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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0084 (Prior) NAIC Company Code 93661 Employer's ID Number 31-1021738

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 11/13/1981 Commenced Business 12/21/1981

Statutory Home Office 301 East Fourth Street, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 301 East Fourth Street
(Street and Number)
Cincinnati, OH, US 45202, 513-357-3300
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address Post Office Box 5423, Cincinnati, OH, US 45201
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 East Fourth Street
(Street and Number)
Cincinnati, OH, US 45202, 513-357-3300
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Robert Mayhew Earle II, 513-412-1735
(Name) (Area Code) (Telephone Number)
rearle@gaig.com, 513-412-1673
(E-mail Address) (FAX Number)

OFFICERS

President Mark Francis Muething
Secretary John Paul Gruber
Treasurer Christopher Patrick Miliano
Appointed Actuary Richard Lee Sutton

OTHER

Adrienne Susan Baglier
Brian Patrick Sponaugle
Michael Robert Fanning #
Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue #
Geoffrey James Craddock #
Paul Anthony Lapiana #
Eric William Partlan #
Elizabeth Ward Chicares #
Roger William Crandall #
Mark Francis Muething
Gareth Fielding Ross #
Susan Marie Cicco #
Michael Robert Fanning #
Michael James O'Connor #
Arthur William Wallace III #

State of Ohio
County of Hamilton SS

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

Mark Francis Muething
President

John Paul Gruber
Secretary

Christopher Patrick Miliano
Treasurer

Subscribed and sworn to before me this
10th day of February 2022

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.....

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

NOTARY PUBLIC STATE OF OHIO

SHERRI L BARNES
Notary Public
State of Ohio
My Comm. Expires
August 9, 2025

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)	2,189,149,427		2,189,149,427	2,358,471,921
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	7,307,314		7,307,314	6,893,247
	2.2 Common stocks	124		124	1,470,591
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				0
	3.2 Other than first liens				0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				0
	4.2 Properties held for the production of income (less $ encumbrances)				0
	4.3 Properties held for sale (less $ encumbrances)				0
5.	Cash ($ 11,066,495 , Schedule E - Part 1), cash equivalents ($ 163,246,612 , Schedule E - Part 2) and short-term investments ($ 54,921,906 , Schedule DA)	229,235,013		229,235,013	88,750,088
6.	Contract loans (including $ premium notes)	47,190,707		47,190,707	50,642,803
7.	Derivatives (Schedule DB)	16,529,016		16,529,016	18,712,784
8.	Other invested assets (Schedule BA)	18,374,319		18,374,319	18,605,384
9.	Receivables for securities	26,954		26,954	18,418
10.	Securities lending reinvested collateral assets (Schedule DL)				0
11.	Aggregate write-ins for invested assets				0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,507,812,874		2,507,812,874	2,543,565,236
13.	Title plants less $ charged off (for Title insurers only)				0
14.	Investment income due and accrued	21,366,080	2,278	21,363,802	22,801,717
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				0
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	102,570	102,570		0
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				0
	16.2 Funds held by or deposited with reinsured companies				0
	16.3 Other amounts receivable under reinsurance contracts				0
17.	Amounts receivable relating to uninsured plans				0
18.1	Current federal and foreign income tax recoverable and interest thereon				0
18.2	Net deferred tax asset	1,928,211	726,986	1,201,225	1,214,534
19.	Guaranty funds receivable or on deposit	4,983		4,983	5,254
20.	Electronic data processing equipment and software				0
21.	Furniture and equipment, including health care delivery assets ($)				0
22.	Net adjustment in assets and liabilities due to foreign exchange rates				0
23.	Receivables from parent, subsidiaries and affiliates	1,500,787		1,500,787	44,824
24.	Health care ($ 0) and other amounts receivable				0
25.	Aggregate write-ins for other than invested assets	3,109,032	32,168	3,076,864	1,123,135
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,535,824,537	864,002	2,534,960,535	2,568,754,700
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	690,771,210		690,771,210	663,544,638
28.	Total (Lines 26 and 27)	3,226,595,747	864,002	3,225,731,745	3,232,299,338
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Funds held as collateral	2,040,000	0	2,040,000	40,000
2502.	Accrued contractual fee income	794,204	0	794,204	782,842
2503.	Receivable for marketing reallowance	221,160	0	221,160	237,898
2598.	Summary of remaining write-ins for Line 25 from overflow page	53,668	32,168	21,500	62,395
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,109,032	32,168	3,076,864	1,123,135

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 2,110,187,855 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	2,110,187,855	2,175,477,858
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		0
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	18,065,509	20,063,641
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	5,119,354	4,554,034
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	0	0
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	0	0
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 0 ceded		0
	9.4 Interest maintenance reserve (IMR, Line 6)	6,059,191	2,770,422
10.	Commissions to agents due or accrued-life and annuity contracts $ 0 accident and health $ and deposit-type contract funds $		0
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	2,043,350	1,738,351
13.	Transfers to Separate Accounts due or accrued (net) (including $ (119) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(119)	(1,581,392)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	395,165	305,850
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	2,053,902	1,254,896
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	48,466	58,954
18.	Amounts held for agents' account, including $ 755,664 agents' credit balances	755,664	676,888
19.	Remittances and items not allocated	532,913	1,083,264
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	16,219,967	15,548,236
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates		53,944
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	0
	24.09 Payable for securities	31,321	2,463,461
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,946,037	1,014,602
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,164,458,575	2,225,483,009
27.	From Separate Accounts Statement	690,771,210	663,544,638
28.	Total liabilities (Lines 26 and 27)	2,855,229,785	2,889,027,647
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds		0
35.	Unassigned funds (surplus)	196,451,960	169,221,691
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 $ 0 in Separate Accounts Statement)	368,001,960	340,771,691
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	370,501,960	343,271,691
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,225,731,745	3,232,299,338
	DETAILS OF WRITE-INS		
2501.	Liability for funds held as collateral	2,040,137	40,000
2502.	Unclaimed property	905,900	974,602
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,946,037	1,014,602
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	97,433,638	121,123,223
2.	Considerations for supplementary contracts with life contingencies	0	0
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	105,178,864	114,117,957
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	1,444,447	859,514
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	0	0
7.	Reserve adjustments on reinsurance ceded		0
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,258,331	8,055,326
	8.2 Charges and fees for deposit-type contracts	190,905	286,725
	8.3 Aggregate write-ins for miscellaneous income	3,305,182	3,188,619
9.	Total (Lines 1 to 8.3)	216,811,367	247,631,364
10.	Death benefits		0
11.	Matured endowments (excluding guaranteed annual pure endowments)		0
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	17,072,911	17,107,755
13.	Disability benefits and benefits under accident and health contracts		0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	283,633,118	241,906,394
16.	Group conversions		0
17.	Interest and adjustments on contract or deposit-type contract funds	4,530,593	5,468,336
18.	Payments on supplementary contracts with life contingencies		0
19.	Increase in aggregate reserves for life and accident and health contracts	(65,290,003)	(15,726,604)
20.	Totals (Lines 10 to 19)	239,946,619	248,755,881
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	8,691,264	9,970,611
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		0
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	12,349,060	9,304,003
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	918,742	709,375
25.	Increase in loading on deferred and uncollected premiums		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(76,609,193)	(60,635,978)
27.	Aggregate write-ins for deductions		0
28.	Totals (Lines 20 to 27)	185,296,492	208,103,892
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	31,514,875	39,527,472
30.	Dividends to policyholders and refunds to members		0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	31,514,875	39,527,472
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	5,320,850	6,204,327
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)	26,194,025	33,323,145
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 800,979 (excluding taxes of $ 1,258,197 transferred to the IMR)	1,920,608	(4,352,034)
35.	Net income (Line 33 plus Line 34)	28,114,633	28,971,111
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	343,271,691	349,311,929
37.	Net income (Line 35)	28,114,633	28,971,111
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 24,149	(330,638)	(2,072,646)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	106,625	334,584
41.	Change in nonadmitted assets	11,380	167,031
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	0	0
44.	Change in asset valuation reserve	(671,731)	559,682
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	0	0
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		(34,000,000)
53.	Aggregate write-ins for gains and losses in surplus		0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	27,230,269	(6,040,238)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	370,501,960	343,271,691
	DETAILS OF WRITE-INS		
08.301.	Contractual rider fee income	1,558,967	1,539,554
08.302.	Marketing reallowance	1,544,118	1,362,391
08.303.	Contractual annual maintenance and surrender charge fees	223,823	261,936
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(21,726)	24,738
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	3,305,182	3,188,619
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	0	0
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	0	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	97,433,638	121,123,223
2.	Net investment income	117,492,731	126,729,658
3.	Miscellaneous income	12,552,150	11,204,984
4.	Total (Lines 1 through 3)	227,478,519	259,057,865
5.	Benefit and loss related payments	300,140,709	257,657,816
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(78,190,466)	(61,252,935)
7.	Commissions, expenses paid and aggregate write-ins for deductions	21,497,616	19,618,306
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 2,059,176 tax on capital gains (losses)	6,581,020	6,471,658
10.	Total (Lines 5 through 9)	250,028,879	222,494,845
11.	Net cash from operations (Line 4 minus Line 10)	(22,550,360)	36,563,020
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	426,590,157	466,606,250
	12.2 Stocks	2,008,048	3,337,857
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	0	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(421,393)	304
	12.7 Miscellaneous proceeds	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	428,176,813	469,944,411
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	247,091,423	392,474,010
	13.2 Stocks	0	2,295,429
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	0	0
	13.6 Miscellaneous applications	13,623,260	10,344,035
	13.7 Total investments acquired (Lines 13.1 to 13.6)	260,714,683	405,113,474
14.	Net increase (decrease) in contract loans and premium notes	(3,452,096)	(3,550,315)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	170,914,226	68,381,252
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(6,337,820)	(6,587,819)
	16.5 Dividends to stockholders	0	34,000,000
	16.6 Other cash provided (applied)	(1,541,121)	(185,349)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(7,878,941)	(40,773,168)
	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)	140,484,925	64,171,104
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	88,750,088	24,578,984
	19.2 End of year (Line 18 plus Line 19.1)	229,235,013	88,750,088

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

20.0001. Exchanges	14,210,125	16,008,503
20.0002. Transfers	2,999,997	0

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	97,433,638	0	0	77,140,436	20,293,202				0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX			XXX	XXX		XXX
3.	Net investment income	105,178,864	0	0	100,097,755	5,081,109				0
4.	Amortization of Interest Maintenance Reserve (IMR)	1,444,447	0	0	1,374,666	69,781				0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0				XXX		0
6.	Commissions and expense allowances on reinsurance ceded	0	0	0				XXX	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0				XXX		0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,258,331	0	0	7,669,327	1,589,004		XXX		0
	8.2 Charges and fees for deposit-type contracts	190,905	0	0	190,905		XXX	XXX		0
	8.3 Aggregate write-ins for miscellaneous income	3,305,182	0	0	3,006,681	298,501	0	0	0	0
9.	Totals (Lines 1 to 8.3)	216,811,367	0	0	189,479,770	27,331,597	0	0	0	0
10.	Death benefits	0	0	0			XXX	XXX		0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0			XXX	XXX		0
12.	Annuity benefits	17,072,911	XXX	XXX	16,885,349	187,562	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0				XXX		0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0				XXX		0
15.	Surrender benefits and withdrawals for life contracts	283,633,118	0	0	247,491,356	36,141,762	XXX	XXX		0
16.	Group conversions	0	0	0				XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds	4,530,593	0	0	4,530,593			XXX		0
18.	Payments on supplementary contracts with life contingencies	0	0	0			XXX	XXX		0
19.	Increase in aggregate reserves for life and accident and health contracts	(65,290,003)	0	0	(67,168,621)	1,878,618		XXX		0
20.	Totals (Lines 10 to 19)	239,946,619	0	0	201,738,677	38,207,942	0	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	8,691,264			7,674,082	1,017,182		0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0				XXX	0	0
23.	General insurance expenses and fraternal expenses	12,349,060	0	0	11,777,381	571,679				0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	918,742	0	0	876,210	42,532				0
25.	Increase in loading on deferred and uncollected premiums	0	0	0				XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(76,609,193)	0	0	(58,604,675)	(18,004,518)		XXX		0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	185,296,492	0	0	163,461,675	21,834,817	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	31,514,875	0	0	26,018,095	5,496,780	0	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0				XXX		0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	31,514,875	0	0	26,018,095	5,496,780	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	5,320,849	0	0	4,166,525	1,154,324				0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	26,194,026	0	0	21,851,570	4,342,456	0	0	0	0
34.	Policies/certificates in force end of year	99,043	0	0	94,458	4,585		XXX		0
	DETAILS OF WRITE-INS									
08.301.	Contractual rider fee income	1,558,967			1,518,550	40,417				
08.302.	Marketing reallowance	1,544,118			1,315,903	228,215				
08.303.	Contract annual maintenance and surrender charge fees	223,823			190,743	33,080				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(21,726)	0	0	(18,515)	(3,211)	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	3,305,182	0	0	3,006,681	298,501	0	0	0	0
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

Analysis of Operations by Lines of Business - Individual Life Insurance

N O N E

Analysis of Operations by Lines of Business - Group Life Insurance

N O N E

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	77,140,436	30,773,326	33,556,820	12,460,013		350,277	
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3.	Net investment income	100,097,755	46,088,877	46,065,369	6,631,135		1,312,374	
4.	Amortization of Interest Maintenance Reserve (IMR)	1,374,666	632,949	632,627	91,067		18,023	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6.	Commissions and expense allowances on reinsurance ceded	0						
7.	Reserve adjustments on reinsurance ceded	0						
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	7,669,327			7,669,327			
	8.2 Charges and fees for deposit-type contracts	190,905	190,905					
	8.3 Aggregate write-ins for miscellaneous income	3,006,681	0	1,285,500	1,721,181	0	0	0
9.	Totals (Lines 1 to 8.3)	189,479,770	77,686,057	81,540,316	28,572,723	0	1,680,674	0
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	16,885,349	7,493,746	5,183,171	2,993,566		1,214,866	
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	247,491,356	84,566,920	82,646,381	80,278,055			
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	4,530,593	4,530,593					
18.	Payments on supplementary contracts with life contingencies	0						
19.	Increase in aggregate reserves for life and accident and health contracts	(67,168,621)	(39,982,005)	(21,188,133)	(6,673,238)		674,755	
20.	Totals (Lines 10 to 19)	201,738,677	56,609,254	66,641,419	76,598,383	0	1,889,621	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,674,082	2,591,990	2,506,952	2,575,140			
22.	Commissions and expense allowances on reinsurance assumed	0						
23.	General insurance expenses	11,777,381	5,475,206	4,532,155	1,646,146		123,874	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	876,210	407,342	337,182	122,470		9,216	
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(58,604,675)			(58,604,675)			
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	163,461,675	65,083,792	74,017,708	22,337,464	0	2,022,711	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	26,018,095	12,602,265	7,522,608	6,235,259	0	(342,037)	0
30.	Dividends to policyholders and refunds to members	0						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	26,018,095	12,602,265	7,522,608	6,235,259	0	(342,037)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	4,166,525	1,883,885	1,045,064	1,309,404		(71,828)	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	21,851,570	10,718,380	6,477,544	4,925,855	0	(270,209)	0
34.	Policies/certificates in force end of year	94,458	43,912	36,349	13,203		994	
	DETAILS OF WRITE-INS							
08.301.	Contractual rider fee income	1,518,550		1,285,500	233,050			
08.302.	Marketing reallowance	1,315,903			1,315,903			
08.303.	Contract annual maintenance and surrender charge fees	190,743			190,743			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(18,515)	0	0	(18,515)	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	3,006,681	0	1,285,500	1,721,181	0	0	0
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which 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	20,293,202	18,355,962		1,937,240			
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3.	Net investment income	5,081,109	3,931,083		1,150,026			
4.	Amortization of Interest Maintenance Reserve (IMR)	69,781	53,987		15,794			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6.	Commissions and expense allowances on reinsurance ceded	0						
7.	Reserve adjustments on reinsurance ceded	0						
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,589,004			1,589,004			
	8.2 Charges and fees for deposit-type contracts	0						
	8.3 Aggregate write-ins for miscellaneous income	298,501	0	0	298,501	0	0	0
9.	Totals (Lines 1 to 8.3)	27,331,597	22,341,032	0	4,990,565	0	0	0
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	187,562	26,252		161,310			
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	36,141,762	14,613,817		21,527,945			
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	0						
18.	Payments on supplementary contracts with life contingencies	0						
19.	Increase in aggregate reserves for life and accident and health contracts	1,878,618	4,817,772		(2,939,154)			
20.	Totals (Lines 10 to 19)	38,207,942	19,457,841	0	18,750,101	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,017,182	806,081		211,101			
22.	Commissions and expense allowances on reinsurance assumed	0						
23.	General insurance expenses	571,679	214,146		357,533			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	42,532	15,932		26,600			
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(18,004,518)			(18,004,518)			
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	21,834,817	20,494,000	0	1,340,817	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	5,496,780	1,847,032	0	3,649,748	0	0	0
30.	Dividends to policyholders and refunds to members	0						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	5,496,780	1,847,032	0	3,649,748	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	1,154,324	387,877		766,447			
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)	4,342,456	1,459,155	0	2,883,301	0	0	0
34.	Policies/certificates in force end of year	4,585	1,718		2,867			
	DETAILS OF WRITE-INS							
08.301.	Contractual rider fee income	40,417			40,417			
08.302.	Marketing reallowance	228,215			228,215			
08.303.	Contract annual maintenance and surrender charge fees	33,080			33,080			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(3,211)	0	0	(3,211)	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	298,501	0	0	298,501	0	0	0
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0

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

Analysis of Operations by Lines of Business - Accident and Health

N O N E

Analysis of Increase in Reserves During the Year - Individual Life Insurance

N O N E

Analysis of Increase in Reserves During the Year - Group Life Insurance

N O N E

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	2,071,977,592	967,324,173	957,444,021	139,636,182	0	7,573,216	0
2.	Tabular net premiums or considerations	76,469,405	28,865,995	33,556,820	12,460,013		1,586,577	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	56,937,081	23,378,067	29,409,315	3,812,450		337,249	
5.	Tabular less actual reserve released	81,247					81,247	
6.	Increase in reserve on account of change in valuation basis	0						
7.	Other increases (net)	16,378,525	165,268	3,738,464	12,568,411		(93,618)	
8.	Totals (Lines 1 to 7)	2,221,843,850	1,019,733,503	1,024,148,620	168,477,056	0	9,484,671	0
9.	Tabular cost	0	0	0				
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	0	0	0				
12.	Annuity, supplementary contract and disability payments involving life contingencies	264,564,986	92,391,334	87,892,732	83,044,220		1,236,700	
13.	Net transfers to or (from) Separate Accounts	(47,530,108)	0	0	(47,530,108)			
14.	Total Deductions (Lines 9 to 13)	217,034,878	92,391,334	87,892,732	35,514,112	0	1,236,700	0
15.	Reserve December 31 of current year	2,004,808,972	927,342,169	936,255,888	132,962,944	0	8,247,971	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	1,959,876,331	918,956,319	911,626,468	129,293,544			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,917,939,620	895,298,296	897,146,228	125,495,096			

(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	103,500,266	78,392,496	0	25,107,770	0	0	0
2.	Tabular net premiums or considerations	20,293,202	18,355,962		1,937,240			
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,786,492	1,100,981		685,511			
5.	Tabular less actual reserve released	0						
6.	Increase in reserve on account of change in valuation basis	0						
7.	Other increases (net)	2,623,767	(25,324)		2,649,091			
8.	Totals (Lines 1 to 7)	128,203,727	97,824,115	0	30,379,612	0	0	0
9.	Tabular cost	0	0					
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	0						
12.	Annuity, supplementary contract and disability payments involving life contingencies	36,302,008	14,613,847		21,688,161			
13.	Net transfers to or (from) Separate Accounts	(13,477,165)			(13,477,165)			
14.	Total Deductions (Lines 9 to 13)	22,824,843	14,613,847	0	8,210,996	0	0	0
15.	Reserve December 31 of current year	105,378,884	83,210,268	0	22,168,616	0	0	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	106,721,439	83,178,721		23,542,718			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	106,283,855	82,741,137		23,542,718			

(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) 92,772	90,683
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 94,609,018	92,972,434
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 373,870	373,870
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	21,290	
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d)	
5	Contract loans	2,655,034	3,158,461
6	Cash, cash equivalents and short-term investments	(e) 134,155	133,341
7	Derivative instruments	(f) 10,081,896	9,133,356
8.	Other invested assets	958,576	958,576
9.	Aggregate write-ins for investment income	42,442	42,442
10.	Total gross investment income	108,969,052	106,863,162
11.	Investment expenses		(g) 1,684,298
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		1,684,298
17.	Net investment income (Line 10 minus Line 16)		105,178,864
	DETAILS OF WRITE-INS		
0901.	Interest on agent debit balance	15,828	15,828
0902.	Miscellaneous investment income	26,614	26,614
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	42,442	42,442
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 4,436,274 accrual of discount less $ 2,047,760 amortization of premium and less $ 1,453,609 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 88,530 amortization of premium and less $ 0 paid for accrued dividends on purchases.

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

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

(e) Includes $ 129,493 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

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

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

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

(i) Includes $ 0 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	0	0	0	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	7,858,624	(21,681)	7,836,942	(49,215)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	502,597	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	875,967	0	875,967	(338,386)	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans		0	0	0	0
4.	Real estate		0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	90		90	(421,483)	0
7.	Derivative instruments			0		
8.	Other invested assets		0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	8,734,681	(21,681)	8,713,000	(306,487)	0
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected	0											
2. Deferred and accrued	0											
3. Deferred , accrued and uncollected:												
3.1 Direct	0											
3.2 Reinsurance assumed	0											
3.3 Reinsurance ceded	0											
3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0	0	0	0
4. Advance	0											
5. Line 3.4 - Line 4	0	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	584,285			584,285			0					
6.2 Reinsurance assumed	0											
6.3 Reinsurance ceded	0											
6.4 Net	584,285	0	0	584,285	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	584,285	0	0	584,285	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	0	0	0	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	584,285			584,285			0					
9.2 Reinsurance assumed	0											
9.3 Reinsurance ceded	0											
9.4 Net (Line 7 - Line 8)	584,285	0	0	584,285	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	29,675,957			11,628,017			18,047,940					
10.2 Reinsurance assumed	0											
10.3 Reinsurance ceded	0											
10.4 Net	29,675,957	0	0	11,628,017	0	0	18,047,940	0	0	0	0	0
RENEWAL												
11. Uncollected	0											
12. Deferred and accrued	0											
13. Deferred, accrued and uncollected:												
13.1 Direct	0											
13.2 Reinsurance assumed	0											
13.3 Reinsurance ceded	0											
13.4 Net (Line 11 + Line 12)	0	0	0	0	0	0	0	0	0	0	0	0
14. Advance	0											
15. Line 13.4 - Line 14	0	0	0	0	0	0	0	0	0	0	0	0
16. Collected during year:												
16.1 Direct	67,173,396			64,928,133			2,245,263					
16.2 Reinsurance assumed	0											
16.3 Reinsurance ceded	0											
16.4 Net	67,173,396	0	0	64,928,133	0	0	2,245,263	0	0	0	0	0
17. Line 15 + Line 16.4	67,173,396	0	0	64,928,133	0	0	2,245,263	0	0	0	0	0
18. Prior year (uncollected + deferred and accrued - advance)	0	0	0	0	0	0	0	0	0	0	0	0
19. Renewal premiums and considerations:												
19.1 Direct	67,173,396			64,928,133			2,245,263					
19.2 Reinsurance assumed	0											
19.3 Reinsurance ceded	0											
19.4 Net (Line 17 - Line 18)	67,173,396	0	0	64,928,133	0	0	2,245,263	0	0	0	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	97,433,638	0	0	77,140,435	0	0	20,293,203	0	0	0	0	0
20.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	97,433,638	0	0	77,140,435	0	0	20,293,203	0	0	0	0	0

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	0											
22. All other	0											
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	0											
23.2 Reinsurance assumed	0											
23.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	0											
24.2 Reinsurance assumed	0											
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	0											
25.2 Reinsurance assumed	0											
25.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	0	0	0	0	0	0	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	0	0	0	0	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	30,402			30,402			0					
28. Single	1,580,339			750,373			829,966					
29. Renewal	7,080,523			6,893,306			187,217					
30. Deposit-type contract funds	0											
31. Totals (to agree with Page 6, Line 21)	8,691,264	0	0	7,674,081	0	0	1,017,183	0	0	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance			5	6	7
		1	Accident and Health	4			
			2	3			
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	460,610						460,610
2.	Salaries and wages	6,019,066						6,019,066
3.11	Contributions for benefit plans for employees	808,866						808,866
3.12	Contributions for benefit plans for agents							0
3.21	Payments to employees under non-funded benefit plans							0
3.22	Payments to agents under non-funded benefit plans							0
3.31	Other employee welfare	710,931						710,931
3.32	Other agent welfare	66,537						66,537
4.1	Legal fees and expenses	86,871						86,871
4.2	Medical examination fees							0
4.3	Inspection report fees							0
4.4	Fees of public accountants and consulting actuaries	612,476						612,476
4.5	Expense of investigation and settlement of policy claims	3,346						3,346
5.1	Traveling expenses	48,134						48,134
5.2	Advertising	359,052						359,052
5.3	Postage, express, telegraph and telephone	199,866						199,866
5.4	Printing and stationery	77,219						77,219
5.5	Cost or depreciation of furniture and equipment	15,443						15,443
5.6	Rental of equipment							0
5.7	Cost or depreciation of EDP equipment and software	119,174						119,174
6.1	Books and periodicals	12,484						12,484
6.2	Bureau and association fees	387,125						387,125
6.3	Insurance, except on real estate	10,939						10,939
6.4	Miscellaneous losses	8,880						8,880
6.5	Collection and bank service charges	67,567						67,567
6.6	Sundry general expenses	386,419						386,419
6.7	Group service and administration fees	1,034,219						1,034,219
6.8	Reimbursements by uninsured plans							0
7.1	Agency expense allowance	73,873						73,873
7.2	Agents' balances charged off (less $ recovered)							0
7.3	Agency conferences other than local meetings	59,844						59,844
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
9.1	Real estate expenses							0
9.2	Investment expenses not included elsewhere					1,684,298		1,684,298
9.3	Aggregate write-ins for expenses	720,118	0	0	0	0	0	720,118
10.	General expenses incurred	12,349,059	0	0	0	1,684,298	(b) 0	(a) 14,033,357
11.	General expenses unpaid Dec. 31, prior year	1,738,348	0	0	0	0	0	1,738,348
12.	General expenses unpaid Dec. 31, current year	2,043,347						2,043,347
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year							0
15.	General expenses paid during year (Lines 10+11-12-13+14)	12,044,060	0	0	0	1,684,298	0	13,728,358
	DETAILS OF WRITE-INS							
09.301.	PC & EDP Expenses	720,118						720,118
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	720,118	0	0	0	0	0	720,118

(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 .....$ 0

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						0
2.	State insurance department licenses and fees	204,993					204,993
3.	State taxes on premiums	30,176					30,176
4.	Other state taxes, including $ for employee benefits	239,544					239,544
5.	U.S. Social Security taxes	428,179					428,179
6.	All other taxes	15,850					15,850
7.	Taxes, licenses and fees incurred	918,742	0	0	0	0	918,742
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	305,850	0	0	0	0	305,850
9.	Taxes, licenses and fees unpaid Dec. 31, current year	395,165					395,165
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	829,427	0	0	0	0	829,427

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	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		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
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		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

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	0				
0199999. Life Insurance: Totals (Net)	0	0	0	0	0
0200001. A-2000 6.25% (IMM) 1999	30,416	XXX	30,416	XXX	
0200002. A-2000 7.00% (IMM) 2000	42,733	XXX	42,733	XXX	
0200003. A-2000 6.75% (IMM) 2001	102,683	XXX	102,683	XXX	
0200004. A-2000 6.50% (IMM) 2002	72,459	XXX	72,459	XXX	
0200005. A-2000 6.00% (IMM) 2003	91,985	XXX	91,985	XXX	
0200006. A-2000 5.50% (IMM) 2004	243,516	XXX	243,516	XXX	
0200007. A-2000 5.25% (IMM) 2005-2006	541,346	XXX	541,346	XXX	
0200008. A-2000 5.50% (IMM) 2007-2008	521,086	XXX	521,086	XXX	
0200009. A-2000 6.00% (IMM) 2009	243,497	XXX	243,497	XXX	
0200010. A-2000 5.25% (IMM) 2010	317,748	XXX	317,748	XXX	
0200011. A-2000 5.00% (IMM) 2011	380,293	XXX	380,293	XXX	
0200012. A-2000 4.25% (IMM) 2012	194,588	XXX	194,588	XXX	
0200013. A-2000 4.00% (IMM) 2013	251,351	XXX	251,351	XXX	
0200014. A-2000 4.50% (IMM) 2014	359,603	XXX	359,603	XXX	
0200015. A-2000 4.00% (IMM) 2015-2016	1,270,729	XXX	1,270,729	XXX	
0200016. A-2000 3.75% (IMM) 2017-2018	878,004	XXX	878,004	XXX	
0200017. A-2000 4.00% (IMM) 2019	467,993	XXX	467,993	XXX	
0200018. A-2000 2.25% (IMM) 2020	48,460	XXX	48,460	XXX	
0200019. A-2000 3.25% (IMM) 2020	630,794	XXX	630,794	XXX	
0200020. A-2000 2.00% (IMM) 2021	48,334	XXX	48,334	XXX	
0200021. A-2000 2.50% (IMM) 2021	11,938	XXX	11,938	XXX	
0200022. A-2000 3.00% (IMM) 2021	1,498,418	XXX	1,498,418	XXX	
0200023. 83IAM 5.50% (DEF CARVM) 1997	319,101	XXX	319,101	XXX	
0200024. 83IAM 5.25% (DEF CARVM) 1998	2,588,359	XXX	2,588,359	XXX	
0200025. A-2000 5.25% (DEF CARVM) 1999	949,857	XXX	949,857	XXX	
0200026. A-2000 5.50% (DEF CARVM) 2000	2,709,212	XXX	2,709,212	XXX	
0200027. A-2000 5.25% (DEF CARVM) 2001-2002	20,584,759	XXX	20,584,759	XXX	
0200028. A-2000 4.75% (DEF CARVM) 2003	50,375,063	XXX	50,375,063	XXX	
0200029. A-2000 4.75% (DEF CARVM) 2004	68,482,640	XXX	68,482,640	XXX	
0200030. A-2000 4.50% (DEF CARVM) 2005-2006	277,523,791	XXX	256,266,480	XXX	21,257,311
0200031. A-2000 4.75% (DEF CARVM) 2007-2008	483,936,149	XXX	438,579,430	XXX	45,356,719
0200032. A-2000 5.00% (DEF CARVM) 2009	265,817,157	XXX	254,598,813	XXX	11,218,344
0200033. A-2000 4.50% (DEF CARVM) 2010	124,592,829	XXX	122,651,428	XXX	1,941,401
0200034. A-2000 4.25% (DEF CARVM) 2011	70,573,753	XXX	69,439,912	XXX	1,133,841
0200035. A-2000 3.75% (DEF CARVM) 2012-2013	120,109,173	XXX	119,709,000	XXX	400,173
0200036. A-2000 4.00% (DEF CARVM) 2014	72,014,494	XXX	70,870,904	XXX	1,143,590
0200037. A-2000 3.75% (DEF CARVM) 2015	69,294,562	XXX	69,079,027	XXX	215,535
0200038. 2012 IAR 3.75% (DEF CARVM) 2016	56,132,163	XXX	56,006,025	XXX	126,138
0200039. 2012 IAR 3.50% (DEF CARVM) 2017-2018	195,787,065	XXX	195,481,608	XXX	305,457
0200040. 2012 IAR 3.75% (DEF CARVM) 2019	51,639,165	XXX	51,527,405	XXX	111,760
0200041. 2012 IAR 3.25% (DEF CARVM) 2020	13,379,025	XXX	13,379,025	XXX	
0200042. 1994 MGDB 6.00% 1996-1997	4,670,871	XXX	3,571,532	XXX	1,099,339
0200043. 1994 MGDB 5.75% 1998	9,387,926	XXX	8,115,075	XXX	1,272,851
0200044. 1994 MGDB 5.50% 1999	15,290,426	XXX	12,109,754	XXX	3,180,672
0200045. 1994 MGDB 5.75% 2000	20,502,235	XXX	19,087,389	XXX	1,414,846
0200046. 1994 MGDB 6.00% 2001-2002	35,050,928	XXX	32,249,585	XXX	2,801,343
0200047. 1994 MGDB 5.50% 2003	8,580,704	XXX	7,361,287	XXX	1,219,417
0200048. 1994 MGDB 5.00% 2004	9,388,953	XXX	8,175,995	XXX	1,212,958
0200049. 1994 MGDB 4.75% 2005-2007	16,887,232	XXX	14,027,180	XXX	2,860,052
0200050. 1994 MGDB 5.00% 2008	13,475,008	XXX	11,742,588	XXX	1,732,420
0200051. 1994 MGDB 5.25% 2009	8,721,718	XXX	6,382,604	XXX	2,339,114
0200052. 1994 MGDB 4.75% 2010	3,232,779	XXX	2,080,007	XXX	1,152,772
0200053. 1994 MGDB 4.50% 2011	2,613,411	XXX	1,668,392	XXX	945,019
0200054. 1994 MGDB 4.00% 2012	2,606,614	XXX	1,431,195	XXX	1,175,419
0200055. 1994 MGDB 3.75% 2013	1,759,477	XXX	1,167,702	XXX	591,775
0200056. 1994 MGDB 4.00% 2014	990,370	XXX	943,388	XXX	46,982
0200057. 1994 MGDB 3.75% 2015	724,648	XXX	501,266	XXX	223,382
0200058. 1994 MGDB 4.00% 2016	382,737	XXX	217,655	XXX	165,082
0200059. 1994 MGDB 3.75% 2017	209,067	XXX	101,685	XXX	107,382
0200060. 1994 MGDB 3.75% 2018	513,147	XXX	118,729	XXX	394,418
0200061. 1994 MGDB 3.75% 2019	125,933	XXX	24,480	XXX	101,453
0200062. Guaranteed Minimum Income Benefit	17,377	XXX	17,377	XXX	
0299997. Totals (Gross)	2,110,187,852	XXX	2,002,940,887	XXX	107,246,965
0299998. Reinsurance ceded	0	XXX		XXX	
0299999. Annuities: Totals (Net)	2,110,187,852	XXX	2,002,940,887	XXX	107,246,965
0399998. Reinsurance ceded	0				
0399999. SCWLC: Totals (Net)	0	0	0	0	0
0499998. Reinsurance ceded	0				
0499999. Accidental Death Benefits: Totals (Net)	0	0	0	0	0
0599998. Reinsurance ceded	0				
0599999. Disability-Active Lives: Totals (Net)	0	0	0	0	0
0699998. Reinsurance ceded	0				
0699999. Disability-Disabled Lives: Totals (Net)	0	0	0	0	0
0799998. Reinsurance ceded	0				
0799999. Miscellaneous Reserves: Totals (Net)	0	0	0	0	0
9999999. Totals (Net) - Page 3, Line 1	2,110,187,852	0	2,002,940,887	0	107,246,965

(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 $ 646,948 ; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

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.

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 [ ] No [X]

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

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

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

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

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

7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $

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

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 127,555,856

9.2 State the amount of reserves established for this business: ..... $ 137,574,309

9.3 Identify where the reserves are reported in the blank:

The reserves for the Guaranteed Lifetime Income Benefit are included in the deferred annuity reserves shown in the Annuities section of Exhibit 5.

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

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

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

N O N E

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	20,063,641	0	20,063,641	0	0	0
2. Deposits received during the year	0					
3. Investment earnings credited to the account	705,570		705,570			
4. Other net change in reserves	3,825,023		3,825,023			
5. Fees and other charges assessed	190,904		190,904			
6. Surrender charges	0					
7. Net surrender or withdrawal payments	6,337,821		6,337,821			
8. Other net transfers to or (from) Separate Accounts	0		0			
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	18,065,509	0	18,065,509	0	0	0
10. Reinsurance balance at the beginning of the year	0	0	0	0	0	0
11. Net change in reinsurance assumed	0					
12. Net change in reinsurance ceded	0					
13. Reinsurance balance at the end of the year (Lines 10+11-12)	0	0	0	0	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	18,065,509	0	18,065,509	0	0	0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	0										
	1.2 Reinsurance assumed	0										
	1.3 Reinsurance ceded	0										
	1.4 Net	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0										
	2.12 Reinsurance assumed	0										
	2.13 Reinsurance ceded	0										
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	5,119,354			5,119,354							
	2.22 Reinsurance assumed	0										
	2.23 Reinsurance ceded	0										
	2.24 Net	5,119,354	0	(b) 0	(b) 5,119,354	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:												
	3.1 Direct	0										
	3.2 Reinsurance assumed	0										
	3.3 Reinsurance ceded	0										
	3.4 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
4. TOTALS	4.1 Direct	5,119,354	0	0	5,119,354	0	0	0	0	0	0	0
	4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	4.4 Net	5,119,354	(a) 0	(a) 0	5,119,354	0	0	(a) 0	0	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ ..... Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ ..... Credit (Group and Individual) Accident and Health $ ..... , and Other 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	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	16,507,591			16,320,028				187,563			
1.2 Reinsurance assumed	0										
1.3 Reinsurance ceded	0										
1.4 Net	(d) 16,507,591	0	0	16,320,028	0	0	0	187,563	0	0	0
2. Liability December 31, current year from Part 1:											
2.1 Direct	5,119,354	0	0	5,119,354	0	0	0	0	0	0	0
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
2.4 Net	5,119,354	0	0	5,119,354	0	0	0	0	0	0	0
3. Amounts recoverable from reinsurers December 31, current year	0										
4. Liability December 31, prior year:											
4.1 Direct	4,554,034	0	0	4,554,034	0	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
4.4 Net	4,554,034	0	0	4,554,034	0	0	0	0	0	0	0
5. Amounts recoverable from reinsurers December 31, prior year	0	0	0	0	0	0	0	0	0	0	0
6. Incurred Benefits											
6.1 Direct	17,072,911	0	0	16,885,348	0	0	0	187,563	0	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
6.4 Net	17,072,911	0	0	16,885,348	0	0	0	187,563	0	0	0

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

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

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

(d) Includes $ ..... premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks		0	0
	2.2 Common stocks		0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens		0	0
	3.2 Other than first liens		0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company		0	0
	4.2 Properties held for the production of income		0	0
	4.3 Properties held for sale		0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)		0	0
6.	Contract loans		0	0
7.	Derivatives (Schedule DB)		0	0
8.	Other invested assets (Schedule BA)		0	0
9.	Receivables for securities		0	0
10.	Securities lending reinvested collateral assets (Schedule DL)		0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)		0	0
14.	Investment income due and accrued	2,278	2,278	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection		0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	102,570	169,706	67,136
	15.3 Accrued retrospective premiums and contracts subject to redetermination		0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers		0	0
	16.2 Funds held by or deposited with reinsured companies		0	0
	16.3 Other amounts receivable under reinsurance contracts		0	0
17.	Amounts receivable relating to uninsured plans		0	0
18.1	Current federal and foreign income tax recoverable and interest thereon		0	0
18.2	Net deferred tax asset	726,986	631,201	(95,785)
19.	Guaranty funds receivable or on deposit		0	0
20.	Electronic data processing equipment and software		0	0
21.	Furniture and equipment, including health care delivery assets		0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates		0	0
23.	Receivables from parent, subsidiaries and affiliates		0	0
24.	Health care and other amounts receivable		0	0
25.	Aggregate write-ins for other than invested assets	32,168	72,197	40,029
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	864,002	875,382	11,380
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts		0	0
28.	Total (Lines 26 and 27)	864,002	875,382	11,380
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Accounts receivable	32,168	72,197	40,029
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	32,168	72,197	40,029

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Annuity Investors Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles ("NAIC SAP") and the State of Ohio basis, as shown below:

Net Income	2021	2020
(1) State basis	$ 28,114,633	$ 28,971,111
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	$ 28,114,633	$ 28,971,111

Surplus		
(5) Statutory surplus state basis	$ 370,501,960	$ 343,271,691
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	$ 370,501,960	$ 343,271,691

B. Use of Estimates in Preparation of the Financial Statements

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

C. Accounting Policy

Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at cost.

(2) Bonds with an NAIC rating of 1 through 5 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchange Traded Funds.

(3) Common stocks are stated at fair value.

(4) Redeemable preferred stocks rated P1 through P3 and perpetual preferred stocks rated 1 through 3 are stated at book value; all others are stated at the lower of book value or fair value.

(5) The Company has no mortgage loans or real estate.

(6) For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation.

(7) The Company has no investments in a parent, subsidiary or affiliate.

(8) Other invested assets are stated at the lower of cost or fair value, except investments in limited partnerships and limited liability companies. Investments in limited partnerships and limited liability companies are stated at the underlying audited GAAP equity.

(9) Derivatives to hedge the Company's fixed-indexed annuities are valued at fair value consistent with the hedged items. The impact of the change in the fair value is recognized as an unrealized gain or loss to surplus.

(10) The Company has no premium deficiency reserve.

(11) The Company has no accident and health contracts.

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

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

After review of the Company's financial condition, management has no doubts about the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors

The Company had no material changes in accounting principles and/or corrections of errors.

NOTES TO FINANCIAL STATEMENTS

Note 3 - Business Combinations and Goodwill

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

B. The Company was not involved in any statutory mergers.

C. The Company did not enter into any assumption reinsurance agreements.

D. The Company did not recognize any impairment losses related to business combinations or goodwill.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital & Surplus	$ 362,280,412	XXX
Less:		
(2) Admitted Positive Goodwill	-	XXX
(3) Admitted EDP Equipment & Operating System Software	-	XXX
(4) Admitted Net Deferred Taxes	1,136,814	XXX
(5) Adjusted Capital and Surplus (Line 1-+2-+3-+4)	$ 361,143,598	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	36,114,360	XXX
(7) Current period reporting Admitted Goodwill	XXX	-
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line7/Line5)	XXX	0%

Note 4 - Discontinued Operations

The Company has no discontinued operations.

Note 5 - Investments

A. The Company has no mortgage loans or mezzanine real estate loans.

B. The Company has no restructured debt.

C. The Company has no investment in reverse mortgages.

D. Loan-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12641QBX9	126,385	125,311	1,074	125,311	123,348	9/30/21
47232VDK5	32,098	16,443	15,655	16,443	34,282	9/30/21
12669DUS5	70,881	65,929	4,952	65,929	69,011	12/31/21

(4) The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$ 1,642,575
2. 12 months or longer	642,581

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

1. Less than 12 months	$ 165,512,814
2. 12 months or longer	28,814,732

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

J. Real Estate – Not applicable.

NOTES TO FINANCIAL STATEMENTS

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets

(1) Restricted Assets (including pledged):

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year							Current Year			
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (GA)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%
b. Collateral held under security lending agreements	-	-	-	-	-	-	-	-	-	0%	0%
c. Subject to repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%
g. Placed under option contracts	-	-	-	-	-	-	-	-	-	0%	0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	2,804,539	-	-	-	2,804,539	2,893,069	(88,530)	-	2,804,539	0.1%	0.1%
i. FHLB capital stock	-	-	-	-	-	-	-	-	-	0.0%	0.0%
j. On deposit with states	7,846,981	-	-	-	7,846,981	7,634,446	212,535	-	7,846,981	0.2%	0.2%
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-	-	-	0%	0%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-	-	-	0.0%	0.0%
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-	-	-	0%	0%
n. Other restricted assets	-	-	-	-	-	-	-	-	-	0%	0%
o. Total restricted assets	$ 10,651,520	$ -	$ -	$ -	$ 10,651,520	$ 10,527,515	$ 124,005	$ -	$ 10,651,520	0.3%	0.3%

(a) Subset of column 1
(b) Subset of column 2
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

(2) Details of Assets Pledged as Collateral Not Captured in Other Categories – Not applicable.

(3) Details of Other Restricted Assets – Not applicable.

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

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:				
a. Cash	$ 2,040,000	$ 2,040,000	0.063%	0.063%
b. Schedule D, Part 1	-	-	0.000%	0.000%
c. Schedule D, Part 2, Section 1	-	-	0.000%	0.000%
d Schedule D, Part 2, Section 2	-	-	0.000%	0.000%
e Schedule B	-	-	0.000%	0.000%
f. Schedule A	-	-	0.000%	0.000%
g Schedule BA, Part 1	-	-	0.000%	0.000%
h. Schedule DL, Part 1	-	-	0.000%	0.000%
i. Other	-	-	0.000%	0.000%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 2,040,000	$ 2,040,000	0.063%	0.063%

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

	1	2
	Amount	% of Liability to Total Liabilities *
k Recognized Obligation to Return Collateral Asset	$ 2,040,000	0.094%

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

M. Working Capital Finance Investments – Not applicable.

N. Offsetting and Netting of Assets and Liabilities – Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	-	1	$ -	$ 54,466	$ -	$ 54,217
(2) LB&SS - AC	1	3	9	9	5	5
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	1	4	$ 9	$ 54,475	$ 5	$ 54,222

AC - Amortized Cost FV - Fair Value

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	34	0
(2) Aggregate amount of investment income	$ 3,233,731	$ -

R. Share of Cash Pool by Asset Type – Not applicable.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

The Company has no investments in joint ventures, partnerships or limited liability companies.

Note 7 - Investment Income

A. Due and accrued income is excluded from surplus on the following bases:

All investment income due and accrued with amounts that are over 90 days past due.

B. The amount of investment income due and accrued that is excluded from surplus is $2,278.

Note 8 - Derivative Instruments

The Company uses equity call options purchased in either the over-the-counter market or on the Chicago Board Options Exchange as economic hedging transactions for financial accounting, regulatory and tax purposes for the associated liabilities of its fixed-indexed annuity products. Under the fixed-indexed annuity products, the crediting rate is linked to changes in the equity indices or Exchanged Traded Funds (ETF) for specified periods and participation rates. The prices of the options purchased are calculated with reference to the underlying index or ETF, participation rates, caps, floors, durations and notional amounts of the underlying contracts. The Company pays cash at the beginning of the contract and may pay or receive cash at expiration of the option as calculated in the option contract. The credit exposure of the options is represented by the fair value (market value) of contracts at the reporting date. The Company recognized an unrealized loss of $421,483 during the period.

Counterparties to financial instruments expose the Company to credit-related losses in the event of nonperformance. With most counterparties, the company holds collateral to secure the performance by the counterparty. The Company does not expect any counterparties to fail to meet their obligations.

The Company has no derivative instruments with financing premiums.

Note 9 - Income Taxes

A. Deferred Tax Assets and Deferred Tax Liabilities

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

	2021			2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 3,292,530	$ 44,396	$ 3,336,926	$ 3,505,772	$ 41,206	$ 3,546,978	$ (213,242)	$ 3,190	$ (210,052)
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	3,292,530	44,396	3,336,926	3,505,772	41,206	3,546,978	(213,242)	3,190	(210,052)
d. Deferred tax assets nonadmitted	821,981	(94,995)	726,986	702,047	(70,846)	631,201	119,934	(24,149)	95,785
e. Subtotal net admitted deferred tax asset	2,470,549	139,391	2,609,940	2,803,725	112,052	2,915,777	(333,176)	27,339	(305,837)
f. Deferred tax liabilities	1,313,720	94,995	1,408,715	1,630,397	70,846	1,701,243	(316,677)	24,149	(292,528)
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 1,156,829	$ 44,396	$ 1,201,225	$ 1,173,328	$ 41,206	$ 1,214,534	$ (16,499)	$ 3,190	$ (13,309)

(2) Admission calculation components, SSAP No. 101:

	2021			2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ 44,396	$ 44,396	$ -	$ 41,206	$ 41,206	$ -	$ 3,190	$ 3,190
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	1,156,829	-	1,156,829	1,173,328	-	1,173,328	(16,499)	-	(16,499)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	1,156,829	-	1,156,829	1,173,328	-	1,173,328	(16,499)	-	(16,499)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	54,171,540	XXX	XXX	51,308,574	XXX	XXX	2,862,966
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	1,313,720	94,995	1,408,715	1,630,397	70,846	1,701,243	(316,677)	24,149	(292,528)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 2,470,549	$ 139,391	$ 2,609,940	$ 2,803,725	$ 112,052	$ 2,915,777	$ (333,176)	$ 27,339	$ (305,837)

NOTES TO FINANCIAL STATEMENTS

(3) Other admissibility criteria:

	2021	2020
a. Ratio percentage used to determine recovery period and threshold limitation amount	1935%	1906%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 361,143,598	$ 342,057,157

(4) Impact of tax planning strategies:

	2021		2020		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 3,292,530	$ 44,396	$ 3,505,772	$ 41,206	$ (213,242)	$ 3,190
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0.9%	0%	0.7%	0%	0%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	2,470,549	139,391	2,803,725	112,052	(333,176)	27,339
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	1.1%	0%	0.9%	0%	0%

b. Does the company's tax planning strategies include the use of reinsurance? Yes [ ] No [X]

B. The Company has recognized all of its deferred tax liabilities.

NOTES TO FINANCIAL STATEMENTS

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

(1) Current income tax expense:

	2021	2020	Change
a. Federal	$ 5,320,850	$ 6,204,327	$ (883,477)
b. Foreign	-	-	-
c. Subtotal	5,320,850	6,204,327	(883,477)
d. Federal income tax on net capital gains	2,059,176	1,322,792	736,384
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 7,380,026	$ 7,527,119	$ (147,093)

(2) Deferred tax assets:

		2021	2020	Change
a.	Ordinary			
1	Discounting of unpaid losses	$ -	$ -	$ -
2	Unearned premium reserve	-	-	-
3	Policyholder reserve	2,556,669	2,789,282	(232,613)
4	Investments	-	-	-
5	Deferred acquisition costs	191,622	217,468	(25,846)
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	-	-	-
9	Pension accrual	-	-	-
10	Receivables - nonadmitted	6,226	23,748	(17,522)
11	Net operating loss carry-forward	-	-	-
12	Tax credit carry-forward	-	-	-
13	Other	3,119	2,591	528
14	Accruals	-	-	-
15	Amortization of intangibles	-	-	-
16	Underwriting expenses			-
17	Accrued expenses	495,182	418,775	76,407
18	Agent balances	21,540	35,638	(14,098)
19	Bad debt expense	18,172	18,270	(98)
99	Subtotal	$ 3,292,530	$ 3,505,772	$ (213,242)
b.	Statutory valuation allowance adjustment	-	-	-
c.	Nonadmitted	821,981	702,047	119,934
d.	Admitted ordinary deferred tax assets	$ 2,470,549	$ 2,803,725	$ (333,176)
e.	Capital			
1	Investments	$ 44,396	$ 41,206	$ 3,190
2	Net capital loss carry-forward	-	-	-
3	Real estate	-	-	-
4	Other	-	-	-
99	Subtotal	$ 44,396	$ 41,206	$ 3,190
f.	Statutory valuation allowance adjustment	-	-	-
g.	Nonadmitted	(94,995)	(70,846)	(24,149)
h.	Admitted capital deferred tax assets	$ 139,391	$ 112,052	$ 27,339
i.	Admitted deferred tax assets	$ 2,609,940	$ 2,915,777	$ (305,837)

(3) Deferred tax liabilities:

		2021	2020	Change
a.	Ordinary			
1	Investments	$ -	$ -	$ -
2	Fixed assets	-	-	-
3	Deferred and uncollected premium	-	-	-
4	Other - Reserve transition adjustment	1,274,266	1,592,832	(318,566)
5	Other	39,454	37,565	1,889
99	Subtotal	$ 1,313,720	$ 1,630,397	$ (316,677)
b.	Capital			
1	Investments	$ 94,995	$ 70,846	$ 24,149
2	Real estate	-	-	-
3	Other	-	-	-
99	Subtotal	$ 94,995	$ 70,846	$ 24,149
c.	Deferred tax liabilities	$ 1,408,715	$ 1,701,243	$ (292,528)

(4)	Net deferred tax assets/(liabilities)	$ 1,201,225	$ 1,214,534	$ (13,309)

NOTES TO FINANCIAL STATEMENTS

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

	2021	2020
Provision for expense computed at statutory rate (operations and realized gains/losses)	$ 8,144,520	$ 7,898,885
Permanent differences:		
Dividend received deduction	(374,790)	(11,181)
Interest expense	(47,489)	(55,484)
Provision to return adjustments	(333,930)	(317,869)
Other	950	9
Total permanent differences	(755,259)	(384,525)
Timing adjustments:		
Investment differences	10,369	351,860
Reserves	136,374	90,739
DAC tax adjustment	(25,845)	(31,541)
Accrued expenses	76,407	60,736
Provision to return (primarily investment-related items)	(95,418)	6,102
Other	35,830	(95,417)
Total timing adjustments	137,717	382,479
Other adjustments:		
Unrealized on options	(88,511)	(286,708)
Tax credits	(58,441)	(83,012)
Total other adjustments	(146,952)	(369,720)
Federal income tax expense on operations and realized gains/losses	$ 7,380,026	$ 7,527,119
Gross change in deferred tax asset		
Timing adjustments	$ (137,717)	$ (382,479)
Impact of nonadmitted assets	31,091	34,708
Adjustment to prior year taxes	-	4,068
Unrealized gains/losses	24,149	(188,036)
Other	1	9,120
Total change in deferred tax asset recorded directly to surplus	(82,476)	(522,619)
Total statutory income tax expense	$ 7,297,550	$ 7,004,500

E.

(1) The Company does not have any operating loss carry-forwards or capital loss carry-forwards available to offset future net income subject to federal income taxes.

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

Period	Ordinary	Capital	Total
2021	$ -	$ 282,169	$ 282,169
2020	$ -	$ 590,429	$ 590,429
2019	$ -	$ 379,405	$ 379,405

(3) The Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.

NOTES TO FINANCIAL STATEMENTS

F. The Company's federal income tax return is consolidated.

(1) For the first five months of 2021, the Company's federal income tax return is consolidated with the following entities:

AAG Insurance Agency, Inc.
ABA Insurance Services, Inc.
American Empire Insurance Company
American Empire Surplus Lines Insurance Company
American Empire Underwriters, Inc.
American Financial Enterprises, Inc.
American Financial Group, Inc.
American Highways Insurance Agency, Inc.
American Money Management Corporation
American Premier Underwriters, Inc.
American Signature Underwriters, Inc.
Annuity Investors Life Insurance Company
APU Holding Company
Bridgefield Casualty Insurance Company
Bridgefield Employers Insurance Company
Brothers Pennsylvanian Corporation
Brothers Property Corporation
Brothers Property Management Corporation
Ceres Group, Inc.
Continental General Corporation
Crop Managers Insurance Agency, Inc.
Dempsey & Siders Agency, Inc.
Dixie Terminal Corporation
Eden Park Insurance Brokers, Inc.
Explorer RV Insurance Agency, Inc.
Farmers Crop Insurance Alliance, Inc.
FCIA Management Company, Inc.
GAI Insurance Company, Ltd.
GAI Mexico Holdings, LLC
GAI Warranty Company
GAI Warranty Company of Florida
GALIC Brothers, Inc.
Global Premier Finance Company
Great American Advisors, Inc.
Great American Alliance Insurance Company
Great American Assurance Company
Great American Casualty Insurance Company
Great American Contemporary Insurance Company
Great American E & S Insurance Company
Great American Fidelity Insurance Company
Great American Financial Resources, Inc.
Great American Holding, Inc.
Great American Insurance Agency, Inc.
Great American Insurance Company
Great American Insurance Company of New York
Great American Life Insurance Company
Great American Management Services, Inc.
Great American Protection Insurance Company
Great American Re Inc.
Great American Security Insurance Company
Great American Spirit Insurance Company
Great American Underwriters Insurance Company
Hangar Acquisition Corp.
Hudson Indemnity, Ltd.
Key Largo Group, Inc.
Lehigh Valley Railroad Company
Magnolia Alabama Holdings, Inc.
Manhattan National Holding Corporation
Manhattan National Life Insurance Company
Mid-Continent Assurance Company
Mid-Continent Casualty Company
Mid-Continent Excess and Surplus Insurance Company
Mid-Continent Specialty Insurance Services, Inc.
National Interstate Corporation
National Interstate Insurance Agency, Inc.
National Interstate Insurance Company
National Interstate Insurance Company of Hawaii, Inc.
Oklahoma Surety Company
One East Fourth, Inc.
Owasco River Railway, Inc. (The)
PCC Technical Industries, Inc.
Pioneer Carpet Mills, Inc.
Premier Lease & Loan Services Insurance Agency, Inc.
Premier Lease & Loan Services of Canada, Inc.
Professional Risk Brokers, Inc.
QQAgency of Texas, Inc.
Republic Indemnity Company of America
Republic Indemnity Company of California
Safety Claims & Litigation Services, LLC
Safety, Claims and Litigation Services, LLC
Skipjack Marina Corp.
Summit Consulting, LLC
Summit Holding Southeast, Inc.
TEJ Holdings, Inc.
Three East Fourth, Inc.
TransProtection Service Company
Triumphe Casualty Company
Vanliner Insurance Company
Verikai, Inc.

Beginning in June of 2021, the Company's federal income tax return is consolidated with the following entities:

AAG Insurance Agency, LLC
Annuity Investors Life Insurance Company
Great American Advisors, LLC
Great American Life Insurance Company
Manhattan National Holding, LLC
Manhattan National Life Insurance Company

(2) For the first five months of 2021, the Company had an intercompany tax allocation agreement with American Financial Group, Inc. ("AFG"). Pursuant to the agreement, the Company's tax expense was determined based upon its inclusion in the consolidated tax return of AFG and its includable subsidiaries. Estimated payments were made quarterly during the year. Following year-end, additional settlements would be made on the original due date of the return and, when extended, at the time the return was filed. The method of allocation among the companies under the agreement was based upon separate return calculations with current credit for net losses to the extent the losses provided a benefit in the consolidated return.

Beginning in June of 2021, Great American Life Insurance Company ("GALIC") and its subsidiaries entered into a separate intercompany tax allocation agreement. Pursuant to the agreement, each company's tax expense is determined based upon its inclusion in the consolidated tax return of GALIC and its subsidiaries. Estimated payments are made quarterly during the year. Following year-end, additional settlements are made on the original due date of the return and, when extended, at the time the return is filed. The method of allocation among the companies under the agreement is based upon separate return calculations with current credit for losses to the extent the losses provide a benefit in the consolidated return.

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies.

H. Repatriation Transition Tax (RTT) – Not applicable.

I. Alternative Minimum Tax (AMT) Credit – Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A.,B. & C.

As of May 28, 2021, the Company is an indirect subsidiary of Glidepath Holdings, Inc., which is a subsidiary of Massachusetts Mutual Life Insurance Company ("MMLIC"); 100% of the Company's outstanding common stock is directly owned by GALIC. See Schedule Y, Part 1, Organizational Chart. Prior to that date, the Company was an indirect subsidiary of Great American Financial Resources, Inc. ("GAFRI"), which is a subsidiary of AFG.

During 2021, the Company paid (received) federal income tax payments in cash to (from) GALIC:

4/13/2021	$ 1,254,898
4/13/2021	$ 1,981,000
5/27/2021	$ 1,127,919
9/17/2021	$ 2,217,203

The Company did not pay an ordinary dividend to its parent in 2021. The Company paid an ordinary dividend to its parent of $34,000,000 on November 24, 2020.

The Company did not receive capital contributions from GALIC in 2021 or 2020.

D. As of December 31, 2021, the Company reported $1,500,787 due from and $0 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.

E. Management or service contracts and all cost sharing arrangements including the Company:

(1) As of May 28, 2021, the Company has an agreement with Barings, LLC ("Barings"), an affiliate, which provides investment advisory services to the Company. Prior to that date, the Company had an agreement with GAFRI, subject to the direction of the Finance Committee of the Company, whereby GAFRI, along with services provided by American Money Management Corporation, provided for money management and accounting services related to the investment portfolio.

(2) The Company has an agreement with Great American Advisors, Inc. ("GAA"), a wholly owned subsidiary of GALIC, whereby GAA is the principal underwriter and distributor of the Company's variable contracts. The Company pays GAA for acting as underwriter under a distribution agreement.

(3) Certain administrative, management, accounting, data processing, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or the affiliate.

F. The Company has no material guarantees or undertakings for the benefit of an affiliate.

G. The Company's outstanding shares are 100% owned by GALIC.

H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.

I. The Company has no investment in a subsidiary.

J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.

K. The Company has no investment in a foreign insurance subsidiary.

L. The Company does not hold an investment in a downstream non-insurance holding company.

M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities) – Not applicable.

N. The Company has no investments in insurance subsidiary, controlled, or affiliated entities.

O. Subsidiary, Controlled, and Affiliated Entities Loss Tracking – Not applicable.

Note 11 - Debt

A. The Company has no outstanding debt instruments.

B. The Company has no Federal Home Loan Bank agreements.

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

A., B., C. & D.

The Company does not participate in a defined benefit plan.

E. Defined Contribution Plan

For the first five months of 2021, the Company provided retirement benefits to qualified employees through the AFG 401(k) Retirement and Savings Plan, a defined contribution plan. AFG and its subsidiaries made all contributions to the retirement fund portion of the plan and matched a percentage of employee contributions to the savings fund. Beginning in June of 2021, the Company participates in the retirement plans of GALIC. GALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees, agents and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were $34,792,881 as of December 31, 2021. The Company match for the qualified 401(k) thrift savings plan is limited to 5% of eligible W-2 compensation. GALIC's total matching thrift savings contributions included in general insurance expenses were $3,720,931 for the year ended December 31, 2021.

F. The Company does not participate in multiemployer plans.

G. The Company does not participate in consolidated or holding company plans.

H. The Company does not accrue for postemployment benefits and compensated absences.

I. The Company does not apply for a subsidy under the Medicare Part D under the Medicare Modernization Act.

NOTES TO FINANCIAL STATEMENTS

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

A. The Company's capital is common stock. There are 25,000 shares authorized and 20,000 shares issued and outstanding, with a per share par value of $125.00. There are no other classes of capital stock.

B. The Company has no preferred stock outstanding.

C. The maximum amount of dividends which can be paid to stockholders by life insurance companies domiciled in the State of Ohio without prior approval of the Insurance Commissioner is the greater of 10% of surplus as regards policyholders or net income as of the preceding December 31, but only to the extent of earned surplus as of the preceding December 31. The maximum amount of dividends payable in 2022 without prior approval is $36,800,196, based on surplus. At December 31, 2021, surplus as regards policyholders was $368,001,960, earned surplus was $196,451,960, and net income was $28,114,633.

D. The Company paid no dividends in 2021. The Company paid an ordinary dividend to its parent of $34,000,000 on November 24, 2020.

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

F. The Company has placed no restrictions on unassigned surplus funds.

G. The total amount of advances to surplus not repaid is $0. The Company is not organized as a mutual insurer or similar entity.

H. The amounts of stock held by the Company, including stock of affiliated companies, for special purposes are:

a.	For conversion of preferred stock:	0 shares
b.	For employee stock options:	0 shares
c.	For stock purchase warrants:	0 shares

I. The Company has no special surplus funds.

J. The portion of unassigned funds (surplus) represented or reduced by each item below is as follows:

a.	Unrealized gains and losses:	$ 5,296,190
b.	Nonadmitted asset values:	$ (864,002)
c.	Separate account business:	$ 116
d.	Asset valuation reserves:	$ (16,219,967)
e.	Provision for reinsurance:	$ -

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

L. & M. There has been no restatement of surplus due to quasi-reorganization.

Note 14 - Contingencies

A. The Company is not aware of any material contingent liabilities and has no reserves to cover any contingent liabilities.

B. The Company held a guaranty fund assessment liability for future assessments of $10,054. The Company also holds a premium tax offset asset related to guaranty fund assessments paid or accrued.

C. The Company has no gain contingencies to report.

D. The Company is not aware of any claims related to extra contractual obligations and bad faith losses stemming from lawsuits.

E. The Company has no joint and several liabilities.

F. The Company is not aware of any other material loss contingencies as of the Balance Sheet date, or any date subsequent up to the filing of this statement.

Note 15 - Leases

Not applicable.

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

The Company does not have financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk, except as described in Note 8 – Derivative Instruments.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value or net asset value ("NAV") into the three-level fair value hierarchy as reflected in the following table. See item (4) below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	$ -	$ -	$ -	$ -	$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential MBS	-	330,601	-	-	330,601
Commercial MBS	-	-	-	-	-
All other bonds	-	-	-	-	-
Total bonds	-	330,601	-	-	330,601
Non-affiliated preferred stock	-	4,502,775	-	-	4,502,775
Non-affiliated common stock	124	-	-	-	124
Equity index call options	-	16,529,016	-	-	16,529,016
Variable annuity assets (separate accounts)	-	690,771,210	-	-	690,771,210
Total assets at fair value/NAV	$ 124	$ 712,133,602	$ -	$ -	$ 712,133,726
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	$ -	$ 690,771,210	$ -	$ -	$ 690,771,210
Total liabilities at fair value	$ -	$ 690,771,210	$ -	$ -	$ 690,771,210

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

The Company did not have any level 3 assets or liabilities at December 31, 2021

(3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. There were no level 3 transfers during the period.

(4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances.

The Company's investment manager, Barings is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by Barings internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, Barings communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) Derivative Assets and Liabilities

a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).

b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and government agencies	$ 2,500,211	$ 2,315,192	$ -	$ 2,500,211	$ -	$ -	$ -
States, municipalities and political subdivisions	271,347,211	249,384,577	-	271,347,211	-	-	-
Foreign government	4,105,493	3,995,758	-	4,105,493	-	-	-
Residential MBS	139,895,303	134,022,107	-	139,895,303	-	-	-
Commercial MBS	53,472,709	51,648,390	-	53,472,709	-	-	-
Asset-backed securities	250,362,291	246,999,273	-	232,824,719	17,537,572	-	-
Collateralized loan obligations	134,952,594	134,456,124	-	134,952,594	-	-	-
All other bonds	1,464,530,419	1,366,328,006	-	1,455,483,553	9,046,866	-	-
Total bonds	$ 2,321,166,231	$2,189,149,427	$ -	$ 2,294,581,793	$ 26,584,438	$ -	$ -
Non-affiliated preferred stock	7,581,775	7,307,314	-	4,502,775	3,079,000	-	-
Non-affiliated common stock	124	124	124	-	-	-	-
Variable annuity assets (separate accounts)	690,771,210	690,771,210	-	690,771,210	-	-	-
Other investments	21,283,038	18,374,319	-	21,283,038	-	-	-
Equity index call options	16,529,016	16,529,016	-	16,529,016	-	-	-
Cash, cash equivalents and short-term investments	229,235,013	229,235,013	229,235,013	-	-	-	-
Policy loans	47,190,707	47,190,707	-	-	47,190,707	-	-
Total financial assets	$ 3,333,757,114	$3,198,557,130	$ 229,235,137	$ 3,027,667,832	$ 76,854,145	$ -	$ -

D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments – The Company has no financial instruments that fall under this classification.

Note 21 - Other Items

A. The Company had no unusual events or infrequent items to report.

B. The Company had no troubled debt restructuring.

C. Other Disclosures:

Per SSAP No. 86, changes in unrealized gains/losses for derivatives (derivative mark-to-market) that hedge against fixed-indexed annuity ("FIA") reserves are recorded through surplus (Page 4, Line 38), while the mark-to-market for the corresponding reserves is recorded through net operating earnings (Page 4, Line 19).

The following table shows the impact on net operating earnings as if the derivative mark-to-market was recorded through net operating earnings consistent with the corresponding reserve:

	Current Year		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 23,074,505	$ 102,225	$ 23,176,730
Net realized capital gains (losses)	1,920,608	-	1,920,608
Change in net deferred income tax	(106,625)	106,625	-
Change in asset valuation reserve	-	(671,731)	(671,731)
FIA mark-to-market	3,226,145	(421,483)	2,804,662
As reported	$ 28,114,633	$ (884,364)	$ 27,230,269

	Prior Year		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	$ 28,625,144	$ (540,341)	$ 28,084,803
Net realized capital gains (losses)	(4,352,034)	-	(4,352,034)
Change in net deferred income tax	(334,584)	334,584	-
Change in asset valuation reserve	-	559,682	559,682
FIA mark-to-market	5,032,585	(1,365,274)	3,667,311
Dividends to parent	-	(34,000,000)	(34,000,000)
As reported	$ 28,971,111	$ (35,011,349)	$ (6,040,238)

The following table shows the detail of Page 4, Line 38, "Change in net unrealized capital gains (losses)":

	2021	2020
Unaffiliated common stock	$ (338,386)	$ (897,970)
Unaffiliated preferred stock	502,597	-
Other invested assets	(49,217)	2,563
Deferred taxes	(24,149)	188,035
Subtotal	90,845	(707,372)
Derivatives - hedging FIA	(421,483)	(1,365,274)
Total	$ (330,638)	$ (2,072,646)

D. The Company has no business interruption insurance recoveries.

E. The Company has no state transferable or nontransferable tax credits.

NOTES TO FINANCIAL STATEMENTS

F. Subprime Mortgage Related Risk Exposure

(1) Included in determining the Company's exposure to subprime mortgage loans are the debt and equity securities of companies whose principal business includes the origination, securitization, providing of mortgage insurance on, investment in or management of subprime mortgage loans. Also included in such determination are those residential MBS and collateral debt obligations in which the ultimate collateral supporting anticipated cash flows are subprime mortgage loans. In general, we limit the Company's purchases of subprime residential MBS to those securities with AAA ratings and whose underlying collateral is fixed-rate (as opposed to adjustable rate).

(2) The Company does not have any investments with direct exposure in subprime mortgage loans.

(3) Direct exposure to subprime mortgage risk through other investments in the following securities:

	Actual Cost	Carrying Value (excluding interest)	Fair Value	Impairment Losses Recognized
a. Residential MBS	$ 8,782,449	$ 9,268,282	$ 9,721,051	$ 533,967
b. Commercial MBS	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 8,782,449	$ 9,268,282	$ 9,721,051	$ 533,967

(4) The Company has no net underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty coverage.

G. The Company does not have retained asset accounts.

H. The Company is not an issuer, ceding issuer, or counterparty of insurance-linked securities.

I. The Company has no 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.

Note 22 - Events Subsequent

Management has evaluated the financial statements for subsequent events through February 18, 2022, the date the financial statements were available to be issued. There have been no subsequent events that have a material financial effect on the Company.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes ( ) No (x)

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $0

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes ( ) No (x) If yes, give full details

Section 3 – Ceded Reinsurance Report – Part B

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

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

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

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance.

NOTES TO FINANCIAL STATEMENTS

C. Commutation of Ceded Reinsurance

The Company was not involved in any commutation of ceded reinsurance.

D. Certified Reinsurer Rating Downgrade or Status Subject to Revocation

The Company has no reinsurance contracts with certified reinsurers.

E., F., G. The Company has no captive reinsurance agreements.

H. Reinsurance Credit

(1) The Company had no reinsurance contracts subject to A-791 that includes a provision which limits the reinsurer's assumption of significant risks identified as A-791.

(2) The Company had no reinsurance contracts not subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer's assumption of risk.

(3) The Company had no reinsurance contracts which result in delays in payment.

(4) The Company had no reinsurance accounting credit for any contracts not subject to Appendix 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 where the accounting treatment under statutory accounting principles ("SAP") and under generally accepted accounting principles ("GAAP") is different.

(6) No reinsurance contracts have different GAAP and SAP accounting treatments.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

The Company had no changes in the provision for incurred loss or loss adjustment expense attributable to insured events of prior years.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 - Participating Policies

Not applicable.

Note 30 - Premium Deficiency Reserves

Not applicable.

Note 31 - Reserves for Life Contracts and Annuity Contracts

(1) The Company has no life insurance business in force. Surrender values are not promised in excess of the legally computed reserves.

(2) The Company has no substandard policies in force.

(3) The Company had no insurance in force for which the gross premiums are less than the net premiums according to the valuation standard.

(4) The tabular interest has been determined by the formula as described in the instructions. The tabular less actual reserve released has been determined by the formula as described in the instructions. The tabular cost has been determined by the formula as described in the instructions.

(5) Tabular interest on funds not involving life contingencies is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(6) The Company has no reserve changes not captured elsewhere.

NOTES TO FINANCIAL STATEMENTS

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit – Type Contract Funds and Other Liabilities Without Life or Disability Contingencies

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	$ 60,197,331	$ -	$ -	$ 60,197,331	2.3%
b. At book value less current surrender charge of 5% or more	302,735,907	-	-	302,735,907	11.7%
c. At fair value	-	-	576,874,015	576,874,015	22.4%
d. Total with market value adjustment or at fair value (total of a through c)	362,933,238	-	576,874,015	939,807,253	36.4%
e. At book value without adjustment (minimal or no charge or adjustment)	1,616,838,410	-	-	1,616,838,410	62.7%
2. Not subject to discretionary withdrawal	23,169,237	-	-	23,169,237	0.9%
3. Total (gross: direct + assumed)	2,002,940,885	-	576,874,015	2,579,814,900	100.0%
4. Reinsurance ceded	-	-	-	-	
5. Total (net)* (3) - (4)	$ 2,002,940,885	$ -	$ 576,874,015	$ 2,579,814,900	
6. Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 86,323,240	-	-	$ 86,323,240	

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	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	312,478	-	-	312,478	0.1%
c. At fair value	-	-	113,897,078	113,897,078	51.5%
d. Total with market value adjustment or at fair value (total of a through c)	312,478	-	113,897,078	114,209,556	51.6%
e. At book value without adjustment (minimal or no charge or adjustment)	106,934,487	-	-	106,934,487	48.4%
2. Not subject to discretionary withdrawal	-	-	-	-	0.0%
3. Total (gross: direct + assumed)	107,246,965	-	113,897,078	221,144,043	100.0%
4. Reinsurance ceded	-	-	-	-	
5. Total (net)* (3) - (4)	$ 107,246,965	$ -	$ 113,897,078	$ 221,144,043	
6. Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ -	-	-	$ -	

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

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	-	-	-	-	0.0%
c. At fair value	-	-	-	-	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	-	-	-	-	0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	-	-	-	-	0.0%
2. Not subject to discretionary withdrawal	18,065,509	-	-	18,065,509	100.0%
3. Total (gross: direct + assumed)	18,065,509	-	-	18,065,509	100.0%
4. Reinsurance ceded	-	-	-	-	
5. Total (net)* (3) - (4)	$ 18,065,509	$ -	$ -	$ 18,065,509	
6. Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ -	-	-	$ -	

NOTES TO FINANCIAL STATEMENTS

D.

	Amount
Life & Accident & Health Annual Statement:	
1. Exhibit 5, Annuities Section, Total (net)	$ 2,110,187,852
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	-
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	18,065,509
4. Subtotal	2,128,253,361
Separate Accounts Annual Statement:	
5. Exhibit 3, Line 0299999, Column 2	690,771,091
6. Exhibit 3, Line 0399999, Column 2	-
7. Policyholder dividend and coupon accumulations	-
8. Policyholder premiums	-
9. Guaranteed interest contracts	-
10. Other contract deposit funds	-
11. Subtotal	690,771,091
12. Combined Total	$ 2,819,024,452

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

Not applicable.

Note 35 - Separate Accounts

A. Separate Account Activity

1. The Company utilizes separate accounts to record and account for assets and liabilities for individual and group variable annuities. The separate accounts are registered under the Investment Company Act of 1940, as amended, as a unit investment trust. In accordance with the State of Ohio procedures for approving items within the separate accounts, the separate accounts classification of the individual and group variable annuities are supported by Section 3907.15 of the Ohio Revised Code.

2. In accordance with the products and transactions recorded within the separate accounts, all assets are considered legally insulated from the general account and are not chargeable with liabilities incurred in any other business operation of the Company. As of December 31, 2021 and 2020, the Company's separate account statement included legally insulated variable annuity assets of $690,771,210 and $663,544,638, respectively.

3. In accordance with the products/transactions recorded within the separate accounts, some separate account liabilities are guaranteed by the general account. To compensate the general account for the risk taken, the separate account has paid risk charges for guaranteed withdrawal benefits for variable annuity contracts as follows for the past five years:

   a. 2021 $ 268,779
   b. 2020 286,442
   c. 2019 332,572
   d. 2018 347,967
   e. 2017 345,651

   As of December 31, 2021, the general account of the Company had a maximum guarantee for separate account liabilities of $9,865,301 for the guaranteed minimum death benefit of the variable annuity contracts. The total separate account guarantees paid by the general account for the past five years are as follows:

   f. 2021 $ 226,381
   g. 2020 109,397
   h. 2019 365,933
   i. 2018 47,181
   j. 2017 69,255

4. The Company does not engage in securities lending transactions with the separate accounts.

B. General Nature and Characteristics of Separate Accounts Business

The separate and variable accounts held by the Company relate to individual and group variable annuities of a nonguaranteed return nature. The net investment experience of the separate accounts is credited directly to the policyholder and can be positive or negative. These variable annuities generally provide a death benefit of the greater of account value or premium paid, accumulated at 0% to 5%. A minimum guaranteed death benefit is also provided on some contracts which is the highest account value (reduced for partial withdrawals) on a prior contract anniversary. The minimum guaranteed death benefit reserve is held in Exhibit 5. The assets and liabilities of these accounts are carried at fair value.

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company is as follows:

		Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for year ended 12/31/2021	$ -	$ -	$ -	$ 11,913,442	$ 11,913,442
	Reserves at 12/31/2021					
(2)	For accounts with assets at:					
	a. Fair value	$ -	$ -	$ -	$ 690,771,091	$690,771,091
	b. Amortized cost	-	-	-	-	-
	c. Total reserves	$ -	$ -	$ -	$ 690,771,091	$690,771,091
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal	$ -	$ -	$ -	$ -	$ -
	b. With fair value adjustment	-	-	-	-	-
	c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
	d. At fair value	-	-	-	690,771,091	690,771,091
	e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
	f. Subtotal	-	-	-	690,771,091	690,771,091
	g. Not subject to discretionary withdrawal	-	-	-	-	-
	h. Total	$ -	$ -	$ -	$ 690,771,091	$690,771,091
(4)	Reserves for asset default risk in lieu of AVR	$ -	$ -	$ -	$ -	$ -

C. The following is a reconciliation of the net transfer to (from) Separate Accounts:

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 11,913,442
	b. Transfers from Separate Accounts (Page 4, Line 10)	88,522,635
	c. Net transfers to or (from) Separate Accounts (a) - (b)	$ (76,609,193)
(2)	Reconciling Adjustments	$ -
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (76,609,193)

Note 36 - Loss/Claim Adjustment Expenses

Not applicable.

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? ..... Ohio

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. 12/31/2016

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. 12/31/2016

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). 01/11/2018

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

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Barings LLC	Charlotte, NC	NO	NO	NO	YES
Baring International Investment Limited	London, UK	NO	NO	NO	YES
Barings Securities LLC	Charlotte, NC	NO	NO	NO	YES
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES
MML Distributors LLC	Springfield, MA	NO	NO	NO	YES
MML Investment Advisors LLC	Springfield, MA	NO	NO	NO	YES
MML Investors Services LLC	Springfield, MA	NO	NO	NO	YES
MML Strategic Distributors LLC	Springfield, MA	NO	NO	NO	YES
The MassMutual Trust Company OCC	Enfield, CT	NO	YES	NO	NO
Flourish Financial LLC	New York, NY	NO	NO	NO	YES

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

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

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

KPMG LLP, 191 W. Nationwide Blvd. Suite 500, Columbus, Ohio 43215

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

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

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

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

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

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

Pursuant to Ohio Administrative Code section 3901-1-50 (Model Audit Rule), the Audit Committee of the Board of Directors of Massachusetts Mutual Life Insurance Company, the reporting entity's ultimate parent, serves as its Audit Committee.

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?

Richard Lee Sutton, 301 East Fourth Street, Cincinnati, OH 45202, Appointed Actuary

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 [X]

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

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

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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

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

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

Effective May 28, 2021, the Company became an indirect wholly-owned subsidiary of Massachusetts Mutual Life Insurance Company ("MMLIC"). As a result of the transaction, the senior officers became subject to the code of ethics maintained by MMLIC.

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 [ ] No [X]

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] 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: ..... $ 1,500,787

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)
The Company does not engage in securities lending.

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.	$ 0
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
25.093	Total payable for securities lending reported on the liability page.	$ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 2,804,539
26.27	FHLB Capital Stock	$
26.28	On deposit with states	$ 7,846,981
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Not registered with SEC	CAROLINA FIRST MORTGAGE LOAN TRUST	2,804,539

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

29. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	1 Wall Street, New York, NY 10286

GENERAL INTERROGATORIES

29.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [ ] No [X]

29.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

29.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Barings LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings LLC	R6ZXK501NPHXSY1S07	SEC	DS

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	2,244,071,333	2,376,077,521	132,006,188
31.2 Preferred stocks	7,307,314	7,581,775	274,461
31.3 Totals	2,251,378,647	2,383,659,296	132,280,649

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

Fair values for bonds and preferred stocks are determined by internal investment professionals at Barings LLC (the manager of the Company's investment portfolio) using data from nationally recognized pricing services, broker quotes and available trade information. When data from these sources is not available (typically less than 1% of the portfolio), prices are developed internally by the investment professionals using widely published indices (as benchmarks), interest rates, issuer spreads, credit quality of the specific issuer and general economic conditions.

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

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

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

For the securities that were priced using broker prices, Barings LLC obtains data from brokers that are familiar with the securities being priced and the markets in which they trade.

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

OTHER

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

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

1 Name	2 Amount Paid

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

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

1 Name	2 Amount Paid

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 1,206

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

1 Name	2 Amount Paid
American Council of Life Insurers	1,206

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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. ..... $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned ..... $ 0

1.65 Total incurred claims ..... $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	97,433,638	121,123,223
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	0	0
2.5	Reserve Denominator	2,115,307,209	2,180,031,892
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? ..... $ 119

3.4 State the authority under which Separate Accounts are maintained:

State of Ohio Department of Insurance. Also, registered with the Securities and Exchange Commission. .....

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

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

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

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ .....

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ .....

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

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

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

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ .....

7.2 Total Incurred Claims ..... $ .....

7.3 Number of Covered Lives ....

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [X]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 12,836,913

9.22 Received ..... $ 0

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

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

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

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

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 171,550,000

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

12.11 Cash ..... $ 37,800,000

12.12 Stock ..... $ .....

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

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

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

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			0
13.32 Paid claims			0
13.33 Claim liability and reserve (beginning of year)	0	0	0
13.34 Claim liability and reserve (end of year)			0
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

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

Fraternal Benefit Societies Only:

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

NONE

24. Is a medical examination required before issuing [illegible] to applica[illegible]? Yes [ ] No [ ]
25. Are applicants admitted to membership without fi[illegible] with and b[illegible] of a[illegible] branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the [illegible] Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which [illegible] money[illegible] to be [illegible] Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year %
    27.12 Subsequent Years %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence?
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the [illegible] outst[illegible]ding [illegible] [illegible]ns th[illegible] [illegible]main[illegible] surp[illegible]

NONE

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)		0	0	0	0
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	0	0	0	0	0
3.	Credit life (Line 21, Col. 6)		0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0	0	0	0	0
5.	Industrial (Line 21, Col. 2)		0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	0	0	0	0	0
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)		0	0	0	0
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	0
10.	Credit life (Line 2, Col. 6)		0	0	0	0
11.	Group (Line 2, Col. 9)		0	0	0	0
12.	Industrial (Line 2, Col. 2)		0	0	0	0
13.	Total (Line 2, Col. 10)	0	0	0	0	0
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	0	0	0	0	0
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	77,140,435	102,859,857	143,037,239	178,462,078	192,007,121
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	0	0	0	0	0
17.2	Group annuities (Line 20.4, Col. 7)	20,293,203	18,263,366	17,747,176	16,907,523	19,391,161
18.1	A & H-group (Line 20.4, Col. 8)	0	0	0	0	0
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	0	0	0	0	0
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	97,433,638	121,123,223	160,784,415	195,369,601	211,398,282
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	2,534,960,535	2,568,754,700	2,585,947,584	2,575,949,109	2,546,789,805
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	2,164,458,575	2,225,483,009	2,236,635,655	2,263,274,714	2,252,091,339
23.	Aggregate life reserves (Page 3, Line 1)	2,110,187,855	2,175,477,858	2,191,204,461	2,216,961,356	2,194,507,240
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)		0	0	0	0
25.	Deposit-type contract funds (Page 3, Line 3)	18,065,509	20,063,641	21,469,850	24,728,964	27,062,627
26.	Asset valuation reserve (Page 3, Line 24.01)	16,219,967	15,548,236	16,107,918	13,967,859	13,137,463
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	368,001,960	340,771,691	346,811,929	310,174,395	292,198,466
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(22,550,360)	36,563,020	16,019,938	67,542,699	83,994,876
	Risk-Based Capital Analysis					
30.	Total adjusted capital	386,721,927	358,819,927	365,419,846	326,642,254	307,835,929
31.	Authorized control level risk - based capital	19,918,611	18,757,856	18,942,244	19,479,877	19,178,631
	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)	87.3	92.7	94.9	96.0	93.0
33.	Stocks (Lines 2.1 and 2.2)	0.3	0.3	0.5	0.3	0.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	9.1	3.5	1.0	0.6	3.0
37.	Contract loans (Line 6)	1.9	2.0	2.1	2.2	2.3
38.	Derivatives (Page 2, Line 7)	0.7	0.7	0.8	0.2	0.7
39.	Other invested assets (Line 8)	0.7	0.7	0.7	0.7	0.8
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)		0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	0	0	0	0	0
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	0	0	0	0	0
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	864,002	875,382	1,042,411	388,666	421,342
53.	Total admitted assets (Page 2, Line 28, Col. 3)	3,225,731,745	3,232,299,338	3,213,627,705	3,133,029,039	3,191,285,580
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	105,178,864	114,117,957	114,578,284	121,842,360	122,038,907
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	1,920,608	(4,352,034)	(707,618)	(580,562)	(1,487,304)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(330,638)	(2,072,646)	17,727,657	(16,858,544)	3,355,211
57.	Total of above Lines 54, 55 and 56	106,768,834	107,693,277	131,598,323	104,403,254	123,906,814
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	300,706,029	259,014,149	312,629,322	278,844,792	273,179,427
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	0	0	0	0	0
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	0	0	0	0	0
61.	Increase in A & H reserves (Line 19, Col. 6)		0	0	0	0
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	0	0	0	0	0
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	21.6	15.9	14.0	13.8	14.5
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	0.0	0.0	0.0	0.0	0.0
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	0.0	0.0	0.0	0.0	0.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)		0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)		0.0	0.0	0.0	0.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)		0	0	0	0
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)		0	0	0	0
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	0	0	0	0	0
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	0	0	0	0	0
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)		0	0	0	0
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	0	0	0	0	0
74.	Ordinary - individual annuities (Page 6, Col. 4)	21,851,570	30,284,743	18,478,123	33,068,078	22,253,582
75.	Ordinary-supplementary contracts	XXX	XXX	XXX		
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	0	0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	0	0	0	0	0
78.	Group annuities (Page 6, Col. 5)	4,342,456	3,038,402	2,479,297	3,276,825	2,998,893
79.	A & H-group (Page 6.5, Col. 3)		0	0	0	0
80.	A & H-credit (Page 6.5, Col. 10)		0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	0	0	0	0	0
82.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	26,194,026	33,323,145	20,957,420	36,344,903	25,252,475

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 [X]

If no, please explain: The Company was not a party to a merger.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2021

NAIC Group Code 0435 — NAIC Company Code 93661

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	0	0	0	0	0
2. Annuity considerations	77,140,435	0	20,293,203	0	97,433,638
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	77,140,435	0	20,293,203	0	97,433,638
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	0	0	0	0	0
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	0	0	0	0	0
10. Matured endowments	0	0	0	0	0
11. Annuity benefits	22,492,409	0	224,701	0	22,717,110
12. Surrender values and withdrawals for life contracts	247,556,998	0	36,141,762	0	283,698,760
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	270,049,407	0	36,366,463	0	306,415,870
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

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

NONE

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fee					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

Exhibit of Life Insurance

N O N E

Exhibit of Life Insurance - Part 2

N O N E

Exhibit of Life Insurance - Part 3

N O N E

Exhibit of Life Insurance - Part 4

N O N E

Exhibit of Life Insurance - Part 5

N O N E

Exhibit of Life Insurance - Part 6

N O N E

Exhibit of Life Insurance - Part 7

N O N E

Exhibit of Life Insurance - Policies with Disability Provisions

N O N E

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	0	0	0	0
2.	Issued during year				
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	0	0	0	0
	Deductions during year:				
6.	Decreased (net)				
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	0	0	0	0
9.	In force end of year (line 5 minus line 8)	0	0	0	0
10.	Amount on deposit		(a)		(a)
11.	Income now payable				
12.	Amount of income payable	(a)	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	1,054	96,495	604	4,760
2.	Issued during year	78			
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	1,132	96,495	604	4,760
	Deductions during year:				
6.	Decreased (net)	199	6,062		350
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	199	6,062	0	350
9.	In force end of year (line 5 minus line 8)	933	90,433	604	4,410
	Income now payable:				
10.	Amount of income payable	(a) 18,004,443	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a) 179,411,513	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 2,404,852,525	XXX	(a) 221,127,456

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	0	0	0	0	0	0
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	0	XXX	0	XXX	0	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX		XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	0	XXX
10.	In force end of year (line 5 minus line 9)	0	(a)	0	(a)	0	(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	0	0
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	0	0
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	0	0
9.	In force end of year (line 5 minus line 8)	0	0
10.	Amount of account balance	(a)	(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	2,770,420
2.	Current year's realized pre-tax capital gains/(losses) of $ 5,991,413 transferred into the reserve net of taxes of $ 1,258,197	4,733,217
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	7,503,637
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,444,447
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	6,059,191

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	788,499	655,947	0	1,444,447
2.	2022	441,717	1,015,567	0	1,457,285
3.	2023	330,257	762,830	0	1,093,087
4.	2024	253,255	617,031	0	870,286
5.	2025	172,766	461,028	0	633,794
6.	2026	133,771	301,784	0	435,555
7.	2027	134,315	208,888	0	343,203
8.	2028	127,867	179,487	0	307,354
9.	2029	107,749	148,845	0	256,594
10.	2030	83,274	117,769	0	201,043
11.	2031	59,865	85,887	0	145,753
12.	2032	46,208	62,877	0	109,085
13.	2033	35,434	49,979	0	85,413
14.	2034	20,530	36,275	0	56,806
15.	2035	9,174	21,765	0	30,940
16.	2036	3,024	7,255	0	10,279
17.	2037	(1,322)	0	0	(1,322)
18.	2038	(3,137)	0	0	(3,137)
19.	2039	(2,381)	0	0	(2,381)
20.	2040	(511)	0	0	(511)
21.	2041	1,703	0	0	1,703
22.	2042	3,840	0	0	3,840
23.	2043	5,317	0	0	5,317
24.	2044	5,395	0	0	5,395
25.	2045	4,995	0	0	4,995
26.	2046	3,923	0	0	3,923
27.	2047	2,773	0	0	2,773
28.	2048	1,628	0	0	1,628
29.	2049	517	0	0	517
30.	2050	(28)	0	0	(28)
31.	2051 and Later		0	0	0
32.	Total (Lines 1 to 31)	2,770,420	4,733,217	0	7,503,637

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	15,502,388	0	15,502,388	0	45,846	45,846	15,548,234
2. Realized capital gains/(losses) net of taxes - General Account	1,458,040		1,458,040	692,014		692,014	2,150,054
3. Realized capital gains/(losses) net of taxes - Separate Accounts			0			0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	358,172		358,172	(267,325)		(267,325)	90,847
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	3,133,587	0	3,133,587	0	14,457	14,457	3,148,044
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	20,452,187	0	20,452,187	424,689	60,303	484,992	20,937,179
9. Maximum reserve	16,132,935	0	16,132,935	15	87,016	87,031	16,219,967
10. Reserve objective	9,482,558	0	9,482,558	15	47,559	47,574	9,530,132
11. 20% of (Line 10 - Line 8)	(2,193,926)	0	(2,193,926)	(84,935)	(2,549)	(87,484)	(2,281,409)
12. Balance before transfers (Lines 8 + 11)	18,258,261	0	18,258,261	339,754	57,754	397,509	18,655,770
13. Transfers			0	(29,262)	29,262	0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero	(2,125,325)		(2,125,325)	(310,477)		(310,477)	(2,435,803)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	16,132,935	0	16,132,935	15	87,016	87,031	16,219,967

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	2,329,137	XXX	XXX	2,329,137	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	448,237,962	XXX	XXX	448,237,962	0.0005	224,119	0.0016	717,181	0.0033	1,479,185
2.2	1	NAIC Designation Category 1.B	92,261,202	XXX	XXX	92,261,202	0.0005	46,131	0.0016	147,618	0.0033	304,462
2.3	1	NAIC Designation Category 1.C	117,175,693	XXX	XXX	117,175,693	0.0005	58,588	0.0016	187,481	0.0033	386,680
2.4	1	NAIC Designation Category 1.D	94,602,317	XXX	XXX	94,602,317	0.0005	47,301	0.0016	151,364	0.0033	312,188
2.5	1	NAIC Designation Category 1.E	95,111,514	XXX	XXX	95,111,514	0.0005	47,556	0.0016	152,178	0.0033	313,868
2.6	1	NAIC Designation Category 1.F	200,425,411	XXX	XXX	200,425,411	0.0005	100,213	0.0016	320,681	0.0033	661,404
2.7	1	NAIC Designation Category 1.G	220,597,332	XXX	XXX	220,597,332	0.0005	110,299	0.0016	352,956	0.0033	727,971
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,268,411,429	XXX	XXX	1,268,411,429	XXX	634,206	XXX	2,029,458	XXX	4,185,758
3.1	2	NAIC Designation Category 2.A	313,579,843	XXX	XXX	313,579,843	0.0021	658,518	0.0064	2,006,911	0.0106	3,323,946
3.2	2	NAIC Designation Category 2.B	374,646,981	XXX	XXX	374,646,981	0.0021	786,759	0.0064	2,397,741	0.0106	3,971,258
3.3	2	NAIC Designation Category 2.C	188,035,984	XXX	XXX	188,035,984	0.0021	394,876	0.0064	1,203,430	0.0106	1,993,181
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	876,262,808	XXX	XXX	876,262,808	XXX	1,840,152	XXX	5,608,082	XXX	9,288,386
4.1	3	NAIC Designation Category 3.A	11,489,957	XXX	XXX	11,489,957	0.0099	113,751	0.0263	302,186	0.0376	432,022
4.2	3	NAIC Designation Category 3.B	10,132,101	XXX	XXX	10,132,101	0.0099	100,308	0.0263	266,474	0.0376	380,967
4.3	3	NAIC Designation Category 3.C	8,611,676	XXX	XXX	8,611,676	0.0099	85,256	0.0263	226,487	0.0376	323,799
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	30,233,734	XXX	XXX	30,233,734	XXX	299,314	XXX	795,147	XXX	1,136,788
5.1	4	NAIC Designation Category 4.A	3,387,036	XXX	XXX	3,387,036	0.0245	82,982	0.0572	193,738	0.0817	276,721
5.2	4	NAIC Designation Category 4.B	5,490,859	XXX	XXX	5,490,859	0.0245	134,526	0.0572	314,077	0.0817	448,603
5.3	4	NAIC Designation Category 4.C	1,032,866	XXX	XXX	1,032,866	0.0245	25,305	0.0572	59,080	0.0817	84,385
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	9,910,761	XXX	XXX	9,910,761	XXX	242,814	XXX	566,896	XXX	809,709
6.1	5	NAIC Designation Category 5.A	310,141	XXX	XXX	310,141	0.0630	19,539	0.1128	34,984	0.1880	58,306
6.2	5	NAIC Designation Category 5.B	809,191	XXX	XXX	809,191	0.0630	50,979	0.1128	91,277	0.1880	152,128
6.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	1,119,332	XXX	XXX	1,119,332	XXX	70,518	XXX	126,261	XXX	210,434
7.	6	NAIC 6	882,226	XXX	XXX	882,226	0.0000	0	0.2370	209,088	0.2370	209,088
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	2,189,149,427	XXX	XXX	2,189,149,427	XXX	3,087,003	XXX	9,334,931	XXX	15,840,163
		PREFERRED STOCKS										
10.	1	Highest Quality	2,804,539	XXX	XXX	2,804,539	0.0005	1,402	0.0016	4,487	0.0033	9,255
11.	2	High Quality	4,502,775	XXX	XXX	4,502,775	0.0021	9,456	0.0064	28,818	0.0106	47,729
12.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	7,307,314	XXX	XXX	7,307,314	XXX	10,858	XXX	33,305	XXX	56,984

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.2	1	NAIC Designation Category 1.B		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1	NAIC Designation Category 1.D		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.5	1	NAIC Designation Category 1.E		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.6	1	NAIC Designation Category 1.F	54,921,906	XXX	XXX	54,921,906	0.0005	27,461	0.0016	87,875	0.0033	181,242
19.7	1	NAIC Designation Category 1.G		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	54,921,906	XXX	XXX	54,921,906	XXX	27,461	XXX	87,875	XXX	181,242
20.1	2	NAIC Designation Category 2.A		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2	NAIC Designation Category 2.C		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	54,921,906	XXX	XXX	54,921,906	XXX	27,461	XXX	87,875	XXX	181,242
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	16,529,016	XXX	XXX	16,529,016	0.0005	8,265	0.0016	26,446	0.0033	54,546
28.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	16,529,016	XXX	XXX	16,529,016	XXX	8,265	XXX	26,446	XXX	54,546
34.		Total (Lines 9 + 17 + 25 + 33)	2,267,907,662	XXX	XXX	2,267,907,662	XXX	3,133,587	XXX	9,482,558	XXX	16,132,935

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other			XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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	124	XXX	XXX	124	0.0000	0	0.1215 (a)	15	0.1215 (a)	15
2.		Unaffiliated - Private		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank		XXX	XXX	0	0.0000	0	0.0061	0	0.0097	0
4.		Affiliated - Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	124	0	0	124	XXX	0	XXX	15	XXX	15
		REAL ESTATE										
18.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	15,060,876	XXX	XXX	15,060,876	0.0005	7,530	0.0016	24,097	0.0033	49,701
31.	2	High Quality	3,298,566	XXX	XXX	3,298,566	0.0021	6,927	0.0064	21,111	0.0106	34,965
32.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	18,359,442	XXX	XXX	18,359,442	XXX	14,457	XXX	45,208	XXX	84,666
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants			XXX	0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other			XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
67.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	14,877	XXX		14,877	0.0000	0	0.1580	2,351	0.1580	2,351
84.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	14,877	XXX	0	14,877	XXX	0	XXX	2,351	XXX	2,351
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	18,374,319	0	0	18,374,319	XXX	14,457	XXX	47,559	XXX	87,016

(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 - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

Schedule S - Part 1 - Section 1

N O N E

Schedule S - Part 1 - Section 2

N O N E

Schedule S - Part 2

N O N E

Schedule S - Part 3 - Section 1

N O N E

Schedule S - Part 3 - Section 2

N O N E

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

Schedule S - Part 6

N O N E

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)	2,507,812,874		2,507,812,874
2.	Reinsurance (Line 16)	0	0	0
3.	Premiums and considerations (Line 15)	0	0	0
4.	Net credit for ceded reinsurance	XXX	0	0
5.	All other admitted assets (balance)	27,147,661		27,147,661
6.	Total assets excluding Separate Accounts (Line 26)	2,534,960,535	0	2,534,960,535
7.	Separate Account assets (Line 27)	690,771,210		690,771,210
8.	Total assets (Line 28)	3,225,731,745	0	3,225,731,745
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	2,110,187,855	0	2,110,187,855
10.	Liability for deposit-type contracts (Line 3)	18,065,509		18,065,509
11.	Claim reserves (Line 4)	5,119,354	0	5,119,354
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	0		0
13.	Premium & annuity considerations received in advance (Line 8)	0		0
14.	Other contract liabilities (Line 9)	6,059,191		6,059,191
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0		0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0		0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			0
19.	All other liabilities (balance)	25,026,666		25,026,666
20.	Total liabilities excluding Separate Accounts (Line 26)	2,164,458,575	0	2,164,458,575
21.	Separate Account liabilities (Line 27)	690,771,210		690,771,210
22.	Total liabilities (Line 28)	2,855,229,785	0	2,855,229,785
23.	Capital & surplus (Line 38)	370,501,960	XXX	370,501,960
24.	Total liabilities, capital & surplus (Line 39)	3,225,731,745	0	3,225,731,745
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	0		
26.	Claim reserves	0		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	0		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	0		
34.	Premiums and considerations	0		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	0		
41.	Total net credit for ceded reinsurance	0		

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		382,507			382,507	
2. Alaska AK	L		15,406			15,406	
3. Arizona AZ	L		1,020,820			1,020,820	
4. Arkansas AR	L		122,883			122,883	
5. California CA	L		14,323,210			14,323,210	
6. Colorado CO	L		196,206			196,206	
7. Connecticut CT	L		1,639,444			1,639,444	
8. Delaware DE	L		155,055			155,055	
9. District of Columbia DC	L		20,829			20,829	
10. Florida FL	L		10,853,549			10,853,549	
11. Georgia GA	L		495,040			495,040	
12. Hawaii HI	L		1,067,118			1,067,118	
13. Idaho ID	L		345,897			345,897	
14. Illinois IL	L		2,403,619			2,403,619	
15. Indiana IN	L		436,399			436,399	
16. Iowa IA	L		486,539			486,539	
17. Kansas KS	L		165,172			165,172	
18. Kentucky KY	L		844,203			844,203	
19. Louisiana LA	L		264,830			264,830	
20. Maine ME	L		880,623			880,623	
21. Maryland MD	L		246,373			246,373	
22. Massachusetts MA	L		2,940,118			2,940,118	
23. Michigan MI	L		3,393,544			3,393,544	
24. Minnesota MN	L		1,112,893			1,112,893	
25. Mississippi MS	L		180,307			180,307	
26. Missouri MO	L		419,998			419,998	
27. Montana MT	L		328,933			328,933	
28. Nebraska NE	L		85,890			85,890	
29. Nevada NV	L		1,518,922			1,518,922	
30. New Hampshire NH	L		231,594			231,594	
31. New Jersey NJ	L		3,088,520			3,088,520	
32. New Mexico NM	L		264,658			264,658	
33. New York NY	N		175,420			175,420	
34. North Carolina NC	L		18,783,762			18,783,762	
35. North Dakota ND	L		119,086			119,086	
36. Ohio OH	L		6,816,977			6,816,977	
37. Oklahoma OK	L		181,714			181,714	
38. Oregon OR	L		197,460			197,460	
39. Pennsylvania PA	L		1,692,786			1,692,786	
40. Rhode Island RI	L		998,120			998,120	
41. South Carolina SC	L		471,035			471,035	
42. South Dakota SD	L		37,900			37,900	
43. Tennessee TN	L		2,988,933			2,988,933	
44. Texas TX	L		10,856,915			10,856,915	
45. Utah UT	L		1,302,970			1,302,970	
46. Vermont VT	N		33,430			33,430	
47. Virginia VA	L		815,069			815,069	
48. Washington WA	L		1,841,024			1,841,024	
49. West Virginia WV	L		56,582			56,582	
50. Wisconsin WI	L		101,689			101,689	
51. Wyoming WY	L		28,667			28,667	
52. American Samoa AS	N					0	
53. Guam GU	N					0	
54. Puerto Rico PR	N					0	
55. U.S. Virgin Islands VI	N		600			600	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate Other Alien OT	XXX	0	2,400	0	0	2,400	0
59. Subtotal	XXX	0	97,433,638	0	0	97,433,638	0
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	97,433,638	0	0	97,433,638	0
96. Plus reinsurance assumed	XXX					0	
97 Totals (All Business)	XXX	0	97,433,638	0	0	97,433,638	0
98. Less reinsurance ceded	XXX					0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	97,433,638	(c) 0	0	97,433,638	0
DETAILS OF WRITE-INS							
58001. Other Alien	XXX		2,400			2,400	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	2,400	0	0	2,400	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 49
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 8

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

Premiums and annuity considerations are allocated on the residences of policyholders

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	0	382,507			0	382,507
2. Alaska	AK	0	15,406			0	15,406
3. Arizona	AZ	0	1,020,820			0	1,020,820
4. Arkansas	AR	0	122,883			0	122,883
5. California	CA	0	14,323,210			0	14,323,210
6. Colorado	CO	0	196,206			0	196,206
7. Connecticut	CT	0	1,639,444			0	1,639,444
8. Delaware	DE	0	155,055			0	155,055
9. District of Columbia	DC	0	20,829			0	20,829
10. Florida	FL	0	10,853,549			0	10,853,549
11. Georgia	GA	0	495,040			0	495,040
12. Hawaii	HI	0	1,067,118			0	1,067,118
13. Idaho	ID	0	345,897			0	345,897
14. Illinois	IL	0	2,403,619			0	2,403,619
15. Indiana	IN	0	436,399			0	436,399
16. Iowa	IA	0	486,539			0	486,539
17. Kansas	KS	0	165,172			0	165,172
18. Kentucky	KY	0	844,203			0	844,203
19. Louisiana	LA	0	264,830			0	264,830
20. Maine	ME	0	880,623			0	880,623
21. Maryland	MD	0	246,373			0	246,373
22. Massachusetts	MA	0	2,940,118			0	2,940,118
23. Michigan	MI	0	3,393,544			0	3,393,544
24. Minnesota	MN	0	1,112,893			0	1,112,893
25. Mississippi	MS	0	180,307			0	180,307
26. Missouri	MO	0	419,998			0	419,998
27. Montana	MT	0	328,933			0	328,933
28. Nebraska	NE	0	85,890			0	85,890
29. Nevada	NV	0	1,518,922			0	1,518,922
30. New Hampshire	NH	0	231,594			0	231,594
31. New Jersey	NJ	0	3,088,520			0	3,088,520
32. New Mexico	NM	0	264,658			0	264,658
33. New York	NY	0	175,420			0	175,420
34. North Carolina	NC	0	18,783,762			0	18,783,762
35. North Dakota	ND	0	119,086			0	119,086
36. Ohio	OH	0	6,816,977			0	6,816,977
37. Oklahoma	OK	0	181,714			0	181,714
38. Oregon	OR	0	197,460			0	197,460
39. Pennsylvania	PA	0	1,692,786			0	1,692,786
40. Rhode Island	RI	0	998,120			0	998,120
41. South Carolina	SC	0	471,035			0	471,035
42. South Dakota	SD	0	37,900			0	37,900
43. Tennessee	TN	0	2,988,933			0	2,988,933
44. Texas	TX	0	10,856,915			0	10,856,915
45. Utah	UT	0	1,302,970			0	1,302,970
46. Vermont	VT	0	33,430			0	33,430
47. Virginia	VA	0	815,069			0	815,069
48. Washington	WA	0	1,841,024			0	1,841,024
49. West Virginia	WV	0	56,582			0	56,582
50. Wisconsin	WI	0	101,689			0	101,689
51. Wyoming	WY	0	28,667			0	28,667
52. American Samoa	AS	0	0			0	0
53. Guam	GU	0	0			0	0
54. Puerto Rico	PR	0	0			0	0
55. U.S. Virgin Islands	VI	0	600			0	600
56. Northern Mariana Islands	MP	0	0			0	0
57. Canada	CAN	0	0			0	0
58. Aggregate Other Alien	OT	0	2,400			0	2,400
59. Total		0	97,433,638	0	0	0	97,433,638

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of **Massachusetts Mutual Life Insurance Company** (Parent)

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities I I LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC			
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
MassMutual Private Equity Funds LLC	04-1590850		Delaware
MassMutual Private Equity Funds Subsidiary LLC	04-1590850		
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
JFAM GP LLC	None		Delaware

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Glidepath Holdings Inc.	86-2294635		Delaware
Great American Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MassMutual Ventures US IV LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r.l	None		Luxembourg

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
PREIF Holdings Limited Partnership	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
CRA Aircraft Holding LLC	81-4258759		Delaware
EIP Holdings I, LLC			
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2	98-1206017		Delaware

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Babson Capital Loan Strategies Fund, L.P.	37-1506417		Delaware
Barings US High Yield Bond Fund	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Private Loan Fund	None		Luxembourg
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX	98-1570693		Luxembourg
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)	None		Luxembourg
Barings Real Estate European Value Add I SCSp	None		United Kingdom
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Transportation Fund LP	87-1262754		Delaware
Braemar Energy Ventures I, L.P.	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Gateway Mezzanine Partners II LP	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	None		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC	04-1590850		Delaware
Miami Douglas Two GP LLC	04-1590850		Delaware
Miami Douglas One LP	04-1590850		Delaware
Miami Douglas Two LP	04-1590850		Delaware
Miami Douglas Three MM LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Reston Arboretum LLC	75-2901061		Delaware
Somerset Special Opportunities Fund L.P.	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC	04-1590850		Delaware
Washington Gateway Two LLC	83-1325764		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
West 46th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	None		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF	None		Luxembourg
Calgary Railway Holding LLC	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC	04-1590850		Delaware
One Harbor Shore LLC	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	IA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1041383				CML Mezzanine Investor III, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Special Situations Investor LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Global Capabilities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services India LLP	IND	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	NIA	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
0000							MM Global Capabilities II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Private Equity Funds LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Private Equity Funds Subsidiary LLC	DE	NIA	MassMutual Private Equity Funds LLC	Ownership	100.000	MMLIC		
0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			86-2294635				Glidepath Holdings Inc.	DE	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000	Massachusetts Mut Life Ins Co	63312	13-1935920				Great American Life Insurance Company	OH	UDP	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				Great American Advisors, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments UK Limited	GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			90-1005837				MMAF Equipment Finance LLC 2013-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			36-4785301				MMAF Equipment Finance LLC 2014-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			38-3969560				MMAF Equipment Finance LLC 2015-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0489588				MMAF Equipment Finance LLC 2016-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			35-2590691				MMAF Equipment Finance LLC 2017-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			82-5335801				MMAF Equipment Finance LLC 2018-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2021-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Rozier LLC	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC		
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Blueprint Income LLC	NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Digital Assets LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Athens Fund Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Open Alternatives LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.900	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.2 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							LT Mortgage Finance Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management US LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0000			98-0457456				Barings Australia Pty Ltd	AUS	NIA	Baring Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Real Estate UK Holdings Limited	DE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0654401				Barings Real Estate Advisers (Continental Europe) Limited	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-1194368				Barings Real Estate GmbH	DEU	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-1012393				Barings Global Advisors Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457587				Baring International Investment Management Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
0000			98-0524272				Baring International Fund Managers (Ireland) Limited	IRL	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Switzerland Srl	CHE	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0497550				Baring France SAS	FRA	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							GPLF4(S) GP S.à r.l	LUX	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	BOARD		MMLIC		

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0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.500	MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Barings LLC	Influence		MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Tamiami Citrus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
0000							Tamiami Citrus, LLC	DE	NIA	Barings LLC	Management/Board		MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-0687392				Validus Holdings Company LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.000	MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Barings LLC	BOARD		MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.100	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings GPSF	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	73.500	MMLIC		

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0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CHY Venture GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Loan Strategies Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Somerset Special Opportunities Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
0000							MassMutual Asia Limited (SPV)	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor III, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.200	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	48.700	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	15.200	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.800	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.500	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.600	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	53.900	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		4
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		5
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			00-3750378				Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		

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0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	62.700	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.600	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.800	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	8.900	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.500	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.500	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	16.100	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.100	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.500	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.400	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Ownership/Influence	94.500	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	46.500	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		

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0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	37.400	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.700	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	13.100	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.700	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	74.400	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.100	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.100	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	20.000	MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	21.000	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.500	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	2.700	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.100	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.600	MMLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		

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0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.500	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	2.800	MMLIC		
0000			85-3886824				NYDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			75-2901061				Reston Arboretum LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	18.600	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.300	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.900	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		

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0000							Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	21.400	MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	60.100	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.300	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.300	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.800	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.000	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.700	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			51-0529328		0000927972	0Q	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		
0000			26-3229251		0000927972	0Q	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.400	MMLIC		
0000			01-0821120		0000916053	0Q	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.800	MMLIC		
0000			04-3512593		0000916053	0Q	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
0000			42-1710935		0000916053	0Q	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.000	MMLIC		
0000			02-0769954		0000916053	0Q	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			04-3584140		0000916053	0Q	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.600	MMLIC		
0000			82-3347422		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.100	MMLIC		
0000			82-3355639		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3382389		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3396442		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3417420		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000			82-3430358		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3439837		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3451779		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3472295		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3481715		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3502011		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3525148		0000916053	0Q	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3533944		0000916053	0Q	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.200	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.100	MMLIC		
0000			27-1933389		0000916053	0Q	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.500	MMLIC		
0000			27-1932769		0000916053	0Q	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.400	MMLIC		
0000			46-3289207		0000916053	0Q	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.000	MMLIC		
0000			47-5326235		0000916053	0Q	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	52.600	MMLIC		
0000			45-1618155		0000916053	0Q	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			45-1618222		0000916053	0Q	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			03-0532464		0000916053	0Q	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
0000			45-1618262		0000916053	0Q	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			45-1618046		0000916053	0Q	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own .6% and includes only Great Lakes III, L.P.
3	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4	Debt investors own .5% and includes only Great Lakes III, L.P.
5	Debt investors own .2% and includes only Great Lakes III, L.P.

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
65935	04-1590850	Massachusetts Mutual Life Insurance Company (MMLIC)	1,477,406,409	(2,744,902,053)	20,000,000						(1,247,495,644)	(98,811,453)
93432	06-1041383	C.M. Life Insurance Company	(141,134,536)	(10,497,636)							(151,632,172)	71,934,015
70416	43-0581430	MML Bay State Life Insurance Company	(27,000,035)								(27,000,035)	10,555,770
	04-1590850	2160 Grand Manager LLC	0	5,384,420							5,384,420	
	83-0560183	Aland Royalty Holdings LP	(402,959)	(259,507)							(662,466)	
	37-1506417	Babson Capital Loan Strategies Fund, L.P.	(1,730,081)	0							(1,730,081)	
		Barings Affordable Housing Mortgage Fund I LLC	(4,281,158)	34,857,993							30,576,835	
	61-1902329	Barings Affordable Housing Mortgage Fund II LLC	(2,314,091)	48,293,619							45,979,528	
	85-3036663	Barings Affordable Housing Mortgage Fund III LLC	(702,122)	4,826,945							4,124,823	
	36-4868350	Barings Asset-Based Income Fund (US) LP	0	14,661,673							14,661,673	
		Barings California Mortgage Fund IV	0	34,484							34,484	
	81-0841854	Barings CLO Investment Partners LP	(11,142,482)	748,242							(10,394,240)	
	84-3784245	Barings Emerging Generation Fund LP	(4,152,235)	10,923,511							6,771,276	
		Barings European Core Property Fund SCSp	(494,634)	(1,565)							(496,199)	
	46-5001122	Barings European Private Loan Fund III A	0	45,276,000							45,276,000	
		Barings European Real Estate Debt Income Fund	(6,233,129)	64,265,365							58,032,236	
	80-0875475	Barings Finance LLC			(20,000,000)						(20,000,000)	
		Barings Global Private Loan Fund	(4,325,754)	(23,357,606)	0						(27,683,360)	
	82-3867745	Barings Global Real Assets Fund LP	0	10,210,705							10,210,705	
		Barings Global Special Situations Credit Fund 3	(21,248,892)	(3,916,604)							(25,165,496)	
		Barings Global Special Situations Credit 4 Delaware	0	13,814,280							13,814,280	
		Barings Global Special Situations Credit 4 LUX	(33,481)	13,682,306							13,648,825	
	87-0977058	Barings Hotel Opportunity Venture	0	7,950,264							7,950,264	
	86-3661023	Barings Innovations & Growth Real Estate Fund	(920,114)	70,439,770							69,519,656	
	38-4010344	Barings North American Private Loan Fund LP	(1,749,937)	(7,626,660)							(9,376,597)	
	98-1332384	Barings RE Credit Strategies VII LP	(9,522,257)	5,607,140							(3,915,117)	
	85-3449260	Barings Real Estate Debt Income Fund LP	(5,625,555)	90,614,931							84,989,376	
		Barings Real Estate European Value Add I SCSp	(24,704,713)	(11,585,861)							(36,290,574)	
	84-5063008	Barings Small Business Fund LLC	0	3,723,213							3,723,213	
	87-1262754	Barings Transportation Fund LP	0	36,369,620							36,369,620	
		Barings Umbrella Fund LUX SCSp SICAV RAIF	0	33,438,743							33,438,743	

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)
	04-1590850	Berkshire Way LLC	0	550,000							550,000	
		Braemar Energy Ventures I, L.P.	0	122,024							122,024	
	06-1041383	CML Mezzanine Investor III, LLC	(830)	(12,237)							(13,067)	
		CML Special Situations Investor LLC	(106,025)	(104,130)							(210,155)	
	82-3307907	Cornbrook PRS Holdings LLC	0	3,448,455							3,448,455	
	95-4207717	Cornerstone California Mortgage Fund I LLC	(3,527,026)	(2,419,174)							(5,946,200)	
	95-4207717	Cornerstone California Mortgage Fund II LLC	(2,013,552)	8,925,850							6,912,298	
	95-4207717	Cornerstone California Mortgage Fund III LLC	(878,608)	32,872,906							31,994,298	
	56-2630592	Cornerstone Fort Pierce Development LLC	0	149,863							149,863	
	45-2632610	Cornerstone Permanent Mortgage Fund	(5,815,415)	76,662							(5,738,753)	
	61-1750537	Cornerstone Permanent Mortgage Fund II	(4,881,964)	(267,286)							(5,149,250)	
	35-2531693	Cornerstone Permanent Mortgage Fund III LLC	(5,439,657)	10,772,814							5,333,157	
	61-1793735	Cornerstone Permanent Mortgage Fund IV LLC	(3,707,628)	25,628,631							21,921,003	
	46-5432619	Cornerstone Real Estate Fund X LP	(13,082,537)	(565,017)							(13,647,554)	
	81-0890084	CREA Madison Member LLC	0	(21,600,000)							(21,600,000)	
	20-0348173	CREA/PPC Venture LLC	1,650,000	(1,650,000)							0	
	82-2783393	Danville Riverwalk Venture, LLC	0	650,526							650,526	
		EM Opportunities LLC	0	375,000							375,000	
	04-1590850	Euro Real Estate Holdings LLC	0	10,921,066							10,921,066	
	20-3347091	Fan Pier Development LLC	(260,688)	0							(260,688)	
	90-0991195	Gateway Mezzanine Partners II LP	0	(9,842,702)							(9,842,702)	
	04-1590850	GIA EU Holdings LLC	0	12,702,667							12,702,667	
	71-1018134	Great Lakes II LLC	(850,237)	2,395							(847,842)	
	37-1708623	Great Lakes III, L.P.	(1,362,417)	(1,235,265)							(2,597,682)	
	04-1590850	Insurance Road LLC	(388,769,775)	(22,427,545)							(411,197,320)	
	46-2344300	Intermodal Holdings II LLC	(345,918)	(615,282)							(961,200)	
	82-1512591	KKR-MM Vector LP	(10,596,625)	0							(10,596,625)	
	81-5360103	Landmark Manchester Holdings LLC	0	(17,037,155)							(17,037,155)	
	04-2854319	MassMutual Holding LLC	(544,000,000)	63,226,461							(480,773,539)	
	04-3313782	MassMutual International LLC	0	(186,662,868)							(186,662,868)	
	04-1590850	MassMutual Private Equity Funds LLC	0	75,572,288							75,572,288	
	42-1710935	MassMutual Select Mid-Cap Value Fund	(11,856)								(11,856)	
	06-1563535	The MassMutual Trust Company, FSB	(5,000,000)								(5,000,000)	
	04-1590850	Miami Douglas Three MM LLC	0	17,714,932							17,714,932	
	04-1590850	Miami Douglas Two GP LLC	0	1,265							1,265	
	04-1590850	Miami Douglas Two LP	0	12,651,363							12,651,363	
		MM/Barings Multifamily TEBS 2020 LLC	0	(188,306)							(188,306)	
	87-4021641	MM BIG Peninsula Co-Invest Member LLC	0	77,104,921							77,104,921	
	04-1590850	MM Brookhaven Member LLC	0	44,893,110							44,893,110	

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		MM CM Holding LLC	0	44,613,283							44,613,283	
	04-1590850	MM Copper Hill Road LLC	0	3,457,471							3,457,471	
	81-3000420	MM Debt Participations LLC	0	110,000							110,000	
	04-1590850	MM East South Crossing Member LLC	0	16,223,209							16,223,209	
		MM Global Capabilities I LLC	0	(224,408)							(224,408)	
		MM Global Capabilities III LLC	0	199,826							199,826	
		MM Global Capabilities II LLC	0	199,711							199,711	
	04-1590850	MM Horizon Savannah Member LLC	0	43,417,838							43,417,838	
		MassMutual MCAM Insurance Company, Inc.		15,000,000							15,000,000	
	04-1590850	MM Rothesay Holdco US LLC		1,884,294,587							1,884,294,587	
		MML Investment Advisers, LLC	(90,695,861)	(6)							(90,695,867)	
	04-1590850	MML Mezzanine Investor II, LLC	0	(828,206)							(828,206)	
	04-1590850	MML Mezzanine Investor III, LLC	(23,358)	(93,913)							(117,271)	
	04-1590850	MML Private Equity Fund Investor LLC	(70,277,135)	60,905,908							(9,371,227)	
	47-3517233	MML Series II Asset Momentum Fund	(13,821,144)								(13,821,144)	
	47-3544629	MML Series II Equity Rotation Fund	(13,915,792)								(13,915,792)	
	47-3559064	MML Series II Special Situations Fund	(9,262,818)								(9,262,818)	
		MML Special Situations Investor LLC	(1,661,064)	(2,352,698)							(4,013,762)	
	04-1590850	New Haven Holdco LLC	0	76,938,243							76,938,243	
	85-3886824	NYDIG Digital Assets Fund II LP	0	2,415,693							2,415,693	
	80-0948028	One Harbor Shore LLC	0	513,000							513,000	
	04-1590850	PACO France Logistices LLC	0	(545,135)							(545,135)	
	82-3393166	Portland 400 Sixth Manager LLC	0	5,605,000							5,605,000	
	46-5460309	Red Lake Ventures, LLC	0	28,364							28,364	
	81-4065378	Remington L & W Holdings LLC	(497,277)	(1,034,336)							(1,531,613)	
		Rothesay Life Plc									0	16,321,668
	27-2977720	Sawgrass Village Shopping Center LLC	(1,629,133)	(1,345,867)							(2,975,000)	
		STOA Holding LLC	0	(2,279,679)							(2,279,679)	
		Tamiami Citurus, LLC	0	607,107							607,107	
	81-5273574	Three PW Office Holding LLC	0	4,046,308							4,046,308	
	47-5322979	Timberland Forest Holding LLC	0	(477,755)							(477,755)	
	41-2280129	Tower Square Capital Partners IIIA, L.P.	(14,282,993)	3,417,005							(10,865,988)	
	35-2484550	Twenty Two Liberty LLC	(780,000)	0							(780,000)	
	82-3250684	Unna, Dortmund Holding LLC	0	(1,069,321)							(1,069,321)	
	45-5401109	Washington Gateway Apartments Venture LLC	(3,840,910)	0							(3,840,910)	
	32-0574045	Washington Gateway Three LLC	0	1,169,210							1,169,210	
	83-1325764	Washington Gateway Two LLC	0	377,598							377,598	
											0	
9999999 Control Totals			1	1	0	0	0	0	XXX	0	2	0

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
C.M. Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
MML Bay State Life Insurance Company	C.M. Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
Great American Life Insurance Company	Glidepath Holdings Inc.	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
Annuity Investors Life Insurance Company	Great American Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
Manhattan National Life Insurance Company	Manhattan National Holding LLC	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
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.
11. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
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39. The data for this supplement is not required to be filed.
40. 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.
43. 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]

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

12. Trusteed Surplus Statement [Document Identifier 490]

13. Participating Opinion for Exhibit 5 [Document Identifier 371]

15. Actuarial Opinion on X-Factors [Document Identifier 442]

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

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]

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

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

35. Health Care Receivables Supplement [Document Identifier 470]

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

38. Credit Insurance Experience Exhibit [Document Identifier 230]

39. Accident and Health Policy Experience Exhibit [Document Identifier 210]

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

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

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

43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Other Assets	53,668	32,168	21,500	62,395
2597. Summary of remaining write-ins for Line 25 from overflow page	53,668	32,168	21,500	62,395

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Miscellaneous income	(21,726)	2,987
08.305. Miscellaneous accrual		21,751
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(21,726)	24,738

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	(21,726)			(18,515)	(3,211)				
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(21,726)	0	0	(18,515)	(3,211)	0	0	0	0

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	(18,515)			(18,515)			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(18,515)	0	0	(18,515)	0	0	0

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	(3,211)			(3,211)			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(3,211)	0	0	(3,211)	0	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	2,329,137	0.093	2,329,137	0	2,329,137	0.093
	1.02 All other governments	2,997,078	0.120	2,997,078	0	2,997,078	0.120
	1.03 U.S. states, territories and possessions, etc. guaranteed	32,702,600	1.304	32,702,600	0	32,702,600	1.304
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	36,868,245	1.470	36,868,245	0	36,868,245	1.470
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	212,710,529	8.482	212,710,529	0	212,710,529	8.482
	1.06 Industrial and miscellaneous	1,899,541,837	75.745	1,899,541,837	0	1,899,541,837	75.745
	1.07 Hybrid securities	2,000,000	0.080	2,000,000	0	2,000,000	0.080
	1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
	1.09 SVO identified funds		0.000			0	0.000
	1.10 Unaffiliated Bank loans		0.000			0	0.000
	1.11 Total long-term bonds	2,189,149,428	87.293	2,189,149,427	0	2,189,149,427	87.293
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	7,307,314	0.291	7,307,314	0	7,307,314	0.291
	2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
	2.03 Total preferred stocks	7,307,314	0.291	7,307,314	0	7,307,314	0.291
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	124	0.000	124	0	124	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
	3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
	3.05 Mutual funds		0.000			0	0.000
	3.06 Unit investment trusts		0.000			0	0.000
	3.07 Closed-end funds		0.000			0	0.000
	3.08 Total common stocks	124	0.000	124	0	124	0.000
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000			0	0.000
	4.02 Residential mortgages	0	0.000			0	0.000
	4.03 Commercial mortgages	0	0.000			0	0.000
	4.04 Mezzanine real estate loans	0	0.000			0	0.000
	4.05 Total valuation allowance		0.000			0	0.000
	4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000	0		0	0.000
	5.02 Properties held for production of income		0.000	0		0	0.000
	5.03 Properties held for sale		0.000	0		0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	11,066,496	0.441	11,066,495		11,066,495	0.441
	6.02 Cash equivalents (Schedule E, Part 2)	163,246,612	6.510	163,246,612		163,246,612	6.510
	6.03 Short-term investments (Schedule DA)	54,921,906	2.190	54,921,906		54,921,906	2.190
	6.04 Total cash, cash equivalents and short-term investments	229,235,013	9.141	229,235,013	0	229,235,013	9.141
7.	Contract loans	47,190,707	1.882	47,190,707		47,190,707	1.882
8.	Derivatives (Schedule DB)	16,529,016	0.659	16,529,016		16,529,016	0.659
9.	Other invested assets (Schedule BA)	18,374,319	0.733	18,374,319		18,374,319	0.733
10.	Receivables for securities	26,954	0.001	26,954		26,954	0.001
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13.	Total invested assets	2,507,812,875	100.000	2,507,812,874	0	2,507,812,874	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		18,605,384
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		231,065
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		18,374,319
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		18,374,319

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,366,835,759
2.	Cost of bonds and stocks acquired, Part 3, Column 7		261,301,548
3.	Accrual of discount		4,436,274
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(109,058)	
	4.2. Part 2, Section 1, Column 15	502,597	
	4.3. Part 2, Section 2, Column 13	(48)	
	4.4. Part 4, Column 11	(278,495)	114,995
5.	Total gain (loss) on disposals, Part 4, Column 19		8,734,591
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		446,042,061
7.	Deduct amortization of premium		2,136,290
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	4,952	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	16,730	21,681
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		3,233,731
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,196,456,865
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		2,196,456,865

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	2,329,137	2,519,761	2,331,753	2,334,071
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	2,997,078	3,046,154	2,963,430	3,000,000
	4.	Totals	5,326,216	5,565,915	5,295,183	5,334,071
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	32,702,600	35,406,767	33,651,928	31,448,162
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	36,868,245	39,992,210	37,624,716	35,478,575
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	212,710,529	228,672,254	217,585,599	202,412,603
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	1,544,392,474	1,637,135,330	1,541,337,242	1,546,919,522
	9.	Canada	47,779,129	51,647,614	47,678,570	48,000,000
	10.	Other Countries	309,370,234	322,746,142	308,820,277	306,136,311
	11.	Totals	1,901,541,837	2,011,529,085	1,897,836,090	1,901,055,833
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	2,189,149,427	2,321,166,231	2,191,993,515	2,175,729,243
PREFERRED STOCKS	14.	United States	7,307,314	7,581,775	7,066,250	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	7,307,314	7,581,775	7,066,250	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	7,307,314	7,581,775	7,066,250	
COMMON STOCKS	20.	United States	124	124	158	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	124	124	158	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	124	124	158	
	26.	Total Stocks	7,307,438	7,581,899	7,066,408	
	27.	Total Bonds and Stocks	2,196,456,865	2,328,748,130	2,199,059,923	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	423,416	1,444,525	460,552	644		XXX	2,329,137	0.1	2,568,916	0.1	2,329,137	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	423,416	1,444,525	460,552	644	0	XXX	2,329,137	0.1	2,568,916	0.1	2,329,137	0
2. All Other Governments												
2.1 NAIC 1	2,997,078					XXX	2,997,078	0.1	2,993,002	0.1	2,997,078	0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	2,997,078	0	0	0	0	XXX	2,997,078	0.1	2,993,002	0.1	2,997,078	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	7,800,000	3,327,226	19,665,882	1,909,492		XXX	32,702,600	1.4	41,713,977	1.8	32,702,600	0
3.2 NAIC 2						XXX	0	0.0	399,986	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	7,800,000	3,327,226	19,665,882	1,909,492	0	XXX	32,702,600	1.4	42,113,963	1.8	32,702,600	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,170,128	20,958,472	6,344,615	7,395,031		XXX	36,868,245	1.6	42,970,989	1.8	36,868,245	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	2,170,128	20,958,472	6,344,615	7,395,031	0	XXX	36,868,245	1.6	42,970,989	1.8	36,868,245	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	16,423,437	51,001,826	73,596,851	52,201,057	13,491,292	XXX	206,714,463	8.8	215,790,883	9.1	206,714,463	0
5.2 NAIC 2		400,000	666,667	4,929,400		XXX	5,996,066	0.3	6,994,209	0.3	5,996,066	0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	16,423,437	51,401,826	74,263,518	57,130,457	13,491,292	XXX	212,710,529	9.1	222,785,092	9.4	212,710,529	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	280,690,058	533,197,120	236,565,753	57,424,386	22,976,736	XXX	1,130,854,052	48.4	1,150,204,867	48.7	459,699,627	671,154,426
6.2 NAIC 2	70,214,753	412,902,748	293,217,552	51,597,186	47,334,370	XXX	875,266,608	37.4	855,475,391	36.2	706,788,297	168,478,311
6.3 NAIC 3	3,635,534	19,177,847	5,764,549	988,005	667,800	XXX	30,233,734	1.3	35,409,231	1.5	28,479,488	1,754,246
6.4 NAIC 4	977,642	3,498,277	3,734,325	1,113,566	586,951	XXX	9,910,761	0.4	6,182,034	0.3	8,301,404	1,609,356
6.5 NAIC 5	124,019	288,812	160,147	328,538	217,816	XXX	1,119,332	0.0	760,718	0.0	573,849	545,483
6.6 NAIC 6	387,719	254,547	29,258	173	210,529	XXX	882,226	0.0	7,714	0.0	882,226	0
6.7 Totals	356,029,725	969,319,351	539,471,583	111,451,854	71,994,201	XXX	2,048,266,713	87.6	2,048,039,955	86.7	1,204,724,891	843,541,822
7. Hybrid Securities												
7.1 NAIC 1					2,000,000	XXX	2,000,000	0.1	0	0.0		2,000,000
7.2 NAIC 2						XXX	0	0.0	0	0.0		0
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	0	0	0	2,000,000	XXX	2,000,000	0.1	0	0.0	0	2,000,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 310,504,118	609,929,169	336,633,652	118,930,611	38,468,027	0	1,414,465,576	60.5	XXX	XXX	741,311,151	673,154,426
11.2 NAIC 2	(d) 70,214,753	413,302,748	293,884,218	56,526,586	47,334,370	0	881,262,675	37.7	XXX	XXX	712,784,363	168,478,311
11.3 NAIC 3	(d) 3,635,534	19,177,847	5,764,549	988,005	667,800	0	30,233,734	1.3	XXX	XXX	28,479,488	1,754,246
11.4 NAIC 4	(d) 977,642	3,498,277	3,734,325	1,113,566	586,951	0	9,910,761	0.4	XXX	XXX	8,301,404	1,609,356
11.5 NAIC 5	(d) 124,019	288,812	160,147	328,538	217,816	0	(c) 1,119,332	0.0	XXX	XXX	573,849	545,483
11.6 NAIC 6	(d) 387,719	254,547	29,258	173	210,529	0	(c) 882,226	0.0	XXX	XXX	882,226	0
11.7 Totals	385,843,784	1,046,451,400	640,206,149	177,887,478	87,485,493	0	(b) 2,337,874,304	100.0	XXX	XXX	1,492,332,482	845,541,822
11.8 Line 11.7 as a % of Col. 7	16.5	44.8	27.4	7.6	3.7	0.0	100.0	XXX	XXX	XXX	63.8	36.2
12. Total Bonds Prior Year												
12.1 NAIC 1	198,003,742	666,963,665	448,915,695	102,272,640	40,086,892	0	XXX	XXX	1,456,242,634	61.7	767,127,573	689,115,061
12.2 NAIC 2	41,874,492	410,037,307	383,719,273	24,662,048	2,576,466	0	XXX	XXX	862,869,586	36.5	689,350,117	173,519,469
12.3 NAIC 3	3,453,561	15,269,184	16,159,713	526,721	52	0	XXX	XXX	35,409,231	1.5	33,720,175	1,689,056
12.4 NAIC 4	821,282	4,296,908	1,029,119	8,079	26,646	0	XXX	XXX	6,182,034	0.3	4,952,782	1,229,252
12.5 NAIC 5	16,067	116,842	77,210	167,917	382,682	0	XXX	XXX	(c) 760,718	0.0	0	760,718
12.6 NAIC 6	794	2,091	608	59	4,162	0	XXX	XXX	(c) 7,714	0.0	0	7,714
12.7 Totals	244,169,938	1,096,685,997	849,901,618	127,637,464	43,076,900	0	XXX	XXX	(b) 2,361,471,917	100.0	1,495,150,647	866,321,270
12.8 Line 12.7 as a % of Col. 9	10.3	46.4	36.0	5.4	1.8	0.0	XXX	XXX	100.0	XXX	63.3	36.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	64,615,635	334,393,104	224,013,045	93,831,752	24,457,614		741,311,151	31.7	767,127,573	32.5	741,311,151	XXX
13.2 NAIC 2	48,641,325	333,508,751	252,799,078	50,550,045	27,285,164		712,784,363	30.5	689,350,117	29.2	712,784,363	XXX
13.3 NAIC 3	3,327,646	18,739,682	5,487,853	441,791	482,516		28,479,488	1.2	33,720,175	1.4	28,479,488	XXX
13.4 NAIC 4	607,657	2,786,168	3,683,575	637,054	586,951		8,301,404	0.4	4,952,782	0.2	8,301,404	XXX
13.5 NAIC 5	108,677	236,900	104,519	123,753			573,849	0.0	0	0.0	573,849	XXX
13.6 NAIC 6	387,719	254,547	29,258	173	210,529		882,226	0.0	0	0.0	882,226	XXX
13.7 Totals	117,688,660	689,919,152	486,117,328	145,584,568	53,022,774	0	1,492,332,482	63.8	1,495,150,647	63.3	1,492,332,482	XXX
13.8 Line 13.7 as a % of Col. 7	7.9	46.2	32.6	9.8	3.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.0	29.5	20.8	6.2	2.3	0.0	63.8	XXX	XXX	XXX	63.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	245,888,483	275,536,065	112,620,607	25,098,858	14,010,413	0	673,154,426	28.8	689,115,061	29.2	XXX	673,154,426
14.2 NAIC 2	21,573,427	79,793,996	41,085,140	5,976,540	20,049,207	0	168,478,311	7.2	173,519,469	7.3	XXX	168,478,311
14.3 NAIC 3	307,888	438,165	276,695	546,215	185,284	0	1,754,246	0.1	1,689,056	0.1	XXX	1,754,246
14.4 NAIC 4	369,985	712,109	50,750	476,512	0	0	1,609,356	0.1	1,229,252	0.1	XXX	1,609,356
14.5 NAIC 5	15,341	51,913	55,628	204,784	217,816	0	545,483	0.0	760,718	0.0	XXX	545,483
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	7,714	0.0	XXX	0
14.7 Totals	268,155,124	356,532,248	154,088,821	32,302,910	34,462,719	0	845,541,822	36.2	866,321,270	36.7	XXX	845,541,822
14.8 Line 14.7 as a % of Col. 7	31.7	42.2	18.2	3.8	4.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	11.5	15.3	6.6	1.4	1.5	0.0	36.2	XXX	XXX	XXX	XXX	36.2

(a) Includes $ 838,033,955 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 3,544,201 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 $ 9 current year, $ 54,476 prior year of bonds with 5GI designations and $ 328,288 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 143,725,010 ; NAIC 2 $ 4,999,867 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	420,692	1,437,355	457,145			XXX	2,315,192	0.1	2,552,845	0.1	2,315,192	0
1.02 Residential Mortgage-Backed Securities	2,724	7,170	3,407	644		XXX	13,945	0.0	16,071	0.0	13,945	0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	423,416	1,444,525	460,552	644	0	XXX	2,329,137	0.1	2,568,916	0.1	2,329,137	0
2. All Other Governments												
2.01 Issuer Obligations	2,997,078					XXX	2,997,078	0.1	2,993,002	0.1	2,997,078	0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	2,997,078	0	0	0	0	XXX	2,997,078	0.1	2,993,002	0.1	2,997,078	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	7,800,000	3,327,226	19,665,882	1,909,492		XXX	32,702,600	1.4	42,113,963	1.8	32,702,600	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	7,800,000	3,327,226	19,665,882	1,909,492	0	XXX	32,702,600	1.4	42,113,963	1.8	32,702,600	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,170,128	20,958,472	6,344,615	7,395,031		XXX	36,868,245	1.6	42,970,989	1.8	36,868,245	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	2,170,128	20,958,472	6,344,615	7,395,031	0	XXX	36,868,245	1.6	42,970,989	1.8	36,868,245	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	10,495,120	28,174,184	62,412,414	48,327,745	7,652,423	XXX	157,061,886	6.7	178,031,586	7.5	157,061,886	0
5.02 Residential Mortgage-Backed Securities	3,096,081	12,903,139	8,659,318	6,637,023	1,601,237	XXX	32,896,798	1.4	6,429,114	0.3	32,896,798	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities	2,832,237	10,324,503	3,191,786	2,165,688	4,237,632	XXX	22,751,846	1.0	38,324,392	1.6	22,751,846	0
5.05 Totals	16,423,437	51,401,826	74,263,518	57,130,457	13,491,292	XXX	212,710,529	9.1	222,785,092	9.4	212,710,529	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	230,443,401	678,794,406	460,208,115	77,417,095	56,681,978	XXX	1,503,544,995	64.3	1,362,270,629	57.7	1,127,278,644	376,266,352
6.02 Residential Mortgage-Backed Securities	23,714,638	39,263,006	19,520,647	12,477,114	6,135,958	XXX	101,111,364	4.3	120,115,589	5.1	35,183,307	65,928,057
6.03 Commercial Mortgage-Backed Securities	13,611,717	38,030,958	5,715			XXX	51,648,390	2.2	55,620,404	2.4	38,954,907	12,693,483
6.04 Other Loan-Backed and Structured Securities	88,259,969	213,230,981	59,737,105	21,557,644	9,176,265	XXX	391,961,964	16.8	510,033,333	21.6	3,308,034	388,653,930
6.05 Totals	356,029,725	969,319,351	539,471,583	111,451,854	71,994,201	XXX	2,048,266,713	87.6	2,048,039,955	86.7	1,204,724,891	843,541,822
7. Hybrid Securities												
7.01 Issuer Obligations					2,000,000	XXX	2,000,000	0.1	0	0.0		2,000,000
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	0	0	0	0	2,000,000	XXX	2,000,000	0.1	0	0.0	0	2,000,000
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	254,326,419	732,691,643	549,088,170	135,049,364	66,334,401	XXX	1,737,489,997	74.3	XXX	XXX	1,359,223,646	378,266,352
11.02 Residential Mortgage-Backed Securities	26,813,443	52,173,315	28,183,372	19,114,781	7,737,195	XXX	134,022,107	5.7	XXX	XXX	68,094,049	65,928,057
11.03 Commercial Mortgage-Backed Securities	13,611,717	38,030,958	5,715	0	0	XXX	51,648,390	2.2	XXX	XXX	38,954,907	12,693,483
11.04 Other Loan-Backed and Structured Securities	91,092,205	223,555,484	62,928,891	23,723,333	13,413,897	XXX	414,713,810	17.7	XXX	XXX	26,059,880	388,653,930
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	385,843,784	1,046,451,400	640,206,149	177,887,478	87,485,493	0	2,337,874,304	100.0	XXX	XXX	1,492,332,482	845,541,822
11.09 Line 11.08 as a % of Col. 7	16.5	44.8	27.4	7.6	3.7	0.0	100.0	XXX	XXX	XXX	63.8	36.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	115,469,268	710,590,365	704,637,581	80,380,928	19,854,872	XXX	XXX	XXX	1,630,933,014	69.1	1,355,961,477	274,971,537
12.02 Residential Mortgage-Backed Securities	31,451,170	46,947,682	29,029,571	12,779,728	6,352,623	XXX	XXX	XXX	126,560,774	5.4	44,070,416	82,490,358
12.03 Commercial Mortgage-Backed Securities	7,888,912	45,952,555	1,778,937	0	0	XXX	XXX	XXX	55,620,404	2.4	39,904,793	15,715,611
12.04 Other Loan-Backed and Structured Securities	89,360,588	293,195,395	114,455,529	34,476,808	16,869,405	XXX	XXX	XXX	548,357,725	23.2	55,213,961	493,143,764
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	244,169,938	1,096,685,997	849,901,618	127,637,464	43,076,900	0	XXX	XXX	2,361,471,917	100.0	1,495,150,647	866,321,270
12.09 Line 12.08 as a % of Col. 9	10.3	46.4	36.0	5.4	1.8	0.0	XXX	XXX	100.0	XXX	63.3	36.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	94,634,681	621,610,899	466,833,880	132,208,669	43,935,517	XXX	1,359,223,646	58.1	1,355,961,477	57.4	1,359,223,646	XXX
13.02 Residential Mortgage-Backed Securities	10,266,402	27,981,375	15,088,854	10,281,517	4,475,902	XXX	68,094,049	2.9	44,070,416	1.9	68,094,049	XXX
13.03 Commercial Mortgage-Backed Securities	9,754,778	29,200,128				XXX	38,954,907	1.7	39,904,793	1.7	38,954,907	XXX
13.04 Other Loan-Backed and Structured Securities	3,032,798	11,126,750	4,194,594	3,094,382	4,611,356	XXX	26,059,880	1.1	55,213,961	2.3	26,059,880	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	117,688,660	689,919,152	486,117,328	145,584,568	53,022,774	0	1,492,332,482	63.8	1,495,150,647	63.3	1,492,332,482	XXX
13.09 Line 13.08 as a % of Col. 7	7.9	46.2	32.6	9.8	3.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.0	29.5	20.8	6.2	2.3	0.0	63.8	XXX	XXX	XXX	63.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	159,691,738	111,080,744	82,254,290	2,840,695	22,398,885	XXX	378,266,352	16.2	274,971,537	11.6	XXX	378,266,352
14.02 Residential Mortgage-Backed Securities	16,547,041	24,191,940	13,094,518	8,833,264	3,261,294	XXX	65,928,057	2.8	82,490,358	3.5	XXX	65,928,057
14.03 Commercial Mortgage-Backed Securities	3,856,938	8,830,830	5,715	0	0	XXX	12,693,483	0.5	15,715,611	0.7	XXX	12,693,483
14.04 Other Loan-Backed and Structured Securities	88,059,407	212,428,734	58,734,297	20,628,951	8,802,541	XXX	388,653,930	16.6	493,143,764	20.9	XXX	388,653,930
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	268,155,124	356,532,248	154,088,821	32,302,910	34,462,719	0	845,541,822	36.2	866,321,270	36.7	XXX	845,541,822
14.09 Line 14.08 as a % of Col. 7	31.7	42.2	18.2	3.8	4.1	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	11.5	15.3	6.6	1.4	1.5	0.0	36.2	XXX	XXX	XXX	XXX	36.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,999,997	2,999,997	0	0	0
2. Cost of short-term investments acquired	103,879,303	103,879,303			
3. Accrual of discount	42,508	42,508			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	44	44			
6. Deduct consideration received on disposals	51,999,947	51,999,947			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	54,921,906	54,921,906	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	54,921,906	54,921,906	0	0	0

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

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)		18,712,784
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	11,182,585	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	11,182,585
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	5,346,432	
	3.2 Section 2, Column 19	(18,712,785)	(13,366,354)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		0
6.	Considerations received/(paid) on terminations, Section 2, Column 15		0
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		16,529,016
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		16,529,016

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	16,529,016	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		16,529,016
4.	Part D, Section 1, Column 6	16,529,016	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	16,529,016	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		16,529,016
10.	Part D, Section 1, Column 9	16,529,016	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	90,065,184	0	90,065,184	0
2. Cost of cash equivalents acquired	2,196,036,463	979,690,757	1,216,345,706	
3. Accrual of discount	86,985	86,985		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	46	46		
6. Deduct consideration received on disposals	2,122,942,065	885,974,817	1,236,967,249	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	163,246,612	93,802,971	69,443,642	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	163,246,612	93,802,971	69,443,642	0

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

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 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
023138-AA-8	AMBAC Assurance Surplus Note 5.1 06/07/20		New York	NY	Dissolution	4.B	02/12/2018		19,043	19,794	14,877								0.001
309588-AC-5	Farmers Insurance Company Surplus Note		Los Angeles	CA	Guggenheim	2.A FE	12/30/2016		3,469,500	3,690,997	3,298,566		(37,387)				211,500		0.800
638671-AK-3	Nationwide Mutual Insurance Company Surplus Note		Columbus	OH	Stifel	1.G FE	11/17/2016		7,529,570	8,594,855	7,197,418		(72,766)				468,750		0.714
694475-AA-2	Pacific Life Insurance Company Surplus Note		Newport Beach	CA	Transfer from Schedule D	1.F FE	01/01/2017		3,058,627	3,449,976	2,915,959		(31,554)				185,000		0.520
707567-AC-7	Penn Mutual Life Insurance Company Surplus Note		Horsham	PA	Transfer from Schedule D	1.F FE	01/01/2017		2,650,677	2,971,838	2,569,330		(18,029)				152,500		1.000
743917-AH-9	Prudential Insurance Company Surplus Note		Newark	NJ	Transfer from Schedule D	1.F FE	01/01/2017		2,596,925	2,427,600	2,270,955		(70,597)				166,000		0.571
878091-BC-0	Teachers Insurance and Annuity Association Surplus Note		New York	NY	Transfer from Schedule D	1.D FE	01/01/2017		110,568	127,980	107,214		(732)				5,891		0.008
2799999. Surplus Debentures, etc - Unaffiliated									19,434,910	21,283,038	18,374,319	0	(231,065)	0	0	0	1,189,641	0	XXX
4899999. Total - Unaffiliated									19,434,910	21,283,038	18,374,319	0	(231,065)	0	0	0	1,189,641	0	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									19,434,910	21,283,038	18,374,319	0	(231,065)	0	0	0	1,189,641	0	XXX

1.

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

1A	1A	$	0	1B	$	0	1C	$	0	1D	$	107,214	1E $ 0 1F $ 7,756,244 1G $ 7,197,418
1B	2A	$	3,298,566	2B	$	0	2C	$	0				
1C	3A	$	0	3B	$	0	3C	$	0				
1D	4A	$	0	4B	$	14,877	4C	$	0				
1E	5A	$	0	5B	$	0	5C	$	0				
1F	6	$	0										

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-RX-7	US INTERNATIONAL DEVELOPMENT FINANCE COR				1.A	867,973	109.0052	946,137	867,974	868,151	0	(5)	0	0	4.440	4.430	FA	13,274	38,538	01/15/2010	02/27/2027
690353-XM-4	US INTERNATIONAL DEVELOPMENT FINANCE COR			1	1.A	1,028,571	109.3004	1,124,233	1,028,571	1,028,576	0	0	0	0	3.590	3.590	MJSD	1,641	36,926	07/10/2013	12/15/2030
912828-4X-5	UNITED STATES TREASURY	SD			1.A	170,106	103.4453	175,857	170,000	170,038	0	(22)	0	0	2.750	2.736	FA	1,588	4,675	08/31/2018	08/31/2023
912828-YV-6	UNITED STATES TREASURY				1.A	44,525	101.5938	45,717	45,000	44,717	0	94	0	0	1.500	1.723	MN	59	675	12/12/2019	11/30/2024
912828-YV-6	UNITED STATES TREASURY	SD			1.A	202,838	101.5938	208,267	205,000	203,711	0	428	0	0	1.500	1.722	MN	270	3,075	12/12/2019	11/30/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,314,014	XXX	2,500,211	2,316,545	2,315,192	0	494	0	0	XXX	XXX	XXX	16,833	83,889	XXX	XXX
31383S-RS-1	FN 511797 - RMBS			4	1.A	4,472	112.9531	5,052	4,473	4,396	0	4	0	0	6.000	6.594	MON	22	268	10/19/2001	05/01/2031
31406J-2L-6	FN 811779 - RMBS			4	1.A	13,267	111.0781	14,499	13,053	9,548	0	74	0	0	5.500	15.755	MON	60	718	01/11/2005	01/01/2035
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						17,739	XXX	19,551	17,525	13,945	0	78	0	0	XXX	XXX	XXX	82	986	XXX	XXX
0599999. Total - U.S. Government Bonds						2,331,753	XXX	2,519,761	2,334,071	2,329,137	0	572	0	0	XXX	XXX	XXX	16,916	84,875	XXX	XXX
500630-BX-5	KOREA DEVELOPMENT BANK		C		1.C FE	2,963,430	101.5384	3,046,154	3,000,000	2,997,078	0	4,077	0	0	3.000	3.142	MS	26,750	90,000	09/05/2012	09/14/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,963,430	XXX	3,046,154	3,000,000	2,997,078	0	4,077	0	0	XXX	XXX	XXX	26,750	90,000	XXX	XXX
1099999. Total - All Other Government Bonds						2,963,430	XXX	3,046,154	3,000,000	2,997,078	0	4,077	0	0	XXX	XXX	XXX	26,750	90,000	XXX	XXX
041042-WY-4	ARKANSAS ST			2	1.C FE	1,000,000	104.2790	1,042,790	1,000,000	1,000,000	0	0	0	0	4.111	4.111	JJ	20,555	41,110	06/30/2014	07/01/2034
20772J-AC-6	CONNECTICUT ST			1	1.D FE	1,155,140	115.4560	1,154,560	1,000,000	1,079,136	0	(7,420)	0	0	5.090	4.008	AO	12,725	50,900	02/19/2013	10/01/2030
246380-7R-4	DELAWARE ST			1	1.A FE	2,333,830	120.1630	2,403,260	2,000,000	2,173,335	0	(20,114)	0	0	4.550	3.239	JJ	45,500	91,000	12/10/2012	07/01/2029
373384-ST-4	GEORGIA ST			1	1.A FE	1,004,880	113.8750	1,138,750	1,000,000	1,002,405	0	(361)	0	0	4.370	4.322	AO	10,925	43,700	09/05/2013	10/01/2027
373384-TL-0	GEORGIA ST			1	1.A FE	5,800,000	101.7010	5,898,658	5,800,000	5,800,000	0	0	0	0	3.880	3.880	JJ	112,520	225,040	06/21/2011	07/01/2022
574192-6N-5	MARYLAND ST			1	1.A FE	1,001,080	110.7090	1,107,090	1,000,000	1,000,340	0	(86)	0	0	4.350	4.340	FA	18,125	43,500	07/29/2010	08/01/2025
574193-GK-8	MARYLAND ST			1	1.A FE	1,974,260	106.6450	2,132,900	2,000,000	1,989,090	0	1,775	0	0	2.800	2.907	FA	23,333	56,000	08/08/2012	08/01/2027
57582P-UD-0	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	2,179,080	126.5580	2,531,160	2,000,000	2,105,235	0	(10,704)	0	0	5.306	4.515	JJ	53,060	106,120	12/16/2013	01/01/2030
57582P-UT-5	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	1,184,890	119.0210	1,190,210	1,000,000	1,094,204	0	(11,118)	0	0	4.910	3.445	MN	8,183	49,100	08/09/2012	05/01/2029
594612-BC-6	MICHIGAN ST			2	1.C FE	996,760	103.2950	1,032,950	1,000,000	998,793	0	255	0	0	3.000	3.030	MN	3,833	30,000	04/11/2013	05/15/2026
594612-BS-1	MICHIGAN ST			2	1.C FE	1,000,000	102.6850	1,026,850	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JD	2,992	35,900	06/25/2014	12/01/2026
605580-5Q-8	MISSISSIPPI ST			1	1.C FE	2,148,993	118.0850	2,282,583	1,933,000	2,057,636	0	(13,156)	0	0	5.539	4.542	AO	26,767	107,069	11/12/2013	10/01/2029
605580-5X-3	MISSISSIPPI ST			1	1.C FE	3,543,630	126.0670	3,782,010	3,000,000	3,343,620	0	(32,129)	0	0	5.245	3.718	MN	26,225	157,350	02/19/2013	11/01/2034
605580-6K-0	MISSISSIPPI ST			1	1.C FE	1,000,000	103.0230	1,030,230	1,000,000	1,000,000	0	0	0	0	4.131	4.130	MN	6,885	41,310	10/21/2010	11/01/2022
605581-FF-9	MISSISSIPPI ST			1	1.C FE	2,000,000	114.1120	2,282,240	2,000,000	2,000,000	0	0	0	0	3.729	3.728	AO	18,645	74,580	02/04/2015	10/01/2032
686053-GG-8	OREGON SCH BRDS ASSN			1	1.C FE	3,004,164	110.0570	2,988,226	2,715,162	2,871,742	0	(20,927)	0	0	4.759	3.751	JD	359	129,215	12/03/2014	06/30/2028
93974C-PL-8	WASHINGTON ST			1	1.B FE	2,325,220	119.1150	2,382,300	2,000,000	2,187,063	0	(20,787)	0	0	5.381	3.942	FA	44,842	107,620	06/16/2014	08/01/2029
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						33,651,928	XXX	35,406,767	31,448,162	32,702,600	0	(134,773)	0	0	XXX	XXX	XXX	435,474	1,389,513	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						33,651,928	XXX	35,406,767	31,448,162	32,702,600	0	(134,773)	0	0	XXX	XXX	XXX	435,474	1,389,513	XXX	XXX
05914F-JP-6	BALTIMORE CNTY MD			1	1.A FE	2,253,680	113.2050	2,264,100	2,000,000	2,104,427	0	(19,647)	0	0	4.450	3.273	MN	14,833	89,000	06/03/2013	11/01/2026
399262-HD-9	GROSSMONT CALIF UN HIGH SCH DIST			1	1.E FE	2,000,000	114.1040	2,282,080	2,000,000	2,000,000	0	0	0	0	5.479	5.478	FA	45,658	109,580	05/13/2011	08/01/2025
438670-6E-6	HONOLULU HAWAII CITY & CNTY			1,2	1.B FE	2,000,000	107.6450	2,152,900	2,000,000	2,000,023	0	(4)	0	0	3.138	3.138	AO	15,690	62,760	10/06/2016	10/01/2032
442331-QM-9	HOUSTON TEX			1	1.D FE	2,000,194	124.7260	2,039,270	1,635,000	1,865,567	0	(17,508)	0	0	6.290	4.542	MS	34,281	102,842	10/17/2012	03/01/2032
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST			1	1.E FE	1,086,000	121.1340	1,211,340	1,000,000	1,049,121	0	(5,288)	0	0	5.755	4.826	JJ	28,775	57,550	09/09/2013	07/01/2029
602245-UM-2	MILWAUKEE CNTY WIS			1	1.C FE	1,273,191	124.4500	1,143,167	918,575	1,097,292	0	(22,359)	0	0	6.840	3.633	JD	5,236	62,831	12/06/2012	12/01/2028
631294-3X-1	NASHUA N H			1	1.B FE	2,000,000	102.4460	2,048,920	2,000,000	2,000,000	0	0	0	0	3.197	3.197	JJ	29,483	63,940	01/11/2012	01/15/2023
631294-4C-6	NASHUA N H			1	1.B FE	1,080,440	114.6130	1,146,130	1,000,000	1,047,232	0	(3,831)	0	0	4.226	3.659	JJ	19,487	42,260	04/11/2013	01/15/2032
655867-JF-7	NORFOLK VA			1	1.B FE	2,828,389	113.1150	3,088,040	2,730,000	2,757,410	0	(7,800)	0	0	5.450	5.102	MS	49,595	148,785	01/27/2010	03/01/2025
655867-SC-4	NORFOLK VA			2	1.B FE	1,000,000	105.1190	1,051,190	1,000,000	1,000,000	0	0	0	0	4.115	4.114	FA	17,146	41,150	10/18/2013	08/01/2026
655867-SD-2	NORFOLK VA			2	1.B FE	1,000,000	105.2730	1,052,730	1,000,000	1,000,000	0	0	0	0	4.265	4.264	FA	17,771	42,650	10/18/2013	08/01/2027
655867-SE-0	NORFOLK VA			2	1.B FE	1,000,000	106.8890	1,068,890	1,000,000	1,000,000	0	0	0	0	4.755	4.754	FA	19,813	47,550	10/18/2013	08/01/2030
68583R-BA-9	OREGON CMNTY COLLEGE DISTS				1.C FE	2,197,760	117.2200	2,344,400	2,000,000	2,102,172	0	(13,181)	0	0	5.600	4.679	JD	311	112,000	12/20/2013	06/30/2028
718814-ZZ-2	PHOENIX ARIZ			1	1.B FE	2,374,440	118.3070	2,366,140	2,000,000	2,270,575	0	(16,528)	0	0	5.269	3.892	JJ	52,690	105,380	12/11/2014	07/01/2034
73723R-J5-3	PORTSMOUTH VA			2	1.A	990,000	103.8540	1,028,155	990,000	990,000	0	0	0	0	3.939	3.938	FA	16,248	38,996	06/05/2013	02/01/2030
73723R-J6-1	PORTSMOUTH VA			2	1.C FE	10,000	103.3510	10,335	10,000	10,000	0	0	0	0	3.939	3.939	FA	164	394	06/05/2013	02/01/2030
741701-H8-2	PRINCE GEORGES CNTY MD			1	1.A FE	1,000,000	113.1600	1,131,600	1,000,000	1,000,000	0	0	0	0	4.750	4.749	MS	15,833	47,500	03/10/2011	03/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
796269-VA-3	SAN ANTONIO TEX INDPT SCH DIST			2	1.A FE	2,000,000	103.8540	2,077,080	2,000,000	2,000,000	0	0	0	0	4.006	4.006	FA	30,268	80,120	08/24/2011	08/15/2028
797646-NF-9	SAN FRANCISCO CALIF CITY & CNTY			1	1.A FE	2,526,000	126.6200	2,532,400	2,000,000	2,251,860	0	(33,947)	0	0	5.930	3.717	JD	5,271	118,600	08/09/2012	06/15/2028
833119-XK-1	SNOHOMISH CNTY WASH SCH DIST NO 002 EVER				1.B FE	1,465,700	100.2860	2,005,720	2,000,000	1,896,101	0	51,238	0	0	1.140	3.986	JD	1,900	22,800	01/11/2012	12/01/2023
87122N-EZ-8	SYCAMORE OHIO CMNTY SCH DIST				1.B FE	520,000	106.7770	555,240	520,000	520,000	0	0	0	0	5.550	5.549	JD	2,405	28,860	12/21/2010	12/01/2025
882722-VN-8	TEXAS ST			1	1.A FE	1,163,960	128.9050	1,289,050	1,000,000	1,122,874	0	(5,920)	0	0	4.681	3.627	AO	11,703	46,810	10/22/2012	04/01/2040
882722-VP-3	TEXAS ST			1	1.A FE	1,137,140	120.8900	1,208,900	1,000,000	1,088,783	0	(6,279)	0	0	4.631	3.661	AO	11,578	46,310	02/19/2013	04/01/2033
882723-PU-7	TEXAS ST			2	1.A FE	1,000,000	106.2580	1,062,580	1,000,000	1,000,000	0	0	0	0	3.423	3.422	AO	8,558	34,230	06/26/2014	10/01/2026
882723-PV-5	TEXAS ST			2	1.A FE	1,000,000	106.6620	1,066,620	1,000,000	1,000,000	0	0	0	0	3.573	3.572	AO	8,933	35,730	06/26/2014	10/01/2027
981305-SA-4	WORCESTER MASS				1.C FE	717,822	113.3680	765,234	675,000	694,807	0	(5,201)	0	0	6.250	5.666	JJ	21,094	42,188	10/28/2010	01/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						37,624,716	XXX	39,992,210	35,478,575	36,868,245	0	(106,255)	0	0	XXX	XXX	XXX	484,722	1,630,815	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						37,624,716	XXX	39,992,210	35,478,575	36,868,245	0	(106,255)	0	0	XXX	XXX	XXX	484,722	1,630,815	XXX	XXX
010608-5M-5	ALABAMA ST PUB SCH & COLLEGE AUTH				1.C FE	5,796,430	118.3770	5,918,850	5,000,000	5,383,459	0	(60,057)	0	0	5.150	3.637	MS	85,833	257,500	12/12/2014	09/01/2027
04048R-DS-2	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			1	1.C FE	1,285,310	124.7050	1,247,050	1,000,000	1,152,526	0	(14,752)	0	0	6.204	4.064	JJ	31,020	62,040	01/31/2013	07/01/2030
040627-DX-6	ARIZONA PWR AUTH PWR RES REV			1	1.C FE	2,000,000	128.3900	2,567,800	2,000,000	2,000,000	0	0	0	0	4.918	4.917	AO	24,590	98,360	03/19/2014	10/01/2045
071239-DB-0	BATON ROUGE LA			2	1.D FE	1,000,000	100.1200	1,001,200	1,000,000	1,000,000	0	0	0	0	4.570	4.569	JJ	21,073	45,700	03/07/2012	01/15/2029
072031-AK-3	BAY AREA WTR SUPPLY & CONSV AGY CALIF RE			1	1.D FE	2,000,000	103.1730	2,063,460	2,000,000	2,000,000	0	0	0	0	2.855	2.854	AO	14,275	57,100	02/01/2013	10/01/2023
123550-HN-8	BUTLER CNTY OHIO HOSP FACS REV			2	1.G FE	1,000,000	108.7530	1,087,530	1,000,000	999,989	0	(1)	0	0	3.300	3.300	MN	4,217	33,000	12/22/2017	11/15/2029
13077C-TL-8	CALIFORNIA ST UNIV REV			1	1.D FE	2,734,760	144.9440	2,898,880	2,000,000	2,616,766	0	(19,658)	0	0	6.484	4.181	MN	21,613	129,680	03/27/2015	11/01/2041
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			1	1.C FE	1,335,319	142.9220	1,379,197	965,000	1,273,731	0	(21,620)	0	0	7.550	4.891	MN	9,310	72,858	01/08/2015	05/15/2040
167736-YV-3	CHICAGO ILL WTR REV			1	1.G FE	1,130,630	120.7580	1,207,580	1,000,000	1,078,968	0	(7,917)	0	0	6.642	5.392	MN	11,070	66,420	03/12/2014	11/01/2029
183596-CY-9	BALTIMORE MD BRD SCH COMMRS CITY SCHS RE			1	1.B FE	2,000,000	116.1630	2,323,260	2,000,000	2,000,000	0	0	0	0	5.692	5.691	JD	5,060	113,840	02/03/2011	12/15/2025
19633S-AB-9	COLORADO BRDG ENTERPRISE REV			1	1.C FE	1,254,870	139.4960	1,394,960	1,000,000	1,191,861	0	(6,287)	0	0	6.078	4.554	JD	5,065	60,780	05/28/2013	12/01/2040
213248-BB-2	COOK CNTY ILL SALES TAX REV			2	1.D FE	1,250,000	104.7070	1,308,838	1,250,000	1,250,000	0	0	0	0	5.354	5.353	MN	8,552	66,925	07/12/2013	11/15/2035
25477G-EV-3	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	1,000,000	113.4810	1,134,810	1,000,000	1,000,000	0	0	0	0	5.282	5.281	JD	4,402	52,820	12/03/2010	12/01/2026
264416-AN-8	DUKE UNIV N C REV			1	1.B FE	2,691,240	142.3810	2,847,620	2,000,000	2,498,838	0	(23,990)	0	0	5.850	3.695	AO	29,250	117,000	09/11/2012	04/01/2037
40179P-AA-3	GUILFORD CNTY N C PUB FACS CORP LTD OBLI			1,2	1.B FE	1,000,000	103.7160	1,037,160	1,000,000	1,000,000	0	0	0	0	4.564	4.563	AO	11,410	45,640	03/15/2012	04/01/2032
438701-WY-6	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	500,000	108.5040	542,520	500,000	499,985	0	(1)	0	0	3.668	3.668	JJ	9,170	18,340	07/23/2015	07/01/2027
438701-WZ-3	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	500,000	111.1830	555,915	500,000	499,983	0	(2)	0	0	3.868	3.868	JJ	9,670	19,340	07/23/2015	07/01/2028
438701-XD-1	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	1,000,000	111.4750	1,114,750	1,000,000	1,000,000	0	0	0	0	4.411	4.411	JJ	22,055	44,110	07/23/2015	07/01/2035
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	2,000,000	109.7650	2,195,300	2,000,000	2,000,000	0	0	0	0	3.828	3.828	MN	9,783	76,560	03/13/2014	05/15/2028
45129W-KB-5	IDAHO HSG & FIN ASSN			1	1.F FE	2,519,760	121.4550	2,429,100	2,000,000	2,263,488	0	(34,573)	0	0	6.348	4.035	JJ	58,543	126,960	05/23/2013	07/15/2028
452227-FT-3	ILLINOIS ST SALES TAX REV			1	2.A FE	3,099,160	109.0120	3,270,360	3,000,000	3,071,819	0	(3,651)	0	0	4.080	3.862	JD	5,440	122,400	04/24/2013	06/15/2036
452227-GM-7	ILLINOIS ST SALES TAX REV			1	2.A FE	885,810	106.9360	1,069,360	1,000,000	924,248	0	5,509	0	0	3.750	4.674	JD	1,667	37,500	10/29/2013	06/15/2032
452227-JN-2	ILLINOIS ST SALES TAX REV			1	2.A FE	2,000,000	113.5480	2,270,960	2,000,000	2,000,000	0	0	0	0	4.620	4.620	JD	4,107	92,400	03/11/2014	06/15/2038
454624-U5-4	INDIANA BD BK REV			1	1.B FE	1,385,447	103.1510	1,397,696	1,355,000	1,361,229	0	(4,435)	0	0	5.490	5.249	JJ	34,302	74,390	11/19/2010	01/15/2024
463632-4P-1	IRVINE RANCH CALIF WTR DIST			1	1.A FE	2,801,740	148.7700	2,975,400	2,000,000	2,658,245	0	(23,812)	0	0	6.622	4.059	MN	22,073	132,440	03/25/2015	05/01/2040
46615M-AS-0	JEA FLA DIST ENERGY SYS REV			2	1.C FE	1,610,000	102.2100	1,645,581	1,610,000	1,610,000	0	0	0	0	4.238	4.237	AO	17,058	68,232	06/07/2013	10/01/2030
47770V-AX-8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	1,000,000	102.3360	1,023,360	1,000,000	1,000,000	0	0	0	0	3.235	3.235	JJ	16,175	32,350	01/29/2013	01/01/2023
47770V-AY-6	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	2,000,000	109.4980	2,189,960	2,000,000	2,000,000	0	0	0	0	3.985	3.985	JJ	39,850	79,700	01/29/2013	01/01/2029
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS			1	1.C FE	1,214,060	132.3060	1,323,060	1,000,000	1,177,558	0	(6,538)	0	0	6.008	4.528	JJ	30,040	60,080	09/16/2015	07/01/2039
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			1	1.B FE	5,065,820	131.6310	5,265,240	4,000,000	4,841,144	0	(32,814)	0	0	5.735	4.040	JD	19,117	229,400	02/26/2015	06/01/2039
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FING AUTH			1	1.C FE	1,336,580	164.0300	1,640,300	1,000,000	1,273,862	0	(8,506)	0	0	7.618	5.285	FA	31,742	76,180	12/14/2012	08/01/2040
57429L-AL-0	MARYLAND ST TRANSN AUTH LTD OBLIG REV			1	1.G FE	134,866	103.0060	128,758	125,000	125,414	0	(793)	0	0	6.480	5.799	JJ	4,050	8,100	12/18/2002	07/01/2022
575832-P4-6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			2	1.A	85,000	101.8310	86,556	85,000	85,000	0	0	0	0	5.788	5.786	MN	820	4,920	12/10/2010	05/01/2025
575832-R2-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ				1.D FE	750,000	107.8980	809,235	750,000	750,000	0	0	0	0	5.788	5.786	MN	7,235	43,410	12/10/2010	05/01/2025
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.C FE	2,330,900	117.8600	2,357,200	2,000,000	2,159,349	0	(25,807)	0	0	5.468	3.835	JD	4,860	109,360	06/27/2014	06/15/2027
592041-XW-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1	1.B FE	2,000,000	110.4080	2,208,160	2,000,000	2,000,025	0	(1)	0	0	3.437	3.437	AO	17,185	68,740	10/27/2016	10/01/2046
594712-PP-0	MICHIGAN ST UNIV REVS			1,2	1.C FE	3,090,010	127.7400	3,193,500	2,500,000	2,865,117	0	(37,381)	0	0	6.173	4.042	FA	58,301	154,325	06/09/2015	02/15/2050
604115-BA-2	MINNESOTA PUB FACS AUTH ST REVOLVING FD			1	1.A FE	1,084,930	116.9840	1,169,840	1,000,000	1,038,189	0	(6,478)	0	0	5.125	4.292	MS	17,083	51,250	07/25/2013	03/01/2027
604115-BB-0	MINNESOTA PUB FACS AUTH ST REVOLVING FD			1	1.A FE	1,089,050	121.5700	1,215,700	1,000,000	1,044,655	0	(6,180)	0	0	5.250	4.414	MS	17,500	52,500	07/25/2013	03/01/2028
60636A-EF-6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	3,000,000	108.2770	3,248,310	3,000,000	3,000,000	0	0	0	0	3.335	3.335	FA	37,797	100,050	07/19/2012	02/15/2027
610730-AA-1	MONROE CNTY N Y INDL DEV AGY SCH FAC REV			1	1.C FE	4,000,000	114.1160	4,564,640	4,000,000	4,000,000	0	0	0	0	4.176	4.175	MN	27,840	167,040	06/14/2012	05/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61075T-GQ-5	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	1,000,000	118.6600	1,186,600	1,000,000	1,000,000	0	0	0	0	5.046	5.046	JJ	25,230	50,460	09/11/2013	07/01/2028
61075T-GR-3	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	1,000,000	125.6420	1,256,420	1,000,000	1,000,000	0	0	0	0	5.311	5.311	JJ	26,555	53,110	09/11/2013	07/01/2033
641667-NZ-9	NEW ALBANY FLOYD CNTY IND SCH BLDG CORP			2	1.B FE	1,000,000	103.5840	1,035,840	1,000,000	1,000,000	0	0	0	0	3.110	3.110	JJ	14,341	31,100	04/11/2013	01/15/2027
64971Q-J4-6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	2,046,480	111.2500	2,225,000	2,000,000	2,032,449	0	(1,783)	0	0	3.750	3.600	MN	12,500	75,000	11/15/2012	11/01/2035
649902-2E-2	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	2,378,540	119.7890	2,395,780	2,000,000	2,219,913	0	(25,911)	0	0	5.289	3.924	MS	31,146	105,780	02/08/2013	03/15/2033
649902-S7-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	2,000,000	100.8650	2,017,300	2,000,000	2,000,000	0	0	0	0	4.750	4.748	MS	27,972	95,000	05/27/2010	03/15/2022
649902-T2-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	3,587,330	116.0430	3,481,290	3,000,000	3,353,235	0	(36,185)	0	0	5.500	3.811	MS	48,583	165,000	01/21/2015	03/15/2030
649907-YA-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	4,015,600	121.2630	4,850,520	4,000,000	4,010,840	0	(830)	0	0	4.802	4.772	JD	16,007	192,080	01/07/2014	12/01/2034
64990C-ZW-4	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	1,000,000	107.8880	1,078,880	1,000,000	999,968	0	(3)	0	0	3.998	3.998	JJ	19,990	39,980	05/17/2017	07/01/2039
64990F-MV-3	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	1,189,220	126.0580	1,260,580	1,000,000	1,146,165	0	(5,687)	0	0	5.427	4.223	MS	15,980	54,270	01/31/2013	03/15/2039
658308-AD-3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR			1	1.B FE	589,000	103.4260	609,179	589,000	589,000	0	0	0	0	4.450	4.450	JJ	13,105	26,211	10/15/2010	01/01/2023
658308-AD-3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR	SD		1	1.B FE	411,000	103.4260	425,081	411,000	411,000	0	0	0	0	4.450	4.450	JJ	9,145	18,290	10/15/2010	01/01/2023
677561-JU-7	OHIO ST HOSP FAC REV			1	1.C FE	2,000,000	113.7960	2,275,920	2,000,000	1,999,935	0	2	0	0	3.700	3.700	JJ	37,000	74,000	08/09/2017	01/01/2043
67756A-2P-6	OHIO ST HIGHER EDL FAC COMMN REV			1	1.C FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3.849	3.849	JJ	19,245	38,490	11/16/2011	01/01/2022
67908P-AZ-9	OKLAHOMA ST CAPITOL IMPT AUTH REV			1	1.D FE	2,450,980	118.2640	2,365,280	2,000,000	2,252,659	0	(24,690)	0	0	5.610	3.853	JJ	56,100	112,200	08/09/2012	07/01/2030
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES			1	1.B FE	2,875,640	145.2660	2,905,320	2,000,000	2,726,665	0	(24,535)	0	0	6.908	4.139	FA	52,194	138,160	02/26/2015	02/15/2041
68607D-NC-5	OREGON ST DEPT TRANSN HWY USER TAX REV			1	1.B FE	2,000,000	103.3370	2,066,740	2,000,000	2,000,000	0	0	0	0	4.883	4.882	MN	12,479	97,660	04/01/2010	11/15/2022
73358W-CW-2	PORT AUTH N Y & N J				1.E FE	974,552	138.4030	1,107,224	800,000	935,551	0	(4,586)	0	0	5.647	4.208	MN	7,529	45,176	02/04/2013	11/01/2040
73358W-TZ-7	PORT AUTH N Y & N J			2	1.E FE	1,000,000	109.0010	1,090,010	1,000,000	1,000,000	0	0	0	0	4.426	4.425	AO	9,344	44,260	10/08/2014	10/15/2034
768874-SG-5	RIVERSIDE CALIF ELEC REV			1	1.D FE	2,953,740	161.4490	3,228,980	2,000,000	2,791,368	0	(26,532)	0	0	7.605	4.466	AO	38,025	152,100	01/07/2015	10/01/2040
783186-NH-8	RUTGERS ST UNIV N J			1	1.E FE	3,773,310	133.5880	4,007,640	3,000,000	3,605,147	0	(21,819)	0	0	5.665	4.090	MN	28,325	169,950	12/13/2012	05/01/2040
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	1,270,800	132.9810	1,329,810	1,000,000	1,216,415	0	(7,332)	0	0	6.000	4.310	MN	10,000	60,000	04/12/2013	11/01/2040
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH SALES T			1	1.C FE	3,691,720	119.8910	3,596,730	3,000,000	3,370,827	0	(53,436)	0	0	5.876	3.602	AO	44,070	176,280	10/22/2012	04/01/2032
812643-HF-4	SEATTLE WASH MUN LT & PWR REV			1	1.C FE	1,974,800	109.0190	2,180,380	2,000,000	1,987,052	0	1,499	0	0	3.500	3.600	JD	5,833	70,000	06/29/2012	06/01/2029
835574-CB-8	SONOMA CNTY CALIF PENSION OBLIG			1	1.C FE	2,333,944	120.1960	2,608,253	2,170,000	2,262,420	0	(9,171)	0	0	6.000	5.333	JD	10,850	130,200	03/22/2012	12/01/2029
880557-3E-1	TENNESSEE ST SCH BD AUTH				1.C FE	703,080	98.7880	987,880	1,000,000	873,032	0	23,705	0	0	1.515	4.528	MJSD	673	15,150	07/25/2013	09/15/2026
882135-7J-9	TEXAS A & M UNIV REVS			2	1.A FE	1,000,000	105.5060	1,055,060	1,000,000	1,000,000	0	0	0	0	4.772	4.771	MN	6,098	47,720	09/04/2013	05/15/2033
88213A-ET-8	TEXAS A & M UNIV REVS			2	1.A FE	1,250,000	110.1840	1,377,300	1,250,000	1,249,983	0	(3)	0	0	3.993	3.993	MN	6,378	49,913	03/23/2016	05/15/2037
88213A-KJ-3	TEXAS A & M UNIV REVS			2	1.A FE	2,000,000	108.1970	2,163,940	2,000,000	1,999,981	0	(3)	0	0	3.286	3.286	MN	8,398	65,720	06/07/2017	05/15/2031
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV			1	1.A FE	3,005,540	119.8190	2,995,475	2,500,000	2,773,936	0	(28,040)	0	0	5.178	3.628	AO	32,363	129,450	08/13/2012	04/01/2030
914072-K4-4	UNIVERSITY ARK UNIV REV			1,2	1.C FE	2,275,000	104.2630	2,371,983	2,275,000	2,274,981	0	(4)	0	0	3.166	3.166	MS	21,208	72,027	10/06/2016	09/15/2031
914119-F5-6	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	1,000,000	106.2150	1,062,150	1,000,000	999,991	0	(6)	0	0	3.949	3.949	JD	3,291	39,490	05/11/2016	06/01/2042
914119-YR-7	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	2,000,000	108.4890	2,169,780	2,000,000	2,000,000	0	0	0	0	5.153	5.152	JD	8,588	103,060	12/05/2013	06/01/2033
91412G-GX-7	UNIVERSITY CALIF REVS			1	1.C FE	785,349	114.0510	849,680	745,000	768,909	0	(2,025)	0	0	4.797	4.376	MN	4,566	35,738	03/08/2012	05/15/2031
91412G-TG-0	UNIVERSITY CALIF REVS			1	1.C FE	2,000,000	115.0070	2,300,140	2,000,000	2,000,000	0	0	0	0	4.601	4.600	MN	11,758	92,020	09/26/2013	05/15/2031
914440-KZ-4	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1.C FE	1,000,000	102.6110	1,026,110	1,000,000	1,000,000	0	0	0	0	3.950	3.949	MN	6,583	39,500	10/22/2010	11/01/2022
914455-JZ-4	UNIVERSITY MICH UNIV REVS			1	1.A FE	1,262,320	120.0330	1,200,330	1,000,000	1,143,879	0	(14,819)	0	0	5.513	3.490	AO	13,783	55,130	10/24/2012	04/01/2030
914729-ST-6	UNIVERSITY NORTH TEX UNIV REV			2	1.C FE	2,270,000	109.3410	2,482,041	2,270,000	2,269,842	0	14	0	0	3.757	3.758	AO	18,004	85,284	01/06/2017	04/15/2031
914805-FA-9	UNIVERSITY PITTSBURGH PA HIGHER ED			1,2	1.B FE	2,000,000	113.1910	2,263,820	2,000,000	1,999,966	0	(1)	0	0	3.646	3.646	MS	21,471	72,920	01/06/2017	09/15/2036
915137-SR-0	UNIVERSITY TEX UNIV REVS IAM COML PAPER			1	1.A FE	2,283,720	130.4020	2,608,040	2,000,000	2,215,307	0	(8,937)	0	0	4.794	4.064	FA	36,221	95,880	02/06/2013	08/15/2046
91754C-BL-3	UTAH ST BRD HIGHER ED AUXILIARY & CAMPUS			1	1.C FE	1,000,000	101.1860	1,011,860	1,000,000	1,000,000	0	0	0	0	5.290	5.287	AO	13,225	52,900	12/17/2010	04/01/2022
91754R-PR-2	UTAH ST BRD HIGHER ED REV			1	1.C FE	1,340,000	120.9080	1,209,080	1,000,000	1,172,821	0	(20,572)	0	0	6.279	3.553	AO	15,698	62,790	08/09/2012	04/01/2029
92778L-BK-5	VIRGINIA COMWLTH UNIV HEALTH SYS AUTH RE			1	1.D FE	1,000,000	105.9400	1,059,400	1,000,000	1,000,000	0	0	0	0	3.858	3.858	JJ	19,290	38,580	01/30/2014	01/01/2024
927793-TC-3	VIRGINIA COMWLTH TRANSN BRD TRANSN REV			1	1.B FE	2,448,300	120.6710	2,413,420	2,000,000	2,313,050	0	(17,625)	0	0	5.350	3.842	MN	13,672	107,000	04/11/2013	05/15/2035
928075-FS-4	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1	1.B FE	1,250,000	101.2200	1,265,250	1,250,000	1,250,000	0	0	0	0	3.070	3.070	JJ	19,188	38,375	01/11/2012	07/01/2022
928075-FT-2	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1	1.B FE	750,000	103.4910	776,183	750,000	750,000	0	0	0	0	3.220	3.220	JJ	12,075	24,150	01/11/2012	07/01/2023
92817S-D6-2	VIRGINIA ST PUB SCH AUTH			1	1.B FE	2,000,000	110.2900	2,205,800	2,000,000	2,000,000	0	0	0	0	3.840	3.840	JD	3,413	76,800	10/12/2012	12/15/2034
92817S-TB-4	VIRGINIA ST PUB SCH AUTH			1	1.B FE	1,082,070	120.7310	1,207,310	1,000,000	1,049,618	0	(4,574)	0	0	5.512	4.800	FA	22,967	55,120	07/25/2013	08/01/2030
940093-R4-1	WASHINGTON ST UNIV REVS			1	1.E FE	2,704,000	111.0670	2,321,300	2,090,000	2,365,450	0	(42,657)	0	0	5.990	3.442	AO	31,298	125,191	11/28/2012	10/01/2027
97712D-E5-1	WISCONSIN ST HEALTH & EDL FACS AUTH REV			2	1.D FE	982,620	106.4310	1,064,310	1,000,000	985,082	0	645	0	0	3.500	3.620	FA	13,222	35,000	12/20/2017	08/15/2038
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						161,870,347	XXX	172,341,355	146,740,000	157,061,886	0	(695,647)	0	0	XXX	XXX	XXX	1,765,177	7,159,401	XXX	XXX
3133N3-U9-3	FH RE6008 - RMBS			4	1.A	699,970	104.4531	719,117	688,459	696,680	0	(706)	0	0	3.500	3.076	MON	2,008	24,096	11/08/2019	11/01/2049
3133N3-X2-5	FH RE6097 - RMBS			4	1.A	4,702,532	98.6563	4,669,991	4,733,596	4,703,780	0	1,248	0	0	2.000	2.075	MON	7,889	63,115	04/09/2021	05/01/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133N3-X3-3	FH RE6098 - RMBS			4	1.A	2,608,868	100.8282	2,568,665	2,547,567	2,605,081	0	(3,787)	0	0	2.500	2.111	MON	5,307	42,459	04/09/2021	05/01/2051
3133N3-XX-7	FH RE6094 - RMBS			4	1.A	9,217,320	98.6563	9,179,526	9,304,550	9,221,518	0	4,198	0	0	2.000	2.111	MON	15,508	139,568	03/24/2021	04/01/2051
3140HN-LY-6	FN BK8442 - RMBS			4	1.A	4,488,629	98.9375	4,429,865	4,477,436	4,487,430	0	(1,199)	0	0	2.000	1.945	MON	7,462	67,162	03/04/2021	01/01/2051
3140K0-EL-8	FN BO4638 - RMBS			4	1.A	823,946	102.5781	843,738	822,532	823,224	0	(345)	0	0	3.000	2.894	MON	2,056	24,676	11/07/2019	11/01/2049
3140QB-N5-3	FN CA4011 - RMBS			4	1.A	172,842	103.3594	175,900	170,183	171,984	0	(207)	0	0	3.500	2.926	MON	496	5,956	10/11/2019	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS			4	1.A	760,333	103.3594	773,626	748,482	756,269	0	(1,187)	0	0	3.500	2.935	MON	2,183	26,197	11/07/2019	11/01/2049
31418D-YR-7	FN MA4319 - RMBS			4	1.A	9,429,393	98.9375	9,363,592	9,464,144	9,430,831	0	1,438	0	0	2.000	2.046	MON	15,774	141,962	03/24/2021	04/01/2051
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						32,903,832	XXX	32,724,020	32,956,949	32,896,798	0	(545)	0	0	XXX	XXX	XXX	58,684	535,191	XXX	XXX
196479-F9-5	COLORADO HSG & FIN AUTH - MBS			2	1.A FE	803,021	106.4610	830,181	779,798	794,571	0	(2,498)	0	0	3.700	3.588	MON	2,404	28,853	02/14/2018	03/01/2048
37353P-AH-2	GEORGIA ST HSG & FIN AUTH REV			2	1.A FE	995,000	106.1800	1,061,800	1,000,000	995,700	0	183	0	0	3.500	3.534	JD	2,917	35,000	12/21/2017	12/01/2038
56052F-BC-8	MAINE ST HSG AUTH MTG PUR			2	1.B FE	455,000	102.3210	465,561	455,000	454,992	0	25	0	0	3.589	3.589	MN	2,087	16,505	02/04/2015	11/15/2030
57419R-L6-0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	2,000,000	104.1620	2,083,240	2,000,000	1,999,957	0	(3)	0	0	4.103	4.103	MS	27,353	82,060	04/07/2017	09/01/2032
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	950,000	103.6290	984,476	950,000	949,976	0	(1)	0	0	4.416	4.416	MS	13,984	51,283	04/07/2017	09/01/2037
57587A-XF-0	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	1,010,740	108.6000	1,086,000	1,000,000	1,006,873	0	(1,025)	0	0	3.750	3.620	JD	3,125	37,500	12/21/2017	12/01/2042
57587A-XH-6	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	990,610	108.4890	1,084,890	1,000,000	991,178	0	143	0	0	3.950	4.000	JD	3,292	39,500	12/20/2017	12/01/2052
59465M-C8-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	1,420,000	101.2540	1,437,807	1,420,000	1,420,000	0	0	0	0	5.372	5.369	AO	19,071	76,282	02/08/2012	10/01/2028
59465M-W9-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV			2	1.C FE	400,000	103.3540	413,416	400,000	400,005	0	(2)	0	0	3.736	3.736	AO	3,736	14,944	08/12/2016	10/01/2033
60416Q-HA-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	925,630	105.4670	976,234	925,630	925,630	0	0	0	0	3.300	3.300	MON	2,545	30,546	02/14/2018	03/01/2048
60416Q-HJ-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	752,750	104.7790	788,724	752,750	752,750	0	0	0	0	3.600	3.599	MON	2,258	27,099	12/14/2018	01/01/2049
60636Y-KJ-9	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS			2	1.B FE	435,000	101.8430	443,017	435,000	435,000	0	0	0	0	4.030	4.030	JJ	8,765	19,092	06/06/2013	07/01/2028
60636Y-KK-6	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS			2	1.B FE	535,000	101.7950	544,603	535,000	535,000	0	0	0	0	4.430	4.430	JJ	11,850	25,823	06/06/2013	07/01/2033
647200-4S-0	NEW MEXICO MTG FIN AUTH			2	1.B FE	475,000	100.5270	477,503	475,000	475,000	0	0	0	0	2.600	2.600	MON	1,029	12,350	08/03/2016	09/01/2040
64966T-FD-1	NYCMFH 148SPR A - MBS			2	1.A FE	3,063,744	104.4820	3,134,460	3,000,000	3,020,235	0	(6,650)	0	0	3.709	3.454	MON	5,564	111,270	10/24/2014	02/15/2048
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			4	1.C FE	226,017	100.1750	226,412	226,017	226,017	0	0	0	0	3.050	3.049	MON	306	6,893	06/19/2014	06/15/2036
649883-SJ-5	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	1,000,000	100.2500	1,002,500	1,000,000	1,000,000	0	0	0	0	3.400	3.399	AO	8,500	34,000	03/02/2012	10/01/2022
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV			2	1.A FE	1,185,000	100.8920	1,195,570	1,185,000	1,185,000	0	0	0	0	2.650	2.650	MON	2,617	31,402	07/15/2016	11/01/2041
686087-MP-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	340,000	100.7460	342,536	340,000	340,000	0	0	0	0	2.891	2.891	JJ	4,915	10,629	05/31/2013	07/01/2033
76221T-AN-9	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.B FE	375,000	103.1250	386,719	375,000	375,000	0	0	0	0	4.000	3.999	AO	3,750	15,000	11/22/2013	10/01/2023
76221T-KB-4	RHODE ISLAND HSG & MTG FIN CORP REV			2	1.C FE	1,012,450	109.9880	1,099,880	1,000,000	1,007,552	0	(1,284)	0	0	3.800	3.641	AO	9,500	38,000	12/20/2017	10/01/2037
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	380,000	102.6880	390,214	380,000	380,392	0	(139)	0	0	3.200	3.159	MS	4,160	12,621	10/15/2015	09/01/2039
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M			4	1.A FE	629,984	101.9190	642,074	629,984	629,991	0	0	0	0	4.300	4.280	MON	2,257	27,089	12/04/2013	12/25/2043
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M			4	1.A FE	593,326	102.4150	607,655	593,326	593,326	0	0	0	0	3.500	3.500	MON	1,731	20,766	11/21/2014	10/25/2037
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M			4	1.A FE	723,158	102.1690	738,843	723,158	723,013	0	(49)	0	0	3.100	3.086	MON	1,868	22,418	05/25/2016	06/25/2041
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1.A FE	547,656	102.7120	562,508	547,656	547,656	0	0	0	0	2.950	2.950	MON	269	16,156	10/22/2019	10/25/2049
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M			4	1.B FE	587,334	102.1660	600,055	587,334	587,033	0	10	0	0	3.250	3.253	MON	1,591	19,088	03/11/2013	08/25/2042
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						22,811,419	XXX	23,606,879	22,715,653	22,751,846	0	(11,290)	0	0	XXX	XXX	XXX	151,444	862,172	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						217,585,599	XXX	228,672,254	202,412,603	212,710,529	0	(707,482)	0	0	XXX	XXX	XXX	1,975,305	8,556,764	XXX	XXX
000800-AF-2	ABN AMRO BANK NV		C		2.B FE	2,991,960	109.1396	3,274,188	3,000,000	2,996,746	0	817	0	0	4.750	4.783	JJ	60,563	142,500	07/21/2015	07/28/2025
001055-AM-4	AFLAC INC			1	1.G FE	1,997,980	106.8295	2,136,589	2,000,000	1,999,382	0	201	0	0	3.625	3.636	MN	9,264	72,500	11/04/2014	11/15/2024
001055-BJ-0	AFLAC INC			1,2	1.G FE	4,987,100	110.3977	5,519,886	5,000,000	4,989,040	0	1,121	0	0	3.600	3.631	AO	45,000	180,000	03/30/2020	04/01/2030
00131L-AH-8	AIA GROUP LTD		C	2	1.E FE	1,989,860	109.3700	2,187,400	2,000,000	1,992,276	0	912	0	0	3.600	3.661	AO	16,400	72,000	04/02/2019	04/09/2029
00182E-BF-5	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)		C		1.E FE	1,995,800	108.2853	2,165,705	2,000,000	1,997,510	0	401	0	0	3.450	3.475	JJ	31,433	69,000	07/11/2017	07/17/2027
00185A-AK-0	AON PLC		C	1,2	2.A FE	1,999,440	108.1739	2,163,478	2,000,000	1,999,726	0	63	0	0	3.875	3.879	JD	3,444	77,500	02/23/2016	12/15/2025
00206R-GL-0	AT&T INC			1,2	2.B FE	2,130,001	111.1711	2,366,833	2,129,000	2,129,638	0	(90)	0	0	4.100	4.095	FA	32,976	87,289	12/01/2017	02/15/2028
00206R-GQ-9	AT&T INC			1,2	2.B FE	5,056,303	112.7047	5,672,426	5,033,000	5,049,530	0	(1,705)	0	0	4.300	4.251	FA	81,758	216,419	12/01/2017	02/15/2030
002824-BF-6	ABBOTT LABORATORIES			1,2	1.F FE	1,125,563	110.3874	1,251,794	1,134,000	1,129,473	0	823	0	0	3.750	3.840	MN	3,662	42,525	11/17/2016	11/30/2026
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	1,996,500	106.3050	2,126,100	2,000,000	1,998,714	0	353	0	0	3.600	3.620	MN	9,400	72,000	05/05/2015	05/14/2025
00287Y-CA-5	ABBVIE INC			1,2	2.B FE	4,541,070	114.8379	4,593,514	4,000,000	4,522,894	0	(18,176)	0	0	4.050	3.073	MN	18,000	162,000	04/29/2021	11/21/2039
00287Y-CV-9	ABBVIE INC			1,2	2.B FE	2,138,480	105.7507	2,115,013	2,000,000	2,080,815	0	(35,527)	0	0	3.850	1.968	JD	3,422	77,000	05/14/2020	06/15/2024
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	1,086,130	106.5627	1,065,627	1,000,000	1,056,251	0	(18,391)	0	0	3.800	1.834	MS	11,189	38,000	05/14/2020	03/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00507V-AK-5	ACTIVISION BLIZZARD INC			1,2	2.A FE	1,992,280	107.0442	2,140,885	2,000,000	1,996,081	0	756	0	0	3.400	3.446	MS	20,022	68,000	09/14/2016	09/15/2026
00724F-AC-5	ADOBE INC			1,2	1.E FE	1,978,560	105.7882	2,115,764	2,000,000	1,992,640	0	2,228	0	0	3.250	3.377	FA	27,083	65,000	01/21/2015	02/01/2025
008252-AM-0	AFFILIATED MANAGERS GROUP INC			1	1.G FE	2,973,930	106.2176	3,186,528	3,000,000	2,993,561	0	2,837	0	0	4.250	4.357	FA	48,167	127,500	02/06/2014	02/15/2024
008252-AN-8	AFFILIATED MANAGERS GROUP INC			1	1.G FE	1,984,780	106.4861	2,129,722	2,000,000	1,994,158	0	1,502	0	0	3.500	3.588	FA	29,167	70,000	02/10/2015	08/01/2025
00846U-AJ-0	AGILENT TECHNOLOGIES INC			1,2	2.A FE	2,986,320	103.7682	3,113,047	3,000,000	2,997,578	0	1,499	0	0	3.875	3.930	JJ	53,604	116,250	06/18/2013	07/15/2023
00912X-BF-0	AIR LEASE CORP			1,2	2.B FE	987,180	110.6968	1,106,968	1,000,000	990,811	0	1,129	0	0	4.625	4.786	AO	11,563	46,250	09/10/2018	10/01/2028
009158-AV-8	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	1,993,440	105.2064	2,104,127	2,000,000	1,998,109	0	690	0	0	3.350	3.389	JJ	28,103	67,000	07/28/2014	07/31/2024
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	998,590	108.1200	1,081,200	1,000,000	998,855	0	99	0	0	3.375	3.389	FA	12,750	33,750	07/08/2019	08/15/2031
01609W-AQ-5	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	998,170	105.3006	1,053,006	1,000,000	999,412	0	189	0	0	3.600	3.622	MN	3,300	36,000	11/20/2014	11/28/2024
021441-AF-7	ALTERA CORP			1	1.E FE	1,974,860	105.6064	2,112,128	2,000,000	1,994,523	0	2,758	0	0	4.100	4.254	MN	10,478	82,000	10/29/2013	11/15/2023
023608-AG-7	AMEREN CORP			1,2	2.A FE	1,998,220	106.6272	2,132,543	2,000,000	1,999,203	0	176	0	0	3.650	3.660	FA	27,578	73,000	11/17/2015	02/15/2026
023608-AJ-1	AMEREN CORP			1,2	2.A FE	1,995,260	108.2121	2,164,242	2,000,000	1,995,847	0	384	0	0	3.500	3.527	JJ	32,278	70,000	03/31/2020	01/15/2031
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	2.A FE	1,478,957	101.2000	1,496,704	1,478,957	1,479,353	0	40	0	0	3.600	3.593	MS	14,642	53,242	09/10/2015	03/22/2029
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR			1	3.B FE	182,255	100.4500	183,075	182,255	182,309	0	0	0	0	4.950	4.915	JJ	4,160	9,022	07/24/2013	07/15/2024
02666T-AA-5	AMERICAN HOMES 4 RENT LP			1,2	2.C FE	2,983,260	110.8145	3,324,437	3,000,000	2,989,051	0	1,532	0	0	4.250	4.318	FA	48,167	127,500	01/31/2018	02/15/2028
03073E-AL-9	AMERISOURCEBERGEN CORP			1,2	2.A FE	997,150	104.4813	1,044,813	1,000,000	999,245	0	301	0	0	3.400	3.433	MN	4,344	34,000	05/19/2014	05/15/2024
03073E-AT-2	AMERISOURCEBERGEN CORP			1,2	2.A FE	1,995,860	100.9596	2,019,193	2,000,000	1,996,124	0	264	0	0	2.700	2.724	MS	15,900	24,750	03/25/2021	03/15/2031
03076C-AF-3	AMERIPRISE FINANCIAL INC			1	1.G FE	1,990,360	105.3983	2,107,965	2,000,000	1,998,063	0	1,027	0	0	4.000	4.057	AO	16,889	80,000	09/03/2013	10/15/2023
03076C-AG-1	AMERIPRISE FINANCIAL INC			1	1.G FE	1,993,120	106.7673	2,135,347	2,000,000	1,997,896	0	704	0	0	3.700	3.740	AO	15,622	74,000	09/15/2014	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL INC			1,2	1.G FE	998,930	105.3381	1,053,381	1,000,000	999,491	0	100	0	0	2.875	2.887	MS	8,465	28,750	08/08/2016	09/15/2026
03076K-AA-6	AMERIS BANCORP			2,5	2.B FE	1,000,000	100.8000	1,008,000	1,000,000	1,000,007	0	(33)	0	0	5.750	5.746	MS	16,931	57,500	03/08/2017	03/15/2027
031162-BZ-2	AMGEN INC			1,2	2.A FE	2,339,780	119.4149	2,388,298	2,000,000	2,331,856	0	(7,924)	0	0	4.400	3.354	MN	14,667	88,000	02/25/2021	05/01/2045
032095-AJ-0	AMPHENOL CORP			1,2	2.A FE	1,998,400	103.3338	2,066,677	2,000,000	1,998,697	0	141	0	0	2.800	2.809	FA	21,156	56,000	09/04/2019	02/15/2030
03666H-AA-9	ANTARES HOLDINGS LP		C	1,2	2.C FE	999,950	106.3735	1,063,735	1,000,000	1,000,036	0	(21)	0	0	6.000	5.998	FA	22,667	60,000	07/19/2018	08/15/2023
037411-BE-4	APACHE CORP			1,2	3.A FE	1,497,675	108.7110	1,630,665	1,500,000	1,498,536	0	182	0	0	4.375	4.392	AO	13,854	65,625	08/14/2018	10/15/2028
03765H-AA-9	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	1,994,440	105.9671	2,119,342	2,000,000	1,998,477	0	590	0	0	4.000	4.033	MN	6,889	80,000	05/27/2014	05/30/2024
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.G FE	3,001,830	110.5322	3,315,965	3,000,000	3,000,992	0	(212)	0	0	4.400	4.391	MN	12,467	132,000	11/18/2016	05/27/2026
037833-AS-9	APPLE INC	SD		1	1.B FE	2,982,493	105.7914	3,157,872	2,985,000	2,984,381	0	249	0	0	3.450	3.459	MN	15,733	102,983	04/29/2014	05/06/2024
037833-AS-9	APPLE INC			1	1.B FE	14,987	105.7914	15,869	15,000	14,997	0	1	0	0	3.450	3.459	MN	79	518	04/29/2014	05/06/2024
037833-BY-5	APPLE INC			1,2	1.B FE	1,995,600	106.9668	2,139,335	2,000,000	1,998,036	0	436	0	0	3.250	3.276	FA	23,111	65,000	02/16/2016	02/23/2026
038222-AJ-4	APPLIED MATERIALS INC			1,2	1.F FE	1,992,760	108.8552	2,177,103	2,000,000	1,997,020	0	725	0	0	3.900	3.943	AO	19,500	78,000	09/21/2015	10/01/2025
038923-AD-0	ARBOR REALTY TRUST INC			1,2	1.F PL	3,988,640	102.5000	4,100,000	4,000,000	3,996,960	0	2,140	0	0	5.625	5.685	MN	37,500	225,000	05/10/2018	05/01/2023
039482-AB-0	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	3,968,920	108.7178	4,348,713	4,000,000	3,973,688	0	2,734	0	0	3.250	3.342	MS	33,944	130,000	03/25/2020	03/27/2030
04010L-AU-7	ARES CAPITAL CORP			1,2	2.C FE	1,998,420	102.2923	2,045,847	2,000,000	1,999,672	0	286	0	0	3.500	3.515	FA	27,417	70,000	08/07/2017	02/10/2023
04010L-AV-5	ARES CAPITAL CORP			1,2	2.C FE	1,992,420	105.9375	2,118,751	2,000,000	1,996,488	0	1,016	0	0	4.250	4.310	MS	28,333	85,000	01/08/2018	03/01/2025
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	1,965,360	104.4749	2,089,498	2,000,000	1,988,991	0	3,679	0	0	4.000	4.213	AO	18,444	80,000	10/01/2014	10/08/2024
04015K-AB-6	ARES FINANCE CO II LLC			1,2	2.A FE	1,995,420	103.5476	2,070,952	2,000,000	1,996,035	0	401	0	0	3.250	3.277	JD	2,889	65,000	06/10/2020	06/15/2030
040555-CQ-5	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	2,997,240	104.3285	3,129,855	3,000,000	2,999,249	0	289	0	0	3.350	3.361	JD	4,467	100,500	06/09/2014	06/15/2024
042735-BF-6	ARROW ELECTRONICS INC			1,2	2.C FE	1,991,500	108.2799	2,165,598	2,000,000	1,994,794	0	751	0	0	3.875	3.924	JJ	36,382	77,500	06/01/2017	01/12/2028
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC			1	2.A FE	658,647	108.6441	717,051	660,000	659,601	0	146	0	0	5.000	5.026	JJ	16,500	61,044	06/17/2014	07/01/2024
04621X-AJ-7	ASSURANT INC			1,2	2.B FE	1,992,340	114.4163	2,288,326	2,000,000	1,994,905	0	682	0	0	4.900	4.948	MS	25,589	98,000	03/22/2018	03/27/2028
04685A-2B-6	ATHENE GLOBAL FUNDING				1.F FE	3,998,760	100.1813	4,007,254	4,000,000	3,999,984	0	236	0	0	4.000	4.006	JJ	69,333	160,000	01/18/2017	01/25/2022
04686J-AA-9	ATHENE HOLDING LTD		C	1,2	2.A FE	2,995,380	109.4944	3,284,831	3,000,000	2,997,017	0	427	0	0	4.125	4.144	JJ	58,094	123,750	01/09/2018	01/12/2028
052528-AH-9	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		2.A FE	998,640	106.5510	1,065,510	1,000,000	999,673	0	138	0	0	4.500	4.516	MS	12,750	45,000	03/12/2014	03/19/2024
052769-AE-6	AUTODESK INC			1,2	2.B FE	1,987,440	107.5915	2,151,830	2,000,000	1,992,640	0	1,202	0	0	3.500	3.575	JD	3,111	70,000	06/05/2017	06/15/2027
053015-AE-3	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	1,997,820	107.0538	2,141,076	2,000,000	1,999,147	0	213	0	0	3.375	3.387	MS	19,875	67,500	09/08/2015	09/15/2025
05329W-AM-4	AUTONATION INC			1,2	2.C FE	2,989,890	108.8648	3,265,945	3,000,000	2,995,814	0	1,003	0	0	4.500	4.541	AO	33,750	135,000	09/16/2015	10/01/2025
053332-AZ-5	AUTOZONE INC			1,2	2.B FE	1,998,660	111.7401	2,234,802	2,000,000	1,998,888	0	111	0	0	4.000	4.008	AO	16,889	80,000	03/26/2020	04/15/2030
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1.G FE	1,993,480	107.1636	2,143,271	2,000,000	1,997,237	0	655	0	0	3.500	3.539	MN	8,944	70,000	11/04/2015	11/15/2025
05348E-BA-6	AVALONBAY COMMUNITIES INC			1,2	1.G FE	3,986,160	107.5643	4,302,571	4,000,000	3,992,078	0	1,324	0	0	3.350	3.391	MN	17,122	134,000	05/03/2017	05/15/2027
05351W-AB-9	AVANGRID INC			1,2	2.B FE	998,580	109.2304	1,092,304	1,000,000	998,914	0	125	0	0	3.800	3.817	JD	3,167	38,000	05/14/2019	06/01/2029
05367A-AH-6	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	2,987,910	108.2809	3,248,428	3,000,000	2,994,952	0	1,199	0	0	4.875	4.925	AO	36,563	146,250	09/14/2015	10/01/2025
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	246,593	105.6918	264,229	250,000	248,132	0	472	0	0	4.125	4.352	FA	4,297	10,313	07/25/2018	08/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05379B-AP-2	AVISTA CORP			1	1.G FE	2,993,100	101.0877	3,032,631	3,000,000	2,999,839	0	633	0	0	5.125	5.147	AO	38,438	153,750	09/15/2009	04/01/2022
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.B FE	3,803,920	111.7846	4,471,384	4,000,000	3,857,130	0	18,857	0	0	4.350	5.018	AO	34,317	174,000	01/23/2019	04/20/2028
05490L-AA-7	BOBSM INC			1,2	2.A FE	1,999,820	106.1047	2,122,093	2,000,000	1,999,982	0	5	0	0	3.790	3.790	MN	12,633	75,800	04/21/2015	05/01/2025
05565E-BE-4	BMW US CAPITAL LLC			1,2	1.F FE	2,995,320	112.0268	3,360,805	3,000,000	2,996,779	0	418	0	0	3.950	3.969	FA	45,096	118,500	08/07/2018	08/14/2028
05565E-BL-8	BMW US CAPITAL LLC			1,2	1.F FE	1,997,080	113.7571	2,275,142	2,000,000	1,997,504	0	248	0	0	4.150	4.168	AO	18,906	83,000	04/06/2020	04/09/2030
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1.G FE	2,000,000	105.5037	2,110,074	2,000,000	2,000,000	0	0	0	0	3.814	3.813	FA	29,876	76,280	02/05/2014	02/10/2024
05578D-AG-7	BPCE SA		C		1.E FE	3,992,800	106.4316	4,257,265	4,000,000	3,998,183	0	745	0	0	4.000	4.021	AO	33,778	160,000	04/08/2014	04/15/2024
05580M-82-7	B RILEY FINANCIAL INC			1,2	2.A PL	1,000,000	25.5250	1,021,000	1,000,000	1,000,000	0	0	0	0	5.500	5.501	JAJO	9,319	32,236	03/25/2021	03/31/2026
05600L-AC-0	BMW FINANCE NV		C	1,2	1.F FE	3,000,000	104.7545	3,142,636	3,000,000	3,000,000	0	0	0	0	2.850	2.850	FA	32,538	85,500	08/07/2019	08/14/2029
056752-AN-8	BAIDU INC		C	1,2	1.G FE	1,990,920	114.7703	2,295,406	2,000,000	1,993,392	0	791	0	0	4.875	4.932	MN	12,729	97,500	11/08/2018	11/14/2028
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	6,331,050	126.0696	6,303,479	5,000,000	6,319,751	0	(11,299)	0	0	5.125	3.233	MS	75,451	0	10/08/2021	09/15/2040
05990K-AC-0	BANC OF CALIFORNIA INC			2	2.B FE	1,995,000	105.6000	2,112,000	2,000,000	1,998,175	0	496	0	0	5.250	5.281	AO	22,167	105,000	03/31/2015	04/15/2025
06051G-FF-1	BANK OF AMERICA CORP				1.G FE	538,971	106.3033	575,101	541,000	540,484	0	215	0	0	4.000	4.045	AO	5,410	21,640	03/27/2014	04/01/2024
06051G-FH-7	BANK OF AMERICA CORP				2.A FE	1,998,540	107.2154	2,144,307	2,000,000	1,999,598	0	140	0	0	4.200	4.208	FA	29,167	84,000	08/21/2014	08/26/2024
06051G-GC-7	BANK OF AMERICA CORP			2	2.A FE	3,982,900	109.4450	4,377,802	4,000,000	3,989,600	0	1,398	0	0	4.183	4.230	MN	16,732	167,320	01/19/2017	11/25/2027
06051G-HD-4	BANK OF AMERICA CORP			1,2,5	1.F FE	2,572,993	106.7950	2,767,058	2,591,000	2,578,881	0	1,536	0	0	3.419	3.496	JD	2,707	88,586	12/20/2017	12/20/2028
06368B-GS-1	BANK OF MONTREAL		C	2	2.A FE	6,718,360	107.2505	7,507,534	7,000,000	6,785,707	0	19,549	0	0	3.803	4.150	JD	11,832	266,210	05/17/2018	12/15/2032
06368B-Q6-8	BANK OF MONTREAL		C	2	2.A FE	3,000,000	105.1770	3,155,309	3,000,000	3,000,000	0	0	0	0	4.338	4.337	AO	31,089	130,140	10/02/2018	10/05/2028
06406G-AA-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,997,800	106.1867	2,123,734	2,000,000	1,998,689	0	171	0	0	3.000	3.011	AO	10,167	60,000	10/24/2016	10/30/2028
06406H-CQ-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,082,200	109.2146	2,184,292	2,000,000	2,031,562	0	(7,637)	0	0	3.950	3.503	MN	9,436	79,000	07/31/2014	11/18/2025
06406Y-AA-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,000,000	107.7743	2,155,486	2,000,000	2,000,000	0	0	0	0	3.300	3.300	FA	23,467	66,000	08/16/2017	08/23/2029
064159-HB-5	BANK OF NOVA SCOTIA		C		2.A FE	4,999,600	110.0221	5,501,106	5,000,000	4,999,878	0	28	0	0	4.500	4.501	JD	9,375	225,000	12/09/2015	12/16/2025
064255-AR-3	MUFG BANK LTD		C		1.E FE	996,100	105.2390	1,052,390	1,000,000	999,245	0	424	0	0	4.100	4.147	MS	12,756	41,000	09/03/2013	09/09/2023
064255-AW-2	MUFG BANK LTD		C		1.E FE	2,993,550	105.4587	3,163,761	3,000,000	2,998,432	0	675	0	0	3.750	3.775	MS	34,688	112,500	03/04/2014	03/10/2024
06652K-AA-1	BANKUNITED INC			1,2	2.B FE	4,951,300	110.1645	5,508,224	5,000,000	4,978,409	0	4,934	0	0	4.875	4.999	MN	29,792	243,750	11/12/2015	11/17/2025
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA INC			1	1.E FE	2,000,000	116.8962	2,337,924	2,000,000	1,999,994	0	0	0	0	4.342	4.342	MN	11,096	86,840	01/10/2017	11/15/2041
067316-AH-2	BACARDI LTD		C	1,2	2.C FE	16,241,789	131.9990	16,600,196	12,576,000	16,223,381	0	(18,408)	0	0	5.300	3.573	MN	85,167	333,264	10/08/2021	05/15/2048
06738E-AU-9	BARCLAYS PLC		D	1,2	2.B FE	3,000,000	109.6203	3,288,610	3,000,000	3,000,000	0	0	0	0	4.337	4.337	JJ	61,802	130,110	01/03/2017	01/10/2028
07177M-AB-9	BAXALTA INC			1,2	2.B FE	591,971	107.7195	642,009	596,000	594,415	0	416	0	0	4.000	4.083	JD	530	23,840	06/18/2015	06/23/2025
07274E-AG-8	BAYER US FINANCE LLC			1	2.B FE	990,110	104.5416	1,045,416	1,000,000	996,933	0	1,039	0	0	3.375	3.492	AO	7,781	33,750	10/01/2014	10/08/2024
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.B FE	992,710	111.8260	1,118,260	1,000,000	994,801	0	625	0	0	4.375	4.463	JD	1,944	43,750	06/18/2018	12/15/2028
07330M-AA-5	TRUIST BANK			2	1.F FE	1,995,120	108.9390	2,178,780	2,000,000	1,997,866	0	396	0	0	3.800	3.824	AO	12,878	76,000	09/22/2014	10/30/2026
07330M-AB-3	TRUIST BANK			2	1.F FE	1,998,660	107.0536	2,141,072	2,000,000	1,999,493	0	126	0	0	3.625	3.632	MS	21,146	72,500	09/09/2015	09/16/2025
084423-AC-6	W R BERKLEY CORP				2.A FE	977,500	100.0000	1,000,000	1,000,000	1,000,000	0	2,823	0	0	8.700	9.001	JJ	43,500	87,000	06/08/2009	01/01/2022
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	1,997,420	108.2955	2,165,910	2,000,000	1,998,355	0	528	0	0	4.050	4.077	AO	17,100	81,000	03/20/2020	04/15/2025
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	999,840	110.9941	1,109,941	1,000,000	1,000,032	0	40	0	0	3.700	3.700	JJ	17,061	48,100	03/25/2020	07/15/2030
084670-BS-6	BERKSHIRE HATHAWAY INC			1,2	1.C FE	1,998,120	106.8284	2,136,569	2,000,000	1,999,175	0	181	0	0	3.125	3.136	MS	18,403	62,500	03/08/2016	03/15/2026
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	3,124,710	104.0911	3,122,734	3,000,000	3,017,991	0	(15,353)	0	0	4.750	4.197	FA	53,833	142,500	12/12/2013	02/15/2023
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	995,920	105.6302	1,056,302	1,000,000	997,520	0	387	0	0	3.150	3.198	AO	7,788	31,500	09/25/2017	10/02/2027
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	1,974,680	101.7053	2,034,106	2,000,000	1,979,729	0	2,240	0	0	2.500	2.641	JJ	23,750	50,000	09/03/2019	01/10/2030
093662-AG-9	BLOCK FINANCIAL LLC			1,2	2.C FE	3,988,000	111.0357	4,441,426	4,000,000	3,994,970	0	1,185	0	0	5.250	5.287	AO	52,500	210,000	09/25/2015	10/01/2025
096630-AG-3	BOARDWALK PIPELINES LP			1,2	2.C FE	999,130	112.1842	1,121,842	1,000,000	999,323	0	75	0	0	4.800	4.811	MN	7,733	48,000	04/30/2019	05/03/2029
097023-CP-8	BOEING CO			1,2	2.C FE	2,032,290	100.8575	2,017,149	2,000,000	2,028,127	0	(1,778)	0	0	3.250	3.116	FA	27,083	65,000	08/07/2019	02/01/2035
09778P-AA-3	BON SECOURS MERCY HEALTH INC			1,2	1.E FE	3,000,000	108.9636	3,268,907	3,000,000	3,000,000	0	0	0	0	3.464	3.460	JD	8,660	103,920	04/08/2020	06/01/2030
10510K-AC-1	BRAMBLES USA INC			1,2	2.A FE	1,995,140	108.3573	2,167,145	2,000,000	1,997,971	0	482	0	0	4.125	4.154	AO	15,583	82,500	10/19/2015	10/23/2025
107015-AA-7	BREMER FINL CORP				2.B FE	2,000,000	106.7989	2,135,978	2,000,000	2,000,000	0	0	0	0	5.200	5.200	JD	289	104,000	12/29/2014	12/30/2024
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	1,120,070	107.3165	1,203,018	1,121,000	1,120,455	0	88	0	0	3.700	3.710	JD	1,037	41,477	06/15/2017	06/22/2027
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	2,243,020	109.7731	2,195,462	2,000,000	2,241,878	0	(1,143)	0	0	4.700	3.935	JD	2,350	47,000	10/08/2021	06/22/2047
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	991,750	109.0373	1,090,373	1,000,000	993,672	0	719	0	0	3.400	3.496	JJ	14,639	34,000	05/07/2019	07/26/2029
110122-DH-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	2,525,740	127.6879	2,553,758	2,000,000	2,512,176	0	(13,564)	0	0	4.625	3.017	MN	11,819	92,500	02/26/2021	05/15/2044
11134L-AH-2	BROADCOM CORP			1,2	2.C FE	1,412,728	108.4243	1,538,541	1,419,000	1,415,543	0	609	0	0	3.875	3.929	JJ	25,355	61,104	01/11/2017	01/15/2027
11135F-BD-2	BROADCOM INC			1,2	2.C FE	4,977,750	116.5034	5,825,172	5,000,000	4,981,229	0	1,785	0	0	5.000	5.056	AO	52,778	250,000	04/06/2020	04/15/2030
11135F-BL-4	BROADCOM INC			1,2	2.C FE	1,598,502	104.4456	1,651,285	1,581,000	1,597,683	0	(819)	0	0	3.469	3.363	AO	11,578	29,708	03/31/2021	04/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC		C	1,2	1.G FE	2,000,000	106.9227	2,138,455	2,000,000	2,000,000	0	0	0	0	4.000	4.000	JJ	36,889	80,000	01/12/2015	01/15/2025
11271L-AC-6	BROOKFIELD FINANCE INC		C	1,2	1.G FE	4,982,700	109.5630	5,478,150	5,000,000	4,988,843	0	1,599	0	0	3.900	3.942	JJ	84,500	195,000	01/11/2018	01/25/2028
11271L-AE-2	BROOKFIELD FINANCE INC		C	1,2	1.G FE	2,997,090	112.8724	3,386,173	3,000,000	2,997,528	0	243	0	0	4.350	4.362	AO	27,550	130,500	04/07/2020	04/15/2030
11271R-AA-7	BROOKFIELD FINANCE LLC			1,2	1.G FE	997,420	105.5424	1,055,424	1,000,000	999,131	0	363	0	0	4.000	4.041	AO	10,000	40,000	03/07/2017	04/01/2024
114259-AN-4	BROOKLYN UNION GAS CO			1,2	2.A FE	2,000,000	105.0841	2,101,681	2,000,000	2,000,000	0	0	0	0	3.407	3.406	MS	21,010	68,140	03/07/2016	03/10/2026
120568-BA-7	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	1,997,560	106.3528	2,127,056	2,000,000	1,999,016	0	417	0	0	4.350	4.374	MS	25,617	87,000	09/04/2018	03/15/2024
12189L-AT-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	997,710	105.3428	1,053,428	1,000,000	999,334	0	235	0	0	3.400	3.426	MS	11,333	34,000	08/11/2014	09/01/2024
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	1,212,880	125.9300	1,259,300	1,000,000	1,208,661	0	(4,219)	0	0	4.550	3.225	MS	15,167	22,750	04/29/2021	09/01/2044
124857-AT-0	VIACOMCBS INC			1,2	2.B FE	1,980,540	106.5808	2,131,615	2,000,000	1,988,009	0	1,729	0	0	3.375	3.485	FA	25,500	67,500	06/26/2017	02/15/2028
124857-AX-1	VIACOMCBS INC			1,2	2.B FE	1,966,000	108.2845	2,165,690	2,000,000	1,977,752	0	2,999	0	0	3.700	3.898	JD	6,167	74,000	11/13/2017	06/01/2028
12505B-AD-2	CBRE SERVICES INC			1,2	2.A FE	1,984,800	111.8596	2,237,192	2,000,000	1,993,166	0	1,445	0	0	4.875	4.967	MS	32,500	97,500	08/06/2015	03/01/2026
12527G-AH-6	CF INDUSTRIES INC			1	2.C FE	993,850	111.0679	1,110,679	1,000,000	996,670	0	592	0	0	4.500	4.576	JD	3,750	45,000	11/10/2016	12/01/2026
125491-AN-0	CI FINANCIAL CORP		C	1,2	2.B FE	3,033,690	102.5284	3,075,851	3,000,000	3,030,826	0	(2,864)	0	0	3.200	3.065	JD	3,733	96,000	01/13/2021	12/17/2030
125523-AH-3	CIGNA CORP			1,2	2.A FE	1,997,340	113.6562	2,273,125	2,000,000	1,998,334	0	207	0	0	4.375	4.389	AO	18,472	87,500	09/06/2018	10/15/2028
125523-BZ-2	CIGNA CORP			1,2	2.A FE	2,984,010	110.6482	3,319,445	3,000,000	2,992,785	0	1,546	0	0	4.500	4.564	FA	47,250	135,000	02/22/2016	02/25/2026
125523-CB-4	CIGNA CORP			1,2	2.A FE	999,590	107.6349	1,076,349	1,000,000	999,828	0	30	0	0	3.400	3.404	MS	11,333	34,000	06/29/2016	03/01/2027
12563D-AA-3	CK HUTCHISON INTERNATIONAL (19) (II) LTD		C	2	1.F FE	1,988,920	103.6751	2,073,501	2,000,000	1,991,226	0	1,011	0	0	2.750	2.814	MS	17,569	55,000	09/03/2019	09/06/2029
12572Q-AG-0	CME GROUP INC			1,2	1.D FE	1,996,220	105.0184	2,100,367	2,000,000	1,998,699	0	382	0	0	3.000	3.021	MS	17,667	60,000	03/04/2015	03/15/2025
126117-AT-7	CNA FINANCIAL CORP			1,2	2.A FE	3,016,110	110.0869	3,302,606	3,000,000	3,007,423	0	(1,659)	0	0	4.500	4.432	MS	45,000	135,000	02/22/2016	03/01/2026
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	2,957,820	112.2731	3,368,194	3,000,000	2,971,863	0	3,838	0	0	4.300	4.474	MS	34,400	129,000	03/06/2018	03/25/2028
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	990,970	106.6617	1,066,617	1,000,000	992,854	0	810	0	0	3.250	3.357	FA	12,278	32,500	08/08/2019	08/15/2029
133131-AS-1	CAMDEN PROPERTY TRUST			1,2	1.G FE	1,977,560	104.5264	2,090,528	2,000,000	1,996,556	0	2,231	0	0	4.875	4.999	JD	4,333	97,500	05/31/2011	06/15/2023
133131-AW-2	CAMDEN PROPERTY TRUST			1,2	1.G FE	998,930	113.0564	1,130,564	1,000,000	999,282	0	90	0	0	4.100	4.112	AO	8,656	41,000	10/02/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST			1,2	1.G FE	997,510	106.5844	1,065,844	1,000,000	998,075	0	224	0	0	3.150	3.179	JJ	15,750	31,500	06/06/2019	07/01/2029
133434-AA-8	CAMERON LNG LLC			1,2	1.G FE	1,000,000	104.0832	1,040,832	1,000,000	1,000,000	0	0	0	0	2.902	2.902	JJ	13,381	29,020	12/05/2019	07/15/2031
136385-AX-9	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.C FE	1,993,920	107.4130	2,148,259	2,000,000	1,996,457	0	577	0	0	3.850	3.887	JD	6,417	77,000	05/23/2017	06/01/2027
13645R-AK-0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	1,991,500	103.3814	2,067,628	2,000,000	1,998,997	0	796	0	0	4.450	4.493	MS	26,206	89,000	09/20/2010	03/15/2023
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			2	2.A FE	997,540	104.8919	1,048,919	1,000,000	999,164	0	253	0	0	3.200	3.229	FA	12,978	32,000	02/02/2015	02/05/2025
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.B FE	4,999,600	108.7608	5,438,040	5,000,000	4,999,974	0	6	0	0	4.200	4.200	AO	36,167	210,000	10/26/2015	10/29/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CORP			2	2.B FE	4,907,350	106.9094	5,345,468	5,000,000	4,951,364	0	9,479	0	0	3.750	3.984	JJ	79,688	187,500	01/19/2017	07/28/2026
14149Y-BE-7	CARDINAL HEALTH INC			1,2	2.B FE	1,998,560	107.1149	2,142,298	2,000,000	1,999,429	0	141	0	0	3.750	3.758	MS	22,083	75,000	06/16/2015	09/15/2025
141781-G#-5	CARGILL, INCORPORATED				1.F	246,539	105.6801	222,484	210,526	214,673	0	(2,581)	0	0	7.280	5.884	JD	43	15,326	10/29/2004	06/30/2023
142339-AH-3	CARLISLE COMPANIES INC			1,2	2.B FE	1,992,020	108.0083	2,160,166	2,000,000	1,994,995	0	742	0	0	3.750	3.798	JD	6,250	75,000	11/13/2017	12/01/2027
142339-AJ-9	CARLISLE COMPANIES INC			1,2	2.B FE	1,975,120	102.4090	2,048,181	2,000,000	1,979,191	0	2,230	0	0	2.750	2.894	MS	18,333	55,000	02/13/2020	03/01/2030
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC			1,2	2.A FE	1,996,820	106.4659	2,129,318	2,000,000	1,997,453	0	283	0	0	3.500	3.519	MS	19,833	70,000	09/05/2019	09/19/2029
149123-CC-3	CATERPILLAR INC			1,2	1.F FE	999,830	105.1665	1,051,665	1,000,000	999,969	0	13	0	0	3.400	3.401	MN	4,344	34,000	05/05/2014	05/15/2024
14916R-AC-8	COMMONSPIRIT HEALTH			1	2.A FE	1,994,680	101.5148	2,030,297	2,000,000	1,999,491	0	596	0	0	2.950	2.981	MN	9,833	59,000	10/25/2012	11/01/2022
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	2,000,000	110.1443	2,202,885	2,000,000	2,000,000	0	0	0	0	4.908	4.907	JJ	43,081	98,160	07/09/2015	07/23/2025
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	1,999,840	111.0625	2,221,250	2,000,000	1,999,877	0	34	0	0	5.125	5.127	AO	25,625	102,500	03/24/2020	04/01/2025
166764-AH-3	CHEVRON CORP	SD		1,2	1.D FE	750,000	103.1863	773,897	750,000	750,000	0	0	0	0	3.191	3.190	JD	465	23,933	06/17/2013	06/24/2023
166764-AH-3	CHEVRON CORP			1,2	1.D FE	1,250,000	103.1863	1,289,828	1,250,000	1,250,000	0	0	0	0	3.191	3.191	JD	776	39,888	06/17/2013	06/24/2023
171232-AE-1	CHUBB INA HOLDINGS INC			1	1.G FE	1,312,810	139.2831	1,392,831	1,000,000	1,198,539	0	(15,841)	0	0	6.800	4.309	MN	8,689	68,000	08/01/2014	11/15/2031
17252M-AN-0	CINTAS CORPORATION NO 2			1,2	1.G FE	996,160	108.9573	1,089,573	1,000,000	997,856	0	363	0	0	3.700	3.745	AO	9,250	37,000	03/09/2017	04/01/2027
17275R-AD-4	CISCO SYSTEMS INC			1	1.E FE	5,160,876	143.9179	5,172,411	3,594,000	5,103,052	0	(57,824)	0	0	5.900	2.797	FA	80,106	106,023	02/23/2021	02/15/2039
17275R-BC-5	CISCO SYSTEMS INC			1	1.E FE	2,997,720	106.4466	3,193,399	3,000,000	2,999,012	0	220	0	0	2.950	2.947	FA	30,238	88,500	02/22/2016	02/28/2026
17287H-AA-8	CITADEL FINANCE LLC			1,2	2.C FE	1,990,620	100.1141	2,002,282	2,000,000	1,992,048	0	1,428	0	0	3.375	3.478	MS	21,000	33,938	03/03/2021	03/09/2026
172967-GK-1	CITIGROUP INC				2.B FE	1,000,000	101.7646	1,017,646	1,000,000	1,000,000	0	0	0	0	4.050	4.049	JJ	16,988	40,500	02/05/2013	07/30/2022
172967-GT-2	CITIGROUP INC				2.B FE	994,570	103.4012	1,034,012	1,000,000	999,149	0	596	0	0	3.500	3.564	MN	4,472	35,000	05/07/2013	05/15/2023
172967-HB-0	CITIGROUP INC				2.B FE	3,000,000	113.0855	3,392,565	3,000,000	3,000,000	0	0	0	0	5.500	5.498	MS	49,500	165,000	09/10/2013	09/13/2025
172967-KU-4	CITIGROUP INC				2.B FE	7,911,940	109.8638	8,789,108	8,000,000	7,945,328	0	7,064	0	0	4.125	4.245	JJ	143,000	330,000	01/17/2017	07/25/2028
174610-AW-5	CITIZENS FINANCIAL GROUP INC			2	2.B FE	6,000,000	99.1752	5,950,512	6,000,000	6,000,000	0	0	0	0	2.638	2.638	MS	40,010	158,280	09/30/2020	09/30/2032
177376-AE-0	CITRIX SYSTEMS INC			1,2	2.B FE	3,991,280	108.5785	4,343,138	4,000,000	3,994,560	0	786	0	0	4.500	4.526	JD	15,000	180,000	11/13/2017	12/01/2027
19567P-AH-2	BOSTON GAS CO				1.F FE	1,713,120	121.1382	1,817,073	1,500,000	1,596,454	0	(15,387)	0	0	7.120	5.878	FA	40,347	106,800	01/22/2003	04/07/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
195869-AP-7	COLONIAL PIPELINE CO			1,2	1.G FE	1,994,520	106.5010	2,130,019	2,000,000	1,997,768	0	545	0	0	3.750	3.782	AO	18,750	75,000	09/16/2015	10/01/2025
19828J-AA-6	COLUMBIA PROPERTY TRUST OPERATING PARTNE			1	2.C FE	998,590	107.6180	1,076,181	1,000,000	999,518	0	136	0	0	4.150	4.166	AO	10,375	41,500	03/09/2015	04/01/2025
19828J-AB-4	COLUMBIA PROPERTY TRUST OPERATING PARTNE			1	2.C FE	996,260	108.5865	1,085,865	1,000,000	998,124	0	366	0	0	3.650	3.695	FA	13,789	36,500	08/03/2016	08/15/2026
20030N-BP-5	COMCAST CORP			1,2	1.G FE	1,052,190	118.8828	1,188,828	1,000,000	1,041,186	0	(2,348)	0	0	4.400	3.994	FA	16,622	44,000	11/15/2016	08/15/2035
20030N-CT-6	COMCAST CORP			1,2	1.G FE	1,999,000	113.4858	2,269,715	2,000,000	1,999,384	0	77	0	0	4.150	4.155	AO	17,522	83,000	10/02/2018	10/15/2028
20030N-DG-3	COMCAST CORP			1,2	1.G FE	1,996,460	108.9290	2,178,579	2,000,000	1,997,006	0	309	0	0	3.400	3.421	AO	17,000	68,000	03/24/2020	04/01/2030
20030N-DH-1	COMCAST CORP			1,2	1.G FE	2,255,640	111.9168	2,238,336	2,000,000	2,246,666	0	(8,974)	0	0	3.750	2.859	AO	18,750	75,000	02/23/2021	04/01/2040
200339-DX-4	COMERICA BANK				2.A FE	2,981,910	108.0286	3,240,858	3,000,000	2,993,107	0	1,931	0	0	4.000	4.074	JJ	51,333	120,000	07/22/2015	07/27/2025
200340-AQ-0	COMERICA INC				2.B FE	1,995,600	107.7672	2,155,343	2,000,000	1,998,114	0	372	0	0	3.800	3.823	JJ	33,567	76,000	07/17/2014	07/22/2026
20453K-AA-3	BBVA USA			2	1.G FE	1,980,380	107.3287	2,146,575	2,000,000	1,992,765	0	2,031	0	0	3.875	3.994	AO	17,438	77,500	04/07/2015	04/10/2025
205887-CE-0	CONAGRA BRANDS INC			1,2	2.C FE	1,295,180	134.6341	1,346,341	1,000,000	1,290,859	0	(4,321)	0	0	5.400	3.668	MN	9,000	27,000	04/29/2021	11/01/2048
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1.G FE	2,998,800	112.9789	3,389,368	3,000,000	2,999,580	0	88	0	0	4.950	4.954	MS	43,725	148,500	03/03/2016	03/15/2026
212168-AA-6	CONTINENTAL WIND LLC			1	2.B FE	1,236,464	114.2079	1,412,139	1,236,464	1,236,464	0	0	0	0	6.000	5.995	FA	24,935	74,188	09/23/2013	02/28/2033
21684A-AA-4	COOPERATIEVE RABOBANK UA		C		2.A FE	991,860	106.3362	1,063,362	1,000,000	998,152	0	902	0	0	4.625	4.727	JD	3,854	46,250	11/25/2013	12/01/2023
21684A-AF-3	COOPERATIEVE RABOBANK UA		C		2.A FE	971,480	107.6133	1,076,133	1,000,000	984,956	0	2,946	0	0	3.750	4.116	JJ	16,667	37,500	01/19/2017	07/21/2026
21685W-DF-1	COOPERATIEVE RABOBANK UA		C		2.A FE	998,690	102.6239	1,026,239	1,000,000	999,877	0	140	0	0	3.950	3.965	MN	5,706	39,500	11/02/2012	11/09/2022
21688A-AE-2	COOPERATIEVE RABOBANK UA (NEW YORK BRANC				1.D FE	2,995,950	106.4759	3,194,278	3,000,000	2,998,515	0	407	0	0	3.375	3.391	MN	11,250	101,250	05/14/2015	05/21/2025
224044-BY-2	COX COMMUNICATIONS INC			1	2.B FE	2,192,544	118.5465	2,133,838	1,800,000	2,189,746	0	(2,798)	0	0	4.700	3.265	JD	3,760	42,300	10/07/2021	12/15/2042
225401-AC-2	CREDIT SUISSE GROUP AG		C	1,2	2.A FE	2,000,000	108.7742	2,175,483	2,000,000	2,000,000	0	0	0	0	4.282	4.282	JJ	40,917	85,640	01/04/2017	01/09/2028
22546D-AA-4	CREDIT SUISSE AG		C		2.B FE	2,000,000	107.7883	2,155,767	2,000,000	2,000,000	0	0	0	0	6.500	6.498	FA	51,639	130,000	08/01/2013	08/08/2023
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	1,988,720	106.0743	2,121,485	2,000,000	1,996,596	0	1,185	0	0	3.625	3.692	MS	22,556	72,500	09/04/2014	09/09/2024
22966R-AD-8	CUBESMART LP			1,2	2.B FE	995,040	104.9989	1,049,990	1,000,000	997,526	0	485	0	0	3.125	3.183	MS	10,417	31,250	08/08/2016	09/01/2026
22966R-AF-3	CUBESMART LP			1,2	2.B FE	996,230	104.4584	1,044,584	1,000,000	996,924	0	329	0	0	3.000	3.043	FA	11,333	30,000	10/08/2019	02/15/2030
229899-AB-5	CULLEN/FROST BANKERS INC			2	2.A FE	1,995,540	111.2417	2,224,833	2,000,000	1,997,514	0	415	0	0	4.500	4.527	MS	26,000	90,000	03/10/2017	03/17/2027
233835-AQ-0	DAIMLER FINANCE NORTH AMERICA LLC				1.G FE	4,429,920	149.0957	4,472,872	3,000,000	3,972,743	0	(86,940)	0	0	8.500	4.162	JJ	115,458	255,000	03/10/2016	01/18/2031
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	1,980,780	104.7670	2,095,341	2,000,000	1,994,423	0	2,033	0	0	3.250	3.364	FA	27,083	65,000	07/24/2014	08/01/2024
233851-CU-6	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	1,991,960	107.4922	2,149,843	2,000,000	1,995,627	0	785	0	0	3.450	3.498	JJ	33,542	69,000	01/03/2017	01/06/2027
233851-DW-1	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	1,992,320	105.8343	2,116,687	2,000,000	1,993,936	0	694	0	0	3.100	3.145	FA	23,422	62,000	08/12/2019	08/15/2029
244199-BJ-3	DEERE & CO			1,2	1.F FE	2,994,330	108.1112	3,243,335	3,000,000	2,995,226	0	498	0	0	3.100	3.122	AO	19,633	93,000	03/25/2020	04/15/2030
24422E-SP-5	JOHN DEERE CAPITAL CORP				1.F FE	1,998,480	105.6687	2,113,374	2,000,000	1,999,593	0	157	0	0	3.350	3.359	JD	3,536	67,000	06/09/2014	06/12/2024
24703T-AC-0	DELL INTERNATIONAL LLC			1,2	2.B FE	998,630	113.3812	1,133,812	1,000,000	999,677	0	972	0	0	5.850	5.882	JJ	26,975	58,500	04/03/2020	07/15/2025
24703T-AD-8	DELL INTERNATIONAL LLC			1,2	2.B FE	2,128,990	115.9043	2,318,086	2,000,000	2,065,804	0	(13,634)	0	0	6.020	5.141	JD	5,351	120,400	11/15/2016	06/15/2026
24703T-AF-3	DELL INTERNATIONAL LLC			1,2	2.B FE	997,620	119.7622	1,197,622	1,000,000	998,825	0	1,115	0	0	6.100	6.142	JJ	28,128	61,000	04/03/2020	07/15/2027
25389J-AR-7	DIGITAL REALTY TRUST LP			1,2	2.B FE	1,998,480	108.4571	2,169,142	2,000,000	1,999,133	0	136	0	0	3.700	3.709	FA	27,956	74,000	08/02/2017	08/15/2027
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	998,230	108.6061	1,086,061	1,000,000	998,633	0	156	0	0	3.600	3.621	JJ	18,000	36,000	06/10/2019	07/01/2029
254010-AD-3	DIGNITY HEALTH			1	2.A FE	1,000,000	106.7027	1,067,027	1,000,000	1,000,000	0	0	0	0	3.812	3.811	MN	6,353	38,120	10/07/2014	11/01/2024
25432G-AC-3	DIME COMMUNITY BANCSHARES INC			2,5	2.C FE	2,000,000	100.1960	2,003,920	2,000,000	2,000,006	0	(13)	0	0	4.500	4.499	JD	4,000	90,000	06/08/2017	06/15/2027
25466A-AJ-0	DISCOVER BANK			2	2.B FE	998,910	105.9839	1,059,839	1,000,000	999,467	0	106	0	0	3.450	3.463	JJ	14,758	34,500	07/21/2016	07/27/2026
25466A-AP-6	DISCOVER BANK			2	2.B FE	1,997,000	113.5615	2,271,231	2,000,000	1,997,938	0	257	0	0	4.650	4.668	MS	27,900	93,000	09/10/2018	09/13/2028
254687-DD-5	WALT DISNEY CO			1,2	2.A FE	1,024,660	107.5749	1,075,749	1,000,000	1,014,431	0	(3,782)	0	0	3.700	3.265	AO	7,811	37,000	03/20/2019	10/15/2025
254687-EV-4	WALT DISNEY CO			1,2	2.A FE	1,249,030	127.8216	1,278,216	1,000,000	1,244,081	0	(4,949)	0	0	4.750	3.205	MS	13,986	23,750	04/29/2021	09/15/2044
254687-FP-6	WALT DISNEY CO			1	1.G FE	1,997,800	109.8905	2,197,809	2,000,000	1,998,306	0	289	0	0	3.700	3.718	MS	20,144	74,000	03/19/2020	03/23/2027
254687-FQ-4	WALT DISNEY CO			1	1.G FE	1,994,400	112.1929	2,243,858	2,000,000	1,995,245	0	484	0	0	3.800	3.834	MS	20,900	76,000	03/19/2020	03/22/2030
254687-FR-2	WALT DISNEY CO			1,2	1.G FE	1,233,010	124.0941	1,240,941	1,000,000	1,224,910	0	(8,100)	0	0	4.625	2.982	MS	12,590	46,250	02/24/2021	03/23/2040
254709-AM-0	DISCOVER FINANCIAL SERVICES			2	2.C FE	2,997,330	108.7254	3,261,762	3,000,000	2,998,572	0	247	0	0	4.100	4.110	FA	48,517	123,000	02/06/2017	02/09/2027
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,992,860	108.6775	2,173,550	2,000,000	1,995,489	0	628	0	0	3.950	3.991	MS	22,164	79,000	09/07/2017	03/20/2028
25746U-DG-1	DOMINION ENERGY INC			1,2	2.B FE	1,979,900	106.5207	2,130,415	2,000,000	1,982,931	0	1,758	0	0	3.375	3.495	AO	16,875	67,500	03/31/2020	04/01/2030
260543-CG-6	DOW CHEMICAL CO			1,2	2.B FE	2,331,140	118.9412	2,378,824	2,000,000	2,321,893	0	(9,247)	0	0	4.375	3.285	MN	11,181	87,500	02/24/2021	11/15/2042
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	2,000,000	116.0965	2,321,930	2,000,000	2,000,029	0	(4)	0	0	4.725	4.725	MN	12,075	94,500	11/14/2018	11/15/2028
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	2,619,040	128.8489	2,576,978	2,000,000	2,595,234	0	(23,806)	0	0	5.319	3.004	MN	13,593	106,380	02/19/2021	11/15/2038
26441Y-BB-2	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	989,260	111.9020	1,119,020	1,000,000	992,380	0	969	0	0	4.000	4.131	MS	11,778	40,000	09/04/2018	09/15/2028
26442E-AD-2	DUKE ENERGY OHIO INC			1,2	1.F FE	1,999,340	103.9890	2,079,780	2,000,000	1,999,900	0	57	0	0	3.800	3.803	MS	25,333	76,000	09/03/2013	09/01/2023
268317-AU-8	ELECTRICITE DE FRANCE SA		C	1,2	1.G FE	2,963,640	113.0546	3,391,639	3,000,000	2,973,934	0	3,237	0	0	4.500	4.652	MS	37,500	135,000	09/18/2018	09/21/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26874R-AE-8	ENI SPA		C	1	2.A FE	1,983,980	115.4510	2,309,020	2,000,000	1,988,558	0	1,416	0	0	4.750	4.851	MS	28,764	95,000	09/05/2018	09/12/2028
26875P-AK-7	EOG RESOURCES INC			1,2	1.G FE	993,810	101.7141	1,017,141	1,000,000	999,209	0	640	0	0	2.625	2.692	MS	7,729	26,250	09/05/2012	03/15/2023
26884A-BD-4	ERP OPERATING LP			1,2	1.G FE	1,989,340	105.7850	2,115,701	2,000,000	1,995,995	0	1,088	0	0	3.375	3.438	JD	5,625	67,500	05/12/2015	06/01/2025
26884A-BL-6	ERP OPERATING LP			1,2	1.G FE	995,800	106.0107	1,060,107	1,000,000	996,740	0	381	0	0	3.000	3.049	JJ	15,000	30,000	06/17/2019	07/01/2029
26884A-BM-4	ERP OPERATING LP			1,2	1.G FE	994,980	102.6452	1,026,452	1,000,000	995,988	0	439	0	0	2.500	2.555	FA	9,444	25,000	08/20/2019	02/15/2030
268948-AA-4	EAGLE BANCORP INC				2.B FE	1,000,000	107.5928	1,075,928	1,000,000	1,000,000	0	0	0	0	5.750	5.748	MS	19,167	57,500	07/31/2014	09/01/2024
278642-AL-7	EBAY INC			1,2	2.A FE	2,996,970	104.9217	3,147,652	3,000,000	2,999,148	0	310	0	0	3.450	3.462	FA	43,125	103,500	07/23/2014	08/01/2024
278642-AU-7	EBAY INC			1,2	2.A FE	999,170	108.7987	1,087,987	1,000,000	999,526	0	78	0	0	3.600	3.610	JD	2,600	36,000	05/30/2017	06/05/2027
278865-BE-9	ECOLAB INC			1,2	1.G FE	5,484,300	119.8756	5,993,779	5,000,000	5,409,007	0	(43,500)	0	0	4.800	3.611	MS	64,667	240,000	03/27/2020	03/24/2030
285512-AD-1	ELECTRONIC ARTS INC			1,2	2.A FE	3,986,760	111.6230	4,464,921	4,000,000	3,993,905	0	1,293	0	0	4.800	4.841	MS	64,000	192,000	02/17/2016	03/01/2026
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	1,136,424	109.4510	1,243,827	1,136,424	1,136,475	0	(5)	0	0	5.209	5.206	FA	23,021	59,196	02/03/2010	02/11/2030
291011-BG-8	EMERSON ELECTRIC CO			1,2	1.F FE	11,962,080	105.4978	12,659,732	12,000,000	11,985,868	0	3,858	0	0	3.150	3.187	JD	31,500	378,000	05/18/2015	06/01/2025
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	996,150	108.1538	1,081,538	1,000,000	997,835	0	362	0	0	4.400	4.447	MS	12,956	44,000	03/06/2017	03/15/2027
29265W-AA-6	ENEL SPA		C	2	2.C FE	991,830	111.2817	1,112,817	1,000,000	992,112	0	8	0	0	8.750	8.818	MS	23,576	87,500	09/17/2013	09/24/2073
29273R-AY-5	ENERGY TRANSFER LP			1,2	2.C FE	991,810	106.0670	1,060,670	1,000,000	998,006	0	887	0	0	4.900	5.002	FA	20,417	49,000	09/12/2013	02/01/2024
29273R-BG-3	ENERGY TRANSFER LP			1,2	2.C FE	2,978,250	109.2511	3,277,534	3,000,000	2,990,458	0	2,092	0	0	4.750	4.838	JJ	65,708	142,500	06/18/2015	01/15/2026
29364W-AS-7	ENTERGY LOUISIANA LLC			1,2	1.F FE	996,890	104.0607	1,040,607	1,000,000	999,412	0	335	0	0	4.050	4.087	MS	13,500	40,500	08/19/2013	09/01/2023
29364W-AU-2	ENTERGY LOUISIANA LLC			1,2	1.F FE	1,998,340	106.6008	2,132,015	2,000,000	1,999,445	0	158	0	0	3.780	3.789	AO	18,900	75,600	06/24/2014	04/01/2025
29365P-AP-7	ENTERGY UTILITY AFFILIATES LLC			1	1.F FE	2,997,600	110.5573	3,316,719	3,000,000	2,999,549	0	148	0	0	5.590	5.596	AO	41,925	167,700	09/29/2009	10/01/2024
29365P-AR-3	ENTERGY UTILITY AFFILIATES LLC			1,2	1.F FE	1,998,340	105.1456	2,102,912	2,000,000	1,999,445	0	158	0	0	3.780	3.789	AO	18,900	75,600	06/24/2014	04/01/2025
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	1,993,620	106.4260	2,128,520	2,000,000	1,997,816	0	647	0	0	3.750	3.787	FA	28,333	75,000	10/02/2014	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	1,992,700	107.3283	2,146,566	2,000,000	1,996,861	0	692	0	0	3.700	3.741	FA	27,956	74,000	05/04/2015	02/15/2026
29977G-AB-8	TIAA FSB HOLDINGS INC				1.G FE	1,000,000	100.1300	1,001,300	1,000,000	1,000,000	0	0	0	0	4.907	4.906	MJSD	2,317	67,000	03/09/2016	03/15/2026
30040W-AF-5	EVERSOURCE ENERGY			1,2	2.A FE	1,986,100	111.4192	2,228,385	2,000,000	1,989,539	0	1,205	0	0	4.250	4.335	AO	21,250	85,000	12/10/2018	04/01/2029
30212P-AM-7	EXPEDIA GROUP INC			1,2	2.C FE	995,350	111.3988	1,113,988	1,000,000	997,939	0	439	0	0	5.000	5.056	FA	18,889	50,000	12/01/2015	02/15/2026
30231G-AT-9	EXXON MOBIL CORP			1,2	1.D FE	3,000,000	105.7798	3,173,393	3,000,000	3,000,000	0	0	0	0	3.043	3.043	MS	30,430	91,290	02/29/2016	03/01/2026
30251B-AD-0	FMR LLC			1	1.E FE	998,740	122.2325	1,222,325	1,000,000	999,190	0	54	0	0	4.950	4.960	FA	20,625	49,500	01/29/2013	02/01/2033
30259J-AA-1	FNB CORP			2,5	2.B FE	2,000,000	104.2249	2,084,498	2,000,000	2,000,000	0	0	0	0	4.950	4.951	FA	37,675	99,000	02/11/2019	02/14/2029
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1,2	2.A FE	990,180	104.7566	1,047,566	1,000,000	997,702	0	1,061	0	0	3.950	4.069	JJ	18,214	39,500	12/04/2013	01/15/2024
31428X-BQ-8	FEDEX CORP			1,2	2.B FE	3,320,220	112.9880	3,389,639	3,000,000	3,318,603	0	(1,617)	0	0	4.050	3.424	FA	45,900	0	10/08/2021	02/15/2048
31428X-BZ-8	FEDEX CORP			1,2	2.B FE	4,987,900	113.7794	5,688,973	5,000,000	4,989,870	0	988	0	0	4.250	4.279	MN	27,153	212,500	04/03/2020	05/15/2030
316041-CP-5	FIDELITY BK ATLANTA GA			5	2.A FE	3,000,000	104.0000	3,120,000	3,000,000	3,000,006	0	(2)	0	0	5.875	5.874	JD	14,688	176,250	05/29/2015	05/31/2030
31620R-AF-2	FIDELITY NATIONAL FINANCIAL INC			1	2.B FE	995,130	102.9290	1,029,290	1,000,000	999,606	0	569	0	0	5.500	5.561	MS	18,333	55,000	08/21/2012	09/01/2022
31620R-AH-8	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE	1,985,040	112.5235	2,250,470	2,000,000	1,989,519	0	1,327	0	0	4.500	4.593	FA	34,000	90,000	08/08/2018	08/15/2028
31677A-AB-0	FIFTH THIRD BANK NA (OHIO)			2	2.A FE	1,998,020	108.1512	2,163,023	2,000,000	1,999,130	0	187	0	0	3.850	3.861	MS	22,672	77,000	03/10/2016	03/15/2026
31982Q-AX-7	FIRST COMMONWEALTH BANK			2,5	2.C FE	2,000,000	104.0000	2,080,000	2,000,000	2,000,038	0	(26)	0	0	4.875	4.874	JD	8,125	97,500	05/16/2018	06/01/2028
31982Q-AY-5	FIRST COMWLTH BK IND PA			2,5	2.C FE	2,000,000	113.7500	2,275,000	2,000,000	2,000,106	0	(13)	0	0	5.500	5.499	JD	9,167	110,000	05/16/2018	06/01/2033
320209-AA-7	FIRST FINANCIAL BANCORP				2.B FE	3,000,000	103.9970	3,119,910	3,000,000	3,000,000	0	0	0	0	5.125	5.124	FA	53,813	153,750	08/20/2015	08/25/2025
320844-PD-9	HUNTINGTON NATIONAL BANK				2.A FE	1,000,000	110.0122	1,100,122	1,000,000	1,000,000	0	0	0	0	4.270	4.269	MN	4,270	42,700	11/18/2014	11/25/2026
335720-AB-4	FIRST NATL NEB INC			5	2.B FE	2,000,000	102.8466	2,056,932	2,000,000	2,000,048	0	(37)	0	0	4.375	4.373	AO	21,875	87,500	03/13/2018	04/01/2028
337738-AU-2	FISERV INC			1,2	2.B FE	2,917,380	107.5856	3,227,567	3,000,000	2,930,873	0	7,588	0	0	3.500	3.850	JJ	52,500	105,000	03/19/2020	07/01/2029
337915-AA-0	HUNTINGTON BANCSHARES INC				2.A FE	999,680	103.4849	1,034,849	1,000,000	999,968	0	28	0	0	4.350	4.353	FA	17,763	43,500	01/28/2013	02/04/2023
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	2,989,710	106.0096	3,180,288	3,000,000	2,997,766	0	1,122	0	0	4.419	4.461	MN	16,940	132,570	12/10/2013	11/15/2023
33938X-AB-1	FLEX LTD		C	1,2	2.C FE	995,620	114.0484	1,140,484	1,000,000	996,200	0	359	0	0	4.875	4.931	MN	6,635	48,750	05/08/2020	05/12/2030
347466-AE-4	FORT IRWIN LAND LLC				1.F FE	1,795,614	110.1175	2,099,241	1,906,364	1,835,050	0	3,276	0	0	5.300	5.919	JD	4,491	101,037	11/01/2010	12/15/2035
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC			1,2	2.B FE	998,300	105.8846	1,058,847	1,000,000	998,645	0	152	0	0	3.250	3.270	MS	9,569	32,500	09/09/2019	09/15/2029
35137L-AL-9	FOX CORP			1,2	2.B FE	1,995,980	107.6130	2,152,260	2,000,000	1,996,583	0	350	0	0	3.500	3.524	AO	16,139	70,000	03/31/2020	04/08/2030
354613-AK-7	FRANKLIN RESOURCES INC			1	1.F FE	1,996,540	104.7070	2,094,140	2,000,000	1,998,796	0	349	0	0	2.850	2.870	MS	14,408	57,000	03/25/2015	03/30/2025
35952F-AB-6	FT HUACHUCA YPG CMNTYS II LLC			1	2.B FE	1,087,142	113.1980	1,143,171	1,009,886	1,036,435	0	(4,301)	0	0	8.000	7.357	JD	3,591	80,798	10/19/2009	12/15/2026
361448-AN-3	GATX CORP			1	2.B FE	1,981,000	101.8291	2,036,582	2,000,000	1,998,936	0	2,269	0	0	4.750	4.870	JD	4,222	95,000	06/05/2012	06/15/2022
361448-AQ-6	GATX CORP			1	2.B FE	988,940	103.4043	1,034,043	1,000,000	998,380	0	1,247	0	0	3.900	4.035	MS	9,858	39,000	03/14/2013	03/30/2023
361448-BF-9	GATX CORP			1,2	2.B FE	997,870	110.6099	1,106,099	1,000,000	998,216	0	173	0	0	4.000	4.025	JD	111	40,000	05/08/2020	06/30/2030
36160B-AA-3	ENGIE SA		C	1	2.A FE	1,975,980	101.6922	2,033,845	2,000,000	1,997,893	0	2,661	0	0	2.875	3.014	AO	12,938	57,500	10/02/2012	10/10/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING COMPANY		C	1	2.A FE	760,663	106.1589	793,007	747,000	752,789	0	(1,385)	0	0	3.373	3.159	MN	3,220	25,196	10/26/2015	11/15/2025
36166N-AJ-2	GE CAPITAL FUNDING LLC			1,2	2.A FE	1,000,000	110.2266	1,102,266	1,000,000	1,000,000	0	0	0	0	4.400	4.400	MN	5,622	44,000	05/06/2020	05/15/2030
37045X-BG-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	1,992,780	112.1807	2,243,614	2,000,000	1,996,629	0	707	0	0	5.250	5.296	MS	35,000	105,000	02/25/2016	03/01/2026
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE	2,418,440	126.3238	2,526,476	2,000,000	2,409,103	0	(9,337)	0	0	4.800	3.454	AO	24,000	72,000	04/29/2021	04/01/2044
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	2,964,230	105.4116	3,162,349	3,000,000	2,980,577	0	3,392	0	0	2.950	3.086	MS	29,500	88,500	11/15/2016	03/01/2027
375558-BS-1	GILEAD SCIENCES INC			1,2	2.A FE	1,921,180	95.9515	1,919,031	2,000,000	1,923,822	0	2,642	0	0	2.600	2.864	AO	13,000	52,144	02/19/2021	10/01/2040
37959G-AA-5	GLOBAL ATLANTIC (FIN) CO			1,2	2.C FE	1,996,600	107.8536	2,157,073	2,000,000	1,979,744	0	2,052	0	0	4.400	4.421	AO	18,578	88,000	09/30/2019	10/15/2029
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	2,996,040	105.7521	3,172,563	3,000,000	2,998,866	0	421	0	0	3.850	3.866	JJ	55,504	115,500	06/30/2014	07/08/2024
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	697,788	102.9919	720,943	700,000	699,730	0	246	0	0	3.625	3.663	JJ	11,207	25,375	01/16/2013	01/22/2023
38141G-WL-4	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	1,000,000	108.0665	1,080,665	1,000,000	1,000,000	0	0	0	0	3.691	3.691	JD	2,666	36,910	05/31/2017	06/05/2028
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	1,850,000	104.8931	1,940,521	1,850,000	1,850,000	0	0	0	0	3.272	3.272	MS	15,469	60,532	09/26/2017	09/29/2025
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	1,931,740	106.6208	2,132,416	2,000,000	1,962,950	0	6,776	0	0	3.500	3.921	MN	8,750	70,000	01/19/2017	11/16/2026
38173M-AA-0	GOLUB CAPITAL BDC INC			1,2	2.C FE	2,997,600	102.6875	3,080,625	3,000,000	2,998,438	0	664	0	0	3.375	3.399	AO	21,375	104,906	09/29/2020	04/15/2024
391164-AF-7	EVERGY INC			1,2	2.B FE	1,022,910	100.9412	1,009,412	1,000,000	1,000,584	0	(2,856)	0	0	5.292	4.993	JD	2,352	52,920	03/19/2012	06/15/2022
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP			1,2	1.F FE	1,984,360	119.2569	2,385,139	2,000,000	1,985,757	0	309	0	0	4.150	4.196	JD	6,456	83,000	05/23/2017	06/03/2047
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC			1,2	2.B FE	1,999,240	108.9409	2,178,817	2,000,000	1,999,742	0	63	0	0	4.600	4.604	MS	27,089	94,238	09/21/2015	09/15/2025
40414L-AM-1	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	181,509	105.1853	192,489	183,000	182,488	0	155	0	0	3.400	3.497	FA	2,593	22,634	01/13/2015	02/01/2025
404280-AW-9	HSBC HOLDINGS PLC		C		1.G FE	1,997,100	109.3399	2,186,798	2,000,000	1,998,702	0	278	0	0	4.300	4.317	MS	26,994	86,000	03/01/2016	03/08/2026
404280-BH-1	HSBC HOLDINGS PLC		C		2.A FE	1,995,620	109.1590	2,183,179	2,000,000	1,997,698	0	413	0	0	4.375	4.401	MN	9,236	87,500	01/19/2017	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC		D	2,5	1.G FE	1,000,000	108.2596	1,082,596	1,000,000	1,000,000	0	0	0	0	4.041	4.041	MS	12,123	40,410	03/06/2017	03/13/2028
40434C-AD-7	HSBC USA INC				1.E FE	1,991,480	105.3086	2,106,172	2,000,000	1,997,609	0	908	0	0	3.500	3.551	JD	1,556	70,000	06/16/2014	06/23/2024
406216-BD-2	HALLIBURTON CO			1,2	2.A FE	104,754	103.3374	108,504	105,000	104,956	0	27	0	0	3.500	3.528	FA	1,531	3,675	07/29/2013	08/01/2023
406216-BL-4	HALLIBURTON CO			1,2	2.A FE	999,740	103.3418	1,033,418	1,000,000	999,781	0	23	0	0	2.920	2.923	MS	9,733	29,200	02/19/2020	03/01/2030
410495-AA-3	HANMI FINANCIAL CORP			2,5	2.C FE	2,000,000	101.2000	2,024,000	2,000,000	2,000,017	0	(67)	0	0	5.450	5.446	MS	27,553	109,000	03/16/2017	03/30/2027
41283L-AU-9	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1	2.C FE	1,998,260	100.2549	2,005,098	2,000,000	1,999,944	0	601	0	0	4.050	4.081	FA	33,075	81,000	01/31/2019	02/04/2022
413875-AN-5	L3HARRIS TECHNOLOGIES INC			1	2.B FE	7,692,804	143.0988	7,641,475	5,340,000	7,672,018	0	(20,786)	0	0	6.150	3.089	JD	14,596	164,205	10/06/2021	12/15/2040
418056-AZ-0	HASBRO INC			1,2	2.C FE	1,993,600	110.2494	2,204,988	2,000,000	1,994,756	0	557	0	0	3.900	3.939	MN	9,100	78,000	11/13/2019	11/19/2029
42217K-BC-9	WELLTOWER INC			1,2	2.A FE	1,979,160	105.8421	2,116,842	2,000,000	1,995,170	0	2,211	0	0	4.500	4.626	JJ	41,500	90,000	10/02/2013	01/15/2024
42225U-AF-1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP			1,2	2.B FE	1,989,840	108.5136	2,170,271	2,000,000	1,994,003	0	963	0	0	3.750	3.811	JJ	37,500	75,000	06/01/2017	07/01/2027
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	2,058,460	110.9711	2,219,421	2,000,000	2,026,796	0	(6,815)	0	0	4.900	4.486	AO	20,689	98,000	11/18/2016	10/15/2025
431282-AM-4	HIGHWOODS REALTY LP			1,2	2.B FE	989,400	101.7584	1,017,584	1,000,000	998,723	0	1,185	0	0	3.625	3.752	JJ	16,715	36,250	12/11/2012	01/15/2023
431282-AS-1	HIGHWOODS REALTY LP			1,2	2.B FE	997,450	103.2547	1,032,547	1,000,000	997,933	0	221	0	0	3.050	3.079	FA	11,522	30,500	09/04/2019	02/15/2030
436106-AA-6	HOLLYFRONTIER CORP			1,2	2.C FE	1,000,980	112.1836	1,121,836	1,000,000	1,000,622	0	(126)	0	0	5.875	5.859	AO	14,688	58,750	11/16/2016	04/01/2026
436106-AC-2	HOLLYFRONTIER CORP			1,2	2.C FE	1,996,480	108.0597	2,161,193	2,000,000	1,996,850	0	292	0	0	4.500	4.522	AO	22,500	90,750	09/14/2020	10/01/2030
436893-AA-9	HOME BANCSHARES INC			2,5	2.B FE	1,999,940	101.2480	2,024,960	2,000,000	2,000,250	0	23	0	0	5.625	5.625	AO	23,750	112,500	03/30/2017	04/15/2027
43785V-AD-4	HOMESTREET INC			1,2	2.B FE	2,000,000	109.2727	2,185,454	2,000,000	2,000,000	0	0	0	0	6.500	6.499	JD	10,833	130,000	05/17/2016	06/01/2026
44106M-AW-2	SERVICE PROPERTIES TRUST			1,2	4.A FE	1,979,080	96.9025	1,938,050	2,000,000	1,988,218	0	1,968	0	0	4.950	5.082	FA	37,400	99,000	01/10/2017	02/15/2027
44329H-AG-9	HP CMNTYS LLC				1.C FE	534,292	100.0000	552,363	552,363	550,323	0	1,167	0	0	5.020	5.547	MS	8,165	27,729	11/13/2008	03/15/2023
443510-AG-7	HUBBELL INC			1,2	2.A FE	2,977,320	105.4762	3,164,287	3,000,000	2,989,673	0	2,270	0	0	3.350	3.439	MS	33,500	100,500	02/23/2016	03/01/2026
44409M-AA-4	HUDSON PACIFIC PROPERTIES LP			1,2	2.C FE	1,996,300	107.2817	2,145,634	2,000,000	1,997,789	0	331	0	0	3.950	3.971	MN	13,167	79,000	09/25/2017	11/01/2027
444859-BN-1	HUMANA INC			1,2	2.C FE	1,995,760	117.3202	2,346,404	2,000,000	1,996,382	0	349	0	0	4.875	4.902	AO	24,375	97,500	03/23/2020	04/01/2030
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	1,999,920	111.6050	2,232,099	2,000,000	2,000,096	0	90	0	0	4.200	4.200	MN	14,000	84,000	03/26/2020	05/01/2030
44841D-AB-8	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD		C		1.F FE	998,840	106.3201	1,063,202	1,000,000	999,647	0	116	0	0	3.625	3.638	AO	6,142	36,250	10/28/2014	10/31/2024
448579-AF-9	HYATT HOTELS CORP			1,2	2.C FE	1,998,400	108.8977	2,177,953	2,000,000	1,999,336	0	139	0	0	4.850	4.859	MS	28,561	97,000	02/29/2016	03/15/2026
44891A-BB-2	HYUNDAI CAPITAL AMERICA			1	2.A FE	1,999,900	104.4519	2,089,039	2,000,000	1,999,949	0	20	0	0	3.400	3.401	JD	2,078	68,000	06/17/2019	06/20/2024
44891A-BJ-5	HYUNDAI CAPITAL AMERICA			1	2.A FE	1,997,720	105.6974	2,113,947	2,000,000	1,998,992	0	750	0	0	5.750	5.792	AO	27,153	115,000	04/02/2020	04/06/2023
44891A-BK-2	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	1,998,380	112.3572	2,247,145	2,000,000	1,998,891	0	300	0	0	5.875	5.894	AO	27,417	117,500	04/02/2020	04/07/2025
44962L-AF-4	IHS MARKIT LTD		C	1,2	3.A FE	1,992,560	115.6874	2,313,749	2,000,000	1,994,805	0	657	0	0	4.750	4.796	FA	39,583	95,000	07/19/2018	08/01/2028
45384B-AA-4	INDEPENDENT BANK GROUP INC				2.B FE	2,000,000	106.5000	2,130,000	2,000,000	2,000,000	0	0	0	0	5.875	5.874	FA	48,958	117,500	07/17/2014	08/01/2024
456650-AF-0	INFINITY PROPERTY AND CASUALTY CORP			1	2.B FE	5,000,000	103.0022	5,150,110	5,000,000	5,000,000	0	0	0	0	5.000	4.998	MS	70,833	250,000	09/12/2012	09/19/2022
456837-AH-6	ING GROEP NV		D		1.G FE	1,997,380	109.6364	2,192,728	2,000,000	1,998,565	0	242	0	0	3.950	3.965	MS	20,189	79,000	03/21/2017	03/29/2027
456837-AP-8	ING GROEP NV		C		1.G FE	998,500	104.8798	1,048,798	1,000,000	999,286	0	297	0	0	3.550	3.583	AO	8,086	35,500	04/02/2019	04/09/2024
45687A-AJ-1	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1	2.B FE	2,994,450	104.6958	3,140,873	3,000,000	2,999,056	0	617	0	0	4.250	4.273	JD	5,667	127,500	06/17/2013	06/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458140-BQ-2	INTEL CORP			1,2	1.E FE	1,996,100	110.1174	2,202,348	2,000,000	1,996,993	0	511	0	0	3.750	3.782	MS	20,000	75,000	03/20/2020	03/25/2027
458140-BR-0	INTEL CORP			1,2	1.E FE	1,995,900	113.5547	2,271,095	2,000,000	1,996,515	0	352	0	0	3.900	3.925	MS	20,800	78,000	03/20/2020	03/25/2030
45866F-AA-2	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	992,250	105.3992	1,053,992	1,000,000	998,401	0	847	0	0	4.000	4.094	AO	8,444	40,000	10/01/2013	10/15/2023
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	4,983,250	107.2414	5,362,072	5,000,000	4,992,460	0	1,668	0	0	3.450	3.490	FA	63,250	172,500	02/16/2016	02/19/2026
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	997,490	108.5325	1,085,325	1,000,000	998,068	0	226	0	0	3.500	3.530	MN	4,472	35,000	05/08/2019	05/15/2029
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	1,150,030	115.4903	1,154,903	1,000,000	1,144,845	0	(5,185)	0	0	4.150	3.068	MN	5,303	41,500	02/25/2021	05/15/2039
46132F-AA-8	INVESCO FINANCE PLC		C	1	2.A FE	1,998,420	101.9668	2,039,335	2,000,000	1,999,848	0	162	0	0	3.125	3.134	MN	5,382	62,500	11/05/2012	11/30/2022
462613-AP-5	IPALCO ENTERPRISES INC			1,2	2.C FE	2,997,270	109.4225	3,282,675	3,000,000	2,997,750	0	257	0	0	4.250	4.261	MN	21,250	127,500	04/08/2020	05/01/2030
46625H-JJ-0	JPMORGAN CHASE & CO				1.G FE	994,620	103.3054	1,033,054	1,000,000	999,185	0	589	0	0	3.375	3.438	MN	5,625	33,750	04/24/2013	05/01/2023
46625H-JY-7	JPMORGAN CHASE & CO				1.G FE	1,989,500	106.2657	2,125,314	2,000,000	1,996,811	0	1,104	0	0	3.875	3.938	MS	23,896	77,500	09/03/2014	09/10/2024
46625H-RX-0	JPMORGAN CHASE & CO			2	1.G FE	1,942,740	107.7914	2,155,828	2,000,000	1,965,944	0	5,019	0	0	3.625	3.951	JD	6,042	72,500	01/17/2017	12/01/2027
46625H-RY-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	3,000,000	108.3558	3,250,673	3,000,000	3,000,000	0	0	0	0	3.782	3.782	FA	47,275	113,460	01/25/2017	02/01/2028
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	4,979,050	105.1863	5,259,314	5,000,000	4,990,231	0	2,081	0	0	3.050	3.099	AO	26,264	152,500	04/25/2016	04/29/2026
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	1,994,520	105.0002	2,100,005	2,000,000	1,995,752	0	499	0	0	3.050	3.082	JD	1,694	61,000	06/17/2019	06/21/2029
47233J-AG-3	JEFFERIES GROUP LLC			1	2.B FE	4,970,300	113.5852	5,679,261	5,000,000	4,983,298	0	2,856	0	0	4.850	4.926	JJ	111,819	242,500	01/09/2017	01/15/2027
478111-AB-3	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	1,000,000	102.4741	1,024,741	1,000,000	1,000,000	0	0	0	0	2.767	2.767	MN	3,536	27,670	05/01/2013	05/15/2023
478160-BJ-2	JOHNSON & JOHNSON	SD		1,2	1.A FE	1,988,660	122.7718	2,455,436	2,000,000	1,992,236	0	485	0	0	4.375	4.417	JD	6,319	87,500	12/02/2013	12/05/2033
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	930,516	105.1972	979,386	931,000	930,531	0	176	0	0	3.625	3.646	JJ	16,781	33,749	06/10/2014	07/02/2024
482480-AE-0	KLA CORP			1,2	2.A FE	997,480	108.4191	1,084,191	1,000,000	999,193	0	261	0	0	4.650	4.681	MN	7,750	46,500	10/30/2014	11/01/2024
48252A-AA-9	KKR GROUP FINANCE CO VI LLC			1,2	1.F FE	1,992,220	110.0757	2,201,515	2,000,000	1,993,530	0	733	0	0	3.750	3.800	JJ	37,500	75,000	04/14/2020	07/01/2029
483050-AA-1	KAISER FOUNDATION HOSPITALS			1	1.D FE	1,983,880	100.7299	2,014,598	2,000,000	1,999,535	0	1,847	0	0	3.500	3.596	AO	17,500	70,000	04/03/2012	04/01/2022
485170-AS-3	KANSAS CITY SOUTHERN			1,2	2.B FE	2,449,540	128.3754	2,567,507	2,000,000	2,439,489	0	(10,051)	0	0	4.950	3.549	FA	37,400	49,500	02/26/2021	08/15/2045
487836-BP-2	KELLOGG CO			1	2.B FE	1,997,920	106.1656	2,123,311	2,000,000	1,999,098	0	195	0	0	3.250	3.261	AO	16,250	65,000	02/25/2016	04/01/2026
487836-BW-7	KELLOGG CO			1,2	2.B FE	3,985,840	113.1609	4,526,436	4,000,000	3,990,427	0	1,279	0	0	4.300	4.343	MN	21,978	172,000	05/07/2018	05/15/2028
488401-AB-6	KEMPER CORP			1,2	2.B FE	5,013,410	106.7207	5,336,038	5,000,000	5,005,944	0	(1,999)	0	0	4.350	4.304	FA	82,167	217,500	06/12/2017	02/15/2025
49271V-AF-7	KEURIG DR PEPPER INC			1,2	2.B FE	3,000,000	113.7897	3,413,692	3,000,000	3,000,000	0	0	0	0	4.597	4.597	MN	13,791	137,910	05/14/2018	05/25/2028
49327M-2K-9	KEYBANK NA				1.G FE	4,988,150	106.1815	5,309,076	5,000,000	4,995,561	0	1,208	0	0	3.300	3.328	JD	13,750	165,000	05/27/2015	06/01/2025
49327V-2A-1	KEYBANK NA				2.A FE	2,992,680	106.5057	3,195,172	3,000,000	2,996,532	0	721	0	0	3.400	3.429	MN	11,617	102,000	05/17/2016	05/20/2026
49338C-AB-9	KEYSPAN GAS EAST CORP			1,2	2.A FE	2,000,000	102.2766	2,045,531	2,000,000	2,000,027	0	(5)	0	0	2.742	2.742	FA	20,717	54,840	08/02/2016	08/15/2026
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	2,998,980	108.1513	3,244,541	3,000,000	2,999,776	0	73	0	0	4.550	4.553	AO	23,129	136,500	10/06/2014	10/30/2024
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	9,428,440	132.1666	9,251,665	7,000,000	9,363,401	0	(65,039)	0	0	6.500	3.583	FA	189,583	227,500	06/08/2021	02/01/2037
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	999,140	100.5418	1,005,418	1,000,000	999,987	0	80	0	0	4.150	4.158	MS	13,833	41,500	08/03/2011	03/01/2022
494550-BM-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	995,980	102.2117	1,022,118	1,000,000	999,506	0	425	0	0	3.450	3.495	FA	13,033	34,500	08/08/2012	02/15/2023
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	1,992,440	111.2620	2,225,241	2,000,000	1,995,039	0	688	0	0	4.300	4.346	MS	28,667	86,000	02/22/2018	03/01/2028
497266-AC-0	KIRBY CORP			1,2	2.C FE	1,997,180	107.7527	2,155,054	2,000,000	1,998,237	0	246	0	0	4.200	4.216	MS	28,000	84,000	02/07/2018	03/01/2028
50065W-AF-3	KOREA NATIONAL OIL CORP		C		1.C FE	994,460	105.9340	1,059,340	1,000,000	998,679	0	603	0	0	4.000	4.067	JJ	17,556	40,000	01/15/2014	01/23/2024
50540R-AQ-5	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	998,500	105.6094	1,056,094	1,000,000	999,491	0	153	0	0	3.600	3.618	FA	15,000	36,000	01/21/2015	02/01/2025
50587K-AA-9	HOLCIM FINANCE US LLC			1,2	2.B FE	1,998,320	107.0651	2,141,303	2,000,000	1,999,183	0	157	0	0	3.500	3.509	MS	19,250	70,000	09/15/2016	09/22/2026
512807-AN-8	LAM RESEARCH CORP			1,2	1.G FE	999,580	107.5996	1,075,996	1,000,000	999,873	0	37	0	0	3.800	3.804	MS	11,189	38,000	03/05/2015	03/15/2025
521070-AG-0	LAZARD GROUP LLC			1	2.A FE	997,180	106.3813	1,063,813	1,000,000	999,038	0	291	0	0	3.750	3.784	MS	12,500	37,500	02/10/2015	02/13/2025
521070-AH-8	LAZARD GROUP LLC			1,2	2.A FE	978,890	107.2034	1,072,034	1,000,000	988,387	0	1,996	0	0	3.625	3.875	MS	12,083	36,250	11/09/2016	03/01/2027
521865-AY-1	LEAR CORP			1,2	2.B FE	1,985,880	108.9886	2,179,772	2,000,000	1,991,450	0	1,316	0	0	3.800	3.884	MS	22,378	76,000	08/14/2017	09/15/2027
52532X-AF-2	LEIDOS INC			1,2	2.C FE	987,160	111.6028	1,116,028	1,000,000	988,933	0	1,110	0	0	4.375	4.535	MN	5,590	43,750	05/07/2020	05/15/2030
527288-BE-3	JEFFERIES FINANCIAL GROUP INC			1,2	2.B FE	2,959,230	104.5006	3,135,019	3,000,000	2,991,036	0	4,624	0	0	5.500	5.678	AO	33,458	165,000	10/15/2013	10/18/2023
534187-BF-5	LINCOLN NATIONAL CORP			1,2	2.A FE	1,997,640	108.3926	2,167,852	2,000,000	1,998,656	0	199	0	0	3.625	3.638	MS	21,951	72,500	12/05/2016	12/12/2026
534187-BJ-7	LINCOLN NATIONAL CORP			1,2	2.A FE	1,997,920	104.1547	2,083,094	2,000,000	1,998,309	0	183	0	0	3.050	3.062	JJ	28,128	61,000	08/12/2019	01/15/2030
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2,5	1.F FE	4,965,580	106.9332	5,346,662	5,000,000	4,976,790	0	2,941	0	0	4.375	3.652	MN	26,805	178,700	01/09/2018	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC		C		1.F FE	1,992,940	112.3179	2,246,358	2,000,000	1,995,339	0	638	0	0	4.375	4.418	MS	24,063	87,500	03/15/2018	03/22/2028
53944Y-AB-9	LLOYDS BANKING GROUP PLC		C		2.A FE	1,995,400	110.1162	2,202,324	2,000,000	1,997,879	0	444	0	0	4.650	4.678	MS	25,058	93,000	03/17/2016	03/24/2026
53944Y-AD-5	LLOYDS BANKING GROUP PLC		C		1.F FE	3,015,750	108.0061	3,240,182	3,000,000	3,009,447	0	(1,681)	0	0	3.750	3.681	JJ	53,125	112,500	01/09/2018	01/11/2027
539830-BH-1	LOCKHEED MARTIN CORP			1,2	1.G FE	2,976,840	108.3422	3,250,265	3,000,000	2,989,855	0	2,292	0	0	3.550	3.641	JJ	49,108	106,500	11/16/2015	01/15/2026
548661-CZ-8	LOWE'S COMPANIES INC			1,2	2.A FE	1,988,020	104.3661	2,087,322	2,000,000	1,997,658	0	1,306	0	0	3.875	3.947	MS	22,819	77,500	09/04/2013	09/15/2023
548661-DU-8	LOWE'S COMPANIES INC			1,2	2.A FE	1,990,360	115.9937	2,319,873	2,000,000	1,991,805	0	798	0	0	4.500	4.560	AO	19,000	90,000	03/24/2020	04/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55266C-XM-3	FIFTH THIRD BANK NA (OHIO)			2,5	1.G FE	3,000,000	103.0140	3,090,420	3,000,000	3,000,031	0	(32)	0	0	4.000	3.999	JD	10,000	120,000	11/14/2017	12/01/2027
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO			2	1.G FE	1,997,760	104.6000	2,092,000	2,000,000	1,999,253	0	227	0	0	2.900	2.913	FA	23,361	58,000	02/03/2015	02/06/2025
55608J-AN-8	MACQUARIE GROUP LTD		C	2,5	1.G FE	2,000,000	112.6640	2,253,280	2,000,000	2,000,000	0	0	0	0	4.654	4.654	MS	24,304	93,080	03/19/2018	03/27/2029
55608P-AQ-7	MACQUARIE BANK LTD		C		1.F FE	998,530	108.2704	1,082,704	1,000,000	999,421	0	148	0	0	4.000	4.018	JJ	16,889	40,000	07/23/2015	07/29/2025
559079-AK-4	MAGELLAN HEALTH INC			1	3.A FE	2,994,270	108.4573	3,253,720	3,000,000	2,999,339	0	222	0	0	4.900	4.450	MS	40,425	147,000	09/15/2017	09/22/2024
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	2,025,980	111.7616	2,235,232	2,000,000	2,011,986	0	(2,688)	0	0	5.000	4.832	MS	33,333	100,000	02/22/2016	03/01/2026
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	1,992,200	108.7217	2,174,433	2,000,000	1,996,772	0	780	0	0	4.150	4.197	AO	20,750	83,000	09/16/2015	10/01/2025
56035L-AC-8	MAIN STREET CAPITAL CORP			1	2.C FE	4,957,800	103.1094	5,155,468	5,000,000	4,991,641	0	8,749	0	0	4.500	4.689	JD	18,750	225,000	11/16/2017	12/01/2022
56501R-AC-0	MANULIFE FINANCIAL CORP		C	1	1.G FE	2,992,710	109.5262	3,285,786	3,000,000	2,996,681	0	714	0	0	4.150	4.179	MS	40,463	124,500	03/01/2016	03/04/2026
56501R-AE-6	MANULIFE FINANCIAL CORP		C	2	2.A FE	2,000,000	107.6035	2,152,070	2,000,000	2,000,000	0	0	0	0	4.061	4.061	FA	28,653	81,220	02/21/2017	02/24/2032
56585A-AG-7	MARATHON PETROLEUM CORP			1,2	2.B FE	996,410	105.2419	1,052,419	1,000,000	998,924	0	372	0	0	3.625	3.667	MS	10,674	36,250	09/02/2014	09/15/2024
570535-AU-8	MARKEL CORP			1,2	2.B FE	999,240	107.7398	1,077,398	1,000,000	999,394	0	68	0	0	3.350	3.359	MS	9,678	33,500	09/17/2019	09/17/2029
571748-AX-0	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	1,992,340	106.0002	2,120,004	2,000,000	1,997,410	0	755	0	0	3.500	3.543	MS	21,583	70,000	09/03/2014	03/10/2025
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	1,998,460	108.1853	2,163,706	2,000,000	1,999,363	0	138	0	0	3.750	3.758	MS	22,292	75,000	09/09/2015	03/14/2026
571903-BB-8	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	1,196,160	112.1767	1,346,120	1,200,000	1,197,242	0	331	0	0	4.650	4.689	JD	4,650	55,800	11/13/2018	12/01/2028
573874-AN-4	MARVELL TECHNOLOGY INC			1,2	2.C FE	2,999,280	115.2318	3,456,953	3,000,000	2,999,713	0	228	0	0	4.875	4.877	JD	3,656	146,250	06/20/2018	06/22/2028
57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC			1,2	2.A FE	1,998,480	107.9416	2,158,833	2,000,000	1,999,123	0	144	0	0	3.450	3.459	JD	3,067	69,000	06/08/2017	06/15/2027
58013M-EV-2	MCDONALD'S CORP			1,2	2.A FE	6,150,350	123.9639	6,198,197	5,000,000	6,143,075	0	(7,275)	0	0	4.600	3.186	MN	22,361	115,000	10/08/2021	05/26/2045
58013M-FP-4	MCDONALD'S CORP			1,2	2.A FE	995,150	108.4498	1,084,498	1,000,000	996,184	0	617	0	0	3.500	3.577	JJ	17,500	35,000	03/25/2020	07/01/2027
58013M-FQ-2	MCDONALD'S CORP			1,2	2.A FE	992,660	110.4669	1,104,669	1,000,000	993,698	0	621	0	0	3.600	3.687	JJ	18,000	36,000	03/25/2020	07/01/2030
581557-BC-8	MCKESSON CORP			1,2	2.B FE	1,207,840	122.3260	1,223,260	1,000,000	1,203,753	0	(4,087)	0	0	4.883	3.531	MS	14,378	24,415	04/29/2021	03/15/2044
585055-BS-4	MEDTRONIC INC			1	1.G FE	310,001	106.5697	333,563	313,000	311,947	0	305	0	0	3.500	3.612	MS	3,226	10,955	12/01/2014	03/15/2025
58601V-AA-0	MEMORIAL HEALTH SERVICES			1	1.D FE	1,000,000	100.6513	1,006,513	1,000,000	1,000,000	0	0	0	0	3.496	3.495	MN	5,827	34,960	04/13/2012	05/01/2022
589400-AB-6	MERCURY GENERAL CORP			1,2	2.B FE	4,992,350	110.5067	5,525,336	5,000,000	4,995,838	0	697	0	0	4.400	4.418	MS	64,778	220,000	03/01/2017	03/15/2027
58942H-AB-7	MERCY HEALTH (OHIO)			1,2	1.E FE	2,000,000	107.1010	2,142,020	2,000,000	1,999,996	0	1	0	0	3.555	3.555	FA	29,625	71,100	12/12/2017	08/01/2027
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,998,660	107.8598	2,157,196	2,000,000	1,999,290	0	129	0	0	3.450	3.458	JD	2,492	69,000	12/12/2016	12/18/2026
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	2,988,390	114.5509	3,436,526	3,000,000	2,990,846	0	474	0	0	3.450	3.477	FA	41,113	103,500	08/01/2016	08/08/2036
59523U-AL-1	MID-AMERICA APARTMENTS LP			1,2	2.A FE	1,977,460	105.3461	2,106,921	2,000,000	1,993,662	0	2,417	0	0	3.750	3.887	JD	3,333	75,000	06/10/2014	06/15/2024
59523U-AP-2	MID-AMERICA APARTMENTS LP			1,2	2.A FE	1,988,060	112.8831	2,257,662	2,000,000	1,991,875	0	1,072	0	0	4.200	4.273	JD	3,733	84,000	05/07/2018	06/15/2028
59748T-AA-7	MIDLAND COGENERATION VENTURE LP			1	3.B FE	394,742	102.0636	402,888	394,742	394,766	0	(7)	0	0	6.000	5.990	MS	6,974	23,685	08/17/2011	03/15/2025
60688U-AB-2	MIZUHO FINANCIAL GROUP (CAYMAN) 3 LTD		C		2.B FE	2,992,620	106.3126	3,189,378	3,000,000	2,998,138	0	774	0	0	4.600	4.630	MS	36,033	138,000	03/20/2014	03/27/2024
60871R-AD-2	MOLSON COORS BEVERAGE CO			1	2.C FE	2,349,660	120.9696	2,419,393	2,000,000	2,340,575	0	(9,085)	0	0	5.000	3.791	MN	16,667	100,000	02/25/2021	05/01/2042
615369-AS-4	MOODY'S CORP			1,2	2.A FE	1,997,740	106.8973	2,137,947	2,000,000	1,998,494	0	431	0	0	3.750	3.775	MS	20,208	75,000	03/20/2020	03/24/2025
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	1,982,480	106.0498	2,120,996	2,000,000	1,995,336	0	1,880	0	0	3.875	3.981	AO	13,347	77,500	04/23/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	2,001,620	108.4547	2,169,094	2,000,000	2,000,852	0	(190)	0	0	3.875	3.864	JJ	33,153	77,500	12/14/2016	01/27/2026
61746B-EF-9	MORGAN STANLEY			1	1.G FE	1,979,980	108.4515	2,169,029	2,000,000	1,988,984	0	1,947	0	0	3.625	3.746	JJ	32,424	72,500	01/17/2017	01/20/2027
620076-BF-5	MOTOROLA SOLUTIONS INC			1	2.C FE	890,330	106.6259	968,163	908,000	902,592	0	1,881	0	0	4.000	4.239	MS	12,107	36,320	08/12/2014	09/01/2024
620076-BL-2	MOTOROLA SOLUTIONS INC			1,2	2.C FE	1,996,660	112.8664	2,257,327	2,000,000	1,997,849	0	297	0	0	4.600	4.620	FA	32,711	92,000	02/21/2018	02/23/2028
62854A-AN-4	UTAH ACQUISITION SUB INC			1,2	2.C FE	2,976,930	107.8759	3,236,278	3,000,000	2,988,638	0	2,285	0	0	3.950	4.044	JD	5,267	118,500	05/31/2016	06/15/2026
62952E-AD-9	NYU LANGONE HOSPITALS			1	1.G FE	1,000,000	113.3466	1,133,466	1,000,000	999,880	0	5	0	0	4.168	4.169	JJ	20,840	41,680	05/23/2017	07/01/2037
62957H-AH-8	NABORS INDUSTRIES INC			1,2	4.C FE	676,410	103.7281	730,246	704,000	682,396	0	5,619	0	0	9.000	10.185	FA	26,400	42,240	12/01/2020	02/01/2025
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	2.A FE	1,000,000	106.9866	1,069,866	1,000,000	1,000,000	0	0	0	0	3.395	3.395	AO	7,733	33,950	04/07/2020	04/09/2030
632525-AS-0	NATIONAL AUSTRALIA BANK LTD		C	2	2.A FE	1,000,000	106.7708	1,067,708	1,000,000	1,000,000	0	0	0	0	3.933	3.933	FA	16,278	39,330	07/29/2019	08/02/2034
63250D-DJ-7	NATIONAL AUSTRALIA BANK LTD		C		1.D FE	4,995,000	108.5412	5,427,060	5,000,000	4,997,295	0	484	0	0	3.500	3.512	JJ	83,125	175,000	01/04/2017	01/10/2027
636180-BL-4	NATIONAL FUEL GAS CO			1,2	2.C FE	1,994,660	102.2281	2,044,563	2,000,000	1,999,302	0	577	0	0	3.750	3.781	MS	25,000	75,000	02/12/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO			1,2	2.C FE	1,993,720	109.7973	2,195,946	2,000,000	1,997,472	0	635	0	0	5.200	5.240	JJ	47,956	104,000	06/22/2015	07/15/2025
636180-BN-0	NATIONAL FUEL GAS CO			1,2	2.C FE	993,170	106.1091	1,061,091	1,000,000	995,791	0	645	0	0	3.950	4.033	MS	11,631	39,500	09/18/2017	09/15/2027
637138-AC-2	TRUIST FINANCIAL CORP				1.G FE	2,000,000	107.3796	2,147,591	2,000,000	2,000,000	0	0	0	0	4.250	4.249	MS	21,486	85,000	09/09/2014	09/30/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	997,590	108.3833	1,083,833	1,000,000	998,993	0	236	0	0	4.000	4.028	MN	5,111	40,000	10/14/2015	11/15/2025
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	1,998,780	104.4261	2,088,521	2,000,000	1,999,601	0	123	0	0	2.850	2.857	JJ	24,383	57,000	01/20/2015	01/27/2025
638602-BP-6	NATIONWIDE BUILDING SOCIETY		C		1.E FE	4,981,150	107.8748	5,393,740	5,000,000	4,992,498	0	1,930	0	0	3.900	3.946	JJ	86,667	195,000	07/14/2015	07/21/2025
64128X-AG-5	NEUBERGER BERMAN GROUP LLC			1,2	2.B FE	992,050	111.0271	1,110,271	1,000,000	995,462	0	756	0	0	4.500	4.599	MS	13,250	45,000	03/09/2017	03/15/2027
647551-A@-9	NEW MOUNTAIN FINANCE CORPORATION			1	2.C FE	3,000,000	101.7876	3,053,628	3,000,000	3,000,019	0	(33)	0	0	4.760	4.759	JJ	65,847	142,800	06/22/2017	07/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649445-AC-7	NEW YORK COMMUNITY BANCORP INC			2,5	2.C FE	4,000,000	107.5127	4,300,510	4,000,000	4,000,000	0	0	0	0	5.900	5.902	MN	36,056	236,000	11/02/2018	11/06/2028
649604-AD-7	NEW YORK MORTGAGE TRUST INC				3.C	1,980,000	101.0000	2,020,000	2,000,000	1,999,732	0	6,905	0	0	6.250	6.613	JJ	57,639	125,000	12/19/2018	01/15/2022
650119-AA-8	NEW YORK UNIVERSITY			1	1.D FE	2,807,473	113.6173	3,231,276	2,844,000	2,821,674	0	1,487	0	0	5.236	5.333	JJ	74,456	148,912	09/28/2010	07/01/2032
654579-AA-9	NIPPON LIFE INSURANCE CO		C	2,5	1.G FE	1,000,000	102.7756	1,027,756	1,000,000	1,000,000	0	0	0	0	5.000	5.000	AO	10,139	50,000	10/11/2012	10/18/2042
655664-AS-9	NORDSTROM INC			1,2	3.A FE	996,240	100.7355	1,007,355	1,000,000	997,897	0	356	0	0	4.000	4.045	MS	11,778	40,000	03/06/2017	03/15/2027
665859-AP-9	NORTHERN TRUST CORP				1.F FE	2,996,580	109.7054	3,291,163	3,000,000	2,998,808	0	283	0	0	3.950	3.961	AO	20,079	118,500	10/28/2013	10/30/2025
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,991,980	115.5364	2,310,728	2,000,000	1,993,247	0	657	0	0	4.400	4.449	MN	14,667	88,000	03/19/2020	05/01/2030
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.A FE	2,551,040	129.5181	2,590,363	2,000,000	2,532,766	0	(18,274)	0	0	5.150	3.181	MN	17,167	103,000	02/25/2021	05/01/2040
667294-AW-2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T			1	3.B FE	12,680	100.0000	12,371	12,371	12,384	0	(45)	0	0	7.041	6.535	AO	218	1,356	04/29/2010	10/01/2023
667469-AA-8	NORTHWEST FLORIDA TIMBER FINANCE LLC				1.E FE	4,924,150	104.1033	5,205,166	5,000,000	4,959,420	0	5,656	0	0	4.750	4.894	MS	72,569	237,500	04/03/2014	03/04/2029
67021C-AP-2	NSTAR ELECTRIC CO			1,2	1.F FE	994,520	112.7172	1,127,172	1,000,000	995,341	0	468	0	0	3.950	4.017	AO	9,875	39,500	03/23/2020	04/01/2030
67077M-AD-0	NUTRIEN LTD		C	1,2	2.B FE	2,985,600	104.1983	3,125,950	3,000,000	2,993,427	0	1,897	0	0	3.000	3.071	AO	22,500	90,000	03/23/2015	04/01/2025
67103H-AE-7	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	998,320	107.2809	1,072,809	1,000,000	999,249	0	163	0	0	3.550	3.569	MS	10,453	35,500	03/01/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	1,996,800	108.6025	2,172,051	2,000,000	1,998,121	0	294	0	0	3.600	3.619	MS	24,000	72,000	08/10/2017	09/01/2027
67103H-AJ-6	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	1,999,180	112.9635	2,259,271	2,000,000	1,999,309	0	69	0	0	4.200	4.205	AO	21,000	84,000	03/25/2020	04/01/2030
674599-CH-6	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	1,995,440	102.5680	2,051,360	2,000,000	1,997,913	0	445	0	0	3.400	3.426	AO	14,356	68,000	03/28/2016	04/15/2026
674599-CM-5	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	1,991,580	101.5000	2,030,000	2,000,000	1,995,604	0	782	0	0	3.000	3.047	FA	22,667	60,000	11/02/2016	02/15/2027
678858-BU-4	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	997,070	106.9166	1,069,166	1,000,000	997,651	0	245	0	0	3.300	3.333	MS	9,717	33,000	06/04/2019	03/15/2030
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	644,146	108.0674	630,393	583,333	612,100	0	(3,198)	0	0	6.210	4.782	JD	3,019	36,229	02/05/2010	12/01/2028
680033-AC-1	OLD NATIONAL BANCORP				1.G FE	1,000,000	106.0683	1,060,683	1,000,000	1,000,000	0	0	0	0	4.125	4.124	FA	15,583	41,250	08/12/2014	08/15/2024
680223-AJ-3	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	1,989,960	108.8235	2,176,471	2,000,000	1,996,827	0	1,054	0	0	4.875	4.937	AO	24,375	97,500	09/22/2014	10/01/2024
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	1,933,690	108.4068	2,168,136	2,000,000	1,965,120	0	6,638	0	0	3.875	4.293	FA	26,910	77,500	11/15/2016	08/26/2026
681919-BD-7	OMNICOM GROUP INC			1,2	2.A FE	2,994,690	101.1313	3,033,938	3,000,000	2,994,932	0	242	0	0	2.600	2.620	FA	32,500	19,067	04/28/2021	08/01/2031
681936-BJ-8	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	205,462	104.2585	214,773	206,000	205,868	0	79	0	0	4.375	4.417	FA	3,755	23,047	06/30/2016	08/01/2023
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	989,780	110.6551	1,106,551	1,000,000	993,800	0	864	0	0	4.750	4.870	JJ	21,903	47,500	03/28/2017	01/15/2028
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	6,921,230	97.9463	6,856,238	7,000,000	6,923,093	0	1,863	0	0	3.250	3.368	AO	48,028	135,868	10/08/2021	04/15/2033
68217F-AA-0	OMNICOM GROUP INC			1,2	2.A FE	1,998,140	107.3191	2,146,381	2,000,000	1,999,179	0	174	0	0	3.600	3.610	AO	15,200	72,000	03/28/2016	04/15/2026
68233J-BU-7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	1,997,820	104.2640	2,085,279	2,000,000	1,998,289	0	179	0	0	2.750	2.762	MN	7,028	55,000	03/17/2020	05/15/2030
682680-AU-7	ONEOK INC			1,2	2.C FE	2,991,810	110.7297	3,321,893	3,000,000	2,994,339	0	727	0	0	4.550	4.584	JJ	62,942	136,500	06/19/2018	07/15/2028
68268N-AL-7	ONEOK PARTNERS LP			1,2	2.B FE	1,499,400	105.3724	1,580,586	1,500,000	1,499,921	0	43	0	0	5.000	5.003	MS	22,083	75,000	09/09/2013	09/15/2023
68268N-AP-8	ONEOK PARTNERS LP			1,2	2.B FE	2,993,700	109.1041	3,273,124	3,000,000	2,997,751	0	634	0	0	4.900	4.926	MS	43,283	147,000	03/17/2015	03/15/2025
68389X-AS-4	ORACLE CORP			1	2.A FE	2,972,940	103.6558	3,109,674	3,000,000	2,995,173	0	2,995	0	0	3.625	3.734	JJ	50,146	108,750	07/09/2013	07/15/2023
68389X-AU-9	ORACLE CORP			1,2	2.A FE	3,990,920	104.5934	4,183,734	4,000,000	3,997,425	0	963	0	0	3.400	3.427	JJ	65,356	136,000	06/30/2014	07/08/2024
68389X-BC-8	ORACLE CORP			1,2	2.A FE	3,933,280	103.7830	4,151,321	4,000,000	3,975,153	0	6,870	0	0	2.950	3.145	MN	15,078	118,000	05/12/2015	05/15/2025
68389X-BM-6	ORACLE CORP			1,2	2.A FE	996,240	102.8928	1,028,928	1,000,000	998,178	0	373	0	0	2.650	2.693	JJ	12,219	26,500	06/29/2016	07/15/2026
686330-AJ-0	ORIX CORP		C		1.G FE	1,995,860	108.6457	2,172,914	2,000,000	1,997,537	0	393	0	0	3.700	3.725	JJ	33,506	74,000	07/10/2017	07/18/2027
693476-BN-2	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	994,440	100.2191	1,002,191	1,000,000	999,884	0	629	0	0	3.300	3.365	MS	10,358	33,000	03/05/2012	03/08/2022
69349L-AM-0	PNC BANK NA			2	1.G FE	1,994,400	104.2577	2,085,154	2,000,000	1,998,993	0	613	0	0	3.800	3.833	JJ	32,933	76,000	07/22/2013	07/25/2023
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	1,999,320	113.2136	2,264,272	2,000,000	1,999,445	0	55	0	0	4.125	4.129	AO	17,417	82,500	04/01/2020	04/15/2030
69353R-EK-0	PNC BANK NA			2	1.F FE	1,995,360	104.8112	2,096,224	2,000,000	1,998,415	0	474	0	0	2.950	2.977	FA	20,978	59,000	02/18/2015	02/23/2025
69478X-AD-7	PACIFIC PREMIER BANCORP INC			2,5	2.B FE	2,000,000	104.2500	2,085,000	2,000,000	2,000,000	0	0	0	0	4.875	4.876	MN	12,458	97,500	05/03/2019	05/15/2029
69832A-AC-0	PANASONIC CORP		C	1,2	2.A FE	1,000,000	106.1664	1,061,664	1,000,000	1,000,000	0	0	0	0	3.113	3.113	JJ	14,009	31,130	07/10/2019	07/19/2029
70109H-AK-1	PARKER-HANNIFIN CORP			1	2.A FE	988,480	101.9417	1,019,417	1,000,000	999,192	0	1,119	0	0	3.500	3.618	MS	10,306	35,000	09/07/2010	09/15/2022
709599-AH-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	1,987,520	102.1595	2,043,190	2,000,000	1,999,183	0	1,493	0	0	4.875	4.954	JJ	46,042	97,500	07/10/2012	07/11/2022
709599-AW-4	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,993,900	106.2160	2,124,320	2,000,000	1,996,828	0	589	0	0	3.400	3.436	MN	8,689	68,000	10/26/2016	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	998,610	110.1822	1,101,822	1,000,000	999,246	0	126	0	0	4.200	4.216	AO	10,500	42,000	03/13/2017	04/01/2027
709599-BH-6	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	995,540	105.9067	1,059,067	1,000,000	996,455	0	389	0	0	3.350	3.402	MN	5,583	33,500	09/10/2019	11/01/2029
709599-BJ-2	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	4,983,800	107.4172	5,370,858	5,000,000	4,988,577	0	2,944	0	0	4.000	4.070	JJ	92,222	200,000	04/01/2020	07/15/2025
712704-AA-3	PEOPLE'S UNITED FINANCIAL INC			1,2	2.B FE	2,990,040	101.8740	3,056,220	3,000,000	2,998,930	0	1,113	0	0	3.650	3.689	JD	7,604	109,500	12/03/2012	12/06/2022
712700-EB-8	PEOPLE'S UNITED BANK NA			2	2.B FE	2,982,270	104.9944	3,149,832	3,000,000	2,994,867	0	1,883	0	0	4.000	4.072	JJ	55,333	120,000	06/23/2014	07/15/2024
714046-AG-4	PERKINELMER INC			1,2	2.B FE	996,700	106.0581	1,060,581	1,000,000	997,369	0	295	0	0	3.300	3.339	MS	9,717	33,000	09/10/2019	09/15/2029
716540-BW-1	PETROLEOS MEXICANOS		C	1	3.C FE	1,996,400	101.0500	2,021,000	2,000,000	1,998,495	0	331	0	0	4.500	4.520	JJ	39,500	90,000	01/15/2015	01/23/2026
717081-CY-7	PFIZER INC			1	1.F FE	1,504,370	161.0499	1,610,499	1,000,000	1,420,038	0	(16,971)	0	0	7.200	3.841	MS	21,200	72,000	08/03/2016	03/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717081-DH-3	PFIZER INC			1	1.F FE	981,920	103.2527	1,032,527	1,000,000	997,003	0	1,984	0	0	3.000	3.213	JD	1,333	30,000	06/19/2013	06/15/2023
717081-EA-7	PFIZER INC			1	1.F FE	991,480	107.5812	1,075,812	1,000,000	995,494	0	829	0	0	3.000	3.099	JD	1,333	30,000	11/14/2016	12/15/2026
718546-AC-8	PHILLIPS 66			1	2.A FE	498,815	100.9071	504,535	500,000	499,967	0	130	0	0	4.300	4.327	AO	5,375	26,570	03/07/2012	04/01/2022
718546-AV-6	PHILLIPS 66			1,2	2.A FE	999,460	106.6825	1,066,825	1,000,000	999,317	0	(72)	0	0	3.850	3.862	AO	8,769	38,500	04/07/2020	04/09/2025
719510-AA-0	PHYSICIANS REALTY LP			1,2	2.B FE	2,990,310	111.0101	3,330,302	3,000,000	2,994,587	0	909	0	0	4.300	4.339	MS	37,983	129,000	03/02/2017	03/15/2027
720198-AC-4	PIEDMONT OPERATING PARTNERSHIP LP			1,2	2.B FE	996,010	102.4978	1,024,978	1,000,000	999,363	0	432	0	0	3.400	3.447	JD	2,833	34,000	05/06/2013	06/01/2023
722844-AA-5	PINE STREET TRUST I			1,2	2.B FE	1,000,000	112.8701	1,128,701	1,000,000	1,000,000	0	0	0	0	4.572	4.573	FA	17,272	45,720	04/02/2019	02/15/2029
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC			2,5	2.A FE	3,000,000	103.2500	3,097,500	3,000,000	3,000,000	0	0	0	0	4.125	4.126	MS	36,438	123,750	09/06/2019	09/15/2029
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	998,460	109.0595	1,090,595	1,000,000	999,420	0	137	0	0	4.650	4.667	AO	9,817	46,500	08/17/2015	10/15/2025
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	10,625,800	105.4577	10,545,767	10,000,000	10,611,835	0	(13,965)	0	0	3.800	2.976	MS	111,889	0	10/08/2021	09/15/2030
740189-AM-7	PRECISION CASTPARTS CORP			1,2	1.C FE	1,995,920	106.2436	2,124,873	2,000,000	1,998,456	0	416	0	0	3.250	3.274	JD	2,889	65,000	06/01/2015	06/15/2025
74052B-AA-5	PREMIER HEALTH PARTNERS			1,2	2.A FE	954,510	102.6688	1,026,688	1,000,000	975,918	0	4,468	0	0	2.911	3.453	MN	3,720	29,110	11/10/2016	11/15/2026
740816-AK-9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	1,000,000	114.2933	1,142,933	1,000,000	1,000,000	0	0	0	0	3.529	3.529	AO	8,823	35,290	04/29/2013	10/01/2031
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	2,994,210	108.0474	3,241,421	3,000,000	2,997,245	0	566	0	0	3.600	3.623	JD	9,000	108,000	05/18/2016	06/01/2026
741503-BC-9	BOOKING HOLDINGS INC			1,2	1.G FE	1,998,360	109.0047	2,180,095	2,000,000	1,999,057	0	134	0	0	3.550	3.559	MS	20,906	71,000	08/10/2017	03/15/2028
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	993,250	103.6014	1,036,014	1,000,000	994,651	0	620	0	0	2.500	2.577	MS	7,292	25,000	09/09/2019	09/16/2029
743315-AW-3	PROGRESSIVE CORP			1,2	1.F FE	2,000,000	107.9909	2,159,817	2,000,000	2,000,000	0	0	0	0	3.200	3.200	MS	16,889	64,000	03/17/2020	03/26/2030
74348T-AJ-1	PROSPECT CAPITAL CORP				2.C FE	1,000,000	104.4072	1,044,072	1,000,000	1,000,000	0	0	0	0	5.875	5.872	MS	17,299	58,750	03/27/2013	03/15/2023
743756-AB-4	PROVIDENCE HEALTH AND SERVICES			1,2	1.D FE	2,000,000	105.0748	2,101,495	2,000,000	2,000,031	0	(6)	0	0	2.746	2.746	AO	13,730	54,920	09/20/2016	10/01/2026
744320-AY-8	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	5,279,348	116.0956	6,095,020	5,250,000	5,277,093	0	(617)	0	0	3.905	3.873	JD	13,668	205,013	12/07/2017	12/07/2047
744560-BH-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	998,210	104.1644	1,041,644	1,000,000	999,487	0	185	0	0	3.150	3.171	FA	11,900	31,500	08/06/2014	08/15/2024
747262-AS-2	QVC INC			1	3.A FE	999,270	106.3870	1,063,870	1,000,000	999,844	0	64	0	0	4.850	4.857	AO	12,125	48,500	03/11/2014	04/01/2024
747262-AU-7	QVC INC			1,2	3.A FE	998,600	105.9729	1,059,729	1,000,000	999,536	0	136	0	0	4.450	4.466	FA	16,811	44,500	08/07/2014	02/15/2025
747525-AF-0	QUALCOMM INC			1,2	1.F FE	2,391,360	106.5590	2,557,416	2,400,000	2,396,772	0	884	0	0	3.450	3.492	MN	9,430	82,800	05/13/2015	05/20/2025
749607-AC-1	RLI CORP			1	2.B FE	997,140	105.6395	1,056,395	1,000,000	999,432	0	313	0	0	4.875	4.910	MS	14,354	48,750	09/25/2013	09/15/2023
760759-AM-2	REPUBLIC SERVICES INC			1,2	2.B FE	1,089,117	104.1915	1,137,772	1,092,000	1,091,604	0	273	0	0	4.750	4.778	MN	6,628	51,870	05/02/2011	05/15/2023
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2.A FE	997,830	103.7241	1,037,241	1,000,000	998,292	0	195	0	0	2.950	2.975	MS	8,686	29,500	08/20/2019	09/15/2029
778296-AD-5	ROSS STORES INC			1,2	2.A FE	2,984,400	115.5103	3,465,310	3,000,000	2,986,637	0	1,282	0	0	4.800	4.866	AO	30,400	144,000	04/02/2020	04/15/2030
780097-BA-8	NATWEST GROUP PLC		C		2.A FE	6,186,880	111.5288	6,691,729	6,000,000	6,104,723	0	(22,359)	0	0	4.800	4.341	AO	68,800	288,000	12/20/2017	04/05/2026
780097-BE-0	NATWEST GROUP PLC		C	2,5	2.A FE	3,000,000	100.8871	3,026,614	3,000,000	3,000,000	0	0	0	0	3.498	3.499	MN	13,409	104,940	05/10/2017	05/15/2023
780097-BG-5	ROYAL BANK OF SCOTTLAND		C	2,5	2.A FE	2,000,000	114.3791	2,287,582	2,000,000	2,000,000	0	0	0	0	4.892	4.892	MN	11,686	97,840	05/15/2018	05/18/2029
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD			1,2	4.B FE	996,230	93.8870	938,870	1,000,000	997,563	0	343	0	0	3.700	3.744	MS	10,894	37,000	11/20/2017	03/15/2028
78355H-KQ-1	RYDER SYSTEM INC			1,2	2.B FE	4,999,050	109.6443	5,482,214	5,000,000	4,999,701	0	79	0	0	4.625	4.627	JD	19,271	231,250	04/02/2020	06/01/2025
79588T-AC-4	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE	4,997,200	109.7206	5,486,031	5,000,000	4,998,513	0	241	0	0	4.450	4.456	MN	30,285	222,500	05/09/2017	05/12/2027
80282K-AP-1	SANTANDER HOLDINGS USA INC			2	2.A FE	2,994,480	109.7236	3,291,709	3,000,000	2,996,682	0	519	0	0	4.400	4.423	JJ	61,600	132,000	07/10/2017	07/13/2027
80283L-AJ-2	SANTANDER UK PLC		C		1.E FE	1,986,640	105.9087	2,118,174	2,000,000	1,996,633	0	1,438	0	0	4.000	4.081	MS	24,000	80,000	03/10/2014	03/13/2024
806213-AD-6	SCENTRE GROUP TRUST 1		C	1,2	1.F FE	997,000	105.2498	1,052,498	1,000,000	998,806	0	289	0	0	3.250	3.284	AO	5,688	32,500	04/21/2015	10/28/2025
806854-AH-8	SCHLUMBERGER INVESTMENT SA		D	1,2	1.F FE	996,600	104.4550	1,044,550	1,000,000	999,258	0	367	0	0	3.650	3.690	JD	3,042	36,500	11/25/2013	12/01/2023
808513-AG-0	CHARLES SCHWAB CORP			1	1.F FE	1,000,590	101.6389	1,016,389	1,000,000	1,000,051	0	(75)	0	0	3.225	3.217	MS	10,750	32,250	08/22/2012	09/01/2022
808513-BC-8	CHARLES SCHWAB CORP			1,2	1.F FE	998,580	118.4464	1,184,464	1,000,000	998,785	0	119	0	0	4.625	4.643	MS	12,719	46,250	03/20/2020	03/22/2030
81618T-AC-4	OFFICE PROPERTIES INCOME TRUST			1,2	2.C FE	1,959,800	105.5413	2,110,827	2,000,000	1,985,571	0	4,248	0	0	4.500	4.754	FA	37,500	90,000	01/29/2015	02/01/2025
81721M-AK-5	DIVERSIFIED HEALTHCARE TRUST			1,2	4.A FE	1,395,576	103.3445	1,446,823	1,400,000	1,398,819	0	468	0	0	4.750	4.789	MN	11,083	66,500	04/23/2014	05/01/2024
822582-BX-9	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	961,670	104.7330	1,047,330	1,000,000	980,343	0	3,851	0	0	2.500	2.952	MS	7,569	25,000	11/09/2016	09/12/2026
824348-AR-7	SHERWIN-WILLIAMS CO			1,2	2.B FE	2,019,620	106.5712	2,131,424	2,000,000	2,008,450	0	(2,340)	0	0	3.450	3.316	FA	28,750	69,000	11/10/2016	08/01/2025
824348-BJ-4	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,993,340	105.3050	2,106,101	2,000,000	1,994,726	0	608	0	0	2.950	2.989	FA	22,289	59,000	08/12/2019	08/15/2029
828730-AB-7	SIMMONS FIRST NATIONAL CORP			2,5	2.B FE	2,000,000	103.7500	2,075,000	2,000,000	2,000,053	0	(40)	0	0	5.000	4.998	AO	25,000	100,000	03/21/2018	04/01/2028
828807-CR-6	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,987,580	104.6904	2,093,808	2,000,000	1,997,044	0	1,338	0	0	3.750	3.824	FA	31,250	75,000	01/13/2014	02/01/2024
843646-AM-2	SOUTHERN POWER CO			1,2	2.B FE	2,993,370	108.8136	3,264,408	3,000,000	2,997,161	0	655	0	0	4.150	4.176	JD	10,375	124,500	11/12/2015	12/01/2025
84610W-AB-1	LIFE STORAGE LP			1,2	2.B FE	2,983,410	107.0736	3,212,207	3,000,000	2,991,842	0	1,643	0	0	3.500	3.566	JJ	52,500	105,000	06/13/2016	07/01/2026
84756N-AF-6	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	1,991,640	105.4464	2,108,928	2,000,000	1,997,043	0	858	0	0	3.500	3.549	MS	20,611	70,000	03/09/2015	03/15/2025
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER			1	2.B FE	659,805	100.0652	660,235	659,805	660,080	0	26	0	0	4.100	4.089	AO	6,763	27,052	07/28/2015	10/01/2029
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE			1	1.G FE	810,661	99.7500	808,634	810,661	810,915	0	13	0	0	3.375	3.369	FA	10,336	27,360	11/13/2017	08/15/2031
853254-AJ-9	STANDARD CHARTERED PLC		C		2.B FE	986,150	102.4849	1,024,849	1,000,000	998,301	0	1,588	0	0	3.950	4.121	JJ	18,653	39,500	01/30/2013	01/11/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
853254-AL-4	STANDARD CHARTERED PLC		C		2.B FE	1,998,240	106.8298	2,136,596	2,000,000	1,999,569	0	193	0	0	5.200	5.211	JJ	44,778	104,000	09/23/2013	01/26/2024
853254-BK-5	STANDARD CHARTERED PLC		C	2	2.B FE	2,000,000	109.1610	2,183,219	2,000,000	2,000,000	0	0	0	0	4.866	4.865	MS	28,655	97,320	03/12/2018	03/15/2033
853254-BP-4	STANDARD CHARTERED PLC		C	2,5	1.G FE	1,000,000	111.7501	1,117,501	1,000,000	1,000,000	0	0	0	0	4.305	4.306	MN	4,783	43,050	05/16/2019	05/21/2030
855244-AD-1	STARBUCKS CORP			1,2	2.B FE	1,999,280	104.4524	2,089,047	2,000,000	1,999,902	0	53	0	0	3.850	3.853	AO	19,250	77,000	09/03/2013	10/01/2023
855244-AW-9	STARBUCKS CORP			1,2	2.B FE	1,988,280	99.8681	1,997,361	2,000,000	1,990,203	0	1,074	0	0	2.250	2.316	MS	13,625	45,000	03/10/2020	03/12/2030
857477-BD-4	STATE STREET CORP			2,5	1.E FE	2,000,000	113.5032	2,270,064	2,000,000	2,000,000	0	0	0	0	4.141	4.142	JD	6,442	82,820	11/28/2018	12/03/2029
857477-BF-9	STATE STREET CORP			2,5	1.F FE	2,000,000	103.9032	2,078,063	2,000,000	2,000,000	0	0	0	0	3.031	3.031	MN	10,103	60,620	10/29/2019	11/01/2034
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE	986,660	106.5375	1,065,375	1,000,000	995,010	0	1,812	0	0	4.250	4.460	JJ	19,243	42,500	12/28/2016	07/18/2024
863667-AH-4	STRYKER CORP			1,2	2.A FE	2,999,730	106.6172	3,198,515	3,000,000	2,999,943	0	14	0	0	3.375	3.376	MN	16,875	101,250	10/26/2015	11/01/2025
86562M-AA-8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		2.A FE	1,000,000	106.2249	1,062,249	1,000,000	1,000,000	0	0	0	0	4.436	4.435	AO	10,967	44,360	03/26/2014	04/02/2024
86765B-AS-8	ENERGY TRANSFER LP			1,2	2.C FE	2,992,050	113.8125	3,414,376	3,000,000	2,996,495	0	773	0	0	5.950	5.984	JD	14,875	178,500	11/12/2015	12/01/2025
86787G-AJ-1	TRUIST BANK			2	1.F FE	1,989,880	106.4712	2,129,423	2,000,000	1,995,193	0	1,005	0	0	3.300	3.360	MN	8,433	66,000	05/11/2016	05/15/2026
87124V-AD-1	SYDNEY AIRPORT FINANCE COMPANY PTY LTD		C	1	2.A FE	998,160	103.2452	1,032,452	1,000,000	999,755	0	193	0	0	3.900	3.921	MS	10,725	39,000	10/16/2012	03/22/2023
87165B-AD-5	SYNCHRONY FINANCIAL			1,2	2.C FE	998,060	105.8756	1,058,756	1,000,000	999,432	0	200	0	0	4.250	4.273	FA	16,056	42,500	08/06/2014	08/15/2024
871829-BL-0	SYSCO CORP			1,2	2.B FE	1,323,242	124.9778	1,657,206	1,326,000	1,323,613	0	218	0	0	5.950	5.978	AO	19,724	210,698	03/30/2020	04/01/2030
87236Y-AD-0	TD AMERITRADE HOLDING CORP			1,2	1.F FE	1,999,000	106.5426	2,130,851	2,000,000	1,999,681	0	91	0	0	3.625	3.630	AO	18,125	72,500	10/17/2014	04/01/2025
87236Y-AJ-7	TD AMERITRADE HOLDING CORP			1,2	1.F FE	998,880	104.0708	1,040,708	1,000,000	999,102	0	103	0	0	2.750	2.763	AO	6,875	27,500	08/13/2019	10/01/2029
87246Y-AC-0	NUVEEN FINANCE LLC			1	1.F FE	1,997,720	107.5926	2,151,851	2,000,000	1,999,307	0	226	0	0	4.125	4.138	MN	13,750	82,500	10/27/2014	11/01/2024
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	2,987,400	117.4180	3,522,540	3,000,000	2,990,846	0	1,084	0	0	5.000	5.053	MN	14,583	150,000	11/19/2018	11/26/2028
87612E-BD-7	TARGET CORP			1	1.F FE	1,991,120	105.9590	2,119,180	2,000,000	1,997,484	0	946	0	0	3.500	3.553	JJ	35,000	70,000	06/17/2014	07/01/2024
878055-AD-4	HUNTINGTON NATIONAL BANK				2.A FE	990,860	102.3200	1,023,200	1,000,000	999,482	0	1,144	0	0	6.250	6.373	JD	3,993	62,500	06/05/2012	06/08/2022
878055-AE-2	HUNTINGTON NATIONAL BANK				2.A FE	1,987,500	107.1215	2,142,429	2,000,000	1,995,482	0	1,300	0	0	4.600	4.678	FA	31,689	92,000	02/24/2015	02/27/2025
87969N-AD-7	TELSTRA CORPORATION LTD		C	1,2	1.G FE	998,300	104.9772	1,049,772	1,000,000	999,403	0	171	0	0	3.125	3.144	AO	7,292	31,250	03/30/2015	04/07/2025
88032W-AG-1	TENCENT HOLDINGS LTD		C	1,2	1.E FE	4,998,750	106.6191	5,330,956	5,000,000	4,999,242	0	110	0	0	3.595	3.598	JJ	80,888	179,750	01/11/2018	01/19/2028
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	998,010	101.6139	1,016,139	1,000,000	998,340	0	178	0	0	2.900	2.923	MS	9,667	29,000	02/19/2020	03/01/2030
88224P-JS-9	TEXAS CAPITAL BANK NA				3.A PL	2,000,000	108.0000	2,160,000	2,000,000	2,000,000	0	0	0	0	5.250	5.249	JJ	44,042	105,000	01/28/2014	01/31/2026
882508-AW-4	TEXAS INSTRUMENTS INC			1,2	1.E FE	1,961,460	101.6700	2,033,401	2,000,000	1,994,310	0	4,155	0	0	2.250	2.469	MN	7,500	45,000	05/01/2013	05/01/2023
883203-BW-0	TEXTRON INC			1,2	2.B FE	1,984,840	108.1602	2,163,204	2,000,000	1,992,951	0	1,509	0	0	4.000	4.092	MS	23,556	80,000	03/04/2016	03/15/2026
883203-BX-8	TEXTRON INC			1,2	2.B FE	998,740	107.3988	1,073,988	1,000,000	999,321	0	116	0	0	3.650	3.664	MS	10,747	36,500	02/27/2017	03/15/2027
883203-CA-7	TEXTRON INC			1,2	2.B FE	999,110	110.1789	1,101,789	1,000,000	999,276	0	79	0	0	3.900	3.911	MS	11,267	39,000	04/30/2019	09/17/2029
88579Y-BN-0	3M CO			1,2	1.E FE	1,993,620	107.3633	2,147,266	2,000,000	1,994,625	0	561	0	0	3.050	3.087	AO	12,878	61,000	03/25/2020	04/15/2030
886546-AB-6	TIFFANY & CO			1,2	1.E FE	997,020	105.9084	1,059,084	1,000,000	999,092	0	308	0	0	3.800	3.835	AO	9,500	39,500	09/22/2014	10/01/2024
891160-MJ-9	TORONTO-DOMINION BANK		C	2	1.F FE	4,991,250	107.7435	5,387,176	5,000,000	4,993,977	0	509	0	0	3.625	3.639	MS	53,368	181,250	09/08/2016	09/15/2031
89153V-AG-4	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	1,994,900	105.3973	2,107,945	2,000,000	1,998,844	0	536	0	0	3.700	3.730	JJ	34,122	74,000	08/05/2013	01/15/2024
89153V-AL-3	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	2,977,470	106.1728	3,185,185	3,000,000	2,994,374	0	2,328	0	0	3.750	3.837	AO	25,313	112,500	01/08/2014	04/10/2024
891906-AB-5	GLOBAL PAYMENTS INC			1,2	2.C FE	992,400	103.0661	1,030,661	1,000,000	998,755	0	841	0	0	3.750	3.841	JD	3,125	37,500	05/15/2013	06/01/2023
891906-AC-3	GLOBAL PAYMENTS INC			1,2	2.C FE	1,994,600	110.9814	2,219,629	2,000,000	1,997,511	0	516	0	0	4.800	4.833	AO	24,000	96,000	03/14/2016	04/01/2026
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	2.B FE	1,998,480	105.9495	2,118,990	2,000,000	1,999,458	0	146	0	0	3.850	3.859	JD	6,417	77,000	12/08/2014	06/01/2025
898813-AL-4	TUCSON ELECTRIC POWER CO			1,2	1.G FE	996,750	102.7242	1,027,242	1,000,000	999,572	0	341	0	0	3.850	3.887	MS	11,336	38,500	09/11/2012	03/15/2023
90187B-AA-9	TWO HARBORS INVESTMENT CORP				2.C FE	2,302,132	99.9942	2,299,866	2,300,000	2,300,031	0	(791)	0	0	6.250	6.214	JJ	66,285	143,750	12/12/2018	01/15/2022
902133-AR-8	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	996,140	104.8160	1,048,160	1,000,000	998,854	0	417	0	0	3.450	3.497	FA	14,375	34,500	07/28/2014	08/01/2024
902494-AT-0	TYSON FOODS INC			1,2	2.B FE	994,580	100.7104	1,007,104	1,000,000	999,701	0	638	0	0	4.500	4.567	JD	2,000	45,000	06/06/2012	06/15/2022
90261A-AB-8	UBS AG (STAMFORD BRANCH)				2.A FE	1,015,000	103.9345	1,039,345	1,000,000	1,001,317	0	(1,983)	0	0	7.625	7.406	FA	28,382	76,250	08/10/2012	08/17/2022
90351D-AB-3	UBS GROUP AG		C		1.G FE	2,014,980	108.2540	2,165,080	2,000,000	2,007,188	0	(1,755)	0	0	4.125	4.020	MS	22,229	82,500	01/26/2017	09/24/2025
90351D-AF-4	UBS GROUP AG		D		1.G FE	4,004,520	109.2023	4,368,090	4,000,000	4,002,799	0	(591)	0	0	4.125	4.107	AO	34,833	165,000	01/19/2017	04/15/2026
90352J-AC-7	UBS GROUP AG		D	2	1.G FE	2,000,000	110.5464	2,210,929	2,000,000	2,000,000	0	0	0	0	4.253	4.252	MS	23,155	85,060	03/16/2017	03/23/2028
906548-CR-1	UNION ELECTRIC CO			1,2	1.F FE	1,998,280	105.1775	2,103,550	2,000,000	1,998,547	0	154	0	0	2.950	2.960	MS	17,372	59,000	03/17/2020	03/15/2030
907818-ED-6	UNION PACIFIC CORP			1,2	2.A FE	2,981,340	106.3715	3,191,144	3,000,000	2,992,727	0	1,860	0	0	3.250	3.322	FA	36,833	97,500	06/16/2015	08/15/2025
90783T-AA-8	UNION PACIFIC RAILROAD CO PASS THROUGH T			4	1.D FE	268,012	100.9460	270,547	268,012	268,447	0	60	0	0	5.404	4.790	JJ	7,201	14,483	07/22/2004	07/02/2025
909287-AA-2	UNITED AIR LINES INC 2007 1 PASS THROUGH			1	3.C FE	268,535	101.1425	281,454	278,274	276,897	0	2,073	0	0	6.636	7.833	JJ	9,182	18,466	04/30/2010	01/02/2024
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS			1	1.F FE	2,202,178	104.2449	2,295,658	2,202,178	2,202,741	0	91	0	0	3.450	3.444	JD	6,331	75,975	11/02/2015	06/01/2029
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS			1	2.B FE	642,511	105.1327	675,489	642,511	642,732	0	24	0	0	4.000	3.988	AO	5,711	25,700	03/24/2014	10/11/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS			1	2.A FE	662,869	104.5484	693,019	662,869	663,060	0	11	0	0	3.750	3.740	MS	8,148	24,858	07/28/2014	03/03/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	1,997,900	107.9933	2,159,866	2,000,000	1,998,606	0	395	0	0	3.900	3.923	AO	19,500	78,000	03/19/2020	04/01/2025
911312-BY-1	UNITED PARCEL SERVICE INC			1,2	1.G FE	1,992,460	117.7002	2,354,005	2,000,000	1,993,579	0	631	0	0	4.450	4.497	AO	22,250	89,000	03/19/2020	04/01/2030
91159H-HK-9	US BANCORP			2	1.F FE	2,993,760	106.1945	3,185,836	3,000,000	2,998,153	0	642	0	0	3.600	3.624	MS	33,000	108,000	09/08/2014	09/11/2024
91159H-HM-5	US BANCORP			2	1.F FE	4,996,150	105.9197	5,295,986	5,000,000	4,998,278	0	367	0	0	3.100	3.109	AO	27,556	155,000	04/21/2016	04/27/2026
91324P-CC-4	UNITEDHEALTH GROUP INC			1	1.G FE	995,930	102.5199	1,025,199	1,000,000	999,458	0	437	0	0	2.875	2.921	MS	8,465	28,750	02/25/2013	03/15/2023
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.G FE	2,997,630	106.7768	3,203,303	3,000,000	2,998,993	0	221	0	0	3.100	3.109	MS	27,383	93,000	02/22/2016	03/15/2026
91529Y-AL-0	UNUM GROUP			1	2.C FE	2,979,840	106.8316	3,204,950	3,000,000	2,991,384	0	2,038	0	0	3.875	3.956	MN	18,083	116,250	11/02/2015	11/05/2025
91913Y-AW-0	VALERO ENERGY CORP			1,2	2.B FE	1,984,660	108.9914	2,179,828	2,000,000	1,988,311	0	1,360	0	0	4.000	4.094	AO	20,000	80,000	03/21/2019	04/01/2029
91914J-AA-0	VALERO ENERGY PARTNERS LP			1,2	2.B FE	1,999,180	110.2629	2,205,257	2,000,000	1,999,584	0	74	0	0	4.375	4.380	JD	3,889	87,500	12/02/2016	12/15/2026
919794-AB-3	VALLEY NATIONAL BANCORP				2.B FE	2,016,395	106.0438	2,120,875	2,000,000	2,003,528	0	(1,906)	0	0	5.125	5.017	MS	26,764	102,500	10/23/2013	09/27/2023
92277G-AL-1	VENTAS REALTY LP			1,2	2.A FE	1,983,920	109.0844	2,181,688	2,000,000	1,990,857	0	1,540	0	0	3.850	3.947	AO	19,250	77,000	03/22/2017	04/01/2027
92277G-AM-9	VENTAS REALTY LP			1,2	2.A FE	1,984,660	110.5707	2,211,415	2,000,000	1,989,922	0	1,411	0	0	4.000	4.093	MS	26,667	80,000	02/13/2018	03/01/2028
92277G-AU-1	VENTAS REALTY LP			1,2	2.A FE	995,060	103.5153	1,035,153	1,000,000	996,035	0	429	0	0	3.000	3.056	JJ	13,833	30,000	08/12/2019	01/15/2030
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2.A FE	992,560	111.2303	1,112,303	1,000,000	995,780	0	711	0	0	4.125	4.216	MS	12,031	41,250	03/13/2017	03/16/2027
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2.A FE	1,994,360	117.6990	2,353,980	2,000,000	1,995,603	0	283	0	0	4.500	4.525	FA	35,250	90,000	08/01/2017	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	4,196,142	113.5285	4,823,828	4,249,000	4,212,645	0	4,546	0	0	4.329	4.478	MS	51,094	183,939	06/21/2018	09/21/2028
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	996,930	105.8383	1,058,383	1,000,000	997,410	0	272	0	0	3.150	3.186	MS	8,663	31,500	03/17/2020	03/22/2030
928563-AC-9	VMWARE INC			1,2	2.C FE	1,993,280	109.1610	2,183,221	2,000,000	1,995,946	0	631	0	0	3.900	3.940	FA	28,167	78,000	08/16/2017	08/21/2027
928563-AE-5	VMWARE INC			1,2	2.C FE	4,997,550	112.9003	5,645,014	5,000,000	4,998,339	0	266	0	0	4.650	4.657	MN	29,708	232,500	04/02/2020	05/15/2027
92857W-BK-5	VODAFONE GROUP PLC		C	1	2.B FE	1,974,020	112.5592	2,251,184	2,000,000	1,982,089	0	2,358	0	0	4.375	4.538	MN	7,535	87,500	05/23/2018	05/30/2028
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	1,977,600	115.3979	2,307,958	2,000,000	1,983,585	0	1,969	0	0	4.750	4.892	MN	12,667	95,000	11/07/2018	11/13/2028
929160-AZ-2	VULCAN MATERIALS CO			1,2	2.B FE	997,220	107.7684	1,077,684	1,000,000	997,616	0	239	0	0	3.500	3.533	JD	2,917	35,000	05/07/2020	06/01/2030
92940P-AD-6	WRKCO INC			1,2	2.B FE	1,999,020	116.3413	2,326,826	2,000,000	1,999,201	0	90	0	0	4.900	4.907	MS	28,856	98,000	11/27/2018	03/15/2029
931009-AE-4	WAKE FOREST UNIVERSITY			1	1.D FE	2,290,000	105.5515	2,417,130	2,290,000	2,290,000	0	0	0	0	3.451	3.451	JJ	36,441	79,028	07/26/2012	01/15/2032
93100P-AA-6	WAKE FOREST UNIVERSITY BAPTIST MEDICAL C			1,2	1.F FE	2,000,000	103.6321	2,072,643	2,000,000	2,000,041	0	(9)	0	0	3.093	3.093	JD	5,155	61,860	10/27/2016	06/01/2026
93884P-CQ-1	WASHINGTON GAS LIGHT CO				1.G FE	1,677,675	119.8332	1,797,499	1,500,000	1,564,938	0	(9,361)	0	0	6.490	5.597	MS	28,664	97,350	01/21/2003	09/27/2027
94974B-FY-1	WELLS FARGO & CO				2.B FE	2,297,631	109.0213	2,507,489	2,300,000	2,299,030	0	196	0	0	4.100	4.111	JD	7,334	94,300	05/27/2014	06/03/2026
94974B-GL-8	WELLS FARGO & CO				2.B FE	4,116,220	111.6143	4,464,571	4,000,000	4,067,202	0	(10,615)	0	0	4.300	3.960	JJ	75,967	172,000	01/17/2017	07/22/2027
950400-AM-6	WELLTOWER INC			1,2	2.A FE	1,990,380	102.1842	2,043,684	2,000,000	1,990,971	0	591	0	0	2.800	2.855	JD	4,667	38,267	03/16/2021	06/01/2031
961214-CX-9	WESTPAC BANKING CORP		C		1.D FE	1,992,240	105.5139	2,110,278	2,000,000	1,996,363	0	771	0	0	2.850	2.895	MN	7,600	57,000	05/09/2016	05/13/2026
961214-DF-7	WESTPAC BANKING CORP		C	2	2.A FE	1,000,000	108.3331	1,083,331	1,000,000	1,000,000	0	0	0	0	4.322	4.322	MN	4,562	43,220	11/15/2016	11/23/2031
96928*-CQ-8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				2.B	636,699	119.9036	763,425	636,699	636,701	0	0	0	0	6.660	6.660	MON	1,885	42,404	12/16/2009	06/15/2033
96928*-CR-6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU				2.B	871,163	121.1935	1,055,793	871,163	871,166	0	0	0	0	6.660	6.660	MON	2,579	58,019	12/23/2009	05/15/2034
969457-BW-9	WILLIAMS COMPANIES INC			1,2	2.B FE	249,345	107.0968	267,742	250,000	249,810	0	71	0	0	4.550	4.583	JD	221	11,375	06/19/2014	06/24/2024
96949L-AB-1	WILLIAMS COMPANIES INC			1,2	2.B FE	1,993,500	107.7567	2,155,134	2,000,000	1,997,467	0	623	0	0	4.000	4.037	MS	23,556	80,000	02/26/2015	09/15/2025
96950F-AL-8	WILLIAMS COMPANIES INC			1,2	2.B FE	1,987,920	105.4813	2,109,626	2,000,000	1,997,349	0	1,329	0	0	4.500	4.575	MN	11,500	90,000	11/12/2013	11/15/2023
97650W-AF-5	WINTRUST FINANCIAL CORP				2.B FE	2,500,000	105.9831	2,649,579	2,500,000	2,500,000	0	0	0	0	5.000	4.999	JD	6,250	125,000	06/10/2014	06/13/2024
976826-BM-8	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE	1,994,160	105.6492	2,112,985	2,000,000	1,995,474	0	530	0	0	3.000	3.034	JJ	30,000	60,000	06/17/2019	07/01/2029
980236-AM-5	WOODSIDE FINANCE LTD		C	1,2	2.A FE	999,420	105.1748	1,051,748	1,000,000	999,813	0	55	0	0	3.650	3.656	MS	11,761	36,500	02/26/2015	03/05/2025
98310W-AM-0	TRAVEL + LEISURE CO			1,2	3.C FE	2,597,160	111.3970	2,784,925	2,500,000	2,544,661	0	(11,278)	0	0	6.600	6.022	AO	41,250	165,000	11/10/2016	10/01/2025
98310W-AN-8	TRAVEL + LEISURE CO			1,2	3.C FE	997,750	108.9933	1,089,933	1,000,000	998,791	0	192	0	0	6.000	6.025	AO	15,000	60,000	03/16/2017	04/01/2027
984851-AD-7	YARA INTERNATIONAL ASA		C	1,2	2.B FE	1,991,920	106.9772	2,139,545	2,000,000	1,996,068	0	800	0	0	3.800	3.849	JD	5,278	76,000	06/01/2016	06/06/2026
G8655*-AA-2	TPG PARTNER HOLDINGS, L.P.				1.D PL	4,000,000	98.7884	3,951,536	4,000,000	4,000,000	0	0	0	0	2.970	2.970	MS	30,030	125,730	09/10/2020	09/30/2030
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,354,598,219	XXX	1,452,802,941	1,335,148,857	1,354,820,119	0	(252,603)	0	0	XXX	XXX	XXX	14,186,150	52,981,764	XXX	XXX
00192J-AA-4	APS 2016-1 1A - CMO/RMBS			4	1.A FE	371,432	99.3074	413,867	416,754	405,129	0	5,033	0	0	0.249	2.917	MON	87	1,078	03/18/2016	07/27/2057
004375-FG-1	ACCR 2006-1 A4 - RMBS			4	1.A FM	299,123	99.2858	340,021	342,466	330,190	0	6,607	0	0	0.662	6.520	MON	31	2,211	04/07/2016	04/25/2036
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS			4	1.A FM	64,117	102.3833	70,162	68,528	64,063	0	614	0	0	3.266	6.175	MON	187	2,261	07/24/2013	06/25/2035
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS			4	4.B FM	262,758	70.8060	262,519	370,759	262,034	0	(724)	0	0	6.500	1.441	MON	2,008	0	12/29/2021	09/25/2036
02660L-AA-8	AHMA 2006-4 A11 - RMBS			4	1.D FM	109,887	62.7632	103,875	165,503	85,421	0	5,780	0	0	0.293	7.164	MON	7	489	05/20/2008	10/25/2046
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS		C	4	2.B FM	289,631	100.9770	333,818	330,588	316,587	0	9,586	0	0	2.814	6.205	MON	775	9,651	06/07/2016	06/26/2037
05541D-AU-0	BCAP 2012-RR8 4A3 - CMO/RMBS			4	1.A FM	91,675	97.1392	107,779	110,953	107,308	0	3,101	0	0	0.284	6.599	MON	11	318	08/23/2012	11/26/2036
058931-AD-8	BAFC 2006-3 2A1 - CMO/RMBS			4	1.D FM	309,418	104.5998	396,844	379,393	272,151	0	20,885	0	0	6.000	16.659	MON	1,897	22,703	03/29/2012	03/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05949A-H8-6	BOAMS 2005-A 2A1 - CMO/RMBS			4	1.A FM	111,706	98.9671	114,340	115,533	111,985	0	834	0	0	2.509	4.095	MON	242	3,003	05/06/2016	02/25/2035
05949A-H9-4	BOAMS 2005-A 2A2 - CMO/RMBS			4	1.A FM	98,438	98.9671	100,047	101,091	99,098	0	151	0	0	2.509	3.617	MON	211	2,627	05/06/2016	02/25/2035
05949C-GW-0	BOAMS 2005-8 A9 - CMO/RMBS			4	3.B FM	86,320	97.9962	109,219	111,452	104,827	0	1,477	0	0	5.500	7.362	MON	511	6,130	10/13/2005	09/25/2035
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS			4	3.B FM	363,993	91.7976	366,792	399,566	385,469	0	20,904	0	0	2.106	8.013	MON	701	9,285	07/22/2013	10/25/2035
05949C-KS-4	BOAMS 2005-J 2A3 - CMO/RMBS			4	2.B FM	10,278	99.2163	10,437	10,519	10,786	0	49	0	0	2.407	2.896	MON	21	269	09/10/2008	11/25/2035
05951F-AB-0	BAFC 2007-1 T1B - RMBS			4	1.D FM	86,597	103.9598	103,107	99,180	77,632	0	3,451	0	0	5.846	11.367	MON	483	5,172	05/13/2008	01/25/2037
05951U-AC-5	BAFC 2006-8T2 A2 - CMO/RMBS			4	1.D FM	6,887	99.1001	8,908	8,989	6,713	0	350	0	0	5.791	12.312	MON	43	449	04/30/2008	10/25/2036
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS			4	1.D FM	350,228	100.2719	384,034	382,993	349,301	0	4,513	0	0	3.028	4.412	MON	966	11,769	02/12/2016	05/20/2036
05953Y-AH-4	BAFC 2007-4 A1B - RMBS			4	1.A FM	26,943	100.4829	82,125	81,731	69,574	0	3,214	0	0	5.774	10.911	MON	393	3,959	04/25/2008	05/26/2037
05990H-AH-6	BAFC 2010-R2 1A3 - CMO/RMBS			4	1.D FM	270,356	99.1882	423,819	427,288	241,579	0	10,866	0	0	6.000	14.124	MON	2,136	25,637	09/23/2010	08/26/2037
05990H-AQ-6	BAFC 2010-R2 3A4 - CMO/RMBS			4	1.A FM	204,162	100.1558	210,330	210,003	199,907	0	(778)	0	0	2.935	4.407	MON	514	5,782	08/24/2016	07/26/2035
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS			4	1.A FM	236,700	99.8962	235,427	235,672	232,930	0	330	0	0	2.941	3.202	MON	578	7,253	01/27/2017	07/25/2034
07384Y-KF-2	BSABS 2003-AC4 A - RMBS			4	1.A FM	498,082	101.3479	499,489	492,846	488,299	0	(762)	0	0	5.500	5.300	MON	2,259	26,443	07/10/2013	09/25/2033
07386X-AH-9	BALTA 2007-1 211 - CMO/RMBS			4	3.B FM	699,426	64.8784	650,160	1,002,121	698,213	0	(1,212)	0	0	3.050	0.342	MON	2,547	0	12/29/2021	01/25/2047
12529L-AA-8	CFMT 2020-HB4 A - RMBS			4	1.A FE	3,479,941	100.0543	3,481,834	3,479,943	3,454,473	0	(25,467)	0	0	0.946	1.538	MON	549	33,564	12/11/2020	12/26/2030
125431-AH-9	CWHL 2006-HYB4 2A1 - CMO/RMBS			4	1.D FM	56,255	104.6686	141,487	135,176	74,310	0	7,213	0	0	3.197	16.054	MON	360	4,635	08/29/2007	06/20/2036
12544H-BF-6	CWHL 2007-HY7 A4 - CMO/RMBS			4	1.A FM	3,163	125.0000	3,163	2,530	3,162	0	(1)	0	0	2.998	2.998	MON	6	0	12/29/2021	11/25/2037
12564E-AA-0	CIM 2021-J2 A1 - CMO/RMBS			4	1.A	3,416,297	99.9647	3,377,099	3,378,292	3,416,014	0	(283)	0	0	2.500	2.225	MON	7,038	63,343	03/29/2021	04/25/2051
12564K-AA-6	CIM 2021-J1 A1 - CMO/RMBS			4	1.A	1,770,860	99.8561	1,723,081	1,725,564	1,769,980	0	(881)	0	0	2.500	2.071	MON	3,595	35,949	03/01/2021	03/25/2051
12566U-AE-4	CMALT 2007-A2 1A5 - CMO/RMBS			4	4.B FM	167,504	100.9502	167,267	165,693	167,963	0	459	0	0	6.000	2.743	MON	828	0	12/29/2021	02/25/2037
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS			4	4.B FM	579,087	99.7007	578,259	579,995	580,586	0	1,498	0	0	5.750	2.849	MON	2,779	0	12/29/2021	02/25/2037
12628L-AD-2	CSAB 2006-4 A2A - RMBS			4	1.D FM	320,114	29.1122	302,726	1,039,860	320,510	0	396	0	0	5.611	5.611	MON	4,862	0	12/29/2021	12/25/2036
12638P-AB-5	CSMC 2007-3 A1A - RMBS			4	1.D FM	258,941	34.6647	252,348	727,969	259,193	0	253	0	0	5.837	5.837	MON	3,541	0	12/29/2021	04/25/2037
12641P-AF-1	CSMC 2009-R A4 - CMO/RMBS			4	1.A FM	41,426	99.6381	38,811	38,952	41,417	0	(9)	0	0	5.750	5.750	MON	187	0	12/30/2021	10/26/2038
12641P-AG-9	CSMC 2009-R A5 - CMO/RMBS			4	1.A FM	129,387	104.2099	125,052	120,000	129,385	0	(2)	0	0	5.750	5.750	MON	575	0	12/30/2021	10/26/2038
12641P-AH-7	CSMC 2009-R A6 - CMO/RMBS			4	1.A FM	133,667	97.0660	116,479	120,000	133,664	0	(3)	0	0	5.750	5.750	MON	575	0	12/30/2021	10/26/2038
12641P-AN-4	CSMC 2009-R 2A3 - CMO/RMBS			4	1.A FM	53,723	99.5089	51,136	51,388	53,707	0	(15)	0	0	5.500	5.500	MON	236	0	12/30/2021	05/29/2035
12641P-AP-9	CSMC 2009-R 2A4 - CMO/RMBS			4	1.A FM	253,702	100.3877	240,930	240,000	253,705	0	3	0	0	5.500	3.975	MON	590	0	12/30/2021	05/29/2035
12641P-AQ-7	CSMC 2009-R 2A5 - CMO/RMBS			4	4.B FM	286,013	70.9625	255,465	360,000	286,013	0	0	0	0	5.500	0.032	MON	1,650	0	12/30/2021	05/29/2035
12641P-AR-5	CSMC 2009-R 2A6 - CMO/RMBS			4	5.B FM	89,164	49.1895	88,248	179,404	89,350	0	186	0	0	5.500	1.648	MON	822	0	12/30/2021	05/29/2035
12641P-BB-9	CSMC 2009-R 4A5 - CMO/RMBS			4	4.B FM	69,751	67.3134	58,760	87,293	69,755	0	(36,913)	0	0	5.297	5.297	MON	385	0	12/30/2021	11/26/2035
12641P-BC-7	CSMC 2009-R 4A6 - CMO/RMBS			4	5.B FM	7,755	40.8652	6,012	14,712	7,759	(58,851)	58,855	0	0	5.297	0.589	MON	65	0	12/30/2021	11/26/2035
12641P-BP-8	CSMC 2009-R 6A4 - CMO/RMBS			4	1.A FM	104,131	103.0739	109,738	106,466	104,069	0	(62)	0	0	5.500	6.811	MON	488	0	12/30/2021	09/27/2038
12641P-BQ-6	CSMC 2009-R 6A5 - CMO/RMBS			4	4.B FM	69,272	79.1342	63,307	80,000	69,272	0	0	0	0	5.500	1.425	MON	367	0	12/30/2021	09/27/2038
12641P-BR-4	CSMC 2009-R 6A6 - CMO/RMBS			4	5.B FM	34,841	44.8547	27,289	60,838	34,846	0	5	0	0	5.500	5.500	MON	279	0	12/30/2021	09/27/2038
12641Q-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS			4	3.B FM	65,670	71.6846	64,931	90,579	65,671	0	1	0	0	6.000	2.540	MON	453	0	12/30/2021	09/26/2037
12641Q-AF-9	CSMC 2009-7R 4A2 - CMO/RMBS			4	1.D FM	28,843	80.8311	32,256	39,906	28,596	0	(247)	0	0	6.000	7.381	MON	200	0	12/30/2021	07/26/2037
12641Q-AG-7	CSMC 2009-7R 4A3 - CMO/RMBS			4	5.B FM	27,231	50.0496	25,025	50,000	27,233	0	2	0	0	6.000	12.641	MON	250	0	12/30/2021	07/26/2037
12641Q-AH-5	CSMC 2009-7R 4A4 - CMO/RMBS			4	5.B FM	27,231	39.3259	19,663	50,000	27,232	0	1	0	0	6.000	8.813	MON	144	0	12/30/2021	07/26/2037
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS			4	1.D FM	10,734	46.7757	14,274	30,516	10,740	0	7	0	0	6.000	8.256	MON	153	0	12/30/2021	07/26/2037
12641Q-AQ-5	CSMC 2009-7R 5A3 - CMO/RMBS			4	1.A FM	112,180	101.1123	107,751	106,565	112,421	0	241	0	0	5.500	0.689	MON	488	0	12/30/2021	11/26/2035
12641Q-AR-3	CSMC 2009-7R 5A4 - CMO/RMBS			4	3.B FM	133,509	70.1806	126,325	180,000	133,510	0	1	0	0	5.500	1.944	MON	825	0	12/30/2021	11/26/2035
12641Q-AS-1	CSMC 2009-7R 5A5 - CMO/RMBS			4	4.B FM	44,007	48.0802	44,792	93,160	44,109	0	102	0	0	5.500	2.952	MON	427	0	12/30/2021	11/26/2035
12641Q-AX-0	CSMC 2009-7R 6A2 - CMO/RMBS			4	1.A FM	128,262	103.5164	123,979	119,767	128,535	0	273	0	0	5.500	0.757	MON	549	0	12/30/2021	09/26/2035
12641Q-AY-8	CSMC 2009-7R 6A3 - CMO/RMBS			4	1.D FM	93,883	72.9772	104,136	142,696	93,900	0	17	0	0	5.500	2.329	MON	654	0	12/30/2021	09/26/2035
12641Q-BF-8	CSMC 2009-7R 7A4 - CMO/RMBS			4	4.B FM	85,403	57.6913	79,149	137,194	85,370	0	(33)	0	0	5.312	1.888	MON	121	0	12/30/2021	12/26/2036
12641Q-BX-9	CSMC 2009-7R 9A4 - CMO/RMBS			4	3.B FM	118,959	91.6137	111,471	121,675	118,959	0	0	0	0	5.250	2.061	MON	532	0	12/30/2021	08/26/2035
12641Q-CJ-9	CSMC 2009-7R 112 - CMO/RMBS			4	1.D FM	298,242	97.1196	294,209	302,935	298,167	0	(75)	0	0	5.500	5.212	MON	1,388	0	12/30/2021	02/26/2035
12641Q-CS-9	CSMC 2009-7R 125 - CMO/RMBS			4	3.B FM	69,984	61.6134	66,852	108,502	69,986	0	2	0	0	5.750	1.646	MON	520	0	12/30/2021	01/26/2036
12641Q-CX-8	CSMC 2009-7R 132 - CMO/RMBS			4	2.B FM	65,041	89.2470	65,700	73,616	64,828	0	(213)	0	0	6.000	11.922	MON	368	0	12/30/2021	06/26/2037
12641Q-CY-6	CSMC 2009-7R 133 - CMO/RMBS			4	3.B FM	43,780	45.5257	30,541	67,085	30,541	(13,242)	2	0	0	6.000	10.492	MON	335	0	12/30/2021	06/26/2037
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS			4	3.B FM	41,833	44.2819	41,483	93,680	41,843	0	9	0	0	6.000	6.000	MON	468	0	12/30/2021	06/26/2037
12641Q-DH-2	CSMC 2009-7R 146 - CMO/RMBS			4	1.D FM	633,703	63.8171	634,370	994,044	629,076	0	(4,628)	0	0	5.750	4.097	MON	4,763	0	12/30/2021	04/26/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12641Q-EB-4	CSMC 2009-7R 172 - CMO/RMBS			4	1.A FM	249,589	94.7869	241,997	255,306	249,592	0	3	0	0	0.242	1.455	MON	10	0	12/30/2021	03/25/2037
12641Q-EC-2	CSMC 2009-7R 173 - CMO/RMBS			4	1.D FM	225,034	76.9489	207,762	270,000	225,041	0	7	0	0	0.242	1.462	MON	11	0	12/30/2021	03/25/2037
12641Q-ED-0	CSMC 2009-7R 174 - CMO/RMBS			4	1.D FM	7,077	10.3181	27,859	270,000	7,081	0	3	0	0	0.242	26.891	MON	11	0	12/30/2021	03/25/2037
12641Q-EE-8	CSMC 2009-7R 175 - CMO/RMBS			4	1.D FM	6,279	2.7022	8,107	300,000	6,282	0	3	0	0	0.242	28.998	MON	12	0	12/30/2021	03/25/2037
12641Q-EF-5	CSMC 2009-7R 176 - CMO/RMBS			4	1.D FM	12,558	3.2725	19,635	600,000	12,563	0	6	0	0	0.242	28.998	MON	24	0	12/30/2021	03/25/2037
12641Q-EL-2	CSMC 2009-7R 182 - CMO/RMBS			4	1.A FM	159,540	97.9169	159,277	162,665	159,413	0	(127)	0	0	5.880	3.160	MON	797	0	12/30/2021	03/26/2037
12641Q-EM-0	CSMC 2009-7R 183 - CMO/RMBS			4	1.A FM	218,736	90.0024	243,006	270,000	218,737	0	1	0	0	5.880	5.470	MON	1,323	0	12/30/2021	03/26/2037
12641Q-EN-8	CSMC 2009-7R 184 - CMO/RMBS			4	1.D FM	97,060	55.2177	149,088	270,000	97,062	0	2	0	0	5.880	6.046	MON	1,323	0	12/30/2021	03/26/2037
12641Q-EP-3	CSMC 2009-7R 185 - CMO/RMBS			4	4.B FM	56,925	7.3241	21,972	300,000	21,972	(34,996)	44	0	0	5.880	5.880	MON	1,470	0	12/30/2021	03/26/2037
12641Q-EQ-1	CSMC 2009-7R 186 - CMO/RMBS			4	5.B FM	48,911	7.3241	43,945	600,000	48,912	0	2	0	0	5.880	2.609	MON	2,940	0	12/30/2021	03/26/2037
12641Q-EW-8	CSMC 2009-7R 1A2 - CMO/RMBS			4	1.A FM	69,633	100.5099	66,170	65,834	69,817	0	184	0	0	5.750	0.018	MON	315	0	12/30/2021	03/26/2036
12641Q-EX-6	CSMC 2009-7R 1A3 - CMO/RMBS			4	1.A FM	64,519	101.2978	60,779	60,000	64,520	0	1	0	0	5.750	4.311	MON	288	0	12/30/2021	03/26/2036
12641Q-EY-4	CSMC 2009-7R 1A4 - CMO/RMBS			4	3.B FM	105,870	90.6737	108,808	120,000	105,872	0	2	0	0	5.750	4.980	MON	575	0	12/30/2021	03/26/2036
12641T-AB-2	CSMC 2009-5R 1A2 - CMO/RMBS			4	1.D FM	685,320	93.0722	836,677	898,954	649,724	0	(22,142)	0	0	2.337	16.647	MON	1,751	22,934	09/11/2012	06/26/2036
12646U-AK-4	CSMC 2013-IVR1 A2 - CMO/RMBS			4	1.A	335,152	101.6898	364,509	358,452	339,290	0	122	0	0	3.000	4.248	MON	896	10,744	01/28/2014	03/25/2043
12646W-AH-7	CSMC 2013-IVR2 A2 - CMO/RMBS			4	1.A	285,723	101.5282	310,464	305,791	289,046	0	72	0	0	3.000	4.178	MON	764	9,165	02/12/2014	04/27/2043
12647P-AK-4	CSMC 2013-7 A6 - CMO/RMBS			4	1.A	387,365	102.0228	410,066	401,935	388,842	0	377	0	0	3.500	4.269	MON	1,172	14,068	01/09/2014	08/25/2043
12667Q-JP-4	CWHL 2005-HYB9 1A1 - CMO/RMBS			4	1.D FM	134,233	93.2919	143,591	153,916	126,151	0	4,427	0	0	1.987	6.059	MON	255	3,284	11/08/2016	02/20/2036
12667Q-NY-0	CWL 2005-16 2A3 - RMBS			4	1.A FM	6,254	99.6136	130,115	130,620	16,849	0	16,720	0	0	5.669	64.783	MON	617	5,778	12/08/2005	07/25/2034
12667S-DR-0	CWL 2004-7 MF2 - RMBS			4	1.A FM	703,996	99.9420	688,106	688,505	683,893	0	(3,516)	0	0	5.649	1.147	MON	3,241	30,435	06/17/2020	10/25/2034
12667F-4N-2	CWALT 2005-7CB 2A3 - CMO/RMBS			4	1.D FM	346,144	96.6756	378,577	391,595	346,433	0	3,330	0	0	5.500	7.252	MON	1,795	21,538	09/14/2011	04/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS			4	1.D FM	331,215	95.4162	344,544	361,096	315,394	0	4,500	0	0	5.250	7.519	MON	1,580	18,958	03/30/2012	04/25/2035
12667G-AC-7	CWALT 2005-13CB A3 - CMO/RMBS			4	1.D FM	209,742	98.9772	247,504	250,061	221,474	0	12,526	0	0	5.500	12.439	MON	1,146	13,753	09/06/2011	05/25/2035
12668A-PC-3	CWALT 2005-54CB 110 - CMO/RMBS			4	5.B FE	314,489	90.3937	331,118	366,306	313,555	0	(934)	0	0	5.500	3.334	MON	1,679	0	12/29/2021	11/25/2035
126694-2H-0	CWHL 2006-10 A11 - CMO/RMBS			4	3.B FM	119,200	61.8123	113,877	184,231	118,821	0	(379)	0	0	5.850	1.751	MON	898	0	12/29/2021	05/25/2036
126694-4F-2	CWHL 2006-HYB3 31B - CMO/RMBS			4	1.D FM	262,578	96.0154	262,522	273,416	262,794	0	216	0	0	2.902	1.038	MON	661	0	12/29/2021	05/20/2036
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS			4	1.D FM	141,558	93.5745	151,232	161,617	108,667	0	11,630	0	0	2.747	14.187	MON	370	4,538	06/23/2016	04/22/2036
126694-D7-0	CWHL 2006-HYB2 4A1 - CMO/RMBS			4	1.A FM	122,309	93.3471	125,101	134,018	129,899	0	9,367	0	0	3.214	11.513	MON	359	4,047	11/03/2016	04/22/2036
12669D-US-5	CWHL 2002-39 A18 - CMO/RMBS			4	1.D FM	65,929	102.0995	69,011	67,592	65,929	0	23	4,952	0	5.750	5.717	MON	324	3,887	12/02/2002	02/25/2033
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS			4	1.A FM	13,940	99.0107	13,781	13,918	13,899	0	80	0	0	3.095	2.799	MON	36	424	01/27/2017	09/20/2034
12669G-R4-5	CWHL 2005-15 A8 - CMO/RMBS			4	1.D FM	268,857	71.3795	235,067	329,320	222,165	0	(1,563)	0	0	5.500	6.453	MON	1,509	17,295	07/19/2013	08/25/2035
152314-KJ-8	CXHE 2004-C AF5 - RMBS			4	1.A FM	1,391,507	102.3209	1,427,371	1,394,995	1,391,774	0	257	0	0	6.480	5.169	MON	7,533	71,175	08/11/2010	06/25/2034
161546-CW-4	CFAB 2002-3 IA5 - RMBS			4	1.A FM	229,815	100.9039	231,907	229,830	229,162	0	(26)	0	0	5.907	5.927	MON	1,131	13,576	09/10/2002	06/25/2032
16162W-PV-5	CHASE 2005-A2 1A1 - CMO/RMBS			4	1.D FM	37,065	91.0178	45,127	49,580	32,556	0	2,802	0	0	4.340	13.157	MON	179	1,512	09/05/2008	01/25/2036
16162X-AD-9	CHASE 2006-S3 1A4 - CMO/RMBS			4	1.D FM	34,336	62.1056	29,680	47,790	26,532	0	(1,186)	0	0	6.000	5.704	MON	48	2,770	02/27/2008	11/25/2036
16163C-AG-7	CHASE 06A1 2A2 - CMO/RMBS			4	1.D FM	95,553	96.1585	327,009	340,073	241,501	0	30,693	0	0	2.845	18.174	MON	806	10,325	08/13/2008	09/25/2036
16165M-AG-3	CFLX 2006-2 A5 - RMBS			4	1.D FM	312,247	98.2111	313,341	319,048	312,219	0	(28)	0	0	5.990	3.826	MON	1,593	0	12/29/2021	09/25/2036
17307G-ED-6	CMLTI 2004-HYB2 3A - CMO/RMBS			4	1.A FM	208,973	100.9640	223,032	220,902	205,911	0	3,224	0	0	2.526	4.612	MON	465	6,095	01/10/2020	03/27/2034
17312H-AF-6	CRMSI 2007-2 A6 - RMBS			4	1.A FM	3,917	100.4953	4,093	4,073	3,955	0	17	0	0	6.265	8.605	MON	21	201	04/12/2011	06/25/2037
17315X-AF-8	CMLTI 2009-9 2A3 - CMO/RMBS			4	1.D FM	71,127	107.1148	100,573	93,893	80,355	0	5,615	0	0	3.135	10.686	MON	245	3,026	11/01/2016	11/25/2035
17323M-AE-5	CMLTI 2015-A B3 - CMO/RMBS			4	1.A	576,049	103.7996	657,977	633,892	576,375	0	10,223	0	0	4.500	6.862	MON	2,377	28,415	03/26/2020	06/25/2058
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS			4	1.A FE	3,186,801	99.7672	3,179,384	3,186,805	3,186,748	0	(48)	0	0	1.390	1.387	MON	3,691	44,287	10/06/2020	01/26/2065
225410-FV-9	CSFB 2003-17 1A4 - CMO/RMBS			4	1.A FM	82,589	100.9693	82,836	82,041	81,715	0	(231)	0	0	5.500	5.574	MON	376	4,512	01/07/2005	06/25/2033
22541S-PJ-1	CSFB 2004-AR6 CB1 - CMO/RMBS			4	1.A FM	504,219	94.4217	598,858	634,238	540,123	0	(974)	0	0	1.302	5.349	MON	115	7,856	11/04/2016	10/25/2034
225458-2Y-3	CSFB 2005-8 914 - CMO/RMBS			4	6. FE	280,112	85.6672	278,088	324,614	278,088	(1,969)	(56)	0	0	5.250	2.848	MON	1,420	0	12/29/2021	09/25/2035
225470-Q8-9	CSMC 2006-3 5A5 - CMO/RMBS			4	4.B FM	93,183	41.7875	81,175	194,257	93,241	0	58	0	0	6.000	6.000	MON	971	0	12/29/2021	04/25/2036
225470-VF-7	CSMC 2006-1 3I5 - CMO/RMBS			4	6. FE	277,869	68.7737	299,539	435,544	275,851	0	(2,019)	0	0	5.750	8.337	MON	2,087	0	12/29/2021	02/25/2036
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS			4	1.A	331,752	98.4090	363,569	369,447	333,367	0	1,863	0	0	2.130	4.602	MON	656	7,862	02/25/2014	02/25/2043
24763L-FN-5	DELHE 1999-2 A7F - RMBS			4	1.A FM	10,501	101.0774	10,616	10,502	6,146	0	(1,559)	0	0	7.030	209.556	MON	62	359	05/27/1999	08/15/2030
251510-DQ-3	DBALT 2005-2 2A1 - CMO/RMBS			4	1.A FM	5,392	98.1241	6,170	6,288	7,245	0	0	0	0	0.402	0.000	MON	0	25	03/19/2008	04/25/2035
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS			4	1.A FE	1,986,093	100.1287	2,004,620	2,002,044	1,988,209	0	1,459	0	0	1.710	1.797	MON	2,853	34,235	07/20/2020	07/25/2030
32027L-AE-5	FFML 2006-FF14 A5 - RMBS			4	1.A FM	272,133	99.0764	301,884	304,698	290,876	0	4,829	0	0	0.262	5.439	MON	13	808	06/07/2016	10/25/2036
32051G-T7-0	FHAMS 2006-FA1 112 - CMO/RMBS			4	2.B FM	172,285	61.7742	172,071	278,549	171,384	0	(901)	0	0	6.000	7.205	MON	1,393	0	12/29/2021	04/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS			4	1.D FM	83,726	91.3574	82,776	90,607	62,810	0	4,801	0	0	2.710	11.768	MON	205	2,458	07/12/2016	11/25/2035
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS			4	3.B FM	169,777	91.3574	162,306	177,661	171,067	0	472	0	0	2.710	2.332	MON	401	4,819	04/23/2019	11/25/2035
32051G-XV-2	FHASI 2005-AR5 4A1 - CMO/RMBS			4	1.D FM	134,889	100.2683	137,212	136,845	123,570	0	3,160	0	0	2.769	5.642	MON	316	3,961	02/06/2014	11/25/2035
32051H-AF-0	FHAMS 2006-FA3 A6 - CMO/RMBS			4	3.B FM	48,549	62.0034	48,492	78,209	48,160	0	(389)	0	0	6.000	5.285	MON	391	0	12/29/2021	07/25/2036
32052D-AG-6	FHAMS 2006-FA8 1A7 - CMO/RMBS			4	1.D FM	32,202	59.0432	36,945	62,573	0	0	(3,755)	0	0	6.000	250.000	MON	313	3,755	08/13/2008	02/25/2037
3622E8-AB-1	GSAA 2006-15 AF2 - RMBS			4	1.D FM	97,831	37.3955	270,511	723,380	216,285	0	7,473	0	0	5.679	9.103	MON	3,423	12,726	09/24/2008	09/25/2036
362341-4A-4	GSR 2006-AR1 2A1 - CMO/RMBS			4	1.D FM	121,652	100.4582	127,731	127,149	123,220	0	1,872	0	0	2.873	4.640	MON	304	3,750	06/16/2016	01/25/2036
362341-SG-5	GSR 2005-AR6 B1 - CMO/RMBS			4	3.B FM	1,437,740	90.9277	1,442,547	1,586,477	1,448,442	0	10,011	0	0	2.780	4.190	MON	3,675	45,485	12/03/2020	09/25/2035
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS			4	1.A FM	219,669	102.2430	223,414	218,513	218,195	0	828	0	0	3.047	2.880	MON	555	6,990	01/27/2017	09/25/2034
36242D-PG-2	GSR 2004-14 3A2 - CMO/RMBS			4	1.A FM	241,427	103.6099	254,304	245,443	239,859	0	1,363	0	0	2.660	3.982	MON	544	6,921	02/05/2016	12/25/2034
39678W-AA-6	GCSP 51 A - MBS			4,5	1.A FM	88,302	98.1450	87,099	88,745	90,085	0	(389)	0	0	4.578	3.632	MON	68	3,939	01/28/2005	09/25/2034
43741B-AA-7	HMBT 2007-1 1A1 - CMO/RMBS			4	1.D FM	201,975	96.9406	197,117	203,338	202,315	0	340	0	0	2.934	1.706	MON	497	0	12/29/2021	04/25/2047
45254N-MZ-7	IMM 2005-2 1A2 - RMBS			4	1.A FM	170,741	99.9292	203,119	203,263	185,048	0	2,985	0	0	0.722	4.478	MON	20	1,485	02/11/2008	04/25/2035
45254N-NT-0	IMM 2005-3 M1 - RMBS			4	1.A FM	0	86.5228	30,081	34,766	26,491	0	15,482	0	0	0.733	120.853	MON	4	978	05/20/2008	08/25/2035
466247-RP-0	JPMMT 2005-HYB4 2A1 - CMO/RMBS			4	1.A FM	63,114	101.8667	72,442	71,114	64,885	0	1,306	0	0	2.908	6.422	MON	172	2,144	06/05/2012	07/25/2035
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS			4	1.D FM	175,484	53.4202	138,846	259,913	120,867	0	(5,579)	0	0	6.000	7.951	MON	1,300	15,595	02/07/2008	12/25/2035
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS			4	1.D FM	968,005	89.0675	1,048,005	1,176,641	944,922	0	36,763	0	0	2.802	7.149	MON	2,747	32,682	04/06/2017	03/25/2036
46627M-EC-7	JPALT 2006-S1 1A6 - CMO/RMBS			4	1.D FM	254,724	70.3490	320,049	454,945	271,896	0	2,556	0	0	5.750	10.120	MON	2,180	26,159	01/31/2008	03/25/2036
46627M-EJ-2	JPALT 2006-S1 1I2 - CMO/RMBS			4	4.B FM	347,877	71.1884	330,725	464,577	346,860	0	(1,017)	0	0	6.000	1.710	MON	2,323	0	12/29/2021	03/25/2036
46628L-AB-4	JPMMT 2006-A4 1A2 - CMO/RMBS			4	1.D FM	35,919	87.4290	83,443	95,440	34,496	0	7,752	0	0	2.872	30.787	MON	228	2,894	10/15/2008	06/25/2036
46628V-AH-9	JPALT 2006-S3 A5 - RMBS			4	1.D FM	2,667,831	89.8708	3,587,848	3,992,230	2,723,445	0	52,355	0	0	6.920	9.241	MON	23,022	183,766	08/09/2012	08/25/2036
46630P-AP-0	JPMMT 2007-A2 3A1 - CMO/RMBS			4	1.D FM	0	91.9160	5,193	5,650	3,882	0	320	0	0	2.853	12.320	MON	13	167	06/23/2008	04/25/2037
46630W-AB-6	JPMMT 2007-S2 1A2 - CMO/RMBS			4	4.B FM	216,605	56.2985	200,082	355,395	215,362	0	(1,243)	0	0	5.500	0.906	MON	1,629	0	12/29/2021	06/25/2037
46631N-AA-7	JPMMT 2007-S3 1A1 - CMO/RMBS			4	3.B FM	167,793	68.2546	167,265	245,060	166,961	0	(832)	0	0	5.500	1.197	MON	1,123	0	12/29/2021	08/25/2037
46631N-DT-3	JPMMT 2007-S3 A90 - CMO/RMBS			4	4.B FM	488,348	74.4108	513,758	690,434	488,455	0	106	0	0	7.000	7.000	MON	4,028	0	12/29/2021	08/25/2037
46632T-AA-3	JPMMT 2008-R2 1A1 - CMO/RMBS			4	1.A FM	428,101	100.5292	543,907	541,044	460,255	0	2,179	0	0	2.880	7.682	MON	1,298	16,030	12/07/2009	07/29/2037
46633A-AC-9	JPMMT 2008-R4 2A1 - CMO/RMBS			4	1.A FM	43,567	102.0945	57,347	56,171	56,144	0	(10)	0	0	10.000	9.918	MON	468	5,463	12/18/2008	11/26/2036
46634D-AX-6	JPMRR 2010-1 3A2 - CMO/RMBS			4	1.D FM	508,521	81.7397	880,211	1,076,847	601,279	0	53,503	0	0	6.000	19.160	MON	5,384	64,598	02/17/2010	04/26/2037
46634F-AU-7	JPMRR 2010-2 3A1 - CMO/RMBS			4	5.B GI	0	100.0000	0	0	0	0	0	0	0	6.000	6.000	MON	0	0	07/08/2010	07/26/2036
46634F-AZ-6	JPMRR 2010-2 3A6 - CMO/RMBS			4	5.B GI	0	100.0000	0	0	0	0	0	0	0	6.000	0.000	MON	0	0	05/18/2010	07/26/2036
46635B-AD-3	J.P. MORGAN RESECURITIZATION TRUST, SERI			4	1.D FM	554,532	105.7759	847,594	801,311	657,072	0	3,985	0	0	5.290	11.697	MON	3,532	42,417	09/15/2010	03/01/2039
46651G-AC-3	JPMMT 2019-7 A3 - CMO/RMBS			4	1.A	127,910	101.1535	127,788	126,331	127,794	0	(37)	0	0	3.500	3.105	MON	368	4,306	09/13/2019	02/25/2050
472320-AA-8	JMAC 08R1 A - CMO/RMBS			4	1.D FM	946,006	94.1333	1,164,659	1,237,244	1,094,251	0	93,721	0	0	5.551	15.365	MON	954	67,105	07/24/2008	06/25/2047
472321-AD-0	JMAC 2010-R8 2A2 - CMO/RMBS			4	1.A FM	1,307	97.4811	79,008	81,050	42,717	0	10,928	0	0	2.801	31.346	MON	189	2,270	08/26/2008	07/27/2037
472321-AH-1	JMAC 2008-R2 2A3 - CMO/RMBS			4	1.D FM	2,913	54.1663	56,492	104,294	12,689	0	1,232	0	0	2.830	41.518	MON	238	2,907	08/26/2008	07/25/2037
472321-AJ-7	JMAC 2008-R2 3A1 - CMO/RMBS			4	1.A FM	67,603	97.6991	83,519	85,486	81,104	0	3,357	0	0	3.496	6.456	MON	241	2,801	08/26/2008	01/25/2039
472321-AK-4	JMAC 2008-R2 3A2 - CMO/RMBS			4	1.D FM	51,402	87.6184	414,709	473,312	220,196	0	32,081	0	0	2.899	24.793	MON	1,105	13,344	08/26/2008	02/25/2037
47233D-AB-7	JEFFERIES RESECURITIZATION TRUST 2009-R1			4	1.D FM	148,021	96.5867	914,686	947,009	686,146	0	40,447	0	0	6.000	13.742	MON	4,735	47,273	08/10/2009	09/01/2036
525221-GM-3	LXS 2005-9N 1A1 - RMBS			4	1.D FM	1,211,870	92.8643	1,319,627	1,421,027	1,247,920	0	17,640	0	0	0.643	4.360	MON	127	9,230	08/03/2016	02/25/2036
525241-AL-9	LXS 2007-1 WF1 - RMBS			4	1.D FM	86,177	99.6779	221,304	222,020	148,394	0	2,279	0	0	4.620	11.344	MON	855	14,370	08/11/2008	01/25/2037
57643M-LZ-5	MASTR 2006-1 1A3 - CMO/RMBS			4	1.D FM	39,985	83.0002	57,089	68,782	55,480	0	(1,069)	0	0	5.750	5.064	MON	330	3,955	04/07/2006	05/25/2036
57645T-AA-5	MARM 2007-HF2 A1 - RMBS			4	1.A FM	404,607	99.0374	443,082	447,388	435,712	0	5,185	0	0	0.722	3.127	MON	45	3,268	01/16/2014	09/25/2037
585495-AA-2	MELLO 21MTG1 A1 - CMO/RMBS			4	1.A	4,592,542	99.8340	4,529,246	4,536,778	4,592,148	0	(394)	0	0	2.500	2.203	MON	9,452	85,065	03/17/2021	04/25/2051
589929-PK-8	GNABS 1998-GN1 M1 - RMBS			4	1.A FM	22,449	99.8477	22,417	22,451	22,451	0	100	0	0	7.630	7.209	MON	143	1,501	03/05/1998	02/25/2027
59020U-W4-3	MLMI 2005-A9 4A1 - CMO/RMBS			4	1.D FM	365,756	64.3163	266,302	414,051	262,082	0	1,840	0	0	2.588	4.917	MON	893	11,281	07/19/2013	12/25/2035
61751D-AE-4	MSM 2006-17XS A3A - RMBS			4	1.D FM	558,945	45.1747	372,696	825,011	295,784	0	12,617	0	0	5.651	8.178	MON	3,885	11,753	01/11/2013	10/25/2046
61751M-AU-8	MSM 2007-10XS A1B - RMBS			4	1.A FM	576,854	95.8286	606,838	633,253	565,504	0	8,228	0	0	6.000	5.544	MON	3,166	12,379	01/08/2014	02/25/2037
61758M-AA-5	MSRR 2009-R2 A1 - CMO/RMBS			4	1.A FM	172,377	99.6021	165,322	165,982	164,186	0	1,765	0	0	6.000	8.702	MON	830	9,959	08/21/2012	04/26/2036
61758V-AQ-0	MSRR 2010-R2 3B2 - CMO/RMBS			4	1.D FM	484,295	73.7877	937,983	1,271,191	821,023	0	71,528	0	0	6.888	19.889	MON	7,296	73,296	02/09/2010	10/26/2037
61915R-AB-2	MHL 2005-2 1A2 - RMBS			4	1.A FM	30,884	99.1912	55,699	56,153	39,094	0	1,647	0	0	0.762	38.541	MON	7	428	08/26/2008	05/25/2035
62942K-AA-4	NRPMT 2013-1 A1 - CMO/RMBS			4	1.A	880,781	101.4756	935,893	922,284	888,277	0	227	0	0	3.250	3.968	MON	2,498	29,974	03/11/2014	07/25/2043
643528-AB-8	NCAMT 2006-ALT1 AF2 - RMBS			4	1.D FM	30,753	32.2137	20,313	63,057	17,659	0	385	0	0	5.909	6.948	MON	311	1,042	12/19/2007	07/25/2036
643529-AC-4	NCAMT 2006-ALT2 AF3 - RMBS			4	1.D FM	211,901	29.5745	94,239	318,648	72,404	0	2,466	0	0	5.081	9.586	MON	1,349	5,382	01/11/2013	10/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
643529-AD-2	NCAMT 2006-ALT2 AF4 - RMBS			4	1.D FM	105,951	29.5745	47,119	159,324	36,219	0	1,212	0	0	5.001	9.524	MON	664	2,691	01/11/2013	10/25/2036
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS			4	1.D FM	287,730	40.7766	284,793	698,423	284,640	0	(3,090)	0	0	5.515	3.144	MON	3,210	0	12/29/2021	01/25/2036
65538P-AA-6	NAA 2007-1 1AA - RMBS			4	1.D FM	0	105.7296	208,463	197,166	109,044	0	13,677	0	0	5.995	22.034	MON	985	8,711	05/08/2007	03/25/2047
65539C-AK-2	NMFR 2011-4R 110 - CMO/RMBS			4	1.D FM	367,834	95.9728	406,157	423,200	354,263	0	9,297	0	0	2.985	6.202	MON	1,053	13,044	06/06/2016	12/29/2036
67098A-AM-1	OBX 2019-INV1 A12 - CMO/RMBS			4	1.A	897,646	100.4390	985,341	981,034	913,658	0	8,702	0	0	4.000	8.384	MON	3,270	39,164	03/24/2020	11/25/2048
67448Q-AC-5	OBX 19EXP1 1A3 - CMO/RMBS			4	1.A	172,295	100.1902	173,490	173,161	172,343	0	37	0	0	4.000	4.183	MON	577	6,926	03/27/2020	01/25/2059
693456-AA-3	PMTLT 2013-J1 A1 - CMO/RMBS			4	1.A	510,974	101.7526	533,602	524,412	511,628	0	212	0	0	3.500	3.969	MON	1,530	18,354	02/12/2014	09/25/2043
693684-AA-0	PSMC 201 A1 - CMO/RMBS			4	1.A	324,297	100.5475	318,946	317,209	323,908	0	(10,235)	0	0	3.500	0.981	MON	925	11,102	01/24/2020	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS			4	1.A	142,211	100.1569	139,641	139,422	142,728	0	(5,936)	0	0	3.500	0.330	MON	407	4,880	10/08/2019	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS			4	1.A	224,358	100.1747	221,531	221,144	225,012	0	(7,181)	0	0	3.500	1.039	MON	645	7,740	10/28/2019	11/26/2049
74387Y-AD-5	PFMT 2021-1 A2A - CMO/RMBS			4	1.A	9,213,242	97.5955	9,073,941	9,297,500	9,214,497	0	1,255	0	0	2.000	2.121	MON	15,496	131,715	04/09/2021	04/25/2051
74923H-AQ-4	RALI 2007-QS4 3A6 - CMO/RMBS			4	4.B FM	134,631	96.0475	134,856	140,405	137,009	0	2,378	0	0	6.000	3.526	MON	702	0	12/29/2021	03/25/2037
74927T-AC-5	RBSSP 2010-9 3A2 - CMO/RMBS			4	1.A FM	1,078,559	99.4269	1,142,347	1,148,931	1,033,234	0	14,110	0	0	4.726	6.840	MON	754	55,299	08/20/2013	10/26/2034
74928D-AV-7	RBSSP 2009-1A 7A2 - CMO/RMBS			4	1.D FM	309,460	98.5308	673,924	683,973	292,420	0	111,650	0	0	2.877	57.122	MON	1,640	20,340	07/08/2010	09/26/2037
74928F-AY-6	RBSSP 2009-3 6A3 - CMO/RMBS			4	1.D FM	575,695	54.8113	516,196	941,771	152,690	0	27,017	0	0	3.469	43.466	MON	2,723	56,515	07/08/2010	03/25/2036
74928U-AM-9	RBSSP 2009-12 5A2 - CMO/RMBS			4	1.D FM	333,012	102.0145	479,701	470,228	394,714	0	23,955	0	0	2.536	9.962	MON	994	13,922	03/21/2013	08/26/2036
749357-AA-7	RCKT 191 A1 - CMO/RMBS			4	1.A	328,768	101.1860	327,600	323,760	330,221	0	(6,050)	0	0	3.500	2.002	MON	944	11,477	10/11/2019	09/27/2049
749389-AA-0	RCKT 201 A1 - CMO/RMBS			4	1.A	742,773	101.6297	790,448	777,772	726,866	0	22,075	0	0	3.000	6.302	MON	1,944	23,333	03/27/2020	02/25/2050
74951P-DQ-8	RESIF 2005-A B3 - CMO/RMBS			4	1.D FM	7,034	4.6928	11,781	251,046	10,659	0	0	0	0	0.681	0.000	MON	105	1,740	03/09/2012	03/10/2037
74968R-AA-3	RPIT 191 A - CMO/RMBS			4	1.A FE	2,427,847	100.1135	2,449,563	2,446,787	2,431,271	0	411	0	0	2.750	2.939	MON	1,121	67,287	10/09/2019	10/25/2063
74969M-AA-3	RPIT 201 A - CMO/RMBS			4	1.A FE	1,231,164	102.7035	1,264,448	1,231,164	1,231,164	0	0	0	0	3.250	3.250	MON	667	40,013	04/24/2020	04/26/2060
75115D-AA-3	RALI 2006-QS13 1A1 - CMO/RMBS			4	1.D FM	306,449	69.4295	289,208	416,550	306,648	0	200	0	0	0.442	3.656	MON	31	0	12/29/2021	09/25/2036
75116C-ET-9	RALI 2007-QS6 1I4 - CMO/RMBS			4	4.B FM	226,869	96.1082	226,641	235,818	227,765	0	896	0	0	5.750	3.053	MON	1,130	0	12/29/2021	04/25/2037
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS			4	4.B FM	1,063,894	96.2918	1,065,817	1,106,862	1,071,209	0	7,315	0	0	6.500	3.923	MON	5,996	0	12/29/2021	07/25/2037
75971F-AY-9	RAMC 2007-3 AF6 - RMBS			4	1.A FM	1,026,654	82.6000	1,177,800	1,425,908	1,103,553	0	17,559	0	0	2.910	5.392	MON	3,458	41,021	09/21/2010	09/25/2037
759950-EM-6	RAMC 2004-4 AF5 - RMBS			4	1.A FM	1,338,468	93.2708	1,382,789	1,482,553	1,368,388	0	11,227	0	0	5.993	4.706	MON	7,404	53,752	08/24/2010	02/25/2035
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS			4	1.D FM	50,072	95.6637	181,072	189,279	134,259	0	2,981	0	0	6.000	10.864	MON	946	11,357	02/08/2008	10/25/2035
761118-SC-3	RALI 2006-QS1 A4 - CMO/RMBS			4	5.B FE	259,852	95.0134	265,577	279,515	260,294	0	442	0	0	5.750	4.685	MON	1,339	0	12/29/2021	01/25/2036
761118-UG-1	RALI 2006-QS2 1A1 - CMO/RMBS			4	4.B FM	156,832	96.3324	155,074	160,978	157,455	0	623	0	0	5.500	2.652	MON	738	0	12/29/2021	02/25/2036
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS			4	1.D FM	1,620	96.3324	107,615	111,712	92,912	0	4,674	0	0	5.500	12.271	MON	512	6,144	02/13/2006	02/25/2036
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS			4	1.D FM	1,136,951	101.6522	1,271,008	1,250,349	1,171,227	0	39,742	0	0	2.686	6.638	MON	2,799	36,933	07/05/2016	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - ABS			4	1.A FE	2,999,338	100.2294	3,006,223	2,999,342	3,011,342	0	12,002	0	0	1.719	1.724	MON	859	51,553	10/14/2020	10/25/2050
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS			4	1.A	1,107,685	101.6619	1,106,726	1,088,634	1,106,101	0	(923)	0	0	3.500	3.156	MON	3,175	38,102	11/14/2019	12/27/2049
81745A-AB-3	SEMT 2013-5 A2 - CMO/RMBS			4	1.A	417,390	102.0989	450,134	440,880	421,118	0	162	0	0	3.000	3.962	MON	1,102	13,226	03/17/2014	05/25/2043
81745J-AA-6	SEMT 2013-11 A1 - CMO/RMBS			4	1.A	258,266	101.4403	265,554	261,784	258,771	0	(40)	0	0	3.500	3.733	MON	764	9,161	02/27/2014	09/25/2043
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS			4	1.A	461,295	99.8072	513,941	514,934	470,945	0	2,068	0	0	1.874	3.936	MON	804	9,650	07/11/2014	02/25/2043
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	386,213	101.1309	382,571	378,292	390,088	0	(9,693)	0	0	3.500	1.657	MON	1,103	13,240	10/08/2019	11/25/2049
81748K-AA-0	SEMT 202 A1 - CMO/RMBS			4	1.A	646,489	101.5699	640,818	630,913	652,748	0	(9,931)	0	0	3.500	1.425	MON	1,840	22,082	02/13/2020	03/25/2050
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS			4	1.A FM	350,443	99.7464	456,934	458,095	447,244	0	8,134	0	0	0.803	3.501	MON	51	3,717	10/09/2013	12/25/2035
855541-AC-2	STARM 2007-S1 3A1 - CMO/RMBS			4	1.D FM	112,702	88.0507	115,768	131,479	112,149	0	2,334	0	0	2.263	4.787	MON	248	3,280	10/10/2012	01/25/2037
863579-VW-5	SARM 2005-17 5A2 - CMO/RMBS			4	1.D FM	152,543	70.8465	230,651	325,565	191,796	0	18,897	0	0	0.402	10.761	MON	22	1,312	08/27/2008	08/25/2035
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS			4	1.D FM	402,640	81.6761	439,066	537,570	401,759	0	(881)	0	0	2.729	4.325	MON	1,223	0	12/29/2021	09/25/2035
86360B-AJ-7	SARM 2006-4 5A1 - CMO/RMBS			4	1.D FM	229,408	88.4965	247,946	280,176	222,107	0	8,566	0	0	2.901	7.718	MON	677	8,602	09/27/2012	05/25/2036
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS			4	1.E FE	3,334,262	98.3235	3,469,168	3,528,320	3,344,896	0	7,159	0	0	0.383	6.197	MON	188	13,643	07/10/2020	05/25/2047
86363G-AF-1	SARM 2007-3 3A1 - CMO/RMBS			4	1.D FM	245,464	65.8233	273,411	415,372	244,236	0	(1,228)	0	0	3.083	4.039	MON	1,067	0	12/29/2021	04/25/2037
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS			4	1.A FM	200,301	112.1066	263,072	234,662	249,132	0	11,929	0	0	0.502	6.903	MON	16	3,742	03/04/2016	01/25/2038
88157V-AB-3	TMTS 2007-6ALT A2 - RMBS			4,5	1.A FM	343,978	75.5701	499,894	661,497	402,678	0	28,448	0	0	0.702	8.018	MON	64	3,051	04/30/2010	08/25/2038
89175V-AC-7	TPMT 182 M1 - RMBS			4	1.A	1,880,360	103.2406	2,064,812	2,000,000	1,915,569	0	11,958	0	0	3.500	4.152	MON	5,833	66,741	10/05/2018	03/25/2058
89176E-AC-4	TPMT 2018-1 M1 - RMBS			4	1.A	941,094	104.0158	1,040,158	1,000,000	960,247	0	6,463	0	0	3.500	4.379	MON	2,917	35,000	01/17/2019	01/25/2058
92925V-AF-7	WAMU 2007-HY1 2A3 - CMO/RMBS			4	3.B FM	334,302	98.3734	359,667	365,614	380,361	0	7,598	0	0	3.051	4.832	MON	930	11,142	05/20/2016	02/25/2037
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS			4	1.D FM	441,383	99.0105	452,116	456,635	441,258	0	(125)	0	0	0.823	1.084	MON	313	0	12/29/2021	01/25/2047
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS			4	3.B FM	1,307,251	98.9249	1,377,000	1,391,965	1,460,423	0	31,811	0	0	2.559	4.588	MON	2,968	36,295	09/16/2016	11/25/2036
93934F-MD-1	WMALT 2006-2 2CB - CMO/RMBS			4	6. *	323,496	81.8025	350,764	428,794	328,288	0	4,792	0	0	6.500	250.000	MON	2,323	0	12/29/2021	03/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93934N-AC-9	WMALT 2006-5 1A3 - CMO/RMBS			4	4.B FM	168,795	91.0692	164,955	181,132	168,866	0	71	0	0	6.000	2.226	MON	906	0	12/29/2021	07/25/2036
93934N-AR-6	WMALT 2006-5 2C2 - CMO/RMBS			4	1.D FM	0	57.4245	65,058	113,292	48,490	0	9,688	0	0	0.702	24.668	MON	13	796	04/23/2008	07/25/2036
94980G-AR-2	WFHET 2004-2 M4 - RMBS			4	1.A FM	4,308	100.0438	6,246	6,243	6,172	0	138	0	0	1.902	15.926	MON	2	120	10/01/2010	12/25/2033
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS			4	1.A	1,424,774	101.5154	1,421,052	1,399,839	1,429,778	0	(28,969)	0	0	3.500	2.020	MON	4,083	48,943	11/19/2019	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS			4	1.A	277,268	101.1965	277,293	274,014	278,728	0	(1,954)	0	0	3.000	1.987	MON	685	8,220	02/14/2020	12/27/2049
97652P-AL-5	WIN 2014-1 A11 - CMO/RMBS			4	1.A	136,689	101.2428	139,258	137,549	136,761	0	3	0	0	3.500	3.640	MON	401	4,814	06/19/2014	06/20/2044
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						99,276,422	XXX	107,151,733	119,094,671	101,111,364	(109,058)	1,094,170	4,952	0	XXX	XXX	XXX	313,680	2,693,827	XXX	XXX
05490T-AA-0	BBCCR 2015-GTP A - CMBS			4	1.A	2,574,970	106.2401	2,656,003	2,500,000	2,529,651	0	(7,673)	0	0	3.966	3.629	MON	6,885	99,150	08/07/2015	08/12/2033
05608B-AA-8	BX 2019-IMC A - CMBS			4	1.A	2,000,000	99.8168	1,996,336	2,000,000	2,000,000	0	0	0	0	1.110	1.113	MON	1,048	22,385	05/02/2019	04/17/2034
05608V-AA-4	BX 2021-MFM1 A - CMBS			4	1.A FE	1,000,000	99.2361	992,361	1,000,000	1,000,000	0	0	0	0	0.810	0.822	MON	382	7,319	01/05/2021	01/17/2034
12531W-BA-9	CFCRE 2016-C3 A2 - CMBS			4	1.A	1,966,780	105.7393	2,059,094	1,947,330	1,954,430	0	(2,358)	0	0	3.597	3.493	MON	5,837	75,574	01/22/2016	01/10/2048
12593F-BC-7	COMM 2015-LC21 A3 - CMBS			4	1.A	1,495,065	104.9673	1,559,158	1,485,375	1,488,676	0	(849)	0	0	3.445	3.361	MON	4,264	51,171	01/07/2016	07/10/2048
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS			4	1.A FM	4,099,741	100.5672	4,022,688	4,000,000	4,001,513	0	(13,977)	0	0	3.147	2.800	MON	10,490	125,880	08/08/2012	08/15/2045
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS			4	1.A	4,668,594	103.8999	4,675,497	4,500,000	4,524,690	0	(19,399)	0	0	4.255	3.841	MON	15,955	193,409	10/16/2013	07/10/2045
12632Q-AW-3	COMM 2014-CCRE18 A4 - CMBS			4	1.A	851,240	104.3497	879,511	842,849	844,000	0	(1,025)	0	0	3.550	3.448	MON	2,493	29,921	06/19/2014	07/17/2047
12632Q-AX-1	COMM 2014-CCRE18 A5 - CMBS			4	1.A	1,029,927	105.5499	1,055,499	1,000,000	1,007,162	0	(3,340)	0	0	3.828	3.479	MON	3,190	38,280	06/19/2014	07/17/2047
126650-AW-0	CVSPAS NOTES CTF - CMBS			4	2.B	538,934	107.7772	580,849	538,935	538,957	0	2	0	0	5.298	5.355	MON	1,666	28,553	12/09/2004	01/11/2027
193051-AA-7	COLD 2020-ICE5 A - CMBS			4	1.A	2,457,476	99.8845	2,454,637	2,457,476	2,457,476	0	0	0	0	1.010	1.024	MON	1,172	25,020	10/22/2020	11/16/2037
20048E-AY-7	COMM 2013-LC6 A4 - CMBS			4	1.A	2,425,006	101.2943	2,670,899	2,636,772	2,611,337	0	25,919	0	0	2.941	4.028	MON	6,462	81,345	09/06/2013	01/12/2046
30288L-AN-3	FREMF 2016-K53 B - CMBS			4	1.A	976,250	107.4307	1,074,307	1,000,000	987,542	0	2,213	0	0	4.021	4.331	MON	3,351	40,783	06/16/2016	03/25/2049
30291J-AJ-2	FREMF 2013-K29 B - CMBS			4	1.A	1,968,012	102.5194	2,306,687	2,250,000	2,121,662	0	5,228	0	0	3.471	8.113	MON	6,509	79,324	07/17/2013	05/25/2046
30295D-AG-7	FREMF 2016-K57 B - CMBS			4	1.A	575,308	107.7692	646,615	600,000	586,216	0	2,259	0	0	3.914	4.492	MON	1,957	23,835	09/15/2016	08/25/2049
30295R-AS-0	FREMF 2016-K59 B - CMBS			4	1.A	449,603	106.3455	531,728	500,000	471,979	0	4,780	0	0	3.576	4.932	MON	1,490	18,129	11/15/2016	11/25/2049
36192C-AE-5	GSMS 2013-GC10 A5 - CMBS			4	1.A	3,693,105	101.7087	4,068,348	4,000,000	3,959,555	0	36,239	0	0	2.943	3.945	MON	9,810	117,720	09/04/2013	02/12/2046
36197X-AK-0	GSMS 2013-GCJ12 A4 - CMBS			4	1.A	5,827,008	102.4916	6,303,230	6,150,000	6,005,653	0	5,852	0	0	3.135	5.056	MON	16,067	192,803	10/18/2013	06/12/2046
46590K-AD-6	JPMCC 2015-JP1 A4 - CMBS			4	1.A	2,019,984	106.2484	2,124,968	2,000,000	2,006,908	0	(2,411)	0	0	3.650	3.534	MON	6,083	72,996	12/15/2015	01/15/2049
46639J-AE-0	JPMCC 2013-C10 A5 - CMBS			4	1.A	2,742,223	101.6010	2,994,326	2,947,141	2,917,473	0	23,676	0	0	3.143	4.041	MON	7,718	92,921	07/05/2013	12/17/2047
46639Y-AQ-0	JPMCC 2013-LC11 A5 - CMBS			4	1.A	932,500	102.2474	1,022,474	1,000,000	988,917	0	7,598	0	0	2.960	3.813	MON	2,467	29,599	07/31/2013	04/17/2046
61690A-AD-6	MSBAM 2015-C27 A3 - CMBS			4	1.A	980,820	105.0862	1,008,950	960,117	966,777	0	(3,053)	0	0	3.473	3.190	MON	2,779	38,272	02/17/2016	12/17/2047
61690F-AL-7	MSBAM 2015-C22 A3 - CMBS			4	1.A	977,611	103.2689	1,008,937	977,000	976,485	0	(215)	0	0	3.046	3.042	MON	2,480	29,759	02/12/2016	04/17/2048
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS			4	1.A	2,023,596	100.6610	1,958,333	1,945,473	1,973,716	0	(9,782)	0	0	3.451	2.907	MON	5,595	67,138	02/11/2016	07/15/2050
61761Q-AE-3	MSBAM 2013-C8 A4 - CMBS			4	1.A	945,938	101.6087	1,016,087	1,000,000	992,457	0	6,260	0	0	3.134	3.833	MON	2,612	31,340	08/28/2013	12/17/2048
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS			4	1.A	798,369	103.9151	821,459	790,510	791,305	0	(1,268)	0	0	4.136	3.997	MON	2,725	42,786	09/17/2013	09/17/2046
94989Y-AY-9	WFCM 2016-C32 A3 - CMBS			4	1.A	949,989	104.5845	983,728	940,606	943,853	0	(1,153)	0	0	3.294	3.178	MON	2,582	31,253	02/03/2016	01/17/2059
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						50,968,049	XXX	53,472,709	51,969,585	51,648,390	0	53,524	0	0	XXX	XXX	XXX	134,069	1,686,666	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS			2	2.B FE	1,313,607	90.5009	1,185,123	1,309,515	1,309,515	0	(4)	0	0	3.967	3.960	MON	2,165	51,948	05/30/2017	05/16/2042
00038R-AA-4	AASET 2019-2 A - ABS			2	2.A FE	839,038	97.7899	820,500	839,043	839,052	0	2	0	0	3.376	3.376	MON	1,180	28,326	10/07/2019	10/16/2039
000823-AJ-3	ABPCI I1 A1 - CDO		C.	2	1.A FE	3,000,000	99.9817	2,999,451	3,000,000	3,000,000	0	0	0	0	1.732	1.800	JAJO	10,533	31,820	02/19/2021	04/20/2032
000844-AA-8	ABPCI 8 A1A - CDO		C.	4	1.A FE	2,007,500	100.1061	2,002,122	2,000,000	2,006,099	0	(1,401)	0	0	1.982	1.863	JAJO	8,036	30,816	02/24/2021	04/20/2032
00164T-AA-6	AMCEST 2007 A A28 - RMBS			1	1.F FE	1,181,090	107.2537	1,210,360	1,128,501	1,155,147	0	(2,403)	0	0	5.740	4.922	JJ	29,869	64,776	07/22/2010	01/15/2028
00180A-AA-7	AMSR 2020-SFR1 A - CMBS			4	1.A FE	1,998,009	99.6399	1,990,887	1,998,083	1,998,630	0	(159)	0	0	1.819	1.817	MON	3,029	36,345	03/04/2020	04/17/2037
00180A-AB-5	AMSR 2020-SFR1 B - CMBS			4	1.B FE	499,999	99.5858	497,929	500,000	500,499	0	(143)	0	0	2.120	2.098	MON	883	10,600	03/04/2020	04/17/2037
00213R-AB-9	ARLFR 121 A2 - ABS			4	1.F FE	3,469,688	101.4534	3,550,870	3,500,000	3,496,205	0	3,769	0	0	3.810	3.958	MON	5,927	133,350	03/27/2014	12/15/2042
00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS			4,5	1.A FE	418,612	99.7805	417,693	418,612	418,612	0	0	0	0	1.184	1.758	MON	220	4,912	08/09/2019	09/16/2036
00217L-AC-6	AREIT 2019-CRE3 AS - CDO/CMBS			4,5	1.A FE	1,000,000	99.8003	998,003	1,000,000	1,000,000	0	0	0	0	1.464	1.741	MON	651	14,573	08/09/2019	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS			2	2.A FE	1,589,642	94.7241	1,505,800	1,589,669	1,589,665	0	8	0	0	3.351	3.351	MON	2,368	53,270	02/03/2020	01/17/2040
006346-AS-9	ADMSO 181 A - ABS			4	1.F FE	924,094	103.7704	953,868	919,210	922,211	0	(603)	0	0	4.810	4.753	MON	1,965	44,214	10/31/2018	11/16/2048
02665U-AA-3	AH4R 2014-SFR2 A - RMBS			4	1.A FE	874,136	104.6555	914,877	874,180	873,168	0	(145)	0	0	3.786	3.795	MON	2,758	33,096	09/10/2014	10/17/2036
02665X-AA-7	AH4R 2014-SFR3 A - RMBS			4	1.A FE	2,808,464	104.2811	2,903,352	2,784,159	2,789,504	0	(2,883)	0	0	3.678	3.577	MON	8,533	102,401	01/22/2016	12/18/2036
02666A-AA-6	AH4R 2015-SFR1 A - RMBS			4	1.A FE	2,191,843	104.4996	2,290,561	2,191,932	2,189,412	0	(226)	0	0	3.467	3.480	MON	6,333	76,244	02/26/2015	04/17/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02666A-AB-4	AH4R 2015-SFR1 B - RMBS			4	1.A FE	599,972	103.6749	622,049	600,000	599,235	0	(69)	0	0	3.813	3.830	MON	1,907	22,878	02/26/2015	04/18/2052
02666A-AC-2	AH4R 2015-SFR1 C - RMBS			4	1.A FE	537,095	104.1095	562,192	540,000	538,187	0	226	0	0	4.110	4.194	MON	1,850	22,194	06/29/2015	04/18/2052
02666B-AA-4	AH4R 2015-SFR2 A - RMBS			4	1.A FE	445,985	105.2907	469,595	445,999	445,716	0	(5)	0	0	3.732	3.754	MON	1,387	16,645	09/11/2015	10/17/2052
02666B-AG-1	AH4R 2015-SFR2 XS - RMBS			4	5.B GI	0	0.0010	5	0	9	0	0	0	0	0.000	0.000	MON	0	0	09/11/2015	10/17/2052
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	2,893,740	99.4505	2,983,514	3,000,000	2,984,557	0	12,062	0	0	3.070	3.532	MON	4,093	92,100	07/10/2013	03/15/2048
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	3,400,000	101.5878	3,453,985	3,400,000	3,400,000	0	0	0	0	4.100	4.098	AO	25,557	139,400	01/26/2018	04/25/2036
03665L-AA-1	ANTR 2018-3 A1 - CDO		C	4	1.A FE	2,000,000	99.9251	1,998,502	2,000,000	2,000,706	0	(260)	0	0	1.581	1.634	JAJO	6,414	33,277	11/20/2018	01/21/2031
03666L-AL-6	ANTR 201R A1R - CDO		C	4	1.A FE	2,000,000	99.9161	1,998,322	2,000,000	2,000,000	0	0	0	0	1.635	1.657	JAJO	2,907	0	11/16/2021	10/23/2033
038370-AA-0	AQFIT 19A A - ABS			4	1.F FE	348,200	101.5823	353,764	348,254	348,204	0	(1)	0	0	3.140	3.167	MON	486	10,935	09/16/2019	07/16/2040
038413-AA-8	AQFIT 2020-A A - ABS			4	1.F FE	1,149,585	99.9185	1,148,860	1,149,798	1,149,605	0	14	0	0	1.900	1.915	MON	850	21,899	08/19/2020	07/17/2046
03880V-AA-8	ARCLO 2019-FL2 A - CDO		C	4,5	1.A FE	5,505,313	100.0001	5,500,003	5,500,000	5,503,768	0	(1,545)	0	0	1.364	1.334	MON	3,544	65,709	04/13/2021	09/15/2034
03880W-AA-6	ARCLO 2020-FL1 A - CDO		C	4,5	1.A FE	4,503,125	99.9376	4,497,190	4,500,000	4,502,382	0	(743)	0	0	1.264	1.210	MON	2,687	48,252	04/13/2021	02/15/2035
03880W-AC-2	ARCLO 2020-FL1 AS - CDO		C	4	1.A FE	1,502,500	99.9374	1,499,061	1,500,000	1,502,031	0	(469)	0	0	1.564	1.512	MON	1,108	23,392	01/05/2021	02/15/2035
04016U-AE-7	ARES XLVI A2 - CDO		C	4	1.A FE	5,482,400	99.5859	5,576,810	5,600,000	5,531,921	0	15,124	0	0	1.354	1.721	JAJO	16,426	81,010	12/18/2018	01/15/2030
05492A-AJ-0	BFNS 2017-1 AR - CDO		C	4	1.B FE	16,964,029	101.0000	17,133,669	16,964,029	16,964,029	0	0	0	0	2.124	2.397	JAJO	68,056	551,331	09/10/2020	01/25/2029
05492K-AA-7	BDS 2019-FL4 A - CDO		C	4	1.A FE	4,592,250	100.0139	4,929,257	4,928,570	4,856,607	0	144,990	0	0	1.209	4.376	MON	2,482	60,114	01/08/2021	08/15/2036
05492K-AC-3	BDS 2019-FL4 AS - CDO		C	4	1.A FE	1,000,000	100.0180	1,000,180	1,000,000	1,000,000	0	0	0	0	1.509	1.505	MON	629	15,239	07/17/2019	08/15/2036
05492K-AE-9	BDS 2019-FL4 B - CDO		C	4	1.D FE	3,090,469	99.8390	3,119,970	3,125,000	3,106,570	0	14,073	0	0	1.859	2.653	MON	2,420	58,710	09/28/2020	08/15/2036
05492Q-AA-4	BDS 2020-FL5 A - CDO		C	4,5	1.A FE	3,503,750	100.0151	3,500,529	3,500,000	3,501,764	0	(1,986)	0	0	1.314	1.261	MON	5,106	45,986	01/12/2021	02/18/2037
05586A-AA-6	BSPRT 2018-FL4 A - CMBS			4	1.A FE	270,842	100.0002	270,843	270,842	270,837	0	21	0	0	1.160	1.158	MON	148	3,168	09/27/2018	09/17/2035
05586A-AC-2	BSPRT 2018-FL4 AS - CMBS			2	1.A FE	1,500,000	99.7771	1,496,656	1,500,000	1,499,815	0	69	0	0	1.410	1.423	MON	999	21,345	09/27/2018	09/17/2035
05587T-AA-4	BSPRT 2019-FL5 A - CMBS			4	1.A FE	4,231,328	99.9385	4,227,348	4,229,948	4,230,480	0	(809)	0	0	1.260	1.230	MON	2,516	53,758	12/16/2020	05/15/2029
09630A-AE-6	BLUEM 2018-3 A2 - CDO			4	1.A FE	1,200,000	100.0031	1,200,037	1,200,000	1,199,463	0	141	0	0	1.524	1.609	JAJO	3,454	19,212	10/03/2018	10/25/2030
09748R-AA-6	BOJA 2020-1 A2 - ABS			4	2.B FE	2,500,000	102.8891	2,572,228	2,500,000	2,500,000	0	0	0	0	3.832	3.832	JAJO	18,894	99,526	09/29/2020	10/20/2050
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	2,000,000	102.0151	2,040,302	2,000,000	2,000,000	0	0	0	0	4.250	4.248	AO	15,583	85,000	02/02/2018	04/25/2036
12326Q-AA-2	BJETS 191 A - ABS			4	1.G FE	466,397	101.7481	474,567	466,413	466,414	0	3	0	0	4.212	4.249	MON	873	19,645	06/11/2019	07/15/2034
12327F-AA-5	BJETS 2020-1 A - ABS			4	1.G FE	1,388,777	100.7367	1,399,028	1,388,797	1,388,783	0	6	0	0	2.981	2.981	MON	1,840	41,400	10/21/2020	11/15/2035
12434L-AA-2	BXMT 2020-FL2 A - CDO/CMBS			4,5	1.A FE	2,000,000	99.7743	1,995,485	2,000,000	2,000,000	0	0	0	0	1.009	1.027	MON	841	21,049	01/31/2020	02/18/2038
12479R-AD-9	CAUTO 2017-1 A1 - ABS			4	1.E FE	904,216	99.9948	904,431	904,478	904,465	0	47	0	0	3.870	3.906	MON	1,556	35,006	03/30/2017	04/15/2047
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	858,156	99.2406	851,815	858,333	858,164	0	6	0	0	2.070	2.068	MON	642	17,768	10/02/2020	10/18/2045
143100-AA-6	CGFM 2015-1 A1R - CDO			2	1.A FE	3,000,000	100.0047	3,000,141	3,000,000	2,999,614	0	125	0	0	1.674	1.748	JAJO	10,879	53,132	08/02/2018	10/15/2031
143100-AE-8	CGFM 2015-1 A3R - CDO			4	1.A FE	1,000,000	100.0949	1,000,949	1,000,000	999,736	0	(296)	0	0	4.560	4.585	JAJO	9,627	45,600	08/02/2018	10/15/2031
14576A-AA-0	CARM 201 A1 - RMBS			4	1.A FE	1,979,180	97.2690	1,925,926	1,980,000	1,979,204	0	23	0	0	2.010	2.012	MON	1,769	39,801	11/18/2020	12/15/2050
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	1,000,000	100.4068	1,004,068	1,000,000	1,000,000	0	0	0	0	3.164	3.176	JAJO	5,801	14,238	04/08/2021	07/25/2039
15672R-AA-3	CERB 24 A1 - CDO		C	4	1.A FE	500,000	99.8300	499,150	500,000	499,885	0	17	0	0	1.524	1.612	JAJO	1,651	8,095	06/29/2018	07/15/2030
15673N-AA-1	CERB 22 A - CDO		C	4	1.A FE	3,000,000	99.8800	2,996,400	3,000,000	3,000,666	0	(703)	0	0	1.524	1.584	JAJO	9,904	48,569	02/08/2018	04/15/2030
15674H-AA-3	CERB 29 A - CDO		C	4	1.A FE	1,500,000	100.0266	1,500,399	1,500,000	1,500,000	0	0	0	0	2.024	2.130	JAJO	6,577	29,531	10/16/2020	10/15/2032
15674L-AA-4	CERB 32 A - CDO		C	4	1.A FE	3,000,000	99.8676	2,996,028	3,000,000	3,000,000	0	0	0	0	1.744	1.816	JAJO	11,334	25,962	03/30/2021	04/22/2033
17181C-AA-6	CIMLT 181 A - RMBS			4	1.C FE	160,635	99.9587	160,569	160,635	160,630	0	3	0	0	1.571	1.593	MON	84	2,479	05/15/2018	03/20/2043
17275G-AA-4	CIRUS 181 A - CDO			4	1.A FE	4,000,000	103.4383	4,137,532	4,000,000	4,000,000	0	0	0	0	4.800	4.799	JJ	83,200	192,000	11/02/2018	01/25/2037
19421U-AA-2	CASL 2019-A A1 - ABS			4	1.A FE	625,672	101.1566	635,984	628,713	626,128	0	294	0	0	1.502	1.665	MON	131	9,551	06/26/2019	12/28/2048
20267U-AA-7	CBSLT 2016-B A1 - ABS			4	1.A FE	230,931	101.0961	233,526	230,994	230,953	0	5	0	0	2.730	2.752	MON	105	6,306	10/13/2016	10/25/2040
21872M-AA-0	CAFL 182 A - CMBS			4	1.A FE	819,929	103.3233	847,184	819,936	819,862	0	(19)	0	0	4.026	4.018	MON	2,751	54,175	12/06/2018	11/15/2052
22822R-BD-1	CROCAS 2015-2 C25 - RMBS				1.F FE	3,000,000	105.0558	3,151,673	3,000,000	3,000,002	0	(1)	0	0	3.663	3.663	MON	4,884	109,890	04/30/2015	05/15/2045
233046-AF-8	DNKN 2017-1 A II - RMBS			4	2.B FE	3,850,000	105.1233	4,047,247	3,850,000	3,850,000	0	0	0	0	4.030	4.050	FMAN	17,670	155,155	09/14/2017	11/20/2047
233046-AM-3	DNKN 2019-1 A23 - RMBS			4	1.C FE	3,223,841	107.2404	3,406,893	3,176,875	3,213,061	0	(3,736)	0	0	4.002	3.834	FMAN	14,480	127,139	11/07/2019	05/20/2049
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	1,999,614	98.0613	1,961,226	2,000,000	1,999,622	0	7	0	0	2.060	2.061	MON	687	32,502	02/24/2021	02/27/2051
244608-AA-3	DPATH 181 A1 - CDO		C	4	1.A FE	1,000,000	100.0051	1,000,051	1,000,000	1,000,102	0	(209)	0	0	1.824	1.890	JAJO	3,951	19,231	12/07/2018	01/15/2031
244608-AJ-4	DPATH 181 A2 - CDO		C	4	1.A FE	3,000,000	100.0982	3,002,946	3,000,000	3,000,542	0	(168)	0	0	4.526	4.542	JAJO	28,665	135,780	12/07/2018	01/15/2031
24460R-AA-1	DPATH 201 A1 - CDO		C	4	1.A FE	2,000,000	100.1341	2,002,682	2,000,000	2,000,000	0	0	0	0	1.972	2.048	JAJO	8,218	41,277	03/05/2020	04/17/2032
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE	1,900,000	103.5499	1,967,448	1,900,000	1,900,000	0	0	0	0	4.474	4.499	JAJO	15,584	85,006	10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE	2,887,500	104.3100	3,011,951	2,887,500	2,887,500	0	0	0	0	4.118	4.139	JAJO	21,800	118,907	06/12/2017	07/25/2047
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	1,473,750	104.7839	1,544,253	1,473,750	1,473,750	0	0	0	0	3.668	3.668	JAJO	9,910	54,057	11/06/2019	10/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25755T-AM-2	DPABS 2019-1 A2 - RMBS			4	1.C FE	3,440,500	106.3683	3,657,739	3,438,750	3,440,668	0	38	0	0	3.668	3.665	JAJO	23,124	110,487	12/05/2019	10/25/2049
26209X-AC-5	HONK 2020-2 A2 - RMBS			4	2.C FE	992,500	101.4654	1,007,044	992,500	992,500	0	0	0	0	3.240	3.240	JAJO	6,336	27,308	10/29/2020	01/20/2051
28851Q-AE-3	ECLO 1R AR - CDO			4	1.A FE	2,864,998	100.0122	2,865,347	2,864,998	2,864,632	0	(281)	0	0	1.744	1.827	JAJO	10,824	52,774	08/08/2018	10/15/2029
28851Q-AN-3	ECLO 1RR B2R - CDO			4	1.B FE	2,000,000	100.0220	2,000,440	2,000,000	2,000,000	0	0	0	0	2.579	2.587	JAJO	10,889	31,521	02/26/2021	10/15/2029
28852E-AA-7	ECLO II A - CDO			4	1.A FE	2,263,045	100.0390	2,263,927	2,263,045	2,261,585	0	(153)	0	0	1.856	1.964	FMAN	5,484	42,879	12/18/2017	02/15/2029
28852L-AA-1	ECLO III A1 - CDO			4	1.A FE	1,897,764	100.0113	1,897,978	1,897,764	1,897,942	0	32	0	0	1.782	1.846	JAJO	6,856	35,424	06/06/2018	07/22/2030
28852L-AN-3	ECLO 3 A2R - CDO			4	1.A FE	3,036,421	99.9834	3,035,917	3,036,421	3,036,421	0	0	0	0	1.881	1.889	JAJO	11,585	31,794	03/23/2021	07/22/2030
30070R-AA-0	XAN 20RS08 A - CDO		C	4,5	1.A FE	10,391	99.9982	10,390	10,391	10,391	0	0	0	0	1.314	1.360	MON	6	136	03/02/2020	03/16/2035
30260G-AA-4	FCITL 211 A - ABS			4	1.A FE	1,575,340	99.3149	1,564,616	1,575,409	1,575,343	0	4	0	0	1.130	13.951	MON	791	11,868	04/06/2021	03/31/2033
30312U-AA-1	FSRIA 2019-FL1 A - CDO			4	1.A FE	3,000,000	99.9600	2,998,800	3,000,000	3,000,000	0	0	0	0	1.309	1.486	MON	1,747	39,631	11/18/2019	12/18/2036
32010L-AN-4	NWSTR 16IR 1BR - CDO			4	1.A FE	1,999,974	100.9553	2,019,106	2,000,000	1,999,785	0	197	0	0	3.353	3.375	JAJO	12,294	67,060	12/17/2019	01/25/2032
33830J-AA-3	GUYS 2017-1 A2 - RMBS			4	2.C FE	992,500	103.1375	1,023,640	992,500	992,500	0	0	0	0	4.600	4.626	JAJO	8,370	45,655	05/24/2017	07/25/2047
34960J-AS-4	FCO 6RR ATR - CDO			2	1.A FE	4,001,120	99.7526	3,990,104	4,000,000	4,000,668	0	(452)	0	0	1.481	1.485	JAJO	13,330	46,792	03/16/2021	07/10/2030
34960J-AU-9	FCO 6RR A2R - CDO			4	1.A FE	500,000	99.6799	498,400	500,000	499,787	0	(35)	0	0	1.721	1.815	JAJO	1,936	9,042	06/29/2018	07/10/2030
34961P-AL-4	FCBSL 5R B2R - CDO			4	1.C FE	3,500,000	100.0133	3,500,466	3,500,000	3,500,000	0	0	0	0	2.723	2.723	JAJO	21,179	95,305	09/14/2020	07/11/2030
34961W-AU-9	FCO 11R BFR - CDO			4	1.C FE	1,000,000	100.0411	1,000,411	1,000,000	1,000,000	0	0	0	0	3.320	3.334	JAJO	7,009	33,200	08/18/2020	04/15/2031
34962U-AC-2	FCO XV AT - CDO			4	1.A FE	2,500,000	99.8823	2,497,058	2,500,000	2,500,000	0	0	0	0	1.674	1.688	JAJO	7,904	25,548	03/05/2021	04/25/2033
35040U-AA-9	FFIN 2017-1 A - ABS			4	1.B FE	169,132	100.6849	170,315	169,157	169,153	0	5	0	0	3.300	3.329	MON	248	5,582	12/06/2017	07/15/2033
35041J-AA-3	FFIN 2019-1 A - ABS			4	1.C FE	320,686	102.1033	327,482	320,736	316,295	0	(1,680)	0	0	3.860	5.108	MON	550	12,380	03/20/2019	11/15/2034
36165V-AQ-9	GCIC II A2R - CDO			4	1.A FE	2,000,000	100.0253	2,000,506	2,000,000	2,000,000	0	0	0	0	2.498	2.508	JAJO	9,853	41,495	12/15/2020	01/20/2031
361837-AA-5	GARR 15I A1 - CDO			4	1.A FE	1,366,768	99.9996	1,387,576	1,387,582	1,380,116	0	3,843	0	0	1.448	1.846	FMAN	2,009	20,276	12/12/2018	09/21/2029
36298G-AA-7	GSPALO 2006-1 CTF - CMBS			4	2.A FE	1,382,932	105.6927	1,429,275	1,352,294	1,366,861	0	(1,384)	0	0	6.422	6.134	MON	5,307	86,844	08/25/2010	10/09/2029
36361W-AW-6	GALL 2018-1, B3 - CDO			4	1.A FE	1,000,000	100.1613	1,001,613	1,000,000	997,485	0	999	0	0	4.770	4.907	JAJO	9,275	47,700	08/03/2018	01/21/2028
36655L-AD-7	GRMML 182 A2R - CDO			4	1.C FE	487,813	100.0651	500,326	500,000	490,686	0	2,445	0	0	2.660	3.297	FMAN	1,478	13,370	10/16/2020	11/20/2029
375415-AC-0	GILBT 1 B - CDO		C	4	1.C FE	2,733,500	100.0041	2,800,115	2,800,000	2,759,075	0	9,117	0	0	1.724	2.088	JAJO	10,457	51,009	12/18/2018	10/15/2030
381362-AL-6	GTCOP 12IR A2R - CDO		C	4	1.A FE	1,482,723	101.1713	1,500,126	1,482,759	1,482,759	0	0	0	0	4.604	4.630	MJSD	3,034	68,266	06/08/2018	06/15/2034
38172F-AA-6	GOCAP 34R AR1 - CDO		C	4	1.A FE	2,000,000	100.0152	2,000,304	2,000,000	2,000,000	0	0	0	0	1.840	1.898	FMAN	5,826	38,108	02/28/2019	03/14/2031
38174Y-AA-3	GOCAP 24MR AR - CDO		C	4	1.A FE	1,000,000	100.0341	1,000,341	1,000,000	999,900	0	(16)	0	0	1.740	1.803	FMAN	2,755	18,040	10/17/2017	11/05/2029
38175B-AA-2	GOCAP 36 A - CDO		C	2	1.A FE	2,500,000	99.9079	2,497,698	2,500,000	2,500,144	0	(206)	0	0	1.440	1.494	FMAN	5,699	37,496	02/23/2018	02/05/2031
38175N-AA-6	GOCAP 25MR AR - CDO		C	2	1.A FE	2,000,313	99.8582	1,997,164	2,000,000	2,000,129	0	(183)	0	0	1.520	1.569	FMAN	4,813	23,417	03/16/2021	05/06/2030
38176K-AC-7	GOCAP 42 A2 - CDO		C	4	1.A FE	1,000,000	99.9214	999,214	1,000,000	1,000,000	0	0	0	0	2.131	2.203	JAJO	4,322	22,215	04/12/2019	04/20/2031
38176V-AA-7	GOCAP 47(M) A1 - CDO		C	4	1.A FE	2,000,000	100.0790	2,001,580	2,000,000	2,000,000	0	0	0	0	1.820	1.877	FMAN	5,763	37,702	02/27/2020	05/05/2032
38177X-AA-2	GBDC3 1 A - CDO			4	1.A FE	1,000,000	100.0642	1,000,642	1,000,000	1,000,000	0	0	0	0	1.724	1.726	JAJO	3,735	10,583	02/22/2021	04/15/2033
390556-AL-2	GRTLK 14IR AR - CDO			4	1.A FE	1,996,361	100.0076	1,996,512	1,996,361	1,996,432	0	(366)	0	0	1.744	1.812	JAJO	7,543	36,774	10/06/2017	10/15/2029
39809L-AA-2	GSTNE 19FL2 A - CDO		C	4	1.A FE	3,307,544	100.0304	3,321,010	3,320,000	3,311,403	0	3,335	0	0	1.360	1.422	MON	2,132	43,203	12/16/2020	09/15/2037
39809L-AC-8	GSTNE 19FL2 B - CDO		C	4	1.D FE	1,002,813	99.6654	996,654	1,000,000	1,002,018	0	(794)	0	0	2.110	1.648	MON	996	17,271	01/08/2021	09/15/2037
40170F-AA-4	GPIM 2018-1 A1 - CDO		C	2	1.A FE	3,000,000	100.0057	3,000,171	3,000,000	3,000,095	0	(435)	0	0	1.654	1.653	JAJO	10,749	52,523	11/20/2018	01/15/2031
406371-AC-8	HALSEYPOINT CLO 5, LTD. - CDO		C	4,5	1.C FE	2,000,000	99.7802	1,995,604	2,000,000	2,000,000	0	0	0	0	0.000	0.000	N/A	0	0	11/19/2021	01/30/2035
411707-AH-5	HNGRY 201 A - RMBS			4	2.B FE	1,287,000	104.5165	1,345,127	1,287,000	1,287,000	0	0	0	0	3.981	4.001	MJSD	1,566	51,093	11/13/2020	12/20/2050
42770Q-AA-0	HERO 2014-2 A - ABS			4	1.A FE	204,483	103.2759	211,325	204,622	204,560	0	19	0	0	3.990	3.994	MS	2,291	8,164	10/16/2014	09/21/2040
42770R-AA-8	HERO FDG TR 2014-1 - ABS			4	1.A FE	181,245	104.8869	190,104	181,246	181,333	0	12	0	0	4.750	4.749	MS	2,415	8,609	03/06/2014	09/20/2038
43133J-AA-6	HITR 2019-2 A1 - CDO		C	4	1.C FE	1,893,462	99.6289	1,893,537	1,900,590	1,893,121	0	783	0	0	1.920	1.999	FMAN	4,054	37,069	04/16/2019	05/23/2039
440405-AE-8	HORZN 18I A - ABS			4	2.A FE	1,605,015	96.9277	1,555,737	1,605,049	1,605,085	0	8	0	0	4.458	4.499	MON	3,180	71,553	11/16/2018	12/15/2038
44040H-AA-0	HORZN 2019 A - ABS			4	2.A FE	876,073	98.9876	867,208	876,077	876,098	0	4	0	0	3.721	3.721	MON	1,449	32,599	06/21/2019	07/15/2039
44932B-AQ-9	ICG 18IR AR - CDO			4	1.A FE	2,000,000	100.0011	2,000,022	2,000,000	2,000,000	0	0	0	0	1.264	1.277	JAJO	4,775	14,355	03/24/2021	01/26/2032
45112A-AA-5	ICONX 2012-1 A2 - ABS			4	4.C FE	350,470	41.4639	145,319	350,470	350,470	0	0	0	0	4.229	4.250	JAJO	2,717	14,821	11/16/2012	01/26/2043
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS			4	1.A FE	1,276,160	99.9358	1,275,340	1,276,160	1,276,160	0	0	0	0	0.810	0.811	MON	431	10,405	01/26/2018	03/19/2037
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS			4	1.A FE	2,862,297	99.9599	3,161,492	3,162,759	3,162,759	0	21,079	0	0	1.209	1.193	MON	1,593	38,614	03/19/2020	01/19/2038
46603B-AN-9	IVYH IX AR - CDO			4	1.A FE	1,000,000	99.7219	997,219	1,000,000	999,644	0	272	0	0	1.572	1.675	JAJO	3,276	16,594	11/21/2017	01/18/2030
46616M-AA-8	HENDR 2010-3 A - RMBS			4	1.A FE	184,241	103.4655	190,664	184,278	183,371	0	97	0	0	3.820	4.075	MON	313	7,039	10/29/2010	12/15/2048
46616P-AA-1	HENDR 2011-1 A - RMBS			2	1.A FE	739,550	113.3827	838,741	739,743	739,541	0	14	0	0	4.700	4.753	MON	1,545	34,768	06/08/2011	10/15/2056
46617A-AA-3	HENDR 123 A - RMBS			2	1.A FE	942,571	105.1806	1,001,438	952,113	943,828	0	387	0	0	3.220	3.432	MON	1,363	30,658	01/28/2016	09/15/2065
46617F-AA-2	HENDR 2013-1 A - RMBS			4	1.A FE	514,108	105.1993	541,214	514,465	514,176	0	18	0	0	3.220	3.298	MON	1,380	16,566	03/13/2013	04/15/2067

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46617J-AA-4	HENDR 2013-2 A - RMBS			2	1.A FE	1,075,107	112.5857	1,210,702	1,075,360	1,075,342	0	(53)	0	0	4.210	4.247	MON	2,012	45,273	07/23/2013	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS			2	1.A FE	1,126,863	111.0465	1,252,356	1,127,776	1,126,928	0	7	0	0	4.080	4.130	MON	2,045	46,065	10/10/2013	01/17/2073
46617T-AA-2	HENDR 2014-1 A - RMBS			2	1.A FE	555,523	110.3137	613,165	555,837	555,493	0	15	0	0	3.960	4.005	MON	978	22,011	02/10/2014	03/15/2063
46618A-AA-2	HENDR 2014-2 A - RMBS			2	1.A FE	1,533,711	108.1267	1,671,748	1,546,101	1,535,112	0	414	0	0	3.610	3.758	MON	2,481	55,814	02/02/2018	01/17/2073
46618H-AA-7	HENDR 2014-3 A - RMBS			2	1.A FE	1,685,972	107.8281	1,813,559	1,681,899	1,685,889	0	(100)	0	0	3.500	3.487	MON	2,616	58,866	10/25/2017	06/15/2077
46618L-AA-8	HENDR 2015-1 A - RMBS			2	1.A FE	3,155,442	105.9904	3,374,497	3,183,776	3,175,084	0	17,965	0	0	3.260	3.323	MON	4,613	103,791	06/01/2015	09/15/2072
46619R-AA-4	HENDR 2015-2 A - RMBS			4	1.A FE	1,089,550	110.8039	1,204,877	1,087,396	1,089,171	0	(23)	0	0	3.870	3.875	MON	1,870	42,082	09/17/2015	03/15/2058
46620J-AA-9	HENDR 171 A - RMBS			4	1.A FE	398,890	112.2044	447,917	399,198	398,942	0	11	0	0	3.990	4.033	MON	708	15,939	03/15/2017	08/16/2060
466365-AA-1	JACK 2019-1 A2I - RMBS			4	2.B FE	1,985,000	100.5732	1,996,378	1,985,000	1,985,000	0	0	0	0	3.982	3.982	FMAN	7,904	79,043	06/28/2019	08/25/2049
470473-AH-2	JTWN 5R B2R - CDO			4	1.A FE	531,810	100.0907	532,292	531,810	531,840	0	(9)	0	0	3.840	3.835	JAJO	4,198	20,421	03/24/2017	01/19/2027
47760Q-AB-9	JIMMY 2017-1 2II - RMBS			4	2.B FE	772,000	105.8788	817,384	772,000	772,000	0	0	0	0	4.846	4.875	JAJO	6,339	37,435	06/27/2017	07/30/2047
48244X-AA-0	KDAC 2017-1 A - ABS		C	2	3.C FE	793,071	88.1326	698,979	793,099	793,099	0	1	0	0	4.212	4.212	MON	1,485	33,405	12/12/2017	12/15/2042
48669R-AA-9	KCAP F3C A - CDO			4	1.A FE	3,000,313	100.0661	3,001,983	3,000,000	3,000,186	0	(316)	0	0	2.114	2.096	MJSD	2,114	62,803	12/11/2018	12/20/2029
49255P-AA-1	KSTRL 2018-1 A - ABS		C	4	2.B FE	1,225,842	99.5121	1,255,275	1,261,429	1,237,682	0	4,735	0	0	4.250	5.041	MON	2,383	53,611	12/11/2018	12/15/2038
50209T-AA-8	LMREC 2019-CRE3 A - CMBS			4	1.A FE	3,000,000	99.8145	2,994,436	3,000,000	3,000,000	0	0	0	0	1.503	1.513	MON	1,251	45,684	03/26/2019	12/24/2035
50543L-AA-0	LAFL 2016 A1 - ABS		C	1	2.A FE	1,378,844	98.0425	1,378,601	1,406,126	1,395,309	0	4,034	0	0	4.300	4.783	MON	2,687	60,463	12/08/2016	01/15/2042
53946M-AA-5	LNCR 2018-CRE1 A - CMBS		C	2	1.A FE	279,157	99.9507	313,946	314,101	296,346	0	3,925	0	0	1.240	23.958	MON	184	3,929	03/24/2020	05/15/2028
54319D-AA-0	LTRAN III A1 - RMBS			4	1.F FE	670,195	100.4925	695,109	691,702	680,086	0	1,304	0	0	2.980	4.226	MON	916	20,613	07/22/2016	01/17/2045
54319D-AB-8	LTRAN III A2 - ABS			4	1.F FE	4,046,397	99.7133	4,109,882	4,121,700	4,086,799	0	10,327	0	0	4.060	4.397	MON	7,437	167,341	09/19/2018	01/17/2045
55282X-AA-8	MF1 2021-FL5 A - CMBS			4,5	1.A FE	4,775,183	99.6439	4,758,180	4,775,183	4,775,183	0	0	0	0	1.014	0.980	MON	2,288	36,002	03/05/2021	07/17/2036
56577G-AA-7	MRNON 201 A - CDO		C	4	1.A FE	2,000,000	99.9403	1,998,806	2,000,000	2,000,000	0	0	0	0	2.074	2.077	JAJO	8,986	36,959	11/20/2020	01/15/2034
57430U-30-1	MDIBS 2006-1 A - ABS			4	5.A FE	466,938	48.0000	403,903	841,464	310,141	0	15,681	0	0	1.079	6.731	MON	1,286	11,917	06/17/2011	12/10/2065
58003U-AA-6	MF1 2020-FL4 A - CDO		C	4,5	1.A FE	5,500,000	100.3514	5,519,325	5,500,000	5,500,000	0	0	0	0	1.864	1.837	MON	4,273	102,206	10/28/2020	12/17/2035
58003U-AC-2	MF1 2020-FL4 AS - CDO		C	4,5	1.A FE	3,000,000	100.3705	3,011,115	3,000,000	3,000,000	0	0	0	0	2.264	2.239	MON	2,831	67,882	10/28/2020	12/17/2035
58551V-AA-0	MWST 202 A - CMO/RMBS			4	1.A FE	2,500,000	100.0696	2,501,740	2,500,000	2,500,000	0	0	0	0	0.902	0.915	MON	313	23,547	12/14/2020	11/25/2053
59319W-AA-9	MF1 2020-FL3 A - CDO			4,5	1.A FE	1,235,711	100.5020	1,241,914	1,235,711	1,235,711	0	0	0	0	2.214	2.222	MON	1,292	27,415	06/12/2020	07/16/2035
61033C-AL-0	MCMML 7 A2 - CDO			4	1.A FE	2,000,000	100.0096	2,000,192	2,000,000	1,999,313	0	(27)	0	0	2.290	2.314	FMAN	4,962	45,673	10/04/2018	11/22/2030
61034H-AA-2	MCMML VI A - CDO		C	4	1.A FE	1,200,000	99.7632	1,197,158	1,200,000	1,200,176	0	(278)	0	0	1.574	1.635	JAJO	4,092	20,036	02/01/2018	04/15/2030
62946A-AB-0	NPRL 161 A2 - ABS			4	1.F FE	2,060,469	107.4426	2,148,852	2,000,000	2,031,091	0	(6,183)	0	0	5.438	5.088	MON	3,323	108,760	11/10/2016	04/30/2046
62947A-AC-7	NPRL 2019-2 A3 - ABS			4	1.F FE	3,999,752	102.4483	4,097,931	4,000,000	3,999,859	0	39	0	0	3.802	3.833	MON	5,069	152,080	11/01/2019	11/19/2049
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS			4	2.C FE	1,140,970	99.9888	1,140,869	1,140,997	1,140,979	0	10	0	0	4.212	4.212	MON	801	48,059	11/12/2020	11/25/2025
62960N-AA-5	NXTC 201 A - CDO			4	1.A FE	3,000,000	100.0268	3,000,804	3,000,000	3,000,000	0	0	0	0	2.038	2.085	JAJO	12,399	51,751	12/04/2020	01/20/2031
64831J-AA-7	NRART 20T1 AT1 - RMBS			4	1.A FE	2,999,996	100.0055	3,000,164	3,000,000	2,999,999	0	2	0	0	1.035	1.037	MON	1,380	30,437	12/17/2020	12/16/2052
65130P-AW-0	NEWFL 2016-1 A2R - CDO		C	4	1.A FE	357,627	100.1362	358,114	357,627	357,613	0	8	0	0	3.868	3.890	JAJO	2,728	13,833	05/21/2018	04/20/2028
65251X-AN-6	NSBKY 1 AR - CDO			2	1.A FE	144,064	100.0100	144,078	144,064	144,064	0	0	0	0	1.724	1.789	JAJO	469	2,598	03/29/2019	10/25/2028
67108B-BS-3	OZLMF 2RRR A2R - CDO		C	4	1.C FE	1,400,000	100.0164	1,400,230	1,400,000	1,400,000	0	0	0	0	2.432	2.501	FMAN	5,768	32,033	11/18/2020	06/30/2031
67108L-BE-2	OZLM VI 2BS - CDO			4	1.C FE	1,400,000	100.0982	1,401,375	1,400,000	1,399,998	0	230	0	0	4.490	4.517	JAJO	12,921	62,860	04/11/2018	04/17/2031
67112C-AN-7	OZLM 19R 2AR - CDO		C	4	1.C FE	850,000	100.0000	850,000	850,000	850,000	0	0	0	0	2.068	2.098	JAJO	146	0	12/13/2021	01/16/2035
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS			4	1.A FE	981,069	98.6459	967,823	981,108	981,078	0	9	0	0	1.850	1.851	MON	555	18,151	11/06/2020	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS			4	1.A FE	980,697	98.2978	964,408	981,108	980,760	0	56	0	0	2.210	2.216	MON	663	21,682	11/06/2020	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - RMBS			4	1.A FE	1,219,866	97.1737	1,185,572	1,220,055	1,219,871	0	5	0	0	1.480	1.481	MON	552	16,201	01/20/2021	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - RMBS			4	1.A FE	975,912	96.7460	944,284	976,044	975,916	0	4	0	0	1.930	1.931	MON	576	16,902	01/20/2021	01/20/2051
67590A-BR-2	OCT14 14RR ABR - CDO			4	1.A FE	2,000,000	99.7418	1,994,836	2,000,000	2,000,000	0	0	0	0	1.374	1.445	JAJO	5,953	16,850	03/02/2021	07/16/2029
682337-AA-8	OELF III A1 - CDO		C	2	1.A FE	2,000,000	105.1619	2,103,238	2,000,000	2,000,000	0	0	0	0	4.250	4.272	JAJO	17,000	85,000	05/24/2019	07/19/2037
68268H-AA-4	OMFIT 2016-3 A - ABS			4	1.A FE	706,433	100.3251	688,087	685,857	687,411	0	(3,036)	0	0	3.830	3.429	MON	949	26,268	10/31/2016	06/18/2031
69120L-AA-1	ORTF 201 A - CDO		C	4	1.F FE	2,985,000	100.0059	3,000,177	3,000,000	2,988,362	0	3,188	0	0	3.170	3.304	JAJO	20,607	80,044	11/24/2020	01/15/2031
69346T-AA-2	PFP 2019-5 A - CMBS			4	1.A FE	188,372	99.8196	188,032	188,372	188,372	0	0	0	0	1.077	1.694	MON	90	2,048	04/11/2019	04/14/2036
69354W-AC-0	PNMSR 18GT1 A - ABS			4	2.B FE	2,000,000	100.1341	2,002,682	2,000,000	2,000,169	0	(11)	0	0	2.952	2.993	MON	820	59,704	02/21/2018	02/25/2023
69546T-AA-0	PAID 2020-3 A - ABS			4	1.G FE	546,555	100.3820	548,647	546,560	546,558	0	2	0	0	2.100	2.110	MON	510	11,518	10/21/2020	05/17/2027
70806U-AA-0	PNTPK 2 A1 - CDO		C	4,5	1.A FE	1,500,000	100.1012	1,501,518	1,500,000	1,500,000	0	0	0	0	2.115	2.095	JAJO	6,875	22,461	12/24/2020	01/15/2032
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	2.B FE	876,660	99.6384	873,495	876,665	876,650	0	9	0	0	3.967	4.000	MON	1,546	34,777	05/23/2019	06/15/2044
74331C-AA-6	PROG 2020-SFR1 A - RMBS			4	1.A FE	1,499,950	99.3030	1,489,545	1,500,000	1,499,631	0	(179)	0	0	1.732	1.726	MON	2,165	25,980	03/04/2020	04/17/2037
74331C-AB-4	PROG 2020-SFR1 B - RMBS			4	1.D FE	499,994	99.4191	497,096	500,000	499,889	0	(76)	0	0	2.030	2.026	MON	846	10,165	03/04/2020	04/17/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75575J-AA-3	RCMT 2020-FL4 A - CMBS			4	1.A FE	3,639,946	101.5338	3,695,775	3,639,946	3,639,946	0	0	0	0	2.252	2.302	MON	1,138	84,202	06/19/2020	02/26/2035
76042E-AA-7	REPS 2020-A A - ABS			4	1.C FE	999,827	101.3255	1,013,255	1,000,000	999,849	0	17	0	0	2.470	2.472	MON	755	24,700	10/06/2020	11/20/2030
77587A-AU-0	RMRK WM-R B2R - CDO		C	4	1.C FE	1,250,000	100.0176	1,250,220	1,250,000	1,250,000	0	0	0	0	2.540	2.548	JAJO	6,262	31,751	09/17/2020	04/21/2031
78403D-AH-3	SBATOW 2014-2 2C - RMBS			1,2	1.F FE	2,000,000	102.6650	2,053,300	2,000,000	2,000,000	0	0	0	0	3.869	3.869	MON	3,439	77,380	10/07/2014	10/15/2049
784054-AB-4	SCFET 201 A2 - ABS			4	1.A FE	1,137,108	99.9932	1,137,085	1,137,162	1,137,145	0	21	0	0	0.680	0.685	MON	236	8,028	08/11/2020	10/20/2025
78472J-AE-3	SPART 20T2 AT2 - RMBS			4	1.A FE	1,999,617	100.7184	2,014,368	2,000,000	1,999,630	0	11	0	0	1.830	1.831	MON	1,627	38,430	10/23/2020	11/15/2055
80306A-AA-8	SAPA 2018-1 A - ABS		C	2	2.B FE	577,784	89.5553	517,678	578,054	577,894	0	36	0	0	4.250	4.301	MON	1,092	24,567	03/14/2018	12/15/2040
803169-AQ-4	SRANC 3R AFR - CDO		C	4	1.A FE	2,963,775	100.5317	2,979,534	2,963,775	2,964,039	0	(53)	0	0	4.088	4.103	MJSD	3,029	121,159	04/30/2018	06/24/2030
80349B-BD-8	SARAT US 2R3 - CDO			4	1.A FE	2,000,000	100.0392	2,000,784	2,000,000	2,000,000	0	0	0	0	1.782	1.849	JAJO	7,225	23,884	02/11/2021	04/20/2033
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	980,000	102.0527	1,000,116	980,000	980,000	0	0	0	0	3.882	3.901	JAJO	6,975	38,044	09/17/2019	10/25/2049
83546D-AL-2	SONIC 2020-1 A21 - RMBS			4	1.D FE	752,950	102.7186	760,118	740,000	752,456	0	(258)	0	0	3.395	3.303	MON	768	25,123	02/03/2020	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS			4,5	1.C FE	1,310,718	99.9258	1,232,418	1,233,333	1,308,034	0	(1,796)	0	0	2.745	2.446	MON	1,034	33,855	06/15/2020	01/20/2050
86212V-AA-2	STR 2016-1 A1 - ABS			2	1.E FE	1,350,710	102.2926	1,382,410	1,351,426	1,351,061	0	70	0	0	3.960	3.999	MON	1,635	53,516	10/12/2016	10/22/2046
86212V-AD-6	STR 2018-1 A1 - ABS			4	1.A FE	1,893,531	101.9360	1,930,689	1,894,021	1,893,805	0	81	0	0	3.960	3.997	MON	2,292	75,003	10/12/2018	10/20/2048
86213C-AB-1	STR 2015-1 A2 - ABS			2	1.E FE	951,260	101.7495	983,578	966,667	960,609	0	1,621	0	0	4.170	4.416	MON	1,232	40,310	08/05/2015	04/20/2045
869507-AA-1	SPSS 2017-1 A - ABS			4	1.A FE	900,774	107.1180	965,375	901,226	900,859	0	9	0	0	4.190	4.192	MON	1,678	37,761	02/09/2017	01/15/2071
87275Q-AA-5	TRTX 2018-FL2 A - CMBS			4	1.A FE	8,849,127	100.0022	9,206,061	9,205,854	9,186,227	0	83,266	0	0	1.239	2.274	MON	4,751	115,125	03/19/2020	11/18/2037
87342R-AF-1	BELL 181 A22 - RMBS			4	1.C FE	970,000	109.2778	1,059,995	970,000	970,196	0	39	0	0	4.590	4.590	FMAN	4,452	44,523	12/10/2018	11/25/2048
88159D-AA-3	TES 2017-1 A - ABS			4	2.A FE	2,890,303	102.5470	2,980,905	2,906,867	2,896,905	0	2,106	0	0	4.330	4.412	AO	24,824	125,867	04/26/2018	10/21/2047
89655Y-AA-4	TRL 2009-1 A - RMBS			2	2.C FE	1,078,905	107.1642	1,156,199	1,078,905	1,079,068	0	6	0	0	6.657	6.745	MON	2,993	71,823	10/29/2009	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS			4	1.F FE	3,736,509	104.4203	3,742,800	3,584,361	3,681,031	0	(7,524)	0	0	5.194	4.588	MON	7,757	186,172	01/17/2019	10/16/2040
89657B-AA-2	TRL 191 A1 - RMBS			4	1.F FE	4,897,199	100.2152	5,157,524	5,146,448	4,951,081	0	32,114	0	0	3.820	4.943	MON	7,645	196,594	03/31/2020	04/17/2049
89657B-AB-0	TRL 2019-2 A1 - RMBS			4	1.F FE	698,540	100.5741	702,717	698,706	698,571	0	22	0	0	2.390	2.410	MON	649	16,699	10/08/2019	10/18/2049
898203-AA-2	TFINS 2017-2 A1 - CDO		C	4	1.D FE	1,950,200	98.5213	1,960,574	1,990,000	1,956,299	0	3,167	0	0	1.784	1.951	MJSD	1,183	35,020	10/02/2017	09/20/2039
89820X-AA-6	TFINS 2020-2 A1 - CDO			4	1.C FE	1,500,000	97.5601	1,463,402	1,500,000	1,500,000	0	0	0	0	2.664	2.897	JAJO	8,435	37,500	11/24/2020	07/15/2041
89821J-AA-6	TFINS 2019-1 A1 - CDO		C	4	1.C FE	1,679,508	99.6445	1,673,537	1,679,508	1,679,508	0	0	0	0	2.182	2.251	FMAN	6,109	37,961	02/08/2019	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO			4	1.C FE	1,915,990	100.5222	1,925,996	1,915,990	1,915,990	0	0	0	0	3.321	3.290	JAJO	13,433	76,003	07/15/2020	04/16/2040
90352W-AD-6	STEAM 2021-1 A - ABS			4	1.F FE	1,439,631	100.1704	1,442,119	1,439,666	1,439,608	0	(23)	0	0	2.250	2.251	MON	270	27,264	01/15/2021	02/28/2051
91823A-AG-6	VBTOW 181 C - ABS			2	1.F FE	2,000,000	100.4996	2,009,991	2,000,000	2,000,020	0	(6)	0	0	3.413	3.436	MON	3,034	68,260	02/12/2018	02/18/2048
92212K-AA-4	VDC 2019-1 A2 - ABS			4	1.G FE	976,667	101.9007	995,230	976,667	976,667	0	0	0	0	3.188	3.209	MON	1,384	31,135	07/30/2019	07/15/2044
95058X-AG-3	WEN 2019-1 A21 - RMBS			2	2.B FE	2,760,000	104.6727	2,888,967	2,760,000	2,760,000	0	0	0	0	3.783	3.783	MJSD	4,640	104,411	06/13/2019	06/15/2049
96034L-AA-9	WESTR 201 A - RMBS			4	1.A FE	592,839	101.2470	601,021	593,619	593,366	0	96	0	0	2.713	2.766	MON	1,342	16,105	07/08/2020	03/20/2034
96525W-AC-7	WITEH 10 B2 - CDO			4	1.A FE	1,414,512	100.0971	1,415,886	1,414,512	1,414,512	0	0	0	0	4.070	4.089	JAJO	11,834	57,571	03/19/2015	04/19/2027
97064F-AA-3	WESTF 2020-A A - ABS			4	1.F FE	1,801,352	99.1524	1,786,109	1,801,377	1,801,377	0	8	0	0	3.228	3.228	MON	2,584	58,149	02/18/2020	03/15/2045
974153-AB-4	WSTOP 201 A2 - RMBS			2	2.B FE	1,492,500	101.1829	1,510,155	1,492,500	1,492,500	0	0	0	0	2.841	2.841	MJSD	3,062	46,524	10/09/2020	12/05/2050
97988W-AA-9	WDMNT 207 A1A - CDO		C	2	1.A FE	3,000,000	100.4478	3,013,434	3,000,000	3,000,000	0	0	0	0	2.024	2.025	JAJO	13,154	52,171	11/20/2020	01/15/2032
98878C-AA-4	ZCCP 181 A1 - CDO			4	1.A FE	2,000,000	100.0247	2,000,494	2,000,000	2,000,000	0	0	0	0	1.892	1.966	JAJO	7,884	39,971	11/29/2018	01/16/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						390,993,400	XXX	396,143,007	392,842,720	391,961,964	0	373,494	0	0	XXX	XXX	XXX	1,189,012	10,113,561	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,895,836,090	XXX	2,009,570,389	1,899,055,833	1,899,541,837	(109,058)	1,268,586	4,952	0	XXX	XXX	XXX	15,822,911	67,475,819	XXX	XXX
654579-AH-4	NIPPON LIFE INSURANCE CO		C	2	1.G FE	2,000,000	97.9348	1,958,696	2,000,000	2,000,000	0	0	0	0	2.750	2.750	JJ	24,444	27,500	01/13/2021	01/21/2051
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,000,000	XXX	1,958,696	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	24,444	27,500	XXX	XXX
4899999. Total - Hybrid Securities						2,000,000	XXX	1,958,696	2,000,000	2,000,000	0	0	0	0	XXX	XXX	XXX	24,444	27,500	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						1,595,022,654	XXX	1,708,048,333	1,556,132,139	1,588,765,121	0	(1,184,707)	0	0	XXX	XXX	XXX	16,939,551	63,362,882	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						132,197,993	XXX	139,895,304	152,069,146	134,022,107	(109,058)	1,093,703	4,952	0	XXX	XXX	XXX	372,447	3,230,005	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						50,968,049	XXX	53,472,709	51,969,585	51,648,390	0	53,524	0	0	XXX	XXX	XXX	134,069	1,686,666	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						413,804,820	XXX	419,749,886	415,558,373	414,713,810	0	362,204	0	0	XXX	XXX	XXX	1,340,456	10,975,733	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						2,191,993,515	XXX	2,321,166,231	2,175,729,243	2,189,149,428	(109,058)	324,724	4,952	0	XXX	XXX	XXX	18,786,522	79,255,286	XXX	XXX

1.

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

1A	1A ...$	450,567,099	1B ...$	92,261,202	1C ...$	117,175,693	1D ...$	94,602,317	1E ...$	95,111,514	1F ...$	200,425,411	1G ...$ 220,597,332
1B	2A ...$	313,579,843	2B ...$	374,646,981	2C ...$	188,035,984							
1C	3A ...$	11,489,957	3B ...$	10,132,101	3C ...$	8,611,676							
1D	4A ...$	3,387,036	4B ...$	5,490,859	4C ...$	1,032,866							
1E	5A ...$	310,141	5B ...$	809,191	5C ...$	0							
1F	6 .....$	882,226											

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
59156R-BT-4	METLIFE INC			2,000,000.000	1,000.00	0.000	2,253,875	112.694	2,253,875	2,000,000	34,597	117,500	0	253,697	0	0	253,697	0	2.B FE	03/20/2018
898320-AF-6	TRUIST FINANCIAL CORP			2,000,000.000	1,000.00	0.000	2,248,900	112.445	2,248,900	2,000,000	0	122,400	0	248,900	0	0	248,900	0	2.B FE	06/16/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							4,502,775	XXX	4,502,775	4,000,000	34,597	239,900	0	502,597	0	0	502,597	0	XXX	XXX
14387R-40-1	CAROLINA FIRST MORTGAGE LOAN TRUST	R		20.000	100,000.00	0.000	2,804,539	153,950.000	3,079,000	3,066,250	37,083	222,500	0	0	(88,531)	0	(88,531)	0	1.F FE	01/09/2019
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							2,804,539	XXX	3,079,000	3,066,250	37,083	222,500	0	0	(88,531)	0	(88,531)	0	XXX	XXX
8999999 - Total Preferred Stocks							7,307,314	XXX	7,581,775	7,066,250	71,681	462,400	0	502,597	(88,530)	0	414,067	0	XXX	XXX

1.

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

1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 2,804,539	1G ...$ 0				
1B	2A ...$ 0	2B ...$ 4,502,775	2C ...$ 0								
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0								
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0								
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0								
1F	6 ...$ 0										

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09628D-10-4	BLUESTEM GROUP ORD			689.000	124	0.180	124	158	0	0	0	(48)	0	(48)	0	12/31/2014	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					124	XXX	124	158	0	0	0	(48)	0	(48)	0	XXX	XXX
9799999 - Total Common Stocks					124	XXX	124	158	0	0	0	(48)	0	(48)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					7,307,438	XXX	7,581,899	7,066,408	71,681	462,400	0	502,549	0	414,018	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 0						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3133N3-X2-5	FH RE6097 - RMBS		04/09/2021	CREDIT SUISSE SECURITIES (USA)		4,967,188	5,000,000	3,611
3133N3-X3-3	FH RE6098 - RMBS		04/09/2021	Bank of America Merrill Lynch		3,072,188	3,000,000	2,708
3133N3-XX-7	FH RE6094 - RMBS		03/24/2021	Various		9,906,250	10,000,000	12,778
3140HN-LY-6	FN BK8442 - RMBS		03/04/2021	Bank of America Merrill Lynch		4,978,391	4,965,977	2,759
31418D-YR-7	FN MA4319 - RMBS		03/24/2021	Various		9,963,281	10,000,000	10,556
3199999. Subtotal - Bonds - U.S. Special Revenues						32,887,298	32,965,977	32,412
000823-AJ-3	ABPCI 2017-1A A1R - CDO	C	02/19/2021	Natixis		3,000,000	3,000,000	0
000844-AA-8	ABPCI 8 A1A - CDO	C	02/24/2021	Natixis		2,007,500	2,000,000	4,263
00287Y-CA-5	ABBVIE INC		04/29/2021	Various		4,541,070	4,000,000	50,175
02147W-AT-6	CWALT 2006-26CB A18 - CMO/RMBS		12/29/2021	Exchange		262,758	370,759	1,874
03073E-AT-2	AMERISOURCEBERGEN CORP		03/25/2021	JP Morgan		1,995,860	2,000,000	0
031162-BZ-2	AMGEN INC		02/25/2021	MITSUBISHI UFJ SECURITIES		2,339,780	2,000,000	29,333
03666L-AL-6	ANTR 201R A1R - CDO	C	11/16/2021	BNP Paribas		2,000,000	2,000,000	0
03880V-AA-8	ARCLO 2019-FL2 A - CDO	C	04/13/2021	MORGAN STANLEY CO		2,005,313	2,000,000	0
03880W-AA-6	ARCLO 2020-FL1 A - CDO	C	04/13/2021	Amherst Securities Group LLC		2,003,125	2,000,000	0
03880W-AC-2	ARCLO 2020-FL1 AS - CDO	C	01/05/2021	MORGAN STANLEY & COMPANY		1,002,500	1,000,000	996
05492K-AA-7	BDS 2019-FL4 A - CDO	C	01/08/2021	WELLS FARGO SECURITIES LLC		1,580,988	1,580,000	1,429
05492Q-AA-4	BDS 2020-FL5 A - CDO	C	01/12/2021	WELLS FARGO SECURITIES LLC		2,003,750	2,000,000	1,962
05580M-82-7	B. RILEY FINANCIAL INC		03/25/2021	B.RILEY & CO., LLC		1,000,000	1,000,000	0
05608V-AA-4	BX 21MFM1 A - CMBS		01/05/2021	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	0
057224-AZ-0	BAKER HUGHES HOLDINGS LLC		10/08/2021	MORGAN STANLEY & COMPANY		6,331,050	5,000,000	19,931
067316-AH-2	BACARDI LTD	C	10/08/2021	Various		16,241,789	12,576,000	274,017
07386X-AH-9	BALTA 2007-1 211 - CMO/RMBS		12/29/2021	Exchange		699,426	1,002,121	2,377
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC		10/08/2021	BARCLAYS CAPITAL INC		2,243,020	2,000,000	28,983
110122-DH-8	BRISTOL-MYERS SQUIBB CO		02/26/2021	JP Morgan		2,525,740	2,000,000	27,493
11135F-BL-4	BROADCOM INC		03/31/2021	EXCHANGE		1,598,502	1,581,000	0
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC		04/29/2021	US BANCORP		1,212,880	1,000,000	7,836
12544H-BF-6	CWHL 2007-HY7 A4 - CMO/RMBS		12/29/2021	Exchange		3,163	2,530	6
125491-AN-0	CI FINANCIAL CORP	C	01/13/2021	Various		3,033,690	3,000,000	8,000
12564E-AA-0	CIM 21J2 A1 - CMO/RMBS		03/29/2021	Bank of America Merrill Lynch		4,045,000	4,000,000	8,333
12564K-AA-6	CIM 2021-J1 A1 - CMO/RMBS		03/01/2021	Bank of America Merrill Lynch		2,052,500	2,000,000	4,583
12566U-AE-4	CMALT 2007-A2 1A5 - CMO/RMBS		12/29/2021	Exchange		167,504	165,693	773
12566U-AN-4	CMALT 2007-A2 113 - CMO/RMBS		12/29/2021	Exchange		579,087	579,995	2,594
12628L-AD-2	CSAB 2006-4 A2A - RMBS		12/29/2021	Exchange		320,114	1,039,860	4,538
12638P-AB-5	CSMC 2007-3 A1A - RMBS		12/29/2021	Exchange		258,941	727,969	3,305
12641P-AF-1	CSMC 2009-R A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		41,426	38,952	187
12641P-AG-9	CSMC 2009-R A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		129,387	120,000	575
12641P-AH-7	CSMC 2009-R A6 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		133,667	120,000	575
12641P-AN-4	CSMC 2009-R 2A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		53,723	51,388	236
12641P-AP-9	CSMC 2009-R 2A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		253,702	240,000	1,100
12641P-AQ-7	CSMC 2009-R 2A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		286,013	360,000	1,650
12641P-AR-5	CSMC 2009-R 2A6 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		89,164	182,083	822
12641P-BB-9	CSMC 2009-R 4A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		69,751	87,293	400
12641P-BC-7	CSMC 2009-R 4A6 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		7,755	14,722	67
12641P-BP-8	CSMC 2009-R 6A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		104,131	106,466	488
12641P-BQ-6	CSMC 2009-R 6A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		69,272	80,000	367
12641P-BR-4	CSMC 2009-R 6A6 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		34,841	60,925	279
12641Q-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		65,670	90,579	453
12641Q-AF-9	CSMC 2009-7R 4A2 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		28,843	39,906	200
12641Q-AG-7	CSMC 2009-7R 4A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		27,231	50,000	250
12641Q-AH-5	CSMC 2009-7R 4A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		27,231	50,000	250
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		10,734	31,631	153
12641Q-AQ-5	CSMC 2009-7R 5A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		112,180	106,565	488
12641Q-AR-3	CSMC 2009-7R 5A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		133,509	180,000	825
12641Q-AS-1	CSMC 2009-7R 5A5 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		44,007	95,068	427
12641Q-AX-0	CSMC 2009-7R 6A2 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		128,262	119,767	549
12641Q-AY-8	CSMC 2009-7R 6A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		93,883	142,696	654
12641Q-BF-8	CSMC 2009-7R 7A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		85,403	137,194	607
12641Q-BX-9	CSMC 2009-7R 9A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		118,959	121,675	532
12641Q-CJ-9	CSMC 2009-7R 112 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		298,242	302,935	1,388
12641Q-CS-9	CSMC 2009-7R 125 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		69,984	108,502	520
12641Q-CX-8	CSMC 2009-7R 132 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		65,041	73,616	368
12641Q-CY-6	CSMC 2009-7R 133 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		43,780	67,085	335
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS		12/30/2021	Various		41,833	95,215	468
12641Q-DH-2	CSMC 2009-7R 146 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		633,703	994,044	4,763

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12641Q-EB-4	CSMC 2009-7R 172 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		249,589	255,306	7
12641Q-EC-2	CSMC 2009-7R 173 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		225,034	270,000	7
12641Q-ED-0	CSMC 2009-7R 174 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		7,077	270,000	7
12641Q-EE-8	CSMC 2009-7R 175 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		6,279	300,000	8
12641Q-EF-5	CSMC 2009-7R 176 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		12,558	600,000	16
12641Q-EL-2	CSMC 2009-7R 182 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		159,540	162,665	797
12641Q-EM-0	CSMC 2009-7R 183 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		218,736	270,000	1,323
12641Q-EN-8	CSMC 2009-7R 184 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		97,060	270,000	1,323
12641Q-EP-3	CSMC 2009-7R 185 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		56,925	300,000	1,470
12641Q-EQ-1	CSMC 2009-7R 186 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		48,911	600,000	2,940
12641Q-EW-8	CSMC 2009-7R 1A2 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		69,633	65,834	315
12641Q-EX-6	CSMC 2009-7R 1A3 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		64,519	60,000	288
12641Q-EY-4	CSMC 2009-7R 1A4 - CMO/RMBS		12/30/2021	CREDIT SUISSE SECURITIES		105,870	120,000	575
12668A-PC-3	CWALT 2005-54CB 110 - CMO/RMBS		12/29/2021	Exchange		314,489	366,306	1,567
126694-2H-0	CWHL 2006-10 A11 - CMO/RMBS		12/29/2021	Exchange		119,200	184,231	838
126694-4F-2	CWHL 2006-HYB3 31B - CMO/RMBS		12/29/2021	Exchange		262,578	273,416	693
15186P-AA-6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD	C	04/08/2021	GREENSLEDGE CAPITAL MARKETS LLC		1,000,000	1,000,000	0
15674L-AA-4	CERB 32 A - CDO	C	03/30/2021	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	0
16165M-AG-3	CFLX 2006-2 A5 - RMBS		12/29/2021	Exchange		312,247	319,048	1,486
17275R-AD-4	CISCO SYSTEMS INC (PRE-MERGER)		02/23/2021	GOLDMAN		5,160,876	3,594,000	5,890
17287H-AA-8	CITADEL FINANCE LLC		03/03/2021	UBS SECURITIES		1,990,620	2,000,000	0
20030N-DH-1	COMCAST CORP		02/23/2021	RBC CAPITAL MARKETS		2,255,640	2,000,000	30,000
205887-CE-0	CONAGRA BRANDS INC		04/29/2021	JP Morgan		1,295,180	1,000,000	300
224044-BY-2	COX COMMUNICATIONS INC		10/07/2021	GOLDMAN		2,192,544	1,800,000	27,495
225458-2Y-3	CSFB 2005-8 914 - CMO/RMBS		12/29/2021	Exchange		280,112	324,614	1,326
225470-Q8-9	CSMC 2006-3 5A5 - CMO/RMBS		12/29/2021	Exchange		93,183	194,257	907
225470-VF-7	CSMC 2006-1 315 - CMO/RMBS		12/29/2021	Exchange		277,869	435,544	1,948
23802W-AA-9	COLO 211 A2 - ABS		02/24/2021	DEUTSCHE BANK SECURITIES, INC.		1,999,614	2,000,000	0
254687-EV-4	WALT DISNEY CO		04/29/2021	CREDIT SUISSE SECURITIES (USA)		1,249,030	1,000,000	6,333
254687-FR-2	WALT DISNEY CO		02/24/2021	CREDIT SUISSE SECURITIES (USA)		1,233,010	1,000,000	19,656
260543-CG-6	DOW CHEMICAL CO		02/24/2021	BARCLAYS CAPITAL INC FIXED INC		2,331,140	2,000,000	24,549
26078J-AE-0	DUPONT DE NEMOURS INC		02/19/2021	GOLDMAN		2,619,040	2,000,000	28,959
28851Q-AN-3	ECLO 1RR B2R - CDO		02/26/2021	CITIGROUP		2,000,000	2,000,000	0
28852L-AN-3	ELLINGTON CLO III, LTD. - CDO		03/23/2021	CITIGROUP		3,077,037	3,077,037	0
30260G-AA-4	FCITL 211 A - ABS		04/06/2021	Amherst Securities Group LLC		1,999,912	2,000,000	0
31428X-BQ-8	FEDEX CORP		10/08/2021	GOLDMAN		3,320,220	3,000,000	19,575
32051G-T7-0	FHAMS 2006-FA1 112 - CMO/RMBS		12/29/2021	Exchange		172,285	278,549	1,300
32051H-AF-0	FHAMS 2006-FA3 A6 - CMO/RMBS		12/29/2021	Exchange		48,549	78,209	365
34960J-AS-4	FCO 6RR ATR - CDO		03/16/2021	WELLS FARGO SECURITIES LLC		4,001,120	4,000,000	11,622
34962U-AC-2	FORTRESS CREDIT OPPORTUNITIES XV CLO LIM		03/05/2021	Natixis		2,500,000	2,500,000	0
375558-AX-1	GILEAD SCIENCES INC		04/29/2021	Various		2,418,440	2,000,000	24,267
375558-BS-1	GILEAD SCIENCES INC		02/19/2021	WELLS FARGO SECURITIES LLC		1,921,180	2,000,000	20,656
38175N-AA-6	GOCAP 25MR AR - CDO	C	03/16/2021	Amherst Securities Group LLC		2,000,313	2,000,000	3,588
38177X-AA-2	GOLUB CAPITAL BDC 3 CLO 1 LLC - CDO		02/22/2021	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	0
39809L-AC-8	GSTNE 19FL2 B - CDO	C	01/08/2021	MORGAN STANLEY & COMPANY		1,002,813	1,000,000	1,368
406371-AC-8	HALSEYPOINT CLO 5, LTD. - CDO	C	11/19/2021	GOLDMAN		2,000,000	2,000,000	0
413875-AN-5	L3HARRIS TECHNOLOGIES INC		10/06/2021	NATL FINANCIAL SERVICES CORP (NFS)		7,692,804	5,340,000	103,084
43741B-AA-7	HMBT 2007-1 1A1 - CMO/RMBS		12/29/2021	Exchange		201,975	203,338	874
44932B-AQ-9	ICG 183R AR - CDO		03/24/2021	MORGAN STANLEY CO		2,000,000	2,000,000	0
45254N-NT-0	IMM 2005-3 M1 - RMBS		08/25/2021	Direct		0	620	0
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP		02/25/2021	BARCLAYS CAPITAL INC FIXED INC		1,150,030	1,000,000	12,219
46627M-EJ-2	JPALT 2006-S1 112 - CMO/RMBS		12/29/2021	Exchange		347,877	464,577	2,168
46630W-AB-6	JPMMT 2007-S2 1A2 - CMO/RMBS		12/29/2021	Exchange		216,605	355,395	1,949
46631N-AA-7	JPMMT 2007-S3 1A1 - CMO/RMBS		12/29/2021	Exchange		167,793	245,060	1,048
46631N-DT-3	JPMMT 2007-S3 A90 - CMO/RMBS		12/29/2021	Exchange		488,348	690,434	3,759
472321-AH-1	JMAC 2008-R2 2A3 - CMO/RMBS		08/01/2021	Direct		0	1,648	0
472321-AK-4	JMAC 2008-R2 3A2 - CMO/RMBS		11/01/2021	Direct		0	23,431	0
47232D-AL-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Direct		0	1,833	0
47232D-AV-4	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2021	Direct		0	2,919	0
47232D-CY-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2021	Direct		0	2,157	0
47232D-DB-5	JEFFERIES RESECURITIZATION TRUST 2009-R5		08/01/2021	Direct		0	767	0
47232D-DN-9	JMAC 09R5 165 - CMO/RMBS		12/01/2021	Direct		0	1,985	0
47232D-EA-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		10/01/2021	Direct		0	687	0
47232V-BY-7	JMAC 09R4 9A6 - CMO/RMBS		12/01/2021	JEFFRIES & CO		0	2,601	0
47232V-CP-5	JMAC 09R4 123 - CMO/RMBS		12/01/2021	Direct		0	3,015	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
47232V-CU-4	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2021	Direct		0	129	0
47232V-DM-1	JMAC 09R4 165 - CMO/RMBS		12/01/2021	Direct		0	1,640	0
47232V-DQ-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		01/01/2021	Direct		0	6,272	0
47232V-DY-5	JMAC 09R4 193 - CMO/RMBS		10/01/2021	Direct		0	145	0
47232V-EH-1	JMAC 09R4 216 - CMO/RMBS		10/01/2021	Direct		0	274	0
47232V-GR-7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Direct		0	7,684	0
47233D-AB-7	JEFFERIES RESECURITIZATION TRUST 2009-R1		11/01/2021	Direct		0	230,999	0
485170-AS-3	KANSAS CITY SOUTHERN		02/26/2021	BARCLAYS CAPITAL INC FIXED INC		2,449,540	2,000,000	4,675
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP		06/08/2021	BAIRD, ROBERT W., & COMPANY IN		9,428,440	7,000,000	163,042
55282X-AA-8	MF1 21FL5 A - CDO		03/05/2021	CREDIT SUISSE SECURITIES (USA)		5,000,000	5,000,000	0
573874-AM-6	MARVELL TECHNOLOGY INC		05/04/2021	EXCHANGE		2,999,485	3,000,000	53,625
57430U-30-1	MDIBS 2006-1 A - ABS		04/10/2021	Direct		0	126,318	0
58013M-EV-2	MCDONALD'S CORP		10/08/2021	US BANCORP INVESTMENTS INC.		6,150,350	5,000,000	87,528
581557-BC-8	MCKESSON CORP		04/29/2021	JP Morgan		1,207,840	1,000,000	6,511
585495-AA-2	MELLO 21MTG1 A1 - CMO/RMBS		07/26/2021	Bank of America Merrill Lynch		5,061,458	5,000,000	7,292
60871R-AD-2	MOLSON COORS BEVERAGE CO		02/25/2021	JP Morgan		2,349,660	2,000,000	33,333
64831J-AA-7	NRART 20T1 AT1 - RMBS		01/01/2021	Reclassification		2,999,997	3,000,000	0
65535V-SJ-8	NAA 2006-AP1 A2 - RMBS		12/29/2021	Exchange		287,730	698,423	2,996
666807-BT-8	NORTHROP GRUMMAN CORP		02/25/2021	CITIGROUP		2,551,040	2,000,000	34,333
67112C-AN-7	OZLM 19R 2AR - CDO	C	12/13/2021	Citigroup (SSB)		850,000	850,000	0
67190A-AA-4	OAKIG 211 A1 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES		1,249,806	1,250,000	0
67190A-AB-2	OAKIG 211 A2 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES		999,865	1,000,000	0
67590A-BR-2	OCT14 14RR ABR - CDO		03/02/2021	CREDIT SUISSE SECURITIES (USA)		2,000,000	2,000,000	0
681919-BD-7	OMNICOM GROUP INC		04/28/2021	CITIGROUP		2,994,690	3,000,000	0
681936-BN-9	OMEGA HEALTHCARE INVESTORS INC		10/08/2021	Various		6,921,230	7,000,000	96,146
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP		10/08/2021	GOLDMAN		10,625,800	10,000,000	29,556
74387Y-AD-5	PFMT 2021-1 A2A - CMO/RMBS		04/09/2021	Amherst Securities Group LLC		9,898,193	9,988,747	10,270
74923H-AQ-4	RALI 2007-QS4 3A6 - CMO/RMBS		12/29/2021	Exchange		134,631	140,405	655
74969B-AA-7	RBIT 202 A - ABS		01/25/2021	Direct		0	0	0
74969B-AA-7	RBIT 202 A - ABS		02/01/2021	NOMURA SECURITIES/FIXED INCOME		0	0	0
75115D-AA-3	RALI 2006-QS13 1A1 - CMO/RMBS		12/29/2021	Exchange		306,449	416,550	20
75116C-ET-9	RALI 2007-QS6 114 - CMO/RMBS		12/29/2021	Exchange		226,869	235,818	1,055
75116F-BH-1	RALI 2007-QS9 A33 - CMO/RMBS		12/29/2021	Exchange		1,063,894	1,106,862	5,596
761118-SC-3	RALI 2006-QS1 A4 - CMO/RMBS		12/29/2021	Exchange		259,852	279,515	1,250
761118-UG-1	RALI 2006-QS2 1A1 - CMO/RMBS		12/29/2021	Exchange		156,832	160,978	689
80349B-BD-8	SARATOGA INVESTMENT CORP. CLO 2013-1 LTD		02/11/2021	GOLDMAN		2,000,000	2,000,000	0
863579-XC-7	SARM 2005-18 3A1 - CMO/RMBS		12/29/2021	Exchange		402,640	537,570	1,141
86363G-AF-1	SARM 2007-3 3A1 - CMO/RMBS		12/29/2021	Exchange		245,464	415,372	996
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		11/26/2021	Direct		0	2	0
90352W-AD-6	STEAM 211 A - RMBS		01/15/2021	CREDIT SUISSE SECURITIES		1,499,964	1,500,000	0
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS		12/29/2021	Exchange		441,383	456,635	292
93934F-MD-1	WMALT 2006-2 2CB - CMO/RMBS		12/29/2021	Exchange		323,496	428,794	7,370
93934N-AC-9	WMALT 2006-5 1A3 - CMO/RMBS		12/29/2021	Exchange		168,795	181,132	845
950400-AM-6	WELLTOWER INC		03/16/2021	JP Morgan		1,990,380	2,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						225,637,555	213,223,980	1,420,858
654579-AH-4	NIPPON LIFE INSURANCE CO	C	01/13/2021	J P MORGAN SECURITIES		2,000,000	2,000,000	0
4899999. Subtotal - Bonds - Hybrid Securities						2,000,000	2,000,000	0
8399997. Total - Bonds - Part 3						260,524,852	248,189,957	1,453,270
8399998. Total - Bonds - Part 5						776,695	775,000	340
8399999. Total - Bonds						261,301,548	248,964,957	1,453,609
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						261,301,548	XXX	1,453,609

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31383S-RS-1	FN 511797 - RMBS		12/01/2021	Paydown		719	719	719	706	0	13	0	13	0	719	0	0	0	24	05/01/2031
31406J-2L-6	FN 811779 - RMBS		12/01/2021	Paydown		2,065	2,065	2,099	1,499	0	566	0	566	0	2,065	0	0	0	35	01/01/2035
690353-RX-7	US INTERNATIONAL DEVELOPMENT FINANCE COR		08/27/2021	Paydown		123,834	123,834	123,834	123,860	0	(26)	0	(26)	0	123,834	0	0	0	4,149	02/27/2027
690353-XM-4	US INTERNATIONAL DEVELOPMENT FINANCE COR		12/15/2021	Paydown		114,286	114,286	114,286	114,286	0	(1)	0	(1)	0	114,286	0	0	0	2,564	12/15/2030
0599999. Subtotal - Bonds - U.S. Governments						240,904	240,904	240,937	240,351	0	552	0	552	0	240,904	0	0	0	6,773	XXX
452152-GR-6	ILLINOIS ST		07/01/2021	Various		400,000	400,000	399,884	399,986	0	14	0	14	0	400,000	0	0	0	24,800	07/01/2021
57582P-WK-2	MASSACHUSETTS (COMMONWEALTH OF)		12/01/2021	Maturity @ 100.00		1,500,000	1,500,000	1,513,125	1,501,346	0	(1,346)	0	(1,346)	0	1,500,000	0	0	0	63,000	12/01/2021
605580-5Q-8	MISSISSIPPI ST		10/05/2021	Call @ 100.00		67,000	67,000	74,487	71,776	0	(343)	0	(343)	0	71,433	0	(4,433)	(4,433)	3,711	10/01/2029
605580-6S-3	MISSISSIPPI ST		10/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,430	10/01/2021
686053-GG-8	OREGON SCH BRDS ASSN		06/30/2021	Paydown		284,838	284,838	315,156	303,459	0	(18,621)	0	(18,621)	0	284,838	0	0	0	6,778	06/30/2028
70914P-LZ-3	PENNSYLVANIA (COMMONWEALTH OF)		02/15/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,930	3,000,023	0	(23)	0	(23)	0	3,000,000	0	0	0	68,250	02/15/2021
880541-QR-1	TENNESSEE ST		08/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,280	08/01/2021
93974C-QZ-6	WASHINGTON ST		08/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	85,380	08/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,251,838	9,251,838	9,303,581	9,276,590	0	(20,320)	0	(20,320)	0	9,256,270	0	(4,433)	(4,433)	316,629	XXX
215723-JW-8	COOK CNTY ILL CMNTY HIGH SCH DIST NO 219		01/04/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	4,833	12/01/2022
235308-QL-0	DALLAS TEX INDPT SCH DIST		02/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,012,500	1,000,189	0	(189)	0	(189)	0	1,000,000	0	0	0	23,000	02/15/2021
442331-QM-9	HOUSTON TEX		03/01/2021	Call @ 100.00		100,000	100,000	122,336	115,173	0	(170)	0	(170)	0	115,003	0	(15,003)	(15,003)	3,145	03/01/2032
602245-UM-2	MILWAUKEE CNTY WIS		12/01/2021	Paydown		41,870	41,874	58,039	51,041	0	(9,171)	0	(9,171)	0	41,870	0	0	0	2,864	12/01/2028
64966H-4J-6	NEW YORK N Y		10/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	42,970	10/01/2021
660393-L3-1	NORTH LAS VEGAS NEV		06/01/2021	Maturity @ 100.00		1,625,000	1,625,000	1,625,000	1,625,000	0	0	0	0	0	1,625,000	0	0	0	45,273	06/01/2021
68666P-AA-4	ORLEANS PARISH LA SCH BRD REV		02/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,007,430	1,000,084	0	(84)	0	(84)	0	1,000,000	0	0	0	22,000	02/01/2021
87122N-EZ-8	SYCAMORE OHIO CMNTY SCH DIST		12/01/2021	Call @ 100.00		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	7,215	12/01/2025
981305-SA-4	WORCESTER MASS		01/04/2021	Direct		75,000	75,000	79,758	75,002	0	(2)	0	(2)	0	75,000	0	0	0	2,344	01/01/2028
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,971,870	5,971,874	6,035,063	5,996,488	0	(9,616)	0	(9,616)	0	5,986,873	0	(15,003)	(15,003)	153,644	XXX
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		05/17/2021	Direct		35,000	35,000	48,431	35,136	0	(136)	0	(136)	0	35,000	0	0	0	1,321	05/15/2040
196479-F9-5	COLORADO HSG & FIN AUTH - MBS		12/01/2021	Paydown		496,100	496,100	510,874	507,088	0	(10,988)	0	(10,988)	0	496,100	0	0	0	10,569	03/01/2048
3133N3-U9-3	FH RE6008 - RMBS		12/01/2021	Paydown		1,387,675	1,387,675	1,410,875	1,405,667	0	(17,992)	0	(17,992)	0	1,387,675	0	0	0	22,755	11/01/2049
3133N3-X2-5	FH RE6097 - RMBS		12/01/2021	Paydown		266,404	266,404	264,656	0	0	1,748	0	1,748	0	266,404	0	0	0	2,411	05/01/2051
3133N3-X3-3	FH RE6098 - RMBS		12/01/2021	Paydown		452,433	452,433	463,319	0	0	(10,887)	0	(10,887)	0	452,433	0	0	0	5,589	05/01/2051
3133N3-XX-7	FH RE6094 - RMBS		12/01/2021	Paydown		695,450	695,450	688,930	0	0	6,520	0	6,520	0	695,450	0	0	0	7,136	04/01/2051
3140HN-LY-6	FN BK8442 - RMBS		12/01/2021	Paydown		488,541	488,541	489,762	0	0	(1,221)	0	(1,221)	0	488,541	0	0	0	4,498	01/01/2051
3140K0-EL-8	FN B04638 - RMBS		12/01/2021	Paydown		645,875	645,875	646,985	646,689	0	(814)	0	(814)	0	645,875	0	0	0	8,510	11/01/2049
3140QB-N5-3	FN CA4011 - RMBS		12/01/2021	Paydown		413,735	413,735	420,200	418,616	0	(4,881)	0	(4,881)	0	413,735	0	0	0	5,614	08/01/2049
3140QC-DT-0	FN CA4613 - RMBS		12/01/2021	Paydown		1,489,680	1,489,680	1,513,266	1,507,541	0	(17,861)	0	(17,861)	0	1,489,680	0	0	0	22,147	11/01/2049
31418D-YR-7	FN MA4319 - RMBS		12/01/2021	Paydown		535,856	535,856	533,888	0	0	1,968	0	1,968	0	535,856	0	0	0	5,310	04/01/2051
454624-U5-4	INDIANA BD BK REV		07/15/2021	Call @ 100.00		645,000	645,000	659,493	647,699	0	(804)	0	(804)	0	646,895	0	(1,895)	(1,895)	27,038	01/15/2024
462467-NW-7	IOWA FIN AUTH SINGLE FAMILY MTG REV		07/01/2021	Call @ 100.00		605,000	605,000	605,000	605,000	0	0	0	0	0	605,000	0	0	0	9,195	02/01/2042
49130T-PN-0	KENTUCKY HSG CORP HSG REV		07/01/2021	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	52,020	07/01/2021
56052F-BC-8	MAINE ST HSG AUTH MTG PUR		05/20/2021	Direct		1,545,000	1,545,000	1,545,000	1,545,001	0	(1)	0	(1)	0	1,545,000	0	0	0	28,320	11/15/2030
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		660,000	660,000	660,000	659,984	0	0	0	0	0	659,984	0	16	16	13,291	09/01/2037
57429L-AL-0	MARYLAND ST TRANSN AUTH LTD OBLIG REV		07/01/2021	Call @ 100.00		115,000	115,000	124,077	116,110	0	(359)	0	(359)	0	115,750	0	(750)	(750)	7,452	07/01/2022
575832-P4-6	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		05/03/2021	Direct		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	4,775	05/01/2025
57583P-ET-2	MASSACHUSETTS (COMMONWEALTH OF)		12/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	48,350	12/15/2021
57586N-UR-0	MASSACHUSETTS ST HSG FIN AGY - MBS		04/15/2021	Paydown		498,769	498,768	500,846	500,252	0	(1,482)	0	(1,482)	0	498,769	0	0	0	5,562	01/15/2046
59465M-C8-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		10/01/2021	Call @ 100.00		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	4,298	10/01/2028
59465M-D2-8	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		04/01/2021	Maturity @ 100.00		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	3,278	04/01/2021
59465M-W9-2	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV		10/01/2021	Direct		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,428	10/01/2033
604160-HA-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		487,367	487,367	487,367	487,367	0	0	0	0	0	487,367	0	0	0	8,527	03/01/2048
604160-HJ-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Paydown		474,227	474,227	474,227	474,227	0	0	0	0	0	474,227	0	0	0	9,231	01/01/2049
60636Y-KJ-9	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		03/31/2021	Direct		385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	8,600	07/01/2028
60636Y-KK-6	MISSOURI ST HSG DEV COMMN MULTIFAMILY HS		03/31/2021	Direct		480,000	480,000	480,000	480,000	0	0	0	0	0	480,000	0	0	0	11,786	07/01/2033
647200-4S-0	NEW MEXICO MTG FIN AUTH		12/01/2021	Call @ 100.00		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	1,398	09/01/2040
64971Q-GW-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		05/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,005,000	2,000,206	0	(206)	0	(206)	0	2,000,000	0	0	0	34,500	05/01/2021
64971Q-RA-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		11/01/2021	Maturity @ 100.00		2,000,000	2,000,000	1,947,340	1,994,923	0	5,077	0	5,077	0	2,000,000	0	0	0	58,000	11/01/2021
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		12/15/2021	Paydown		8,701	8,701	8,701	8,701	0	0	0	0	0	8,701	0	0	0	145	06/15/2036
64972C-FS-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		10/12/2021	Call @ 100.00		1,000,000	1,000,000	1,008,000	1,002,913	0	(1,485)	0	(1,485)	0	1,001,428	0	(1,428)	(1,428)	34,448	11/01/2035
649883-QE-8	NEW YORK ST MTG AGY HOMEOWNER MTG REV		04/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,995	04/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
649883-TM-7	NEW YORK ST MTG AGY HOMEOWNER MTG REV		10/01/2021	Call @ 100.00		1,165,000	1,165,000	1,165,000	1,165,000	0	0	0	0	0	1,165,000	0	0	0	48,965	10/01/2027
649902-7P-2	NEW YORK STATE DORMITORY AUTHORITY		08/15/2021	Maturity @ 100.00		2,340,000	2,340,000	2,323,597	2,338,817	0	1,183	0	1,183	0	2,340,000	0	0	0	71,370	08/15/2021
650035-UZ-9	NEW YORK ST URBAN DEV CORP REV		03/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,050	03/15/2021
658207-MA-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2021	Call @ 100.00		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	14,200	01/01/2030
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		12/01/2021	Call @ 100.00		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	4,869	11/01/2041
67756A-2N-1	OHIO ST HIGHER EDL FAC COMMN REV		01/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,395	01/01/2021
686087-MP-9	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		10/01/2021	Direct		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	3,501	07/01/2033
76221R-UF-8	RHODE ISLAND HSG & MTG FIN CORP		04/01/2021	Direct		1,135,000	1,135,000	1,135,000	1,135,000	0	0	0	0	0	1,135,000	0	0	0	21,383	10/01/2027
76221T-AN-9	RHODE ISLAND HSG & MTG FIN CORP REV		10/01/2021	Direct		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	6,700	10/01/2023
768874-SD-2	RIVERSIDE CALIF ELEC REV		10/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	62,650	10/01/2021
835574-CB-8	SONOMA CNTY CALIF PENSION OBLIG		12/01/2021	Call @ 100.00		125,000	125,000	134,444	130,852	0	(482)	0	(482)	0	130,370	0	(5,370)	(5,370)	7,500	12/01/2029
870000-HJ-8	SWARTHMORE BORO AUTH PA COLLEGE REV		09/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,000	09/15/2021
882750-NE-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		05/03/2021	Call @ 100.00		290,000	290,000	290,000	290,000	0	0	0	0	0	290,000	0	0	0	6,920	07/01/2041
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		11/01/2021	Call @ 100.00		85,000	85,000	85,000	85,119	0	(14)	0	(14)	0	85,105	0	(105)	(105)	1,659	09/01/2039
882806-CJ-9	TEXAS TECH UNIV REVS IAM COML PAPER NTS		08/15/2021	Maturity @ 100.00		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	21,490	08/15/2021
882806-CK-6	TEXAS TECH UNIV REVS IAM COML PAPER NTS		08/15/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	16,350	08/15/2022
89602N-VD-3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		11/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	40,500	11/15/2021
91528N-AA-9	UNM SANDOVAL REGL MED CTR INC COLO REV		01/20/2021	Direct		2,345,000	2,345,000	2,345,000	2,345,000	0	0	0	0	0	2,345,000	0	0	0	52,763	07/20/2036
928120-U7-0	VIRGINIA ST HSG DEV AUTH		01/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	17,895	01/01/2021
92812U-Q3-5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		12/01/2021	Paydown		302,796	302,796	302,796	302,799	0	(3)	0	(3)	0	302,796	0	0	0	6,071	12/25/2043
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		12/01/2021	Paydown		204,812	204,812	204,812	204,812	0	0	0	0	0	204,812	0	0	0	3,487	10/25/2037
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - M		12/01/2021	Paydown		233,590	233,590	233,590	233,559	0	31	0	31	0	233,590	0	0	0	3,537	06/25/2041
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/25/2021	Paydown		292,531	292,531	292,531	292,531	0	0	0	0	0	292,531	0	0	0	4,344	10/25/2049
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		12/01/2021	Paydown		171,994	171,994	171,994	171,903	0	91	0	91	0	171,994	0	0	0	3,079	08/25/2042
93730P-AA-4	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L		07/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,310	07/01/2021
93976A-AJ-1	WASHINGTON ST CONVENTION CTR PUB FACS DI		07/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	54,210	07/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						40,891,535	40,891,534	40,955,002	38,513,511	0	(52,999)	0	(52,999)	0	40,901,068	0	(9,533)	(9,533)	1,087,695	XXX
000366-AA-2	AASET 2017-1 A - ABS		12/16/2021	Paydown		157,020	157,020	157,511	157,021	0	0	0	0	0	157,020	0	0	0	4,758	05/16/2042
00038A-AB-9	ABB TREASURY CENTER (USA) INC		06/15/2021	Maturity @ 100.00		2,000,000	2,000,000	1,968,120	1,998,258	0	1,742	0	1,742	0	2,000,000	0	0	0	40,000	06/15/2021
00038R-AA-4	AASET 2019-2 A - ABS		12/16/2021	Paydown		73,800	73,800	73,800	73,801	0	(1)	0	(1)	0	73,800	0	0	0	994	10/16/2039
000823-AA-2	ABPCI II A1 - CDO	C	03/18/2021	Paydown		2,000,000	2,000,000	2,000,000	1,999,026	0	974	0	974	0	2,000,000	0	0	0	16,560	07/20/2029
000823-AC-8	ABPCI II A2 - CDO	C	03/18/2021	Paydown		1,000,000	1,000,000	1,000,000	999,340	0	660	0	660	0	1,000,000	0	0	0	10,639	07/20/2029
00085U-AA-9	ABPCI 4 A1A - CDO	C	10/20/2021	Paydown		3,000,000	3,000,000	3,000,000	2,998,411	0	1,589	0	1,589	0	3,000,000	0	0	0	52,349	01/20/2030
00085U-AJ-0	ABPCI 4 A1B - CDO	C	10/20/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,223	0	(223)	0	(223)	0	2,000,000	0	0	0	76,000	01/20/2030
00102D-AC-2	ACIS 145 A2 - CDO		05/10/2021	Paydown		242,461	242,461	242,461	242,480	0	(20)	0	(20)	0	242,461	0	0	0	2,958	11/02/2026
001055-AL-6	AFLAC INC		05/10/2021	Call @ 100.00		2,135,881	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	165,082	06/15/2023
00164T-AA-6	AMCEST 2007 A A28 - RMBS		07/15/2021	Paydown		139,179	139,179	145,664	142,761	0	(3,583)	0	(3,583)	0	139,179	0	0	0	6,020	01/15/2028
00190Y-AV-7	ARES XXVII CR - CDO		10/20/2021	Paydown		1,041,250	1,041,250	1,041,250	1,041,120	0	130	0	130	0	1,041,250	0	0	0	26,746	07/30/2029
00190Y-AZ-8	ARES XXVII AR2 - CDO		10/20/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	1,999,744	0	49	0	49	0	1,999,793	0	207	207	31,044	07/30/2029
00192J-AA-4	APS 2016-1 1A - CMO/RMBS		12/01/2021	Paydown		276,192	276,192	246,156	265,152	0	11,040	0	11,040	0	276,192	0	0	0	398	07/27/2057
00214M-AA-1	ARLFR 1406 A1 - RMBS		07/15/2021	Paydown		488,182	488,182	473,715	488,182	0	0	0	0	0	488,182	0	0	0	7,720	06/15/2044
00214M-AB-9	ARLFR 1406 A2 - RMBS		07/15/2021	Paydown		3,000,000	3,000,000	2,998,301	2,999,407	0	593	0	593	0	3,000,000	0	0	0	69,475	06/15/2044
00217L-AA-0	AREIT 2019-CRE3 A - CDO/CMBS		12/16/2021	Paydown		581,388	581,388	581,388	581,388	0	0	0	0	0	581,388	0	0	0	5,959	09/16/2036
00255U-AA-3	AASET 2020-1 A - ABS		12/15/2021	Paydown		312,058	312,058	312,052	312,055	0	2	0	2	0	312,058	0	0	0	8,739	01/17/2040
004375-FG-1	ACCR 2006-1 A4 - RMBS		12/27/2021	Paydown		459,234	459,234	401,113	433,912	0	25,323	0	25,323	0	459,234	0	0	0	1,686	04/25/2036
00452P-AD-9	ACIS 2015-6 A2 - CDO		05/10/2021	Paydown		413,933	413,933	413,933	413,933	0	0	0	0	0	413,933	0	0	0	5,140	05/03/2027
006346-AS-9	ADMSO 181 A - ABS		12/15/2021	Paydown		38,357	38,357	38,561	38,507	0	(150)	0	(150)	0	38,357	0	0	0	1,025	11/16/2048
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		12/01/2021	Paydown		52,697	52,697	49,305	48,791	0	3,906	0	3,906	0	52,697	0	0	0	680	06/25/2035
00912X-AM-6	AIR LEASE CORP		03/02/2021	Call @ 100.00		2,000,000	2,000,000	1,996,040	1,999,855	0	96	0	96	0	1,999,952	0	48	48	32,507	04/01/2021
01741R-AF-9	ALLEGHENY TECHNOLOGIES INC		10/14/2021	Call @ 112.89		1,354,697	1,200,000	1,199,892	1,200,154	0	(43)	0	(43)	0	1,200,111	0	154,586	154,586	109,988	08/15/2023
02315Q-AA-6	AMBAC LSNI LLC		07/15/2021	Paydown		54,490	54,490	54,626	54,466	0	24	0	24	0	54,490	0	0	0	1,681	02/12/2023
02364W-BD-6	AMERICA MOVIL SAB DE CV	C	12/23/2021	Call @ 100.00		1,015,318	1,000,000	994,900	999,110	0	559	0	559	0	999,669	0	331	331	60,196	07/16/2022
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2021	Paydown		94,760	94,760	94,760	94,783	0	(23)	0	(23)	0	94,760	0	0	0	2,559	03/22/2029
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		07/15/2021	Paydown		264,764	264,764	264,764	264,843	0	(79)	0	(79)	0	264,764	0	0	0	12,492	07/15/2024
02660L-AA-8	AHMA 2006-4 A11 - RMBS		12/27/2021	Paydown		31,461	31,461	20,889	30,849	0	612	0	612	0	31,461	0	0	0	54	10/25/2046
02665U-AA-3	AH4R 2014-SFR2 A - RMBS		12/01/2021	Paydown		20,087	20,087	20,086	20,067	0	20	0	20	0	20,087	0	0	0	410	10/17/2036
02665X-AA-7	AH4R 2014-SFR3 A - RMBS		12/01/2021	Paydown		67,014	67,014	67,599	67,212	0	(198)	0	(198)	0	67,014	0	0	0	1,369	12/18/2036

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02666A-AA-6	AH4R 2015-SFR1 A - RMBS		12/01/2021	Paydown		49,446	49,446	49,444	49,394	0	52	0	52	0	49,446	0	0	0	906	04/17/2052
02666B-AA-4	AH4R 2015-SFR2 A - RMBS		12/01/2021	Paydown		9,178	9,178	9,178	9,172	0	6	0	6	0	9,178	0	0	0	188	10/17/2052
02666Q-J7-9	AMERICAN HONDA FINANCE CORP		09/20/2021	Maturity @ 100.00		2,000,000	2,000,000	1,994,720	1,999,577	0	423	0	423	0	2,000,000	0	0	0	76,000	09/20/2021
03027X-AA-8	AMERICAN TOWER CORP		10/18/2021	Call @ 100.00		1,017,270	1,000,000	998,100	999,749	0	164	0	164	0	999,913	0	87	87	68,578	03/15/2022
03330P-AJ-8	ANCHF 5R BR - CDO		08/25/2021	Paydown		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	44,933	04/25/2036
034863-AV-2	ANGLO AMERICAN CAPITAL PLC	C	06/03/2021	Call @ 100.00		2,312,240	2,000,000	1,998,180	1,998,425	0	140	0	140	0	1,998,565	0	1,435	1,435	384,504	04/01/2025
03665A-AA-5	ANTR 2017-2 A - CDO		10/20/2021	Paydown		1,800,000	1,800,000	1,800,000	1,793,622	0	6,378	0	6,378	0	1,800,000	0	0	0	31,409	01/22/2030
03666L-AA-0	ANTR 2020-1 A1 - CDO	C	11/30/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	45,776	10/23/2031
038370-AA-0	AQFIT 19A A - ABS		12/15/2021	Paydown		276,112	276,112	276,069	276,074	0	38	0	38	0	276,112	0	0	0	4,700	07/16/2040
038413-AA-8	AQFIT 2020-A A - ABS		12/17/2021	Paydown		686,208	686,208	686,081	686,085	0	123	0	123	0	686,208	0	0	0	6,842	07/17/2046
04010L-AR-4	ARES CAPITAL CORP		12/23/2021	Call @ 100.00		2,000,000	2,000,000	1,992,780	1,998,462	0	1,429	0	1,429	0	1,999,891	0	109	109	103,514	01/19/2022
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		09/24/2021	Call @ 100.00		378,430	340,000	339,303	339,719	0	55	0	55	0	339,775	0	225	225	31,447	07/01/2024
048303-CE-9	ATLANTIC CITY ELECTRIC CO		04/01/2021	Maturity @ 100.00		1,000,000	1,000,000	998,480	999,961	0	39	0	39	0	1,000,000	0	0	0	21,750	04/01/2021
05252A-BK-6	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	01/12/2021	Maturity @ 100.00		1,000,000	1,000,000	997,570	999,991	0	9	0	9	0	1,000,000	0	0	0	24,375	01/12/2021
05492A-AJ-0	BFNS AR - CDO	C	01/25/2021	Paydown		172,662	172,662	172,662	172,662	0	0	0	0	0	172,662	0	0	0	1,403	01/25/2029
05492E-AE-3	BDS 2019-FL3 B - CDO		09/17/2021	Paydown		1,000,000	1,000,000	1,004,063	1,001,143	0	(1,143)	0	(1,143)	0	1,000,000	0	0	0	16,048	01/15/2036
05492K-AA-7	BDS 2019-FL4 A - CDO	C	10/18/2021	Paydown		1,651,430	1,651,430	1,538,738	1,181,943	0	72,695	0	72,695	0	1,651,430	0	0	0	15,697	08/15/2036
054968-AB-8	BFNS 191 A - CDO	C	07/12/2021	Paydown		3,983,010	3,983,010	3,963,095	3,958,877	0	24,133	0	24,133	0	3,983,010	0	0	0	90,388	03/25/2030
05523R-AB-3	BAE SYSTEMS PLC	C	10/11/2021	Maturity @ 100.00		1,000,000	1,000,000	998,980	999,923	0	77	0	77	0	1,000,000	0	0	0	47,500	10/11/2021
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	12/01/2021	Paydown		82,740	81,032	70,993	81,894	0	846	0	846	0	82,740	0	0	0	1,129	06/26/2037
05541D-AU-0	BCAP 2012-RR8 4A3 - CMO/RMBS		12/20/2021	Paydown		199,308	199,308	164,678	187,190	0	12,119	0	12,119	0	199,308	0	0	0	278	11/26/2036
05541V-AE-6	BG ENERGY CAPITAL PLC	C	10/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,096,620	2,009,205	0	(9,205)	0	(9,205)	0	2,000,000	0	0	0	80,000	10/15/2021
05565Q-BU-1	BP CAPITAL MARKETS PLC	C	01/22/2021	Call @ 100.00		1,025,240	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,252	11/01/2021
05586A-AA-6	BSPRT 2018-FL4 A - CDO/CMBS		03/15/2021	Paydown		85,958	85,958	85,958	85,949	0	8	0	8	0	85,958	0	0	0	228	09/17/2035
05586A-AA-6	BSPRT 2018-FL4 A - CMBS		12/15/2021	Paydown		1,142,596	1,142,596	1,142,596	1,142,488	0	108	0	108	0	1,142,596	0	0	0	8,425	09/17/2035
05587T-AA-4	BSPRT 2019-FL5 A - CMBS		12/15/2021	Paydown		1,518,052	1,518,052	1,518,547	1,518,533	0	(481)	0	(481)	0	1,518,052	0	0	0	16,298	05/15/2029
05605G-AJ-1	B2R 2015-2 B - RMBS		08/17/2021	Paydown		492,300	492,300	507,060	492,300	0	0	0	0	0	492,300	0	0	0	22,687	11/18/2048
058931-AD-8	BAFC 2006-3 2A1 - CMO/RMBS		12/01/2021	Paydown		210,526	215,358	175,637	207,205	0	3,322	0	3,322	0	210,526	0	0	0	4,683	03/25/2036
05949A-H8-6	BOAMS 2005-A 2A1 - CMO/RMBS		12/01/2021	Paydown		55,748	55,748	53,902	53,634	0	2,115	0	2,115	0	55,748	0	0	0	911	02/25/2035
05949A-H9-4	BOAMS 2005-A 2A2 - CMO/RMBS		12/01/2021	Paydown		48,780	48,780	47,499	47,745	0	1,035	0	1,035	0	48,780	0	0	0	797	02/25/2035
05949C-GW-0	BOAMS 2005-8 A9 - CMO/RMBS		12/01/2021	Paydown		41,086	48,016	37,188	40,927	0	159	0	159	0	41,086	0	0	0	860	09/25/2035
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		12/01/2021	Paydown		170,479	173,387	157,950	166,993	0	3,486	0	3,486	0	170,479	0	0	0	2,026	10/25/2035
05949C-KS-4	BOAMS 2005-J 2A3 - CMO/RMBS		12/01/2021	Paydown		4,008	4,116	4,022	4,002	0	5	0	5	0	4,008	0	0	0	41	11/25/2035
05951F-AB-0	BAFC 2007-1 T1B - RMBS		12/01/2021	Paydown		24,540	24,820	21,671	24,178	0	362	0	362	0	24,540	0	0	0	697	01/25/2037
05951U-AC-5	BAFC 2006-8T2 A2 - CMO/RMBS		12/01/2021	Paydown		2,008	2,008	1,539	1,979	0	28	0	28	0	2,008	0	0	0	45	10/25/2036
059522-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		12/01/2021	Paydown		138,131	142,247	130,078	137,279	0	852	0	852	0	138,131	0	0	0	2,499	05/20/2036
05953Y-AH-4	BAFC 2007-4 A1B - RMBS		12/01/2021	Paydown		20,811	20,541	6,771	20,499	0	311	0	311	0	20,811	0	0	0	465	05/26/2037
05973B-AA-5	BANC 2019-CRE6 A - CMBS		12/17/2021	Paydown		1,086,065	1,086,065	939,446	993,685	0	92,380	0	92,380	0	1,086,065	0	0	0	6,272	09/17/2036
05990H-AH-6	BAFC 2010-R2 1A3 - CMO/RMBS		12/01/2021	Paydown		161,075	164,202	103,895	159,047	0	2,028	0	2,028	0	161,075	0	0	0	5,166	08/26/2037
05990H-AQ-6	BAFC 2010-R2 3A4 - CMO/RMBS		12/01/2021	Paydown		127,894	127,894	124,337	122,219	0	5,675	0	5,675	0	127,894	0	0	0	1,797	07/26/2035
063904-AA-4	BANK OZK		07/01/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,006	0	(6)	0	(6)	0	3,000,000	0	0	0	165,000	07/01/2026
066836-AA-5	BAPTIST HEALTH SOUTH FLORIDA INC		08/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	91,800	08/15/2021
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		12/01/2021	Paydown		42,482	42,482	42,667	42,470	0	12	0	12	0	42,482	0	0	0	678	07/25/2034
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		12/01/2021	Paydown		107,197	107,198	108,337	107,286	0	(89)	0	(89)	0	107,197	0	0	0	3,047	09/25/2033
081437-AR-6	AMCOR FLEXIBLES NORTH AMERICA INC		07/15/2021	Call @ 100.00		1,000,000	1,000,000	993,530	999,428	0	387	0	387	0	999,816	0	184	184	33,750	10/15/2021
10112R-AS-3	BOSTON PROPERTIES LP		02/16/2021	Call @ 100.00		1,000,000	1,000,000	992,600	999,688	0	107	0	107	0	999,795	0	205	205	10,198	05/15/2021
11134L-AH-2	BROADCOM CORP		03/31/2021	EXCHANGE		1,753,361	1,581,000	1,574,012	1,576,470	0	165	0	165	0	1,576,634	0	176,726	176,726	50,381	01/15/2027
12326Q-AA-2	BJETS 191 A - ABS		12/15/2021	Paydown		297,646	297,646	297,636	297,644	0	2	0	2	0	297,646	0	0	0	8,159	07/15/2034
12327F-AA-5	BJETS 2020-1 A - ABS		12/15/2021	Paydown		552,784	552,784	552,776	552,776	0	8	0	8	0	552,784	0	0	0	8,328	11/15/2035
12479R-AB-3	CAUTO 2014-1 A - ABS		08/16/2021	Paydown		923,642	923,642	923,087	923,583	0	59	0	59	0	923,642	0	0	0	22,509	10/17/2044
12479R-AD-9	CAUTO 2017-1 A1 - ABS		12/15/2021	Paydown		14,930	14,930	14,926	14,929	0	1	0	1	0	14,930	0	0	0	354	04/15/2047
12527E-AD-0	CFCRE 2011-C1 A4 - CMBS		01/15/2021	Paydown		144,257	144,257	147,751	144,306	0	(49)	0	(49)	0	144,257	0	0	0	596	04/15/2044
12529L-AA-8	CFMT 2020-HB4 A - RMBS		12/25/2021	Paydown		1,520,057	1,520,057	1,520,057	1,520,056	0	1	0	1	0	1,520,057	0	0	0	7,829	12/26/2030
12531W-BA-9	CFCRE 2016-C3 A2 - CMBS		11/01/2021	Paydown		52,670	52,670	53,196	52,925	0	(256)	0	(256)	0	52,670	0	0	0	1,730	01/10/2048
125431-AH-9	CWHL 2006-HYB4 2A1 - CMO/RMBS		12/01/2021	Paydown		35,862	35,808	14,902	35,152	0	711	0	711	0	35,862	0	0	0	581	06/20/2036
12563L-AS-6	CLIF 203 A - ABS		12/18/2021	Paydown		114,167	114,167	114,143	114,143	0	23	0	23	0	114,167	0	0	0	1,251	10/18/2045
12564E-AA-0	CIM 2021-J2 A1 - CMO/RMBS		12/01/2021	Paydown		621,708	621,708	628,703	0	0	(6,994)	0	(6,994)	0	621,708	0	0	0	7,495	04/25/2051
12564K-AA-6	CIM 2021-J1 A1 - CMO/RMBS		12/01/2021	Paydown		274,436	274,436	281,640	0	0	(7,204)	0	(7,204)	0	274,436	0	0	0	3,792	03/25/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12593F-BC-7	COMM 2015-LC21 A3 - CMBS		12/01/2021	Paydown		14,625	14,625	14,720	14,665	0	(41)	0	(41)	0	14,625	0	0	0	256	07/10/2048
12626P-AL-7	CRH AMERICA INC		01/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,048,950	1,000,244	0	(244)	0	(244)	0	1,000,000	0	0	0	28,750	01/15/2021
126320-AW-3	COMM 2014-CCRE18 A4 - CMBS		09/01/2021	Paydown		108,446	108,446	109,526	108,726	0	(280)	0	(280)	0	108,446	0	0	0	1,377	07/17/2047
12641P-AE-4	CSMC 2009-R A3 - CMO/RMBS		04/27/2021	Paydown		34,691	34,691	34,691	34,506	0	185	0	185	0	34,691	0	0	0	524	10/26/2038
12641P-AF-1	CSMC 2009-R A4 - CMO/RMBS		12/28/2021	Various		152,475	150,000	22,164	101,395	0	9,265	0	9,265	0	110,660	0	41,815	41,815	5,522	10/26/2038
12641P-AG-9	CSMC 2009-R A5 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		129,387	120,000	5,992	3,481	0	(5,406)	0	(5,406)	0	(1,925)	0	131,312	131,312	7,414	10/26/2038
12641P-AH-7	CSMC 2009-R A6 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		133,667	120,000	7,179	0	0	0	0	0	0	0	0	133,667	133,667	7,414	10/26/2038
12641P-AN-4	CSMC 2009-R 2A3 - CMO/RMBS		12/28/2021	Various		250,209	247,875	247,875	246,635	0	783	0	783	0	247,419	0	2,791	2,791	8,477	05/29/2035
12641P-AP-9	CSMC 2009-R 2A4 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		253,702	240,000	228,000	236,366	0	895	0	895	0	237,262	0	16,441	16,441	14,215	05/29/2035
12641P-AQ-7	CSMC 2009-R 2A5 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		286,013	360,000	112,527	144,087	0	5,905	0	5,905	0	149,992	0	136,021	136,021	21,322	05/29/2035
12641P-AR-5	CSMC 2009-R 2A6 - CMO/RMBS		12/28/2021	Various		89,164	182,307	0	0	0	0	0	0	0	0	0	89,164	89,164	10,614	05/29/2035
12641P-BA-1	CSMC 2009-R 4A4 - CMO/RMBS		08/26/2021	Paydown		24,086	24,086	18,524	22,154	0	1,932	0	1,932	0	24,086	0	0	0	557	11/26/2035
12641P-BB-9	CSMC 2009-R 4A5 - CMO/RMBS		12/28/2021	Various		72,459	90,000	5,194	70	0	38,511	0	38,511	0	38,581	0	33,878	33,878	5,239	11/26/2035
12641P-BC-7	CSMC 2009-R 4A6 - CMO/RMBS		12/28/2021	Various		7,756	14,946	0	7,715	57,770	(14,348)	0	43,421	0	51,136	0	(43,380)	(43,380)	873	11/26/2035
12641P-BN-3	CSMC 2009-R 6A3 - CMO/RMBS		11/29/2021	Paydown		50,129	50,129	50,129	49,844	0	285	0	285	0	50,129	0	0	0	973	09/27/2038
12641P-BP-8	CSMC 2009-R 6A4 - CMO/RMBS		12/28/2021	Various		117,665	120,000	102,235	111,629	0	1,625	0	1,625	0	113,253	0	4,412	4,412	7,043	09/27/2038
12641P-BQ-6	CSMC 2009-R 6A5 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		69,272	80,000	17,608	18,482	0	219	0	219	0	18,702	0	50,570	50,570	4,742	09/27/2038
12641P-BR-4	CSMC 2009-R 6A6 - CMO/RMBS		12/28/2021	Various		34,841	63,631	0	5,083	0	(1,045)	0	(1,045)	0	4,038	0	30,803	30,803	3,659	09/27/2038
12641Q-AA-0	CSMC 2009-7R 3A3 - CMO/RMBS		12/28/2021	Various		78,990	104,124	42,996	66,728	0	465	0	465	0	67,192	0	11,797	11,797	6,052	09/26/2037
12641Q-AF-9	CSMC 2009-7R 4A2 - CMO/RMBS		12/28/2021	Various		44,936	55,999	43,114	42,352	0	2,960	0	2,960	0	45,312	0	(376)	(376)	3,043	07/26/2037
12641Q-AG-7	CSMC 2009-7R 4A3 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		27,231	50,000	18,446	13,848	0	(752)	0	(752)	0	13,096	0	14,135	14,135	3,320	07/26/2037
12641Q-AH-5	CSMC 2009-7R 4A4 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		27,231	50,000	8,036	5,082	0	(784)	0	(784)	0	4,298	0	22,932	22,932	3,320	07/26/2037
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS		12/28/2021	Various		10,734	30,666	0	16,397	0	(624)	0	(624)	0	15,773	0	(5,040)	(5,040)	1,992	07/26/2037
12641Q-AP-7	CSMC 2009-7R 5A2 - CMO/RMBS		10/26/2021	Paydown		92,853	92,853	92,853	92,357	0	496	0	496	0	92,853	0	0	0	1,928	11/26/2035
12641Q-AQ-5	CSMC 2009-7R 5A3 - CMO/RMBS		12/28/2021	Various		125,615	120,000	120,000	119,318	0	(53)	0	(53)	0	119,264	0	6,350	6,350	7,003	11/26/2035
12641Q-AR-3	CSMC 2009-7R 5A4 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		133,509	180,000	61,459	58,896	0	1,081	0	1,081	0	59,977	0	73,532	73,532	10,670	11/26/2035
12641Q-AS-1	CSMC 2009-7R 5A5 - CMO/RMBS		12/28/2021	Various		44,007	93,926	0	0	0	(5,045)	0	(5,045)	0	(5,045)	0	49,052	49,052	5,481	11/26/2035
12641Q-AW-2	CSMC 2009-7R 6A1 - CMO/RMBS		12/28/2021	Paydown		65,767	65,767	65,767	65,448	0	318	0	318	0	65,767	0	0	0	1,829	09/26/2035
12641Q-AX-0	CSMC 2009-7R 6A2 - CMO/RMBS		12/28/2021	Various		128,495	120,000	102,820	114,562	0	1,068	0	1,068	0	115,630	0	12,865	12,865	7,112	09/26/2035
12641Q-AY-8	CSMC 2009-7R 6A3 - CMO/RMBS		12/28/2021	Various		93,883	144,185	22,062	31,539	0	269	0	269	0	31,808	0	62,074	62,074	8,514	09/26/2035
12641Q-BF-8	CSMC 2009-7R 7A4 - CMO/RMBS		12/28/2021	Various		110,936	162,815	24,851	34,088	0	7,353	0	7,353	0	41,440	0	69,496	69,496	9,564	12/26/2036
12641Q-BX-9	CSMC 2009-7R 9A4 - CMO/RMBS		12/28/2021	Various		175,727	178,452	160,733	178,452	0	(1,105)	1,074	(2,179)	0	176,273	0	(546)	(546)	8,388	08/26/2035
12641Q-CH-3	CSMC 2009-7R 111 - CMO/RMBS		11/29/2021	Paydown		111,830	111,830	111,830	111,288	0	542	0	542	0	111,830	0	0	0	2,912	02/26/2035
12641Q-CJ-9	CSMC 2009-7R 112 - CMO/RMBS		12/28/2021	Various		307,807	312,500	215,840	266,637	0	6,495	0	6,495	0	273,132	0	34,675	34,675	18,469	02/26/2035
12641Q-CR-1	CSMC 2009-7R 124 - CMO/RMBS		08/26/2021	Paydown		13,334	13,334	13,334	13,271	0	64	0	64	0	13,334	0	0	0	302	01/25/2036
12641Q-CS-9	CSMC 2009-7R 125 - CMO/RMBS		12/28/2021	Various		79,368	117,479	57,751	57,690	0	626	0	626	0	58,315	0	21,052	21,052	7,200	01/26/2036
12641Q-CX-8	CSMC 2009-7R 132 - CMO/RMBS		12/28/2021	Various		99,123	107,698	107,698	93,345	0	(2,310)	0	(2,310)	0	91,035	0	8,088	8,088	6,003	06/26/2037
12641Q-CY-6	CSMC 2009-7R 133 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		43,780	67,085	30,835	25,500	0	(1,157)	0	(1,157)	0	24,343	0	19,437	19,437	4,338	06/26/2037
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS		12/28/2021	Various		41,833	93,969	12,025	16,746	0	(528)	0	(528)	0	16,218	0	25,615	25,615	5,998	06/26/2037
12641Q-DH-2	CSMC 2009-7R 146 - CMO/RMBS		12/28/2021	Various		762,295	1,122,637	717,565	700,334	0	27,365	0	27,365	0	727,699	0	34,596	34,596	26,946	04/26/2037
12641Q-EB-4	CSMC 2009-7R 172 - CMO/RMBS		12/28/2021	Various		393,660	399,376	14,756	192,711	0	52,138	0	52,138	0	244,850	0	148,810	148,810	314	03/25/2037
12641Q-EC-2	CSMC 2009-7R 173 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		225,034	270,000	0	18,149	0	7,285	0	7,285	0	25,434	0	199,600	199,600	243	03/25/2037
12641Q-ED-0	CSMC 2009-7R 174 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		7,077	270,000	0	3,981	0	7,676	0	7,676	0	11,657	0	(4,580)	(4,580)	243	03/25/2037
12641Q-EE-8	CSMC 2009-7R 175 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		6,279	300,000	0	29	0	(201)	0	(201)	0	(172)	0	6,451	6,451	270	03/25/2037
12641Q-EF-5	CSMC 2009-7R 176 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		12,558	600,000	6,353	1,523	0	0	0	0	0	1,523	0	11,034	11,034	540	03/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12641Q-EL-2	CSMC 2009-7R 182 - CMO/RMBS		12/28/2021	Various		313,840	316,965	316,965	314,981	0	2,534	0	2,534	0	317,514	0	(3,675)	(3,675)	4,573	03/26/2037
12641Q-EM-0	CSMC 2009-7R 183 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		218,736	270,000	187,185	194,854	0	10,832	0	10,832	0	205,685	0	13,051	13,051	5,174	03/26/2037
12641Q-EN-8	CSMC 2009-7R 184 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		97,060	270,000	51,464	28,339	0	2,480	0	2,480	0	30,818	0	66,242	66,242	5,174	03/26/2037
12641Q-EP-3	CSMC 2009-7R 185 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		56,925	300,000	37,137	10,912	0	(572)	0	(572)	0	10,340	0	46,584	46,584	5,748	03/26/2037
12641Q-EQ-1	CSMC 2009-7R 186 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		48,911	600,000	15,387	0	0	0	0	0	0	0	0	48,911	48,911	11,497	03/26/2037
12641Q-EV-0	CSMC 2009-7R 1A1 - CMO/RMBS		08/26/2021	Paydown		100,658	100,658	100,658	100,103	0	555	0	555	0	100,658	0	0	0	2,400	03/01/2036
12641Q-EW-8	CSMC 2009-7R 1A2 - CMO/RMBS		12/28/2021	Various		123,799	120,000	120,000	119,401	0	139	0	139	0	119,540	0	4,259	4,259	6,514	03/26/2036
12641Q-EX-6	CSMC 2009-7R 1A3 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		64,519	60,000	10,364	17,678	0	1,710	0	1,710	0	19,388	0	45,131	45,131	3,709	03/26/2036
12641Q-EY-4	CSMC 2009-7R 1A4 - CMO/RMBS		12/28/2021	CREDIT SUISSE SECURITIES		105,870	120,000	4,748	0	0	(6,824)	0	(6,824)	0	(6,824)	0	112,694	112,694	7,418	03/26/2036
12641Q-FE-7	CSMC 2009-7R 2A3 - CMO/RMBS		04/27/2021	Paydown		65,535	65,535	43,168	66,537	0	801	0	801	0	67,338	0	(1,802)	(1,802)	1,094	08/27/2035
12641T-AB-2	CSMC 2009-5R 1A2 - CMO/RMBS		12/01/2021	Paydown		316,348	312,747	238,424	233,743	0	82,605	0	82,605	0	316,348	0	0	0	5,230	06/26/2036
12646U-AK-4	CSMC 2013-IVR1 A2 - CMO/RMBS		12/01/2021	Paydown		365,999	365,999	342,209	346,309	0	19,690	0	19,690	0	365,999	0	0	0	4,596	03/25/2043
12646W-AH-7	CSMC 2013-IVR2 A2 - CMO/RMBS		12/01/2021	Paydown		357,894	357,894	334,407	338,212	0	19,682	0	19,682	0	357,894	0	0	0	4,608	04/27/2043
12647P-AK-4	CSMC 2013-7 A6 - CMO/RMBS		12/01/2021	Paydown		413,180	413,181	398,203	399,333	0	13,847	0	13,847	0	413,180	0	0	0	5,902	08/25/2043
126650-AW-0	CVSPAS NOTES CTF - CMBS		10/10/2021	Paydown		79,538	79,538	79,538	79,541	0	(3)	0	(3)	0	79,538	0	0	0	1,944	01/11/2027
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2021	Paydown		16,332	16,332	16,332	16,333	0	(1)	0	(1)	0	16,332	0	0	0	829	01/11/2027
126670-JP-4	CWHL 2005-HYB9 1A1 - CMO/RMBS		12/01/2021	Paydown		34,630	35,089	30,602	34,227	0	403	0	403	0	34,630	0	0	0	368	02/20/2036
126670-NY-0	CWL 2005-16 2A3 - RMBS		12/01/2021	Paydown		104,714	104,714	5,013	97,424	0	7,291	0	7,291	0	104,714	0	0	0	2,419	07/25/2034
12667F-4N-2	CWALT 2005-7CB 2A3 - CMO/RMBS		12/01/2021	Paydown		54,313	54,630	48,290	54,079	0	233	0	233	0	54,313	0	0	0	1,686	04/25/2035
12667F-5E-1	CWALT 2005-6CB 1A3 - CMO/RMBS		12/01/2021	Paydown		86,352	88,375	81,062	85,888	0	464	0	464	0	86,352	0	0	0	2,305	04/25/2035
12667G-AC-7	CWALT 2005-13CB A3 - CMO/RMBS		12/01/2021	Paydown		70,353	71,314	59,815	68,759	0	1,594	0	1,594	0	70,353	0	0	0	2,095	05/25/2035
126694-D5-4	CWHL 2006-HYB2 3A1 - CMO/RMBS		12/01/2021	Paydown		145,919	149,670	131,094	140,567	0	5,352	0	5,352	0	145,919	0	0	0	2,598	04/22/2036
126694-D7-0	CWHL 2006-HYB2 4A1 - CMO/RMBS		12/01/2021	Paydown		31,484	31,960	29,167	30,006	0	1,478	0	1,478	0	31,484	0	0	0	747	04/22/2036
12669D-US-5	CWHL 2002-39 A18 - CMO/RMBS		12/01/2021	Paydown		11,690	15,785	15,644	11,701	0	(11)	0	(11)	0	11,690	0	0	0	423	02/25/2033
12669F-V8-3	CWHL 2004-HYB4 3A - CMO/RMBS		12/01/2021	Paydown		97,418	97,418	97,568	96,723	0	695	0	695	0	97,418	0	0	0	1,795	09/20/2034
12669G-R4-5	CWHL 2005-15 A8 - CMO/RMBS		12/01/2021	Paydown		156,675	155,564	127,002	157,045	0	(370)	0	(370)	0	156,675	0	0	0	4,323	08/25/2035
12803P-AB-4	CAJUN 2017-1 A2 - RMBS		09/24/2021	Paydown		1,790,000	1,790,000	1,776,119	1,784,992	0	5,008	0	5,008	0	1,790,000	0	0	0	94,723	08/20/2047
141781-G#-5	CARGILL, INCORPORATED		06/30/2021	Paydown		105,263	105,263	123,269	108,627	0	(3,364)	0	(3,364)	0	105,263	0	0	0	3,832	06/30/2023
14309U-AA-0	CARLYLE HOLDINGS FINANCE LLC		11/22/2021	Call @ 100.00		557,113	536,000	535,818	535,965	0	14	0	14	0	535,980	0	20	20	48,287	02/01/2023
14315J-AN-9	CGMS 172 A2B - CDO	C	04/20/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	999,815	0	27	0	27	0	999,842	0	158	158	13,294	07/21/2031
14576A-AA-0	CARM 201 A1 - RMBS		12/15/2021	Paydown		20,000	20,000	19,992	19,992	0	8	0	8	0	20,000	0	0	0	215	12/15/2050
152314-KJ-8	CXHE 2004-C AF5 - RMBS		12/01/2021	Paydown		229,845	229,845	229,270	229,272	0	573	0	573	0	229,845	0	0	0	6,625	06/25/2034
15672A-AA-0	CERB XVIII A - CDO		07/15/2021	Paydown		962,238	962,238	962,238	961,922	0	316	0	316	0	962,238	0	0	0	6,818	04/15/2027
15673G-AA-6	CERB 19 A1 - CDO		08/02/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,412	0	(412)	0	(412)	0	4,000,000	0	0	0	61,443	07/16/2029
15673G-AE-8	CERB 19 B - CDO		08/02/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,654	07/16/2029
15673K-AA-7	CERB 20 A - CDO	C	09/22/2021	Call @ 100.00		2,300,000	2,300,000	2,295,320	2,296,540	0	1,452	0	1,452	0	2,297,992	0	2,008	2,008	39,364	10/15/2029
161546-CW-4	CFAB 2002-3 IA5 - RMBS		12/01/2021	Paydown		72,835	72,835	72,831	72,632	0	204	0	204	0	72,835	0	0	0	2,436	06/25/2032
16162W-PV-5	CHASE 2005-A2 1A1 - CMO/RMBS		12/01/2021	Paydown		17,806	17,396	13,005	17,446	0	359	0	359	0	17,806	0	0	0	230	01/25/2036
16162X-AD-9	CHASE 2006-S3 1A4 - CMO/RMBS		12/25/2021	Paydown		5,764	5,764	4,141	5,843	0	(79)	0	(79)	0	5,764	0	0	0	187	11/25/2036
16163C-AG-7	CHASE 06A1 2A2 - CMO/RMBS		12/01/2021	Paydown		97,425	99,103	27,846	93,276	0	4,149	0	4,149	0	97,425	0	0	0	1,724	09/25/2036
17181C-AA-6	CIMLT 181 A - RMBS		12/20/2021	Paydown		137,380	137,380	137,380	137,373	0	7	0	7	0	137,380	0	0	0	1,311	03/20/2043
17307G-ED-6	CMLTI 2004-HYB2 3A - CMO/RMBS		12/01/2021	Paydown		82,210	82,210	77,770	81,785	0	425	0	425	0	82,210	0	0	0	915	03/27/2034
17312H-AF-6	CRMSI 2007-2 A6 - RMBS		12/01/2021	Paydown		14,308	14,308	13,759	13,833	0	474	0	474	0	14,308	0	0	0	332	06/25/2037
17315N-AD-5	CMLTI 2009-8 2A1 - CMO/RMBS		05/25/2021	Paydown		55,370	55,370	55,370	55,135	0	235	0	235	0	55,370	0	0	0	845	04/25/2037
17315X-AF-8	CMLTI 2009-9 2A3 - CMO/RMBS		12/01/2021	Paydown		74,780	72,505	54,925	72,890	0	1,890	0	1,890	0	74,780	0	0	0	1,290	11/25/2035
17316A-AQ-3	CMLTI 2009-10 4A1 - CMO/RMBS		04/26/2021	Paydown		71,419	71,419	70,347	71,049	0	370	0	370	0	71,419	0	0	0	917	05/26/2037
17323M-AE-5	CMLTI 2015-A B3 - CMO/RMBS		12/01/2021	Paydown		158,405	158,405	143,951	157,244	0	1,161	0	1,161	0	158,405	0	0	0	3,969	06/25/2058
19123M-AB-9	COCA-COLA EUROPACIFIC PARTNERS PLC	C	06/01/2021	Call @ 100.00		1,000,000	1,000,000	982,460	998,420	0	1,033	0	1,033	0	999,454	0	546	546	25,458	08/19/2021
193051-AA-7	COLD 2020-ICE5 A - CMBS		02/15/2021	Paydown		42,524	42,524	42,524	42,524	0	0	0	0	0	42,524	0	0	0	76	11/16/2037
19421U-AA-2	CASL 2019-A A1 - ABS		12/27/2021	Paydown		163,534	163,534	162,743	162,785	0	749	0	749	0	163,534	0	0	0	1,159	12/28/2048
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		12/01/2021	Paydown		706,807	706,807	706,807	706,806	0	2	0	2	0	706,807	0	0	0	5,304	01/26/2065
20048E-AY-7	COMM 2013-LC6 A4 - CMBS		11/01/2021	Paydown		171,534	171,534	157,758	168,193	0	3,341	0	3,341	0	171,534	0	0	0	3,465	01/12/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20267U-AA-7	CBSLT 2016-B A1 - ABS		12/25/2021	Paydown		174,203	174,203	174,155	174,168	0	35	0	35	0	174,203	0	0	0	2,219	10/25/2040
212168-AA-6	CONTINENTAL WIND LLC		08/31/2021	Paydown		114,811	114,811	114,811	114,811	0	0	0	0	0	114,811	0	0	0	5,047	02/28/2033
21872M-AA-0	CAFL 182 A - CMBS		12/01/2021	Paydown		362,451	362,451	362,448	362,426	0	24	0	24	0	362,451	0	0	0	13,998	11/15/2052
22541Q-FV-9	CSFB 2003-17 1A4 - CMO/RMBS		12/01/2021	Paydown		35,938	35,938	36,178	35,897	0	41	0	41	0	35,938	0	0	0	1,533	06/25/2033
22541S-PJ-1	CSFB 2004-AR6 CB1 - CMO/RMBS		11/26/2021	Paydown		45,846	45,846	36,448	39,113	0	6,733	0	6,733	0	45,846	0	0	0	229	10/25/2034
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS		12/01/2021	Paydown		343,245	343,245	308,223	307,993	0	35,252	0	35,252	0	343,245	0	0	0	3,132	02/25/2043
233046-AE-1	DNKN 2017-1 A2I - RMBS		10/29/2021	Paydown		1,945,000	1,945,000	1,945,000	1,945,000	0	0	0	0	0	1,945,000	0	0	0	69,455	11/20/2047
233046-AF-8	DNKN 2017-1 A II - RMBS		11/20/2021	Paydown		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,008	11/20/2047
233046-AM-3	DNKN 2019-1 A23 - RMBS		11/20/2021	Paydown		32,500	32,500	32,980	32,908	0	(408)	0	(408)	0	32,500	0	0	0	813	05/20/2049
23305U-AA-5	DBRR 2011-LC2 A4A - CMBS		04/14/2021	Paydown		1,044,672	1,044,672	1,100,374	1,044,998	0	(326)	0	(326)	0	1,044,672	0	0	0	6,211	07/14/2044
23305Y-AJ-8	DBUBS 2011-LC3 AM - CMBS		04/12/2021	Paydown		500,000	500,000	486,223	498,649	0	1,351	0	1,351	0	500,000	0	0	0	8,770	08/12/2044
23341B-AC-9	DRB 2016-B A2 - ABS		09/27/2021	Paydown		166,149	166,149	166,099	166,118	0	31	0	31	0	166,149	0	0	0	2,576	06/25/2040
23355L-AA-4	DXC TECHNOLOGY CO		03/23/2021	Call @ 100.00		1,057,270	1,000,000	996,810	999,381	0	78	0	78	0	999,460	0	540	540	80,509	09/18/2022
23355L-AD-8	DXC TECHNOLOGY CO		09/20/2021	Call @ 118.53		2,370,660	2,000,000	1,997,880	1,998,709	0	129	0	129	0	1,998,838	0	371,823	371,823	88,403	04/15/2027
233851-AF-1	DAIMLER FINANCE NORTH AMERICA LLC		09/15/2021	Maturity @ 100.00		1,000,000	1,000,000	990,350	999,206	0	794	0	794	0	1,000,000	0	0	0	38,750	09/15/2021
24763L-FN-5	DELHE 1999-2 A7F - RMBS		12/01/2021	Paydown		13,727	13,727	13,725	10,070	0	3,656	0	3,656	0	13,727	0	0	0	264	08/15/2030
251510-DQ-3	DBALT 2005-2 2A1 - CMO/RMBS		12/25/2021	Paydown		189	189	162	189	0	0	0	0	0	189	0	0	0	0	04/25/2035
25468P-CN-4	TWDC ENTERPRISES 18 CORP		08/16/2021	Maturity @ 100.00		1,000,000	1,000,000	987,170	999,090	0	910	0	910	0	1,000,000	0	0	0	27,500	08/16/2021
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2021	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	503	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - RMBS		10/25/2021	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	695	07/25/2047
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2021	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	309	10/25/2049
25755T-AM-2	DPABS 2019-1 A2 - RMBS		10/25/2021	Paydown		26,250	26,250	26,263	26,264	0	(14)	0	(14)	0	26,250	0	0	0	633	10/25/2049
26209X-AC-5	HONK 2020-2 A2 - RMBS		10/20/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	146	01/20/2051
26884T-AD-4	ERAC USA FINANCE LLC		08/16/2021	Maturity @ 100.00		2,000,000	2,000,000	1,990,720	1,999,319	0	681	0	681	0	2,000,000	0	0	0	90,000	08/16/2021
268948-AB-2	EAGLE BANCORP INC		08/02/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,001	0	(1)	0	(1)	0	1,000,000	0	0	0	50,000	08/01/2026
28851Q-AE-3	ECLO 1R AR - CDO		04/15/2021	Paydown		54,683	54,683	54,683	54,681	0	2	0	2	0	54,683	0	0	0	273	10/15/2029
28851Q-AG-8	ECLO 1R BR - CDO		03/05/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,110	0	21	0	21	0	2,000,131	0	(131)	(131)	38,570	10/15/2029
28852E-AA-7	ECLO II A - CDO		11/15/2021	Paydown		604,466	604,466	604,466	604,117	0	349	0	349	0	604,466	0	0	0	9,195	02/15/2029
28852L-AA-1	ECLO III A1 - CDO		04/20/2021	Paydown		55,734	55,734	55,734	55,739	0	(4)	0	(4)	0	55,734	0	0	0	385	07/22/2030
28852L-AE-3	ECLO III A2 - CDO		04/06/2021	Paydown		3,125,597	3,125,597	3,125,597	3,125,196	0	401	0	401	0	3,125,597	0	0	0	65,039	07/22/2030
28852L-AN-3	ECLO 2018-3A A2R - CDO		04/20/2021	Paydown		40,616	40,616	40,616	0	0	0	0	0	0	40,616	0	0	0	31	07/22/2030
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICA		08/11/2021	Paydown		103,906	103,906	103,906	103,911	0	(5)	0	(5)	0	103,906	0	0	0	4,077	02/11/2030
30070R-AA-0	XAN 20RS08 A - CDO/CMBS	C	03/16/2021	Paydown		223,665	223,665	223,665	223,665	0	0	0	0	0	223,665	0	0	0	716	03/16/2035
30070R-AA-0	XAN 20RS08 A - CDO	C	12/17/2021	Paydown		1,109,736	1,109,736	1,109,736	1,109,736	0	0	0	0	0	1,109,736	0	0	0	8,141	03/16/2035
30251B-AA-6	FMR LLC		11/15/2021	Maturity @ 100.00		3,000,000	3,000,000	2,995,440	2,999,637	0	363	0	363	0	3,000,000	0	0	0	160,500	11/15/2021
30256W-AA-5	FDF 1 A - CDO	C	02/18/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,733	11/12/2030
30256W-AB-3	FDF 1 B - CDO	C	02/18/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	14,667	11/12/2030
30258B-AA-9	FDF 2 A - CDO	C	06/10/2021	Paydown		1,500,000	1,500,000	1,498,500	1,500,000	0	0	0	0	0	1,500,000	0	0	0	37,137	05/12/2031
30260G-AA-4	FCITL 211 A - ABS		10/15/2021	Paydown		424,591	424,591	424,573	0	0	19	0	19	0	424,591	0	0	0	844	03/31/2033
307000-AA-7	FAMILY DOLLAR STORES INC		01/20/2021	Call @ 100.00		1,001,517	1,000,000	994,940	999,948	0	32	0	32	0	999,980	0	20	20	24,850	02/01/2021
31620M-AM-8	FIDELITY NATIONAL INFORMATION SERVICES I		03/03/2021	Call @ 100.00		299,772	271,000	269,976	270,608	0	18	0	18	0	270,626	0	374	374	31,339	06/05/2024
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I		03/10/2021	Call @ 100.00		1,129,560	1,000,000	998,260	998,499	0	29	0	29	0	998,528	0	1,472	1,472	140,914	05/21/2029
31737V-AA-4	FINANCE AMERICA HECM BUYOUT 2020-HB2 - A		05/01/2021	Paydown		106,610	106,610	105,761	105,796	0	814	0	814	0	106,610	0	0	0	525	07/25/2030
31737V-AA-4	FAHB 20HB2 A - CMO/RMBS		12/25/2021	Paydown		192,627	192,627	191,092	191,155	0	1,472	0	1,472	0	192,627	0	0	0	1,861	07/25/2030
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		12/27/2021	Paydown		221,989	221,989	198,264	208,401	0	13,588	0	13,588	0	221,989	0	0	0	341	10/25/2036
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS		12/01/2021	Paydown		91,841	91,067	86,055	88,473	0	3,368	0	3,368	0	91,841	0	0	0	859	11/25/2035
32051G-XV-2	FHASI 2005-AR5 4A1 - CMO/RMBS		12/01/2021	Paydown		35,438	35,489	34,981	35,127	0	311	0	311	0	35,438	0	0	0	480	11/25/2035
32052D-AG-6	FHAMS 2006-FA8 1A7 - CMO/RMBS		12/30/2021	Paydown		9,429	10,189	5,244	(3,755)	0	9,233	0	9,233	0	5,478	0	3,950	3,950	247	02/25/2037
33582V-AC-2	KEYCORP		12/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	72,500	12/15/2021
337930-AC-5	FLAGSTAR BANCORP INC		01/22/2021	Call @ 100.00		1,026,500	1,000,000	999,990	1,000,008	0	(1)	0	(1)	0	1,000,007	0	(7)	(7)	58,316	07/15/2021
343873-AA-3	FLUSHING FINANCIAL CORP		12/15/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,021	0	(21)	0	(21)	0	2,000,000	0	0	0	105,000	12/15/2026
347466-AE-4	FORT IRWIN LAND LLC		12/15/2021	Paydown		89,979	89,979	84,752	86,459	0	3,521	0	3,521	0	89,979	0	0	0	3,593	12/15/2035
34960Y-AE-2	FCO VII A1F - CDO		10/29/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,078	0	(78)	0	(78)	0	1,000,000	0	0	0	26,061	12/15/2028
34960Y-AQ-5	FCO VII ATR - CDO		10/29/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	12,335	12/15/2028
34961J-AC-8	FCO IX A1T - CDO		10/12/2021	Paydown		1,500,000	1,500,000	1,500,000	1,499,414	0	586	0	586	0	1,500,000	0	0	0	23,774	11/15/2029
34961J-AG-9	FCO IX B - CDO		10/12/2021	Paydown		1,800,000	1,800,000	1,800,000	1,799,103	0	897	0	897	0	1,800,000	0	0	0	35,128	11/15/2029
34961J-AS-3	FCO IX FR2 - CDO		10/12/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	91,642	11/15/2029
35040U-AA-9	FFIN 2017-1 A - ABS		12/15/2021	Paydown		306,098	306,098	306,054	306,084	0	14	0	14	0	306,098	0	0	0	5,364	07/15/2033

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35041J-AA-3	FFIN 2019-1 A - ABS		12/15/2021	Paydown		195,746	195,746	195,716	194,062	0	1,685	0	1,685	0	195,746	0	0	0	4,092	11/15/2034
35952F-AB-6	FT HUACHUCA YPG CMNTYS II LLC		12/15/2021	Paydown		159,696	159,696	171,913	164,574	0	(4,878)	0	(4,878)	0	159,696	0	0	0	12,768	12/15/2026
361438-AB-0	GAMCO INVESTORS INC		06/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	58,750	06/01/2021
361837-AA-5	GARR 151 A1 - CDO		11/26/2021	Paydown		612,418	612,418	603,232	607,427	0	4,991	0	4,991	0	612,418	0	0	0	8,949	09/21/2029
3622E8-AB-1	GSAA 2006-15 AF2 - RMBS		12/01/2021	Paydown		49,232	49,232	6,658	49,029	0	203	0	203	0	49,232	0	0	0	419	09/25/2036
362341-4A-4	GSR 2006-AR1 2A1 - CMO/RMBS		12/01/2021	Paydown		38,035	37,031	35,431	37,814	0	221	0	221	0	38,035	0	0	0	574	01/25/2036
362341-SG-5	GSR 2005-AR6 B1 - CMO/RMBS		12/01/2021	Paydown		92,244	124,568	112,889	112,944	0	(20,700)	0	(20,700)	0	92,244	0	0	0	1,959	09/25/2035
36242D-FS-7	GSR 2004-11 2A1 - CMO/RMBS		12/01/2021	Paydown		67,374	67,374	67,730	67,020	0	354	0	354	0	67,374	0	0	0	1,068	09/25/2034
36242D-PG-2	GSR 2004-14 3A2 - CMO/RMBS		12/01/2021	Paydown		136,787	136,787	134,549	132,915	0	3,872	0	3,872	0	136,787	0	0	0	2,441	12/25/2034
36248F-AG-7	GSMS 2011-GC3 A4 - CMBS		01/07/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(848)	03/10/2044
36298G-AA-7	GSPALO 2006-1 CTF - CMBS		10/09/2021	Paydown		85,710	85,710	87,652	86,721	0	(1,011)	0	(1,011)	0	85,710	0	0	0	2,543	10/09/2029
36298G-AA-7	GSPALO 2006-1 CTF - CMBS		12/09/2021	Paydown		18,602	18,602	19,023	18,821	0	(219)	0	(219)	0	18,602	0	0	0	1,145	10/09/2029
36655Y-AB-3	MTLOG 2018-1 A1T - CDO		12/20/2021	Paydown		3,226,519	3,226,519	3,221,172	3,223,669	0	2,849	0	2,849	0	3,226,519	0	0	0	38,634	03/22/2027
36656A-AG-3	SIX10 181 A3 - CDO	C	10/18/2021	Paydown		978,594	978,594	978,594	978,740	0	(146)	0	(146)	0	978,594	0	0	0	30,226	07/17/2028
381362-AL-6	GTCOP 121R A2R - CDO	C	12/15/2021	Paydown		517,241	517,241	517,229	517,241	0	0	0	0	0	517,241	0	0	0	23,814	06/15/2034
38172X-AG-4	GOCAP 16 A1R - CDO	C	06/24/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,043	0	(43)	0	(43)	0	2,000,000	0	0	0	25,524	07/25/2029
38172X-AJ-8	GOCAP 16 A2R - CDO	C	06/24/2021	Paydown		1,000,000	1,000,000	1,000,000	999,990	0	10	0	10	0	1,000,000	0	0	0	13,766	07/25/2029
381741-AC-1	GCBDC 4 A1 - CDO		09/02/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	51,608	11/05/2032
38177K-AA-0	GOCAP 49 A1 - CDO	C	09/02/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	122,985	07/20/2032
38521V-AA-9	GACM 2019-FL1 A - CDO/CMBS	C	03/15/2021	Paydown		1,251,034	1,250,982	1,250,982	1,250,982	0	52	0	52	0	1,251,034	0	0	0	3,324	06/15/2037
38521V-AA-9	GACM 2019-FL1 A - CDO	C	11/16/2021	Paydown		1,748,966	1,749,018	1,749,018	1,749,018	0	(52)	0	(52)	0	1,748,966	0	0	0	12,470	06/15/2037
38522H-AA-9	GACM 2020-FL2 A - CDO/CMBS	C	03/16/2021	Paydown		339,690	339,690	339,690	339,690	0	0	0	0	0	339,690	0	0	0	1,906	03/16/2035
38522H-AA-9	GACM 2020-FL2 A - CMBS	C	09/16/2021	Paydown		660,214	660,214	660,214	660,214	0	0	0	0	0	660,214	0	0	0	6,371	03/16/2035
39678W-AA-6	GCSP 51 A		10/01/2021	Paydown		3,234	3,234	3,218	3,251	0	(17)	0	(17)	0	3,234	0	0	0	107	09/25/2034
39678W-AA-6	GCSP 51 A - MBS		12/25/2021	Paydown		24,882	24,882	24,758	24,939	0	(57)	0	(57)	0	24,882	0	0	0	590	09/25/2034
40414L-AL-3	HEALTHPEAK PROPERTIES INC		01/28/2021	Call @ 100.00		1,112,200	1,000,000	996,300	998,516	0	28	0	28	0	998,544	0	1,456	1,456	129,745	08/15/2024
40414L-AM-1	HEALTHPEAK PROPERTIES INC		05/19/2021	Call @ 100.00		3,057,318	2,817,000	2,794,041	2,806,731	0	896	0	896	0	2,807,627	0	9,373	9,373	300,529	02/01/2025
40538C-AU-4	HLA 2014-1 B2R - CDO	C	07/30/2021	Paydown		1,139,818	1,139,818	1,139,818	1,139,818	0	0	0	0	0	1,139,818	0	0	0	18,183	04/18/2026
406216-AZ-4	HALLIBURTON CO		08/16/2021	Call @ 100.00		1,000,000	1,000,000	996,700	999,677	0	231	0	231	0	999,907	0	93	93	24,375	11/15/2021
411707-AH-5	HNGRY 201 A - RMBS		12/20/2021	Paydown		13,000	13,000	13,000	13,000	0	0	0	0	0	13,000	0	0	0	322	12/20/2050
42770Q-AA-0	HERO 2014-2 A - ABS		09/20/2021	Paydown		69,311	69,311	69,264	69,284	0	27	0	27	0	69,311	0	0	0	2,166	09/21/2040
42770R-AA-8	HERO FDG TR 2014-1 - ABS		09/20/2021	Paydown		74,857	74,857	74,857	74,889	0	(31)	0	(31)	0	74,857	0	0	0	2,752	09/20/2038
42806D-CH-0	HERTZ 192 A - ABS		07/02/2021	Paydown		228,283	228,283	228,216	228,235	0	48	0	48	0	228,283	0	0	0	2,975	05/25/2025
42824C-BF-5	HEWLETT PACKARD ENTERPRISE CO		10/29/2021	Call @ 100.00		3,284,558	3,000,000	2,994,510	2,995,303	0	964	0	964	0	2,996,266	0	3,734	3,734	434,908	10/01/2024
431116-AB-8	HIGHMARK INC		05/15/2021	Maturity @ 100.00		1,000,000	1,000,000	995,960	999,824	0	176	0	176	0	1,000,000	0	0	0	23,750	05/15/2021
43133J-AA-6	HITR 2019-2 A1 - CDO	C	11/22/2021	Paydown		31,461	31,461	31,343	31,325	0	137	0	137	0	31,461	0	0	0	614	05/23/2039
43133K-AA-3	HCOMF 1R AR - CDO	C	11/24/2021	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	86,215	11/01/2035
43133W-AA-7	HITR A - CDO	C	08/26/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	153,064	02/01/2038
440405-AE-8	HORZN 181 A - ABS		09/15/2021	Paydown		170,220	170,220	170,216	170,223	0	(3)	0	(3)	0	170,220	0	0	0	4,281	12/15/2038
44040H-AA-0	HORZN 2019 A - ABS		12/15/2021	Paydown		62,072	62,072	62,072	62,073	0	(1)	0	(1)	0	62,072	0	0	0	1,031	07/15/2039
44329H-AG-9	HP CMNTYS LLC		09/15/2021	Paydown		346,956	346,956	335,605	344,942	0	2,015	0	2,015	0	346,956	0	0	0	13,116	03/15/2023
443510-AF-9	HUBBELL INC		04/02/2021	Call @ 100.00		1,053,264	1,000,000	991,740	998,477	0	199	0	199	0	998,676	0	1,324	1,324	67,060	11/15/2022
44932B-AN-6	ICG 183 A2 - CDO		04/07/2021	Various		2,000,000	2,000,000	2,000,000	2,000,015	0	(15)	0	(15)	0	2,000,000	0	0	0	40,207	01/26/2032
449786-AP-7	ING BANK NV	C	06/09/2021	Maturity @ 100.00		2,000,000	2,000,000	1,992,220	1,999,586	0	414	0	414	0	2,000,000	0	0	0	50,000	06/09/2021
449786-AY-8	ING BANK NV	C	01/01/2021	Call @ 100.00		3,806	0	0	0	0	0	0	0	0	0	0	0	0	3,806	09/25/2023
45112A-AA-5	ICONX 2012-1 A2 - ABS		04/25/2021	Paydown		6,561	6,561	6,561	6,561	0	0	0	0	0	6,561	0	0	0	111	01/26/2043
45254N-MZ-7	IMM 2005-2 1A2 - RMBS		12/27/2021	Paydown		72,936	72,936	61,266	65,329	0	7,607	0	7,607	0	72,936	0	0	0	259	04/25/2035
45254N-NT-0	IMM 2005-3 M1 - RMBS		12/27/2021	Paydown		10,082	10,082	0	7,854	0	2,227	0	2,227	0	10,082	0	0	0	135	08/25/2035
45780K-AD-8	INTOW 161 A - ABS		02/08/2021	Paydown		1,041,318	1,000,000	1,000,000	1,000,015	0	41,303	0	41,303	0	1,041,318	0	0	0	2,403	11/15/2046
45780K-AG-1	INTOW 2018-1 A - ABS		01/15/2021	Paydown		1,109,781	1,000,000	1,000,000	1,000,023	0	109,757	0	109,757	0	1,109,781	0	0	0	3,419	12/15/2048
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		12/17/2021	Paydown		33,265	33,265	33,265	33,265	0	0	0	0	0	33,265	0	0	0	134	03/19/2037
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS		12/17/2021	Paydown		66,991	66,991	60,627	66,545	0	446	0	446	0	66,991	0	0	0	348	01/19/2038
46602A-AJ-1	IVYH 7R AR - CDO		11/10/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,098	0	(98)	0	(98)	0	1,000,000	0	0	0	18,142	10/22/2029
46616M-AA-8	HENDR 2010-3 A - RMBS		12/15/2021	Paydown		50,226	50,226	50,216	49,953	0	274	0	274	0	50,226	0	0	0	1,051	12/15/2048
46616P-AA-1	HENDR 2011-1 A - RMBS		12/15/2021	Paydown		104,413	104,413	104,386	104,382	0	31	0	31	0	104,413	0	0	0	2,716	10/15/2056
46617A-AA-3	HENDR 123 A - RMBS		12/15/2021	Paydown		115,723	115,723	114,563	114,669	0	1,054	0	1,054	0	115,723	0	0	0	2,057	09/15/2065
46617F-AA-2	HENDR 2013-1 A - RMBS		12/01/2021	Paydown		42,791	42,791	42,762	42,766	0	25	0	25	0	42,791	0	0	0	773	04/15/2067
46617J-AA-4	HENDR 2013-2 A - RMBS		12/15/2021	Paydown		113,547	113,547	113,520	113,551	0	(4)	0	(4)	0	113,547	0	0	0	2,428	03/15/2062

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46617L-AA-9	HENDR 133 A - RMBS		12/15/2021	Paydown		96,780	96,780	96,701	96,706	0	73	0	73	0	96,780	0	0	0	1,880	01/17/2073
46617N-AS-6	JFIN 142R 1BR - CDO	C	04/20/2021	Paydown		270,108	270,108	270,108	270,125	0	(18)	0	(18)	0	270,108	0	0	0	2,526	07/20/2026
46617T-AA-2	HENDR 2014-1 A - RMBS		12/15/2021	Paydown		62,268	62,268	62,233	62,228	0	40	0	40	0	62,268	0	0	0	1,298	03/15/2063
46617Y-AP-8	JFIN 2015R A2R - CDO	C	08/03/2021	Paydown		399,298	399,298	399,298	399,182	0	116	0	116	0	399,298	0	0	0	4,576	03/16/2026
46618A-AA-2	HENDR 2014-2 A - RMBS		12/15/2021	Paydown		142,212	142,212	141,072	141,163	0	1,049	0	1,049	0	142,212	0	0	0	2,688	01/17/2073
46618H-AA-7	HENDR 2014-3 A - RMBS		12/15/2021	Paydown		151,923	151,923	152,291	152,293	0	(369)	0	(369)	0	151,923	0	0	0	2,775	06/15/2077
46618L-AA-8	HENDR 2015-1 A - RMBS		12/15/2021	Paydown		268,767	268,767	266,375	266,517	0	2,250	0	2,250	0	268,767	0	0	0	5,049	09/15/2072
46619R-AA-4	HENDR 2015-2 A - RMBS		12/15/2021	Paydown		91,487	91,487	91,668	91,638	0	(151)	0	(151)	0	91,487	0	0	0	2,252	03/15/2058
46620J-AA-9	HENDR 171 A - RMBS		12/15/2021	Paydown		24,716	24,716	24,697	24,699	0	17	0	17	0	24,716	0	0	0	552	08/16/2060
466247-RP-0	JPMMT 2005-HYB4 2A1 - CMO/RMBS		12/01/2021	Paydown		46,095	46,095	40,910	41,211	0	4,884	0	4,884	0	46,095	0	0	0	623	07/25/2035
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS		12/01/2021	Paydown		22,294	22,264	15,032	22,486	0	(192)	0	(192)	0	22,294	0	0	0	670	12/25/2035
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS		12/01/2021	Paydown		297,465	297,465	244,720	293,551	0	3,915	0	3,915	0	297,465	0	0	0	4,073	03/25/2036
46627M-EC-7	JPALT 2006-S1 1A6 - CMO/RMBS		12/01/2021	Paydown		97,877	98,076	54,913	97,554	0	323	0	323	0	97,877	0	0	0	3,501	03/25/2036
46628L-AB-4	JPMMT 2006-A4 1A2 - CMO/RMBS		12/01/2021	Paydown		30,162	29,940	11,268	29,205	0	957	0	957	0	30,162	0	0	0	431	06/25/2036
46628V-AH-9	JPALT 2006-S3 A5 - RMBS		12/01/2021	Paydown		0	42,321	28,281	(252)	0	252	0	252	0	0	0	0	0	1,124	08/25/2036
46630P-AP-0	JPMMT 2007-A2 3A1 - CMO/RMBS		12/01/2021	Paydown		2,389	2,522	0	2,328	0	61	0	61	0	2,389	0	0	0	38	04/25/2037
46632T-AA-3	JPMMT 2008-R2 1A1 - CMO/RMBS		12/01/2021	Paydown		196,326	196,326	155,343	166,220	0	30,107	0	30,107	0	196,326	0	0	0	3,161	07/29/2037
46633A-AC-9	JPMMT 2008-R4 2A1 - CMO/RMBS		12/01/2021	Paydown		76,310	76,310	59,188	76,287	0	23	0	23	0	76,310	0	0	0	4,372	11/26/2036
46634D-AX-6	JPMRR 2010-1 3A2 - CMO/RMBS		12/01/2021	Paydown		439,043	454,970	214,851	429,240	0	9,803	0	9,803	0	439,043	0	0	0	13,596	04/26/2037
46635B-AD-3	J.P. MORGAN RESECURITIZATION TRUST, SERI		12/01/2021	Paydown		164,960	164,960	114,157	134,446	0	30,514	0	30,514	0	164,960	0	0	0	4,482	03/01/2039
46635T-CG-5	JPMCC 2011-C3 A4 - CMBS		04/16/2021	Paydown		841,954	841,954	823,404	840,171	0	1,782	0	1,782	0	841,954	0	0	0	9,244	02/16/2046
46636V-AC-0	JPMCC 2011-C5 A3 - CMBS		07/16/2021	Paydown		308,669	308,669	311,755	308,344	0	325	0	325	0	308,669	0	0	0	5,714	08/17/2046
4639J-AE-0	JPMCC 2013-C10 A5 - CMBS		01/01/2021	Paydown		6,346	6,346	5,905	6,231	0	115	0	115	0	6,346	0	0	0	17	12/17/2047
46651G-AC-3	JPMMT 2019-7 A3 - CMO/RMBS		12/01/2021	Paydown		236,843	236,843	239,804	239,655	0	(2,811)	0	(2,811)	0	236,843	0	0	0	3,669	02/25/2050
470473-AH-2	JTWN 5R B2R - CDO		10/17/2021	Paydown		668,190	668,190	668,190	668,240	0	(50)	0	(50)	0	668,190	0	0	0	25,659	01/19/2027
472319-AL-6	JEFFERIES GROUP LLC		11/08/2021	Call @ 100.00		2,104,481	2,000,000	1,994,420	1,998,648	0	546	0	546	0	1,999,194	0	806	806	237,731	01/20/2023
472320-AA-8	JMAC 08R1 A - CMO/RMBS		12/25/2021	Paydown		334,341	338,018	258,451	322,863	0	11,479	0	11,479	0	334,341	0	0	0	8,575	06/25/2047
472321-AC-2	JMAC 2010-R8 2A1 - CMO/RMBS		05/26/2021	Paydown		20,169	20,169	17,431	20,005	0	164	0	164	0	20,169	0	0	0	153	07/27/2037
472321-AD-0	JMAC 2010-R8 2A2 - CMO/RMBS		12/01/2021	Paydown		38,980	38,980	628	35,334	0	3,646	0	3,646	0	38,980	0	0	0	880	07/27/2037
472321-AH-1	JMAC 2008-R2 2A3 - CMO/RMBS		10/01/2021	Paydown		(154)	7,317	207	(183)	0	29	0	29	0	(154)	0	0	0	89	07/25/2037
472321-AJ-7	JMAC 2008-R2 3A1 - CMO/RMBS		12/01/2021	Paydown		243,437	243,437	192,510	239,069	0	4,368	0	4,368	0	243,437	0	0	0	3,984	01/25/2039
472321-AK-4	JMAC 2008-R2 3A2 - CMO/RMBS		12/01/2021	Paydown		724	4,692	527	539	0	185	0	185	0	724	0	0	0	81	02/25/2037
47232D-AH-5	JMAC 09R5 2A3 - CMO/RMBS		12/29/2021	Paydown		114,670	110,955	98,635	101,842	0	3,098	0	3,098	0	104,940	0	9,730	9,730	6,512	09/25/2036
47232D-AJ-1	JMAC 09R5 2A4 - CMO/RMBS		12/29/2021	Exchange		85,893	121,507	80,282	67,873	0	(502)	0	(502)	0	67,371	0	18,522	18,522	8,497	09/25/2036
47232D-AK-8	JMAC 09R5 2A5 - CMO/RMBS		12/29/2021	Exchange		85,079	121,507	34,113	9,593	0	(3,073)	0	(3,073)	0	6,520	0	78,559	78,559	8,497	09/25/2036
47232D-AL-6	JMAC 09R5 2A6 - CMO/RMBS		12/29/2021	Paydown		9,036	49,030	0	347	0	(2)	0	(2)	0	345	0	8,691	8,691	3,334	09/25/2036
47232D-AR-3	JMAC 09R5 3A5 - CMO/RMBS		12/29/2021	Paydown		996,630	1,123,482	117,519	119,159	0	121,964	0	121,964	0	241,122	0	755,508	755,508	32,665	01/25/2047
47232D-AU-6	JMAC 09R5 4A2 - CMO/RMBS		12/29/2021	Paydown		124,012	122,210	115,871	120,917	0	1,058	0	1,058	0	121,975	0	2,037	2,037	4,096	09/25/2036
47232D-AV-4	JMAC 09R5 4A3 - CMO/RMBS		12/29/2021	Exchange		272,520	281,123	93,585	174,716	0	9,997	0	9,997	0	184,713	0	87,807	87,807	13,472	09/25/2036
47232D-AY-8	JMAC 09R5 5A3 - CMO/RMBS		12/29/2021	Paydown		60,594	60,323	60,323	63,027	0	(421)	0	(421)	0	62,607	0	(2,013)	(2,013)	2,305	01/25/2036
47232D-AZ-5	JMAC 09R5 5A4 - CMO/RMBS		12/29/2021	Exchange		113,496	120,000	120,000	115,101	0	1,510	0	1,510	0	116,611	0	(3,115)	(3,115)	3,163	01/25/2036
47232D-BA-9	JMAC 09R5 5A5 - CMO/RMBS		12/29/2021	Exchange		89,100	120,000	109,270	83,679	0	2,534	0	2,534	0	86,213	0	2,887	2,887	3,163	01/01/2036
47232D-BB-7	JMAC 09R5 5A6 - CMO/RMBS		12/29/2021	Exchange		66,440	440,000	53,704	0	0	0	0	0	0	66,440	0	66,440	66,440	11,599	01/01/2036
47232D-BK-7	JMAC 09R5 A23 - CMO/RMBS		12/29/2021	Paydown		204,943	217,014	0	79,553	0	24,537	0	24,537	0	104,090	0	100,853	100,853	789	09/25/2036
47232D-BL-5	JMAC 09R5 7A4 - CMO/RMBS		12/29/2021	Exchange		178,326	266,158	0	10,054	0	12,503	0	12,503	0	22,557	0	155,769	155,769	1,191	09/25/2036
47232D-BM-3	JMAC 09R5 7A5 - CMO/RMBS		12/29/2021	Paydown		20,951	40,552	0	14	0	1,087	0	1,087	0	1,100	0	19,850	19,850	173	09/25/2036
47232D-BQ-4	JEFFERIES RESECURITIZATION TRUST 2009-R5		01/01/2021	Paydown		0	0	0	69	0	(69)	0	(69)	0	0	0	0	0	1	07/01/2037
47232D-BR-2	JMAC 09R5 8A3 - CMO/RMBS		12/29/2021	Paydown		413,989	400,203	247,713	363,257	0	14,358	0	14,358	0	377,615	0	36,374	36,374	19,149	07/01/2037
47232D-BS-0	JMAC 09R5 8A4 - CMO/RMBS		12/29/2021	Exchange		467,756	407,915	125,990	192,502	0	15,874	0	15,874	0	208,375	0	259,381	259,381	28,527	07/01/2037
47232D-BT-8	JMAC 09R5 8A5 - CMO/RMBS		12/29/2021	Paydown		419,846	563,771	81,759	250,520	0	(3,029)	0	(3,029)	0	247,491	0	172,355	172,355	38,200	07/01/2037
47232D-CJ-9	JMAC 09R5 113 - CMO/RMBS		12/29/2021	Paydown		56,544	56,314	24,873	46,131	0	6,039	0	6,039	0	52,170	0	4,374	4,374	1,284	05/01/2036
47232D-CK-6	JMAC 09R5 114 - CMO/RMBS		12/29/2021	Exchange		142,088	142,558	47,102	75,583	0	12,436	0	12,436	0	88,018	0	54,069	54,069	4,508	05/01/2036
47232D-CL-4	JMAC 09R5 115 - CMO/RMBS		12/29/2021	Exchange		59,829	61,050	0	132	0	0	0	0	0	132	0	59,696	59,696	1,948	05/01/2036
47232D-CX-8	JMAC 09R5 134 - CMO/RMBS		12/29/2021	Paydown		215,129	214,732	38,102	92,773	0	18,712	0	18,712	0	111,485	0	103,645	103,645	6,046	04/01/2047
47232D-CY-6	JMAC 09R5 135 - CMO/RMBS		12/29/2021	Paydown		48,889	50,773	0	0	0	72	0	72	0	72	0	48,817	48,817	1,609	04/01/2047
47232D-CZ-3	JEFFERIES RESECURITIZATION TRUST 2009-R5		06/02/2021	Paydown		10,977	10,977	9,282	10,822	0	155	0	155	0	10,977	0	0	0	172	06/01/2037
47232D-DA-7	JMAC 09R5 142 - CMO/RMBS		12/29/2021	Paydown		173,755	217,714	92,401	112,950	0	3,107	0	3,107	0	116,057	0	57,698	57,698	11,825	06/01/2037
47232D-DB-5	JMAC 09R5 143 - CMO/RMBS		12/29/2021	Paydown		96,476	191,336	22,694	27,357	0	(1,940)	0	(1,940)	0	25,416	0	71,059	71,059	11,316	06/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47232D-DF-6	JMAC 09R5 154 - CMO/RMBS		12/29/2021	Paydown		223,828	300,020	77,834	107,050	0	17,719	0	17,719	0	124,769	0	99,059	99,059	16,314	08/01/2037
47232D-DK-5	JMAC 09R5 162 - CMO/RMBS		12/29/2021	Paydown		316,914	321,358	197,739	271,510	0	6,685	0	6,685	0	278,195	0	38,719	38,719	21,488	08/25/2037
47232D-DL-3	JMAC 09R5 163 - CMO/RMBS		12/29/2021	Exchange		117,964	175,698	55,061	85,346	0	(3,989)	0	(3,989)	0	81,357	0	36,607	36,607	13,203	08/01/2037
47232D-DM-1	JMAC 09R5 164 - CMO/RMBS		12/29/2021	Exchange		132,926	245,977	60,606	77,596	0	(2,943)	0	(2,943)	0	74,653	0	58,273	58,273	18,484	08/01/2037
47232D-DN-9	JMAC 09R5 165 - CMO/RMBS		12/29/2021	Paydown		2,984	30,899	0	1	0	0	0	0	0	1	0	2,983	2,983	2,201	08/01/2037
47232D-DR-0	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/28/2021	Paydown		90,162	90,162	55,182	93,676	0	(3,514)	0	(3,514)	0	90,162	0	0	0	1,016	09/01/2035
47232D-DS-8	JMAC 09R5 174 - CMO/RMBS		12/29/2021	Paydown		466,013	595,849	177,470	229,138	0	34,140	0	34,140	0	263,278	0	202,734	202,734	17,737	09/01/2035
47232D-DZ-2	JMAC 09R5 185 - CMO/RMBS		12/29/2021	Paydown		226,928	228,606	53,332	94,143	0	24,077	0	24,077	0	118,220	0	108,708	108,708	6,864	04/01/2037
47232D-EA-6	JMAC 09R5 186 - CMO/RMBS		12/29/2021	Paydown		76,545	244,897	49,177	16,527	0	(1,236)	0	(1,236)	0	15,292	0	61,254	61,254	8,546	04/01/2037
47232D-FJ-6	JMAC 09R5 244 - CMO/RMBS		12/29/2021	Paydown		338,623	509,069	356,252	308,426	0	(1,803)	0	(1,803)	0	306,623	0	32,000	32,000	16,115	12/01/2036
47232D-FK-3	JMAC 09R5 245 - CMO/RMBS		12/29/2021	Exchange		50,700	600,000	33,829	0	0	0	0	0	0	0	0	50,700	50,700	16,106	12/01/2036
47232Q-AA-1	JMAC 2009-R2 1A - CMO/RMBS		11/29/2021	Paydown		508,629	508,629	494,323	484,660	0	23,969	0	23,969	0	508,629	0	0	0	11,975	11/26/2037
47232V-AB-8	JMAC 09R4 1A2 - CMO/RMBS		12/29/2021	Paydown		80,646	78,327	78,327	82,293	0	391	0	391	0	82,684	0	(2,039)	(2,039)	3,782	02/26/2037
47232V-AC-6	JMAC 09R4 1A3 - CMO/RMBS		12/29/2021	Exchange		96,666	86,510	13,284	21,824	0	2,505	0	2,505	0	24,329	0	72,337	72,337	5,594	02/26/2037
47232V-AD-4	JMAC 09R4 1A4 - CMO/RMBS		12/29/2021	Paydown		32,703	46,308	0	0	0	0	0	0	0	0	0	32,703	32,703	2,884	02/26/2037
47232V-AG-7	JMAC 09R4 2A2 - CMO/RMBS		12/29/2021	Paydown		281,794	273,919	273,919	287,887	0	1,322	0	1,322	0	289,208	0	(7,414)	(7,414)	12,672	02/26/2037
47232V-AH-5	JMAC 09R4 2A3 - CMO/RMBS		12/29/2021	Exchange		336,972	302,787	302,787	297,124	0	127	0	127	0	297,251	0	39,721	39,721	18,764	02/26/2037
47232V-AJ-1	JMAC 09R4 2A4 - CMO/RMBS		12/29/2021	Paydown		109,127	162,390	0	17,493	0	(1,564)	0	(1,564)	0	15,929	0	93,198	93,198	9,691	02/26/2037
47232V-BY-7	JMAC 09R4 9A6 - CMO/RMBS		12/29/2021	Paydown		6,409	5,373	0	5,174	2,073	2,369	0	4,443	0	7,543	0	(1,134)	(1,134)	575	11/26/2037
47232V-CB-6	JEFFERIES RESECURITIZATION TRUST 2009-R4		04/27/2021	Paydown		11,759	11,759	11,759	11,630	0	130	0	130	0	11,759	0	0	0	199	07/26/2036
47232V-CC-4	JMAC 09R4 0A4 - CMO/RMBS		12/29/2021	Paydown		128,627	120,599	66,664	94,075	0	7,547	0	7,547	0	101,622	0	27,005	27,005	7,063	07/26/2036
47232V-CD-2	JMAC 09R4 0A5 - CMO/RMBS		12/29/2021	Paydown		70,579	95,812	1,524	12,945	0	(40)	0	(40)	0	12,906	0	57,674	57,674	5,880	07/26/2036
47232V-CH-3	JMAC 09R4 113 - CMO/RMBS		12/29/2021	Paydown		70,461	69,726	58,743	68,617	0	1,410	0	1,410	0	70,027	0	434	434	1,674	04/26/2037
47232V-CJ-9	JMAC 09R4 114 - CMO/RMBS		12/29/2021	Exchange		104,048	113,379	62,723	87,094	0	8,088	0	8,088	0	95,182	0	8,866	8,866	2,214	04/26/2037
47232V-CK-6	JMAC 09R4 115 - CMO/RMBS		12/29/2021	Exchange		44,104	113,379	24,609	24,726	0	4,032	0	4,032	0	28,757	0	15,347	15,347	2,214	04/26/2037
47232V-CL-4	JMAC 09R4 116 - CMO/RMBS		12/29/2021	Exchange		81,255	472,411	46,596	14,991	0	(836)	0	(836)	0	14,155	0	67,099	67,099	9,225	04/26/2037
47232V-CM-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		02/26/2021	Paydown		17,593	17,593	17,593	27,238	0	(9,645)	0	(9,645)	0	17,593	0	0	0	116	11/01/2035
47232V-CN-0	JMAC 09R4 122 - CMO/RMBS		12/29/2021	Paydown		308,447	300,000	162,085	226,151	0	11,488	0	11,488	0	237,638	0	70,808	70,808	14,882	11/26/2035
47232V-CP-5	JMAC 09R4 123 - CMO/RMBS		12/29/2021	Paydown		104,459	165,160	0	10,065	0	(3,496)	0	(3,496)	0	6,569	0	97,889	97,889	9,720	11/26/2035
47232V-CR-1	JEFFERIES RESECURITIZATION TRUST 2009-R4		05/26/2021	Paydown		22,618	22,618	22,618	22,511	0	107	0	107	0	22,618	0	0	0	376	05/01/2036
47232V-CS-9	JMAC 09R4 133 - CMO/RMBS		12/29/2021	Paydown		82,084	88,000	45,470	61,071	0	4,792	0	4,792	0	65,863	0	16,221	16,221	5,154	05/26/2036
47232V-CT-7	JMAC 09R4 134 - CMO/RMBS		12/29/2021	Exchange		44,510	88,000	11,192	4,021	0	(3,168)	0	(3,168)	0	853	0	43,657	43,657	5,581	05/26/2036
47232V-CU-4	JMAC 09R4 13A - CMO/RMBS		12/29/2021	Paydown		13,339	29,411	0	13,894	0	(277)	0	(277)	0	13,616	0	(277)	(277)	1,846	05/26/2036
47232V-DC-3	JMAC 09R4 151 - CMO/RMBS		12/29/2021	Paydown		129,667	128,309	128,309	127,805	0	499	0	499	0	128,303	0	1,364	1,364	4,841	09/26/2035
47232V-DD-1	JMAC 09R4 152 - CMO/RMBS		12/29/2021	Exchange		188,320	200,000	176,000	164,154	0	1,761	0	1,761	0	165,915	0	22,405	22,405	10,290	09/26/2035
47232V-DE-9	JMAC 09R4 153 - CMO/RMBS		12/29/2021	Paydown		14,959	55,279	0	7,590	0	(257)	0	(257)	0	7,332	0	7,626	7,626	2,722	09/26/2035
47232V-DJ-8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/28/2021	Paydown		10,506	10,506	2,496	9,820	0	686	0	686	0	10,506	0	0	0	351	04/01/2036
47232V-DK-5	JMAC 09R4 163 - CMO/RMBS		12/29/2021	Paydown		51,818	69,905	19,427	42,259	0	(481)	15,655	(16,136)	0	26,123	0	25,694	25,694	4,205	04/26/2036
47232V-DL-3	JMAC 09R4 164 - CMO/RMBS		12/29/2021	Exchange		36,351	69,905	15,286	13,807	0	(795)	0	(795)	0	13,012	0	23,339	23,339	4,401	04/26/2036
47232V-DM-1	JMAC 09R4 165 - CMO/RMBS		12/29/2021	Paydown		28,660	79,338	9,925	17,729	0	(1,089)	0	(1,089)	0	16,640	0	12,020	12,020	4,846	04/26/2036
47232V-DP-4	JMAC 09R4 172 - CMO/RMBS		12/29/2021	Paydown		334,080	371,167	317,561	366,209	0	5,524	0	5,524	0	371,733	0	(37,653)	(37,653)	37,557	02/26/2036
47232V-DQ-2	JMAC 09R4 173 - CMO/RMBS		12/29/2021	Paydown		94,887	234,583	0	27,854	0	656	0	656	0	28,509	0	66,378	66,378	14,472	02/26/2036
47232V-DR-0	JMAC 09R4 181 - CMO/RMBS		12/29/2021	Paydown		70,637	69,598	69,598	68,002	0	653	0	653	0	68,655	0	1,982	1,982	3,560	04/26/2036
47232V-DS-8	JMAC 09R4 182 - CMO/RMBS		12/29/2021	Exchange		93,132	132,384	89,167	81,471	0	(1,851)	0	(1,851)	0	79,620	0	13,512	13,512	8,558	04/26/2036
47232V-DT-6	JMAC 09R4 183 - CMO/RMBS		12/29/2021	Exchange		28,727	66,192	550	0	0	0	0	0	0	0	0	28,727	28,727	4,279	04/26/2036
47232V-DU-3	JMAC 09R4 184 - CMO/RMBS		12/29/2021	Paydown		8,710	41,792	0	0	0	1,063	0	1,063	0	1,063	0	7,647	7,647	2,602	04/26/2036
47232V-DX-7	JMAC 09R4 192 - CMO/RMBS		12/29/2021	Paydown		56,611	80,519	58,042	45,809	0	(389)	0	(389)	0	45,420	0	11,192	11,192	4,782	07/26/2036
47232V-DY-5	JMAC 09R4 193 - CMO/RMBS		12/29/2021	Paydown		3,896	10,222	0	3,944	0	(256)	0	(256)	0	3,688	0	208	208	627	07/26/2036
47232V-EA-6	JMAC 09R4 202 - CMO/RMBS		12/29/2021	Paydown		372,742	413,237	295,980	307,005	0	3,594	0	3,594	0	310,600	0	62,142	62,142	24,517	03/26/2036
47232V-EB-4	JMAC 09R4 203 - CMO/RMBS		12/29/2021	Paydown		44,601	121,873	0	0	0	(7,235)	0	(7,235)	0	(7,235)	0	51,836	51,836	7,845	03/26/2036
47232V-EE-8	JMAC 09R4 213 - CMO/RMBS		12/29/2021	Paydown		54,273	52,600	52,599	52,321	0	80	0	80	0	52,401	0	1,871	1,871	2,791	03/26/2036
47232V-EF-5	JMAC 09R4 214 - CMO/RMBS		12/29/2021	Exchange		61,905	55,967	55,967	55,723	0	(51)	0	(51)	0	55,672	0	6,234	6,234	3,584	03/26/2036
47232V-EG-3	JMAC 09R4 215 - CMO/RMBS		12/29/2021	Exchange		43,626	55,967	10,127	5,063	0	(1,020)	0	(1,020)	0	4,043	0	39,584	39,584	3,584	03/26/2036
47232V-EH-1	JMAC 09R4 216 - CMO/RMBS		12/29/2021	Paydown		88	11,584	0	0	0	0	0	0	0	0	0	88	88	389	03/26/2036
47232V-EL-2	JMAC 09R4 223 - CMO/RMBS		12/29/2021	Paydown		131,927	126,387	103,717	116,653	0	2,618	0	2,618	0	119,271	0	12,656	12,656	6,086	04/26/2037
47232V-EM-0	JMAC 09R4 224 - CMO/RMBS		12/29/2021	Exchange		147,145	153,212	15,321	19,785	0	3,433	0	3,433	0	23,217	0	123,927	123,927	9,476	04/26/2037
47232V-EN-8	JMAC 09R4 225 - CMO/RMBS		12/29/2021	Paydown		2,104	17,964	0	0	0	0	0	0	0	0	0	2,104	2,104	791	04/26/2037
47232V-EU-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		03/26/2021	Paydown		37,733	37,733	37,733	37,549	0	184	0	184	0	37,733	0	0	0	388	01/01/2036

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	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47232V-EV-0	JMAC 09R4 236 - CMO/RMBS		12/29/2021	Paydown		333,861	354,366	0	225,236	0	9,916	0	9,916	0	235,152	0	98,709	98,709	19,999	01/26/2036
47232V-EZ-1	JMAC 09R4 244 - CMO/RMBS		12/29/2021	Paydown		55,438	53,833	53,833	53,558	0	100	0	100	0	53,657	0	1,780	1,780	2,343	02/26/2036
47232V-FA-5	JMAC 09R4 245 - CMO/RMBS		12/29/2021	Paydown		131,160	140,372	53,223	101,118	0	5,779	0	5,779	0	106,896	0	24,264	24,264	8,190	02/26/2036
47232V-FV-9	JMAC 09R4 292 - CMO/RMBS		10/26/2021	Paydown		96,852	96,852	4,875	92,377	0	4,475	0	4,475	0	96,852	0	0	0	591	01/28/2047
47232V-GK-2	JMAC 09R4 323 - CMO/RMBS		12/29/2021	Paydown		208,053	213,917	87,502	144,728	0	12,544	0	12,544	0	157,272	0	50,781	50,781	12,484	03/26/2036
47232V-GL-0	JMAC 09R4 324 - CMO/RMBS		12/29/2021	Exchange		149,535	214,080	59,440	61,247	0	(547)	0	(547)	0	60,700	0	88,835	88,835	15,030	03/26/2036
47232V-GM-8	JMAC 09R4 325 - CMO/RMBS		12/29/2021	Paydown		34,210	86,725	10,301	12,237	0	484	0	484	0	12,722	0	21,488	21,488	5,553	03/26/2036
47232V-GR-7	JMAC 09R4 293 - CMO/RMBS		12/29/2021	Paydown		472,776	488,088	0	0	0	26,747	0	26,747	0	26,747	0	446,030	446,030	5,241	01/28/2047
47233D-AB-7	JEFFERIES RESECURITIZATION TRUST 2009-R1		12/01/2021	Paydown		519,410	616,867	121,886	507,387	0	12,023	0	12,023	0	519,410	0	0	0	15,919	09/01/2036
47760Q-AB-9	JIMMY 2017-1 2II - RMBS		01/30/2021	Paydown		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	0	07/30/2047
48244X-AA-0	KDAC 2017-1 A - ABS	C	12/15/2021	Various		707,705	730,488	730,463	730,487	0	1	0	1	0	730,489	0	(22,783)	(22,783)	16,048	12/15/2042
49255P-AA-1	KSTRL 2018-1 A - ABS	C	08/15/2021	Paydown		15,602	15,602	15,162	15,250	0	352	0	352	0	15,602	0	0	0	55	12/15/2038
500255-AU-8	KOHLS CORP		04/13/2021	Call @ 100.00		1,333,800	1,250,000	1,249,700	1,249,864	0	8	0	8	0	1,249,872	0	128	128	160,553	07/17/2025
50543L-AA-0	LAFL 2016 A1 - ABS	C	12/15/2021	Paydown		119,676	119,676	117,354	118,412	0	1,264	0	1,264	0	119,676	0	0	0	2,821	01/15/2042
525221-GM-3	LXS 2005-9N 1A1 - RMBS		12/27/2021	Paydown		256,153	256,153	218,450	221,769	0	34,384	0	34,384	0	256,153	0	0	0	816	02/25/2036
525241-AL-9	LXS 2007-1 WF1 - RMBS		12/01/2021	Paydown		61,114	71,869	27,896	60,531	0	583	0	583	0	61,114	0	0	0	2,686	01/25/2037
53946M-AA-5	LNCR 2018-CRE1 A - CDO/CMBS	C	02/15/2021	Paydown		92,237	92,237	81,976	85,870	0	6,367	0	6,367	0	92,237	0	0	0	202	05/15/2028
53946M-AA-5	LNCR 2018-CRE1 A - CMBS	C	12/15/2021	Paydown		414,647	414,647	368,517	386,025	0	28,621	0	28,621	0	414,647	0	0	0	3,020	05/15/2028
54319D-AA-0	LTRAN III A1 - RMBS		12/15/2021	Paydown		132,883	132,883	128,751	130,400	0	2,482	0	2,482	0	132,883	0	0	0	1,546	01/17/2045
55280H-AL-1	MOFCL IV AR - CDO		11/01/2021	Paydown		3,000,000	3,000,000	3,000,000	2,999,799	0	201	0	201	0	3,000,000	0	0	0	54,638	10/22/2029
55281T-AA-8	MCA II A - CDO		02/16/2021	Paydown		317,679	317,679	317,679	317,724	0	(45)	0	(45)	0	317,679	0	0	0	1,519	08/15/2028
55281T-AB-6	MCA II B - CDO		05/17/2021	Paydown		158,743	158,743	158,743	158,764	0	(22)	0	(22)	0	158,743	0	0	0	1,907	08/15/2028
55282X-AA-8	MF1 2021-FL5 A - CMBS		12/15/2021	Paydown		224,817	224,817	224,817	0	0	0	0	0	0	224,817	0	0	0	1,695	07/17/2036
55448Q-AQ-9	MACK-CALI REALTY LP		06/07/2021	Call @ 100.00		1,024,778	1,000,000	998,010	999,711	0	94	0	94	0	999,805	0	195	195	53,778	04/18/2022
564759-QB-7	MANUFACTURERS AND TRADERS TRUST CO		03/01/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	1,999,692	0	54	0	54	0	1,999,746	0	254	254	4,327	12/01/2021
565849-AL-0	MARATHON OIL CORP		09/13/2021	Call @ 100.00		2,218,422	2,000,000	1,995,420	1,997,784	0	327	0	327	0	1,998,111	0	1,889	1,889	276,600	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP		03/01/2021	Maturity @ 100.00		1,000,000	1,000,000	999,470	999,996	0	4	0	4	0	1,000,000	0	0	0	25,625	03/01/2021
57385L-AB-4	MARVELL TECHNOLOGY GROUP LTD		05/04/2021	EXCHANGE		2,999,485	3,000,000	2,999,280	2,999,465	0	20	0	20	0	2,999,485	0	0	0	56,625	06/22/2028
57430U-30-1	MDIBS 2006-1 A - ABS		11/10/2021	Paydown		402,702	402,702	223,464	395,386	0	7,316	0	7,316	0	402,702	0	0	0	3,033	12/10/2065
57643M-LZ-5	MASTR 2006-1 1A3 - CMO/RMBS		12/01/2021	Paydown		14,023	14,024	8,153	14,128	0	(106)	0	(106)	0	14,023	0	0	0	464	05/25/2036
57645T-AA-5	MARM 2007-HF2 A1 - RMBS		12/27/2021	Paydown		288,383	288,383	260,806	277,514	0	10,869	0	10,869	0	288,383	0	0	0	1,227	09/25/2037
585495-AA-2	MELLO 21MTG1 A1 - CMO/RMBS		12/01/2021	Paydown		463,222	463,222	468,916	0	0	(5,694)	0	(5,694)	0	463,222	0	0	0	5,295	04/25/2051
589929-PK-8	GNABS 1998-GN1 M1 - RMBS		12/01/2021	Paydown		15,545	15,545	15,543	15,476	0	69	0	69	0	15,545	0	0	0	579	02/25/2027
59020U-W4-3	MLMI 2005-A9 4A1 - CMO/RMBS		12/01/2021	Paydown		40,900	40,781	36,025	40,756	0	144	0	144	0	40,900	0	0	0	713	12/25/2035
59319W-AA-9	MF1 2020-FL3 A - CDO		12/15/2021	Paydown		1,764,289	1,764,289	1,764,289	1,764,289	0	0	0	0	0	1,764,289	0	0	0	28,341	07/16/2035
59748T-AA-7	MIDLAND COGENERATION VENTURE LP		09/15/2021	Paydown		91,214	91,214	91,214	91,221	0	(7)	0	(7)	0	91,214	0	0	0	4,123	03/15/2025
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/30/2021	Various		525,818	488,705	488,705	488,705	0	0	0	0	0	488,705	0	37,113	37,113	25,387	03/15/2025
615369-AB-1	MOODY'S CORP		12/15/2021	Call @ 100.00		1,026,918	1,000,000	992,180	998,477	0	860	0	860	0	999,336	0	664	664	84,918	09/01/2022
61690A-AD-6	MSBAM 2015-C27 A3 - CMBS		11/01/2021	Paydown		39,883	39,883	40,743	40,286	0	(403)	0	(403)	0	39,883	0	0	0	481	12/17/2047
61751D-AE-4	MSM 2006-17XS A3A - RMBS		12/01/2021	Paydown		65,888	65,888	44,639	65,506	0	382	0	382	0	65,888	0	0	0	471	10/25/2046
61751M-AU-8	MSM 2007-10XS A1B - RMBS		12/01/2021	Paydown		356,455	356,455	324,708	313,687	0	42,767	0	42,767	0	356,455	0	0	0	3,774	02/25/2037
61758M-AA-5	MSRR 2009-R2 A1 - CMO/RMBS		12/01/2021	Paydown		570,475	570,475	592,453	558,237	0	12,238	0	12,238	0	570,475	0	0	0	16,050	04/26/2036
61758V-AQ-0	MSRR 2010-R2 3B2 - CMO/RMBS		06/01/2021	Paydown		71,864	71,864	27,379	70,801	0	1,063	0	1,063	0	71,864	0	0	0	1,831	10/26/2037
61915R-AB-2	MHL 2005-2 1A2 - RMBS		12/25/2021	Paydown		41,256	41,256	22,691	27,513	0	13,743	0	13,743	0	41,256	0	0	0	181	05/25/2035
62431U-AV-4	MVW 2013-1 C2R - CDO		07/07/2021	Call @ 100.00		1,250,000	1,250,000	1,250,000	1,249,568	0	64	0	64	0	1,249,632	0	368	368	41,185	10/15/2030
62942K-AA-4	NRPMT 2013-1 A1 - CMO/RMBS		12/01/2021	Paydown		705,678	705,678	673,923	679,485	0	26,194	0	26,194	0	705,678	0	0	0	10,704	07/25/2043
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		10/25/2021	Paydown		119,691	119,691	119,688	119,688	0	3	0	3	0	119,691	0	0	0	3,343	11/25/2025
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		12/25/2021	Paydown		177,274	177,274	177,269	177,269	0	4	0	4	0	177,274	0	0	0	3,170	11/25/2025
636180-BK-6	NATIONAL FUEL GAS CO		03/11/2021	Direct		1,031,430	1,000,000	998,670	999,863	0	31,567	0	31,567	0	1,031,430	0	0	0	13,611	12/01/2021
637432-MQ-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/15/2021	Call @ 100.00		2,000,000	2,000,000	1,993,120	1,999,140	0	666	0	666	0	1,999,807	0	193	193	76,250	02/15/2022
63862X-AA-0	NHLT 2020-1 A - RMBS		01/25/2021	Paydown		33,084	33,084	33,084	33,084	0	0	0	0	0	33,084	0	0	0	35	09/25/2030
63862X-AA-0	NHLT 2020-1 A - RMBS		11/26/2021	Paydown		1,841,923	1,841,923	1,841,922	1,841,922	0	0	0	0	0	1,841,923	0	0	0	19,641	09/25/2030
643528-AB-8	NCAMT 2006-ALT1 AF2 - RMBS		12/01/2021	Paydown		8,271	8,271	4,034	8,243	0	28	0	28	0	8,271	0	0	0	76	07/25/2036
643529-AC-4	NCAMT 2006-ALT2 AF3 - RMBS		12/01/2021	Paydown		35,875	35,875	23,857	35,748	0	128	0	128	0	35,875	0	0	0	357	10/25/2036
643529-AD-2	NCAMT 2006-ALT2 AF4 - RMBS		12/01/2021	Paydown		17,938	17,938	11,929	17,874	0	64	0	64	0	17,938	0	0	0	179	10/25/2036
64829T-AA-9	NZES 18FNT1 A - CMO/RMBS		12/10/2021	Paydown		261,604	261,604	261,550	261,579	0	26	0	26	0	261,604	0	0	0	6,289	05/25/2023
64829T-AB-7	NZES 18FNT1 B - CMO/RMBS		12/10/2021	Paydown		523,209	523,209	523,166	523,193	0	16	0	16	0	523,209	0	0	0	13,623	05/25/2023
650119-AA-8	NEW YORK UNIVERSITY		07/01/2021	Call @ 100.00		188,000	188,000	203,980	198,375	0	(347)	0	(347)	0	198,028	0	(10,028)	(10,028)	9,844	07/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65130P-AW-0	NEWFL 2016-1 A2R - CDO	C	10/20/2021	Paydown		474,141	474,141	474,141	474,112	0	29	0	29	0	474,141	0	0	0	11,108	04/20/2028
65251X-AN-6	NSBKY 1 AR - CDO		10/25/2021	Paydown		355,936	355,936	355,936	355,936	0	0	0	0	0	355,936	0	0	0	4,201	10/25/2028
65538P-AA-6	NAA 2007-1 1AA - RMBS		12/01/2021	Paydown		37,046	37,113	0	35,886	0	1,160	0	1,160	0	37,046	0	0	0	877	03/25/2047
65539C-AK-2	NMRR 2011-4R 110 - CMO/RMBS		12/01/2021	Paydown		135,981	129,251	112,341	134,755	0	1,226	0	1,226	0	135,981	0	0	0	2,026	12/29/2036
667294-AW-2	NORTHWEST AIRLINES 2002-1 PASS THROUGH T		10/01/2021	Paydown		280,577	280,577	287,591	281,909	0	(1,332)	0	(1,332)	0	280,577	0	0	0	23,561	10/01/2023
67077M-AL-2	NUTRIEN LTD	C	12/16/2021	Call @ 100.00		1,063,840	1,000,000	998,550	998,739	0	271	0	271	0	999,011	0	989	989	106,121	03/15/2025
67091R-AP-4	OCP 2015-8 2BR - CDO	D	01/20/2021	Various		1,000,000	1,000,000	1,000,000	999,943	0	57	0	57	0	1,000,000	0	0	0	8,585	04/19/2027
67097L-AB-2	OCP 2017-13 A1B - CDO		09/14/2021	Call @ 100.00		1,500,000	1,500,000	1,493,250	1,495,916	0	587	0	587	0	1,496,503	0	3,497	3,497	21,478	07/15/2030
67097L-AF-3	OCP 2017-13 A2B - CDO		09/14/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,141	0	2	0	2	0	1,000,143	0	(143)	(143)	34,711	07/15/2030
67098A-AM-1	OBX 2019-INV1 A12 - CMO/RMBS		12/01/2021	Paydown		518,966	518,966	474,854	478,721	0	40,245	0	40,245	0	518,966	0	0	0	17,490	11/25/2048
67103H-AB-3	O'REILLY AUTOMOTIVE INC		06/15/2021	Call @ 100.00		1,000,000	1,000,000	998,260	999,867	0	85	0	85	0	999,952	0	48	48	34,688	09/15/2021
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS		12/20/2021	Paydown		17,439	17,439	17,438	17,438	0	1	0	1	0	17,439	0	0	0	175	11/21/2050
67181D-AB-7	OAKIG 2020-1 A2 - CMBS/RMBS		12/20/2021	Paydown		17,439	17,439	17,432	17,432	0	7	0	7	0	17,439	0	0	0	209	11/21/2050
67190A-AA-4	OAKIG 2021-1 A1 - RMBS		12/20/2021	Paydown		29,945	29,945	29,941	0	0	5	0	5	0	29,945	0	0	0	213	01/20/2051
67190A-AB-2	OAKIG 2021-1 A2 - RMBS		12/20/2021	Paydown		23,956	23,956	23,953	0	0	3	0	3	0	23,956	0	0	0	222	01/20/2051
67401U-AC-1	OAKCL 192 A1B - CDO	C	04/15/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	41,600	04/15/2031
67448Q-AC-5	OBX 19EXP1 1A3 - CMO/RMBS		12/01/2021	Paydown		473,350	473,350	470,983	471,014	0	2,336	0	2,336	0	473,350	0	0	0	9,264	01/25/2059
67590A-BB-7	OCT14 14R ABR - CDO		03/17/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,313	0	(313)	0	(313)	0	2,000,000	0	0	0	13,267	07/16/2029
67707C-AG-3	OAKC X-R A2B - CDO	C	04/20/2021	Various		1,000,000	1,000,000	1,000,000	999,999	0	1	0	1	0	1,000,000	0	0	0	22,375	12/12/2030
677415-CP-4	OHIO POWER CO		10/01/2021	Maturity @ 100.00		2,000,000	2,000,000	1,991,740	1,999,373	0	627	0	627	0	2,000,000	0	0	0	107,500	10/01/2021
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2021	Paydown		83,333	83,333	92,021	87,900	0	(4,566)	0	(4,566)	0	83,333	0	0	0	5,171	12/01/2028
681936-BJ-8	OMEGA HEALTHCARE INVESTORS INC		03/18/2021	Call @ 100.00		857,591	794,000	791,928	793,190	0	62	0	62	0	793,252	0	748	748	71,461	08/01/2023
68268H-AA-4	OMFIT 2016-3 A - ABS		12/18/2021	Paydown		1,314,143	1,314,143	1,353,567	1,322,939	0	(8,796)	0	(8,796)	0	1,314,143	0	0	0	35,754	06/18/2031
68268L-AA-5	OMFIT 2015-3 A - ABS		12/20/2021	Paydown		1,355,967	1,355,967	1,338,477	1,353,531	0	2,436	0	2,436	0	1,355,967	0	0	0	23,378	11/18/2028
693456-AA-3	PMTLT 2013-J1 A1 - CMO/RMBS		12/01/2021	Paydown		620,345	620,345	604,449	604,971	0	15,374	0	15,374	0	620,345	0	0	0	8,582	09/25/2043
69346T-AA-2	PFP 2019-5 A - CDO/CMBS		03/16/2021	Paydown		3,526	3,526	3,526	3,526	0	0	0	0	0	3,526	0	0	0	10	04/14/2036
69346T-AA-2	PFP 2019-5 A - CMBS		12/16/2021	Paydown		430,840	430,840	430,840	430,840	0	0	0	0	0	430,840	0	0	0	2,275	04/14/2036
69351U-AP-8	PPL ELECTRIC UTILITIES CORP		07/21/2021	Call @ 100.00		1,000,000	1,000,000	991,910	999,361	0	500	0	500	0	999,861	0	139	139	25,500	09/15/2021
69362B-AY-8	PSEG POWER LLC		06/15/2021	Call @ 100.00		1,000,000	1,000,000	999,110	999,939	0	39	0	39	0	999,978	0	22	22	31,125	09/15/2021
693684-AA-0	PSMC 201 A1 - CMO/RMBS		12/01/2021	Paydown		900,284	900,284	920,399	909,823	0	(9,540)	0	(9,540)	0	900,284	0	0	0	13,325	01/25/2050
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		12/01/2021	Paydown		785,144	785,144	800,847	795,117	0	(9,973)	0	(9,973)	0	785,144	0	0	0	10,481	10/25/2049
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		12/01/2021	Paydown		1,510,548	1,510,550	1,532,500	1,522,710	0	(12,162)	0	(12,162)	0	1,510,548	0	0	0	19,743	11/26/2049
69546T-AA-0	PAID 2020-3 A - ABS		12/15/2021	Paydown		953,440	953,440	953,432	953,434	0	6	0	6	0	953,440	0	0	0	11,943	05/17/2027
70163Q-AA-6	PARLI II A - CDO	C	12/20/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,977	08/12/2030
718546-AC-8	PHILLIPS 66		12/15/2021	Call @ 100.00		505,661	500,000	498,815	499,838	0	124	0	124	0	499,961	0	39	39	26,570	04/01/2022
72345H-AA-3	PINNACLE BANK (TENNESSEE)		07/30/2021	Call @ 100.00		2,000,000	2,000,000	1,980,460	1,989,460	0	1,203	0	1,203	0	1,990,663	0	9,338	9,338	50,500	07/30/2025
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	12/15/2021	Paydown		47,984	47,984	47,984	47,983	0	1	0	1	0	47,984	0	0	0	863	06/15/2044
74340X-BE-0	PROLOGIS LP		03/08/2021	Call @ 100.00		2,249,300	2,000,000	1,987,620	1,993,496	0	224	0	224	0	1,993,720	0	6,280	6,280	275,758	11/01/2025
74387Y-AD-5	PFMT 2021-1 A2A - CMO/RMBS		12/01/2021	Paydown		691,247	691,247	684,951	0	0	6,296	0	6,296	0	691,247	0	0	0	6,381	04/25/2051
744538-AC-3	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		06/01/2021	Call @ 100.00		1,000,000	1,000,000	995,780	999,683	0	197	0	197	0	999,880	0	120	120	24,000	09/01/2021
744542-AB-7	PUBLIC SERVICE COMPANY OF NEW MEXICO		07/15/2021	Call @ 100.00		1,000,000	1,000,000	998,570	999,889	0	79	0	79	0	999,968	0	32	32	42,206	10/01/2021
74927T-AC-5	RBSSP 2010-9 3A2 - CMO/RMBS		12/26/2021	Paydown		119,344	119,344	112,034	118,638	0	706	0	706	0	119,344	0	0	0	2,877	10/26/2034
74928D-AV-7	RBSSP 2009-1A 7A2 - CMO/RMBS		12/01/2021	Paydown		173,938	172,736	78,154	161,077	0	12,861	0	12,861	0	173,938	0	0	0	2,860	09/26/2037
74928F-AY-6	RBSSP 2009-3 6A3 - CMO/RMBS		12/01/2021	Paydown		245,789	255,327	156,079	241,329	0	4,460	0	4,460	0	245,789	0	0	0	6,655	03/25/2036
74928U-AM-9	RBSSP 2009-12 5A2 - CMO/RMBS		12/01/2021	Paydown		72,597	71,368	50,542	71,342	0	1,255	0	1,255	0	72,597	0	0	0	950	08/26/2036
749357-AA-7	RCKT 191 A1 - CMO/RMBS		12/01/2021	Paydown		694,675	694,672	705,418	698,998	0	(4,324)	0	(4,324)	0	694,675	0	0	0	10,246	09/27/2049
749389-AA-0	RCKT 201 A1 - CMO/RMBS		12/01/2021	Paydown		1,191,211	1,191,211	1,137,607	1,178,129	0	13,082	0	13,082	0	1,191,211	0	0	0	16,464	02/25/2050
74951P-DQ-8	RESIF 2005-A B3 - CMO/RMBS		05/10/2021	Paydown		0	108,546	3,041	0	0	0	0	0	0	0	0	0	0	266	03/10/2037
74968R-AA-3	RPIT 191 A - CMO/RMBS		12/25/2021	Paydown		1,798,289	1,798,288	1,784,368	1,786,583	0	11,706	0	11,706	0	1,798,289	0	0	0	26,278	10/25/2063
74969B-AA-7	RBIT 202 A - ABS		10/25/2021	Paydown		838,973	838,973	838,731	838,698	0	275	0	275	0	838,973	0	0	0	6,930	06/25/2030
74969B-AA-7	RBIT 202 A - ABS		11/26/2021	Paydown		2,471,266	2,471,266	2,470,555	2,470,457	0	809	0	809	0	2,471,266	0	0	0	37,847	06/25/2030
74969M-AA-3	RPIT 201 A - CMO/RMBS		12/25/2021	Paydown		629,200	629,200	629,200	629,200	0	0	0	0	0	629,200	0	0	0	11,741	04/26/2060
754730-AD-1	RAYMOND JAMES FINANCIAL INC		04/02/2021	Call @ 100.00		1,710,900	1,500,000	1,501,140	1,500,489	0	(34)	0	(34)	0	1,500,454	0	(454)	(454)	253,322	04/01/2024
75575J-AA-3	RCMT 2020-FL4 A - CMBS		10/25/2021	Paydown		126,165	126,165	126,165	126,165	0	0	0	0	0	126,165	0	0	0	2,406	02/26/2035
75575J-AA-3	RCMT 2020-FL4 A - CMBS		12/27/2021	Paydown		233,847	233,847	233,847	233,847	0	0	0	0	0	233,847	0	0	0	5,409	02/26/2035
756109-AP-9	REALTY INCOME CORP		12/31/2021	Call @ 100.00		1,060,066	1,000,000	997,750	999,347	0	243	0	243	0	999,590	0	410	410	125,941	08/01/2023
75971F-AY-9	RAMC 2007-3 AF6 - RMBS		12/01/2021	Paydown		67,899	67,899	48,888	67,320	0	580	0	580	0	67,899	0	0	0	1,054	09/25/2037
759950-EM-6	RAMC 2004-4 AF5 - RMBS		12/01/2021	Paydown		138,814	138,814	125,323	138,290	0	524	0	524	0	138,814	0	0	0	2,922	02/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS		12/01/2021	Paydown		40,779	41,825	11,064	40,580	0	200	0	200	0	40,779	0	0	0	892	10/25/2035
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		12/01/2021	Paydown		20,668	23,058	334	20,233	0	435	0	435	0	20,668	0	0	0	687	02/25/2036
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		12/01/2021	Paydown		210,834	219,021	199,157	206,999	0	3,835	0	3,835	0	210,834	0	0	0	4,483	05/18/2035
76971E-AA-2	RBIT 20HB1 A1 - ABS		10/25/2021	Paydown		414	414	414	414	0	0	0	0	0	414	0	0	0	4	10/25/2050
76971E-AA-2	RBIT 20HB1 A1 - ABS		11/25/2021	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	10/25/2050
78397A-AB-0	SCFET 2019-1 A2 - ABS		07/20/2021	Paydown		297,518	297,518	297,490	297,469	0	48	0	48	0	297,518	0	0	0	4,034	10/21/2024
78403D-AF-7	SBATOW 2013-2 2C - ABS		10/21/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,017	04/09/2048
784054-AB-4	SCFET 201 A2 - ABS		12/20/2021	Paydown		1,862,838	1,862,838	1,862,749	1,862,777	0	61	0	61	0	1,862,838	0	0	0	8,546	10/20/2025
78471D-AA-5	SCLP 161 A - ABS		12/27/2021	Paydown		192,449	192,449	192,428	192,441	0	8	0	8	0	192,449	0	0	0	3,029	08/25/2025
80105N-AG-0	SANOFI SA	C	03/29/2021	Maturity @ 100.00		2,000,000	2,000,000	1,979,520	1,999,418	0	582	0	582	0	2,000,000	0	0	0	40,000	03/29/2021
80306A-AA-8	SAPA 2018-1 A - ABS	C	12/15/2021	Paydown		84,064	84,064	84,025	84,036	0	29	0	29	0	84,064	0	0	0	2,098	12/15/2040
80349B-AP-2	SARAT 2013-1 A2R - CDO		02/26/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,137	0	(137)	0	(137)	0	2,000,000	0	0	0	14,118	01/22/2030
81721M-AK-5	DIVERSIFIED HEALTHCARE TRUST		12/15/2021	GOLDMAN		616,500	600,000	598,104	599,293	0	192	0	192	0	599,485	0	17,015	17,015	32,089	05/01/2024
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		12/01/2021	Paydown		1,660,402	1,660,402	1,689,459	1,688,451	0	(28,049)	0	(28,049)	0	1,660,402	0	0	0	26,172	12/27/2049
81745A-AB-3	SEMT 2013-5 A2 - CMO/RMBS		12/01/2021	Paydown		373,322	373,322	353,431	356,451	0	16,871	0	16,871	0	373,322	0	0	0	4,588	05/25/2043
81745J-AA-6	SEMT 2013-11 A1 - CMO/RMBS		12/01/2021	Paydown		264,976	264,976	261,416	261,967	0	3,009	0	3,009	0	264,976	0	0	0	3,828	09/25/2043
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS		12/01/2021	Paydown		508,016	508,016	455,098	462,578	0	45,438	0	45,438	0	508,016	0	0	0	4,253	02/25/2043
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2021	Paydown		824,806	824,806	842,075	831,627	0	(6,821)	0	(6,821)	0	824,806	0	0	0	11,937	11/25/2049
81748K-AA-0	SEMT 202 A1 - CMO/RMBS		12/25/2021	Paydown		824,319	824,319	844,670	828,932	0	(4,613)	0	(4,613)	0	824,319	0	0	0	11,878	03/25/2050
817743-AA-5	SPRO 2019-1 A2 - RMBS		10/25/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	243	10/25/2049
824348-BB-1	SHERWIN-WILLIAMS CO		10/15/2021	Call @ 100.00		1,000,000	1,000,000	998,540	999,593	0	308	0	308	0	999,901	0	99	99	52,500	01/15/2022
83368R-AA-0	SOCIETE GENERALE SA	C	04/15/2021	Maturity @ 100.00		2,000,000	2,000,000	1,997,240	1,999,921	0	79	0	79	0	2,000,000	0	0	0	52,000	04/15/2021
83405R-AB-3	SCLP 2018-1 A2 - ABS		03/25/2021	Paydown		116,229	116,229	116,208	116,226	0	2	0	2	0	116,229	0	0	0	490	02/25/2027
83417F-AA-7	SOCTY 2014-2 A - ABS		10/18/2021	Various		364,916	364,916	364,911	364,987	0	(33)	0	(33)	0	364,954	0	(38)	(38)	17,983	07/20/2044
83417P-AA-5	SOCTY 2015-1 A - ABS		10/18/2021	Paydown		836,058	836,058	835,626	836,101	0	(43)	0	(43)	0	836,058	0	0	0	39,310	08/21/2045
83546D-AF-5	SONIC 2018-1 A2 - RMBS		09/10/2021	Paydown		1,468,750	1,468,750	1,468,750	1,468,786	0	(36)	0	(36)	0	1,468,750	0	0	0	65,262	02/20/2048
83546D-AL-2	SONIC 2020-1 A21 - RMBS		12/20/2021	Paydown		3,750	3,750	3,816	3,814	0	(64)	0	(64)	0	3,750	0	0	0	69	01/20/2050
83546D-AM-0	SONIC CAPITAL LLC - ABS		12/20/2021	Paydown		6,250	6,250	6,642	6,638	0	(388)	0	(388)	0	6,250	0	0	0	93	01/20/2050
835495-AK-8	SONOCO PRODUCTS CO		08/02/2021	Call @ 100.00		1,000,000	1,000,000	995,430	999,557	0	310	0	310	0	999,867	0	133	133	32,813	11/01/2021
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		12/27/2021	Paydown		165,114	165,114	126,312	158,271	0	6,843	0	6,843	0	165,114	0	0	0	751	12/25/2035
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS THROUGH CER		10/01/2021	Paydown		48,286	48,286	48,286	48,304	0	(18)	0	(18)	0	48,286	0	0	0	1,485	10/01/2029
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		08/15/2021	Paydown		56,846	56,846	56,846	56,863	0	(17)	0	(17)	0	56,846	0	0	0	1,439	08/15/2031
855541-AC-2	STARM 2007-S1 3A1 - CMO/RMBS		12/01/2021	Paydown		39,412	39,383	33,759	39,072	0	340	0	340	0	39,412	0	0	0	596	01/25/2037
86212V-AA-2	STR 2016-1 A1 - ABS		12/20/2021	Paydown		31,198	31,198	31,181	31,188	0	10	0	10	0	31,198	0	0	0	673	10/22/2046
86212V-AD-6	STR 2018-1 A1 - ABS		12/20/2021	Paydown		20,000	20,000	19,995	19,997	0	3	0	3	0	20,000	0	0	0	429	10/20/2048
86213C-AB-1	STR 2015-1 A2 - ABS		12/20/2021	Paydown		5,000	5,000	4,920	4,960	0	40	0	40	0	5,000	0	0	0	113	04/20/2045
863579-VW-5	SARM 2005-17 5A2 - CMO/RMBS		12/25/2021	Paydown		67,138	67,145	31,461	64,934	0	2,204	0	2,204	0	67,138	0	0	0	160	08/25/2035
86360B-AJ-7	SARM 2006-4 5A1 - CMO/RMBS		12/01/2021	Paydown		44,610	45,583	37,323	43,904	0	706	0	706	0	44,610	0	0	0	844	05/25/2036
86363B-AA-3	SASC 2007-RM1 A1 - CMO/RMBS		12/27/2021	Paydown		3,390,281	3,390,281	3,203,816	3,207,155	0	183,126	0	183,126	0	3,390,281	0	0	0	7,687	05/25/2047
86934N-AA-7	SCML 2018-SBC7 A - CMBS/CMO		03/26/2021	Paydown		730,799	730,799	730,767	732,537	0	(1,738)	0	(1,738)	0	730,799	0	0	0	8,308	05/25/2039
869507-AA-1	SPSS 2017-1 A - ABS		12/15/2021	Paydown		34,912	34,912	34,895	34,898	0	15	0	15	0	34,912	0	0	0	820	01/15/2071
87164K-AC-8	SYNGENTA FINANCE NV	C	05/21/2021	Various		1,101,070	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	101,070	101,070	30,315	04/24/2028
871829-BL-0	SYSCO CORP		06/07/2021	Call @ 100.00		865,443	674,000	672,598	672,676	0	47	0	47	0	672,723	0	1,277	1,277	87,045	04/01/2030
871829-BP-1	SYSCO CORP		12/14/2021	Call @ 112.83		2,256,620	2,000,000	1,998,620	1,998,800	0	244	0	244	0	1,999,045	0	257,575	257,575	135,914	04/01/2025
87238Q-AE-3	BLACKROCK TCP CAPITAL CORP		09/17/2021	Call @ 100.00		3,098,400	3,000,000	2,988,960	2,996,187	0	1,654	0	1,654	0	2,997,841	0	2,159	2,159	234,525	08/11/2022
87240P-AA-9	TCP 1 A1 - CDO	C	09/15/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	1,999,554	0	75	0	75	0	1,999,629	0	371	371	30,839	08/20/2029
87244G-AA-5	CHMML II A - CDO		11/12/2021	Paydown		3,000,000	3,000,000	3,000,000	2,998,083	0	1,917	0	1,917	0	3,000,000	0	0	0	52,416	01/24/2030
87275Q-AA-5	TRTX 2018-FL2 A - CMBS		10/18/2021	Paydown		3,287,365	3,287,365	3,159,980	3,250,622	0	36,742	0	36,742	0	3,287,365	0	0	0	25,117	11/18/2037
87275Q-AA-5	TRTX 2018-FL2 A - CMBS		12/17/2021	Paydown		2,505,227	2,505,227	2,408,149	2,477,226	0	28,001	0	28,001	0	2,505,227	0	0	0	28,872	11/18/2037
87342R-AF-1	BELL 181 A22 - RMBS		11/25/2021	Paydown		10,000	10,000	10,000	10,002	0	(2)	0	(2)	0	10,000	0	0	0	287	11/25/2048
87969N-AC-9	TELSTRA CORPORATION LTD	C	10/12/2021	Maturity @ 100.00		2,000,000	2,000,000	2,175,500	2,016,756	0	(16,756)	0	(16,756)	0	2,000,000	0	0	0	96,000	10/12/2021
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		12/27/2021	Paydown		217,661	217,653	185,783	210,478	0	7,183	0	7,183	0	217,661	0	0	0	844	01/25/2038
88157V-AB-3	TMTS 2007-6ALT A2 - RMBS		12/25/2021	Paydown		114,236	114,236	59,403	111,325	0	2,911	0	2,911	0	114,236	0	0	0	278	08/25/2038
88159D-AA-3	TES 2017-1 A - ABS		10/20/2021	Paydown		28,610	28,610	28,447	28,491	0	119	0	119	0	28,610	0	0	0	995	10/21/2047
88315L-AC-2	TMCL 2019-1 A - ABS	C	04/20/2021	Paydown		866,667	866,667	866,383	866,413	0	253	0	253	0	866,667	0	0	0	11,308	04/20/2044
89233P-5F-9	TOYOTA MOTOR CREDIT CORP		09/15/2021	Maturity @ 100.00		2,000,000	2,000,000	1,994,960	1,999,607	0	393	0	393	0	2,000,000	0	0	0	68,000	09/15/2021
89412R-AB-1	TRAP 5 A1B - CDO		07/15/2021	Paydown		249,510	249,510	201,479	201,387	0	48,123	0	48,123	0	249,510	0	0	0	2,694	07/15/2034
89655Y-AA-4	TRL 2009-1 A - RMBS		12/16/2021	Paydown		115,612	115,612	115,612	115,629	0	(17)	0	(17)	0	115,612	0	0	0	5,646	11/16/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89656C-AA-1	TRL 2010-1 NTS - RMBS		12/16/2021	Paydown		248,502	248,503	259,051	255,726	0	(7,224)	0	(7,224)	0	248,502	0	0	0	6,765	10/16/2040
89656F-AA-4	TRL 2012-1 A1 - ABS		06/15/2021	Paydown		633,585	633,585	629,480	631,609	0	1,976	0	1,976	0	633,585	0	0	0	6,502	01/15/2043
89656F-AB-2	TRL 2012-1 A2 - ABS		06/15/2021	Paydown		9,000,000	9,000,000	8,885,898	8,964,039	0	35,961	0	35,961	0	9,000,000	0	0	0	158,625	01/15/2043
89656F-AC-0	TRL 2013-1 A1 - ABS		06/15/2021	Paydown		2,259,051	2,259,051	2,303,526	2,291,751	0	(32,700)	0	(32,700)	0	2,259,051	0	0	0	43,936	07/15/2043
89657B-AA-2	TRL 191 A1 - RMBS		12/17/2021	Paydown		244,872	244,872	233,013	234,049	0	10,824	0	10,824	0	244,872	0	0	0	5,103	04/17/2049
89657B-AB-0	TRL 2019-2 A1 - RMBS		12/17/2021	Paydown		144,621	144,621	144,587	144,589	0	32	0	32	0	144,621	0	0	0	1,872	10/18/2049
89690E-AC-1	TRMF 2011-1 A2 - ABS		06/15/2021	Call @ 100.00		1,003,081	998,494	998,494	998,521	0	(18)	0	(18)	0	998,503	0	(8)	(8)	34,661	07/15/2041
89690E-AE-7	TRMF 2014-1 A2 - RMBS		06/15/2021	Call @ 100.00		2,005,540	2,000,000	1,955,039	1,978,239	0	2,772	0	2,772	0	1,981,011	0	18,989	18,989	46,390	04/15/2044
898203-AA-2	TFINS 2017-2 A1 - CDO	C	12/20/2021	Paydown		85,000	85,000	83,300	83,425	0	1,575	0	1,575	0	85,000	0	0	0	1,175	09/20/2039
89821J-AA-6	TFINS 2019-1 A1 - CDO	C	11/02/2021	Paydown		4,187	4,187	4,187	4,187	0	0	0	0	0	4,187	0	0	0	72	02/02/2039
89822P-AA-1	TFINS 201 A1 - CDO		07/15/2021	Paydown		84,010	84,010	84,010	84,010	0	0	0	0	0	84,010	0	0	0	2,513	04/16/2040
898813-AK-6	TUCSON ELECTRIC POWER CO		08/20/2021	Call @ 100.00		1,000,000	1,000,000	996,820	999,677	0	235	0	235	0	999,911	0	89	89	39,340	11/15/2021
90265E-AK-6	UDR INC		03/15/2021	Call @ 100.00		2,272,235	2,000,000	1,995,400	1,997,677	0	89	0	89	0	1,997,766	0	2,234	2,234	308,235	10/01/2025
90320W-AA-1	UPMC		04/15/2021	Call @ 100.00		2,046,511	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	72,197	12/15/2021
90352W-AA-2	STEAM 2018-1 A1 - RMBS		02/25/2021	Paydown		1,004,090	978,205	978,204	978,215	0	25,875	0	25,875	0	1,004,090	0	0	0	6,119	04/27/2048
90352W-AB-0	STEAM 2018-1 A2 - ABS		02/25/2021	Paydown		1,071,295	1,000,000	999,965	999,988	0	71,307	0	71,307	0	1,071,295	0	0	0	7,685	04/27/2048
90352W-AD-6	STEAM 2021-1 A - ABS		12/28/2021	Paydown		60,334	60,334	60,333	0	0	1	0	1	0	60,334	0	0	0	617	02/28/2051
90539J-AA-7	ATLANTIC UNION BANKSHARES CORP		12/15/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,024	0	(24)	0	(24)	0	2,000,000	0	0	0	100,000	12/15/2026
90783T-AA-8	UNION PACIFIC RAILROAD CO PASS THROUGH T		01/02/2021	Paydown		255,456	255,456	255,456	255,814	0	(358)	0	(358)	0	255,456	0	0	0	6,902	07/02/2025
909287-AA-2	UNITED AIR LINES INC 2007 1 PASS THROUGH		07/02/2021	Paydown		77,161	77,161	74,461	76,205	0	957	0	957	0	77,161	0	0	0	4,012	01/02/2024
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS		12/01/2021	Paydown		145,060	145,060	145,060	145,091	0	(31)	0	(31)	0	145,060	0	0	0	3,753	06/01/2029
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS		10/11/2021	Paydown		54,127	54,127	54,127	54,144	0	(17)	0	(17)	0	54,127	0	0	0	1,623	10/11/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		09/03/2021	Paydown		55,232	55,232	55,232	55,247	0	(15)	0	(15)	0	55,232	0	0	0	1,553	03/03/2028
91823G-AA-6	VCO 181 A - CDO		08/17/2021	Paydown		3,555,777	3,555,777	3,547,721	3,548,425	0	7,352	0	7,352	0	3,555,777	0	0	0	34,847	07/20/2030
91823G-AC-2	VCO 181 B - CDO		08/11/2021	Paydown		1,500,000	1,500,000	1,499,940	1,500,017	0	(17)	0	(17)	0	1,500,000	0	0	0	60,370	07/20/2030
91832Y-AA-6	VMC 2018-FL2 A - CDO/CMBS		03/17/2021	Paydown		154,377	154,377	154,449	154,228	0	148	0	148	0	154,377	0	0	0	406	10/15/2035
91832Y-AA-6	VMC 2018-FL2 A - CDO		05/17/2021	Paydown		164,317	164,317	164,394	164,159	0	158	0	158	0	164,317	0	0	0	716	10/15/2035
92212K-AA-4	VDC 2019-1 A2 - ABS		12/15/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	173	07/15/2044
92257L-AB-6	VCC 171 AFX - CMBS		04/26/2021	Paydown		53,695	53,695	53,681	53,553	0	143	0	143	0	53,695	0	0	0	279	05/25/2047
92331D-AQ-1	VENTR 28AR BFR - CDO		12/01/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,201	10/20/2029
927804-FK-5	VIRGINIA ELECTRIC AND POWER CO		11/22/2021	Call @ 100.00		1,000,000	1,000,000	997,590	999,719	0	241	0	241	0	999,960	0	40	40	39,907	01/15/2022
92915Q-AE-3	VOYA 2017-3 A1B - CDO	C	04/01/2021	Paydown		1,000,000	1,000,000	1,000,000	992,061	0	7,939	0	7,939	0	1,000,000	0	0	0	7,112	07/22/2030
92925V-AF-7	WAMU 2007-HY1 2A3 - CMO/RMBS		12/01/2021	Paydown		113,165	124,473	113,813	111,869	0	1,296	0	1,296	0	113,165	0	0	0	2,095	02/25/2037
92936C-AJ-8	WFRBS 2011-C4 A4 - CMBS		06/01/2021	Paydown		2,000,000	2,000,000	2,030,469	1,997,243	0	2,757	0	2,757	0	2,000,000	0	0	0	25,544	06/17/2044
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		11/01/2021	Paydown		236,939	236,939	239,294	237,557	0	(618)	0	(618)	0	236,939	0	0	0	6,624	09/17/2046
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		12/01/2021	Paydown		326,788	324,358	304,618	323,226	0	3,562	0	3,562	0	326,788	0	0	0	4,635	11/25/2036
93934N-AR-6	WMALT 2006-5 2C2 - CMO/RMBS		12/25/2021	Paydown		14,842	18,034	0	14,044	0	797	0	797	0	14,842	0	0	0	69	07/25/2036
94973V-AW-7	ANTHEM INC		05/17/2021	Call @ 100.00		2,000,000	2,000,000	1,997,680	1,999,845	0	93	0	93	0	1,999,938	0	62	62	55,500	08/15/2021
94980G-AR-2	WFHET 2004-2 M4 - RMBS		12/27/2021	Paydown		114,000	114,000	78,660	110,176	0	3,824	0	3,824	0	114,000	0	0	0	2,084	12/25/2033
94989Y-AY-9	WFCM 2016-C32 A3 - CMBS		12/01/2021	Paydown		59,394	59,394	59,987	59,672	0	(278)	0	(278)	0	59,394	0	0	0	568	01/17/2059
95002F-AA-2	WFMBS 2019-4 A1 - CMO/RMBS		12/01/2021	Paydown		2,633,388	2,633,388	2,680,295	2,650,500	0	(17,113)	0	(17,113)	0	2,633,388	0	0	0	37,019	09/27/2049
95002K-AA-1	WFMBS 2020-1 A1 - CMO/RMBS		12/01/2021	Paydown		380,410	379,930	384,442	381,403	0	(993)	0	(993)	0	380,410	0	0	0	4,843	12/27/2049
95058X-AG-3	WEN 2019-1 A21 - RMBS		12/15/2021	Paydown		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,405	06/15/2049
96034L-AA-9	WESTR 201 A - RMBS		12/01/2021	Paydown		300,021	300,021	299,627	299,845	0	176	0	176	0	300,021	0	0	0	4,445	03/20/2034
96525W-AC-7	WITEH 10 B2 - CDO		10/17/2021	Paydown		585,488	585,488	585,488	585,488	0	0	0	0	0	585,488	0	0	0	23,829	04/19/2027
96928*-CQ-8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		35,689	35,689	35,689	35,689	0	0	0	0	0	35,689	0	0	0	1,301	06/15/2033
96928*-CR-6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		12/15/2021	Paydown		43,696	43,696	43,696	43,696	0	0	0	0	0	43,696	0	0	0	1,592	05/15/2034
97064F-AA-3	WESTF 2020-A A - ABS		12/15/2021	Paydown		99,291	99,291	99,289	99,290	0	0	0	0	0	99,291	0	0	0	1,662	03/15/2045
974153-AB-4	WSTOP 201 A2 - RMBS		09/05/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	154	12/05/2050
97652P-AL-5	WIN 2014-1 A11 - CMO/RMBS		12/01/2021	Paydown		156,937	156,937	155,956	156,034	0	903	0	903	0	156,937	0	0	0	2,929	06/20/2044
97988P-AN-6	WDMNT 171R A1R - CDO		10/19/2021	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	55,535	10/19/2020
98417E-AK-6	GLENCORE FINANCE CANADA LTD	C	11/15/2021	Maturity @ 100.00		1,000,000	1,000,000	998,740	999,884	0	116	0	116	0	1,000,000	0	0	0	49,500	11/15/2021
98419M-AB-6	XYLEM INC		10/01/2021	Maturity @ 100.00		1,000,000	1,000,000	999,350	999,963	0	37	0	37	0	1,000,000	0	0	0	48,750	10/01/2021
98875L-AA-7	ZAIS5 V A1 - CDO		03/01/2021	Paydown		1,952,769	1,952,769	1,935,584	1,949,970	0	2,799	0	2,799	0	1,952,769	0	0	0	11,979	10/16/2028
98877G-AC-2	ZOCP 2019-1 A2 - CDO	C	09/28/2021	Call @ 100.00		2,000,000	2,000,000	1,660,000	1,711,817	0	51,253	0	51,253	0	1,763,070	0	236,930	236,930	35,358	07/16/2031
98886Y-AR-9	ZAIS2 2 ABR - CDO		01/26/2021	Paydown		38,834	38,834	38,834	38,838	0	(4)	0	(4)	0	38,834	0	0	0	283	07/27/2026
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						386,902,867	389,550,546	369,210,272	370,327,404	59,843	2,147,867	16,730	2,190,980	0	375,781,544	0	7,887,592	7,887,592	12,949,840	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8399997. Total - Bonds - Part 4						443,259,013	445,906,695	425,744,856	424,354,345	59,843	2,065,485	16,730	2,108,598	0	432,166,659	0	7,858,624	7,858,624	14,514,580	XXX
8399998. Total - Bonds - Part 5						775,000	775,000	776,695		0	(1,695)	0	(1,695)	0	775,000	0	0	0	9,953	XXX
8399999. Total - Bonds						444,034,013	446,681,695	426,521,552	424,354,345	59,843	2,063,790	16,730	2,106,903	0	432,941,659	0	7,858,624	7,858,624	14,524,533	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
38741L-10-7	GRANITE POINT MORTGAGE TRUST ORD		03/04/2021	BLAIR WILLIAM AND COMPANY	26,060.000	293,796		132,124	260,339	(128,215)	0	0	(128,215)	0	132,124	0	161,672	161,672	11,727	
811054-40-2	EW SCRIPPS CL A ORD		02/08/2021	THE BENCHMARK COMPANY, LLC	3,779.000	60,172		42,012	57,781	(15,768)	0	0	(15,768)	0	42,012	0	18,159	18,159	0	
81617J-30-1	SELECT ENERGY SERVICES CL A ORD		03/08/2021	B.RILEY & CO., LLC	193,652.000	1,268,498		743,624	793,973	(50,350)	0	0	(50,350)	0	743,624	0	524,874	524,874	0	
90187B-40-8	TWO HARBORS INVESTMENT REIT ORD		02/19/2021	Stifel, Nicolaus & Co., Inc.	56,252.000	385,582		214,320	358,325	(144,005)	0	0	(144,005)	0	214,320	0	171,262	171,262	9,563	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,008,048	XXX	1,132,080	1,470,419	(338,338)	0	0	(338,338)	0	1,132,080	0	875,967	875,967	21,290	XXX
9799997. Total - Common Stocks - Part 4						2,008,048	XXX	1,132,080	1,470,419	(338,338)	0	0	(338,338)	0	1,132,080	0	875,967	875,967	21,290	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						2,008,048	XXX	1,132,080	1,470,419	(338,338)	0	0	(338,338)	0	1,132,080	0	875,967	875,967	21,290	XXX
9899999. Total - Preferred and Common Stocks						2,008,048	XXX	1,132,080	1,470,419	(338,338)	0	0	(338,338)	0	1,132,080	0	875,967	875,967	21,290	XXX
9999999 - Totals						446,042,061	XXX	427,653,632	425,824,764	(278,495)	2,063,790	16,730	1,768,565	0	434,073,739	0	8,734,591	8,734,591	14,545,823	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55282L-AC-0	MF1 19FL2 AS - CDO	C	01/05/2021	MORGAN STANLEY & COMPANY	10/25/2021	Paydown	775,000	776,695	775,000	775,000	0	(1,695)	0	(1,695)	0	0	0	0	9,953	340
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							775,000	776,695	775,000	775,000	0	(1,695)	0	(1,695)	0	0	0	0	9,953	340
8399998. Total - Bonds							775,000	776,695	775,000	775,000	0	(1,695)	0	(1,695)	0	0	0	0	9,953	340
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								776,695	775,000	775,000	0	(1,695)	0	(1,695)	0	0	0	0	9,953	340

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Waste Management, Inc.			11/10/2021	WELLS FARGO SECURITIES LLC	11/09/2022	4,982,233	0	2,961	0	0	5,000,000	4,979,272	0	0	0.000	0.411	N/A	0	0
AT&T Inc.			11/17/2021	CITIGROUP GLOBAL MARKETS INC.	03/22/2022	4,996,667	0	1,833	0	0	5,000,000	4,994,833	0	0	0.000	0.300	N/A	0	0
Thermo Fisher Scientific Inc.			12/07/2021	BARCLAYS CAPITAL INC	06/03/2022	4,989,375	0	1,736	0	0	5,000,000	4,987,639	0	0	0.000	0.501	N/A	0	0
TransCanada PipeLines Limited		C	12/08/2021	WELLS FARGO SECURITIES LLC	07/14/2022	4,984,103	0	1,803	0	0	5,000,000	4,982,300	0	0	0.000	0.592	N/A	0	0
Nutrien Ltd.		C	12/09/2021	BANC OF AMERICA/FIXED INCOME	03/24/2022	4,995,444	0	1,278	0	0	5,000,000	4,994,167	0	0	0.000	0.401	N/A	0	0
Parker-Hannifin Corporation			12/10/2021	MITSUBISHI UFJ SECURITIES	03/16/2022	4,995,478	0	1,344	0	0	5,000,000	4,994,133	0	0	0.000	0.441	N/A	0	0
American Electric Power Company, Inc.			12/10/2021	CITIGROUP GLOBAL MARKETS INC.	03/17/2022	4,995,833	0	1,222	0	0	5,000,000	4,994,611	0	0	0.000	0.401	N/A	0	0
Fiserv, Inc.			12/13/2021	WELLS FARGO SECURITIES LLC	03/14/2022	4,996,500	0	875	0	0	5,000,000	4,995,625	0	0	0.000	0.350	N/A	0	0
Public Service Enterprise Group Incorpor			12/15/2021	WELLS FARGO SECURITIES LLC	03/24/2022	4,995,786	0	874	0	0	5,000,000	4,994,913	0	0	0.000	0.371	N/A	0	0
Xcel Energy Inc.			12/16/2021	WELLS FARGO SECURITIES LLC	03/17/2022	4,996,042	0	633	0	0	5,000,000	4,995,408	0	0	0.000	0.381	N/A	0	0
Spire Inc.			12/20/2021	WELLS FARGO SECURITIES LLC	03/22/2022	4,994,444	0	833	0	0	5,000,000	4,993,611	0	0	0.000	0.501	N/A	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						54,921,906	0	15,393	0	0	55,000,000	54,906,512	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						54,921,906	0	15,393	0	0	55,000,000	54,906,512	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						54,921,906	0	15,393	0	0	55,000,000	54,906,512	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						54,921,906	0	15,393	0	0	55,000,000	54,906,512	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						54,921,906	0	15,393	0	0	XXX	54,906,512	0	0	XXX	XXX	XXX	0	0

1.

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

1A	1A ...$	0	1B ...$	0	1C ...$	0	1D ...$	0	1E ...$	0	1F ...$	54,921,906	1G ...$	0
1B	2A ...$	0	2B ...$	0	2C ...$	0								
1C	3A ...$	0	3B ...$	0	3C ...$	0								
1D	4A ...$	0	4B ...$	0	4C ...$	0								
1E	5A ...$	0	5B ...$	0	5C ...$	0								
1F	6 .....$	0												

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	01/06/2021	01/06/2022		6,797,022	3748.14		124,386		227,697		227,697	103,312						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		2,998,512	3748.14		36,011		59,969		59,969	23,958						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		7,871,094	3748.14		133,107		228,258		228,258	95,152						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		1,874,070	3748.14		33,752		58,095		58,095	24,343						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		1,499,256	3748.14		30,302		52,473		52,473	22,172						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		1,874,070	3748.14		41,437		72,151		72,151	30,714						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	01/06/2021	01/06/2022		1,634,544	3748.14		42,989		76,005		76,005	33,017						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		1,124,442	3748.14		34,531		62,406		62,406	27,874						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/20/2021	01/20/2022		5,966,784	3851.85		109,789		202,861		202,861	93,073						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		2,311,110	3851.85		27,518		46,089		46,089	18,570						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		6,933,330	3851.85		117,223		200,446		200,446	83,223						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		1,540,740	3851.85		28,054		48,381		48,381	20,327						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		2,311,110	3851.85		47,858		82,930		82,930	35,071						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		1,155,555	3851.85		30,169		53,544		53,544	23,375						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		2,311,110	3851.85		65,882		118,585		118,585	52,703						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/05/2021	02/04/2022		6,409,045	3886.83		114,081		211,482		211,482	97,401						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/05/2021	02/04/2022		3,109,464	3886.83		36,411		61,449		61,449	25,038						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/05/2021	02/04/2022		9,328,392	3886.83		157,738		271,764		271,764	114,026						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		1,779,175	3886.83		32,381		56,217		56,217	23,836						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		1,716,187	3886.83		34,839		60,990		60,990	26,151						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/05/2021	02/04/2022		1,202,667	3886.83		30,427		53,985		53,985	23,558						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/05/2021	02/04/2022		1,166,049	3886.83		31,144		55,781		55,781	24,636						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		1,410,192	3886.83		39,485		70,924		70,924	31,439						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		987,202	3886.83		31,590		57,888		57,888	26,297						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/19/2021	02/18/2022		6,197,613	3906.71		112,487		204,498		204,498	92,012						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/19/2021	02/18/2022		2,366,787	3906.71		27,691		46,409		46,409	18,718						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		7,032,078	3906.71		119,617		203,246		203,246	83,629						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		1,172,013	3906.71		21,577		36,738		36,738	15,161						0002

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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		1,562,684	3906.71		32,518		55,852		55,852	23,335						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		924,796	3906.71		21,640		37,566		37,566	15,926						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		1,172,013	3906.71		29,428		51,607		51,607	22,179						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		2,100,130	3906.71		61,744		109,857		109,857	48,114						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		6,118,765	3841.94		110,750		204,939		204,939	94,189						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/05/2021	03/04/2022		2,613,383	3841.94		30,315		50,770		50,770	20,454						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/05/2021	03/04/2022		7,683,880	3841.94		129,168		219,846		219,846	90,678						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/05/2021	03/04/2022		1,227,938	3841.94		22,594		38,686		38,686	16,092						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		1,091,050	3841.94		21,537		37,002		37,002	15,465						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		1,572,909	3841.94		33,928		58,642		58,642	24,715						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		1,278,417	3841.94		31,807		55,644		55,644	23,837						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/05/2021	03/04/2022		1,920,970	3841.94		55,727		99,242		99,242	43,515						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/19/2021	03/18/2022		6,452,179	3913.1		114,591		216,096		216,096	101,506						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		2,347,860	3913.1		27,326		44,846		44,846	17,519						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		7,434,890	3913.1		124,895		209,023		209,023	84,128						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		1,956,550	3913.1		36,547		61,482		61,482	24,934						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		1,173,930	3913.1		23,137		39,106		39,106	15,969						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		1,173,930	3913.1		25,273		42,980		42,980	17,706						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/19/2021	03/18/2022		1,028,434	3913.1		25,762		44,419		44,419	18,657						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		1,173,930	3913.1		32,539		56,749		56,749	24,210						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/06/2021	04/06/2022		7,861,156	4073.94		131,124		255,408		255,408	124,284						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		2,851,758	4073.94		32,931		52,568		52,568	19,638						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		10,999,638	4073.94		182,666		297,991		297,991	115,325						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		2,036,970	4073.94		38,512		63,486		63,486	24,974						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		1,629,576	4073.94		33,662		55,935		55,935	22,274						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		1,222,182	4073.94		27,349		45,798		45,798	18,449						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		814,788	4073.94		21,117		35,996		35,996	14,880						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		1,222,182	4073.94		35,710		62,152		62,152	26,441						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		6,909,399	4134.94		122,296		230,974		230,974	108,678						0002

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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		2,638,474	4134.94		30,685		47,695		47,695	17,009						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		8,269,880	4134.94		145,108		230,544		230,544	85,436						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		1,653,976	4134.94		32,414		51,957		51,957	19,543						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		1,240,482	4134.94		25,909		41,700		41,700	15,791						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		1,653,976	4134.94		36,218		58,535		58,535	22,317						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		2,500,949	4134.94		66,850		110,545		110,545	43,695						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2021	05/06/2022		8,461,296	4201.62		148,073		276,976		276,976	128,903						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2021	05/06/2022		2,488,027	4201.62		28,861		44,000		44,000	15,139						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		8,823,402	4201.62		145,308		225,861		225,861	80,554						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		2,100,810	4201.62		40,647		63,863		63,863	23,216						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		1,680,648	4201.62		35,074		55,469		55,469	20,395						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		1,680,648	4201.62		36,770		58,379		58,379	21,609						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		2,100,810	4201.62		49,072		78,411		78,411	29,339						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2021	05/06/2022		1,667,383	4201.62		50,188		82,829		82,829	32,641						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2021	05/20/2022		6,530,323	4159.12		118,852		219,548		219,548	100,696						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		2,079,560	4159.12		24,847		37,879		37,879	13,032						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		6,238,680	4159.12		103,371		160,120		160,120	56,749						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		2,495,472	4159.12		48,506		76,072		76,072	27,566						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2021	05/20/2022		902,025	4159.12		18,906		29,870		29,870	10,963						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		1,247,736	4159.12		28,060		44,588		44,588	16,528						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		831,824	4159.12		22,533		36,581		36,581	14,049						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2021	05/20/2022		2,079,560	4159.12		61,137		100,394		100,394	39,257						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/04/2021	06/06/2022		9,268,170	4229.89		162,193		299,605		299,605	137,412						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/04/2021	06/06/2022		2,656,339	4229.89		32,142		45,556		45,556	13,414						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		7,487,197	4229.89		124,812		180,880		180,880	56,068						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		3,206,957	4229.89		61,862		90,558		90,558	28,696						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		1,378,514	4229.89		29,045		42,835		42,835	13,790						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		1,178,997	4229.89		26,032		38,537		38,537	12,505						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/04/2021	06/06/2022		1,386,976	4229.89		39,543		60,220		60,220	20,677						0002

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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/04/2021	06/06/2022		3,182,090	4229.89		100,554		155,510		155,510	54,956						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/18/2021	06/20/2022		8,024,842	4166.45		147,978		260,677		260,677	112,699						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	06/20/2022		1,666,580	4166.45		19,996		28,209		28,209	8,213						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/18/2021	06/20/2022		1,358,935	4166.45		17,123		24,137		24,137	7,014						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/18/2021	06/20/2022		9,024,258	4166.45		164,242		235,255		235,255	71,013						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/18/2021	06/20/2022		1,980,589	4166.45		40,206		58,206		58,206	18,000						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	06/20/2022		2,083,225	4166.45		45,640		66,384		66,384	20,744						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/18/2021	06/20/2022		2,083,225	4166.45		47,265		68,956		68,956	21,691						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/18/2021	06/20/2022		1,073,710	4166.45		27,702		40,815		40,815	13,113						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/18/2021	06/20/2022		950,506	4166.45		26,139		38,836		38,836	12,697						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2021	07/06/2022		7,568,358	4343.54		137,971		228,311		228,311	90,340						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		2,119,518	4343.54		25,222		34,037		34,037	8,815						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		1,129,848	4343.54		14,123		19,035		19,035	4,912						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		8,759,158	4343.54		159,417		219,311		219,311	59,895						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2021	07/06/2022		1,415,775	4343.54		28,740		39,802		39,802	11,061						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2021	07/06/2022		1,618,142	4343.54		35,389		49,195		49,195	13,806						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2021	07/06/2022		1,330,584	4343.54		31,428		43,980		43,980	12,552						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2021	07/06/2022		1,303,062	4343.54		34,662		49,412		49,412	14,750						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	07/20/2021	07/20/2022		7,029,991	4323.06		135,679		213,548		213,548	77,869						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,971,542	4323.06		24,112		32,618		32,618	8,506						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		9,206,983	4323.06		166,646		228,395		228,395	61,748						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,696,304	4323.06		34,316		47,349		47,349	13,032						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,420,624	4323.06		30,955		42,941		42,941	11,985						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,097,112	4323.06		26,210		36,523		36,523	10,313						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,121,026	4323.06		28,183		39,451		39,451	11,268						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,903,555	4323.06		51,129		72,024		72,024	20,895						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,355,621	4323.06		41,536		59,382		59,382	17,846						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2021	08/05/2022		6,602,011	4436.52		121,081		175,334		175,334	54,253						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2021	08/05/2022		1,740,140	4436.52		20,708		26,827		26,827	6,120						0002

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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		9,760,344	4436.52		167,112		219,770		219,770	52,658						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		887,304	4436.52		16,602		21,939		21,939	5,337						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		1,330,956	4436.52		26,661		35,343		35,343	8,682						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		1,330,956	4436.52		28,365		37,761		37,761	9,396						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		1,330,956	4436.52		29,709		39,684		39,684	9,975						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		1,330,956	4436.52		35,286		47,740		47,740	12,454						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		2,218,260	4436.52		67,950		93,418		93,418	25,468						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		6,406,157	4441.67		116,592		166,632		166,632	50,040						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		1,423,149	4441.67		17,505		22,431		22,431	4,926						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		6,649,694	4441.67		113,045		146,988		146,988	33,943						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		1,403,970	4441.67		27,026		35,165		35,165	8,138						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		1,373,925	4441.67		27,891		36,419		36,419	8,528						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		1,835,591	4441.67		40,199		52,652		52,652	12,453						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		2,281,502	4441.67		60,460		80,108		80,108	19,648						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/03/2021	09/06/2022		6,144,502	4535.43		114,042		138,541		138,541	24,499						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		1,360,629	4535.43		16,248		19,130		19,130	2,882						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		907,086	4535.43		11,340		13,373		13,373	2,033						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		6,803,145	4535.43		115,245		137,039		137,039	21,794						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		2,721,258	4535.43		54,072		64,715		64,715	10,643						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		907,086	4535.43		19,448		23,347		23,347	3,899						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		1,360,629	4535.43		30,576		36,782		36,782	6,206						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		3,174,801	4535.43		87,087		105,950		105,950	18,863						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		907,086	4535.43		28,038		34,305		34,305	6,267						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2021	09/20/2022		5,886,679	4357.73		114,202		159,091		159,091	44,889						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		2,614,638	4357.73		32,316		40,916		40,916	8,600						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		6,972,368	4357.73		120,064		153,212		153,212	33,148						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		3,486,184	4357.73		69,760		89,410		89,410	19,650						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		1,743,092	4357.73		38,260		49,148		49,148	10,888						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		1,307,319	4357.73		30,474		39,226		39,226	8,752						0002

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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		1,307,319	4357.73		35,022		45,317		45,317	10,295						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2021	10/06/2022		6,646,445	4363.55		122,959		176,320		176,320	53,361						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		2,618,130	4363.55		31,074		39,852		39,852	8,778						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2021	10/06/2022		6,428,629	4363.55		110,572		143,168		143,168	32,596						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2021	10/06/2022		2,738,311	4363.55		53,123		69,007		69,007	15,884						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		1,309,065	4363.55		29,256		38,214		38,214	8,958						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		1,745,420	4363.55		44,052		57,839		57,839	13,787						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/06/2021	10/06/2022		1,161,251	4363.55		32,283		42,600		42,600	10,317						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		1,745,420	4363.55		55,348		73,787		73,787	18,439						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	10/20/2021	10/20/2022		6,193,205	4536.19		107,762		133,773		133,773	26,011						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/20/2021	10/20/2022		2,574,000	4536.19		30,631		35,954		35,954	5,323						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/20/2021	10/20/2022		7,318,780	4536.19		128,811		152,986		152,986	24,175						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/20/2021	10/20/2022		2,701,551	4536.19		55,112		65,823		65,823	10,711						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	10/20/2021	10/20/2022		1,589,532	4536.19		35,288		42,282		42,282	6,994						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2021	10/20/2022		907,238	4536.19		23,588		28,532		28,532	4,944						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2021	10/20/2022		1,360,857	4536.19		41,397		50,421		50,421	9,024						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/05/2021	11/04/2022		7,538,524	4697.53		134,186		128,972		128,972	(5,214)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		3,288,271	4697.53		38,997		41,518		41,518	2,521						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		7,516,048	4697.53		131,296		138,994		138,994	7,698						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		3,288,271	4697.53		64,512		68,234		68,234	3,722						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		939,506	4697.53		20,076		21,218		21,218	1,142						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		939,506	4697.53		21,346		22,558		22,558	1,212						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		1,409,259	4697.53		36,078		38,159		38,159	2,081						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		1,879,012	4697.53		55,920		59,278		59,278	3,358						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/19/2021	11/18/2022		5,606,163	4697.96		96,538		96,508		96,508	(31)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/19/2021	11/18/2022		2,730,067	4697.96		32,515		34,587		34,587	2,072						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/19/2021	11/18/2022		1,796,903	4697.96		22,839		24,257		24,257	1,419						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/19/2021	11/18/2022		6,479,631	4697.96		110,542		116,935		116,935	6,392						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/19/2021	11/18/2022		2,342,711	4697.96		44,184		46,687		46,687	2,503						0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/19/2021	11/18/2022		1,409,388	4697.96		31,851		33,594		33,594	1,743						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/19/2021	11/18/2022		1,409,388	4697.96		40,068		42,277		42,277	2,209						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/06/2021	12/06/2022		7,271,610	4591.67		130,162		141,366		141,366	11,204						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2021	12/06/2022		5,050,837	4591.67		58,641		64,796		64,796	6,155						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2021	12/06/2022		1,836,668	4591.67		24,724		27,337		27,337	2,613						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/06/2021	12/06/2022		5,969,171	4591.67		106,080		117,549		117,549	11,469						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2021	12/06/2022		2,214,571	4591.67		45,377		50,353		50,353	4,977						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2021	12/06/2022		888,772	4591.67		23,792		26,458		26,458	2,666						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/06/2021	12/06/2022		2,329,024	4591.67		69,149		76,975		76,975	7,826						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	12/20/2021	12/20/2022		5,936,211	4568.02		105,071		118,060		118,060	12,989						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		4,568,020	4568.02		54,590		61,216		61,216	6,626						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		6,395,228	4568.02		109,550		123,334		123,334	13,784						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	12/20/2021	12/20/2022		2,396,526	4568.02		45,534		51,400		51,400	5,866						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		1,370,406	4568.02		40,851		46,164		46,164	5,313						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021	12/20/2022		913,604	4568.02		29,821		33,731		33,731	3,911						0002
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	11,182,585	0	16,529,016	XXX	16,529,016	5,346,432	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	11,182,585	0	16,529,016	XXX	16,529,016	5,346,432	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	11,182,585	0	16,529,016	XXX	16,529,016	5,346,432	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	11,182,585	0	16,529,016	XXX	16,529,016	5,346,432	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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)
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	11,182,585	0	16,529,016	XXX	16,529,016	5,346,432	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	11,182,585	0	16,529,016	XXX	16,529,016	5,346,432	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	12/18/2020	12/20/2021	12/20/2021	Expiration		6,029,353	3709.41	113,352			201,983			(108,401)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		2,225,646	3709.41	26,510			44,513			(26,855)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		7,789,761	3709.41	133,275			229,798			(136,047)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		1,483,764	3709.41	27,466			47,480			(27,978)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		1,483,764	3709.41	30,582			53,416			(31,243)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		1,112,823	3709.41	29,947			53,972			(30,849)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		1,112,823	3709.41	32,395			58,980			(33,430)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Expiration		1,854,705	3709.41	58,812			108,500			(60,862)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/04/2020	12/06/2021	12/06/2021	Expiration		7,424,420	3699.12	134,382			248,718			(134,931)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		2,589,384	3699.12	30,320			51,788			(31,504)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		9,247,800	3699.12	155,460			272,810			(162,728)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		1,479,648	3699.12	26,354			46,609			(27,695)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		2,219,472	3699.12	44,858			79,901			(47,073)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		1,849,560	3699.12	46,627			85,080			(49,194)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		2,219,472	3699.12	59,726			109,864			(63,109)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021	12/06/2021	Expiration		1,109,736	3699.12	31,639			58,816			(33,563)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/20/2020	11/19/2021	11/19/2021	Expiration		5,893,643	3557.54	106,086			194,490			(131,929)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		2,846,032	3557.54	33,323			56,921			(39,619)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		7,826,588	3557.54	129,985			226,971			(156,472)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		1,423,016	3557.54	25,202			44,114			(30,345)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		1,778,770	3557.54	35,057			62,257			(42,635)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		1,067,262	3557.54	27,118			49,094			(33,197)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		1,423,016	3557.54	38,862			71,151			(47,880)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	11/19/2021	Expiration		1,423,016	3557.54	43,274			80,400			(53,650)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2020	11/05/2021	11/05/2021	Expiration		7,909,408	3509.44	147,431			268,920			(193,430)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		3,509,440	3509.44	40,394			70,189			(50,151)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		8,773,600	3509.44	146,610			258,821			(183,234)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		3,509,440	3509.44	66,014			117,566			(82,898)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		1,052,832	3509.44	25,912			47,377			(33,009)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		2,456,608	3509.44	67,581			125,287			(86,722)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	11/05/2021	Expiration		1,052,832	3509.44	32,860			62,117			(42,611)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021	10/20/2021	Expiration		6,326,326	3443.12	117,606			211,932			(162,347)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		2,410,184	3443.12	27,982			48,204			(35,630)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		8,607,800	3443.12	147,285			258,234			(189,259)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		1,721,560	3443.12	31,697			55,951			(40,917)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		1,377,248	3443.12	27,974			49,581			(36,146)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	10/20/2020	10/20/2021	10/20/2021	Expiration		1,637,921	3443.12	36,689			65,517			(47,591)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	10/20/2021	Expiration		2,065,872	3443.12	57,248			104,327			(75,042)						0002

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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2020	10/06/2021	10/06/2021	Expiration		6,973,193	3360.95	138,767			251,035			(207,741)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		2,352,665	3360.95	27,079			47,053			(35,902)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		7,730,185	3360.95	130,718			231,906			(176,041)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		2,016,570	3360.95	36,926			65,539			(49,675)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		1,344,380	3360.95	26,366			47,053			(35,607)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		1,344,380	3360.95	33,626			61,169			(45,955)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		1,680,475	3360.95	46,232			84,864			(63,521)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		1,680,475	3360.95	49,087			90,746			(67,743)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	10/06/2021	Expiration		1,008,285	3360.95	32,476			61,001			(45,305)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA	09/18/2020	09/20/2021	09/20/2021	Expiration		5,884,359	3319.47	114,157			208,895			(178,599)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		1,991,682	3319.47	22,928			39,834			(30,621)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		7,634,781	3319.47	129,890			229,043			(175,943)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		1,991,682	3319.47	36,668			64,730			(49,683)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		1,991,682	3319.47	38,660			68,713			(52,701)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		1,327,788	3319.47	28,962			51,784			(39,638)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		1,991,682	3319.47	50,612			91,617			(69,873)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/18/2020	09/20/2021	09/20/2021	Expiration		1,327,788	3319.47	37,990			69,709			(52,959)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/04/2020	09/03/2021	09/03/2021	Expiration		6,204,302	3426.96	129,608			232,661			(178,530)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		1,028,088	3426.96	12,142			20,562			(15,385)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		7,882,008	3426.96	137,227			236,460			(175,358)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		1,713,480	3426.96	32,062			55,688			(41,203)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021	09/03/2021	Expiration		1,810,518	3426.96	35,740			62,463			(46,130)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021	09/03/2021	Expiration		1,798,286	3426.96	45,748			80,923			(59,165)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020	09/03/2021	09/03/2021	Expiration		3,426,960	3426.96	92,564			164,494			(119,910)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	09/04/2020	09/03/2021	09/03/2021	Expiration		1,114,467	3426.96	32,866			59,067			(42,841)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/20/2020	08/20/2021	08/20/2021	Expiration		6,414,722	3385.51	137,917			246,967			(201,448)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		1,015,653	3385.51	12,097			20,313			(15,972)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		7,109,571	3385.51	123,783			213,287			(166,487)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		3,046,959	3385.51	59,755			103,597			(80,622)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		2,031,306	3385.51	56,288			100,550			(77,292)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021	08/20/2021	Expiration		2,708,408	3385.51	83,723			151,671			(115,951)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	08/06/2020	08/06/2021	08/06/2021	Expiration		6,519,273	3349.16	138,665			250,992			(216,039)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2020	08/06/2021	08/06/2021	Expiration		1,339,664	3349.16	15,954			26,793			(21,241)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2020	08/06/2021	08/06/2021	Expiration		11,052,228	3349.16	193,526			331,567			(261,797)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2020	08/06/2021	08/06/2021	Expiration		2,344,412	3349.16	46,679			80,882			(63,706)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2020	08/06/2021	08/06/2021	Expiration		1,244,668	3349.16	26,748			46,675			(36,698)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE	08/06/2020	08/06/2021	08/06/2021	Expiration		1,006,941	3349.16	25,274			44,809			(35,073)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	08/06/2020	08/06/2021	08/06/2021	Expiration		2,815,506	3349.16	81,087			146,406			(113,998)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	08/06/2020	08/06/2021	08/06/2021	Expiration		1,257,544	3349.16	41,499			76,081			(58,864)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	07/20/2020	07/20/2021	07/20/2021	Expiration		7,152,687	3251.84	154,498			278,955			(258,561)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	07/20/2021	07/20/2021	Expiration		1,300,736	3251.84	15,494			26,015			(21,307)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	07/20/2021	07/20/2021	Expiration		9,105,152	3251.84	159,444			273,155			(222,397)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		2,257,853	3251.84	45,157			77,896			(63,246)						0002

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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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/20/2020	07/20/2021	07/20/2021	Expiration		975,552	3251.84	21,082			36,583			(29,648)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		1,218,679	3251.84	27,908			48,747			(39,450)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		2,214,990	3251.84	56,039			98,567			(79,675)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		1,295,201	3251.84	35,359			62,817			(50,710)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/20/2020	07/20/2021	07/20/2021	Expiration		2,417,806	3251.84	76,886			139,024			(111,811)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2020	07/06/2021	07/06/2021	Expiration		7,676,191	3179.72	170,411			303,210			(293,699)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2020	07/06/2021	07/06/2021	Expiration		1,697,051	3179.72	20,382			33,941			(28,620)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		9,221,188	3179.72	162,412			276,636			(232,089)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		1,271,888	3179.72	25,582			43,880			(36,728)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		1,907,832	3179.72	43,521			75,359			(62,907)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021	07/06/2021	Expiration		1,271,888	3179.72	32,450			56,599			(47,118)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2020	07/06/2021	07/06/2021	Expiration		2,879,838	3179.72	88,411			156,951			(129,921)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/19/2020	06/20/2021	06/20/2021	Expiration		7,580,927	3097.74	168,297			299,445			(296,357)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		1,548,870	3097.74	18,447			30,975			(26,937)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		8,054,124	3097.74	141,035			241,618			(209,225)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		2,787,966	3097.74	55,795			96,183			(83,125)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		1,858,644	3097.74	40,167			69,702			(60,156)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		1,239,096	3097.74	30,866			53,900			(46,395)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		2,168,418	3097.74	61,610			108,423			(93,042)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		1,548,870	3097.74	46,017			81,315			(69,699)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/19/2020	06/20/2021	06/20/2021	Expiration		929,322	3097.74	30,028			53,436			(45,693)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/05/2020	06/06/2021	06/06/2021	Expiration		9,719,734	3193.93	207,030			379,060			(370,922)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		1,596,965	3193.93	18,862			31,940			(27,190)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		7,346,039	3193.93	127,177			220,386			(186,592)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		2,555,144	3193.93	47,555			83,040			(70,211)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		1,277,572	3193.93	25,182			44,076			(37,224)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		2,235,751	3193.93	52,342			92,785			(78,040)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		1,596,965	3193.93	41,377			74,260			(62,272)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	06/05/2020	06/06/2021	06/06/2021	Expiration		4,790,895	3193.93	157,191			289,845			(241,053)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		6,641,074	2971.61	144,775			258,996			(258,841)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	05/20/2021	05/20/2021	Expiration		1,188,644	2971.61	14,042			23,772			(21,914)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	05/20/2021	05/20/2021	Expiration		7,726,186	2971.61	135,315			231,790			(213,131)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/20/2020	05/20/2021	05/20/2021	Expiration		1,864,271	2971.61	36,726			63,382			(58,229)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/20/2020	05/20/2021	05/20/2021	Expiration		2,377,288	2971.61	56,371			98,656			(90,472)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		1,312,491	2971.61	34,650			61,031			(55,901)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		1,546,005	2971.61	45,607			81,166			(74,237)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2020	05/20/2021	05/20/2021	Expiration		1,710,333	2971.61	55,415			99,197			(90,611)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2020	05/06/2021	05/06/2021	Expiration		8,484,633	2848.42	179,874			322,416			(322,329)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2020	05/06/2021	05/06/2021	Expiration		1,709,052	2848.42	20,013			34,182			(32,163)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		8,891,022	2848.42	152,926			266,723			(250,629)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2020	05/06/2021	05/06/2021	Expiration		1,709,052	2848.42	33,177			58,110			(54,568)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		2,737,325	2848.42	64,053			113,600			(106,561)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2020	05/06/2021	05/06/2021	Expiration		2,278,736	2848.42	59,499			105,960			(99,321)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		1,051,698	2848.42	28,922			52,060			(48,774)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2020	05/06/2021	05/06/2021	Expiration		1,541,564	2848.42	48,559			87,869			(82,219)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	05/06/2020	05/06/2021	05/06/2021	Expiration		1,219,456	2848.42	41,888			76,826			(71,800)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021	04/20/2021	Expiration		6,699,784	2823.16	156,105			278,038			(277,976)						0002

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021	04/20/2021	Expiration		1,693,896	2823.16	19,839			34,722			(33,000)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021	04/20/2021	Expiration		10,445,692	2823.16	197,521			355,163			(336,919)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021	04/20/2021	Expiration		1,976,212	2823.16	43,893			79,051			(74,928)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021	04/20/2021	Expiration		1,129,264	2823.16	27,114			49,124			(46,540)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2020	04/20/2021	04/20/2021	Expiration		1,636,490	2823.16	43,531			79,368			(75,143)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/20/2020	04/20/2021	04/20/2021	Expiration		1,973,883	2823.16	66,717			123,369			(116,555)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		7,830,552	2663.68	193,415			332,809			(332,730)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021	04/06/2021	Expiration		14,650,240	2663.68	272,658			490,765			(474,838)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021	04/06/2021	Expiration		2,397,312	2663.68	52,771			95,895			(92,725)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2020	04/06/2021	04/06/2021	Expiration		1,331,840	2663.68	31,712			57,935			(56,004)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		1,125,103	2663.68	29,590			54,568			(52,726)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		1,587,608	2663.68	47,628			88,908			(85,847)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2020	03/19/2021	03/19/2021	Expiration		6,835,478	2304.92	183,464			300,771			(300,711)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/20/2020	03/19/2021	03/19/2021	Expiration		12,216,076	2304.92	232,321			409,213			(405,095)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		1,969,333	2304.92	51,400			91,575			(90,558)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		1,136,185	2304.92	31,813			56,811			(56,163)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/20/2020	03/19/2021	03/19/2021	Expiration		1,910,327	2304.92	62,277			112,709			(111,343)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/06/2020	03/05/2021	03/05/2021	Expiration		5,960,577	2972.37	136,497			262,257			(262,230)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		12,186,717	2972.37	230,478			414,346			(398,579)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		2,080,659	2972.37	53,294			96,754			(92,842)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		1,188,948	2972.37	31,998			58,260			(55,877)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/06/2020	03/05/2021	03/05/2021	Expiration		2,451,109	2972.37	78,435			144,616			(138,410)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	02/20/2021	02/20/2021	Expiration		6,307,358	3373.23	138,131			0			(34)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	02/20/2021	02/20/2021	Expiration		11,428,555	3373.23	220,571			382,846			(346,804)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021	02/20/2021	Expiration		3,035,907	3373.23	77,449			139,653			(125,450)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/20/2020	02/20/2021	02/20/2021	Expiration		1,011,969	3373.23	28,648			52,623			(47,059)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	02/20/2020	02/20/2021	02/20/2021	Expiration		1,595,851	3373.23	52,184			98,943			(87,750)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021	02/06/2021	Expiration		6,267,338	3345.78	133,494			0			(850)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021	02/06/2021	Expiration		15,056,010	3345.78	287,704			504,360			(467,114)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/06/2021	02/06/2021	Expiration		2,007,468	3345.78	50,205			91,338			(84,010)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/06/2020	02/06/2021	02/06/2021	Expiration		1,631,977	3345.78	43,411			79,965			(73,384)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/06/2020	02/06/2021	02/06/2021	Expiration		2,527,271	3345.78	80,039			152,900			(139,158)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/17/2020	01/20/2021	01/20/2021	Expiration		6,039,435	3329.62	128,640			0			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		10,321,822	3329.62	207,558			361,274			(347,262)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		1,664,810	3329.62	37,807			66,590			(63,871)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		1,331,848	3329.62	34,374			61,932			(59,211)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		1,997,772	3329.62	57,753			105,882			(100,870)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		998,886	3329.62	30,574			56,937			(54,110)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		6,639,246	3246.28	153,699			58,341			(59,584)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		12,864,049	3246.28	255,609			437,364			(437,125)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021	01/06/2021	Expiration		973,884	3246.28	21,631			37,494			(37,470)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021	01/06/2021	Expiration		2,272,396	3246.28	59,559			105,665			(105,575)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		1,067,920	3246.28	28,620			50,727			(50,681)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	01/06/2021	01/06/2021	Expiration		1,700,252	3246.28	50,923			92,663			(92,560)						0002
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												12,944,869	0	0	22,078,227	0	XXX	(18,712,785)	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												12,944,869	0	0	22,078,227	0	XXX	(18,712,785)	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

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)
0439999999. Total Purchased Options - Call Options and Warrants												12,944,869	0	0	22,078,227	0	XXX	(18,712,785)	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												12,944,869	0	0	22,078,227	0	XXX	(18,712,785)	0	0	0	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												12,944,869	0	0	22,078,227	0	XXX	(18,712,785)	0	0	0	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												12,944,869	0	0	22,078,227	0	XXX	(18,712,785)	0	0	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			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				0			0		0
BARCLAYS	Y	Y			3,493,145		3,493,145	3,493,145		3,493,145		
BNP PARIBAS NY	Y	Y			104,616		104,616	104,616		104,616		
CHICAGO BOARD OF EXCHANGE	N	N			7,316,407		7,316,407	7,316,407		7,316,407		
CITIBANK	Y	Y			198,823		198,823	198,823		198,823		
MERRILL LYNCH	Y	Y			222,466		222,466	222,466		222,466		
MORGAN STANLEY	Y	Y	1,310,000		1,352,826		42,826	1,352,826		42,826		
ROYAL BANK OF CANADA	Y	Y	440,000		227,697		0	227,697		0		
SOCIETE GENERALE	Y	Y	290,000		465,381		175,381	465,381		175,381		
WELLS FARGO	Y	Y			3,147,655		3,147,655	3,147,655		3,147,655		
0299999999. Total NAIC 1 Designation			2,040,000	0	16,529,016	0	14,701,319	16,529,016	0	14,701,319	0	0
							0			0		
0399999999. Total NAIC 2 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0499999999. Total NAIC 3 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0599999999. Total NAIC 4 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0699999999. Total NAIC 5 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0799999999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			2,040,000	0	16,529,016	0	14,701,319	16,529,016	0	14,701,319	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					16,529,016	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY	Cash		BANK OF NEW YORK (141003)	1,310,000	1,310,000	XXX		
ROYAL BANK OF CANADA	Cash		BANK OF NEW YORK (141003)	440,000	440,000	XXX		
SOCIETE GENERALE	Cash		BANK OF NEW YORK (141003)	290,000	290,000	XXX		
0299999999 - Total				2,040,000	2,040,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC Bank ..... Pittsburgh, PA		0.000	0	0	4,046,152	XXX
Morgan Stanley					5,997,487	XXX
Bank of New York Mellon ..... New York, NY		0.000	0	0	1,000,000	XXX
Cash Held With Securities On Deposit	SD	0.000	0	0	22,856	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	11,066,496	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	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	11,066,496	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	0	0	11,066,496	XXX

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

1. January	(1,183,749)	4. April	(1,918,614)	7. July	(1,702,018)	10. October	981,068
2. February	(1,760,253)	5. May	6,909,584	8. August	(316,939)	11. November	4,492,101
3. March	(2,137,656)	6. June	(718,676)	9. September	3,703,378	12. December	11,066,496

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	Agilent Technologies, Inc.		12/08/2021	0.000	01/06/2022	4,999,861	0	667
	Bell Canada, Inc.		12/21/2021	0.000	01/25/2022	4,998,833	0	535
	Canadian Pacific Railway Company		12/22/2021	0.000	01/06/2022	4,999,813	0	375
	CenterPoint Energy, Inc.		12/21/2021	0.000	01/27/2022	3,998,729	0	538
	Dominion Energy, Inc.		12/15/2021	0.000	01/10/2022	4,834,625	0	708
	Dover Corporation		12/20/2021	0.000	01/10/2022	4,999,563	0	583
	Enbridge (U.S.) Inc.		12/09/2021	0.000	02/25/2022	4,997,479	0	1,054
	Entergy Corporation		12/07/2021	0.000	03/07/2022	4,997,111	0	1,111
	Evergy, Inc.		12/15/2021	0.000	01/19/2022	4,999,175	0	779
	Experian Finance plc		12/17/2021	0.000	03/17/2022	4,995,833	0	833
	Fidelity National Information Services,		12/20/2021	0.000	03/17/2022	4,993,958	0	967
	Fortive Corporation		12/13/2021	0.000	03/07/2022	4,997,021	0	825
	Mohawk Industries, Inc.		12/20/2021	0.000	01/10/2022	4,999,563	0	583
	National Grid plc		12/08/2021	0.000	01/10/2022	4,999,625	0	1,000
	OGE Energy Corp.		12/06/2021	0.000	01/04/2022	4,999,867	0	1,156
	PPG Industries, Inc.		12/08/2021	0.000	01/13/2022	4,999,700	0	600
	Sempra		12/16/2021	0.000	02/02/2022	4,998,222	0	833
	Suncor Energy Inc.		12/21/2021	0.000	03/16/2022	4,995,889	0	611
	Walgreens Boots Alliance, Inc.		12/08/2021	0.000	02/09/2022	4,998,104	0	1,167
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						93,802,971	0	14,925
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						93,802,971	0	14,925
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						93,802,971	0	14,925
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						93,802,971	0	14,925
09248U-71-8	BLKRK LQ:T-FUND INSTL		12/31/2021	0.010		68,130,883	214	842
31846V-41-9	FIRST AMER:TRS OBG V	SD	08/03/2021	0.010		0	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						68,130,883	214	842
608919-47-8	FEDERATED HRMS GV O SEL	SD	12/15/2021	0.030		1,310,421	17	37
SA0000-56-0	BB&T TRUST DEPOSIT	SD	12/02/2021	0.450		2,338	0	1
8699999. Subtotal - All Other Money Market Mutual Funds						1,312,759	17	37
9999999 - Total Cash Equivalents						163,246,612	231	15,804

1.

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

1A	1A ...$	0	1B ...$	0	1C ...$	0	1D ...$	0	1E ...$	0	1F ...$	88,803,104	1G ...$ 0
1B	2A ...$	4,999,867	2B ...$	0	2C ...$	0							
1C	3A ...$	0	3B ...$	0	3C ...$	0							
1D	4A ...$	0	4B ...$	0	4C ...$	0							
1E	5A ...$	0	5B ...$	0	5C ...$	0							
1F	6 ...$	0											

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 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	0	LIFE INSURANCE			287,801	303,203
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	LIFE INSURANCE			124,974	132,239
11. Georgia GA	B	LIFE INSURANCE			34,993	37,027
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			499,896	528,957
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	LIFE INSURANCE			215,000	221,850
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			203,711	208,267
33. New York NY						
34. North Carolina NC	0	LIFE INSURANCE			411,000	425,081
35. North Dakota ND						
36. Ohio OH	0	LIFE INSURANCE	5,362,231	5,945,159		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	0	LIFE INSURANCE			172,376	178,195
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE			535,000	552,046
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	0	0	0	0
59. Subtotal	XXX	XXX	5,362,231	5,945,159	2,484,749	2,586,866
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0