ANNUAL STATEMENT

OF THE

TRANSAMERICA LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2023

[ ] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2023

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

TRANSAMERICA LIFE INSURANCE COMPANY

NAIC Group Code 0468 (Current) 0468 (Prior) NAIC Company Code 86231 Employer's ID Number 39-0989781

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

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

Incorporated/Organized 04/19/1961 Commenced Business 03/19/1962

Statutory Home Office 6400 C Street SW (Street and Number), Cedar Rapids, IA, US 52499 (City or Town, State, Country and Zip Code)

Main Administrative Office 6400 C Street SW (Street and Number)
Cedar Rapids, IA, US 52499 (City or Town, State, Country and Zip Code), 319-355-8511 (Area Code) (Telephone Number)

Mail Address 6400 C Street SW (Street and Number or P.O. Box), Cedar Rapids, IA, US 52499 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6400 C Street SW (Street and Number)
Cedar Rapids, IA, US 52499 (City or Town, State, Country and Zip Code), 319-355-8511 (Area Code) (Telephone Number)

Internet Website Address www.transamerica.com

Statutory Statement Contact Sheryl Lynn Wade (Name), 319-355-8153 (Area Code) (Telephone Number)
sheryl.wade@transamerica.com (E-mail Address), 800-235-4782 (FAX Number)

OFFICERS

President	Jamie Ohl	Secretary	Gregory E. Miller-Breetz
Controller	Brent Hipsher	Chairman of the Board	Bonnie T. Gerst

OTHER

DIRECTORS OR TRUSTEES

Christopher S. Fleming	Bonnie T. Gerst	Zachary Harris
Christopher Giovanni	Andrew S. Williams #	Jamie Ohl

State of Iowa
County of Linn 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.

Jamie Ohl President	Brent Hipsher Controller	Gregory E. Miller-Breetz Secretary

Subscribed and sworn to before me this
20 day of February 2024

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.....

NOTARIAL SEAL IOWA

Sheila Colleen Hennessey
Commission Number 850351
My Commission Expires
August 24, 2026

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	46,350,842,579	0	46,350,842,579	51,131,325,009
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	58,836,975	0	58,836,975	60,853,246
	2.2 Common stocks	3,876,719,972	0	3,876,719,972	3,251,212,450
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	9,409,031,074	0	9,409,031,074	9,269,964,781
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	40,709,924	0	40,709,924	42,898,140
	4.2 Properties held for the production of income (less $ 0 encumbrances)	207,956	0	207,956	222,297
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	501,400
5.	Cash ($ (22,216,846) , Schedule E - Part 1), cash equivalents ($ 3,015,247,312 , Schedule E - Part 2) and short-term investments ($ 311,706,191 , Schedule DA)	3,304,736,657	0	3,304,736,657	2,420,206,975
6.	Contract loans (including $ 7,078,204 premium notes)	2,108,601,769	0	2,108,601,769	2,028,053,117
7.	Derivatives (Schedule DB)	1,142,813,546	0	1,142,813,546	2,338,923,708
8.	Other invested assets (Schedule BA)	3,395,881,782	22,704,147	3,373,177,635	2,957,216,455
9.	Receivables for securities	22,660,826	0	22,660,826	7,117,368
10.	Securities lending reinvested collateral assets (Schedule DL)	2,292,405,603	0	2,292,405,603	2,115,172,084
11.	Aggregate write-ins for invested assets	360,630,483	0	360,630,483	980,849,560
12.	Subtotals, cash and invested assets (Lines 1 to 11)	72,364,079,146	22,704,147	72,341,374,999	76,604,516,590
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	636,170,105	10,281,988	625,888,117	715,552,553
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	61,869,900	470,172	61,399,728	58,468,104
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	89,462,989	0	89,462,989	110,679,016
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	275,978,114	155,440,959	120,537,155	56,714,440
	16.2 Funds held by or deposited with reinsured companies	3,420,768	0	3,420,768	7,231,620
	16.3 Other amounts receivable under reinsurance contracts	429,868,585	260,560,278	169,308,307	244,187,443
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	1,795,112,291	1,023,244,059	771,868,232	738,644,518
19.	Guaranty funds receivable or on deposit	11,841,591	0	11,841,591	11,539,803
20.	Electronic data processing equipment and software	0	0	0	0
21.	Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	459,906,217	0	459,906,217	382,794,561
24.	Health care ($ 0) and other amounts receivable	185,444,422	185,444,422	0	0
25.	Aggregate write-ins for other than invested assets	1,397,988,036	67,969,732	1,330,018,304	1,273,618,138
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	77,711,142,164	1,726,115,757	75,985,026,407	80,203,946,786
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	98,851,893,829	0	98,851,893,829	91,494,350,995
28.	Total (Lines 26 and 27)	176,563,035,993	1,726,115,757	174,836,920,236	171,698,297,781
	DETAILS OF WRITE-INS				
1101.	Receivable for derivative cash collateral posted to counterparty, clearinghouse	360,630,483	0	360,630,483	981,329,128
1102.	Other invested asset receivable	0	0	0	(479,568)
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)	360,630,483	0	360,630,483	980,849,560
2501.	Company owned life insurance	567,986,814	0	567,986,814	563,270,029
2502.	Hedge reserve offset	444,613,160	0	444,613,160	379,752,431
2503.	Accounts receivable	290,734,380	56,962,106	233,772,274	265,822,965
2598.	Summary of remaining write-ins for Line 25 from overflow page	94,653,682	11,007,626	83,646,056	64,772,713
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,397,988,036	67,969,732	1,330,018,304	1,273,618,138

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 45,395,806,281 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 60,673,252 Modco Reserve)	45,395,806,281	50,907,230,845
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	7,100,515,493	7,048,554,669
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	716,572,540	765,522,173
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	577,742,317	680,432,562
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	405,573,650	417,417,798
5.	Policyholders' dividends/refunds to members $ 1,539,583 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	1,539,583	1,469,036
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	23,654,631	20,766,447
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 16,880,933 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	21,261,149	19,429,606
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 1,509,695 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	9,658,825	9,505,887
	9.3 Other amounts payable on reinsurance, including $ 15,263,934 assumed and $ 105,877,961 ceded	121,141,895	217,913,446
	9.4 Interest maintenance reserve (IMR, Line 6)	99	406,876,596
10.	Commissions to agents due or accrued-life and annuity contracts $ 26,170,365 accident and health $ 11,178,133 and deposit-type contract funds $ 0	37,348,498	37,262,240
11.	Commissions and expense allowances payable on reinsurance assumed	13,631,916	14,813,554
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	282,963,466	276,118,309
13.	Transfers to Separate Accounts due or accrued (net) (including $ (462,098,738) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(421,395,642)	(510,321,208)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	33,285,071	25,310,802
15.1	Current federal and foreign income taxes, including $ (29,462,067) on realized capital gains (losses)	12,155,273	29,637,900
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	27,334,398	92,723,134
17.	Amounts withheld or retained by reporting entity as agent or trustee	350,749,586	353,148,175
18.	Amounts held for agents' account, including $ 16,258,845 agents' credit balances	23,619,843	20,021,357
19.	Remittances and items not allocated	173,950,781	71,775,893
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	65,293,866	57,546,102
22.	Borrowed money $ 1,736,219,385 and interest thereon $ 1,495,567	1,737,714,952	3,107,412,852
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	1,301,783,898	1,110,773,327
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	6,711,879	3,832,694
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	4,406,519,277	13,965,687
	24.04 Payable to parent, subsidiaries and affiliates	0	0
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	3,073,136,510	3,028,451,010
	24.08 Derivatives	1,214,014,108	3,628,855,347
	24.09 Payable for securities	39,941,837	200,898,892
	24.10 Payable for securities lending	2,292,405,603	2,115,172,084
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	1,022,739,562	368,489,273
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	70,067,371,145	74,541,006,489
27.	From Separate Accounts Statement	98,851,892,661	91,494,349,994
28.	Total liabilities (Lines 26 and 27)	168,919,263,806	166,035,356,483
29.	Common capital stock	6,761,900	6,761,900
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,671,839,932	4,664,398,928
34.	Aggregate write-ins for special surplus funds	516,111,190	379,752,431
35.	Unassigned funds (surplus)	722,943,408	612,028,039
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,168 in Separate Accounts Statement)	5,910,894,530	5,656,179,398
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	5,917,656,430	5,662,941,298
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	174,836,920,236	171,698,297,781
	DETAILS OF WRITE-INS		
2501.	Payable for derivative cash collateral	806,058,266	155,622,368
2502.	SHIP custody offset	111,217,067	101,495,988
2503.	Funding and municipal reverse repurchase agreements	109,546,676	106,236,505
2598.	Summary of remaining write-ins for Line 25 from overflow page	(4,082,447)	5,134,412
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,022,739,562	368,489,273
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.	Hedge reserve offset	444,613,160	379,752,431
3402.	Admitted Disallowed IMR	71,498,030	0
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)	516,111,190	379,752,431

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. 8)	9,305,857,455	19,612,930,495
2.	Considerations for supplementary contracts with life contingencies	210,507,020	200,299,526
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	3,569,486,037	3,212,638,961
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	27,523,746	85,100,958
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)	328,811,725	1,075,476,779
7.	Reserve adjustments on reinsurance ceded	(138,657,508)	(147,081,754)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,629,683,452	1,719,754,673
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	629,407,150	471,374,601
9.	Total (Lines 1 to 8.3)	15,562,619,077	26,230,494,239
10.	Death benefits	2,432,604,447	2,649,518,260
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,033,311	5,009,952
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	1,466,004,283	1,552,005,003
13.	Disability benefits and benefits under accident and health contracts	1,046,129,874	1,021,412,188
14.	Coupons, guaranteed annual pure endowments and similar benefits	1,878	0
15.	Surrender benefits and withdrawals for life contracts	14,692,368,978	20,497,654,887
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	47,496,658	45,069,051
18.	Payments on supplementary contracts with life contingencies	204,505,300	193,769,428
19.	Increase in aggregate reserves for life and accident and health contracts	(5,481,674,100)	6,563,211,456
20.	Totals (Lines 10 to 19)	14,412,470,629	32,527,650,225
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,276,849,192	1,220,442,437
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	65,857,419	467,113,995
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	1,288,191,153	1,176,474,483
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	163,005,152	153,223,669
25.	Increase in loading on deferred and uncollected premiums	(875,248)	(1,983,007)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,800,896,985)	(10,952,112,124)
27.	Aggregate write-ins for deductions	346,340,938	(308,794,033)
28.	Totals (Lines 20 to 27)	12,750,942,250	24,282,015,645
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,811,676,827	1,948,478,594
30.	Dividends to policyholders and refunds to members	8,282,999	9,511,097
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,803,393,828	1,938,967,497
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	75,318,100	(80,354,316)
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)	2,728,075,728	2,019,321,813
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 62,479,331 (excluding taxes of $ (168,677,120) transferred to the IMR)	(1,998,696,613)	(4,211,093,977)
35.	Net income (Line 33 plus Line 34)	729,379,115	(2,191,772,164)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	5,662,941,298	7,276,878,491
37.	Net income (Line 35)	729,379,115	(2,191,772,164)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 98,200,452	1,287,587,975	1,007,064,595
39.	Change in net unrealized foreign exchange capital gain (loss)	(2,911,984)	7,156,034
40.	Change in net deferred income tax	148,785,177	702,459,059
41.	Change in nonadmitted assets	(416,639,113)	(834,647,021)
42.	Change in liability for reinsurance in unauthorized and certified companies	(2,879,185)	1,011,001
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	641,184,618
44.	Change in asset valuation reserve	(191,010,571)	138,520,625
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	160
47.	Other changes in surplus in Separate Accounts Statement	168	(412)
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	(11,649)	264,120
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	7,441,004	99,453,211
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	(435,405,596)	(871,067,331)
52.	Dividends to stockholders	(857,500,000)	(425,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(12,120,209)	111,436,312
54.	Net change in capital and surplus for the year (Lines 37 through 53)	254,715,132	(1,613,937,193)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	5,917,656,430	5,662,941,298
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous income	484,771,287	256,393,972
08.302.	Consideration received on reinsurance recaptured and novations	139,861,865	210,127,373
08.303.	Income earned on company owned life insurance	4,428,478	4,472,046
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	345,520	381,210
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	629,407,150	471,374,601
2701.	IMR adjustment on reinsurance	248,010,573	(432,086,383)
2702.	Funds withheld ceded investment income	95,242,206	97,828,777
2703.	Change in SHIP custody offset	9,721,079	8,163,579
2798.	Summary of remaining write-ins for Line 27 from overflow page	(6,632,920)	17,299,994
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	346,340,938	(308,794,033)
5301.	Increase (decrease) in fair value of general agent pension fund	13,545	1,586,893
5302.	Correction of error	(12,133,754)	109,849,419
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)	(12,120,209)	111,436,312

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	9,538,907,067	14,605,830,644
2.	Net investment income	3,579,554,591	3,145,893,465
3.	Miscellaneous income	1,939,759,306	2,250,692,664
4.	Total (Lines 1 through 3)	15,058,220,964	20,002,416,773
5.	Benefit and loss related payments	19,701,958,484	26,104,905,896
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,842,220,214)	(11,121,790,078)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,786,172,249	2,770,648,355
8.	Dividends paid to policyholders	5,324,268	5,944,952
9.	Federal and foreign income taxes paid (recovered) net of $ (106,197,789) tax on capital gains (losses)	(17,747,977)	(203,661,456)
10.	Total (Lines 5 through 9)	17,633,486,810	17,556,047,669
11.	Net cash from operations (Line 4 minus Line 10)	(2,575,265,845)	2,446,369,104
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	7,136,064,846	8,685,517,616
	12.2 Stocks	350,360,214	134,286,318
	12.3 Mortgage loans	533,043,400	827,372,717
	12.4 Real estate	517,113	9,828,496
	12.5 Other invested assets	237,799,125	514,680,775
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,504,344)	(33,107)
	12.7 Miscellaneous proceeds	632,174,549	183,974,161
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,888,454,901	10,355,626,976
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,642,698,501	5,631,062,590
	13.2 Stocks	534,083,864	73,057,515
	13.3 Mortgage loans	677,404,184	949,270,544
	13.4 Real estate	631,616	2,793,869
	13.5 Other invested assets	345,836,953	439,641,879
	13.6 Miscellaneous applications	3,131,556,935	3,860,648,161
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,332,212,052	10,956,474,558
14.	Net increase/(decrease) in contract loans and premium notes	80,548,652	35,396,949
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	475,694,197	(636,244,531)
	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	6,399,343	100,870,172
	16.3 Borrowed funds	(1,353,922,391)	(776,416,124)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(44,610,293)	(67,173,767)
	16.5 Dividends to stockholders	857,500,000	425,000,000
	16.6 Other cash provided (applied)	5,233,734,672	(347,823,694)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,984,101,331	(1,515,543,413)
	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)	884,529,682	294,581,160
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,420,206,975	2,125,625,815
	19.2 End of year (Line 18 plus Line 19.1)	3,304,736,657	2,420,206,975

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

20.0001. Remove non cash bonds received from affiliate settlement - Project Blue	757,215,930	0
20.0002. Remove non cash interest sold from an affiliate settlement - Project Blue	9,981,704	0
20.0003. Remove non cash other invested assets received from affiliate settlement - Project Blue	24,569,724	0
20.0004. Remove non cash consideration paid for affiliate settlement - Project Blue	(791,767,358)	0
20.0005. Remove non cash bonds from an affiliate settlement	0	(60,744,986)
20.0006. Remove non cash interest purchased from an affiliate settlement	0	(601,024)
20.0007. Remove non cash other assets from an affiliate settlement	0	(2,235,184)
20.0008. Remove non cash bonds received from affiliate settlement	0	4,633,839,281
20.0009. Remove non cash stocks received from affiliate settlement	0	358,525
20.0010. Remove non cash other assets received from affiliate settlement	0	26,273,146
20.0011. Remove non cash accrued interest from affiliate settlement	0	45,677,130
20.0012. Remove non cash premium received from affiliate settlement	0	(5,220,138,931)
20.0013. Remove non cash reinsurance receivable from affiliate settlement	0	118,965,246

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

20.0014. Remove non cash commissions from affiliate settlement	0	388,583,967
20.0015. Remove non cash policy loans received from affiliate settlement	0	6,441,638
20.0016. Unrealized gain/loss on cash equivalents	0	306,821

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	9,305,857,455	2,395,890,527	251,392,768	(3,056,347,665)	8,497,856,549	1,202,423,107	0	0	14,642,169
2.	Considerations for supplementary contracts with life contingencies	210,507,020	XXX	XXX	198,525,774	11,981,246	XXX	XXX	0	XXX
3.	Net investment income	3,569,486,037	1,885,416,112	98,954,700	646,923,352	550,242,936	387,043,599	0	0	905,338
4.	Amortization of Interest Maintenance Reserve (IMR)	27,523,746	(4,206,546)	(14,898,199)	(1,325,647)	2,955,498	44,919,709	0	0	78,931
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX	0	0
6.	Commissions and expense allowances on reinsurance ceded	328,811,725	(304,046,375)	7,315,662	(133,102,152)	843,319	35,563,307	XXX	0	722,237,963
7.	Reserve adjustments on reinsurance ceded	(138,657,508)	(138,565,243)	0	(2,655,336)	0	0	XXX	0	2,563,071
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,629,683,452	299,774,794	84,833	1,190,414,719	139,409,106	0	XXX	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
	8.3 Aggregate write-ins for miscellaneous income	629,407,152	399,174,593	105,725	211,647,295	13,216,112	5,270,215	0	0	(6,788)
9.	Totals (Lines 1 to 8.3)	15,562,619,079	4,533,437,863	342,955,489	(945,919,660)	9,216,504,766	1,675,219,937	0	0	740,420,684
10.	Death benefits	2,432,604,447	2,261,241,980	155,906,858	0	0	XXX	XXX	0	15,455,609
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,033,311	4,250,853	782,458	0	0	XXX	XXX	0	0
12.	Annuity benefits	1,466,004,267	XXX	XXX	1,213,255,728	252,748,539	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	1,046,129,874	0	0	0	0	1,046,129,874	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	1,878	1,878	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	14,692,368,990	1,597,834,376	52,879,454	5,195,692,786	7,845,962,374	XXX	XXX	0	0
16.	Group conversions	0	0	0	0	0	0	XXX	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	47,496,659	9,457,317	2,121,364	27,088,794	8,305,527	476,938	XXX	0	46,719
18.	Payments on supplementary contracts with life contingencies	204,505,300	0	0	185,337,293	19,168,007	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(5,481,674,100)	(1,019,676,083)	15,696,898	(5,092,570,508)	559,585,239	53,753,271	XXX	0	1,537,083
20.	Totals (Lines 10 to 19)	14,412,470,626	2,853,110,321	227,387,032	1,528,804,093	8,685,769,686	1,100,360,083	XXX	0	17,039,411
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,276,849,192	704,844,415	54,789,920	306,255,124	43,857,619	167,102,114	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	65,857,420	9,576,871	267,940	2,386,910	0	2,566,175	XXX	0	51,059,524
23.	General insurance expenses and fraternal expenses	1,288,191,153	763,001,435	23,576,756	270,902,464	(66,712,584)	297,282,209	0	0	140,873
24.	Insurance taxes, licenses and fees, excluding federal income taxes	163,005,152	83,561,809	5,263,149	51,141,789	270,120	22,768,285	0	0	0
25.	Increase in loading on deferred and uncollected premiums	(875,248)	(429,320)	(445,928)	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,800,896,983)	(161,006,347)	100,153	(4,122,973,529)	(517,017,260)	0	XXX	0	0
27.	Aggregate write-ins for deductions	346,340,939	356,095,819	8,960,499	(25,393,266)	(3,043,060)	9,720,947	0	0	0
28.	Totals (Lines 20 to 27)	12,750,942,251	4,608,755,003	319,899,521	(1,988,876,415)	8,143,124,521	1,599,799,813	0	0	68,239,808
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,811,676,828	(75,317,141)	23,055,968	1,042,956,755	1,073,380,245	75,420,124	0	0	672,180,876
30.	Dividends to policyholders and refunds to members	8,283,000	8,283,000	0	0	0	0	XXX	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	2,803,393,828	(83,600,141)	23,055,968	1,042,956,755	1,073,380,245	75,420,124	0	0	672,180,876
32.	Federal income taxes incurred (excluding tax on capital gains)	75,318,100	(2,246,065)	619,440	28,020,865	28,838,246	2,026,294	0	0	18,059,320
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)	2,728,075,728	(81,354,076)	22,436,528	1,014,935,890	1,044,541,999	73,393,830	0	0	654,121,556
34.	Policies/certificates in force end of year	0	0	0	0	0	0	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous income	484,771,288	259,586,794	105,725	211,315,966	13,216,112	553,479	0	0	(6,788)
08.302.	Consideration recd on reinsurance recap and novation	139,861,865	135,145,129	0	0	0	4,716,736	0	0	0
08.303.	Income earned on company owned life insurance	4,428,478	4,428,478	0	0	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	345,521	14,192	0	331,329	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	629,407,152	399,174,593	105,725	211,647,295	13,216,112	5,270,215	0	0	(6,788)
2701.	IMR adjustment on reinsurance	248,010,573	248,010,573	0	0	0	0	0	0	0
2702.	Funds withheld ceded investment income	95,242,206	106,401,097	8,960,499	(20,119,258)	0	(132)	0	0	0
2703.	Change in SHIP custody offset	9,721,079	0	0	0	0	9,721,079	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	(6,632,919)	1,684,149	0	(5,274,008)	(3,043,060)	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	346,340,939	356,095,819	8,960,499	(25,393,266)	(3,043,060)	9,720,947	0	0	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE [(b)]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts [(a)]	2,410,532,696	304,005	554,745,855	421,770,463	1,690,907,915	(185,573,922)	(241,120,087)	4,321,803	150,534,495	0	0	14,642,169
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	1,886,321,450	15,530,150	311,651,645	132,029,851	334,778,481	502,108,930	535,355,280	14,622,679	39,339,096	0	0	905,338
4. Amortization of Interest Maintenance Reserve (IMR)	(4,127,615)	2,411,479	48,880,181	10,007,009	44,100,977	(15,956,060)	(101,193,263)	2,017,337	5,525,794	0	0	78,931
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	418,191,589	0	(66,004,670)	(8,579,762)	3,461	(8,290,052)	(225,072,932)	1,387	3,896,193	0	0	722,237,963
7. Reserve adjustments on reinsurance ceded	(136,002,172)	0	0	(5,593)	0	(24,149,738)	0	0	(114,409,912)	0	0	2,563,071
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	299,774,794	0	0	0	0	3,870,369	0	42,659,536	253,244,889	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	399,167,805	(138,147)	(2,119,757)	11,228,933	(7,756,845)	101,730,320	290,989,503	1,763,169	3,477,417	0	0	(6,788)
9. Totals (Lines 1 to 8.3)	5,273,858,547	18,107,487	847,153,254	566,450,901	2,062,033,989	373,739,847	258,958,501	65,385,911	341,607,972	0	0	740,420,684
10. Death benefits	2,276,697,589	7,202,962	351,724,266	238,970,820	163,595,849	709,257,689	557,799,764	84,215,937	148,474,693	0	0	15,455,609
11. Matured endowments (excluding guaranteed annual pure endowments)	4,250,853	783,525	3,221,109	246,219	0	0	0	0	0	0	0	0
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	1,878	0	0	0	0	1,878	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,597,834,376	1,516,699	100,774,613	2,975,366	118,427,076	991,272,185	198,801,128	30,925,234	153,142,075	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	9,504,036	1,409,223	6,478,796	2,241,187	1,265,998	(444,544)	(1,536,067)	(7,003)	49,727	0	0	46,719
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(1,018,139,000)	(5,246,362)	76,375,585	(37,611,780)	1,182,205,071	(997,255,359)	(1,263,821,523)	12,933,669	12,744,616	0	0	1,537,083
20. Totals (Lines 10 to 19)	2,870,149,732	5,666,047	538,574,369	206,821,812	1,465,493,994	702,831,849	(508,756,698)	128,067,837	314,411,111	0	0	17,039,411
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	704,844,415	5,366	92,650,116	114,739,611	463,094,556	11,700,928	8,366,734	688,219	13,598,885	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	60,636,395	0	781,877	2,790	0	6,867,953	1,924,251	0	0	0	0	51,059,524
23. General insurance expenses	763,142,308	62,341,812	130,607,968	160,009,593	160,678,749	137,017,133	94,414,615	1,487,633	16,443,932	0	0	140,873
24. Insurance taxes, licenses and fees, excluding federal income taxes	83,561,809	6,277	12,995,370	18,245,578	28,646,636	8,532,118	12,227,236	96,307	2,812,287	0	0	0
25. Increase in loading on deferred and uncollected premiums	(429,320)	(771)	(483,096)	(329,518)	0	386,298	0	(2,233)	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(161,006,347)	0	0	0	0	(18,324,822)	0	(70,306,820)	(72,374,705)	0	0	0
27. Aggregate write-ins for deductions	356,095,819	2,232,414	62,863,539	98,946,336	48,033,754	72,973,275	62,774,263	2,117,112	6,155,126	0	0	0
28. Totals (Lines 20 to 27)	4,676,994,811	70,251,145	837,990,143	598,436,202	2,165,947,689	921,984,732	(329,049,599)	62,148,055	281,046,636	0	0	68,239,808
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	596,863,736	(52,143,658)	9,163,111	(31,985,301)	(103,913,700)	(548,244,885)	588,008,100	3,237,856	60,561,336	0	0	672,180,876
30. Dividends to policyholders and refunds to members	8,283,000	390	1,306,048	6,972,831	0	3,731	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	588,580,736	(52,144,048)	7,857,063	(38,958,132)	(103,913,700)	(548,248,616)	588,008,100	3,237,856	60,561,336	0	0	672,180,876
32. Federal income taxes incurred (excluding tax on capital gains)	15,813,255	(1,400,941)	211,092	(1,046,679)	(2,791,824)	(14,729,662)	15,797,871	86,991	1,627,087	0	0	18,059,320
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)	572,767,481	(50,743,107)	7,645,971	(37,911,453)	(101,121,876)	(533,518,954)	572,210,229	3,150,865	58,934,249	0	0	654,121,556
34. Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS												
08.301. Miscellaneous income	259,580,006	(138,147)	(2,119,757)	11,228,933	(7,756,845)	97,287,650	155,844,374	1,763,169	3,477,417	0	0	(6,788)
08.302. Consideration recd on reinsurance recap and novation	135,145,129	0	0	0	0	0	135,145,129	0	0	0	0	0
08.303. Income earned on company owned life insurance	4,428,478	0	0	0	0	4,428,478	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	14,192	0	0	0	0	14,192	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	399,167,805	(138,147)	(2,119,757)	11,228,933	(7,756,845)	101,730,320	290,989,503	1,763,169	3,477,417	0	0	(6,788)
2701. IMR adjustment on reinsurance	248,010,573	2,232,414	45,072,120	7,773,587	48,033,754	73,852,197	62,774,263	2,117,112	6,155,126	0	0	0
2702. Funds withheld ceded investment income	106,401,097	0	17,791,419	88,609,678	0	0	0	0	0	0	0	0
2703. Reinsurance transaction - Modco reserve adjustment assumed	1,318,534	0	0	2,563,071	0	(1,244,537)	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	365,615	0	0	0	0	365,615	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	356,095,819	2,232,414	62,863,539	98,946,336	48,033,754	72,973,275	62,774,263	2,117,112	6,155,126	0	0	0

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

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts [b]	251,392,768	26,221,116	33,118,614	188,549,094	0	156,193	3,347,751	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	98,954,700	14,086,351	7,969,276	76,088,384	0	(61,920)	217,184	655,425	0
4.	Amortization of Interest Maintenance Reserve (IMR)	(14,898,199)	217,364	140,289	(15,238,990)	0	586	(4,239)	(13,209)	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	7,315,662	4,559,792	2,258,840	495,019	0	0	2,011	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	84,833	0	0	0	0	84,833	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	105,725	18,263	68,702	18,554	0	0	206	0	0
9.	Totals (Lines 1 to 8.3)	342,955,489	45,102,886	43,555,721	249,912,061	0	179,692	3,562,913	642,216	0
10.	Death benefits	155,906,858	19,785,173	37,224,541	95,740,057	0	500,000	2,657,087	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	782,458	358,378	424,080	0	0	0	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	52,879,454	2,759,261	0	50,113,386	0	6,807	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	2,121,364	127,195	1,073,647	920,522	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	15,696,898	(11,075,965)	(3,414,801)	26,531,086	0	78,049	(59,620)	3,638,149	0
20.	Totals (Lines 10 to 19)	227,387,032	11,954,042	35,307,467	173,305,051	0	584,856	2,597,467	3,638,149	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	54,789,920	1,439,723	2,832,573	50,164,442	0	9,317	343,865	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	267,940	5,912	6,123	(15)	0	0	255,920	0	0
23.	General insurance expenses	23,576,756	10,061,751	11,385,465	1,445,848	0	0	683,692	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,263,149	902,610	877,798	3,478,994	0	(42,478)	46,225	0	0
25.	Increase in loading on deferred and uncollected premiums	(445,928)	(263,213)	(182,703)	(12)	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	100,153	0	0	0	0	100,153	0	0	0
27.	Aggregate write-ins for deductions	8,960,499	6,433,396	2,527,103	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	319,899,521	30,534,221	52,753,826	228,394,308	0	651,848	3,927,169	3,638,149	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	23,055,968	14,568,665	(9,198,105)	21,517,753	0	(472,156)	(364,256)	(2,995,933)	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	23,055,968	14,568,665	(9,198,105)	21,517,753	0	(472,156)	(364,256)	(2,995,933)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	619,440	391,413	(247,123)	578,112	0	(12,685)	(9,786)	(80,491)	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)	22,436,528	14,177,252	(8,950,982)	20,939,641	0	(459,471)	(354,470)	(2,915,442)	0
34.	Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous income	105,725	18,263	68,702	18,554	0	0	206	0	0
08.302.	Surrender charges	0	0	0	0	0	0	0	0	0
08.303.	Reinsurance premium on inforce transactions	0	0	0	0	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	105,725	18,263	68,702	18,554	0	0	206	0	0
2701.	Funds withheld ceded investment income	8,960,499	6,433,396	2,527,103	0	0	0	0	0	0
2702.	Supplementary contracts without life contingencies	0	0	0	0	0	0	0	0	0
2703.	Reinsurance transaction - Modco reserve adjustment assumed	0	0	0	0	0	0	0	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	8,960,499	6,433,396	2,527,103	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 .....0 , Line 10 .....0 , Line 16 .....0 , Line 23 .....0 , Line 24 0

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

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	(3,056,347,665)	(4,377,159,929)	535,585,271	695,738,882	89,484,962	0	3,149
2.	Considerations for supplementary contracts with life contingencies	198,525,774	XXX	XXX	XXX	XXX	198,525,774	XXX
3.	Net investment income	646,923,352	223,752,375	5,179,530	301,445,130	38,771,451	77,410,635	364,231
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,325,647)	9,608,238	104,561	(10,008,856)	(1,287,326)	290,682	(32,946)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	(133,102,152)	(134,673,022)	1,548,532	11,072	1,424	9,842	0
7.	Reserve adjustments on reinsurance ceded	(2,655,336)	(2,655,336)	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,190,414,719	0	742,028	1,046,693,167	134,624,211	8,355,313	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	211,647,295	17,560	4,897,018	180,040,585	23,156,569	3,535,563	0
9.	Totals (Lines 1 to 8.3)	(945,919,660)	(4,281,110,114)	548,056,940	2,213,919,980	284,751,291	288,127,809	334,434
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	1,213,255,728	174,250,449	788,240	908,274,051	116,797,419	12,047,507	1,098,062
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	5,195,692,786	535,095,091	1,334,615	4,122,651,442	530,252,542	5,837,756	521,340
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	27,088,794	4,177,381	18,913,828	2,110,681	271,473	1,617,843	(2,412)
18.	Payments on supplementary contracts with life contingencies	185,337,293	0	0	(30)	0	185,337,323	0
19.	Increase in aggregate reserves for life and accident and health contracts	(5,092,570,508)	(4,372,360,991)	388,211	(727,197,750)	15,930,909	(5,060,803)	(4,270,084)
20.	Totals (Lines 10 to 19)	1,528,804,093	(3,658,838,070)	21,424,894	4,305,838,394	663,252,343	199,779,626	(2,653,094)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	306,255,124	6,585,204	36,443,992	233,227,256	29,997,363	792	517
22.	Commissions and expense allowances on reinsurance assumed	2,386,910	221,488	0	1,918,648	246,774	0	0
23.	General insurance expenses	270,902,464	52,382,929	9,096,117	179,634,406	23,104,413	6,632,648	51,951
24.	Insurance taxes, licenses and fees, excluding federal income taxes	51,141,789	20,884,149	3,088,777	16,980,490	2,184,007	7,942,043	62,323
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(4,122,973,529)	(1,965,145)	601,139,544	(4,197,357,668)	(539,858,270)	15,068,010	0
27.	Aggregate write-ins for deductions	(25,393,266)	(5,274,008)	(20,119,258)	0	0	0	0
28.	Totals (Lines 20 to 27)	(1,988,876,415)	(3,586,003,453)	651,074,066	540,241,526	178,926,630	229,423,119	(2,538,303)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,042,956,755	(695,106,661)	(103,017,126)	1,673,678,454	105,824,661	58,704,690	2,872,737
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,042,956,755	(695,106,661)	(103,017,126)	1,673,678,454	105,824,661	58,704,690	2,872,737
32.	Federal income taxes incurred (excluding tax on capital gains)	28,020,865	(18,675,262)	(2,767,736)	44,966,312	2,843,165	1,577,205	77,181
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)	1,014,935,890	(676,431,399)	(100,249,390)	1,628,712,142	102,981,496	57,127,485	2,795,556
34.	Policies/certificates in force end of year	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	211,315,966	17,560	4,897,018	179,747,015	23,118,810	3,535,563	0
08.302.	Surrender charges	331,329	0	0	293,570	37,759	0	0
08.303.		0	0	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	211,647,295	17,560	4,897,018	180,040,585	23,156,569	3,535,563	0
2701.		0	0	0	0	0	0	0
2702.	Reinsurance transaction - Modco reserve adjustment assumed	(5,274,008)	(5,274,008)	0	0	0	0	0
2703.	Funds withheld ceded investment income	(20,119,258)	0	(20,119,258)	0	0	0	0
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)	(25,393,266)	(5,274,008)	(20,119,258)	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		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	8,497,856,549	3,445,943,018	0	(157,828)	4,573,582,546	0	478,488,813
2.	Considerations for supplementary contracts with life contingencies	11,981,246	XXX	XXX	XXX	XXX	11,981,246	XXX
3.	Net investment income	550,242,936	509,737,880	257	5,418,723	793,577	21,956,175	12,336,324
4.	Amortization of Interest Maintenance Reserve (IMR)	2,955,498	775,752	9	(133,817)	(64,867)	27,091	2,351,330
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	843,319	568,565	0	185,051	89,703	0	0
7.	Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	139,409,106	14,631,601	0	3,378,128	120,836,759	0	562,618
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	13,216,112	1,251,096	0	739,576	10,549,424	0	676,016
9.	Totals (Lines 1 to 8.3)	9,216,504,766	3,972,907,912	266	9,429,833	4,705,787,142	33,964,512	494,415,101
10.	Death benefits	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12.	Annuity benefits	252,748,539	238,375,243	0	7,546,716	3,658,245	133,526	3,034,809
13.	Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	7,845,962,374	2,366,269,778	7,474	19,038,898	5,414,657,353	357,493	45,631,378
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	8,305,527	(2,049,446)	0	24,942	12,090	5,662	10,312,279
18.	Payments on supplementary contracts with life contingencies	19,168,007	0	0	0	0	19,168,007	0
19.	Increase in aggregate reserves for life and accident and health contracts	559,585,239	669,077,574	(7,187)	(7,979,013)	(1,805,633)	(96,500,595)	(3,199,907)
20.	Totals (Lines 10 to 19)	8,685,769,686	3,271,673,149	287	18,631,543	5,416,522,055	(76,835,907)	55,778,559
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	43,857,619	20,046,829	0	199,733	23,469,881	0	141,176
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	(66,712,584)	(96,582,538)	(370)	(551,313)	57,091,761	(35,991,582)	9,321,458
24.	Insurance taxes, licenses and fees, excluding federal income taxes	270,120	122,472	0	0	147,419	0	229
25.	Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(517,017,260)	(235,749,174)	0	(22,782,758)	(616,860,157)	1,083,004	357,291,825
27.	Aggregate write-ins for deductions	(3,043,060)	490,723	0	0	3,997,773	0	(7,531,556)
28.	Totals (Lines 20 to 27)	8,143,124,521	2,960,001,461	(83)	(4,502,795)	4,884,368,732	(111,744,485)	415,001,691
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,073,380,245	1,012,906,451	349	13,932,628	(178,581,590)	145,708,997	79,413,410
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,073,380,245	1,012,906,451	349	13,932,628	(178,581,590)	145,708,997	79,413,410
32.	Federal income taxes incurred (excluding tax on capital gains)	28,838,246	27,213,511	9	374,325	(4,797,908)	3,914,728	2,133,581
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,044,541,999	985,692,940	340	13,558,303	(173,783,682)	141,794,269	77,279,829
34.	Policies/certificates in force end of year	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	13,216,112	1,251,096	0	739,576	10,549,424	0	676,016
08.302.	Administrative fee income	0	0	0	0	0	0	0
08.303.		0	0	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	13,216,112	1,251,096	0	739,576	10,549,424	0	676,016
2701.	Administrative fee expense	4,488,496	490,723	0	0	3,997,773	0	0
2702.		0	0	0	0	0	0	0
2703.	Change in provision for liquidity guarantees	(7,531,556)	0	0	0	0	0	(7,531,556)
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)	(3,043,060)	490,723	0	0	3,997,773	0	(7,531,556)

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

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

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts	1,202,423,107	18,850	180,922	304,068,687	0	907,510	0	0	0	109,897	16,418,815	443,453,789	437,264,637
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	387,043,599	(6)	1,650	1,910,537	0	3,746	0	0	0	6,199	467,874	352,361,064	32,292,535
4. Amortization of Interest Maintenance Reserve (IMR)	44,919,709	0	79	99,613	0	195	0	0	0	366	24,529	43,079,569	1,715,358
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	35,563,307	606,695	22,166	0	0	0	0	0	0	1,060	21,329	13,707,166	21,204,891
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	5,270,215	0	0	0	0	0	0	0	0	206	42,666	4,571	5,222,772
9. Totals (Lines 1 to 8.3)	1,675,219,937	625,539	204,817	306,078,837	0	911,451	0	0	0	117,728	16,975,213	852,606,159	497,700,193
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	1,046,129,874	(211)	10,109	267,427,081	0	158,949	0	0	0	133,473	10,726,342	572,716,514	194,957,617
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	476,938	1	4	754	0	0	0	0	0	0	883	469,036	6,260
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	53,753,271	(6,410)	9,304	(3,937,254)	0	0	0	0	0	(163,895)	(84,447)	88,721,176	(30,785,203)
20. Totals (Lines 10 to 19)	1,100,360,083	(6,620)	19,417	263,490,581	0	158,949	0	0	0	(30,422)	10,642,778	661,906,726	164,178,674
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	167,102,114	497	64,403	27,605,311	0	175,278	0	0	0	10,291	5,024,544	35,231,778	98,990,012
22. Commissions and expense allowances on reinsurance assumed	2,566,175	606,695	16,360	12,435	0	0	0	0	0	68	0	0	1,930,617
23. General insurance expenses	297,282,209	0	(1,905)	53,281,282	0	231,062	0	0	0	1,468,953	8,123,480	96,546,425	137,632,912
24. Insurance taxes, licenses and fees, excluding federal income taxes	22,768,285	0	237	5,502,485	0	16,389	0	0	0	2,276	279,744	8,034,072	8,933,082
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	9,720,947	0	0	0	0	0	0	0	0	0	0	9,721,079	(132)
28. Totals (Lines 20 to 27)	1,599,799,813	600,572	98,512	349,892,094	0	581,678	0	0	0	1,451,166	24,070,546	811,440,080	411,665,165
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	75,420,124	24,967	106,305	(43,813,257)	0	329,773	0	0	0	(1,333,438)	(7,095,333)	41,166,079	86,035,028
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	75,420,124	24,967	106,305	(43,813,257)	0	329,773	0	0	0	(1,333,438)	(7,095,333)	41,166,079	86,035,028
32. Federal income taxes incurred (excluding tax on capital gains)	2,026,294	671	2,856	(1,177,120)	0	8,860	0	0	0	(35,825)	(190,629)	1,105,999	2,311,482
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)	73,393,830	24,296	103,449	(42,636,137)	0	320,913	0	0	0	(1,297,613)	(6,904,704)	40,060,080	83,723,546
34. Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS													
08.301. Consideration recd on reinsurance recap and novation	4,716,736	0	0	0	0	0	0	0	0	0	0	0	4,716,736
08.302. Miscellaneous income	553,479	0	0	0	0	0	0	0	0	206	42,666	4,571	506,036
08.303. Surrender charges	0	0	0	0	0	0	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	5,270,215	0	0	0	0	0	0	0	0	206	42,666	4,571	5,222,772
2701. Change in SHIP custody offset	9,721,079	0	0	0	0	0	0	0	0	0	0	9,721,079	0
2702. Supplementary contracts without life contingencies	0	0	0	0	0	0	0	0	0	0	0	0	0
2703. Reinsurance allowance	0	0	0	0	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	(132)	0	0	0	0	0	0	0	0	0	0	0	(132)
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	9,720,947	0	0	0	0	0	0	0	0	0	0	9,721,079	(132)

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE [(a)]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [(b)] (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	30,960,997,298	277,182,250	5,504,677,732	974,860,205	5,306,942,898	9,527,232,476	8,352,836,474	253,911,570	750,631,490	0	0	12,722,203
2. Tabular net premiums or considerations	2,475,072,273	226,144	388,938,138	493,171,481	919,584,401	256,465,560	229,319,753	11,552,284	168,788,962	0	0	7,025,550
3. Present value of disability claims incurred	3,649,744	0	565,979	313,330	0	1,261,954	1,508,481	0	0	0	0	0
4. Tabular interest	1,301,681,077	8,473,944	239,488,983	41,703,906	386,911,869	327,727,318	276,108,686	10,477,707	10,193,981	0	0	594,683
5. Tabular less actual reserve released	4,592,296	8,732	2,342,648	251,214	0	1,989,702	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	(45,112,793)	XXX	0	(45,112,793)	0	0	0	0	0	XXX	0	0
7. Other increases (net)	(1,058,695,514)	0	(1,140,033)	(10,507,010)	257,082,988	(4,991,301)	(1,318,404,408)	20,958,427	(1,694,177)	0	0	0
8. Totals (Lines 1 to 7)	33,642,184,381	285,891,070	6,134,873,447	1,454,680,333	6,870,522,156	10,109,685,709	7,541,368,986	296,899,988	927,920,256	0	0	20,342,436
9. Tabular cost	1,749,069,200	6,564,580	268,296,381	360,381,262	181,108,411	665,125,825	251,746,951	3,031,605	12,413,680	0	0	400,505
10. Reserves released by death	432,888,381	4,868,723	151,561,312	25,417,941	8,125,541	161,413,863	59,346,433	14,545,672	7,556,432	0	0	52,464
11. Reserves released by other terminations (net)	1,373,272,479	2,518,080	127,573,256	128,366,285	173,124,355	746,190,320	142,207,378	9,067,132	38,595,491	0	0	5,630,182
12. Annuity, supplementary contract and disability payments involving life contingencies	15,750,453	3,799	5,501,652	3,266,414	0	6,978,588	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	109,388,886	0	0	0	0	0	0	3,410,339	105,978,547	0	0	0
14. Total Deductions (Lines 9 to 13)	3,680,369,399	13,955,182	552,932,601	517,431,902	362,358,307	1,579,708,596	453,300,762	30,054,748	164,544,150	0	0	6,083,151
15. Reserve December 31 of current year	29,961,814,982	271,935,888	5,581,940,846	937,248,431	6,508,163,849	8,529,977,113	7,088,068,224	266,845,240	763,376,106	0	0	14,259,285
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	24,242,286,702	263,156,728	4,430,782,678	186,912,721	5,311,360,822	8,046,027,138	5,567,120,522	256,963,614	179,962,479	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	22,726,773,231	255,262,026	4,275,155,843	118,315,180	4,780,224,740	7,614,361,829	5,288,764,496	231,267,253	163,421,864	0	0	0

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

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

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

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [(b)]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	1,545,028,093	178,013,576	51,267,722	1,245,613,685	0	362,525	133,736	69,636,849	0
2. Tabular net premiums or considerations	243,802,591	10,708,706	33,723,790	195,832,047	0	211,983	63,611	3,262,454	0
3. Present value of disability claims incurred	61,509	0	0	61,509	0	0	0	0	0
4. Tabular interest	70,736,576	7,378,463	2,664,506	57,175,617	0	13,972	4,053	3,499,965	0
5. Tabular less actual reserve released	3,388	3,388	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7. Other increases (net)	5,639,238	18,840	(203,771)	5,828,194	0	(1,445)	0	(2,580)	0
8. Totals (Lines 1 to 7)	1,865,271,395	196,122,973	87,452,247	1,504,511,052	0	587,035	201,400	76,396,688	0
9. Tabular cost	189,590,222	11,513,119	34,533,243	142,185,619	0	569	78,514	1,279,158	0
10. Reserves released by death	45,485,262	13,617,027	1,716,938	29,974,495	0	2,149	136	174,517	0
11. Reserves released by other terminations (net)	69,322,077	4,050,015	3,349,144	60,206,164	0	102	48,634	1,668,018	0
12. Annuity, supplementary contract and disability payments involving life contingencies	5,201	5,204	0	0	0	0	0	(3)	0
13. Net transfers to or (from) Separate Accounts	143,641	0	0	0	0	143,641	0	0	0
14. Total Deductions (Lines 9 to 13)	304,546,403	29,185,365	39,599,325	232,366,278	0	146,461	127,284	3,121,690	0
15. Reserve December 31 of current year	1,560,724,992	166,937,608	47,852,922	1,272,144,774	0	440,574	74,116	73,274,998	0
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	1,178,066,272	112,368,359	2,281,229	990,203,110	0	31,950	0	73,181,624	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,118,297,572	111,316,055	396,347	940,692,954	0	28,755	0	65,863,461	0

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

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	9,012,564,294	4,872,147,984	398,846,567	2,499,698,893	266,776,740	964,907,477	10,186,633
2.	Tabular net premiums or considerations	420,549,870	16,417,811	402,830,294	79,559,923	27,726,474	(105,987,781)	3,149
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	402,116,903	150,984,859	174,333,343	36,915,911	4,004,118	35,535,774	342,898
5.	Tabular less actual reserve released	201,340,367	301,484	0	0	0	200,833,140	205,743
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(4,577,110,869)	(3,842,161,889)	(1,472,095)	(733,141,241)	(1,583,165)	4,029,900	(2,782,379)
8.	Totals (Lines 1 to 7)	5,459,460,565	1,197,690,249	974,538,109	1,883,033,486	296,924,167	1,099,318,510	7,956,044
9.	Tabular cost	90	0	0	0	0	0	90
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	857,358,320	697,813,678	58,406,935	88,134,873	11,335,784	0	1,667,050
12.	Annuity, supplementary contract and disability payments involving life contingencies	139,935,423	91,229	0	0	0	139,471,837	372,357
13.	Net transfers to or (from) Separate Accounts	542,170,168	(1,686)	516,893,617	22,397,502	2,880,735	0	0
14.	Total Deductions (Lines 9 to 13)	1,539,464,001	697,903,221	575,300,552	110,532,375	14,216,519	139,471,837	2,039,497
15.	Reserve December 31 of current year	3,919,996,564	499,787,028	399,237,557	1,772,501,111	282,707,648	959,846,673	5,916,547
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	1,691,488,957	455,839,401	348,014,097	601,338,248	278,981,612	7,315,599	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	19,627,482	181,211	0	14,774,953	4,671,318	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 INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES [(a)]

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	9,388,641,161	7,292,274,748	23,413	33,521,488	15,218,345	1,969,349,999	78,253,168
2.	Tabular net premiums or considerations	3,045,700,970	3,054,211,832	0	1,347	653	(8,576,956)	64,094
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	296,313,387	165,454,413	287	442,128	195,077	127,252,702	2,968,780
5.	Tabular less actual reserve released	(1,892,823)	0	0	0	0	(1,892,823)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(550,301,141)	(543,809,507)	0	(5,949,746)	13,899	(555,787)	0
8.	Totals (Lines 1 to 7)	12,178,461,554	9,968,131,486	23,700	28,015,217	15,427,974	2,085,577,135	81,286,042
9.	Tabular cost	1,485	0	0	0	0	0	1,485
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	1,948,797,157	1,938,104,770	7,474	2,466,858	2,012,412	0	6,205,643
12.	Annuity, supplementary contract and disability payments involving life contingencies	212,727,727	0	0	0	0	212,727,727	0
13.	Net transfers to or (from) Separate Accounts	63,666,081	63,657,345	0	5,884	2,852	0	0
14.	Total Deductions (Lines 9 to 13)	2,225,192,450	2,001,762,115	7,474	2,472,742	2,015,264	212,727,727	6,207,128
15.	Reserve December 31 of current year	9,953,269,104	7,966,369,371	16,226	25,542,475	13,412,710	1,872,849,408	75,078,914
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	7,856,921,931	7,822,728,093	15,968	20,392,612	13,412,615	372,643	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	7,722,244,495	7,722,244,495	0	0	0	0	0

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 126,541,167	121,404,245
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 2,120,606,841	2,050,762,384
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 4,741,211	4,747,637
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	8,776,579	8,677,641
2.21	Common stocks of affiliates	382,913,319	382,913,319
3.	Mortgage loans	(c) 380,016,155	383,297,345
4.	Real estate	(d) 8,584,734	8,581,619
5	Contract loans	108,480,987	109,717,001
6	Cash, cash equivalents and short-term investments	(e) 94,695,057	95,175,747
7	Derivative instruments	(f) 374,741,082	402,756,182
8.	Other invested assets	182,030,428	180,809,296
9.	Aggregate write-ins for investment income	21,369,577	18,599,525
10.	Total gross investment income	3,813,497,137	3,767,441,940
11.	Investment expenses		(g) 106,958,811
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 3,337,267
13.	Interest expense		(h) 86,381,023
14.	Depreciation on real estate and other invested assets		(i) 2,468,685
15.	Aggregate write-ins for deductions from investment income		(1,037,242)
16.	Total deductions (Lines 11 through 15)		198,108,544
17.	Net investment income (Line 10 minus Line 16)		3,569,333,397
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	14,979,106	12,209,054
0902.	Security lending fee	6,493,488	6,493,488
0903.	Borrowing fee	(103,017)	(103,017)
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)	21,369,577	18,599,525
1501.	Accrued interest expense - collateral		(1,037,242)
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)		(1,037,242)

(a) Includes $ 254,744,166 accrual of discount less $ 128,066,687 amortization of premium and less $ 7,630,469 paid for accrued interest on purchases.

(b) Includes $ 684,676 accrual of discount less $ 3,299 amortization of premium and less $ 233,047 paid for accrued dividends on purchases.

(c) Includes $ 500,576 accrual of discount less $ 4,350,354 amortization of premium and less $ 114,641 paid for accrued interest on purchases.

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

(e) Includes $ 14,702,133 accrual of discount less $ 370 amortization of premium and less $ 23,415 paid for accrued interest on purchases.

(f) Includes $ 27,472,094 accrual of discount less $ 46,464,416 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 2,468,685 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	11,372,704	(29,082,680)	(17,709,976)	(42,151,983)	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(574,118,009)	(76,995,992)	(651,114,000)	21,370,300	31,133,616
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	332,250	0	332,250	876,990	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	893,474	(8,806,913)	(7,913,439)	900,703	198
2.21	Common stocks of affiliates	0	0	0	442,897,012	0
3.	Mortgage loans	(1,444,641)	0	(1,444,641)	0	0
4.	Real estate	(349,776)	0	(349,776)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(1,165,659)	0	(1,165,659)	(338,991)	0
7.	Derivative instruments	(2,042,995,836)	0	(2,042,995,836)	633,437,997	(33,463,907)
8.	Other invested assets	16,890,698	0	16,890,698	328,793,476	0
9.	Aggregate write-ins for capital gains (losses)	(34,235,045)	263,761	(33,971,284)	0	(332,841)
10.	Total capital gains (losses)	(2,624,819,840)	(114,621,823)	(2,739,441,663)	1,385,785,505	(2,662,933)
	DETAILS OF WRITE-INS					
0901.	All Other Gains	9,559,893	0	9,559,893	0	0
0902.	Foreign Exchange	0	263,761	263,761	0	(332,841)
0903.	Hedge Reserve Offset	(43,794,938)	0	(43,794,938)	0	0
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)	(34,235,045)	263,761	(33,971,284)	0	(332,841)

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected	2,084,544	1,135,705	137,377	0	0	811,462	0	0
2. Deferred and accrued	349,227	55,434	293,793	0	0	0	0	0
3. Deferred , accrued and uncollected:								
3.1 Direct	2,433,830	1,191,198	431,170	0	0	811,462	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	59	59	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	2,433,771	1,191,139	431,170	0	0	811,462	0	0
4. Advance	560,511	220,079	0	0	0	340,432	0	0
5. Line 3.4 - Line 4	1,873,260	971,060	431,170	0	0	471,030	0	0
6. Collected during year:								
6.1 Direct	1,800,635,076	450,593,018	54,365,552	1,197,283,149	0	98,393,357	0	0
6.2 Reinsurance assumed	2,547,831	713,686	6	0	0	1,834,139	0	0
6.3 Reinsurance ceded	2,082,903	793,637	126,629	0	0	1,162,637	0	0
6.4 Net	1,801,100,004	450,513,067	54,238,929	1,197,283,149	0	99,064,859	0	0
7. Line 5 + Line 6.4	1,802,973,264	451,484,127	54,670,099	1,197,283,149	0	99,535,889	0	0
8. Prior year (uncollected + deferred and accrued - advance)	1,809,313	460,443	276,189	0	0	1,072,681	0	0
9. First year premiums and considerations:								
9.1 Direct	1,800,707,786	451,103,684	54,529,191	1,197,283,149	0	97,791,762	0	0
9.2 Reinsurance assumed	2,539,117	713,686	(8,652)	0	0	1,834,083	0	0
9.3 Reinsurance ceded	2,082,952	793,686	126,629	0	0	1,162,637	0	0
9.4 Net (Line 7 - Line 8)	1,801,163,951	451,023,684	54,393,910	1,197,283,149	0	98,463,208	0	0
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	8,583,980,028	84,101,837	8,852	(201,129)	8,500,071,906	(1,438)	0	0
10.2 Reinsurance assumed	9,978	0	(2,957)	12,951	0	(16)	0	0
10.3 Reinsurance ceded	7,475	0	4,190	687	0	2,598	0	0
10.4 Net	8,583,982,531	84,101,837	1,705	(188,865)	8,500,071,906	(4,052)	0	0
RENEWAL								
11. Uncollected	61,174,462	16,168,345	721,491	0	0	44,284,626	0	0
12. Deferred and accrued	109,380,361	106,303,115	6,388,229	0	(1,801,288)	(1,509,695)	0	0
13. Deferred, accrued and uncollected:								
13.1 Direct	212,378,734	145,888,711	20,783,899	0	(1,801,288)	47,507,412	0	0
13.2 Reinsurance assumed	363,612,851	359,635,607	102,323	0	0	3,874,921	0	0
13.3 Reinsurance ceded	405,436,763	383,052,859	13,776,502	0	0	8,607,402	0	0
13.4 Net (Line 11 + Line 12)	170,554,822	122,471,459	7,109,720	0	(1,801,288)	42,774,931	0	0
14. Advance	20,700,637	3,659,745	500,391	0	0	16,540,501	0	0
15. Line 13.4 - Line 14	149,854,185	118,811,714	6,609,329	0	(1,801,288)	26,234,430	0	0
16. Collected during year:								
16.1 Direct	5,687,123,600	4,084,246,777	238,639,748	139,646,475	0	1,224,590,600	0	0
16.2 Reinsurance assumed	798,746,205	782,060,787	1,477,290	6,397,027	0	8,811,101	0	0
16.3 Reinsurance ceded	7,542,552,292	2,970,038,882	42,692,989	4,399,485,450	2,318,080	128,016,891	0	0
16.4 Net	(1,056,682,487)	1,896,268,682	197,424,049	(4,253,441,948)	(2,318,080)	1,105,384,810	0	0
17. Line 15 + Line 16.4	(906,828,302)	2,015,080,396	204,033,378	(4,253,441,948)	(4,119,368)	1,131,619,240	0	0
18. Prior year (uncollected + deferred and accrued - advance)	171,361,326	138,574,727	7,035,321	0	(1,904,012)	27,655,290	0	0
19. Renewal premiums and considerations:								
19.1 Direct	5,666,458,562	4,064,012,760	236,935,205	139,646,475	102,723	1,225,761,399	0	0
19.2 Reinsurance assumed	853,150,055	840,342,909	1,417,004	6,397,027	0	4,993,115	0	0
19.3 Reinsurance ceded	7,597,798,244	3,027,849,999	41,354,152	4,399,485,450	2,318,080	126,790,563	0	0
19.4 Net (Line 17 - Line 18)	(1,078,189,627)	1,876,505,670	196,998,057	(4,253,441,948)	(2,215,357)	1,103,963,951	0	0
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	16,051,146,376	4,599,218,281	291,473,248	1,336,728,495	8,500,174,629	1,323,551,723	0	0
20.2 Reinsurance assumed	855,699,150	841,056,595	1,405,395	6,409,978	0	6,827,182	0	0
20.3 Reinsurance ceded	7,599,888,671	3,028,643,685	41,484,971	4,399,486,137	2,318,080	127,955,798	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	9,306,956,855	2,411,631,191	251,393,672	(3,056,347,664)	8,497,856,549	1,202,423,107	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)

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums	1,501,321	1,501,321	0	0	0	0	0	0
22. All other	1,892,926	1,892,926	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	7,173,521	6,899,757	201,967	57,637	14,106	54	0	0
23.2 Reinsurance assumed	173,448	2,568	(1,570)	172,464	0	(14)	0	0
23.3 Net ceded less assumed	7,000,073	6,897,189	203,537	(114,827)	14,106	68	0	0
24. Single:								
24.1 Reinsurance ceded	6,897	0	1,434	4,524	0	939	0	0
24.2 Reinsurance assumed	(1,295)	0	(1,291)	0	0	(4)	0	0
24.3 Net ceded less assumed	8,192	0	2,725	4,524	0	943	0	0
25. Renewal:								
25.1 Reinsurance ceded	321,631,310	411,291,832	7,112,262	(133,258,816)	926,619	35,559,413	0	0
25.2 Reinsurance assumed	65,685,266	60,633,828	270,800	2,214,445	0	2,566,193	0	0
25.3 Net ceded less assumed	255,946,044	350,658,004	6,841,462	(135,473,261)	926,619	32,993,220	0	0
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	328,811,728	418,191,589	7,315,663	(133,196,655)	940,725	35,560,406	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	65,857,419	60,636,396	267,939	2,386,909	0	2,566,175	0	0
26.3 Net ceded less assumed	262,954,309	357,555,193	7,047,724	(135,583,564)	940,725	32,994,231	0	0
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	745,101,073	577,841,789	45,028,597	70,015,959	12,075,543	40,139,185	0	0
28. Single	4,299,846	31,612	279,656	12,929	3,946,076	29,573	0	0
29. Renewal	527,447,481	126,971,014	9,481,932	236,225,444	27,836,008	126,933,083	0	0
30. Deposit-type contract funds	792	0	0	0	792	0	0	0
31. Totals (to agree with Page 6, Line 21)	1,276,849,192	704,844,415	54,790,185	306,254,332	43,858,419	167,101,841	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	22,310,694	0	6,668,707	0	1,252,199	0	30,231,600
2. Salaries and wages	336,531,182	0	100,584,701	0	30,857,878	0	467,973,761
3.11 Contributions for benefit plans for employees	46,888,202	0	14,014,969	0	5,015,466	0	65,918,637
3.12 Contributions for benefit plans for agents	2,510	0	750	0	0	0	3,260
3.21 Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31 Other employee welfare	(10,234,016)	0	(3,058,966)	0	51,853	0	(13,241,129)
3.32 Other agent welfare	0	0	0	0	0	0	0
4.1 Legal fees and expenses	125,373,192	0	37,474,276	0	208,439	0	163,055,907
4.2 Medical examination fees	14,681,728	0	4,388,395	0	0	0	19,070,123
4.3 Inspection report fees	1,446,550	0	432,376	0	0	0	1,878,926
4.4 Fees of public accountants and consulting actuaries	14,116,759	0	4,219,525	0	1,201,292	0	19,537,576
4.5 Expense of investigation and settlement of policy claims	1,248,636	0	373,220	0	0	0	1,621,856
5.1 Traveling expenses	67,768,842	0	20,256,231	0	518,915	0	88,543,988
5.2 Advertising	1,200,244	0	358,755	0	0	0	1,558,999
5.3 Postage, express, telegraph and telephone	16,492,871	0	4,929,749	0	131,554	0	21,554,174
5.4 Printing and stationery	11,224,204	0	3,354,935	0	342,365	0	14,921,504
5.5 Cost or depreciation of furniture and equipment	(14,389,258)	0	(4,300,976)	0	3,164,381	0	(15,525,853)
5.6 Rental of equipment	120,757	0	36,094	0	0	0	156,851
5.7 Cost or depreciation of EDP equipment and software	146,551,620	0	43,804,547	0	0	0	190,356,167
6.1 Books and periodicals	123,424	0	36,892	0	50,423	0	210,739
6.2 Bureau and association fees	2,434,576	0	727,699	0	31,611	0	3,193,886
6.3 Insurance, except on real estate	5,430,499	0	1,623,186	0	572,181	0	7,625,866
6.4 Miscellaneous losses	0	0	0	0	0	0	0
6.5 Collection and bank service charges	(811,098)	0	(242,439)	0	(7,527)	0	(1,061,064)
6.6 Sundry general expenses	14,032,997	0	4,194,488	0	3,060,019	0	21,287,504
6.7 Group service and administration fees	0	0	0	0	0	0	0
6.8 Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1 Agency expense allowance	0	0	0	0	0	0	0
7.2 Agents' balances charged off (less $ 0 recovered)	676,723	0	202,274	0	0	0	878,997
7.3 Agency conferences other than local meetings	121,619	0	36,352	0	0	0	157,971
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1 Real estate expenses	(5,374,081)	0	(1,606,323)	0	5,285,450	0	(1,694,954)
9.2 Investment expenses not included elsewhere	0	0	0	0	14,268,312	0	14,268,312
9.3 Aggregate write-ins for expenses	193,788,592	0	57,923,765	0	40,954,000	0	292,666,357
10. General expenses incurred	991,757,968	0	296,433,182	0	106,958,811	(b) 0	(a) 1,395,149,961
11. General expenses unpaid Dec. 31, prior year	199,835,053	0	56,896,635	0	19,386,622	0	276,118,310
12. General expenses unpaid Dec. 31, current year	216,927,285	0	64,839,962	0	1,196,219	0	282,963,466
13. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0	0
15. General expenses paid during year (Lines 10+11-12-13+14)	974,665,736	0	288,489,855	0	125,149,214	0	1,388,304,805
DETAILS OF WRITE-INS							
09.301. Other Professional Fees	149,209,619	0	44,599,028	0	0	0	193,808,647
09.302. Investment Service Fees	19,220,601	0	5,745,073	0	40,954,000	0	65,919,674
09.303. Policy Issue and Service Fees	9,366,701	0	2,799,724	0	0	0	12,166,425
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	15,991,671	0	4,779,940	0	0	0	20,771,611
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	193,788,592	0	57,923,765	0	40,954,000	0	292,666,357

(a) Includes management fees of $ 0 to affiliates and $ 0 to non-affiliates.

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

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

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	(279,953)	(45,322)	0	1,774,124	0	1,448,849
2. State insurance department licenses and fees	14,517,120	2,350,185	0	102,797	0	16,970,102
3. State taxes on premiums	90,341,759	14,625,479	0	0	0	104,967,238
4. Other state taxes, including $ 0 for employee benefits	190,004	30,760	0	0	0	220,764
5. U.S. Social Security taxes	30,251,331	4,897,405	0	1,451,290	0	36,600,026
6. All other taxes	5,272,771	853,612	0	9,056	0	6,135,439
7. Taxes, licenses and fees incurred	140,293,032	22,712,119	0	3,337,267	0	166,342,418
8. Taxes, licenses and fees unpaid Dec. 31, prior year	14,644,209	8,342,517	0	2,324,076	0	25,310,802
9. Taxes, licenses and fees unpaid Dec. 31, current year	23,411,969	7,772,410	0	2,100,692	0	33,285,071
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	131,525,272	23,282,226	0	3,560,651	0	158,368,149

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	1,501,321	0
2. Applied to shorten the endowment or premium-paying period	0	0
3. Applied to provide paid-up additions	1,892,926	0
4. Applied to provide paid-up annuities	0	0
5. Total Lines 1 through 4	3,394,247	0
6. Paid in cash	457,720	0
7. Left on deposit	1,471,909	0
8. Aggregate write-ins for dividend or refund options	390	0
9. Total Lines 5 through 8	5,324,266	0
10. Amount due and unpaid	1,539,583	0
11. Provision for dividends or refunds payable in the following calendar year	23,654,631	0
12. Terminal dividends	0	0
13. Provision for deferred dividend contracts	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15. Total Lines 10 through 14	25,194,214	0
16. Total from prior year	22,235,481	0
17. Total dividends or refunds (Lines 9 + 15 - 16)	8,282,999	0
DETAILS OF WRITE-INS		
0801. Life Write in	390	0
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	390	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 103% 1980 CSO ALB 3.75% NLP IDB (14-16)	22,662	0	0	22,662	0
0100002. 103% 1980 CSO ALB 4.50% NLP IDB (09-12,14-16)	32,533	0	0	32,533	0
0100003. 130% 1941 CSO ANB 2.00% NLP IDB (63)	442	0	442	0	0
0100004. 130% 1941 CSO ANB 2.50% NLP CNF (53,60-63)	6,553	0	6,553	0	0
0100005. 130% 1941 CSO ANB 3.00% NLP CNF (45,47-71,73-75,82,87-88)	2,137,005	35,130	2,101,874	0	0
0100006. 130% 1941 CSO ANB 3.00% NLP CRF (44-45,47,56,58-62)	20,394	0	20,394	0	0
0100007. 130% 1941 CSO ANB 3.50% NLP CNF (55,63)	981	0	981	0	0
0100008. 130% 1941 STD IND ANxB 3.00% NLP CNF (33-71,73-74,87)	1,979,429	1,979,429	0	0	0
0100009. 130% 1941 STD IND ANxB 3.00% NLP IDB (65)	237	0	237	0	0
0100010. 130% 1941 STD IND ANxB 3.50% NLP CNF (50-55,57-68,75)	33,340	31,083	2,257	0	0
0100011. 130% 1941 SUBST IND ANxB 3.00% NLP CNF (25-36,43-69)	711,132	711,132	0	0	0
0100012. 130% 1941 SUBST IND ANxB 3.50% NLP CNF (56-67)	35,724	35,724	0	0	0
0100013. 130% 1958 CSO ALB 3.00% NLP CRF (87,89)	17,656	0	0	17,656	0
0100014. 1912 Intermediate ANB 3.50% NLP CNF (33,38-41,44-48)	19,482	0	19,482	0	0
0100015. 1941 CSO 2.50% CRVM & NLP (44-46,57-63,66-67,69,71)	116,118	0	116,118	0	0
0100016. 1941 CSO 2.50% NLP (45-46,48-52)	6,754	0	6,754	0	0
0100017. 1941 CSO 3.50% CRVM (50-61)	89,579	0	88,809	0	770
0100018. 1941 CSO ANB 2.00% NLP CNF (61-63)	125,619	0	125,619	0	0
0100019. 1941 CSO ANB 2.00% NLP IDB (56-57,59-63)	46,190	0	46,190	0	0
0100020. 1941 CSO ANB 2.50% CRVM CNF (47-75)	5,834,827	0	5,834,827	0	0
0100021. 1941 CSO ANB 2.50% CRVM CRF (54-58)	13,772	0	13,772	0	0
0100022. 1941 CSO ANB 2.50% MOD CRF (54-56,58-59,61)	44,535	0	44,535	0	0
0100023. 1941 CSO ANB 2.50% NLP CNF (48-66,70-72,76,04)	21,076,003	0	21,076,003	0	0
0100024. 1941 CSO ANB 2.50% NLP CRF (63)	1,196	0	1,196	0	0
0100025. 1941 CSO ANB 2.75% NLP CNF (49-51,53-63)	76,468	0	76,468	0	0
0100026. 1941 CSO ANB 3.00% CRVM CNF (36-74,77,79,86-87,92-94,03)	33,208,223	7,584	33,200,639	0	0
0100027. 1941 CSO ANB 3.00% CRVM CRF (48-65,72)	1,882,790	0	1,882,790	0	0
0100028. 1941 CSO ANB 3.00% ILL STD CNF (56-57,59-71)	309,090	0	309,090	0	0
0100029. 1941 CSO ANB 3.00% NLP CNF (28-29,36-06)	57,085,739	1,753,285	55,332,454	0	0
0100030. 1941 CSO ANB 3.00% NLP CRF (56,58,61-62,64-65,68-69)	7,260	0	7,260	0	0
0100031. 1941 CSO ANB 3.50% CRVM CNF (38-69)	37,693,393	0	37,693,393	0	0
0100032. 1941 CSO ANB 3.50% CRVM CRF (48-51,54,56-63)	74,211	0	74,211	0	0
0100033. 1941 CSO ANB 3.50% NLP CNF (25,28,30,36,40-43,45-62)	260,732	700	260,032	0	0
0100034. 1941 CSO ANB 3.50% NLP CRF (65,68)	6,609	0	6,609	0	0
0100035. 1941 CSO ANB 4.50% CRVM CNF (81)	7,853	0	7,853	0	0
0100036. 1941 IND ANB 3.00% CRVM CNF (52,58,60-61)	2,654	0	2,654	0	0
0100037. 1941 STD IND ALB 3.00% CRVM CNF (65)	1,098	1,098	0	0	0
0100038. 1941 STD IND ANxB 2.00% NLP CNF (50-67)	185,774	185,774	0	0	0
0100039. 1941 STD IND ANxB 2.50% NLP CNF (46-66)	5,908,284	5,908,284	0	0	0
0100040. 1941 STD IND ANxB 3.00% CRVM CNF (28,39,41-71,75,90,92-94)	27,292,909	27,289,407	3,502	0	0
0100041. 1941 STD IND ANxB 3.00% ILL STD CNF (43-46)	685	685	0	0	0
0100042. 1941 STD IND ANxB 3.00% NLP CNF (24-81,83-90,92-99)	92,004,266	91,976,972	27,294	0	0
0100043. 1941 STD IND ANxB 3.50% CRVM CNF (35,38,40-68,70-71,77,91)	733,458	731,400	2,058	0	0
0100044. 1941 STD IND ANxB 3.50% ILL STD CNF (48-58)	18,544	18,544	0	0	0
0100045. 1941 STD IND ANxB 3.50% NLP CNF (32-67,69)	788,189	692,909	95,281	0	0
0100046. 1941 SUBST IND ANxB 2.50% CRVM CNF (61,63-64)	3,094	3,094	0	0	0
0100047. 1941 SUBST IND ANxB 2.50% NLP CNF (43-44,49-66)	3,594,111	3,594,111	0	0	0
0100048. 1941 SUBST IND ANxB 3.00% CRVM CNF (46,48-67,69)	2,884,685	2,883,487	1,197	0	0
0100049. 1941 SUBST IND ANxB 3.00% NLP CNF (33-34,40-67,70,94)	3,466,457	3,466,457	0	0	0
0100050. 1941 SUBST IND ANxB 3.50% CRVM CNF (49,51,53-71)	359,158	354,827	4,331	0	0
0100051. 1941 SUBST IND ANxB 3.50% NLP CNF (47-67,71)	277,435	277,435	0	0	0
0100052. 1958 CET 3.00% NLP CNF (62)	118	0	118	0	0
0100053. 1958 CET 4.50% NLP CNF (82,84)	6,255	0	6,255	0	0
0100054. 1958 CET ALB 2.50% NLP CNF (68,76-77)	72,983	0	72,983	0	0
0100055. 1958 CET ALB 2.50% NLP IDB (64-71,73-84)	187,164	0	187,164	0	0
0100056. 1958 CET ALB 2.75% NLP CNF (68,70,72-73,75-78)	43,641	0	43,641	0	0
0100057. 1958 CET ALB 2.75% NLP IDB (65-70,73-83)	2,339,557	0	2,339,557	0	0
0100058. 1958 CET ALB 3.00% NLP CNF (67-70,72-75,77-82)	183,644	0	183,644	0	0
0100059. 1958 CET ALB 3.00% NLP CRF (66,76,02-08)	13,353	0	13,353	0	0
0100060. 1958 CET ALB 3.00% NLP IDB (50,61-90,93,97)	12,749,703	39,714	12,709,988	0	0
0100061. 1958 CET ALB 3.25% NLP IDB (78,80)	2,738	0	2,738	0	0
0100062. 1958 CET ALB 3.50% CRVM CNF (78-86)	4,407,274	0	4,407,274	0	0
0100063. 1958 CET ALB 3.50% NLP CNF (55-56,59-76,79-84)	380,536	0	380,536	0	0
0100064. 1958 CET ALB 3.50% NLP CRF (76-78,13)	21,590	0	21,590	0	0
0100065. 1958 CET ALB 3.50% NLP IDB (73-88)	824,970	0	821,575	0	3,394
0100066. 1958 CET ALB 4.00% NLP CNF (73-84)	1,878,460	0	1,864,047	0	14,413

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100067. 1958 CET ALB 4.00% NLP CRF (81-84,11-12)	21,084	0	8,314	0	12,770
0100068. 1958 CET ALB 4.00% NLP IDB (73-89,93)	8,574,212	594	8,573,618	0	0
0100069. 1958 CET ALB 4.50% NLP CNF (80-88)	4,352,164	0	2,914,212	0	1,437,953
0100070. 1958 CET ALB 4.50% NLP IDB (62,64-70,72-73,75-76,79-89,94)	6,341,536	0	6,341,536	0	0
0100071. 1958 CET ALB 5.50% NLP CNF (84-86)	17,280	0	17,280	0	0
0100072. 1958 CET ALB 5.50% NLP IDB (81-89)	98,598	0	98,598	0	0
0100073. 1958 CET ANB 2.00% NLP CNF (70,74)	5,495	0	5,495	0	0
0100074. 1958 CET ANB 2.50% NLP CNF (62-79)	391,506	0	391,506	0	0
0100075. 1958 CET ANB 2.50% NLP IDB (60-61,63,80-84)	156,480	0	156,480	0	0
0100076. 1958 CET ANB 3.00% NLP CNF (61-83)	506,848	0	506,848	0	0
0100077. 1958 CET ANB 3.00% NLP CRF (59,61-84)	770,989	0	770,989	0	0
0100078. 1958 CET ANB 3.00% NLP IDB (59-88)	8,223,420	2,384	8,221,036	0	0
0100079. 1958 CET ANB 3.50% NLP CNF (70-71,73-81,84,03-05,08)	101,573	0	99,713	1,861	0
0100080. 1958 CET ANB 3.50% NLP CRF (74-78,83)	49,143	0	49,143	0	0
0100081. 1958 CET ANB 3.50% NLP IDB (61,63,67-77,79,82-83)	167,621	0	167,621	0	0
0100082. 1958 CET ANB 4.00% NLP CNF (76-84)	261,181	0	261,181	0	0
0100083. 1958 CET ANB 4.00% NLP IDB (76,79-88)	735,805	0	735,805	0	0
0100084. 1958 CET ANB 4.50% MOD CRVM CNF (81-88)	1,940,750	0	1,940,750	0	0
0100085. 1958 CET ANB 4.50% NLP CNF (81-84)	21,364	0	21,364	0	0
0100086. 1958 CET ANB 4.50% NLP CRF (83)	960	0	960	0	0
0100087. 1958 CET ANB 4.50% NLP IDB (80-88)	1,492,531	0	1,492,531	0	0
0100088. 1958 CET ANB 5.50% NLP IDB (81-88)	2,203,103	0	2,203,103	0	0
0100089. 1958 CET ANB 6.00% NLP IDB (83-86)	295,075	0	295,075	0	0
0100090. 1958 CSO 2.25% CRVM (65-69,71)	23,805	0	23,805	0	0
0100091. 1958 CSO 2.25% MOD (65)	8,769	0	8,769	0	0
0100092. 1958 CSO 2.25% NLP (64,68)	3,182	0	3,182	0	0
0100093. 1958 CSO 3.00% CRVM (70-95,97-99,01-02)	1,015,439	0	127,667	0	887,772
0100094. 1958 CSO 3.00% NLP (63-98,00,02,04,06)	110,790	0	62,604	0	48,186
0100095. 1958 CSO 3.50% CRVM (78-80,88)	40,537	0	40,537	0	0
0100096. 1958 CSO 3.50% CRVM NJ (75)	11,791	0	11,791	0	0
0100097. 1958 CSO 3.50% NLP CNF (78-80,83,89,92-93,02-03)	215,932	0	215,932	0	0
0100098. 1958 CSO 4.00% CRVM (62,68-69,75-89,02)	2,134,792	0	2,134,792	0	0
0100099. 1958 CSO 4.00% NLP CNF (79,81-82,84,90-92,97,01-02,08-09,12,14)	422,584	0	422,584	0	0
0100100. 1958 CSO 4.50% CRVM (75,78-83,86)	338,997	0	338,997	0	0
0100101. 1958 CSO 4.50% CRVM CNF (82-85,87-88)	352,212	0	352,212	0	0
0100102. 1958 CSO 4.50% CRVM IDB (83)	26,771,498	0	10,664,846	0	16,106,652
0100103. 1958 CSO 4.50% NJ CNF (81-84)	5,838,085	0	5,838,085	0	0
0100104. 1958 CSO 4.50% NLP CNF (81-85)	222,384	0	222,384	0	0
0100105. 1958 CSO 5.50% CRVM IDB (87-88)	36,265,472	0	2,668,452	0	33,597,020
0100106. 1958 CSO 5.50% NLP (83-87)	244,443	0	244,443	0	0
0100107. 1958 CSO 6.00% CRVM (80,82-83,87-88)	128,715	0	128,715	0	0
0100108. 1958 CSO 6.00% CRVM IDB (84-86)	149,925,273	0	13,603,585	0	136,321,688
0100109. 1958 CSO 6.50% NLP (87-88)	2,103,167	0	2,103,167	0	0
0100110. 1958 CSO ALB 2.00% NLP CNF (62-63,65,69-71,73,76)	31,843	0	31,843	0	0
0100111. 1958 CSO ALB 2.25% NLP CNF (67,70)	4,102	0	4,102	0	0
0100112. 1958 CSO ALB 2.50% CRVM IDB (69-76,79,83)	198,709	0	198,709	0	0
0100113. 1958 CSO ALB 2.50% NLP CNF (55,61-84)	7,000,246	0	7,000,246	0	0
0100114. 1958 CSO ALB 2.75% CRVM CNF (69,72-78)	2,363,354	0	2,363,354	0	0
0100115. 1958 CSO ALB 2.75% CRVM IDB (65-81)	4,955,963	0	4,955,963	0	0
0100116. 1958 CSO ALB 2.75% NLP CNF (65-82)	10,131,980	0	10,131,980	0	0
0100117. 1958 CSO ALB 3.00% CRVM CNF (48,62-88,90-97,01-03,05)	10,371,987	97,869	10,274,118	0	0
0100118. 1958 CSO ALB 3.00% CRVM CRF (59,75,78,80,82-83,85-86,88,90-91,93,98)	45,775	0	45,775	0	0
0100119. 1958 CSO ALB 3.00% CRVM IDB (28,39,46,54,58-89,92-94,96-01,03)	36,591,389	0	36,591,389	0	0
0100120. 1958 CSO ALB 3.00% ILL STD IDB (64-69,71-74)	195,583	0	195,583	0	0
0100121. 1958 CSO ALB 3.00% NLP CNF (36,42,48,51,54-55,57-06)	63,968,163	93,609	63,874,554	0	0
0100122. 1958 CSO ALB 3.00% NLP CRF (59,68-69,71-84,87-89,96,06,08)	1,339,487	0	1,339,487	0	0
0100123. 1958 CSO ALB 3.00% NLP IDB (85-88)	4,412	0	4,412	0	0
0100124. 1958 CSO ALB 3.25% NLP CNF (73-81,84)	74,294	0	74,294	0	0
0100125. 1958 CSO ALB 3.50% CRVM CNF (61-88)	30,765,006	0	27,575,334	0	3,189,671
0100126. 1958 CSO ALB 3.50% CRVM CRF (64-91,99)	1,522,060	0	1,522,060	0	0
0100127. 1958 CSO ALB 3.50% CRVM IDB (31,36,47,63-04)	65,034,577	0	62,930,664	0	2,103,913
0100128. 1958 CSO ALB 3.50% NLP CNF (62-89)	5,656,579	0	5,656,579	0	0
0100129. 1958 CSO ALB 3.50% NLP CRF (77-78,82)	9,559	0	9,559	0	0
0100130. 1958 CSO ALB 3.50% NLP IDB (82-84)	32,093	0	0	0	32,093
0100131. 1958 CSO ALB 4.00% CNF (79)	6,783	0	6,783	0	0
0100132. 1958 CSO ALB 4.00% CRVM CNF (73-89)	103,192,110	0	102,842,676	0	349,434
0100133. 1958 CSO ALB 4.00% CRVM CRF (76-77,80-85,87-88)	1,157,230	0	734,321	0	422,908
0100134. 1958 CSO ALB 4.00% CRVM IDB (40,44,46,73-89)	53,980,274	0	53,980,274	0	0
0100135. 1958 CSO ALB 4.00% ILL STD CNF (80-84,87-88)	236,061	0	236,061	0	0
0100136. 1958 CSO ALB 4.00% NLP CNF (55,62,66,68-70,73-90,99-01,04-05)	5,387,115	0	5,373,541	0	13,574
0100137. 1958 CSO ALB 4.00% NLP CRF (76-77,80-87,90-93,97-03,NB)	1,703,732	0	1,664,892	0	38,840
0100138. 1958 CSO ALB 4.00% NLP IDB (86-87)	1,635	0	1,635	0	0
0100139. 1958 CSO ALB 4.50% CNF (80-81)	19,956	0	19,956	0	0
0100140. 1958 CSO ALB 4.50% CRVM CNF (80-88,91,98-00,03)	125,199,435	0	104,182,124	0	21,017,311

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100141. 1958 CSO ALB 4.50% CRVM CRF (80-88)	824,673	0	824,673	0	0
0100142. 1958 CSO ALB 4.50% CRVM IDB (27-90,92-93,96-99,04-05)	142,583,938	0	135,477,663	0	7,106,275
0100143. 1958 CSO ALB 4.50% ILL STD CNF (82-85,87-88)	121,544	0	121,544	0	0
0100144. 1958 CSO ALB 4.50% NLP CNF (55,59,61-63,65-66,78,80-90,92-93,95-96,98-99)	9,103,086	0	8,623,278	0	479,808
0100145. 1958 CSO ALB 4.50% NLP CRF (72,82-03,05)	648,438	0	648,438	0	0
0100146. 1958 CSO ALB 4.50% NLP IDB (81)	71,764	0	71,764	0	0
0100147. 1958 CSO ALB 5.50% CNF (91-92)	65	0	65	0	0
0100148. 1958 CSO ALB 5.50% CRVM CNF (87-89)	2,130,044	0	2,130,044	0	0
0100149. 1958 CSO ALB 5.50% CRVM IDB (87-90)	15,712,177	0	15,712,177	0	0
0100150. 1958 CSO ALB 5.50% NLP CNF (82-89)	101,104	0	101,104	0	0
0100151. 1958 CSO ALB 5.50% NLP CRF (88,90)	19,786	0	19,786	0	0
0100152. 1958 CSO ALB 5.50% NLP IDB (83-97)	1,421,983	0	1,421,983	0	0
0100153. 1958 CSO ALB 6.00% CRVM CNF (83-86)	11,369,344	0	11,369,344	0	0
0100154. 1958 CSO ALB 6.00% CRVM IDB (83-86)	75,072,935	0	75,072,935	0	0
0100155. 1958 CSO ANB 2.00% CRVM CNF (65)	36,460	0	36,460	0	0
0100156. 1958 CSO ANB 2.00% NLP CNF (63-76,78-79)	410,095	0	410,095	0	0
0100157. 1958 CSO ANB 2.25% CRVM CNF (64-65,67-71)	254,342	0	254,342	0	0
0100158. 1958 CSO ANB 2.25% NLP CNF (66)	8,636	0	8,636	0	0
0100159. 1958 CSO ANB 2.50% CRVM (62)	10,103	0	10,103	0	0
0100160. 1958 CSO ANB 2.50% CRVM CNF (62-80,82)	3,469,367	0	3,469,367	0	0
0100161. 1958 CSO ANB 2.50% CRVM IDB (60-66)	723,475	0	723,475	0	0
0100162. 1958 CSO ANB 2.50% NJ CNF (65-78,84-88)	5,521,689	0	5,521,689	0	0
0100163. 1958 CSO ANB 2.50% NLP CNF (60-79,81-85)	33,743,520	0	33,743,520	0	0
0100164. 1958 CSO ANB 2.75% CRVM IDB (72,74)	55,602	0	55,602	0	0
0100165. 1958 CSO ANB 2.75% NLP IDB (74)	7,312	0	7,312	0	0
0100166. 1958 CSO ANB 3.00% CRVM CNF (61-83,85-86)	19,961,267	17,853	19,943,414	0	0
0100167. 1958 CSO ANB 3.00% CRVM CRF (59-60,62-87)	59,895,211	0	59,895,201	0	10
0100168. 1958 CSO ANB 3.00% CRVM IDB (50,56-58,62-98,00-04)	30,955,356	0	30,955,356	0	0
0100169. 1958 CSO ANB 3.00% MOD CRF (60,63-65,69-78,80,83)	288,770	0	288,770	0	0
0100170. 1958 CSO ANB 3.00% MOD CRVM (64-69,71-84)	727,083	0	727,083	0	0
0100171. 1958 CSO ANB 3.00% NJ CNF (60-81)	25,395,033	0	25,395,033	0	0
0100172. 1958 CSO ANB 3.00% NLP (69)	137	0	137	0	0
0100173. 1958 CSO ANB 3.00% NLP CNF (32,44,46,51-55,57-58,60-17)	36,600,925	66,222	36,534,703	0	0
0100174. 1958 CSO ANB 3.00% NLP CRF (64-94,01,12,17,NB)	3,021,415	0	3,021,415	0	0
0100175. 1958 CSO ANB 3.00% NLP IDB (80)	12,867	0	12,867	0	0
0100176. 1958 CSO ANB 3.25% CRVM CNF (78)	1,219	0	1,219	0	0
0100177. 1958 CSO ANB 3.25% NLP CNF (79-80,83-87)	59,944	0	59,944	0	0
0100178. 1958 CSO ANB 3.50% CRVM (82)	16	0	16	0	0
0100179. 1958 CSO ANB 3.50% CRVM CNF (60-87)	14,692,076	22,386	14,669,691	0	0
0100180. 1958 CSO ANB 3.50% CRVM CRF (72-91,93-98)	1,938,495	0	1,938,495	0	0
0100181. 1958 CSO ANB 3.50% CRVM IDB (52,57,60-79,81-84,86-87,91,93-95,98)	54,707,343	0	54,707,343	0	0
0100182. 1958 CSO ANB 3.50% MOD CRVM (70,72-73,75,77-84)	961,372	0	961,372	0	0
0100183. 1958 CSO ANB 3.50% NJ CNF (65-78)	4,173,251	0	4,173,251	0	0
0100184. 1958 CSO ANB 3.50% NLP (79,84,87)	1,144	0	1,144	0	0
0100185. 1958 CSO ANB 3.50% NLP CNF (44,58-60,63-87)	2,049,635	697	2,048,937	0	0
0100186. 1958 CSO ANB 3.50% NLP CRF (71-85,90-91)	695,376	0	650,129	0	45,247
0100187. 1958 CSO ANB 4.00% CRVM CNF (76-88,90-92,95-96,02,05)	15,886,016	0	15,886,016	0	0
0100188. 1958 CSO ANB 4.00% CRVM CRF (78-89)	237,689	0	237,689	0	0
0100189. 1958 CSO ANB 4.00% CRVM IDB (77-86,92)	19,429,708	0	19,429,708	0	0
0100190. 1958 CSO ANB 4.00% NJ CNF (75-89,92)	29,161,628	0	29,161,628	0	0
0100191. 1958 CSO ANB 4.00% NLP (83-87)	11,926	0	11,926	0	0
0100192. 1958 CSO ANB 4.00% NLP CNF (76-88)	7,375,465	0	7,375,465	0	0
0100193. 1958 CSO ANB 4.00% NLP CRF (79-84)	278,717	0	79,541	0	199,176
0100194. 1958 CSO ANB 4.50% CRVM (81-88)	66,901,371	0	66,901,371	0	0
0100195. 1958 CSO ANB 4.50% CRVM CNF (75-76,78-87,98)	10,445,649	0	10,445,649	0	0
0100196. 1958 CSO ANB 4.50% CRVM CRF (71-74,81-89)	16,120,432	0	16,120,432	0	0
0100197. 1958 CSO ANB 4.50% CRVM IDB (79-91,03)	53,806,907	0	53,806,907	0	0
0100198. 1958 CSO ANB 4.50% MOD CRVM CNF (81-88)	70,957,491	0	70,957,491	0	0
0100199. 1958 CSO ANB 4.50% NJ CNF (81-85)	10,376,973	0	10,376,973	0	0
0100200. 1958 CSO ANB 4.50% NLP (83)	64	0	64	0	0
0100201. 1958 CSO ANB 4.50% NLP CNF (79-89,91)	16,276,653	0	16,276,653	0	0
0100202. 1958 CSO ANB 4.50% NLP CRF (83,87)	115,805	0	115,805	0	0
0100203. 1958 CSO ANB 4.50% NLP IDB (81)	38	0	38	0	0
0100204. 1958 CSO ANB 5.50% CRVM CNF (87-89)	1,317,168	0	1,317,168	0	0
0100205. 1958 CSO ANB 5.50% CRVM IDB (87-88)	888,263	0	888,263	0	0
0100206. 1958 CSO ANB 5.50% NLP CNF (81-91)	19,816,104	0	19,816,104	0	0
0100207. 1958 CSO ANB 6.00% CRVM CNF (83-86)	6,747,301	0	6,747,301	0	0
0100208. 1958 CSO ANB 6.00% CRVM IDB (83-86)	75,224,560	0	75,224,560	0	0
0100209. 1958 CSO ANB 6.00% NLP CNF (83-86)	5,361,708	0	5,361,708	0	0
0100210. 1958 CSO JT ANB 3.00% NLP CRF (69-79)	220,659	0	220,659	0	0
0100211. 1961 CIET ALB 2.50% NLP IDB (68-73)	21,251	21,251	0	0	0
0100212. 1961 CIET ALB 3.00% NLP IDB (55,62,64-86)	10,354,346	10,354,346	0	0	0
0100213. 1961 CIET ALB 3.50% NLP IDB (54,63,65-77)	590,585	590,154	431	0	0
0100214. 1961 CIET ALB 4.00% NLP IDB (76-78)	50,657	50,657	0	0	0
0100215. 1961 CIET ANxB 3.00% NLP IDB (50,53,55,57-85)	1,637,094	1,637,094	0	0	0
0100216. 1961 CIET ANxB 3.50% NLP IDB (63-64,66-82)	730,480	667,531	62,948	0	0
0100217. 1961 CSI ALB 2.50% CRVM CNF (68-73,78)	884,617	882,843	1,773	0	0
0100218. 1961 CSI ALB 2.50% NLP CNF (68-73)	46,178	46,178	0	0	0
0100219. 1961 CSI ALB 3.00% CRVM CNF (32,40,45-49,52,58,62,64-86,89,96)	31,249,156	31,243,659	5,496	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100220. 1961 CSI ALB 3.00% NLP CNF (38,45-46,57-58,60-62,64-85,88,94)	28,435,703	28,434,352	1,352	0	0
0100221. 1961 CSI ALB 3.50% CRVM CNF (45,59,62,65,68-77)	3,429,980	3,426,942	3,038	0	0
0100222. 1961 CSI ALB 3.50% NLP CNF (56,62,64-77,79,81,88-89)	1,597,650	1,597,650	0	0	0
0100223. 1961 CSI ALB 3.50% NLP IDB (67)	2,435	0	2,435	0	0
0100224. 1961 CSI ALB 4.00% CRVM CNF (56,59,63,73,77-79)	454,972	454,972	0	0	0
0100225. 1961 CSI ALB 4.00% NLP CNF (77-78)	14,253	14,253	0	0	0
0100226. 1961 CSI ANxB 3.00% CRVM CNF (28-30,32-37,39-42,44-63,66-85)	11,720,826	11,720,826	0	0	0
0100227. 1961 CSI ANxB 3.00% NLP CNF (66-80,84,96)	2,175,667	2,175,667	0	0	0
0100228. 1961 CSI ANxB 3.50% CRVM CNF (39-82)	2,660,718	2,656,794	3,924	0	0
0100229. 1961 CSI ANxB 3.50% NLP CNF (41-43,45-56,58-60,62,65-84)	1,153,836	335,693	818,143	0	0
0100230. 1980 CET ALB 3.00% NLP CRF (84)	8,650	0	0	0	8,650
0100231. 1980 CET ALB 4.00% NLP CNF (86,06-10,12)	227,686	0	222,337	0	5,349
0100232. 1980 CET ALB 4.00% NLP CRF (85)	115,032	0	0	0	115,032
0100233. 1980 CET ALB 4.00% NLP IDB (84-85,88-92,06-10)	338,701	0	272,837	0	65,864
0100234. 1980 CET ALB 4.50% CRVM IDB (89-91)	39,888	0	39,888	0	0
0100235. 1980 CET ALB 4.50% NLP CNF (89-90,92-05)	9,264,503	0	7,943,861	0	1,320,642
0100236. 1980 CET ALB 4.50% NLP CRF (96-99,01-02,09)	364,581	0	350,137	0	14,444
0100237. 1980 CET ALB 4.50% NLP IDB (85-90,95-06)	43,172,861	0	43,127,236	0	45,625
0100238. 1980 CET ALB 5.00% NLP CNF (89-94)	824,971	0	375,757	0	449,214
0100239. 1980 CET ALB 5.00% NLP CRF (90-91)	14,619	0	14,619	0	0
0100240. 1980 CET ALB 5.00% NLP IDB (84-95)	9,441,592	0	9,441,592	0	0
0100241. 1980 CET ALB 5.25% NLP CRF (84-17)	3,303,808	0	3,303,808	0	0
0100242. 1980 CET ALB 5.50% NLP CNF (89-92)	1,662,740	0	850,698	0	812,042
0100243. 1980 CET ALB 5.50% NLP CRF	112,736	0	112,736	0	0
0100244. 1980 CET ALB 5.50% NLP IDB (80,84-99,10)	14,113,460	0	14,079,174	0	34,286
0100245. 1980 CET ALB 6.00% NLP IDB (86,88-92)	972,124	0	972,124	0	0
0100246. 1980 CET ANB 3.00% NLP CNF (89)	21,027	0	21,027	0	0
0100247. 1980 CET ANB 3.50% NLP CNF (85)	1,573	0	1,573	0	0
0100248. 1980 CET ANB 4.00% MOD CRVM CNF (86-89)	115,923,806	0	115,923,806	0	0
0100249. 1980 CET ANB 4.00% NLP CNF (85-06)	204,302	0	204,302	0	0
0100250. 1980 CET ANB 4.00% NLP IDB (89-94,96)	1,327,542	0	1,327,542	0	0
0100251. 1980 CET ANB 4.50% NLP CNF (85-88,01)	17,180	0	17,180	0	0
0100252. 1980 CET ANB 4.50% NLP CRF (94)	761	0	761	0	0
0100253. 1980 CET ANB 5.00% CRVM IDB (93-95)	59,921	0	59,921	0	0
0100254. 1980 CET ANB 5.00% NLP IDB (87-93)	848,113	0	848,113	0	0
0100255. 1980 CET ANB 5.50% NLP IDB (85-92)	85,490	0	85,490	0	0
0100256. 1980 CET ANB 6.00% NLP IDB (85-92)	367,722	0	367,722	0	0
0100257. 1980 CSO 4.00% CRVM CNF (10)	39,789	0	39,789	0	0
0100258. 1980 CSO 4.00% NJ CNF (79-88)	771,870	0	771,870	0	0
0100259. 1980 CSO 4.00% NLP CNF (79-88)	119,719	0	119,719	0	0
0100260. 1980 CSO 4.50% CRVM (95-06)	302,606	0	17,129	0	285,477
0100261. 1980 CSO 5.50% CRVM (90-91,95,97)	17,502	0	17,502	0	0
0100262. 1980 CSO 5.50% CRVM CNF (16,20)	623,804	0	623,804	0	0
0100263. 1980 CSO 5.50% NLP CNF (91,93-96)	110,255	0	110,255	0	0
0100264. 1980 CSO 6.00% CRVM (94-95)	62,110	0	62,110	0	0
0100265. 1980 CSO ALB 1.00% CRVM CNF (05-08)	4,109,537	0	4,109,537	0	0
0100266. 1980 CSO ALB 2.00% CRVM CNF (03-09)	73,871,118	0	73,871,118	0	0
0100267. 1980 CSO ALB 2.00% CRVM IDB (04,08)	22,722	0	22,722	0	0
0100268. 1980 CSO ALB 3.00% CRVM IDB (98-05,07)	430,970,377	0	430,970,377	0	0
0100269. 1980 CSO ALB 3.00% MOD CRVM (84-85)	21,083	0	0	0	21,083
0100270. 1980 CSO ALB 3.00% NLP CNF (63-67,71-72,00-01)	1,400,371	0	1,400,371	0	0
0100271. 1980 CSO ALB 3.50% CRVM CNF (97-06)	2,475,306	0	2,475,306	0	0
0100272. 1980 CSO ALB 3.50% CRVM IDB (85,99,14-19,22-NB)	843,578	0	843,578	0	0
0100273. 1980 CSO ALB 3.50% NLP CNF (67,70,75-76,81-86,92,97-02,05-06,13,15)	127,902	0	127,902	0	0
0100274. 1980 CSO ALB 3.50% NLP CRF (14-17)	611,769	0	611,769	0	0
0100275. 1980 CSO ALB 4.00% CRVM CNF (86,89-01,06-10)	614,970,485	0	608,714,224	0	6,256,261
0100276. 1980 CSO ALB 4.00% CRVM IDB (84-16)	4,914,377,811	0	4,721,347,296	0	193,030,515
0100277. 1980 CSO ALB 4.00% MOD CRVM (85)	1,318,967	0	46,071	0	1,272,896
0100278. 1980 CSO ALB 4.00% NLP CNF (80,84,86-12)	21,982,498	0	4,315,159	0	17,667,339
0100279. 1980 CSO ALB 4.00% NLP CRF (85,07-13)	117,994	0	98,288	0	19,706
0100280. 1980 CSO ALB 4.00% NLP IDB (89,92,06-09)	851,870	0	851,870	0	0
0100281. 1980 CSO ALB 4.50% CNF (96)	751	0	751	0	0
0100282. 1980 CSO ALB 4.50% CRVM (83-84)	29,478	0	29,478	0	0
0100283. 1980 CSO ALB 4.50% CRVM CNF (71,80,85-06)	1,583,323,271	0	1,361,252,035	0	222,071,236
0100284. 1980 CSO ALB 4.50% CRVM CRF (88-91,94-03)	3,614,956	0	3,596,857	0	18,100
0100285. 1980 CSO ALB 4.50% CRVM IDB (80-81,84-12,15)	4,993,602,537	0	4,835,004,300	0	158,598,237
0100286. 1980 CSO ALB 4.50% CRVM IDB ISL (95-01)	24,533,666	0	24,533,666	0	0
0100287. 1980 CSO ALB 4.50% NLP CNF (71,84-06)	194,428,366	0	181,078,592	0	13,349,774
0100288. 1980 CSO ALB 4.50% NLP CRF (85-92,94-01,03-06)	3,354,981	0	3,354,981	0	0
0100289. 1980 CSO ALB 4.50% NLP IDB (85-05)	1,559,443	0	1,531,919	0	27,524
0100290. 1980 CSO ALB 4.75% CRVM CNF (04)	290,735	0	0	0	290,735
0100291. 1980 CSO ALB 5.00% CRVM CNF (87-98)	142,872,910	0	86,428,480	0	56,444,430
0100292. 1980 CSO ALB 5.00% CRVM CRF (87-99)	4,636,855	0	4,636,855	0	0
0100293. 1980 CSO ALB 5.00% CRVM IDB (84-99,02-16)	431,683,371	0	429,873,458	0	1,809,912
0100294. 1980 CSO ALB 5.00% NLP CNF (82-98)	45,324,210	0	45,271,144	0	53,066
0100295. 1980 CSO ALB 5.00% NLP CRF (89-94)	24,866	0	24,555	0	310
0100296. 1980 CSO ALB 5.25% CRVM CRF (76,78-79,84-94,96,98,00)	19,027,239	0	19,027,239	0	0

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1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100297. 1980 CSO ALB 5.25% MOD CRVM (84-02,05)	1,813,543	0	1,813,543	0	0
0100298. 1980 CSO ALB 5.25% NLP CRF (78-80,82,84-00,04-08,NB)	4,202,018	0	4,202,018	0	0
0100299. 1980 CSO ALB 5.50% CRVM CNF (81,83,86-92,96)	177,147,265	0	111,121,499	0	66,025,766
0100300. 1980 CSO ALB 5.50% CRVM CRF (89-92)	86,795	0	86,795	0	0
0100301. 1980 CSO ALB 5.50% CRVM IDB (81-04,06-07)	1,254,941,547	0	1,244,572,656	0	10,368,891
0100302. 1980 CSO ALB 5.50% NLP CNF (85-19)	66,934,346	0	66,723,349	0	210,996
0100303. 1980 CSO ALB 5.50% NLP CRF (84-85,87-93)	785,585	0	729,958	0	55,628
0100304. 1980 CSO ALB 5.50% NLP IDB (87-94,96)	363,265	0	363,265	0	0
0100305. 1980 CSO ALB 5.75% NLP CNF (95-96)	45,745	0	45,745	0	0
0100306. 1980 CSO ALB 6.00% CRVM CNF (85-86)	1,543,046	0	1,543,046	0	0
0100307. 1980 CSO ALB 6.00% CRVM IDB (82-93)	215,853,203	0	215,834,718	0	18,485
0100308. 1980 CSO ALB 6.00% NLP CNF (84-95)	13,926,596	0	13,926,596	0	0
0100309. 1980 CSO ALB 6.00% NLP IDB (83,85-86)	38,587	0	38,587	0	0
0100310. 1980 CSO ANB 3.00% CRVM CNF (99-08)	170,969,110	0	170,969,110	0	0
0100311. 1980 CSO ANB 3.00% NLP CNF (84)	13,028	0	13,028	0	0
0100312. 1980 CSO ANB 3.00% NLP IDB (88-98)	10,769	0	10,769	0	0
0100313. 1980 CSO ANB 4.00% CRVM (85-87,90,92-08)	364,943,807	0	324,653,453	0	40,290,354
0100314. 1980 CSO ANB 4.00% CRVM CNF (89-08)	379,197,486	0	379,160,893	0	36,593
0100315. 1980 CSO ANB 4.00% CRVM CRF (89)	18	0	18	0	0
0100316. 1980 CSO ANB 4.00% CRVM IDB (88-08)	44,051,614	0	44,051,614	0	0
0100317. 1980 CSO ANB 4.00% MOD CRVM (92-93)	123,425,609	0	0	0	123,425,609
0100318. 1980 CSO ANB 4.00% MOD CRVM CNF (86-90,92-03)	58,623,397	0	58,623,397	0	0
0100319. 1980 CSO ANB 4.00% NJ CNF (89-03)	1,885,205	0	1,885,205	0	0
0100320. 1980 CSO ANB 4.00% NLP CNF (86-95,97-03)	2,778,991	0	2,778,991	0	0
0100321. 1980 CSO ANB 4.00% NLP CRF (86-90)	16,564,157	0	16,564,157	0	0
0100322. 1980 CSO ANB 4.50% CRVM CNF (89,95-05)	14,882,297	0	14,882,297	0	0
0100323. 1980 CSO ANB 4.50% CRVM CRF (86-96,98-03)	2,258,732	0	50,839	0	2,207,894
0100324. 1980 CSO ANB 4.50% CRVM IDB (82,84-86,94-05)	2,376,276,873	0	2,376,276,873	0	0
0100325. 1980 CSO ANB 4.50% MOD CRVM CNF (95-01)	11,197,753	0	11,197,753	0	0
0100326. 1980 CSO ANB 4.50% NLP (99-00)	242	0	242	0	0
0100327. 1980 CSO ANB 4.50% NLP CNF (82,86-87,89,91-93,95-97,00,03)	425,249	0	425,249	0	0
0100328. 1980 CSO ANB 4.50% NLP CRF (88-94,97-04)	5,013,621	0	5,013,621	0	0
0100329. 1980 CSO ANB 5.00% CRVM (85-94)	192,685,932	0	191,741,224	0	944,708
0100330. 1980 CSO ANB 5.00% CRVM CNF (93-94)	2,879,289	0	2,879,289	0	0
0100331. 1980 CSO ANB 5.00% CRVM IDB (87-94)	2,421,945	0	2,421,945	0	0
0100332. 1980 CSO ANB 5.00% MOD CRVM CNF (93-94)	602,104	0	602,104	0	0
0100333. 1980 CSO ANB 5.00% NLP CNF (82-96)	5,867,501	0	5,867,501	0	0
0100334. 1980 CSO ANB 5.00% NLP IDB (94)	10	0	10	0	0
0100335. 1980 CSO ANB 5.50% CRVM (85-92,95,00)	698,002,311	0	634,250,860	0	63,751,451
0100336. 1980 CSO ANB 5.50% CRVM CNF (85-95)	12,792,546	0	12,792,546	0	0
0100337. 1980 CSO ANB 5.50% CRVM IDB (85-92)	12,418,625	0	12,418,625	0	0
0100338. 1980 CSO ANB 5.50% CRVM IDB ISL (87-91)	53,097,561	0	53,097,561	0	0
0100339. 1980 CSO ANB 5.50% MOD CRVM (87-91)	164,762,367	0	0	0	164,762,367
0100340. 1980 CSO ANB 5.50% NLP CNF (35,72,82,85-97,99)	13,138,538	0	13,138,538	0	0
0100341. 1980 CSO ANB 6.00% CRVM (85-86)	72,728,505	0	72,728,505	0	0
0100342. 1980 CSO ANB 6.00% CRVM CNF (82-87)	315,376	0	315,376	0	0
0100343. 1980 CSO ANB 6.00% CRVM IDB (83-86)	1,916,252	0	1,916,252	0	0
0100344. 1980 CSO ANB 6.00% NLP CNF (85-92)	5,601,939	0	5,601,939	0	0
0100345. 2001 CSO 3.50% CRVM IDB (11-12,18-20)	35,771	0	35,771	0	0
0100346. 2001 CSO ALB 0.75% CRVM CNF (12-17)	128,995,495	0	128,995,495	0	0
0100347. 2001 CSO ALB 1.00% CRVM CNF (08-15)	37,181,696	0	37,181,696	0	0
0100348. 2001 CSO ALB 2.00% CRVM CNF (08-18)	29,506,015	0	29,166,404	0	339,612
0100349. 2001 CSO ALB 2.00% CRVM IDB (09)	960	0	960	0	0
0100350. 2001 CSO ALB 3.00% CRVM CNF (21-NB)	4,690,562	0	4,690,562	0	0
0100351. 2001 CSO ALB 3.00% CRVM IDB (09,21-NB)	31,283,942	0	1,353,367	0	29,930,575
0100352. 2001 CSO ALB 3.00% NLP CNF (21-22)	152,412	0	152,412	0	0
0100353. 2001 CSO ALB 3.50% CRVM (15-21)	2,720,336,339	0	2,720,336,339	0	0
0100354. 2001 CSO ALB 3.50% CRVM CNF (13-22)	5,042,001,727	0	5,016,423,577	0	25,578,150
0100355. 2001 CSO ALB 3.50% CRVM CRF (13-14)	24,800	0	24,800	0	0
0100356. 2001 CSO ALB 3.50% CRVM IDB (12-NB)	1,435,373,916	0	1,219,441,812	0	215,932,104
0100357. 2001 CSO ALB 3.50% NLP CNF (67,72-87,10-20)	18,929,482	0	18,726,470	0	203,012
0100358. 2001 CSO ALB 3.75% NLP IDB (13-16)	11,967	0	0	11,967	0
0100359. 2001 CSO ALB 4.00% CRVM CNF (00,05-18)	3,621,128,920	0	3,458,708,881	0	162,420,039
0100360. 2001 CSO ALB 4.00% CRVM CRF (09-12)	534,143	0	27,832	0	506,311
0100361. 2001 CSO ALB 4.00% CRVM IDB (06-12)	5,445,300,667	0	5,380,197,972	0	65,102,695
0100362. 2001 CSO ALB 4.00% NLP CNF (05-16)	57,437,614	0	56,217,862	0	1,219,752
0100363. 2001 CSO ALB 4.25% CRVM CNF (06-09)	896,851	0	0	0	896,851
0100364. 2001 CSO ALB 4.25% CRVM IDB (06-12)	4,742,923	0	4,742,923	0	0
0100365. 2001 CSO ALB 4.50% CRVM CNF (04-05)	398,078,432	0	384,132,317	0	13,946,115
0100366. 2001 CSO ALB 4.50% CRVM IDB (99-00,04-05,07)	367,847,979	0	367,847,979	0	0
0100367. 2001 CSO ALB 4.50% NLP CNF (89,91-92,04-05,07)	4,434,343	0	4,254,286	0	180,057
0100368. 2001 CSO ALB 4.75% CRVM CNF (05)	596,768	0	0	0	596,768
0100369. 2001 CSO ALB 4.75% CRVM IDB (04-05)	213,279	0	213,279	0	0
0100370. 2001 CSO ANB 0.00% CRVM CNF (14-17)	970,715	0	970,715	0	0
0100371. 2001 CSO ANB 2.00% CRVM CNF (09-17)	1,266,727	0	1,266,727	0	0
0100372. 2001 CSO ANB 3.00% CRVM CNF (08-17,21)	5,977,853	0	5,916,088	0	61,765
0100373. 2001 CSO ANB 3.50% CRVM CNF (13-22)	2,550,715,925	0	2,550,715,925	0	0
0100374. 2001 CSO ANB 3.50% CRVM IDB (00,12-NB)	1,524,408,350	0	1,521,240,613	0	3,167,737
0100375. 2001 CSO ANB 3.50% NLP (11-14,19-20)	71,855	0	71,855	0	0
0100376. 2001 CSO ANB 3.50% NLP CNF (13-15)	1,197,494	0	1,197,494	0	0
0100377. 2001 CSO ANB 4.00% CRVM CNF (06-12,14-18,20-22)	2,230,106,803	0	2,229,429,374	0	677,429
0100378. 2001 CSO ANB 4.00% CRVM IDB (06-12)	5,404,407,465	0	5,404,407,465	0	0
0100379. 2001 CSO ANB 4.00% NJ CNF (04-09)	1,545,008	0	1,545,008	0	0
0100380. 2001 CSO ANB 4.00% NLP (84,08-14,18-20)	1,662,969	0	1,662,969	0	0

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1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100381. 2001 CSO ANB 4.00% NLP CNF (04-05,07-19)	1,064,372	0	1,064,372	0	0
0100382. 2001 CSO ANB 4.25% CRVM IDB (06-09)	220,252	0	220,252	0	0
0100383. 2001 CSO ANB 4.50% CRVM CNF (04-09,15-18)	2,500,801	0	2,500,801	0	0
0100384. 2001 CSO ANB 4.50% CRVM IDB (04-05)	272,323,954	0	272,323,954	0	0
0100385. 2001 CSO ANB 4.75% CRVM IDB (04)	34,474	0	34,474	0	0
0100386. 2001 CSO ANB 5.00% CRVM CNF (11,22)	24,893	0	24,893	0	0
0100387. 2001 CSO ANB 5.50% CRVM CNF (80-87)	134,470	0	134,470	0	0
0100388. 2017 CSO ALB 0.75% CRVM CNF (17-19)	38,431,718	0	38,431,718	0	0
0100389. 2017 CSO ALB 3.00% CRVM CNF (21-NB)	35,448,805	0	35,448,805	0	0
0100390. 2017 CSO ALB 3.00% CRVM IDB (NB)	21,716	0	0	0	21,716
0100391. 2017 CSO ALB 3.00% NLP CNF (21)	3,595	0	3,595	0	0
0100392. 2017 CSO ALB 3.00% VM-20 NPR CNF (21-NB)	467,191,106	0	467,191,106	0	0
0100393. 2017 CSO ALB 3.50% CRVM CNF (17-20)	642,751,915	0	642,751,915	0	0
0100394. 2017 CSO ALB 3.50% NLP CNF (20)	12,536	0	12,536	0	0
0100395. 2017 CSO ALB 3.50% VM-20 NPR CNF (20)	230,413,716	0	230,413,716	0	0
0100396. 2017 CSO ALB 4.50% VM-20 NPR CNF (16-NB)	172,727,309	0	172,727,309	0	0
0100397. 2017 CSO ANB 4.50% VM-20 NPR CNF (17)	1,361,075	0	1,361,075	0	0
0100398. 50% OF GROSS PREMIUM (69,71-72,76,78-85,87-NB)	1,397,543	0	1,397,543	0	0
0100399. ACCOUNT BALANCE	23,267,065	0	0	0	23,267,065
0100400. ACTUARIES ANB 3.00% CRVM CNF (67-70)	13,471	0	13,471	0	0
0100401. ACTUARIES ANB 3.00% NLP CNF (68-70)	2,151	0	2,151	0	0
0100402. ACTUARIES ANB 4.00% NLP CNF (25-46,51,56,58-61)	405,914	405,914	0	0	0
0100403. AE 3.00% NLP CNF (42-68)	1,114,423	0	1,114,423	0	0
0100404. AE 3.50% ILL STD (32,34,36,38-39,41-49)	34,993	0	34,993	0	0
0100405. AE 3.50% NLP CNF (28-30,32,34,37,39-41,46,48-50,52-61,63,65,68)	171,229	0	171,229	0	0
0100406. AE ANB 3.00% CRVM CNF (46-49)	22,356	0	22,356	0	0
0100407. AE ANB 3.00% ILL STD CNF (55-56)	4,819	0	4,819	0	0
0100408. AE ANB 3.00% NLP CNF (34-35,38-53,56-57,63,65,67-72,74,77,80,98,03-04)	2,101,485	28,752	2,072,733	0	0
0100409. AE ANB 3.50% CRVM CNF (31-72)	12,754,930	12,202,251	552,680	0	0
0100410. AE ANB 3.50% ILL STD CNF (34-36,38-47,49,51-71,86)	857,656	21,157	836,499	0	0
0100411. AE ANB 3.50% NLP CNF (28-84,93)	9,641,729	6,790,025	2,851,704	0	0
0100412. AE ANB 4.00% NLP CNF (40-49)	207,175	207,175	0	0	0
0100413. AM 2.50% NLP CNF (44-59,62-69,71,74)	3,120,085	0	3,120,085	0	0
0100414. AM(5) ANB 3.00% ILL STD CNF (42-62)	141,397	56,108	85,289	0	0
0100415. AM(5) ANB 3.00% NJ CNF (47)	31,085	0	31,085	0	0
0100416. AM(5) ANB 3.00% NLP CNF (42-62)	1,578,229	16,943	1,561,285	0	0
0100417. AM(5) ANB 3.50% CRVM CNF (44-46)	3,434	0	3,434	0	0
0100418. AM(5) ANB 3.50% CRVM IDB (42-48)	1,501,040	0	1,501,040	0	0
0100419. CHILD RIDER (1/2 OF GP)	794,803	0	794,803	0	0
0100420. GURANTEED INSURABILITY (84,86,20-NB)	36,808	0	36,808	0	0
0100421. SPEC GRP EXP ANB 3.50% NLP CRF (64)	1,031,540	0	0	0	1,031,540
0100422. STD IND ANxB 3.00% CRVM CNF (48-56)	147,921	147,921	0	0	0
0100423. STD IND ANxB 3.00% NLP CNF (44,49-56,63)	27,122	27,122	0	0	0
0100424. STD IND ANxB 3.50% CRVM CNF (28,34-67)	956,381	952,624	3,757	0	0
0100425. STD IND ANxB 3.50% ILL STD CNF (28,36-39,42-43,46-47,49,58)	5,097	5,097	0	0	0
0100426. STD IND ANxB 3.50% NLP CNF (25-67)	9,657,078	9,628,860	28,218	0	0
0100427. SUBST IND ANxB 3.50% CRVM CNF (40-46,49-66)	253,538	253,538	0	0	0
0100428. SUBST IND ANxB 3.50% NLP CNF (36-67)	714,473	714,473	0	0	0
0100429. UNEARNED PREMIUM RESERVE (81-07,10)	747,036	0	153,747	0	593,289
0199997. Totals (Gross)	55,481,606,757	270,048,700	53,296,183,426	86,678	1,915,287,953
0199998. Reinsurance ceded	24,730,670,193	0	24,355,814,697	12,562	374,842,934
0199999. Life Insurance: Totals (Net)	30,750,936,564	270,048,700	28,940,368,729	74,116	1,540,445,019
0200001. 11.00% CARVM DEF (85)	743,422	XXX	329,492	XXX	413,930
0200002. 11.25% CARVM DEF (83-84)	384,357	XXX	118,247	XXX	266,110
0200003. 11.50% CARVM DEF (85)	5,769,220	XXX	5,532,340	XXX	236,879
0200004. 11.75% CARVM DEF (83-84)	5,931,389	XXX	4,274,275	XXX	1,657,114
0200005. 1951 GAM 2.50% IMM (88)	888,373	XXX	888,373	XXX	0
0200006. 1951 GAM 3.25% Proj to 1960 IMM (60)	2,512	XXX	2,512	XXX	0
0200007. 1951 GAM 3.50% BOTH (55-56,59-62,64-67)	17,678,462	XXX	0	XXX	17,678,462
0200008. 1951 GAM 3.50% IMM (52,63,69)	173,797	XXX	85,949	XXX	87,848
0200009. 1951 GAM 4.00% BOTH (68)	589,890	XXX	0	XXX	589,890
0200010. 1951 GAM 4.00% CRF (71,74)	41,249	XXX	0	XXX	41,249
0200011. 1951 GAM 5.00% BOTH (69)	142,562	XXX	0	XXX	142,562
0200012. 1971 ANNUITY TABLE 3.50% DEF (75-81,91-92)	722,850	XXX	722,850	XXX	0
0200013. 1971 GAM 10.75% BOTH (83)	5,984	XXX	0	XXX	5,984
0200014. 1971 GAM 11.25% BOTH (83-84)	1,049,642	XXX	10,901	XXX	1,038,741
0200015. 1971 GAM 5.00% BOTH (70-74)	3,268,553	XXX	0	XXX	3,268,553
0200016. 1971 GAM 6.00% BOTH (75-77,79-80)	5,696,995	XXX	0	XXX	5,696,995
0200017. 1971 GAM 6.00% IMM (74,77-79)	475,035	XXX	13,879	XXX	461,156
0200018. 1971 GAM 7.50% BOTH (80,82)	1,091,197	XXX	0	XXX	1,091,197
0200019. 1971 GAM 7.50% IMM (81-82)	23,664	XXX	7,778	XXX	15,887
0200020. 1971 GAM 7.75% BOTH (83)	13,246	XXX	0	XXX	13,246
0200021. 1971 GAM 9.75% BOTH (83)	35,060	XXX	0	XXX	35,060
0200022. 1971 IAM 11.00% (85)	20,172	XXX	20,172	XXX	0
0200023. 1971 IAM 11.25% (83-84)	2,468,903	XXX	2,461,162	XXX	7,741
0200024. 1971 IAM 11.25% IMM (83-84)	59,964	XXX	59,964	XXX	0
0200025. 1971 IAM 4.00% DEF (76-79,81-97,08)	7,679,094	XXX	7,679,094	XXX	0
0200026. 1971 IAM 5.50% CRF (83)	414,723	XXX	414,723	XXX	0
0200027. 1971 IAM 6.00% (76,84-85)	107,147	XXX	107,147	XXX	0
0200028. 1971 IAM 6.00% IMM (75-79)	28,322	XXX	28,322	XXX	0
0200029. 1971 IAM 7.50% (75,81-85)	9,491,144	XXX	9,491,144	XXX	0
0200030. 1971 IAM 7.50% IMM (80-82)	30,495	XXX	30,495	XXX	0
0200031. 1983 GAM 11.00% BOTH (85)	104,845,847	XXX	3,808	XXX	104,842,039
0200032. 1983 GAM 11.25% BOTH (83-84)	26,562,715	XXX	0	XXX	26,562,715
0200033. 1983 GAM 11.25% IMM (83)	549,077	XXX	0	XXX	549,077
0200034. 1983 GAM 4.75% BOTH (98)	298	XXX	0	XXX	298

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200035. 1983 GAM 5.00% BOTH (96)	61	XXX	0	XXX	61
0200036. 1983 GAM 5.25% BOTH (97)	193	XXX	0	XXX	193
0200037. 1983 GAM 5.50% BOTH (99)	308	XXX	0	XXX	308
0200038. 1983 GAM 5.75% BOTH (92)	3,844	XXX	0	XXX	3,844
0200039. 1983 GAM 6.00% BOTH (76,78-79,87,89-91)	248,274	XXX	0	XXX	248,274
0200040. 1983 GAM 6.00% IMM (03)	236,019	XXX	0	XXX	236,019
0200041. 1983 GAM 6.25% BOTH (88-89,98)	1,495,279	XXX	0	XXX	1,495,279
0200042. 1983 GAM 6.50% BOTH (86,94)	62,800,098	XXX	0	XXX	62,800,098
0200043. 1983 GAM 6.75% BOTH (96-97)	19,439,451	XXX	0	XXX	19,439,451
0200044. 1983 GAM 6.75% DEF (91-96,98)	1,553,797	XXX	0	XXX	1,553,797
0200045. 1983 GAM 7.00% BOTH (93)	6,985,756	XXX	0	XXX	6,985,756
0200046. 1983 GAM 7.00% IMM (93)	10,913	XXX	10,913	XXX	0
0200047. 1983 GAM 7.25% BOTH (87,95)	85,016,190	XXX	0	XXX	85,016,190
0200048. 1983 GAM 7.50% BOTH (80-82,85)	98,330	XXX	0	XXX	98,330
0200049. 1983 GAM 7.75% BOTH (92)	19,161,936	XXX	0	XXX	19,161,936
0200050. 1983 GAM 7.75% IMM (92)	1,846	XXX	1,846	XXX	0
0200051. 1983 GAM 8.00% BOTH (87)	40,271,902	XXX	11,696	XXX	40,260,206
0200052. 1983 GAM 8.25% BOTH (90-91)	190,135,119	XXX	0	XXX	190,135,119
0200053. 1983 GAM 8.25% IMM (90-91)	20,044	XXX	20,044	XXX	0
0200054. 1983 GAM 8.75% BOTH (88-89)	207,873,348	XXX	0	XXX	207,873,348
0200055. 1983 GAM 8.75% IMM (89)	23,974	XXX	23,974	XXX	0
0200056. 1983 GAM 9.25% BOTH (86)	168,092,829	XXX	9,889	XXX	168,082,940
0200057. 1983a 10.75% IMM (83)	2,751,854	XXX	2,751,854	XXX	0
0200058. 1983a 11.00% BOTH (85)	214,562,662	XXX	214,562,662	XXX	0
0200059. 1983a 11.00% IMM (85)	308,870	XXX	308,870	XXX	0
0200060. 1983a 11.25% BOTH (84)	18,501,394	XXX	18,501,394	XXX	0
0200061. 1983a 4.50% BOTH (05)	515,874	XXX	515,874	XXX	0
0200062. 1983a 4.75% BOTH (98-99,03,05)	4,811,739	XXX	4,811,739	XXX	0
0200063. 1983a 4.85% IMM (97)	11,169	XXX	11,169	XXX	0
0200064. 1983a 5.00% BOTH (94,96,01-02)	9,600,394	XXX	9,600,394	XXX	0
0200065. 1983a 5.25% BOTH (93,97,00,05)	3,737,342	XXX	3,737,342	XXX	0
0200066. 1983a 5.50% BOTH (95)	3,784,565	XXX	3,784,565	XXX	0
0200067. 1983a 5.75% BOTH (92,96)	771,018	XXX	771,018	XXX	0
0200068. 1983a 6.00% BOTH (87,90-91,93-95,97,03)	23,656,783	XXX	23,656,783	XXX	0
0200069. 1983a 6.25% BOTH (88-89,98-99)	356,317,209	XXX	356,317,209	XXX	0
0200070. 1983a 6.25% IMM (98)	86,627	XXX	86,627	XXX	0
0200071. 1983a 6.50% BOTH (86,94,97,02)	375,415,005	XXX	375,415,005	XXX	0
0200072. 1983a 6.50% IMM (94)	50,727	XXX	50,727	XXX	0
0200073. 1983a 6.75% BOTH (92,96-97,01)	918,033,755	XXX	918,033,755	XXX	0
0200074. 1983a 6.75% IMM (96-97)	80,046	XXX	80,046	XXX	0
0200075. 1983a 7.00% BOTH (90-91,93,00)	445,902,928	XXX	445,902,928	XXX	0
0200076. 1983a 7.00% IMM (93)	14,514	XXX	14,514	XXX	0
0200077. 1983a 7.25% BOTH (87,95)	345,542,946	XXX	345,542,946	XXX	0
0200078. 1983a 7.25% IMM (59,92,95)	47,810	XXX	47,810	XXX	0
0200079. 1983a 7.50% BOTH (84-85,88-89)	6,138,627	XXX	6,138,627	XXX	0
0200080. 1983a 7.75% BOTH (87-89,92)	256,295,332	XXX	256,295,332	XXX	0
0200081. 1983a 7.75% IMM (92)	14,305	XXX	14,305	XXX	0
0200082. 1983a 8.00% BOTH (86-87)	195,868,231	XXX	195,863,405	XXX	4,827
0200083. 1983a 8.00% IMM (87)	32,998	XXX	32,998	XXX	0
0200084. 1983a 8.20% (88)	30,345	XXX	0	XXX	30,345
0200085. 1983a 8.25% BOTH (89-91)	533,770,013	XXX	533,628,493	XXX	141,520
0200086. 1983a 8.25% IMM (90-91)	240,761	XXX	240,761	XXX	0
0200087. 1983a 8.75% BOTH (85,88-89)	485,151,417	XXX	485,151,417	XXX	0
0200088. 1983a 8.75% IMM (78,86,88-89)	777,673	XXX	777,673	XXX	0
0200089. 1983a 8.80% (86)	20,243	XXX	0	XXX	20,243
0200090. 1983a 9.25% BOTH (86)	168,766,952	XXX	168,766,952	XXX	0
0200091. 1983a 9.25% IMM (86)	75,304	XXX	75,304	XXX	0
0200092. 1983a 9.40% (85)	7,302	XXX	0	XXX	7,302
0200093. 1983a 9.75% IMM (84)	605,973	XXX	605,973	XXX	0
0200094. 1994 GAR 4.00% IMM (13-16,18-19,22)	32,352	XXX	0	XXX	32,352
0200095. 1994 GAR 4.50% IMM (13-14,NB)	33,299	XXX	0	XXX	33,299
0200096. 1994 GAR 5.00% IMM (11,22-NB)	68,000	XXX	0	XXX	68,000
0200097. 1994 GAR 5.25% BOTH (05-06)	359,773,218	XXX	0	XXX	359,773,218
0200098. 1994 GAR 5.25% IMM (05,10)	90,197	XXX	26,662	XXX	63,535
0200099. 1994 GAR 5.50% BOTH (04,07-08)	436,563,149	XXX	0	XXX	436,563,149
0200100. 1994 GAR 6.00% BOTH (09)	6,656,230	XXX	0	XXX	6,656,230
0200101. 1994 GAR 6.25% BOTH (98-99)	448,177	XXX	0	XXX	448,177
0200102. 1994 GAR 6.25% IMM (99)	31,707	XXX	31,707	XXX	0
0200103. 1994 GAR 6.50% BOTH (02)	47,504,382	XXX	0	XXX	47,504,382
0200104. 1994 GAR 6.75% BOTH (01)	49,040,761	XXX	0	XXX	49,040,761
0200105. 1994 GAR 6.75% IMM (01)	320,865	XXX	320,865	XXX	0
0200106. 1994 GAR 7.00% BOTH (00)	48,096,751	XXX	0	XXX	48,096,751
0200107. 1994 GAR 7.00% IMM (00)	24,190	XXX	24,190	XXX	0
0200108. 1994 GAR 7.50% DEF (82)	3,390	XXX	0	XXX	3,390
0200109. 2000a 4.75% BOTH (99)	628	XXX	628	XXX	0
0200110. 2000a 5.00% BOTH (02)	27,770	XXX	27,770	XXX	0
0200111. 2000a 5.25% BOTH (00)	2,050	XXX	2,050	XXX	0
0200112. 2000a 6.25% BOTH (99)	184,501	XXX	184,501	XXX	0
0200113. 2000a 6.50% BOTH (02)	2,442,085	XXX	2,442,085	XXX	0
0200114. 2000a 7.00% BOTH (00)	488,741	XXX	488,741	XXX	0
0200115. 2012 IAM 3.25% IMM (18-19)	4,959	XXX	4,959	XXX	0
0200116. 2012 IAM 3.50% IMM (18-19,22)	73,430	XXX	73,430	XXX	0
0200117. 2012 IAM 3.75% IMM (17-19,22)	28,465	XXX	28,465	XXX	0
0200118. 2012 IAM 4.00% IMM (15-16,18-19,22)	331,645	XXX	331,645	XXX	0
0200119. 3.00% CARVM DEF (21)	186,739,910	XXX	186,739,910	XXX	0
0200120. 3.25% CARVM DEF (20,22)	524,422,541	XXX	524,422,541	XXX	0
0200121. 3.50% CARVM DEF (72-78,13,15,17-18)	183,292,848	XXX	183,282,171	XXX	10,678
0200122. 3.75% CARVM DEF (12-13,15-16,19)	431,853,681	XXX	431,470,070	XXX	383,611
0200123. 4.00% CARVM DEF (75-79,14)	25,522,948	XXX	20,800,690	XXX	4,722,258
0200124. 4.25% CARVM DEF (10-11,NB)	8,853,973	XXX	8,676,589	XXX	177,384
0200125. 4.50% CARVM DEF (05-08,10)	263,076,649	XXX	262,200,963	XXX	875,686
0200126. 4.75% CARVM DEF (03-04,07-08)	836,915,150	XXX	810,905,115	XXX	26,010,035

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200127. 5.00% CARVM DEF (98-99,03,08-09)	742,222,518	XXX	676,602,964	XXX	65,619,554
0200128. 5.25% CARVM DEF (94,96-99,01-02,05,10)	303,500,706	XXX	186,931,177	XXX	116,569,528
0200129. 5.50% CARVM DEF (79-82,93-94,96-97,00-02,06-08)	1,405,769,226	XXX	1,098,590,345	XXX	307,178,881
0200130. 5.75% CARVM DEF (93,95,00,04,08)	401,628,452	XXX	274,738,152	XXX	126,890,300
0200131. 6.00% CARVM DEF (92,95,03,09)	140,012,715	XXX	122,510,867	XXX	17,501,848
0200132. 6.25% CARVM DEF (87,90-92,99,03,09)	320,170,971	XXX	252,202,930	XXX	67,968,041
0200133. 6.50% CARVM DEF (87,89-90,94,98)	431,830,635	XXX	397,794,745	XXX	34,035,890
0200134. 6.75% CARVM DEF (86,88,91,94,96,01-02)	403,152,633	XXX	357,284,006	XXX	45,868,627
0200135. 7.00% CARVM DEF (88-89,93,97,00-01)	346,299,728	XXX	327,392,469	XXX	18,907,258
0200136. 7.25% CARVM DEF (86,93,00)	109,361,777	XXX	73,080,542	XXX	36,281,235
0200137. 7.50% CARVM DEF (95)	5,439,032	XXX	3,975,430	XXX	1,463,602
0200138. 7.75% CARVM DEF (92)	5,263,616	XXX	5,020,039	XXX	243,577
0200139. 8.00% CARVM DEF (84-85,87,92)	140,724,473	XXX	102,341,162	XXX	38,383,310
0200140. 8.25% CARVM DEF (83,90-91)	13,597,142	XXX	9,791,957	XXX	3,805,185
0200141. 8.50% CARVM DEF (84-85,87,90)	268,577,964	XXX	208,758,714	XXX	59,819,250
0200142. 8.75% CARVM DEF (83,88-89,91)	185,707,857	XXX	142,869,648	XXX	42,838,209
0200143. 9.00% CARVM DEF (89)	21,975,644	XXX	17,839,343	XXX	4,136,301
0200144. 9.25% CARVM DEF (86,88)	35,550,464	XXX	32,249,556	XXX	3,300,909
0200145. 9.50% CARVM DEF (86)	14,287,308	XXX	12,319,129	XXX	1,968,179
0200146. a-1949 3.50% IMM (63,68-69,71)	7,273	XXX	7,273	XXX	0
0200147. a-1949 PROJ TO 70 3.50% DEF (75-89)	1,605,321	XXX	1,605,321	XXX	0
0200148. a-2000 1.25% IMM (13)	6,535	XXX	6,535	XXX	0
0200149. a-2000 4.00% BOTH (13)	70,502	XXX	70,502	XXX	0
0200150. a-2000 4.00% IMM (13,15-17)	343,524	XXX	343,524	XXX	0
0200151. a-2000 4.25% IMM (12)	115,091	XXX	115,091	XXX	0
0200152. a-2000 4.50% IMM (14)	4,680	XXX	4,680	XXX	0
0200153. a-2000 5.00% BOTH (11)	274,796	XXX	274,796	XXX	0
0200154. a-2000 5.00% IMM (88,11)	35,767	XXX	35,767	XXX	0
0200155. a-2000 5.25% (05-06,10)	11,512,398	XXX	11,512,398	XXX	0
0200156. a-2000 5.25% IMM (65,05-06,10)	182,481	XXX	182,481	XXX	0
0200157. a-2000 5.50% BOTH (98,04,07-08)	5,371,174	XXX	5,371,174	XXX	0
0200158. a-2000 5.50% IMM (64,74,98,04,07-08)	178,712	XXX	178,712	XXX	0
0200159. a-2000 6.00% BOTH (99,03,09)	7,315,212	XXX	7,306,603	XXX	8,609
0200160. a-2000 6.00% IMM (72,99,03,09)	109,280	XXX	109,280	XXX	0
0200161. a-2000 6.25% BOTH (98-99)	5,733,592	XXX	5,733,592	XXX	0
0200162. a-2000 6.25% IMM (98-99)	4,859	XXX	4,859	XXX	0
0200163. a-2000 6.50% (02)	2,602,881	XXX	2,602,881	XXX	0
0200164. a-2000 6.50% BOTH (02)	73,653	XXX	73,653	XXX	0
0200165. a-2000 6.50% IMM (02)	13,010	XXX	13,010	XXX	0
0200166. a-2000 6.75% (01)	5,048,659	XXX	5,048,659	XXX	0
0200167. a-2000 6.75% BOTH (01)	101,536	XXX	101,536	XXX	0
0200168. a-2000 6.75% IMM (77,88-89,01)	25,896	XXX	25,896	XXX	0
0200169. a-2000 7.00% BOTH (00)	8,233,418	XXX	8,233,418	XXX	0
0200170. a-2000 7.00% IMM (00)	20,081	XXX	20,081	XXX	0
0200171. ACCOUNT VALUE (01)	247,428,511	XXX	246,450,809	XXX	977,702
0200172. ACCT VALUE DEF (65,67-69,72-77,79-80,82-84,86-87,99-02,04-05,21)	666,719	XXX	666,719	XXX	0
0200173. American Men Ultimate 3.50% BOTH (29)	34,303	XXX	0	XXX	34,303
0200174. DEPOSIT ADMINISTRATION FUNDS AND SUPPLEMENTAL FUNDS (82-83,85-86,88-92,95-NB)	7,865,784,457	XXX	0	XXX	7,865,784,457
0200175. PA 4.00% DEF (70)	349,738	XXX	349,738	XXX	0
0200176. RET ANN 3.00% DEF (90)	37,422	XXX	37,422	XXX	0
0200177. RET ANN 3.00%/15/2.75% DEF (73)	20,175	XXX	20,175	XXX	0
0200178. RET ANN 3.50%/20/3.00% DEF (80)	1,331,047	XXX	1,331,047	XXX	0
0200179. RET ANN 3.75%/15/3.50% DEF (80)	6,328	XXX	6,328	XXX	0
0200180. VA CARVM - CASH VALUE BASIS	154,299,279	XXX	140,891,207	XXX	13,408,072
0200181. VM21 GA CSV	795,747,359	XXX	772,342,293	XXX	23,405,066
0200182. VM21 Stochastic Excess	778,324,348	XXX	768,284,601	XXX	10,039,747
0299997. Totals (Gross)	23,973,797,096	XXX	13,118,598,442	XXX	10,855,198,654
0299998. Reinsurance ceded	11,536,614,348	XXX	10,571,461,166	XXX	965,153,182
0299999. Annuities: Totals (Net)	12,437,182,748	XXX	2,547,137,276	XXX	9,890,045,472
0300001. 1937 SA 2.00% IMM (56)	2,954	0	2,954	0	0
0300002. 1937 SA 2.50% BOTH (43,56)	1,797	0	1,797	0	0
0300003. 1937 SA 3.00% IMM (41,57)	6,035	0	6,035	0	0
0300004. 1971 IAM 11.00% IMM (85)	310,730	0	310,730	0	0
0300005. 1971 IAM 11.25% IMM (83-84)	635,875	0	635,875	0	0
0300006. 1971 IAM 3.50% IMM (62-63,66,71-72,74)	99,827	0	99,827	0	0
0300007. 1971 IAM 4.50% (69)	3,360	0	3,360	0	0
0300008. 1971 IAM 6.00% IMM (75-79)	43,967	0	43,967	0	0
0300009. 1971 IAM 7.50% (75,81-85)	204,915	0	21,683	0	183,232
0300010. 1983a 11.00% IMM (85)	8,108	0	8,108	0	0
0300011. 1983a 11.25% IMM (84)	2,797	0	2,797	0	0
0300012. 1983a 5.75% IMM (96)	487,405	0	487,405	0	0
0300013. 1983a 6.00% IMM (93-95,97)	2,333,866	0	2,333,866	0	0
0300014. 1983a 6.50% IMM (94)	3,613,146	0	3,383,160	0	229,986
0300015. 1983a 6.75% (85,96-97)	8,679,518	0	8,080,905	0	598,613
0300016. 1983a 7.00% IMM (93)	2,002,788	0	1,781,001	0	221,788
0300017. 1983a 7.25% IMM (59,92,95)	3,667,218	0	3,412,855	0	254,363
0300018. 1983a 7.50% IMM (86,88,92-93,96-97)	166,932	0	76,231	0	90,701
0300019. 1983a 7.75% IMM (92)	2,681,073	0	2,505,852	0	175,221
0300020. 1983a 8.00% IMM (87)	1,116,797	0	1,089,206	0	27,591
0300021. 1983a 8.25% IMM (90-91)	6,363,194	0	6,029,469	0	333,725
0300022. 1983a 8.75% IMM (78,86,88-89)	5,355,742	0	4,728,154	0	627,588
0300023. 1983a 9.25% (86)	326,184	0	326,184	0	0
0300024. 1994 GAR 2.00% IMM (21)	99,177	0	0	0	99,177
0300025. 1994 GAR 2.25% IMM (20-21)	37,120	0	0	0	37,120
0300026. 1994 GAR 2.50% IMM (21-22)	62,740	0	0	0	62,740
0300027. 1994 GAR 2.75% IMM (19-22)	673,721	0	0	0	673,721
0300028. 1994 GAR 3.00% IMM (19-20)	72,653	0	0	0	72,653
0300029. 1994 GAR 3.25% IMM (17-18)	86,633	0	0	0	86,633
0300030. 1994 GAR 3.50% IMM (19)	312,090	0	0	0	312,090

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300031. 1994 GAR 3.75% IMM (16-19,22-NB)	873,634	0	0	0	873,634
0300032. 1994 GAR 4.00% IMM (13-16,18-19,22)	1,229,189	0	246,063	0	983,127
0300033. 1994 GAR 4.25% IMM (12,18-19,22)	795,903	0	19,138	0	776,764
0300034. 1994 GAR 4.50% IMM (13-14,NB)	534,826	0	39,273	0	495,553
0300035. 1994 GAR 4.75% IMM (NB)	103,777	0	0	0	103,777
0300036. 1994 GAR 5.00% IMM (11,22-NB)	226,552	0	0	0	226,552
0300037. 1994 GAR 5.25% IMM (05,10)	189,332	0	15,294	0	174,038
0300038. 1994 GAR 5.50% IMM (07-08)	79,172	0	0	0	79,172
0300039. 1994 GAR 6.00% IMM (08-09)	162,675	0	34,287	0	128,388
0300040. 2012 IAM 1.00% IMM (20-21)	2,382,436	0	2,331,282	0	51,154
0300041. 2012 IAM 1.25% IMM (21-22)	780,579	0	758,640	0	21,939
0300042. 2012 IAM 1.50% IMM (20-21)	25,451,142	0	23,626,708	0	1,824,435
0300043. 2012 IAM 1.75% IMM (20-22)	37,922,073	0	34,906,920	0	3,015,153
0300044. 2012 IAM 2.00% IMM (20-22)	35,450,403	0	34,480,792	0	969,611
0300045. 2012 IAM 2.25% IMM (18,20-22)	52,707,145	0	48,912,471	0	3,794,674
0300046. 2012 IAM 2.50% IMM (19-22)	51,111,328	0	48,842,574	0	2,268,754
0300047. 2012 IAM 2.75% IMM (18-22)	44,044,147	0	40,666,949	0	3,377,199
0300048. 2012 IAM 3.00% IMM (18-20,22)	47,388,207	0	44,693,149	0	2,695,059
0300049. 2012 IAM 3.25% IMM (18-19)	14,094,978	0	13,134,042	0	960,936
0300050. 2012 IAM 3.50% IMM (18-19,22)	31,166,196	0	29,078,776	0	2,087,420
0300051. 2012 IAM 3.75% IMM (17-19,22)	78,087,856	0	74,053,578	0	4,034,278
0300052. 2012 IAM 4.00% IMM (15-16,18-19,22)	103,269,891	0	96,928,858	0	6,341,033
0300053. 2012 IAM 4.25% IMM (19,22)	28,393,769	0	25,572,874	0	2,820,895
0300054. 2012 IAM 4.50% IMM (NB)	42,780,339	0	39,064,884	0	3,715,455
0300055. 2012 IAM 4.75% IMM (NB)	14,291,096	0	13,256,210	0	1,034,886
0300056. 2012 IAM 5.00% IMM (NB)	47,980,969	0	44,197,012	0	3,783,957
0300057. 2012 IAM 5.50% IMM (15)	582	0	0	0	582
0300058. 3.00% CARVM IMM (21)	2,115,748	0	2,115,748	0	0
0300059. 3.25% CARVM IMM (20,22)	3,475,296	0	3,475,296	0	0
0300060. 3.50% CARVM IMM (17-18)	1,894,582	0	1,894,582	0	0
0300061. 3.75% CARVM IMM (12-13,15-16,19)	4,878,756	0	4,878,756	0	0
0300062. 4.00% CARVM IMM (14)	844,866	0	844,866	0	0
0300063. 4.25% CARVM IMM (11,NB)	2,188,230	0	2,188,230	0	0
0300064. 4.50% CARVM IMM (05-06,10)	657,131	0	657,131	0	0
0300065. 4.75% CARVM IMM (04,07-08)	587,411	0	587,411	0	0
0300066. 5.00% CARVM IMM (03,09)	455,017	0	455,017	0	0
0300067. 5.25% CARVM IMM (98-99)	348,350	0	348,350	0	0
0300068. 5.50% CARVM IMM (94,96-97,01-02)	657,886	0	657,886	0	0
0300069. 5.75% CARVM IMM (93,00)	236,665	0	236,665	0	0
0300070. 6.00% CARVM IMM (95)	107,184	0	107,184	0	0
0300071. 6.25% CARVM IMM (92)	31,712	0	31,712	0	0
0300072. 6.50% CARVM IMM (90)	8,106	0	8,106	0	0
0300073. 6.75% CARVM IMM (91)	18,025	0	18,025	0	0
0300074. 7.00% CARVM IMM (89)	30,199	0	30,199	0	0
0300075. a-2000 4.00% IMM (13,15-17)	46,035,221	0	41,092,104	0	4,943,117
0300076. a-2000 4.25% IMM (12)	15,670,149	0	13,420,052	0	2,250,096
0300077. a-2000 4.50% IMM (14)	31,370,706	0	28,199,294	0	3,171,412
0300078. a-2000 5.00% IMM (88,11)	11,000,102	0	10,487,583	0	512,519
0300079. a-2000 5.25% IMM (65,05-06,10)	28,328,295	0	27,339,994	0	988,301
0300080. a-2000 5.50% IMM (64,74,98,04,07-08)	33,696,162	0	31,402,951	0	2,293,211
0300081. a-2000 6.00% IMM (72,99,03,09)	14,118,059	0	13,252,481	0	865,578
0300082. a-2000 6.25% IMM (98-99)	6,972,831	0	6,371,202	0	601,629
0300083. a-2000 6.50% IMM (02)	7,034,328	0	6,517,844	0	516,483
0300084. a-2000 6.75% IMM (77,88-89,01)	7,960,499	0	7,575,801	0	384,698
0300085. a-2000 7.00% IMM (00)	7,015,113	0	6,611,239	0	403,874
0300086. a-2000 ANB 4.00% IMM (NB)	1,058,805	0	1,058,805	0	0
0300087. VM21 GA CSV	1,588,175	0	1,588,175	0	0
0300088. VM21 Stochastic Excess	9,601,494	0	8,849,006	0	752,488
0399997. Totals (Gross)	940,941,661	0	872,532,889	0	68,408,772
0399998. Reinsurance ceded	9,858,739	0	4,673,600	0	5,185,139
0399999. SCWLC: Totals (Net)	931,082,922	0	867,859,289	0	63,223,633
0400001. 1926 INTERCO W/1941 CSO 3.00% (59-93,99)	278,419	90,084	188,335	0	0
0400002. 1926 INTERCO W/1941 SI 3.00% (57,60-83,89,94)	71,533	71,533	0	0	0
0400003. 1926 INTERCO W/AE 3.00% (64-75)	13,719	0	13,719	0	0
0400004. 1941 CSO w/26-33 DI 3.50% FPT	3,054	0	3,054	0	0
0400005. 1958 CSO ANB 3.00% FPT CNF (54-59,61-87,90-95)	15,123	0	15,123	0	0
0400006. 1959 ADB 3.00% (60-61,63-20)	5,430,153	0	5,430,153	0	0
0400007. 1959 ADB W/1958 CSO 3.00% (57-19,22-NB)	1,257,618	0	1,257,618	0	0
0400008. 1959 ADB W/1958 CSO 3.00% CNF (56,60-NB)	6,031,496	0	6,031,496	0	0
0400009. 1959 ADB W/1958 CSO 3.00% CRF (75,77-91,93-95,97,00,02-03,06-07,10-14)	13,614	0	12,285	0	1,329
0400010. 1959 ADB W/1958 CSO 3.00% IDB (76-19)	397,459	0	395,020	0	2,439
0400011. 1959 ADB W/1958 CSO 3.50% (57,59)	111	0	111	0	0
0400012. 1959 ADB W/1958 CSO 3.50% CRVM CNF (63-73,75,13-14)	21,334	0	21,334	0	0
0400013. 1959 ADB w/1958 CSO 3.50% CRVM CRF	5,260	0	5,260	0	0
0400014. 1959 ADB w/1958 CSO 4.00% (80-98)	1,101,558	0	1,101,558	0	0
0400015. 1959 ADB W/1958 CSO 4.00% CRVM CNF (73-79)	37,742	0	37,742	0	0
0400016. 1959 ADB W/1958 CSO 4.50% CRVM CNF (80-88)	390,674	0	279,862	0	110,812
0400017. 1959 ADB W/1958 CSO 5.50% (67,78-81,83-84,86-00,06)	1,450,866	0	1,450,866	0	0
0400018. 1959 ADB W/1961 CSI 3.00% (52-85,88,91)	538,251	538,251	0	0	0
0400019. 1959 ADB W/1980 CSO 4.00% (84-98)	313,513	0	313,513	0	0
0400020. 1959 ADB W/1980 CSO 4.00% CRVM CNF (06)	545,033	0	56,165	0	488,868
0400021. 1959 ADB W/1980 CSO 4.50% CRVM CNF (83,95-05)	15,476,835	0	1,560,226	0	13,916,609
0400022. 1959 ADB W/1980 CSO 5.00% CRVM CNF (93-94)	3,194,028	0	119,549	0	3,074,478
0400023. 1959 ADB W/1980 CSO 5.50% CRVM CNF (89-92)	592,831	0	234,714	0	358,116
0400024. 1959 ADB W/2001 CSO 3.50% CRVM CNF (13-19)	2,117,522	0	615,099	0	1,502,424

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400025. 1959 ADB W/2001 CSO 4.00% CRVM CNF (74,76,06-12)	7,402,432	0	1,707,787	0	5,694,645
0400026. 1959 ADB W/2001 CSO 4.50% CRVM CNF (05)	183,917	0	78,297	0	105,620
0400027. 1961 CSI 3.00% (62,65-86)	212,207	212,207	0	0	0
0400028. 1980 CSO ANB 3.00% FPT CNF (96-NB)	452,727	0	452,727	0	0
0400029. COMMON CARRIER (76-19,22-NB)	1,671	0	1,671	0	0
0400030. INTERCO DIS 3.00% (55-80,11)	136,753	94,439	42,313	0	0
0400031. INTERCO DIS 3.50% (68-75,84)	18,590	18,590	0	0	0
0499997. Totals (Gross)	47,706,042	1,025,104	21,425,599	0	25,255,340
0499998. Reinsurance ceded	22,400,356	0	2,237,370	0	20,162,986
0499999. Accidental Death Benefits: Totals (Net)	25,305,687	1,025,104	19,188,229	0	5,092,354
0500001. 1926 CLASS (3) 3.00% (58-60,64-67)	16	2	14	0	0
0500002. 1936-1940 P E - 1941 SI, 1941 CSO, 1961 SI 3.00% (53-89,91)	381,235	365,192	16,043	0	0
0500003. 1941 IND DIS W/41 CSO 3.00% (59-93)	69,846	0	69,846	0	0
0500004. 1941 IND DIS W/41 SI 3.00% (29,31-85,87,89-90,92,94)	124,328	124,328	0	0	0
0500005. 1941 IND DIS W/58 CSO 3.00% (63,67-88)	11,428	0	11,428	0	0
0500006. 1941 IND DIS W/61 CSI 3.00% (58-83)	188,593	188,593	0	0	0
0500007. 1941 IND DISMEMB 3.00% (51-67,74)	100,740	72,527	28,213	0	0
0500008. 1941 IND DISMEMB MODIFIED 3.00% (66-13,16,20)	1,108,713	0	1,108,713	0	0
0500009. 1952 Dis Prd 2 W/1958 CSO 3.00% (56-11,13,15)	2,018,791	0	2,018,791	0	0
0500010. 1952 DIS PRD 2 W/1958 CSO 3.00% CNF (86,89)	748	0	0	0	748
0500011. 1952 DIS PRD 2 W/1958 CSO 3.00% CRF (73-98,00-01,03-10,12-15)	8,208	0	8,208	0	0
0500012. 1952 DIS PRD 2 W/1958 CSO 3.00% IDB (84-19)	1,000,935	0	969,807	0	31,128
0500013. 1952 DIS PRD 2 W/1958 CSO 3.50% CRF	41	0	41	0	0
0500014. 1952 DIS PRD 2 W/1958 CSO 4.00% (80-90,94-98)	236,061	0	236,061	0	0
0500015. 1952 Dis Prd 2 W/1958 CSO 5.50% (86-98)	460,255	0	460,255	0	0
0500016. 1952 DIS PRD 2 W/1980 CSO 4.00% (68-77,84-98)	78,790	0	78,790	0	0
0500017. 1952 DIS PRD 2 W/1980 CSO 4.50%	123	0	123	0	0
0500018. 1952 DIS PRD 2 W/1980 CSO ANB 3.00% CNF (65-66,74,77,79-14,20-NB)	4,084,558	0	4,071,402	0	13,156
0500019. 1952 INTERCO DIS 3.50% (65-NB)	18,708,746	0	18,708,746	0	0
0500020. 1952 INTERCO DIS W/1958 CSO 3.00% (59-61,63-NB)	23,677,027	1,113	23,667,986	0	7,928
0500021. 1958 CSO ALB W/1952 DIS PRD 2 W/BEN 5 3.00% (63,77,79-80,84,86-89,91-92,95-98,00-13,15-16)	7,088	0	9	0	7,079
0500022. 1959 ADB 3.00% (60-61,63-20)	204,404	0	204,404	0	0
0500023. 1961 CSI 3.00% (62,65-86)	81,309	81,309	0	0	0
0500024. 1964 CDT 3.00% CRF (81-83,86-89,91,93-94,96-98,01-03,13)	1,179	0	1,179	0	0
0500025. INTERCO DIS 3.00% (55-80,11)	14,102	14,049	53	0	0
0599997. Totals (Gross)	52,567,266	847,113	51,660,114	0	60,039
0599998. Reinsurance ceded	36,187,293	0	36,176,370	0	10,923
0599999. Disability-Active Lives: Totals (Net)	16,379,973	847,113	15,483,744	0	49,115
0600001. 1926 Class (3) W/1941 CSO 3.00%	1,704	1,704	0	0	0
0600002. 1926 Class (3) W/1941 CSO 3.50%	6,962	0	6,962	0	0
0600003. 1926 Class (3) W/1941 CSO 4.00%	2,754	0	2,754	0	0
0600004. 1926 Class (3) W/1941 CSO 4.50%	13,441	0	13,441	0	0
0600005. 1926 Class (3) W/1941 CSO 5.00%	1,736	0	1,736	0	0
0600006. 1926 Class (3) W/1941 CSO 5.50%	13,210	0	13,210	0	0
0600007. 1926 Class (3) W/1941 CSO 6.00%	6,126	0	6,126	0	0
0600008. 1952 DIS PRD 2 W/1958 CSO 3.00% (56-11,13,15)	68,266,790	13,267	68,253,523	0	0
0600009. 1952 DIS PRD 2 W/1958 CSO 3.50%	2,607,259	0	2,607,259	0	0
0600010. 1952 DIS PRD 2 W/1958 CSO 4.00% (80-90,94-98)	6,426,233	0	6,426,233	0	0
0600011. 1952 DIS PRD 2 W/1958 CSO 4.50%	15,108,739	0	15,108,739	0	0
0600012. 1952 DIS PRD 2 W/1958 CSO 5.00%	1,933,231	0	1,933,231	0	0
0600013. 1952 DIS PRD 2 W/1958 CSO 5.50% (86-98)	2,744,344	0	2,744,344	0	0
0600014. 1952 DIS PRD 2 W/1958 CSO 6.00%	617,041	0	617,041	0	0
0600015. 1952 DISABLED LIVES 3.50% (46,48,56-58,60-16,20)	44,274,563	0	44,274,563	0	0
0600016. 1952 INTERCO DIS 3.00% (63,68-70,73-74,81-91)	13,423,283	0	13,423,283	0	0
0600017. 1952 INTERCO DIS 3.50% (65-NB)	240,532	0	240,532	0	0
0600018. 1952 INTERCO DIS W/1958 CSO 3.00% (59-61,63-NB)	18,156	0	18,156	0	0
0600019. 1958 CSO ALB W/1952 DIS PRD 2 W/BEN 5 3.00% (63,77,79-80,84,86-89,91-92,95-98,00-13,15-16)	231,974	0	198,571	0	33,403
0600020. 1964 CDT 3.00% (64)	582,311	0	582,311	0	0
0600021. 1964 CDT 3.00% CRF (81-83,86-89,91,93-94,96-98,01-03,13)	40,796	0	40,796	0	0
0600022. 1970 INTERCO 3.00% (76,78-85,87,89-93)	6,523	0	0	0	6,523
0600023. 1970 INTERCO DIS 3.00% (68,70-02,04-06,08-09,11)	1,207,671	0	0	0	1,207,671
0600024. 1985 CIDA W/1980 CSO 3.00%	310,471	0	310,471	0	0
0600025. DISABILITY - DISABLED LIVES (78,89-91,93,95-96,98-99,03)	2,490,355	0	0	0	2,490,355
0699997. Totals (Gross)	160,576,204	14,971	156,823,281	0	3,737,952
0699998. Reinsurance ceded	23,789,311	0	23,620,327	0	168,984
0699999. Disability-Disabled Lives: Totals (Net)	136,786,893	14,971	133,202,954	0	3,568,968
0700001. Contingency Reserves	600,000	0	0	0	600,000
0700002. Deficiency Reserves	75,094	0	12,114	0	62,979
0700003. EXCESS PERSISTENCY BONUS	3,776,748	0	0	0	3,776,748

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700004. FOR EXCESS OF VALUATION NET PREMIUM OVER GROSS PREMIUMS (62-NB)	1,463,461,262	0	1,452,422,921	0	11,038,341
0700005. FOR NON-DEDUCTION OF DEFERRED FRACTIONAL PREMIUMS (58,63,65,68,80,82)	13,181,794	0	13,109,971	0	71,824
0700006. GIO / DI (84-88,03-05,07)	86	0	4	0	82
0700007. Immediate payment of claims (58,62,65,68,74,81-82)	2,328,670	0	2,265,734	0	62,936
0700008. INSURGUARD RIDER (94-03)	7,927	0	4,128	0	3,800
0700009. LIVING BENEFIT OPTION (95-03,09)	4,571	0	2,095	0	2,476
0700010. MARKET VALUE OF EIUL OPTION	94,863,728	0	94,854,007	0	9,721
0700011. Substandard extra (66,68-71,73-01)	14,671,419	0	14,653,836	0	17,583
0700012. VLI MINIMUM DEATH BENEFIT GUARANTEE	35,981,483	0	35,978,026	0	3,457
0700013. Voluntary Reserve	505,000,000	0	505,000,000	0	0
0799997. Totals (Gross)	2,133,952,783	0	2,118,302,835	0	15,649,947
0799998. Reinsurance ceded	1,035,821,284	0	1,031,716,921	0	4,104,363
0799999. Miscellaneous Reserves: Totals (Net)	1,098,131,498	0	1,086,585,914	0	11,545,584
9999999. Totals (Net) - Page 3, Line 1	45,395,806,285	271,935,888	33,609,826,135	74,116	11,513,970,145

(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 $ 88,228,320 ; Annuities $ 3,184,587 ; Supplementary Contracts with Life Contingencies $ 50,441,821 ; Accidental Death Benefits $ 10,060 ; Disability - Active Lives $ 7,102 ; Disability - Disabled Lives $ 4,345 ; Miscellaneous Reserves $ 2,287,899 .

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

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

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 5,729,391
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: $ 8,484,806
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 [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 46,955,794,366
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Fair Value
7.3 State the amount of reserves established for this business: $ 1,975,854
7.4 Identify where the reserves are reported in the blank:
Page 3, Line 25

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [X] No [ ]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $ 27,970,243
8.2 State the amount of reserves established for this business: $ 500,000
8.3 Identify where the reserves are reported in the blank:
Exhibit 5

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: $ 60,012,179,915
9.2 State the amount of reserves established for this business: $ 32,073,973,246
9.3 Identify where the reserves are reported in the blank:
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
9999999 - Total (Column 4, only)			

NONE

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	123,630,716	834	12,454	12,827,264	0	267,321	0	0	0	6,534	92,145	97,448,498	12,975,666
2.	Additional contract reserves (b)	6,290,898,359	15,710	164,332	36,790,703	0	174	0	0	0	0	7,827,924	5,663,978,148	582,121,368
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	6,414,529,075	16,544	176,786	49,617,967	0	267,495	0	0	0	6,534	7,920,069	5,761,426,646	595,097,034
8.	Reinsurance ceded	906,908,047	0	161,792	0	0	168,588	0	0	0	913	355,002	905,687,052	534,700
9.	Totals (Net)	5,507,621,028	16,544	14,994	49,617,967	0	98,907	0	0	0	5,621	7,565,067	4,855,739,594	594,562,334
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	1,972,685,344	0	21,555	0	0	0	0	0	0	97,550	7,160,450	1,912,301,578	53,104,211
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	1,972,685,344	0	21,555	0	0	0	0	0	0	97,550	7,160,450	1,912,301,578	53,104,211
15.	Reinsurance ceded	379,790,876	0	0	0	0	0	0	0	0	6,150	795,680	372,398,218	6,590,828
16.	Totals (Net)	1,592,894,468	0	21,555	0	0	0	0	0	0	91,400	6,364,770	1,539,903,360	46,513,383
17.	TOTAL (Net)	7,100,515,496	16,544	36,549	49,617,967	0	98,907	0	0	0	97,021	13,929,837	6,395,642,954	641,075,717
18.	TABULAR FUND INTEREST	236,407,649	660	562	1,392,451	0	0	0	0	0	5,545	503,562	207,016,323	27,488,546
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,093,449,503	47,076,877	369,800,018	439,344,178	96,429,617	140,798,813
2. Deposits received during the year	69,113,729	627,070	13,352	57,227,851	1,416,525	9,828,931
3. Investment earnings credited to the account	43,589,653	3,146,892	21,152,816	13,660,728	3,147,016	2,482,201
4. Other net change in reserves	(7,049,813)	334,000	(161,723)	(2,205,041)	0	(5,017,049)
5. Fees and other charges assessed	340,377	0	47	340,330	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	179,898,629	7,814,289	47,938,495	91,117,983	6,738,138	26,289,724
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	1,018,864,066	43,370,550	342,865,921	416,569,403	94,255,020	121,803,172
10. Reinsurance balance at the beginning of the year	(327,927,324)	0	(338,777,832)	10,843,579	1,778	5,151
11. Net change in reinsurance assumed	(278,533)	0	0	(276,859)	105	(1,779)
12. Net change in reinsurance ceded	(25,914,336)	0	(24,550,673)	(1,363,663)	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(302,291,521)	0	(314,227,159)	11,930,383	1,883	3,372
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	716,572,545	43,370,550	28,638,762	428,499,786	94,256,903	121,806,544

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $ 0
2. Reported as Annuities Certain (captured in column 3) $ 0
3. Reported as Supplemental Contracts (captured in column 4) $ 0
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $ 0
5. Reported as Premium or Other Deposit Funds (captured in column 6) $ 0
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) $ 0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:								
1.1 Direct	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0
1.4 Net	0	0	0	0	0	0	0	0
2. In course of settlement:								
2.1 Resisted — 2.11 Direct	786,223	736,223	0	0	0	50,000	0	0
2.12 Reinsurance assumed	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded	0	0	0	0	0	0	0	0
2.14 Net	786,223	(b) 736,223	(b) 0	(b) 0	0	50,000	0	0
2.2 Other — 2.21 Direct	792,652,058	616,729,888	28,981,704	25,513,111	8,452,832	112,974,523	0	0
2.22 Reinsurance assumed	42,582,269	20,723,642	13,215	0	0	21,845,412	0	0
2.23 Reinsurance ceded	283,554,940	237,361,094	5,078,978	332,965	22,812	40,759,091	0	0
2.24 Net	551,679,387	(b) 400,092,436	(b) 23,915,941	(b) 25,180,146	8,430,020	(b) 94,060,844	0	0
3. Incurred but unreported:								
3.1 Direct	512,463,703	125,340,248	14,757,920	13,784,354	220,043	358,361,138	0	0
3.2 Reinsurance assumed	488,104,727	476,176,307	95,349	1,890,459	0	9,942,612	0	0
3.3 Reinsurance ceded	569,718,073	508,786,293	3,704,732	306,527	79,577	56,840,944	0	0
3.4 Net	430,850,357	(b) 92,730,262	(b) 11,148,537	(b) 15,368,286	140,466	(b) 311,462,806	0	0
4. TOTALS — 4.1 Direct	1,305,901,984	742,806,359	43,739,624	39,297,465	8,672,875	471,385,661	0	0
4.2 Reinsurance assumed	530,686,996	496,899,949	108,564	1,890,459	0	31,788,024	0	0
4.3 Reinsurance ceded	853,273,013	746,147,387	8,783,710	639,492	102,389	97,600,035	0	0
4.4 Net	983,315,967	(a) 493,558,921	(a) 35,064,478	40,548,432	8,570,486	405,573,650	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2 and $ 0 in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ 133,217,925 Group Life $ 3,568,968 , and Individual Annuities $ 0 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ 1,592,894,468 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	7,874,296,325	4,237,535,153	221,945,417	1,896,085,738	286,205,141	1,232,524,876	0	0
1.2 Reinsurance assumed	1,005,251,547	956,045,577	1,287,840	43,357,220	0	4,560,910	0	0
1.3 Reinsurance ceded	3,326,531,865	2,538,830,779	67,215,514	519,234,635	20,042,520	181,208,417	0	0
1.4 Net	(c) 5,553,016,007	2,654,749,951	156,017,743	1,420,208,323	266,162,621	1,055,877,369	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	1,305,901,984	742,806,359	43,739,624	39,297,465	8,672,875	471,385,661	0	0
2.2 Reinsurance assumed	530,686,996	496,899,949	108,564	1,890,459	0	31,788,024	0	0
2.3 Reinsurance ceded	853,273,013	746,147,387	8,783,710	639,492	102,389	97,600,035	0	0
2.4 Net	983,315,967	493,558,921	35,064,478	40,548,432	8,570,486	405,573,650	0	0
3. Amounts recoverable from reinsurers December 31, current year	275,978,114	262,957,746	12,225,188	0	0	795,180	0	0
4. Liability December 31, prior year:								
4.1 Direct	1,501,024,411	919,647,092	47,627,213	48,198,066	6,655,452	478,896,588	0	0
4.2 Reinsurance assumed	584,123,551	537,926,731	123,754	9,459,207	0	36,613,859	0	0
4.3 Reinsurance ceded	987,297,600	877,335,875	10,908,144	799,008	161,924	98,092,649	0	0
4.4 Net	1,097,850,362	580,237,948	36,842,823	56,858,265	6,493,528	417,417,798	0	0
5. Amounts recoverable from reinsurers December 31, prior year	56,714,440	50,388,370	5,605,467	0	0	720,603	0	0
6. Incurred Benefits								
6.1 Direct	7,679,173,898	4,060,694,420	218,057,828	1,887,185,137	288,222,564	1,225,013,949	0	0
6.2 Reinsurance assumed	951,814,992	915,018,795	1,272,650	35,788,472	0	(264,925)	0	0
6.3 Reinsurance ceded	3,411,770,952	2,620,211,667	71,710,801	519,075,119	19,982,985	180,790,380	0	0
6.4 Net	5,219,217,938	2,355,501,548	147,619,677	1,403,898,490	268,239,579	1,043,958,644	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 4,250,854 in Line 1.1, $ 4,250,854 in Line 1.4.
$ 4,250,854 in Line 6.1, and $ 4,250,854 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 782,458 in Line 1.1, $ 782,458 in Line 1.4.
$ 782,458 in Line 6.1, and $ 782,458 in Line 6.4.

(c) Includes $ 40,830,020 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	22,704,147	27,895,027	5,190,880
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	2,131,818	2,131,818
12.	Subtotals, cash and invested assets (Lines 1 to 11)	22,704,147	30,026,845	7,322,698
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	10,281,988	40,064,649	29,782,661
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	470,172	769,232	299,060
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	155,440,959	0	(155,440,959)
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	260,560,278	0	(260,560,278)
17.	Amounts receivable relating to uninsured plans	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	1,023,244,059	1,006,054,664	(17,189,395)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	0	0	0
21.	Furniture and equipment, including health care delivery assets	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	185,444,422	158,872,010	(26,572,412)
25.	Aggregate write-ins for other than invested assets	67,969,732	74,295,889	6,326,157
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,726,115,757	1,310,083,289	(416,032,468)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	1,726,115,757	1,310,083,289	(416,032,468)
	DETAILS OF WRITE-INS			
1101.	Other invested asset receivable	0	2,131,818	2,131,818
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	2,131,818	2,131,818
2501.	Accounts receivable	56,962,106	52,236,413	(4,725,693)
2502.	Investment receivables	11,007,626	22,059,476	11,051,850
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)	67,969,732	74,295,889	6,326,157

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Transamerica Life Insurance Company (TLIC or the Company) are presented on the basis of accounting practices prescribed or permitted by the Iowa Insurance Division (IID). The IID recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under Iowa Insurance Law. The National Association of Insurance Commissioners (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Iowa. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

The State of Iowa has adopted a prescribed accounting practice that differs from that found in the NAIC SAP related to the reported value of the assets supporting the Company's guaranteed separate accounts. As prescribed by Iowa Administrative Code 508A.1.4, the Company is entitled to value the assets of the guaranteed separate account at amortized cost, whereas the assets would be required to be reported at fair value under Statement of Statutory Accounting Principles (SSAP) No. 56, *Separate Accounts,* of the NAIC SAP. There is no impact to the Company's income or surplus as a result of utilizing this prescribed practice.

The State of Iowa has adopted a prescribed accounting practice that differs from that found in the NAIC SAP related to the reported value of assets supporting the Company's registered index linked annuity (RILA). In accordance with Iowa Administrative Code 508A.1.4, the Company is entitled to use book value accounting treatment for separate account investments backing the Company's RILA, whereas the assets would be required to be reported at fair value under SSAP No. 56. There is no impact to the Company's income or surplus as a result of utilizing this prescribed practice.

The State of Iowa has adopted a prescribed accounting practice that differs from that found in the NAIC SAP related to credit for reinsurance. As prescribed by Iowa Administrative Code 191-5.33 (10)(d), the Commissioner has deemed the book value of assets held in a comfort trust as acceptable security for purposes of taking reserve credit for liabilities ceded to an unauthorized reinsurer while it seeks reciprocal jurisdiction status. Under SSAP No. 61R, *Life, Deposit-Type and Accident and Health Reinsurance*, the market value of trust assets is considered allowable security. Reciprocal jurisdiction status was granted in 2023.

Pursuant to Iowa Administrative Code 521A.5(1)c, the State of Iowa has allowed a permitted accounting practice that differs from that found in NAIC SAP related to the valuation of a foreign insurance subsidiary, controlled and affiliated (SCA) entity. With the explicit permission of the IID, the Company values Transamerica Life (Bermuda) Ltd. (TLB), a foreign SCA, in accordance with SSAP No 97, *Subsidiary, Controlled and Affiliated Entities*, paragraph 8.b.i, as a U.S. insurance SCA entity at its underlying audited U.S. statutory equity. Absent this permitted practice, TLB would be valued in accordance with SSAP No. 97, paragraph 8.b.iv, as a foreign insurance SCA at its audited foreign statutory basis financial statements with certain adjustments. In addition, for Risk Based Capital (RBC) calculation purposes, this entity is categorized on page LR042 with Category 2 – Direct U.S. Life Subsidiaries.

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

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME (LOSS)					
(1) TLIC state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 729,379,115	$ (2,191,772,164)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
None				—	—
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
None				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 729,379,115	$ (2,191,772,164)
SURPLUS					
(5) TLIC state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 5,917,656,430	$ 5,662,941,298
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Comfort trust	61	3	1	—	234,829,410
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
TLB valuation	97	2	2.2	47,321,809	60,809,495
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 5,870,334,621	$ 5,367,302,393

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates 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

Revenues for policies with mortality or morbidity risk (including annuities with purchase rate guarantees) consist of the entire premium received and are recognized over the premium paying periods of the policies. Consideration received and benefits paid for annuity policies without mortality or morbidity risk are recorded using deposit accounting and recorded directly to an appropriate policy reserve account, without recognizing premium revenue. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

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

In addition, the Company uses the following accounting policies:

(1) Short-term investments are accounted for in the same manner as similar long-term investments. Investments in money market mutual funds are reported as cash equivalents and valued at fair value.

(2) Investments in bonds not backed by other loans are stated at amortized cost using the scientific interest method, except those with a NAIC designation of 6, which are stated at the lower of amortized cost or fair value.

NOTES TO FINANCIAL STATEMENTS

(3) Investments in common stocks are stated at fair value, except those investments in stocks of uncombined subsidiaries and affiliates, which are valued using applicable methods outlined in the Purposes and Procedures Manual of the NAIC Securities Valuation Office (SVO).

(4) Preferred stock is valued based on (a) the underlying characteristics (redeemable, perpetual or mandatory convertible), (b) the quality rating expressed as an NAIC designation, and (c) whether an asset valuation reserve (AVR) is maintained by the reporting entity. Investments in redeemable preferred stocks are stated at amortized cost, except those that are designated low quality, lower quality, or in or near default (NAIC designations 4 through 6), which are reported at the lower of amortized cost or fair value. Perpetual preferred stocks are reported at fair value, not to exceed any currently effective call price. Mandatory convertible preferred stocks (regardless if the preferred stock is redeemable or perpetual) are reported at fair value, not to exceed any currently effective call price, in the periods prior to conversion.

(5) The statement value of mortgage loans is equal to the unpaid aggregate loan balance adjusted for purchase discounts or premiums, less a valuation allowance for impaired loans and/or any non-admitted amounts recognized for statutory purposes, if applicable.

(6) Investments in loan-backed securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. The retrospective adjustment method is used to value all loan-backed securities unless the security has been impaired.

(7) Investments in SCA companies are stated in accordance with the Purposes and Procedures Manual of the NAIC SVO as well as SSAP No. 97 a replacement of SSAP No. 88, *Investments in Subsidiary, Controlled and Affiliated Entities*. At December 31, 2023, the Company held the following percentages of outstanding shares of common stock in SCA companies:

Percent	Company
100.0%	Garnet Assurance Corporation
100.0%	Life Investors Alliance LLC
100.0%	Garnet Assurance Corporation III
100.0%	AEGON Financial Services Group, Inc.
72.9%	AEGON Direct Marketing Services, Inc.
90.6%	Real Estate Alternatives Portfolio 3A, Inc.
100.0%	LIICA Re II, Inc.
100.0%	Transamerica Bermuda Re Ltd.
100.0%	TLIC Oakbrook Reinsurance Inc.
100.0%	TLIC Watertree Reinsurance Inc.
100.0%	Intersecurities Insurance Agency, Inc.
77.0%	Transamerica Asset Management, Inc.
100.0%	Transamerica Life (Bermuda) Ltd.
100.0%	Transamerica Pacific Re, Inc.
44.1%	Transamerica Fund Services, Inc.

The insurance SCA entities of TLIC Oakbrook Reinsurance, Inc. (TORI), TLIC Watertree Reinsurance, Inc. (TWRI), TLB, LIICA Re II, Inc. (LIICA Re II), and Transamerica Pacific Reinsurance, Inc. (TPRe) are carried at statutory equity, inclusive of the impacts of prescribed and permitted practices. The non-insurance SCA entities of Transamerica Asset Management, Inc. (TAM) and Transamerica Bermuda Re Ltd. (TBRe) are carried at audited GAAP equity. The remaining non-insurance SCA companies are carried at a value of zero, as they are unaudited.

(8) The accounting policies of the insurer with respect to investments in joint ventures, partnerships and limited liability companies follow the guidance as outlined in SSAP No. 48, *Joint Ventures, Partnerships and Limited Liability Companies*, and SSAP No. 97 of the NAIC SAP.

(9) All relevant derivative accounting policies are stated in Note 8.

(10) The Company does not include anticipated investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54R, *Individual and Group Accident and Health Contracts*.

(11) Liabilities for losses and loss/claim adjustment expenses for accident and health contracts are estimated by the Company's divisional actuaries using statistical claim development models to develop best estimates for medical and indemnity expense business and using tabular reserves employing mortality/morbidity tables and discount rates meeting minimum regulatory requirements for other business.

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

(13) Method used to estimate pharmaceutical rebate receivables - None.

D. Going Concern

Management has evaluated the ability of the Company to continue as a going concern and has determined that no substantial doubt exists with regard to the Company's ability to meet its obligations as they become due within one year after the issuance of the financial statements.

2. Accounting Changes and Corrections of Errors

During 2023, the Company received approval from the IID, pursuant to SSAP No. 97 to change the valuation methodology under which it values its investments in TPRe and LIICA Re II. Effective December 31, 2023, TPRe and LIICA Re II are valued at audited statutory equity, including the impacts of permitted practices, and consolidated in the Company's Risk-Based Capital. The valuation of these affiliates had previously been floored at $0.

On August 13, 2023, the Statutory Accounting Principles Working Group (SAPWG) adopted INT 23-01, *Net Negative (Disallowed) Interest Maintenance Reserve*, effective immediately. INT 23-01 provides optional, limited-time guidance, which allows the admittance of net negative (disallowed) interest maintenance reserve (IMR) if certain conditions are met, up to 10% of adjusted general account capital and surplus. Refer to Note 5S for further detail.

On January 10, 2024, the SAPWG adopted INT 23-04, *Scottish Re Life Reinsurance Liquidation Questions*, effective for reporting periods on or after December 31, 2023. INT 23-04 provides clarity that the Scottish Re liquidation should be accounted for as a commutation or recapture and reported as such, including all relevant disclosures. An impairment analysis shall be conducted and any remaining receivables in dispute or not secured by a trust shall be non-admitted. Refer to Notes 21C for further detail.

During 2022, it was determined that errors in the way in which the Company recognized the receipt of certain affiliated distributions in prior years resulted in net investment income being understated by $144,750,000, offset by a corresponding change in unrealized gains/losses. This was corrected in 2022, with the investment income understatement being reported as a correction of an error in the Summary of Operations with an offsetting change in unrealized gains/losses. This error had no net impact on surplus in current or prior periods.

NOTES TO FINANCIAL STATEMENTS

In addition to the above, there were additional balances misstated in prior year financial statement balances that have been corrected within the current year financial statements in accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*. These do not have a material impact on the financial statements and therefore have not been separately disclosed.

During 2022, the Company converted their Actuarial Guideline (AG) 36 reserves in their Indexed Universal Life (IUL) block of business into a new actuarial valuation system, AXIS. At the same time, as a result of increased functionality to allow for more precision and to ensure consistency, the Company refined their statutory valuation rate for specific states to utilize the maximum standard valuation interest rate. This resulted in a reserve decrease of $641,184,618 as of January 1, 2022, which has been reported in the Statement of Changes in Capital and Surplus.

3. Business Combinations and Goodwill - None.

4. Discontinued Operations - None.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2023 were as follows:

	Max	Min
Commercial	7.01%	5.13%
Agricultural	0.00%	0.00%
Residential	0.00%	0.00%

(2) The maximum percentage of any one admitted loan to the value of the security (exclusive of insured or guaranteed or purchase money mortgages) originated or acquired during the year ending December 31, 2023 at the time of origination or acquisition was 72%.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total - None.

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

a. Current Year		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
1. Recorded Investment (All)							
(a) Current	$ 36,965,461	$ —	$ 109,241	$ —	$ 9,371,756,777	$ —	$ 9,408,831,479
(b) 30-59 Days Past Due	—	—	137,559	—	4,134	—	141,693
(c) 60-89 Days Past Due	—	—	38,424	—	—	—	38,424
(d) 90-179 Days Past Due	—	—	5,183	—	—	—	5,183
(e) 180+ Days Past Due	—	—	14,295	—	—	—	14,295
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ 5,183	$ —	$ —	$ —	$ 5,183
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ 14,295	$ —	$ —	$ —	$ 14,295
(b) Interest Accrued	—	—	94	—	—	—	94
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 33,365,461	$ —	$ —	$ —	$ 842,361,636	$ —	$ 875,727,097

b. Prior Year		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
1. Recorded Investment							
(a) Current	$ 38,611,590	$ —	$ 133,190	$ —	$ 9,230,832,226	$ —	$ 9,269,577,006
(b) 30-59 Days Past Due	—	—	249,035	—	—	—	249,035
(c) 60-89 Days Past Due	—	—	—	—	—	—	—
(d) 90-179 Days Past Due	—	—	20,078	—	—	—	20,078
(e) 180+ Days Past Due	—	—	118,662	—	—	—	118,662
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—%	—%	—%	—%	—%	—%	—%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ 14,000,000	$ —	$ —	$ —	$ 853,620,461	$ —	$ 867,620,461

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan - None.

NOTES TO FINANCIAL STATEMENTS

(6) Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting - None.

(7) Allowance for Credit Losses - None.

(8) Mortgage Loans Derecognized as a Result of Foreclosure - None.

(9) The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring

	Current Year	Prior Year
(1) The total recorded investment in restructured loans, as of year-end	$ —	$ 1,517,184
(2) The realized capital losses related to these loans	$ —	$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

(4) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 91 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

C. Reverse Mortgages

(1) The Company's investment in reverse mortgages is recorded net of an appropriate reserve. The Reverse Mortgage reserve is calculated using the loan-level promissory note required approach for calculating estimated termination values once a maturity event has been reached.

(2) The Company's commitment includes making advances to the borrower until termination of the contract. The contract is terminated at the time the borrower moves, sells the property, dies, repays the loan balance, or violates the provisions of the loan contract. During 2023 the Company recognized $63,619 from the termination of one contracts.

(3) There was no reserve amount netted against the asset value as of December 31, 2023.

(4) Interest income of $196,936 was recognized in 2023.

During 2023, there were no reverse mortgages that were foreclosed or acquired by deed and transferred to real estate.

D. Loan-Backed Securities

(1) Prepayment assumptions were obtained from Moody's prepayment models. If assumptions were not available from these sources, internal estimates were used.

(2) There were $13,357,235 of loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) due to intent to sell or lack of intent and ability to hold during 2023.

	(1)	(2)		(3)
		OTTI Recognized in Loss		
	Amortized Cost Basis Before OTTI	(2a) Interest	(2b) Non-interest	Fair Value 1 – (2a + 2b)
OTTI recognized 1st quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st quarter (a+b)	$ —	$ —	$ —	$ —
OTTI recognized 2nd quarter				
d. Intent to sell	$ 13,357,235	$ 2,717,929	$ —	$ 10,639,306
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd quarter (d+e)	$ 13,357,235	$ 2,717,929	$ —	$ 10,639,306
OTTI recognized 3rd quarter				
g. Intent to sell	$ —	$ —	$ —	$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd quarter (g+h)	$ —	$ —	$ —	$ —
OTTI recognized 4th quarter				
j. Intent to sell	$ —	$ —	$ —	$ —
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th quarter (j+k)	$ —	$ —	$ —	$ —
m. Annual aggregate total (c+f+i+l)		$ 2,717,929	$ —	

NOTES TO FINANCIAL STATEMENTS

(3) For loan-backed and structured securities with a recognized OTTI due to the Company's cash flow analysis, in which the security is written down to estimated future cash flows discounted at the security's effective yield, the Company recognized OTTI of $27,295,125 during the current reporting period.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value (BACV) Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
22944BCX4	$ 813,804	$ 807,241	$ 6,563	$ 807,241	$ 726,973	3/31/2023
46637TAA8	13,357,234	10,639,305	2,717,929	10,639,305	10,639,305	6/30/2023
22944BCX4	750,055	745,553	4,502	745,553	623,136	9/30/2023
22944BCX4	726,495	721,892	4,603	721,892	706,679	12/31/2023
61762TAH9	11,169,072	9,792,181	1,376,891	9,792,181	7,289,550	12/31/2023
05604LAE2	19,744,689	—	19,744,689	—	5,781,890	12/31/2023
G4302*AA8	2,341,261	—	2,341,261	—	744,389	12/31/2023
69640GAA3	5,000,001	3,901,314	1,098,687	3,901,314	2,677,675	12/31/2023
Total	xxx	xxx	$ 27,295,125	xxx	xxx	xxx

(4) The unrealized losses of loan-backed and structured securities where fair value is less than cost or amortized cost for which an OTTI has not been recognized in earnings as of December 31, 2023 are as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$ 20,060,733
2. 12 months or longer	531,806,466

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

1. Less than 12 months	$ 863,093,426
2. 12 months or longer	3,866,147,852

(5) In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the probability and timing of collecting all contractual cash flows, the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis, the extent and duration of the decline in value, the reasons for the decline, and the performance of the security's underlying collateral and projected future cash flows.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) For securities lending agreements, the Company receives collateral equal to 102% of the fair value of the loaned domestic securities as of the transaction date. If the fair value of the collateral is at any time less than 102% of the fair value of the loaned securities, the counterparty is mandated to deliver additional collateral, the fair value of which, together with the collateral already held in connection with the lending transaction, is at least equal to 102% of the fair value of the loaned government or domestic securities. In the event the Company loans a foreign security and the denomination of the currency of the collateral is other than the denomination of the currency of the loaned foreign security, the Company receives and maintains collateral equal to 105% of the fair value of the loaned security. The collateral the Company received from securities lending activities was in the form of cash and on open terms. This cash collateral is reinvested and is not available for general corporate purposes. This program is conforming per the criteria set forth in the RBC calculation instructions. At December 31, 2023 and 2022, respectively, securities with a fair value of $1,791,701,673 and $2,140,563,829 were on loan under securities lending agreements as part of the program.

For mortgage-backed securities dollar repurchase agreements, 100% of the fair market value of the securities is transferred by the counterparty to the Company as collateral. Cash received as collateral will be invested as needed or used for general corporate purposes of the Company. At December 31, 2023, securities with a book value of $11,062,629 and a fair value of $11,219,385 were subject to dollar repurchase agreements. These securities have maturity dates that range from May 1, 2037 to September 1, 2053. At December 31, 2022, securities with a book value of $96,021,055 and a fair value of $88,254,964 were subject to dollar repurchase agreements. The Company does not have the legal right to recall or substitute the underlying assets prior to the transaction's scheduled termination. Upon scheduled termination, the counterparty is obligated to return substantially similar assets.

(2) See Note 5L for additional disclosure of assets pledged as collateral for other transactions.

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received

a. Aggregate amount collateral received

	Fair Value
1. Securities lending	
(a) Open	$ 2,292,405,603
(b) 30 days or less	—
(c) 31 to 60 days	—
(d) 61 to 90 days	—
(e) Greater than 90 days	—
(f) Subtotal (a+b+c+d+e)	$ 2,292,405,603
(g) Securities received	—
(h) Total collateral received (f+g)	$ 2,292,405,603
2. Dollar repurchase agreements	
(a) Open	$ 11,219,385
(b) 30 days or less	—
(c) 31 to 60 days	—
(d) 61 to 90 days	—
(e) Greater than 90 days	—
(f) Subtotal (a+b+c+d+e)	$ 11,219,385
(g) Securities received	—
(h) Total collateral received (f+g)	$ 11,219,385

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 2,303,624,988

c. Please refer to Note 5E(1).

(4) All of the reinvested securities lending collateral have been “one-line” reported on the Company’s balance sheet.

(5) Collateral Reinvestment

a. Aggregate amount collateral reinvested

	Amortized Cost	Fair Value
1. Securities lending		
(a) Open	$ 105,176,189	$ 105,176,189
(b) 30 days or less	937,967,492	937,690,561
(c) 31 to 60 days	562,218,371	562,165,991
(d) 61 to 90 days	84,143,741	84,114,410
(e) 91 to 120 days	295,584,719	295,687,443
(f) 121 to 180 days	307,315,091	307,423,302
(g) 181 to 365 days	—	—
(h) 1 to 2 years	—	—
(i) 2 to 3 years	—	—
(j) Greater than 3 years	—	—
(k) Subtotal (sum of a through j)	$ 2,292,405,603	$ 2,292,257,896
(l) Securities received	—	—
(m) Total collateral reinvested (k+l)	$ 2,292,405,603	$ 2,292,257,896
2. Dollar repurchase agreement		
(a) Open	$ —	$ —
(b) 30 days or less	—	—
(c) 31 to 60 days	—	—
(d) 61 to 90 days	—	—
(e) 91 to 120 days	—	—
(f) 121 to 180 days	—	—
(g) 181 to 365 days	—	—
(h) 1 to 2 years	—	—
(i) 2 to 3 years	—	—
(j) Greater than 3 years	—	—
(k) Subtotal (sum of a through j)	$ —	$ —
(l) Securities received	—	—
(m) Total collateral reinvested (k+l)	$ —	$ —

b. For repurchase agreements, the Company rigorously manages asset/liability risks via an integrated risk management framework. The Company’s liquidity position is monitored constantly and factors heavily in the management of the asset portfolio. Projections comparing liquidity needs to available resources in both adverse and routine scenarios are refreshed monthly. The results of these projections on time horizons ranging from 16 months to 24 months are the basis for the near-term liquidity planning. This liquidity model excludes new business (non applicable for the spread business), renewals and other sources of cash and assumes all liabilities are paid off on the earliest dates required. Interest rate risk is carefully managed, in part through rigorously defined and monitored derivatives programs.

For securities lending, the Company’s sources of cash that it uses to return the cash collateral are dependent upon the liquidity of the current market conditions. Under current conditions, the Company has securities with a par value of $2,300,569,547 (fair value of $2,292,257,896) that are currently tradable securities that could be sold and used to pay for the $2,292,405,603 in collateral calls that could come due under a worst-case scenario.

(6) Collateral not permitted to be sold or repledged - Not applicable.

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date - None.

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Information regarding the company policy or strategies for engaging in repo programs, policy for requiring collateral

Municipal repurchase agreements are investment contracts issued to municipalities that pay either a fixed or floating rate of interest on the guaranteed deposit balance. The related liabilities are equal to the policyholder deposit and accumulated interest on the contract. These municipal repurchase agreements require a minimum of 95% of the fair value of the securities transferred to be maintained as collateral.

A repo is a contract through which a seller of securities promises to buy them back at a later date at a mutually pre-agreed price. The company is required to post overcollateralization in return for the cash received. Securities may be lent out for a maximum maturity of 190 days (rollover allowed), with a limit of 190 days maturity on investment of repo activity proceeds (rollover allowed). Any transaction should have recall rights on a T+3 days basis to cope with excessive market disruption circumstances. The Company's repo policy sets collateral and margin percentages applicable to the type of repo activity, subject to minimum standards. In Repo transactions where the company must post margin to the counterparty, the residual counterparty exposure should be taken into account under the Company's Credit Name Limit Policy, but concentration requirements in the collateral received are not applicable, since the company is the receiver of cash.

(2) Type of Repo Trades Used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	NO	NO	NO	NO

(3) Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 Days to 1 Week	—	—	—	—
4. > 1 Week to 1 Month	—	—	—	—
5. > 1 Month to 3 Months	—	—	—	—
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	147,015,010	186,446,788	536,023,162	507,544,239
b. Ending Balance				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 Days to 1 Week	—	—	—	—
4. > 1 Week to 1 Month	—	—	—	—
5. > 1 Month to 3 Months	—	—	—	—
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	147,015,010	186,446,788	536,023,162	109,546,679

(4) Fair Value of Securities Sold and/or Acquired that Resulted in Default - None.

(5) Securities “Sold” Under Repo - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	$ 685,436,426
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	—
3. Fair Value	$ 272,524,255	$ 249,285,148	$ 661,825,471	$ 622,521,744
b. Ending Balance				
1. BACV	XXX	XXX	XXX	$ 155,610,919
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	—
3. Fair Value	$ 197,587,284	$ 249,285,148	$ 661,825,471	$ 157,359,203

NOTES TO FINANCIAL STATEMENTS

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

Ending Balance

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. Bonds - BACV	$ —	$ 142,610,916	$ 13,000,004	$ —	$ —	$ —	$ —	$ —
b. Bonds - FV	—	144,189,174	13,170,030	—	—	—	—	—
c. LB & SS - BACV	—	—	—	—	—	—	—	—
d. LB & SS - FV	—	—	—	—	—	—	—	—
e. Preferred Stock - BACV	—	—	—	—	—	—	—	—
f. Preferred Stock - FV	—	—	—	—	—	—	—	—
g. Common Stock	—	—	—	—	—	—	—	—
h. Mortgage Loans - BACV	—	—	—	—	—	—	—	—
i. Mortgage Loans - FV	—	—	—	—	—	—	—	—
j. Real Estate - BACV	—	—	—	—	—	—	—	—
k. Real Estate - FV	—	—	—	—	—	—	—	—
l. Derivatives - BACV	—	—	—	—	—	—	—	—
m. Derivatives - FV	—	—	—	—	—	—	—	—
n. Other Invested Assets - BACV	—	—	—	—	—	—	—	—
o. Other Invested Assets - FV	—	—	—	—	—	—	—	—
p. Total Assets - BACV	$ —	$ 142,610,916	$ 13,000,004	$ —	$ —	$ —	$ —	$ —
q. Total Assets - FV	$ —	$ 144,189,174	$ 13,170,030	$ —	$ —	$ —	$ —	$ —

p=a+c+e+g+h+j+l+n
q=b+d+f+g+i+k+m+o

(7) Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 147,015,010	$ 186,446,788	$ 536,023,162	$ 507,544,239
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 147,015,010	$ 186,446,788	$ 536,023,162	$ 109,546,679
2. Securities (FV)	—	—	—	—

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

Ending Balance

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$ 109,546,679	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Bonds - FV	—	—	—	—	—	—	—	—
c. LB & SS - FV	—	—	—	—	—	—	—	—
d. Preferred Stock - FV	—	—	—	—	—	—	—	—
e. Common Stock	—	—	—	—	—	—	—	—
f. Mortgage Loans - BACV	—	—	—	—	—	—	—	—
g. Real Estate - FV	—	—	—	—	—	—	—	—
h. Derivatives - FV	—	—	—	—	—	—	—	—
i. Other Invested Assets - FV	—	—	—	—	—	—	—	—
j. Total Collateral Assets - FV (Sum of a through i)	$ 109,546,679	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$ —
b. 30 Days or Less	—
c. 31 to 90 Days	—
d. > 90 Days	109,546,679

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity - None.

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash (Collateral - All)	$ 147,015,010	$ 186,446,788	$ 536,023,162	$ 507,544,239
2. Securities Collateral (FV)	—	—	—	—
b. Ending Balance				
1. Cash (Collateral - All)	$ 147,015,010	$ 186,446,788	$ 536,023,162	$ 109,546,679
2. Securities Collateral (FV)	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - None.

NOTES TO FINANCIAL STATEMENTS

H. Repurchase Agreements Transactions Accounted for as a Sale - None.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None.

J. Real Estate

(1) The Company recognized no impairment losses on real estate and did not include an amount in net realized capital gains (losses), within the Summary of Operations, for the year ended December 31, 2023.

The Company recognized impairment losses on real estate of $1,130,138 (IA-Cedar Rapids 6250 C St, Cedar Rapids, IA for $14,272, Schnock - 9990000522, Canyon Lake, CA for $548,971, Cole - 9990001147, Sacramento, CA for $566,895) and included in net realized capital gains (losses), within the Summary of Operations, for the year ended December 31, 2022.

The fair value of the properties was determined based on appraisals from a third-party appraiser, along with information obtained from discussions with internal asset managers and a listing brokers regarding recent comparable sales data and other relevant property information.

(2) Held for Sale

a. At December 31, 2023, the Company held no property classified as held-for-sale. At December 31, 2022, the Company held one property classified as held-for-sale with a book value of $501,400. The Company is working with an external commercial real estate advisor firm to actively market the properties and negotiate with potential buyers.

b. The Company disposed of multiple properties throughout 2023 and 2022 resulting in a net realized gains (losses) of ($349,776) and $1,898,156, respectively. These gains were included in the line item net realized capital gains (losses) within the Summary of Operations.

(3) No changes to a plan of sale for an investment in real estate occurred during 2023.

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

(5) The Company does not hold any real estate investments with participating mortgage loans.

K. Low-Income Housing Tax Credits (LIHTC)

For the year ending December 31, 2023, the Company had ownership interest in 52 LIHTC Investments with a carrying value of $75,024,058. The remaining years of unexpired tax credits ranged from one to eleven, and none of the properties were subject to regulatory review. The length of time remaining for holding periods ranged from one to fourteen years. The amount of contingent equity commitments expected to be paid during the years 2024 to 2029 is $1,806,465. Tax credits expenses recognized in 2023 were ($48,720,502) and other tax benefits recognized in 2023 were $2,943,777. There were no impairment losses, write-downs, or reclassifications during the year related to any of these credits.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted				
	Current Year				
	1	2	3	4	5
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 + 3)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	2,292,405,603	—	—	—	2,292,405,603
c. Subject to repurchase agreements	157,359,203	—	—	—	157,359,203
d. Subject to reverse repurchase agreements	—	—	—	—	—
e. Subject to dollar repurchase agreements	11,062,629	—	—	—	11,062,629
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—
i. FHLB capital stock	87,625,000	—	—	—	87,625,000
j. On deposit with states	38,088,709	—	—	—	38,088,709
k. On deposit with other regulatory bodies	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	3,936,651,963	—	—	—	3,936,651,963
m. Pledged as collateral not captured in other categories	2,229,848,081	—	—	—	2,229,848,081
n. Other restricted assets	7,337,107,343	—	—	—	7,337,107,343
o. Total restricted assets (sum of a through n)	$ 16,090,148,531	$ —	$ —	$ —	$ 16,090,148,531

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

NOTES TO FINANCIAL STATEMENTS

	Gross (Admitted & Nonadmitted) Restricted		Current Year			
	6	7	8	9	Percentage	
					10	11
Restricted Asset Category	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	0.00 %	0.00 %
b. Collateral held under security lending agreements	2,115,172,084	177,233,519	—	2,292,405,603	1.30	1.31
c. Subject to repurchase agreements	251,328,431	(93,969,228)	—	157,359,203	0.09	0.09
d. Subject to reverse repurchase agreements	—	—	—	—	0.00	0.00
e. Subject to dollar repurchase agreements	96,021,055	(84,958,426)	—	11,062,629	0.01	0.01
f. Subject to dollar reverse repurchase agreements	—	—	—	—	0.00	0.00
g. Placed under option contracts	—	—	—	—	0.00	0.00
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	0.00	0.00
i. FHLB capital stock	129,800,000	(42,175,000)	—	87,625,000	0.05	0.05
j. On deposit with states	37,927,312	161,397	—	38,088,709	0.02	0.02
k. On deposit with other regulatory bodies	—	—	—	—	0.00	0.00
l. Pledged as collateral to FHLB (including assets backing funding agreements)	5,335,364,876	(1,398,712,913)	—	3,936,651,963	2.23	2.25
m. Pledged as collateral not captured in other categories	2,268,005,852	(38,157,771)	—	2,229,848,081	1.26	1.28
n. Other restricted assets	5,984,129,947	1,352,977,396	—	7,337,107,343	4.16	4.20
o. Total restricted assets (sum of a through n)	$16,217,749,557	$ (127,601,026)	$ —	$16,090,148,531	9.12 %	9.21 %

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

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

	Gross (Admitted & Nonadmitted) Restricted				
	Current Year				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 + 3)
Derivatives	$ 2,228,261,751	$ —	$ —	$ —	$ 2,228,261,751
Secured funding agreements	1,448,872	—	—	—	1,448,872
AMBAC	137,458	—	—	—	137,458
Total (c)	$ 2,229,848,081	$ —	$ —	$ —	$ 2,229,848,081

	Gross (Admitted & Nonadmitted) Restricted		8	Percentage	
	6	7		9	10
Description of Assets	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives	$ 2,250,517,997	$ (22,256,246)	$ 2,228,261,751	1.26 %	1.28 %
Secured funding agreements	17,277,538	(15,828,666)	1,448,872	0.00	0.00
AMBAC	210,317	(72,859)	137,458	0.00	0.00
Total (c)	$ 2,268,005,852	$ (38,157,771)	$ 2,229,848,081	1.26 %	1.28 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

NOTES TO FINANCIAL STATEMENTS

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

	Gross (Admitted & Nonadmitted) Restricted				
	Current Year				
	1	2	3	4	5
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 + 3)
Reinsurance	$ 7,337,107,343	$ —	$ —	$ —	$ 7,337,107,343
Total (c)	$ 7,337,107,343	$ —	$ —	$ —	$ 7,337,107,343

	Gross (Admitted & Nonadmitted) Restricted		8	Percentage	
	6	7		9	10
Description of Assets	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Reinsurance	$ 5,984,129,947	$ 1,352,977,396	$ 7,337,107,343	4.16 %	4.20 %
Total (c)	$ 5,984,129,947	$ 1,352,977,396	$ 7,337,107,343	4.16 %	4.20 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

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

	1	2	3	4
Collateral Assets	BACV	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:				
a. Cash, cash equivalents and short-term investments	$ 787,036,274	$ 786,880,633	1.01 %	1.04 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	2,292,405,603	2,292,257,896	2.95	3.02
i. Other	30,241,377	30,226,947	0.04	0.04
j. Total collateral assets (sum of a+b+c+d+e+r+g+h+i)	$ 3,109,683,254	$ 3,109,365,476	4.00 %	4.10 %
Separate Account:				
k. Cash, cash equivalents and short-term investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (sum of k+l+m+n+o+p+q+r+s)	$ —	$ —	— %	— %

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

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

	1	2
	Amount	% of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 3,109,683,254	4.44 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %

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

M. Working Capital Finance Investments - None.

N. Offsetting and Netting of Assets and Liabilities - None.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	2023	2022	2023	2022	2023	2022
(1) Bonds - amortized cost	7	3	$ 45,825,500	$ 4,008,136	$ 46,271,191	$ 3,672,250
(2) LB & SS - amortized cost	—	—	—	—	—	—
(3) Preferred stock - amortized cost	—	—	—	—	—	—
(4) Preferred stock - fair value	—	—	—	—	—	—
(5) Total (1+2+3+4)	7	3	$ 45,825,500	$ 4,008,136	$ 46,271,191	$ 3,672,250

P. Short Sales - None.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	21	3
(2) Aggregate Amount of Investment Income	$ 1,180,898	$ 21,970

R. Reporting Entity's Share of Cash Pool by Asset Type - None.

S. Reporting Net Negative (Disallowed) IMR

The Company has admitted net negative (disallowed) IMR in accordance with the following criteria:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.
b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.
c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.
d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

(1) Net Negative (Disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 7,183,939	$ 7,183,939	$ —	$ —

(2) Negative (Disallowed) IMR Admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 7,183,939	$ 7,183,939	$ —	$ —

(3) Calculated Adjusted Capital and Surplus

	Total
Prior period, as of September 30, 2023, general account capital & surplus	$ 5,731,192,350
From prior period, as of September 30, 2023, SAP financials:	
Net positive goodwill (admitted)	—
EDP equipment & operating system software (admitted)	—
Net DTAs (admitted)	748,376,146
Net negative (disallowed) IMR (admitted)	—
Adjusted capital & surplus	$ 4,982,816,205

(4) Percentage of Adjusted Capital and Surplus

	Total
Percentage of total net negative (disallowed) IMR Admitted in general account or recognized in Separate Account to adjusted capital and surplus	0.14 %

(5) Allocated Gains/Losses to IMR from Derivatives

The Company did not include losses from derivatives that were reported at fair value prior to termination and did not include such losses in the admitted asset IMR balance.

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company did not recognize any impairment write down for its investments in joint ventures, partnerships and limited liability companies during 2023.

C. The Company had contingent commitments of $903,680,465 and $1,038,386,319 as of December 31, 2023 and 2022, respectively, to provide additional funding for various Joint Ventures, Partnerships and Limited Liability Companies, which includes LIHTC commitments disclosed in Note 5K.

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

A. Due and accrued income was excluded from surplus on the following basis:

Due and accrued interest income is excluded when payment exceeds 90 days past due, with the exception of mortgage loans in default. Due and accrued amounts determined to be uncollectible are written off through the Summary of Operations.

B. At December 31, 2023 and 2022, the Company excluded investment income due and accrued of $10,281,988 and $40,064,649, respectively. There were no amounts excluded for mortgage loans or real estate for either 2023 or 2022.

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

Interest Income Due and Accrued		Amount
1. Gross	$	636,170,105
2. Nonadmitted	$	10,281,988
3. Admitted	$	625,888,117

D. The aggregate deferred interest - None.

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

		Amount
Cumulative amounts of PIK interest included in the current principal balance	$	703,339

8. Derivative Instruments

A. The accounting for derivatives complies with the guidance as outlined in SSAP No. 86, *Derivatives,* except for limited derivatives hedging variable annuity guarantee benefits subject to fluctuations because of interest rate sensitives, which follow SSAP No. 108 *Derivative Hedging Variable Annuity Guarantees*, which leverages a portfolio of instruments.

Overview:

The Company may use various derivative instruments (options, caps, floors, swaps, foreign currency forwards, and futures) to manage risks related to its ongoing business operations. On the transaction date of the derivative instrument, the Company designates the derivative as either (A) hedging (fair value, foreign currency fair value, cash flow, foreign currency cash flow, forecasted transactions, or net investment in a foreign operation), (B) replication, (C) income generation, or (D) held for other investment/risk management activities. Replications, income generation and held for other investment/risk management activities do not qualify for hedge accounting under SSAP No. 86.

Derivative instruments used in hedging relationships are accounted for on a basis that is consistent with the hedged item (amortized cost or fair value). Derivative instruments used in replication relationships are accounted for on a basis that is consistent with the cash instrument and the replicated asset (amortized cost or fair value). Derivative instruments used in income generation relationships are accounted for on a basis that is consistent with the associated covered asset or underlying interest to which the derivative relates (amortized cost or fair value). Derivative instruments held for other investment/risk management activities are measured at fair value with value adjustments recorded in unassigned surplus.

Derivative instruments are subject to market risk, which is the possibility that future changes in market prices may make the instruments less valuable. The Company uses derivatives as hedges, consequently, when the value of the hedged asset or liability changes, the value of the hedging derivative is expected to move in the opposite direction. Market risk is a consideration when changes in the value of the derivative and the hedged item do not completely offset (correlation or basis risk) which is mitigated by active measuring and monitoring.

The Company is exposed to credit-related losses in the event of non-performance by counterparties to derivative instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit rating of 'BBB' or better. The credit exposure of interest rate swaps and currency swaps is represented by the fair value of contracts, aggregated at a counterparty level, with a positive fair value at the reporting date. The Company has entered into collateral agreements with certain counterparties wherein the counterparty is required to post assets on the Company's behalf. The posted amount is equal to the difference between the net positive fair value of the contracts and an agreed upon threshold that is based on the credit rating of the counterparty. Inversely, if the net fair value of all contracts with this counterparty is negative, then the Company is required to post assets.

Types of Derivative Instruments:

Interest rate swaps are used in the overall asset/liability management process to modify the interest rate characteristics of the underlying asset or liability. These interest rate swaps generally provide for the exchange of the difference between fixed and floating rate amounts based on an underlying notional amount. Typically, no cash is exchanged at the outset of the swap contract and a single net payment is exchanged each due date. Swaps that meet hedge accounting rules are carried in a manner consistent with the hedged item, generally at amortized cost, on the financial statements. If the swap is terminated prior to maturity, proceeds equal to the fair value of the contract are exchanged. These gains and losses may be included in IMR or AVR if the underlying instrument receives that treatment. Swaps not meeting hedge accounting rules are carried at fair value with fair value adjustments recorded in unassigned surplus. See Schedule DB, Part A.

Cross currency swaps are utilized to mitigate risks when the Company holds foreign denominated assets or liabilities therefore converting the asset or liability to a USD denominated security. These cross currency swap agreements involve the exchange of two principal amounts in two different currencies at the prevailing currency rate at contract inception. During the life of the swap, the counterparties exchange fixed or floating rate interest payments in the swapped currencies. At maturity, the principal amounts are again swapped at a pre-determined rate of exchange. Each asset or liability is hedged individually where the terms of the swap must meet the terms of the hedged instrument. For swaps qualifying for hedge accounting, the premium or discount is amortized into income over the life of the contract and the foreign currency translation adjustment is recorded as unrealized gain/loss in capital and surplus. Swaps not meeting hedge accounting rules are carried at fair value with fair value adjustments recorded in capital and surplus. If a swap is terminated prior to maturity, proceeds equal to the fair value of the contract are exchanged. These gains and losses may be included in IMR or AVR if the hedged instrument receives that treatment. See Schedule DB, Part A.

Total return swaps are used in the asset/liability management process to mitigate the delta risk created when the Company has issued minimum guarantee insurance contracts linked to an index. These total return swaps generally provide for the exchange of the difference between fixed leg (tied to the Standard and Poor's 500 (S&P) or other global market financial index) and floating leg (tied to Secured Overnight Financing Rate (SOFR)) amounts based on an underlying notional amount (also tied to the underlying index). Typically, no cash is exchanged at the outset of the swap contract and a single net payment is exchanged each due date. Swaps that meet hedge accounting rules are carried in a manner consistent with the hedged item, generally at amortized cost, on the financial statements. If the swap is terminated prior to maturity, proceeds equal to the fair value of the contract are exchanged. These gains and losses may be included in IMR or AVR if the underlying instrument receives that treatment. Swaps not meeting hedge accounting rules are carried at fair value with fair value adjustments recorded in unassigned surplus. See Schedule DB, Part A.

Variance swaps are used in the asset/liability management process to mitigate the gamma risk created when the Company has issued minimum guarantee insurance contracts linked to an index. These variance swaps are similar to volatility options where the underlying index provides for the market value movements. Variance swaps do not accrue interest. Typically, no cash is exchanged at the outset of initiating the variance swap, and a single receipt or payment occurs at the maturity or termination of the contract. The variance swaps that meet hedge accounting rules are carried in a manner consistent with the hedged item, generally at amortized cost, on the financial statements. If terminated prior to maturity, proceeds equal to the fair value of the contract are exchanged. These gains and losses may be included in IMR or AVR if the underlying instrument receives that treatment. Swaps not meeting hedge accounting rules are carried at fair value with fair value adjustments recorded in unassigned surplus. See Schedule DB, Part A.

NOTES TO FINANCIAL STATEMENTS

Bond forwards are used to hedge the interest rate risk (rho) that future liability claims increase as rates decrease, leading to higher guarantee values. Bond return swaps are also used to hedge interest rate risk of the underlying liability by exchanging performance and interest of a treasury asset for a funding level plus spread. See Schedule DB, Part A.

Futures contracts are used to hedge the liability risk associated with when the Company issues products providing the customer a return based on various global market indices. Futures are marked to market on a daily basis whereby a cash payment is made or received by the Company. These payments are recognized as realized gains or losses in the financial statements. See Schedule DB, Part B.

The Company issues products providing the customer a return based on the various global equity market indices. The Company uses options to hedge the liability option risk associated with these products. Options are marked to fair value in the balance sheet and fair value adjustments are recorded as unassigned surplus in the financial statements. See Schedule DB, Part A.

Caps are used in the asset/liability management process to mitigate the interest rate risk created due to a rapidly rising interest rate environment. The caps are similar to options where the underlying interest rate index provides for the market value movements. The caps do not accrue interest until the interest rate environment exceeds the caps strike rate. Cash is exchanged at the onset, and a single receipt or payment occurs at the maturity or termination of the contract. Caps that meet hedge accounting rules are carried in a manner consistent with the hedged item, generally at amortized cost, on the financial statements. If terminated prior to maturity, proceeds equal to the fair value of the contract are exchanged. These gains and losses may be included in IMR or AVR if the underlying instrument receives that treatment. Caps that do not meet hedge accounting rules are carried at fair value with fair value adjustments recorded in unassigned surplus. See Schedule DB, Part A.

The Company may use zero cost collars to hedge the interest rate risk associated with rising short term interest rates, whereby the exposure would otherwise adversely impact the Company's capital generation. The collar position(s) help range bound the floating rate by combining a cap and floor position. See Schedule DB, Part A.

The Company may sell products with expected benefit payments extending beyond investment assets currently available in the market. Because assets will have to be purchased in the future to fund future liability cash flows, the Company is exposed to the risk of future investments made at lower yields than what is assumed at the time of pricing. Forward-starting interest rate swaps are utilized to lock-in the current forward rate. The accrual of income begins at the forward date, rather than at the inception date. These forward-starting swaps meet hedge accounting rules and are carried at cost in the financial statements. Gains and losses realized upon termination of the forward-starting swap are deferred and used to adjust the basis of the asset purchased in the hedged forecasted period. The basis adjustment is then amortized into income as a yield adjustment to the asset over its life. See Schedule DB, Part A.

The Company issues fixed liabilities that have a guaranteed minimum crediting rate. The Company uses receiver swaptions, whereby the swaption is designed to generate cash flows to offset lower yields on assets during a low interest rate environment. The Company pays a single premium at the beginning of the contract and is amortized throughout the life of the swaption. These swaptions are marked to fair value in the balance sheet and the fair value adjustment is recorded in unassigned surplus. These gains and losses may be included in IMR or AVR if the underlying instrument receives that treatment. See Schedule DB, Part A.

A replication transaction is a derivative transaction entered into in conjunction with a cash instrument to reproduce the investment characteristics of an otherwise permissible investment. The Company replicates investment grade corporate bonds, sovereign debt, or commercial mortgage backed securities by combining a highly rated security as a cash component with a written credit default swap which, in effect, converts the high quality asset into an investment grade corporate asset, sovereign debt, or commercial mortgage backed security. The benefits of using the swap market to replicate credit include possible enhanced relative values as well as ease of executing larger transactions in a shortened time frame. Generally, a premium is received by the Company on a periodic basis and recognized in investment income. In the event the representative issuer defaults on its debt obligation referenced in the contract, a payment equal to the notional amount of the contract will be made by the Company and recognized as a capital loss. The Company complies with the specific rules established in AVR for replication transactions. See Schedule DB, Part A for the derivative in isolation. See Schedule DB, Part C for the replicated position.

Fair Value Hedges:

The Company designates and accounts for fair value hedges when the effectiveness requirements of SSAP No. 86 are achieved. The following hedge type relationships are considered: (A) an interest rate swap that converts a fixed rate asset to a floating rate asset; (B) an interest rate swap that converts a fixed rate liability to a floating rate liability; (C) a cross currency interest rate swap that converts a foreign denominated fixed rate asset to a USD floating rate asset; and (D) a cross currency interest rate swap that converts a foreign denominated fixed rate liability to a USD floating rate liability.

Cash Flow Hedges:

The Company designates and accounts for cash flow hedges when the effectiveness requirements of SSAP No. 86 are achieved. The following hedge type relationships are considered: (A) an interest rate swap that converts a floating rate asset to a fixed rate asset; (B) an interest rate swap that converts a floating rate liability to a fixed rate liability; (C) a cross currency interest rate swap that converts a foreign denominated floating rate asset to a USD fixed rate asset; (D) a cross currency interest rate swap that converts a foreign denominated floating rate liability to a USD fixed rate liability; and (E) a forward starting interest rate swap to hedge the forecasted purchases of fixed rate assets.

Any deferred gain (loss) related to forecasted transaction cash flow hedging is recognized in income as the purchased asset affects income. If the forecasted transaction no longer qualifies for hedge accounting or if the forecasted transaction is no longer probable, the forward-starting swap will cease to be valued at amortized cost and will be marked to market through surplus. For the year ended December 31, 2023, none of the Company's cash flow hedges have been discontinued, as it was probable that the original forecasted transactions would occur by the end of the originally specified time period documented at inception of the hedging relationship.

The maximum term over which the Company is hedging its exposure to the variability of future cash flows is approximately 20 years for forecasted hedge transactions.

Derivatives Not Qualifying for Hedge Accounting under SSAP No. 86:

The Company enters into derivative transactions that economically mitigate risk associated with interest rate, exchange rate, credit, and equity movements within the marketplace. Due to the natural economic benefits of the hedge in relation to the hedged item, the Company chooses not to seek hedge accounting in these instances. Examples of these types of derivative transactions and the associated risks are as follows: (A) futures that hedge equity risk on universal life liabilities; (B) futures, options, swaps, or forward contracts that hedge the equity or interest rate risk on minimum rate guarantee liabilities; (C) credit default swaps purchase of protection that hedge the credit risk of specific bonds; (D) interest rate caps that hedge a rapidly rising interest rate environment and withdrawal activity in pension products; and (E) interest rate swaptions that hedge the risk of a low interest rate environment on in-force recurring premium products.

Replication:

The Company enters into replicated (synthetic asset) transactions used for purposes other than hedging by the following: (A) combining a written credit default swap with a highly rated cash instrument to synthetically create corporate debt; (B) combining a written credit default swap with a highly rated cash instrument to synthetically create sovereign debt; or (C) combining a written credit default swap with a highly rated cash instrument to synthetically create a portfolio of commercial mortgage backed securities.

Income Generation:

The Company holds no derivatives that are part of an income generation transaction.

Other:

The Company holds no derivatives that would be classified as an "other" type transaction.

NOTES TO FINANCIAL STATEMENTS

Disclosures:

At December 31, 2023 and 2022, the Company has recorded ($433,440,480) and ($23,194,137), respectively, for the component of derivative instruments utilized for hedging purposes that did not qualify for hedge accounting. This has been recorded directly to unassigned surplus as an unrealized gain (loss).

As of December 31, 2023, the Company has no accumulated deferred gains related to the termination of forecast transactions. Any gains would be used as basis adjustments on futures asset purchased expected to transpire throughout 2024.

The Company did not recognize any unrealized gains or losses during 2023 or 2022 that represented the component of derivative instruments gain or loss that was excluded from the assessment of hedge effectiveness.

The Company holds no derivative contract with financing premiums.

For further discussion on derivatives, please review Note 8B and Note 16.

B. Derivatives under SSAP No. 108 (Life/Fraternal Only)

(1) Discussion of hedged item / hedging instruments and hedging strategy

The hedged obligation consists of guaranteed benefits on variable annuity contracts and resembles a long dated put option where claim payment is made whenever account value is less than a guaranteed amount, adjusted for applicable fees. Changes in interest rates impact the present value of future product cash flows (discount rate) as well as the value of investments comprising the account value to be assessed against the guarantee. Under this VM-21 compliant clearly defined hedging strategy (CDHS), interest rate risk may be hedged by a duration matched portfolio of interest sensitive derivatives such as treasury bond forwards, treasury futures, interest rate swaps, interest rate swaptions or treasury future options. Effective October 1, 2021 the guaranteed benefits included in the hedging program were expanded to include variable annuity contracts with Guaranteed Minimum Death Benefit (GMDB) and Guaranteed Minimum Income Benefit (GMIB) riders, excluding contracts assumed via reinsurance along with the originally included Guaranteed Minimum Withdrawal Benefit (GMWB) and Guaranteed Minimum Account Benefit (GMAB) riders. Total return on the designated portfolio of derivatives remains highly effective in covering the interest rate risk of the hedged obligation. Hedge effectiveness is measured in accordance with the requirements outlined under SSAP No. 108 and entails assessment of the total return on the designated portfolio of derivatives against changes in the fair value of the hedged obligation due to interest rate movements on a cumulative basis.

(2) Recognition of gains/losses and deferred assets and liabilities

(a) Scheduled amortization

	Amortization Year	Deferred Assets	Deferred Liabilities
1.	2024	$ (65,911,163)	$ 15,064,894
2.	2025	(65,911,163)	15,064,894
3.	2026	(65,911,163)	15,064,894
4.	2027	(65,911,163)	15,064,894
5.	2028	(65,911,163)	15,064,894
6.	2029	(65,911,163)	15,064,894
7.	2030	(65,911,163)	15,064,894
8.	2031	(65,911,163)	15,064,894
9.	2032	(45,856,572)	15,064,894
10.	2033	(17,419,531)	10,368,201
11.	Total (Sum of 1 through 10)	$ (590,565,407)	$ 145,952,247

(b) Total deferred balance * ($444,613,160)

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

(c) Reconciliation of amortization

1.	Prior Year Total Deferred Balance	$ 379,752,431
2.	Current Year Amortization	43,794,938
3.	Current Year Deferred Recognition	(108,655,667)
4.	Ending Deferred Balance [1-(2+3)]	$ 444,613,160

(d) Open derivative removed from SSAP No. 108 and captured in scope of SSAP No. 86 - None.

(e) Open derivative removed from SSAP No. 86 and captured in scope of SSAP No. 108 - None.

(3) Hedging strategies identified as no longer highly effective - None.

(4) Hedging strategies terminated - None.

9. Income Taxes

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

(1) Change between years by tax character

	2023		
	(1) Ordinary	(2) Capital	(3) Total (Col 1+2)
(a) Gross deferred tax assets	$ 2,491,603,833	$ 202,253,282	$ 2,693,857,115
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets (1a – 1b)	2,491,603,833	202,253,282	2,693,857,115
(d) Deferred tax assets nonadmitted	1,023,244,059	—	1,023,244,059
(e) Subtotal net admitted deferred tax asset (1c –1d)	1,468,359,774	202,253,282	1,670,613,056
(f) Deferred tax liabilities	627,509,253	271,235,571	898,744,824
(g) Net admitted deferred tax asset / (net deferred tax liability) (1e – 1f)	$ 840,850,521	$ (68,982,289)	$ 771,868,232

NOTES TO FINANCIAL STATEMENTS

	2022		
	(4) Ordinary	(5) Capital	(6) Total (Col 4+5)
(a) Gross deferred tax assets	$ 2,487,481,444	$ 190,870,353	$ 2,678,351,797
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets (1a – 1b)	2,487,481,444	190,870,353	2,678,351,797
(d) Deferred tax assets nonadmitted	1,006,054,664	—	1,006,054,664
(e) Subtotal net admitted deferred tax asset (1c –1d)	1,481,426,780	190,870,353	1,672,297,133
(f) Deferred tax liabilities	642,460,709	291,191,906	933,652,615
(g) Net admitted deferred tax asset / (net deferred tax liability) (1e – 1f)	$ 838,966,071	$ (100,321,553)	$ 738,644,518

	Change		
	(7) Ordinary (Col 1–4)	(8) Capital (Col 2–5)	(9) Total (Col 7+8)
(a) Gross deferred tax assets	$ 4,122,389	$ 11,382,929	$ 15,505,318
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets (1a – 1b)	4,122,389	11,382,929	15,505,318
(d) Deferred tax assets nonadmitted	17,189,395	—	17,189,395
(e) Subtotal net admitted deferred tax asset (1c –1d)	(13,067,006)	11,382,929	(1,684,077)
(f) Deferred tax liabilities	(14,951,456)	(19,956,335)	(34,907,791)
(g) Net admitted deferred tax asset / (net deferred tax liability) (1e – 1f)	$ 1,884,450	$ 31,339,264	$ 33,223,714

(2) Admission calculation components SSAP No. 101, *Income Taxes*

	2023		
	(1) Ordinary	(2) Capital	(3) Total (Col 1+2)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	735,772,387	36,095,845	771,868,232
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	985,720,868	48,357,928	1,034,078,796
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	771,868,232
(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	732,587,387	166,157,437	898,744,824
(d) Deferred tax assets admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,468,359,774	$ 202,253,282	$ 1,670,613,056

	2022		
	(4) Ordinary	(5) Capital	(6) Total (Col 4+5)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	716,989,629	21,654,887	738,644,516
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	1,128,704,860	21,654,887	1,150,359,747
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	738,644,518
(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	764,437,151	169,215,466	933,652,617
(d) Deferred tax assets admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,481,426,780	$ 190,870,353	$ 1,672,297,133

	Change		
	(7) Ordinary (Col 1–4)	(8) Capital (Col 2–5)	(9) Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	18,782,758	14,440,958	33,223,716
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	(142,983,992)	26,703,041	(116,280,951)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	33,223,714
(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	(31,849,764)	(3,058,029)	(34,907,793)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ (13,067,006)	$ 11,382,929	$ (1,684,077)

NOTES TO FINANCIAL STATEMENTS

(3) Ratio used as basis of admissibility

	2023	2022
(a) Ratio percentage used to determine recovery period and threshold limitation amount	722%	726%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 5,145,788,198	$ 4,924,296,779

(4) Impact of tax-planning strategies

	2023	
	(1) Ordinary	(2) 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)	$ 2,491,603,833	$ 202,253,282
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	—%	—%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 1,468,359,774	$ 202,253,282
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	13%	—%

	2022	
	(3) Ordinary	(4) 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)	$ 2,487,481,444	$ 190,870,353
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	—%	—%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 1,481,426,780	$ 190,870,353
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	—%	—%

	Change	
	(5) Ordinary (Col 1–3)	(6) Capital (Col 2–4)
(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)	$ 4,122,389	$ 11,382,929
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	—%	—%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ (13,067,006)	$ 11,382,929
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	13%	—%

(b) Does the Company‘s tax–planning strategies include the use of reinsurance? YES

B. Regarding Deferred Tax Liabilities That Are Not Recognized - Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

	(1) 2023	(2) 2022	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ 75,318,100	$ (80,354,316)	$ 155,672,416
(b) Foreign	—	—	—
(c) Subtotal (1a+1b)	75,318,100	(80,354,316)	155,672,416
(d) Federal income tax on net capital gains	(106,197,789)	(45,111,481)	(61,086,308)
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (30,879,689)	$ (125,465,797)	$ 94,586,108
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserves	776,729,253	829,560,271	(52,831,018)
(4) Investments	237,008,062	256,715,063	(19,707,001)
(5) Deferred acquisition costs	699,495,674	701,664,403	(2,168,729)
(6) Policyholder dividends accrual	4,967,473	4,360,954	606,519
(7) Fixed assets	—	—	—
(8) Compensation and benefits accrual	41,854,716	34,022,660	7,832,056
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	142,736,448	57,826,516	84,909,932
(11) Net operating loss carry-forward	171,315,430	269,221,777	(97,906,347)
(12) Tax credit carry-forward	318,594,108	231,024,670	87,569,438
(13) Other	98,902,669	103,085,130	(4,182,461)
(99) Subtotal (sum of 2a1 through 2a13)	2,491,603,833	2,487,481,444	4,122,389
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	1,023,244,059	1,006,054,664	17,189,395
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 1,468,359,774	$ 1,481,426,780	$ (13,067,006)
(e) Capital			
(1) Investments	$ 202,253,282	$ 190,870,353	$ 11,382,929
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other	—	—	—
(99) Subtotal (2e1+2e2+2e3+2e4)	202,253,282	190,870,353	11,382,929
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	—	—	—
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	202,253,282	190,870,353	11,382,929
(i) Admitted deferred tax assets (2d + 2h)	$ 1,670,613,056	$ 1,672,297,133	$ (1,684,077)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	$ 462,394,770	$ 419,835,532	$ 42,559,238
(2) Fixed assets	—	—	—
(3) Deferred and uncollected premium	—	—	—
(4) Policyholder reserves	145,791,309	215,882,483	(70,091,174)
(5) Other	19,323,174	6,742,694	12,580,480
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	627,509,253	642,460,709	(14,951,456)
(b) Capital			
(1) Investments	$ 271,235,571	$ 291,191,906	$ (19,956,335)
(2) Real estate	—	—	—
(3) Other	—	—	—
(99) Subtotal (3b1+3b2+3b3)	271,235,571	291,191,906	(19,956,335)
(c) Deferred tax liabilities (3a99 + 3b99)	$ 898,744,824	$ 933,652,615	$ (34,907,791)
4. Net deferred tax assets/liabilities (2i - 3c)	$ 771,868,232	$ 738,644,518	$ 33,223,714

As a result of the 2017 Tax Cuts and Jobs Act (TCJA), the Company's tax reserve deductible temporary difference decreased by ($395,824,800). This change results in an offsetting $395,824,800 deductible temporary difference that will be amortized into taxable income evenly over the eight years subsequent to 2017. The remaining amortizable balance is included within the Policyholder Reserves line items above.

The Inflation Reduction Act was enacted during the third quarter 2022 reporting period on August 16, 2022. The act included a provision which subjects high earning corporate taxpayers to the Corporate Alternative Minimum Tax (CAMT). The Company is part of an affiliated group that has determined it is a nonapplicable reporting entity for CAMT in 2023 and has not included any impacts of the CAMT in the financial statements as of December 31, 2023.

NOTES TO FINANCIAL STATEMENTS

D. The Company's current income tax incurred and change in deferred income tax differs from the amount obtained by applying the federal statutory rate to income before tax as follows:

	12/31/2023	12/31/2022
Current income taxes incurred	$ (30,879,689)	$ (125,465,797)
Change in deferred income taxes (without tax on unrealized gains and losses)	(148,785,177)	(702,459,059)
Total income tax reported	$ (179,664,866)	$ (827,924,856)
Income before taxes	$ 311,962,739	$(3,206,817,786)
Federal statutory tax rate	21.00 %	21.00 %
Expected income tax expense (benefit) at the statutory rate	$ 65,512,175	$ (673,431,735)
Increase (decrease) in actual tax reported resulting from:		
Pre-tax income of disregarded subsidiaries	$ 6,380,291	$ 23,689,400
Dividends received deduction	(126,587,071)	(97,524,518)
Tax exempt income	(3,645,097)	(3,022,921)
Nondeductible expenses	3,387,433	5,015,187
Pre-tax items reported net of tax	(97,477,979)	(200,952,106)
Tax credits	(21,340,226)	(29,357,648)
Prior period tax return adjustment	(17,495,130)	21,891,119
Change in statutory valuation allowance	—	(10,753,074)
Deferred tax change on other items in surplus	12,809,467	140,094,970
Other	(1,208,729)	(3,573,530)
Total income tax reported	$ (179,664,866)	$ (827,924,856)

E. Operating Loss and Credit Carryforwards

(1) The amounts, origination dates, and expiration dates of loss and tax credit carryforwards available for tax purposes:

Description	Amounts	Origination Dates	Expiration Dates
Operating Loss	$ 815,787,761	12/31/2022	N/A
Operating Loss Total	$ 815,787,761		
Foreign Tax Credit	$ 7,441,060	12/31/2021	12/31/2031
Foreign Tax Credit	14,696,374	12/31/2022	12/31/2032
Foreign Tax Credit Total	$ 22,137,434		
General Business Credit	$ 22,882,193	12/31/2009	12/31/2029
General Business Credit	25,617,141	12/31/2011	12/31/2031
General Business Credit	32,251,070	12/31/2012	12/31/2032
General Business Credit	39,872,781	12/31/2013	12/31/2033
General Business Credit	25,070,462	12/31/2014	12/31/2034
General Business Credit	56,022,025	12/31/2015	12/31/2035
General Business Credit	6,836,215	12/31/2016	12/31/2036
General Business Credit	9,570,243	12/31/2017	12/31/2037
General Business Credit	6,523,897	12/31/2018	12/31/2038
General Business Credit	8,292,858	12/31/2019	12/31/2039
General Business Credit	13,693,217	12/31/2020	12/31/2040
General Business Credit	17,194,111	12/31/2021	12/31/2041
General Business Credit	19,010,832	12/31/2022	12/31/2042
General Business Credit	13,619,629	12/31/2023	12/31/2043
General Business Credit Total	$ 296,456,674		

(2) Federal income taxes available for recoupment in the event of future net loss - None.

(3) Deposits admitted under Section 6603 of the Internal Revenue Code - None.

F. Consolidated Federal Income Tax Return

(1) The Company's federal income tax return is consolidated with other includible affiliated companies.

(2) The method of allocation between the companies is subject to a written tax allocation agreement. Under the terms of the tax allocation agreement, allocations are based on separate income tax return calculations. The Company is entitled to recoup federal income taxes paid in the event the future losses and credits reduce the greater of the Company's separately computed income tax liability or the consolidated group's income tax liability in the year generated. The Company is also entitled to recoup federal income taxes paid in the event the losses and credits reduce the greater of the Company's separately computed income tax liability or the consolidated group's income tax liability in any carryback or carryforward year when so applied. Intercompany income tax balances are settled within thirty days of payment to or filing with the Internal Revenue Service (IRS). A tax return has not been filed for 2023.

NOTES TO FINANCIAL STATEMENTS

G. Federal or Foreign Income Tax Loss Contingencies

(1) The total amount of unrecognized tax benefits that if recognized would affect the effective income tax rate:

	Unrecognized Tax Benefits
Balance at January 1, 2022	$ 18,191,148
Tax positions taken during prior period	—
Tax positions taken during current period	—
Settlements with taxing authorities	—
Lapse of applicable statute of limitations	—
Balance at December 31, 2022	$ 18,191,148
Tax positions taken during prior period	—
Tax positions taken during current period	—
Settlements with taxing authorities	—
Lapse of applicable statute of limitations	—
Balance at December 31, 2023	$ 18,191,148

(2) The IRS completed its examination for 2009 through 2013 for which is currently at appeals with a refund pending Joint Committee on Taxation approval. The IRS opened an exam for the 2014 through 2018 amended tax returns. Federal income tax returns filed in 2019 through 2022 remain open, subject to potential future examination. The Company believes there are adequate defenses against, or sufficient provisions established related to any open or contested tax positions.

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

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

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

A-B. On November 9, 2023, the Company received a return of capital of $266,895,961 from TLB.

On December 21, 2022, the Company provided $250,000 to TBRe in consideration for 250,000 shares of its stock to become the sole shareholder of TBRe. TBRe received additional capital contributions from the Company of $9,750,000 and $490,000,000 on December 21, 2022 and December 29, 2023, respectively.

On March 29, 2022, the Company received a capital contribution of $100,000,000 from Commonwealth General Corporation (CGC).

On June 30, 2022, the Company received a dividend of $35,250,000 and a return of contributed surplus of $164,750,000 from LIICA Re II.

Dividends paid to Parent are stated in Note 13D.

Related party reinsurance transactions are stated in Note 21C.

C. Transactions With Related Parties Who Are Not Reported on Schedule Y - None.

D. At December 31, 2023 and 2022, the Company reported a net amount of $628,609,784 and $465,782,998 as (payable to)/receivable from parent, subsidiaries and affiliated companies, respectively. Terms of settlement require that these amounts are settled within 90 days.

At December 31, 2023, the Company has short-term intercompany notes receivable of $350,000,000 as shown below.

Receivable from	Amount	Due By	Interest Rate
Transamerica Corporation	$ 175,000,000	3/27/2024	4.61%
Transamerica Corporation	75,000,000	6/21/2024	5.15%
ULI Funding LLC (ULIF)	100,000,000	12/30/2024	5.29%

At December 31, 2022, the Company had one short-term intercompany notes receivable. On December 30, 2022, the Company issued a variable funding promissory note valued at $97,111,146 to ULIF. The terms of the loan included a 5.20% annual interest rate and maturity date at December 30, 2023.

E. Effective August 1, 2020, the Company, and an affiliate, Transamerica Financial Life Insurance Company (TFLIC), entered into a Shared Services and Cost Sharing Agreement for both parties to provide accounting, administrative, and other advisory services in accordance with the agreement. The agreement, filed and approved by the IID, replaces prior agreements between the entities.

F. Please refer to Note 14A regarding guarantees or commitments the Company has made to affiliated or related parties.

G. CGC, a Delaware non-insurance affiliate, owns 100% of the Company's outstanding stock.

H. The Company does not own any shares of stock of its parent company.

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

J. The Company did not recognize any impairment write down for its investments in SCA companies during the years ended December 31, 2023 and 2022.

K. The Company has no investments in foreign insurance subsidiaries that are calculated by adjusting annuity GAAP account value reserves using CARVM.

NOTES TO FINANCIAL STATEMENTS

L. The Company utilizes the look-through approach in valuing its investment in the following entities:

Real Estate Alternatives Portfolio 2, LLC	(REAP 2)	$ 1,210,599
Real Estate Alternatives Portfolio 3, LLC	(REAP 3)	13,786,839
Real Estate Alternatives Portfolio 4 HR, LLC	(REAP 4 HR)	187,202,091
Real Estate Alternatives Portfolio 4 MR, LLC	(REAP 4 MR)	7,798,121
Aegon Workforce Housing Fund 2, L.P.	(AWHF 2)	198,974,735
Aegon Workforce Housing Fund 3, L.P.	(AWHF 3)	16,409,171
Natural Resources Alternatives Portfolio I, LLC	(NRAP I)	329,163,898
Natural Resources Alternatives Portfolio II, LLC	(NRAP II)	131,972,853
Natural Resources Alternatives Portfolio 3, LLC	(NRAP 3)	255,329,200
TA Private Equity Assets LLC	(TAPREA)	359,467,474
Zero Beta Fund, LLC	(Zero Beta)	5,484,317
TA-APOP I, LLC	(TAAPOP I)	154,082,043
TA-APOP I-A, LLC	(TA-APOP I-A)	25,523,814
		$ 1,686,405,155

These entities' financial statements are not audited and the Company has limited the value of its investment in these entities to the value contained in the audited financial statements of the underlying LP/LLC investments, including adjustments required by SSAP No. 97 entities and/or non-SCA SSAP No. 48 entities owned by these entities. All liabilities, commitments, contingencies, guarantees or obligations of these entities which are required to be recorded as liabilities, commitments, contingencies, guarantees or obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of the investment in these entities.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (except 8bi entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
None	— %	$ —	$ —	$ —
Total SSAP No. 97 8a Entities	XXX	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) Entities				
None	— %	$ —	$ —	$ —
Total SSAP No. 97 8b(ii) Entities	XXX	$ —	$ —	$ —
c. SSAP No. 97 8b(iii) Entities				
AEGON Direct Marketing Services, Inc.	72.90 %	$ —	$ —	$ —
AEGON Financial Services Group, Inc.	100.00	—	—	—
Garnet Assurance Corporation	100.00	—	—	—
Garnet Assurance Corporation III	100.00	—	—	—
Intersecurities Insurance Agency, Inc.	100.00	—	—	—
Life Investors Alliance LLC	100.00	—	—	—
Real Estate Alternatives Portfolio 3A, Inc.	90.60	—	—	—
Transamerica Asset Management, Inc.	77.00	136,450,478	136,450,478	—
Transamerica Fund Services, Inc.	44.10	—	—	—
Total SSAP No. 97 8b(iii) Entities	XXX	$ 136,450,478	$ 136,450,478	$ —
d. SSAP No. 97 8b(iv) Entities				
Transamerica Bermuda Re, Ltd.	100.00 %	$ 415,030,087	$ 415,030,087	$ —
Total SSAP No. 97 8b(iv) Entities	XXX	$ 415,030,087	$ 415,030,087	$ —
e. Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	$ 551,480,565	$ 551,480,565	$ —
f. Aggregate Total (a+e)	XXX	$ 551,480,565	$ 551,480,565	$ —

NOTES TO FINANCIAL STATEMENTS

(2) NAIC Filing response

SCA Entity	Type of NAIC Filing*	Date of Filing to NAIC	NAIC Valuation Amount	NAIC Response Received (Yes/No)	NAIC Disallowed Entities Valuation Method Resubmission Required (Yes/No)	Code**
a. SSAP No. 97 8a Entities						
None			$ —			
Total SSAP No. 97 8a Entities	XXX	XXX	$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
None			$ —			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ —	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
AEGON Direct Marketing Services, Inc.	NA		$ —	—	—	I
AEGON Financial Services Group, Inc.	NA		—	—	—	I
Garnet Assurance Corporation	NA		—	—	—	I
Garnet Assurance Corporation III	NA		—	—	—	I
Intersecurities Insurance Agency, Inc.	NA		—	—	—	I
Life Investors Alliance LLC	NA		—	—	—	I
Real Estate Alternatives Portfolio 3A, Inc.	NA		—	—	—	I
Transamerica Asset Management, Inc.	S2	10/25/2023	124,060,090	Y	N	I
Transamerica Fund Services, Inc.	NA		—	—	—	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 124,060,090	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Transamerica Bermuda Re, Ltd.	NA		$ —	—	—	I
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ —	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	XXX	$ 124,060,090	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 124,060,090	XXX	XXX	XXX

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing
** I - Immaterial or M - Material

N. Investments in Insurance SCAs

(1) Each of the insurance SCAs listed in the table below reflects an admitted asset, equal to the value of the excess of loss reinsurance asset provided by an unaffiliated company, whereas this would not be an admitted asset recognized by SSAP No. 4, *Assets and Non Admitted Assets.*

LIICA Re II	XOL reinsurance asset
TPRe	XOL reinsurance asset

The Company has two Limited Purpose Subsidiaries (LPS) with prescribed practices whereby under Iowa Administrative Code 191-99.11(3), the LPS are entitled to admit the following assets that would not be admissible under the NAIC SAP:

TORI	Credit linked note
TWRI	XOL reinsurance asset

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP and reported value of each SCA:

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
LIICA Re II	$ —	$ (1,778,878,010)	$ 361,304,988	$ —
TPRe	—	(1,363,076,164)	250,682,018	—
TORI	—	(3,364,672,376)	1,146,808,495	—
TWRI	—	(1,247,285,219)	634,408,498	—

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

(3) Had the above SCA entities not been permitted to include the assets described above in (1) as admitted assets, the SCA's RBC would have been below the mandatory control level.

O. SCA and SSAP No. 48 Entity Loss Tracking - None.

11. Debt

A. The Company had an outstanding liability for borrowed money in the amount of $11,219,385 and $95,782,399 which included accrued interest of $0 and $640,622, as of December 31, 2023 and 2022, respectively, due to participation in dollar repurchase agreements. The Company enters into dollar repurchase agreements in which securities are delivered to the counterparty once adequate collateral has been received as stated in Note 5E.

NOTES TO FINANCIAL STATEMENTS

B. Federal Home Loan Bank (FHLB) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company establishes the option to access funds through secured borrowing arrangements with the FHLB. It is part of the Company's strategy to utilize these funds for asset and liability management and other strategic initiatives.

(2) FHLB Capital Stock

(a) Aggregate Totals

	(1) Total (2+3)	(2) General Account	(3) Separate Account
1. Current Year			
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	10,000,000	10,000,000	—
(c) Activity stock	77,625,000	77,625,000	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	$ 87,625,000	$ 87,625,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$5,600,652,552		
2. Prior Year-End			
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	10,000,000	10,000,000	—
(c) Activity stock	119,800,000	119,800,000	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	$ 129,800,000	$ 129,800,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$5,585,497,297		

(b) Membership Stock (Class A and B) Eligible for Redemption

			Eligible for Redemption			
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	10,000,000	—	—	—	—	10,000,000

(3) Collateral Pledged to FHLB

(a) Amount Pledged as of Reporting Date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 3,452,484,651	$ 3,936,651,963	$ 1,725,000,000
2. Current year general account total collateral pledged	3,452,484,651	3,936,651,963	1,725,000,000
3. Current year separate accounts total collateral pledged	—	—	—
4. Prior year-end total general and separate accounts total collateral pledged	4,703,544,163	5,334,605,488	2,995,000,000

(b) Maximum Amount Pledged During Reporting Period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 4,802,682,688	$ 5,289,574,206	$ 2,300,000,000
2. Current year general account maximum collateral pledged	4,802,682,688	5,289,574,206	2,300,000,000
3. Current year separate accounts maximum collateral pledged	—	—	—
4. Prior year-end total general and separate accounts maximum collateral pledged	4,703,544,163	5,334,605,488	2,995,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

(a) Amount as of the Reporting Date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ 1,725,000,000	$ 1,725,000,000	$ —	XXX
(b) Funding agreements	—	—	—	—
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	$ 1,725,000,000	$ 1,725,000,000	$ —	$ —
2. Prior Year-End				
(a) Debt	$ 2,995,000,000	$ 2,995,000,000	$ —	XXX
(b) Funding agreements	—	—	—	—
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	$ 2,995,000,000	$ 2,995,000,000	$ —	$ —

(b) Maximum Amount during Reporting Period (Current Year)

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$ 2,300,000,000	$ 2,300,000,000	$ —
2. Funding agreements	—	—	—
3. Other	—	—	—
4. Aggregate total (Lines 1+2+3)	$ 2,300,000,000	$ 2,300,000,000	$ —

(c) FHLB - Prepayment Obligations

	Does the Company Have Prepayment Obligations Under the Following Arrangements?
1. Debt	NO
2. Funding agreements	NO
3. Other	N/A

12. Retirement Plans, Deferred Compensation, Post-Employment Benefits and Compensated Absences and Other Post-Retirement Benefit Plans

A-D. Defined Benefit Plan - None.

E. Defined Contribution Plans

The Company's employees participate in a contributory defined contribution plan sponsored by Transamerica Corporation (TA Corp) which is qualified under Section 401(k) of the Internal Revenue Code. Generally, employees of the Company who customarily work at least 20 hours per week and meet the other eligibility requirements are participants of the plan. Participants may elect to contribute up to 100% of eligible earnings, subject to government or other plan restrictions for certain key employees. The Company will contribute an amount up to four percent of the participant's eligible earnings per the plan's matching formula. Participants may direct all of their contributions and plan balances to be invested in a variety of investment options. The plan is subject to the reporting and disclosure requirements of the Employee Retirement Income Security Act of 1974 (ERISA), as amended. Benefits expense of $17,909,213 and $18,309,560 was allocated to the Company for 2023 and 2022, respectively.

F. Multiemployer Plans

The Company does not participate in multiemployer plans.

G. Consolidated/Holding Company Plans

The Company's employees participate in a qualified defined benefit pension plan sponsored by TA Corp. Generally, employees of the Company who customarily work at least 20 hours per week and complete six months of continuous service and meet the other eligibility requirements are participants of the plan. The Company has no legal obligation for the plan. The benefits are based on the employee's eligible compensation. The plan provides benefits based on a cash balance formula. The plan is subject to the reporting and disclosure requirements of the ERISA. TA Corp sponsors supplemental retirement plans to provide the Company's senior management with benefits in excess of normal pension benefits. The Company has no legal obligation for the plan. The plans are noncontributory. The benefits are based on the employee's eligible compensation. The plans provide benefits based on a cash balance formula. The plans are unfunded and nonqualified under the IRS Code.

The Company recognizes pension expense equal to its allocation from TA Corp. The pension expense related to both the qualified defined pension plan and supplemental retirement plans is allocated among the participating companies based on International Accounting Standards 19 (IAS 19), *Accounting for Employee Benefits*, and based upon actuarial participant benefit calculations, which is within the guidelines of SSAP No. 102, *Pensions*. Pension expenses were $11,243,107 and $17,410,488 for the years ended December 31, 2023 and 2022, respectively.

In addition to pension benefits, TA Corp sponsors unfunded plans that provide health care and life insurance benefits to retired Company employees meeting certain eligibility requirements. The Company has no legal obligation for the plans. Portions of the medical and dental plans are contributory. The expenses of the postretirement plans are allocated among the participating companies based on IAS 19 and based upon actuarial participant benefit calculations, which is within the guidelines of SSAP No. 92, *Postretirement Benefits Other Than Pensions*. The Company's allocation of postretirement expenses was $3,720,326 and $4,346,644 for years ended December 31, 2023 and 2022, respectively.

TA Corp has established deferred compensation plans for certain key employees of the Company. The Company's allocation of expense for these plans for each of the years ended December 31, 2023 and 2022 was insignificant.

NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences - None.

I. Impact of Medicare Modernization Act on Postretirement Benefits - None.

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

A. The Company has 1,000,000 common shares authorized, 676,190 shares issued and outstanding. Par value is $10.

B. The Company has 42,500 Series A preferred shares authorized, 0 shares issued and outstanding. On December 26, 2006, the Company repurchased its Series A preferred shares for $58,000,000. The Company previously reported 42,500 shares of Series A preferred stock outstanding at $10 par, carried as treasury stock. It has been determined that these shares were cancelled by operation of law as they were not stipulated by the Board of Directors to be treasury shares at the time they were repurchased. The cancellation and removal of the preferred stock had no impact to total Capital and Surplus of the Company. The Company also has 250,000 Series B preferred shares authorized, 0 shares issued and outstanding.

C. The Company is subject to limitations, imposed by the State of Iowa, on the payment of dividends to its parent companies. Generally, dividends during any twelve-month period may not be paid, without prior regulatory approval, in excess of the greater of (a) 10 percent of statutory surplus as of the preceding December 31, excluding any admitted net negative (disallowed) IMR recorded as special surplus or (b) statutory gain from operations before net realized capital gains (losses) on investments for the preceding year. Subject to the availability of unassigned surplus at the time of such dividend, the maximum payment which may be made in 2024, without the prior approval of insurance regulatory authorities, is $2,728,075,728.

D. On March 30, 2023, the Company paid an ordinary common stock dividend of $57,500,000 to CGC.

On June 21, 2023, the Company paid an ordinary common stock dividend of $300,000,000 to CGC.

On September 29, 2023, the Company paid an ordinary common stock dividend of $200,000,000 to CGC.

On December 14, 2023, the Company paid an ordinary common stock dividend of $300,000,000 to CGC.

On June 21, 2022, the Company paid an ordinary common stock dividend of $150,000,000 to CGC.

On December 15, 2022, the Company paid an ordinary common stock dividend of $275,000,000 to CGC.

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

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

G. The total amount of advances to surplus not repaid is $0.

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

(a)	For conversion of preferred stock	0 Shares
(b)	For employee stock options	0 Shares
(c)	For stock purchase warrants	0 Shares

I. Changes in balances of special surplus funds from the prior year are due to an increase of $64,860,729 related to hedge offset deferral and an increase of $71,498,030 related to admitted disallowed IMR.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $3,515,400,424 as of December 31, 2023.

K. Company-Issued Surplus Debentures or Similar Obligations

The Company cedes term and universal life business to an affiliate, TORI, that maintains a credit linked note facility with an unaffiliated party providing the right, but not an obligation, to fund an issued surplus note. The surplus note remains unfunded, and does not carry terms that would limit the cash flows to the Company in the event that the affiliate were to draw on the note.

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not applicable.

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not applicable.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company has guaranteed to the Hong Kong Insurance Authority that it will provide the financial support to TLB for maintaining TLB's solvency at all times so as to enable TLB to promptly meet its obligations and liabilities. If at any time the value of TLB's assets do not exceed its liabilities by the prevailing acceptable level of solvency, the Company will increase the paid up share capital of TLB or provide financial assistance to TLB to maintain the acceptable level of solvency. An acceptable level of solvency is net assets at one hundred and fifty percent of the required margin of solvency as stipulated under the Insurance Companies (Margin of Solvency) Regulation. As of December 31, 2023, there is no payment or performance risk because TLB is able to meet its obligations and has assets in excess of its liabilities by the prevailing level of solvency as of this date.

The Company has guaranteed that TLB will (1) maintain tangible net worth of at least equal to the greater of 165% of Standard & Poor's Risk-Based Capital and the minimum required by regulatory authorities in all jurisdictions in which TLB operates, (2) have, at all times, sufficient cash to pay all contractual obligations in a timely manner and (3) have a maximum operating leverage ratio of 20 times. The Company can terminate this agreement upon thirty days written notice, but not until TLB attains a rating from Standard & Poor's the same as without the support from this agreement, or the entire book of TLB business is transferred provided that it is transferred to an entity with a rating from S&P that is the same as or better than TLIC's then current rating or AA, whichever is lower. As of December 31, 2023, there is no payment or performance risk because TLB has adequate tangible net worth, sufficient cash to meet its obligations and an operating leverage ratio not in excess of 20 times as of this date.

The Company is not able to estimate the financial statement impact or the maximum potential amount of future payments it could be required to make under these two guarantees as they are considered to be unlimited under the provisions of SSAP No. 5R, *Liabilities, Contingencies and Impairment of Assets*.

NOTES TO FINANCIAL STATEMENTS

Please refer to the table below for the guarantee provided to TLB's (Hong Kong Branch and Singapore Branch) policyholders. At December 31, 2023, TLB Hong Kong Branch and Singapore Branch hold related statutory-basis policy and claim reserves of $129,075,155 and $109,034,896, respectively, which would be the maximum potential amount of future payments the Company could be required to make under this guarantee.

The Company did not recognize a liability for any of the TLB guarantees due to the adoption of SSAP No. 5R, as a liability is not required for guarantees to or on behalf of a wholly-owned subsidiary. Management monitors TLB's financial condition, and there are no indications that TLB will become insolvent. As such, management feels the risk of payment under these guarantees on behalf of TLB is remote.

The Company has issued synthetic Guaranteed Investment Contract (GIC) contracts to plan sponsors with the book value totaling $50,150,321,195 as of December 31, 2023. A synthetic GIC is an off-balance sheet fee-based product sold primarily to tax qualified plans, where the plan sponsor retains ownership and control of the related plan assets and the Company provides book value benefit responsiveness to qualified participant withdrawals, in the event withdrawals requested exceeds plan cash flows. In certain contracts, the Company agrees to make advances to meet benefit withdrawal needs and earns a market interest rate on these advances. A periodically adjusted contract-crediting rate is a means by which investment and benefit responsiveness experience is passed through to participants. In return for the book value benefit responsiveness guarantee, the Company receives a premium that varies based on such elements as benefit responsiveness exposure and contract size. The Company underwrites the plans for the possibility of having to make benefit payments and also must agree to the investment guidelines ensuring the appropriate credit quality and cash flow. Funding requirements to date have been minimal and management does not anticipate any future material funding requirements to have a material impact on the reported financial results. As of December 31, 2023, the related reserves are $1,975,854.

The Company has provided back-stop guarantees for the performance of non-insurance affiliates or subsidiaries that are involved in the guaranteed sale of investments in low-income housing tax credit partnerships. The nature of the obligation is to provide third party investors with a minimum guaranteed annual and cumulative return on their contributed capital which is based on tax credits and tax losses generated from the low income housing tax credit partnerships. Guarantee payments arise if low income housing tax credit partnerships experience unexpected significant decreases in tax credits and tax losses or there are compliance issues with the partnerships. A significant portion of the remaining term of the guarantees is between 13-18 years. In the event the Company is required to make a payment under this guarantee, the payment would be reflected in the Company's financial statements as a decrease in net investment income. No payments are required as of December 31, 2023. The current assessment of risk of making payments under these guarantees is remote.

The Company has provided guarantees for the obligations of noninsurance third party assignment companies who have accepted assignments of structured settlement payment obligations from the Company and have purchased structured settlement insurance policies issued by the Company that match those obligations. The guarantees made by the Company are specific to each structured settlement contract and vary in date and duration of the obligation. These are numerous and are backed by the reserves established by the Company to represent the present value of the future payments for those contracts. The direct statutory reserve established at December 31, 2023 for the total payout block is $4,764,620,306. As this reserve is already recorded on the balance sheet of the Company, there was no additional liability recorded due to the adoption of SSAP No. 5R.

The Company has guaranteed the full faith and complete performance of Mid-West National Life Insurance Company of Tennessee (Mid-West), an unaffiliated company, through execution of a Cut-Through Endorsement and Substitution Agreement and a Stop-Loss Reinsurance Agreement, with respect to the obligations of Mid-West on a block of annuity contracts assumed by Mid-West from Mutual Security Life Insurance Company in Liquidation (Transferred Contracts).

The Company agrees to substitute itself in Mid-West's place with respect to the Transferred Contracts if Mid-West fails to perform any of the terms, duties, and conditions of the reinsurance agreement between Mid-West and Mutual Security Life Insurance Company. This guarantee is in force until all duties and obligations of the Transferred Contracts and the agreements have been completely satisfied. Wilton Reinsurance Company has agreed to reimburse TLIC for any payments made.

As of December 31, 2023, the most recent reserve balance reported to the Company (as of September 30, 2023) is $5,128,473. As of December 31, 2023, the Company does not anticipate future action under the guarantee will be required.

During 2019, the Company entered into an agreement with Aegon USA Realty Advisors, LLC to commit to purchase certain tax credit investments up to a maximum of $100,000,000. Under the terms of the agreement, the Company provides certain commitments to purchase tax credit investments that are part of tax credit funds in the event certain conditions are met. The Company did not acquire any tax credit investments during 2023 under this agreement. As of December 31, 2023, there is $24,463,723 committed to these purchases.

NOTES TO FINANCIAL STATEMENTS

(2) Nature and circumstances of guarantee

1	2	3	4	5
Nature and Circumstances of Guarantee	Liability Recognition of Guarantee	Ultimate Financial Statement Impact if Action Under the Guarantee is Required	Maximum Potential Amount of Future Payments (Undiscounted) the Guarantor Could be Required to Make Under the Guarantee	Current Status of Payment or Performance Risk of Guarantees
Back-stop guarantees for the performance of non-insurance affiliates or subsidiaries that are involved in the guaranteed sale of investments in low-income housing tax credit partnerships. The nature of the obligation is to provide third party investors with a minimum guaranteed annual and cumulative return on their contributed capital which is based on tax credits and tax losses generated from the low income housing tax credit partnerships. Guarantee payments arise if low income housing tax credit partnerships experience unexpected significant decreases in tax credits and tax losses or there are compliance issues with the partnerships. A significant portion of the remaining term of the guarantees is between 13 -18 years.	$ —	Payment would impact Investment Expenses, which will ultimately roll up to Net investment income.	$ 12,104	No payments required as of December 31, 2023. Current assessment of risk of making payments under guarantees is remote.
The Company has provided a guarantee to TLB's (Hong Kong Branch) policyholders. If TLB fails to pay a valid claim solely by reason of it becoming insolvent as defined by Bermuda law, then the Company shall pay directly to the policy owner or named beneficiary the amount of the valid claim.	—	Payment would be reflected as an increase to incurred claims.	129,075,155	As of December 31, 2023, there is no payment or performance risk because TLB is not insolvent as of this date.
The Company has provided a guarantee to TLB's (Singapore Branch) policyholders. If TLB fails to pay a valid claim solely by reason of it becoming insolvent as defined by Bermuda law, then the Company shall pay directly to the policy owner or named beneficiary the amount of the valid claim.	—	Payment would be reflected as an increase to incurred claims.	109,034,896	As of December 31, 2023, there is no payment or performance risk because TLB is not insolvent as of this date.
Total	$ —		$ 238,122,155	

The Company did not recognize a liability for the low income housing tax credit guarantees due to the adoption of SSAP No. 5R at December 31, 2023, as the maximum potential amount of future payments the Company could be required to make is immaterial to the Company's results.

(3) Aggregate compilation of guarantee obligations

a.	Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees (should equal total of Column 4 for (2) above)	$ 238,122,155
b.	Current liability recognized in F/S	
	1. Noncontingent liabilities	—
	2. Contingent liabilities	—
c.	Ultimate financial statement impact if action under the guarantee is required	
	1. Investments in SCA	—
	2. Joint venture	—
	3. Dividends to stockholders (capital contribution)	—
	4. Expense	—
	5. Other	238,122,155
	6. Total (1+2+3+4+5) (should equal (3)a.)	$ 238,122,155

B. Assessments

(1) The Company is subject to insurance guaranty laws in the states in which it writes business. These laws provide for assessments against insurance companies for the benefit of policyholders and claimants in the event of insolvency of other insurance companies. Assessments are charged to operations when received by the Company, except where right of offset against other taxes paid is allowed by law. Amounts available for future offsets are recorded as an asset on the Company's balance sheet. The future obligation for known insolvencies has been accrued based on the most recent information available from the National Organization of Life and Health Insurance Guaranty Associations (NOLHGA). Potential future obligations for unknown insolvencies are not determinable by the Company and are not required to be accrued for financial reporting purposes. The Company has established a reserve of $7,870,290 and an offsetting premium tax benefit of $5,580,445 at December 31, 2023 for its estimated share of future guaranty fund assessments related to several major insurer insolvencies.

NOTES TO FINANCIAL STATEMENTS

(2) Reconciliation of Assets Recognized from Paid and Accrued Premium Tax Offsets Related to Guaranty Fund Assessments

	Current Year
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 17,349,395
b. Decreases current year:	
Decrease in expected premium tax offset	229,147
c. Increases current year:	
Future additional credit	301,788
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 17,422,036

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

The Company has reported the following guaranty fund liabilities and assets related to the insolvencies of Penn Treaty Network America Insurance Company and its wholly-owned subsidiary, American Network Insurance Company, collectively reported as Penn Treaty. The Company's guaranty fund assessment liability calculation process includes the use of nationwide premium, insolvency costs, and assessment data provided annually by the NOLHGA. The discounted guaranty fund liabilities and assets recorded by the Company are based on the most recent information available from NOLHGA (November 2023). The amounts reported as undiscounted liabilities and assets in the table below are based on the NOLHGA March 27, 2017 state guaranty coverage estimates on an undiscounted basis, reduced by assessments paid during 2017-2023. The asset balances reflect the Company's capitalization experience.

a. The discount rate applied in the NOLHGA data was 4.25%.

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

	Guaranty Fund Assessment		Related Assets	
Name of the Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty	$ 16,680,000	$ 4,216,000	$ 12,259,000	$ 2,456,000

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Numbers of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

	Payables			Recoverables		
Name of the Insolvency	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Penn Treaty	45	Not available	Not available	40	Not available	Not available

C. Gain Contingencies - None.

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

The Company paid the following amount in the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

	Direct
Claims-related ECO and bad faith losses paid during the reporting period	$ —

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

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

Method used to disclose claim count information:
(f) Per Claim [x] (g) Per Claimant [ ]

E. Joint and Several Liabilities - None.

F. All Other Contingencies

The Company is party to legal proceedings involving a variety of issues incidental to its business, including class action lawsuits. Lawsuits may be brought in any federal or state court in the United States or in an arbitral forum. In addition, there continues to be significant federal and state regulatory activity relating to financial services companies. The Company's legal proceedings are subject to many variables, and given their complexity and scope, outcomes cannot be predicted with certainty. Although legal proceedings sometimes include substantial demands for compensatory and punitive damages, and injunctive relief, damages arising from such demands are typically not to be material to the Company's financial position.

The Company was named in two class actions relating to increases in monthly deduction rates (MDR) on universal life products in 2015 to 2016 and 2017 to 2018, respectively, as well as several individual lawsuits. The Company settled these two class actions, one in March 2019 and one in June 2021. In connection with the class actions, exposure existed related to opt out class members. The Company held provisions totaling $88,921,161 for the remaining exposure as of December 31, 2023.

15. Leases

A. Leases

(1) The Company leases office buildings and equipment under various non-cancelable operating lease agreements. Rental expense for the years 2023 and 2022 was $11,401,708 and $12,511,482, respectively.

NOTES TO FINANCIAL STATEMENTS

(2) At December 31, 2023, the minimum aggregate rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2024	$ 9,508,855
2.	2025	9,450,162
3.	2026	8,884,251
4.	2027	7,095,328
5.	2028	3,670,396
6.	Thereafter	107,245
7.	Total (sum of 1 through 6)	$ 38,716,237

(3) The Company entered into an operating lease arrangement for 26,291 square feet of space in an office building located in St. Petersburg, Florida after the building was sold by an affiliate of the Company. The lease commenced April 1, 2022 for a term of 5 years, 4 months, expiring July 31, 2027. The total rent obligation over the lease term is $4,542,809. The remaining rent obligation at December 31, 2023 is $2,962,044.

The Company entered into an operating lease arrangement for 25,587 square feet of space in an office building located in Johns Creek, Georgia after the building was sold by an affiliate of the Company. The lease commenced December 5, 2022 for a term of 1 year, 4 months, expiring April 5, 2024. The total rent obligation over the lease term is $1,158,124. The remaining rent obligation at December 31, 2023 is $158,782.

B. Lessor Leases - Leasing is not a significant part of the Company's business activities in terms of revenue, net income or assets.

16. Information About Financial Instruments with Off Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the notional amount of the Company's derivatives with off-balance sheet risk. For additional details, please refer to Schedule DB, Parts A, B, & D.

	Assets		Liabilities	
	2023	2022	2023	2022
a. Swaps	$ 7,138,005,281	$ 4,968,712,862	$ 4,385,190,127	$ 7,682,817,754
b. Futures	—	—	—	—
c. Options	—	—	—	—
d. Total (a+b+c)	$ 7,138,005,281	$ 4,968,712,862	$ 4,385,190,127	$ 7,682,817,754

(2) See Note 8 for a description of the nature and terms of the Company's derivative instruments, market and credit risks, and accounting policy.

(3) The Company is exposed to credit related losses on over-the-counter transactions in the event of nonperformance by counterparties to financial instruments. At the current time, the Company does not expect any counterparty to fail to meet their obligations given their high credit rating. As of the reporting date, the credit exposure of all contracts is represented by a net fair value of ($360,320,156) with a positive fair value of $1,286,481,452 (see Schedule DB, D for more detail). Because exchange-traded futures and options are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

(4) The Company has entered into collateral agreements with certain counterparties wherein the counterparty is required to post assets (cash or securities) on the Company's behalf in an amount equal to the difference between the net positive fair value of the contracts and an agreed upon threshold based on the credit rating of the counterparty. If the net fair value of all contracts with this counterparty is negative, then the Company is required to post similar assets (cash or securities).

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

A. Transfers of Receivables Reported as Sales - None.

B. Transfer and Servicing of Financial Assets

(1) Loaned securities - Please refer to Note 5E.

(2) Servicing assets and liabilities - Not applicable.

(3) Servicing assets and liabilities subsequently measured at fair value - Not applicable.

(4) Securitizations, asset-backed financing arrangements and similar transfers - Not applicable.

(5) Transfers of financial assets accounted for as secured borrowing - Please refer to Note 5E and Note 11.

(6) Transfers of receivables with recourse - Not applicable.

(7) Underlying dollar repurchase and dollar reverse repurchase agreements - Please refer to Note 5E.

C. Wash Sales - None.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - None.

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

There were no TPA's/MGA's that wrote premium in excess of 5% of the Company's surplus.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Fair Value Measurements at Reporting Date

(1) The following table provides information about the Company's financial assets and liabilities measured at fair value as of December 31, 2023:

Description	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
Government	$ —	$ 1,856,829	$ —	$ —	$ 1,856,829
Industrial and misc	—	22,173,761	1,288,311	—	23,462,072
Hybrid securities	—	4,562,975	—	—	4,562,975
Total bonds	$ —	$ 28,593,565	$ 1,288,311	$ —	$ 29,881,876
Preferred stock					
Industrial and misc	$ —	$ 57,752,171	$ —	$ —	$ 57,752,171
Total preferred stocks	$ —	$ 57,752,171	$ —	$ —	$ 57,752,171
Common stock					
Industrial and misc	11,090,599	51,440	101,499,247	—	112,641,286
Total common stock	$ 11,090,599	$ 51,440	$ 101,499,247	$ —	$ 112,641,286
Cash equivalents and short-term					
Industrial and misc	—	2,207,414	—	—	2,207,414
Money market mutual funds	2,465,935,053	—	—	—	2,465,935,053
Total cash equivalents and short-term	$ 2,465,935,053	$ 2,207,414	$ —	$ —	$ 2,468,142,467
Securities lending reinvested collateral	$ 165,474	$ —	$ —	$ —	$ 165,474
Derivative assets	$ 6,622,451	$ 1,050,891,022	$ —	$ —	$ 1,057,513,473
Other long term	$ —	$ 5,054,000	$ —	$ —	$ 5,054,000
Separate account assets	$ 91,312,152,680	$ 4,700,675,006	$ 156,455	$ —	$ 96,012,984,141
Total assets at fair value/NAV	$ 93,795,966,257	$ 5,845,224,618	$ 102,944,013	$ —	$ 99,744,134,888
b. Liabilities at fair value					
Derivative liabilities	$ 11,201,780	$ 599,408,566	$ —	$ —	$ 610,610,346
Separate account liabilities	2,082,010	—	—	—	2,082,010
Total liabilities at fair value	$ 13,283,790	$ 599,408,566	$ —	$ —	$ 612,692,356

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

The following table summarizes the change in assets classified in Level 3 during the quarter ended December 31, 2023:

Description	Beginning Balance at 1/1/2023	Transfers in (Level 3)	Transfers out (Level 3)	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus
Assets					
Bonds					
RMBS	$ 4,127	$ 863	$ —	$ —	$ 14,197
Other	1,244,991	837,908	—	(2,585,447)	1,880,059
Common stock	132,583,533	1,354,939	—	(6,525,911)	9,434,254
Separate account	260,805	—	—	—	14,494
Total assets	$ 134,093,456	$ 2,193,710	$ —	$ (9,111,358)	$ 11,343,004

Description	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2023
Bonds					
RMBS	$ —	$ —	$ —	$ —	$ 19,187
Other	—	—	108,387	—	1,269,124
Common stock	15,486,464	—	50,834,032	—	101,499,247
Separate account	—	—	118,844	—	156,455
Total assets	$ 15,486,464	$ —	$ 51,061,263	$ —	$ 102,944,013

(3) Transfers between fair value hierarchy levels are recognized at the beginning of the reporting period.

(4) Bonds classified in Level 2 are valued using inputs from third party pricing services or broker quotes.

Bonds classified as Level 3 are primarily those valued using non-binding broker quotes, which cannot be corroborated by other market observable data, or internal modeling which utilize significant inputs that are not market observable.

Preferred stock classified in Level 2 are valued using inputs from third party pricing services or broker quotes.

Common stock classified in Level 2 are valued using inputs from third party pricing services or broker quotes.

Common stock classified as Level 3 are comprised primarily of shares in the FHLB of Des Moines, which are valued at par as a proxy for fair value as a result of restrictions that allow redemptions only by FHLB.

Cash or cash equivalents classified as Level 2 are valued using inputs from third party pricing services.

Other long term classified as Level 2 are comprised of surplus debentures, which are valued using inputs from third party pricing services or broker quotes.

Securities lending reinvested in collateral is valued and classified in the same way as the underlying collateral, which is primarily composed of cash equivalents and short-term investments.

NOTES TO FINANCIAL STATEMENTS

Derivatives classified as Level 2 represent over-the-counter contracts valued using pricing models based on the net present value of estimated future cash flows, directly observed prices from exchange-traded derivatives, other over-the-counter trades, or external pricing services.

Separate account assets and liabilities are valued and classified in the same way as general account assets and liabilities (described above).

B. Other Fair Value Disclosures - None.

C. Fair Value Hierarchy by Type of Financial Instrument by Level 1, 2 and 3

The following table sets forth a comparison of the estimated fair values and carrying amounts of the Company's financial instruments, including those not measured at fair value in the balance sheets, as of December 31, 2023:

Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Admitted assets:							
Cash equivalents & short-term investments, other than affiliates	$ 3,076,780,588	$ 3,076,953,503	$ 3,074,573,174	$ 2,207,414	$ —	$ —	$ —
Short-term notes receivable from affiliates	250,000,000	250,000,000	—	250,000,000	—	—	
Bonds	42,641,189,774	46,350,842,579	5,022,216,164	37,028,336,324	590,637,286	—	—
Preferred stock, other than affiliates	58,881,231	58,836,975	—	58,881,231	—	—	—
Common stock, other than affiliates	112,641,287	112,641,287	11,090,599	51,440	101,499,248	—	—
Mortgage loans on real estate	8,322,501,294	9,409,031,074	—	—	8,322,501,294	—	—
Other long term	344,610,435	375,687,862	—	328,519,817	16,090,618	—	—
Derivative assets:							
Options	99,561,626	99,561,626	—	99,561,626	—	—	—
Interest rate swaps	949,976,786	951,293,189	—	949,976,786	—	—	—
Currency swaps	102,876,891	38,287,760	—	102,876,891	—	—	—
Credit default swaps	62,790,790	38,206,083	—	62,790,790	—	—	—
Equity swaps	8,842,437	8,842,437	—	8,842,437	—	—	—
Interest rate futures	1,985,156	1,985,156	1,985,156	—	—	—	—
Equity futures	4,637,295	4,637,295	4,637,295	—	—	—	—
Derivative assets total	1,230,670,981	1,142,813,546	6,622,451	1,224,048,530	—	—	—
Policy loans	2,108,601,769	2,108,601,769	—	2,108,601,769	—	—	—
Securities lending reinvested collateral	1,973,725,462	1,973,979,414	1,973,725,462	—	—	—	—
Separate account assets	97,308,312,342	97,358,140,764	91,471,746,458	5,730,654,781	105,911,103	—	—
Liabilities:							
Investment contract liabilities	$ 10,223,968,650	$ 9,878,145,295	$ —	$ 216,063,342	$10,007,905,308	$ —	$ —
Derivative liabilities:							
Options	43,911,988	43,911,988	—	43,911,988	—	—	—
Interest rate swaps	1,075,114,775	688,162,187	—	1,075,114,775	—	—	—
Currency swaps	6,315,776	6,010,164	—	6,315,776	—	—	—
Credit default swaps	19,717,219	29,998,404	—	19,717,219	—	—	—
Equity swaps	434,729,585	434,729,585	—	434,729,585	—	—	—
Interest rate futures	2,181,963	2,181,963	2,181,963	—	—	—	—
Equity futures	9,019,817	9,019,817	9,019,817	—	—	—	—
Derivative liabilities total	1,590,991,123	1,214,014,108	11,201,780	1,579,789,343	—	—	—
Dollar repurchase agreements	11,219,385	11,219,385	—	11,219,385	—	—	—
Payable for securities lending	2,292,405,603	2,292,405,603	—	2,292,405,603	—	—	—
Payable for derivative cash collateral	806,058,266	806,058,266	—	806,058,266	—	—	—
Separate account liabilities	87,871,083,728	87,872,040,526	2,082,010	87,802,017,526	66,984,192	—	—

D. Not Practicable to Estimate Fair Value - Not applicable.

E. NAV Practical Expedient Investments - Not applicable.

21. Other Items

A. Unusual or Infrequent Items - None.

B. Troubled Debt Restructuring: Debtors - See Note 5B(1).

C. Other Disclosures

Securities acquired (sold) on a TBA basis as of December 31, 2023 and 2022 were $0 and ($63,176,663), respectively.

Private placement commitments outstanding as of December 31, 2023 and 2022 were $90,382,000 and $141,325,884, respectively.

The amount of cash collateral received from derivative counterparties being recorded on the Company's balance sheet as of December 31, 2023 and 2022 was $806,058,266 and $155,622,368, respectively.

Securities received for derivatives counterparties are not recorded on the Company's balance sheet as the Company does not have the ability to sell or re-pledge the collateral. The amount of securities received as of December 31, 2023 and 2022 was $86,957,756 and $26,723,469, respectively.

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Prior to 2001, Transamerica Occidental Life Insurance Company (TOLIC) was domesticated in the State of California. The State of California adopted the Triple X regulation effective for policies issued on or after July 1, 2000. On December 31, 2000, TOLIC was redomesticated to the State of Iowa, a state in which the Triple X regulation was adopted effective for policies issued on or after January 1, 2000. Upon redomestication to Iowa, the State of Iowa provided a 'no objection' letter to allow TOLIC to apply the Triple X regulation to policies issued on or after July 1, 2000, to be consistent with the effective date under which TOLIC operated as a California domiciled insurer. Prior to TOLIC merging into TLIC in 2008, the State of Iowa reaffirmed its no objection allowing the Company to continue to apply the Iowa Triple X regulation to only those TOLIC policies issued on or after July 1, 2000.

The impact on the financial statements resulting from the timing difference in the adoption of the regulations for Triple X minimum reserve requirements at December 31, 2023 is shown below:

	2023
Total liabilities, State of Iowa basis	$ 168,919,263,806
Additional Triple X reserves held for policies issued on or after July 1, 2000 (Exhibit 5)	224,376,297
Total liabilities	$ 169,143,640,103
Statutory surplus, State of Iowa basis	$ 5,917,656,430
Additional Triple X reserves held for policies issued on or after July 1, 2000 (Exhibit 5)	(224,376,297)
Statutory surplus	$ 5,693,280,133
Net income (loss), State of Iowa basis	$ 729,379,115
Additional Triple X reserves held for policies issued on or after July 1, 2000	32,192,286
Net income	$ 761,571,401
Total adjusted capital, State of Iowa basis	$ 6,847,086,469
Additional Triple X reserves held for policies issued on or after July 1, 2000 (Exhibit 5)	(224,376,297)
Total capital	$ 6,622,710,172
Authorized control level Risk-Based Capital (after covariance adj), State of Iowa basis	$ 841,059,872
Additional Risk-Based Capital held for policies issued on or after July 1, 2000	384,132
Total authorized Risk-Based Capital	$ 841,444,004

The Company accelerated the amortization of its SSAP No. 108 variable annuity deferred interest rate position reported on December 31, 2021. The Company fully amortized the $249,510,916 unamortized liability balance as of December 31, 2021 to zero, in 2022. The acceleration of the amortization of the SSAP No. 108 deferral is consistent with SSAP No. 108, Paragraph 14 Section c. i. that allows the accelerating of amortization of the deferral, if consistently done between deferred assets and deferred liabilities within its hedging strategy. The Company did not change any accounting practices under SSAP No. 108. The Company's CDHS is not being revised.

Effective July 1, 2023, the Company ceded universal life with secondary guarantee (SGUL) insurance business to an unaffiliated entity. The Company paid considerations of $1,057,332,601 in assets and cash, ceded $1,435,984,870 of reserves and $554,649 of policy loans. After a $199,392,985 realized loss, the transaction resulted in a pre-tax gain of $178,777,775.

Effective July 1, 2023, the Company recaptured a specific list of policies from an affiliate, LIICA Re II. As a result, the Company received $5,398,190 in cash and $114,127,053 in policyholder reserves. The transaction resulted in a pre-tax loss of $108,728,863 which has been included in the Statements of Operations.

Effective July 1, 2023, the Company recaptured a specific list of policies from an affiliate, Transamerica Pacific Re. As a result, the Company received $11,904,948 in cash and $33,111,028 in policyholder reserves. The transaction resulted in a pre-tax loss of $21,206,080 which has been included in the Statements of Operations.

Effective December 31, 2023, the Company entered into a reinsurance agreement whereby the Company ceded fixed deferred annuity business to an affiliated entity, TBRe. The Company paid a ceding commission of $138,000,000 in addition to reinsurance premiums of $4,393,788,348 in the form of a funds withheld payable and ceded $4,393,788,348 of statutory reserves. The transaction resulted in a pre-tax loss of $138,000,000, which has been included in the Summary of Operations.

Effective April 1, 2022, LIICA Re II, an affiliate, executed a recapture of a specific list of policies to the Company. The Company received consideration of $185,883,852 in the form of cash and recaptured policyholder reserves of $838,032,583. The transaction resulted in a pre-tax loss of $652,148,731 which has been included in the Summary of Operations.

On October 31, 2022, the Company executed an affiliated coinsurance arrangement, effective July 1, 2022, under which it assumes the remaining in force Universal Life business from TLB. The Company received consideration of $4,974,272,926 in the form of cash and invested assets and assumed $5,543,281,270 in reserves. After a $388,583,967 commission allowance and $432,086,383 IMR deferral related to the asset transfers, this transaction resulted in a pre-tax loss of $130,480,323 which has been included in the Summary of Operations. This transaction is secured by a comfort trust equal to 100% of the Company's U.S. statutory reserves.

On December 20, 2022, the Company purchased all 2,520,000 common shares held by Aegon International B.V. of TLB at par for a total of $61,281,112. The Company now has 100% ownership of TLB.

In January 2018, Scottish Re Group announced a sale and restructuring plan and commenced Chapter 11 (reorganization) procedures for some of its subsidiaries. In December 2018, the Delaware Department of Insurance began oversight procedures of Scottish Re (U.S.), Inc. (SRUS), with whom the Company is a counterparty for some of its reinsurance activities. SRUS was ordered into receivership for the purposes of rehabilitation on March 6, 2019. On May 16, 2019, the IID suspended the certificate of authority for SRUS but later clarified that reserve credit could be taken on reinsurance agreements entered into prior to the revocation date if a recovery analysis could be illustrated. The Company concluded it could not support a favorable recovery analysis and therefore did not take statutory reserve credit in its year-end 2022 financial statements. A loss contingency allowance was also established for the doubtful recoveries of billed and unbilled claims in the amount of $124,876,118 as of December 31, 2022. On July 19, 2023, a Motion for Liquidation of SRUS was granted, resulting in any related treaty coverage ending on September 30, 2023. With the issuance of INT 23-04, the Company has reversed the previously established loss contingency allowance and reported gross receivables on billed and unbilled claims of $155,440,959 and $260,560,268 as of December 31, 2023, respectively, all of which have been fully non-admitted.

D. Business Interruption Insurance Recoveries - None.

NOTES TO FINANCIAL STATEMENTS

E. State Transferable and Non-Transferable Tax Credits

(1) The following table provides the carrying value of transferable and non-transferable state tax credits gross of any related tax liabilities and total unused transferable and non-transferable state tax credits by state and in total:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount*
Economic Redevelopment and Growth Tax Credits	NJ	$ 13,382,463	$ 19,440,272
LIHTC	CA	—	15,250,000
Total		$ 13,382,463	$ 34,690,272

*The unused amount reflects credits that we deem will be realizable in the period 2024-2030.

The Company has no non-transferable state tax credits.

(2) The Company estimated the utilization of the remaining state transferable tax credits by projecting a future tax liability based on projected premium, tax rates and tax credits, and comparing the projected future tax liability to the availability of remaining state transferable tax credits.

(3) The Company had no impairment losses related to state transferable tax credits.

(4) State Tax Credits Admitted and Nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable state tax credits	$ 13,382,463	$ —
b. Non-transferable state tax credits	—	—

F. Subprime Mortgage Related Risk Exposure

(1) Subprime mortgages are loans to homebuyers who have weak or impaired credit histories, are loans that are non-conforming or are loans that are second in priority. The Company's businesses in the United States do not sell or buy subprime mortgages directly. The Company's position is related to certain structured securities that are asset backed. These securities are pools of mortgages that have been securitized and offered to investors, where the mortgages are collateral. Most of the underlying mortgages within the pool have credit scores below 660 at origination. Therefore, these structured securities have been classified by the Company as a subprime mortgage position. Also included in the Company's total subprime mortgage position are structured securities with second lien mortgages as collateral. The second lien mortgages may not necessarily have subprime credit scores; however, the Company has included structured securities in its subprime position as it's the second priority in terms of repayment.

For asset-backed securities in an unrealized loss position, the Company would consider them for impairment when there has been an adverse change in estimated cash flows from the cash flows previously projected at purchase, which is in accordance with SSAP No. 43R, *Loan-Backed and Structured Securities.* During 2023 and 2022, the Company has recorded no impairments.

(2) The Company does not have any direct residential mortgages to subprime borrowers outside of these structured securities that are asset backed.

(3) The following table provides the actual cost, carrying value and fair value by asset class of the Company's subprime mortgage direct exposure through other investments at December 31, 2023:

	Actual Cost	BACV (Excluding Interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 180,349,080	$ 181,539,537	$ 272,148,038	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total (a+b+c+d+e+f)	$ 180,349,080	$ 181,539,537	$ 272,148,038	$ —

(4) The Company does not have any underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

G. Retained Assets

(1) The Retained Asset Account was a method of payment for claim proceeds of $15,000 or more and this option was discontinued effective April 1, 2011. The claimant had to choose the option when it was previously offered. The account is a “draft” account providing immediate access to the full claim proceeds by drafting a single check. There is no cost for maintaining the account, but fees are assessed for special services such as stop payment orders, checks returned unpaid, and copies of check or statements. The interest rate earned on the accounts during 2023 was 0.50% for the entire year. The aggregate retained asset balance is carried on the Company’s financial statements as a liability for deposit-type contracts.

(2)

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	1	$ 100,000	1	$ 1,012,858
b. 13 to 24 months	1	1,012,858	2	204,354
c. 25 to 36 months	2	206,963	9	1,546,214
d. 37 to 48 months	9	480,320	1	125,677
e. 49 to 60 months	1	125,677	—	—
f. Over 60 months	1,004	55,966,107	1,172	66,600,895
g. Total (a+b+c+d+e+f)	1,018	$ 57,891,925	1,185	$ 69,489,998

NOTES TO FINANCIAL STATEMENTS

(3)

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,011	$ 65,982,559	174	$ 3,507,439
b. Number/amount of retained asset accounts issued/added during the year	1	104,741	—	—
c. Investment earnings credited to retained asset accounts during the year	XXX	514,563	XXX	16,698
d. Fees and other charges assessed to retained asset accounts during the year	XXX	12	XXX	2
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	—	—	—	—
f. Number/amount of retained asset accounts closed/withdrawn during the year	148	11,864,360	20	369,701
g. Number/balance of retained asset accounts at the end of the year (a+b+c-d-e-f)	864	$ 54,737,491	154	$ 3,154,434

H. Insurance-Linked Securities (ILS) Contracts - None.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - None.

22. Events Subsequent

The financial statements are adjusted to reflect events that occurred between the balance sheet date and the date when the financial statements are available to be issued, provided they give evidence of conditions that existed at the balance sheet date (Type I). Events that are indicative of conditions that arose after the balance sheet date are disclosed, but do not result in an adjustment of the financial statements themselves (Type II). The Company has not identified any Type I subsequent events for the year ended December 31, 2023 through February 20, 2024.

The Company has identified a Type II subsequent event for the year ended December 31, 2023. In January 2024, final settlement was reached on the remaining exposure disclosed in Note 14F, resulting in no further material exposures.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(1) Are any of the reinsures, 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)

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

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)

(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)

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. - None.

(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)

B. Uncollectible Reinsurance

Please refer to Note 21C for actions taken related to the SRUS liquidation.

C. Commutation of Ceded Reinsurance - None.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not applicable.

E. Reinsurance of Variable Annuity Contracts/Certificates with an Affiliated Captive Reinsurer - Not applicable.

F. Reinsurance Agreements with Affiliated Captive Reinsurer - Not applicable.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - None.

NOTES TO FINANCIAL STATEMENTS

H. Reinsurance Credit

(1) The Company reinsured risks with two other entities under contracts subject to Appendix A-791, *Life and Health Reinsurance Agreements* that include a provision that limits the reinsurer's assumption of significant risks identified in Appendix A-791. Deposit accounting was applied to these contracts.

(2) Reinsurance contracts not subject to A-791 - None.

(3) Reinsurance contracts containing features which result in delays in payment - None.

(4) Reinsurance accounting credit for contracts not subject to A-791 and not yearly renewable term - None.

(5) Contracts with ceded risk not subject to A-791 accounted for differently under GAAP and SAP - None.

(6) Explanation of the accounting treatment disclosed in Note 23H(5) if treated differently for GAAP and SAP - None.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. The Company estimates accrued retrospective premium adjustments for its major medical health insurance business through a preliminary calculation of current year medical loss ratios by issue state. We follow the methodology defined by the NAIC in their Medicare Supplement Insurance minimum Standards Model Act.

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

C. The amount of net premiums written by the Company at December 31, 2023 that are subject to retrospective rating features was $305,426,173, which represented 25.36% of the total net premiums written for health insurance. No other net premiums written by the Company are subject to retrospective rating features.

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None.

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Did the reporting entity write accident and health insurance premium which is subject to the ACA risk sharing provisions? NO

(2) Impact of Risk-Sharing Provisions of the ACA on admitted assets, liabilities and revenue for the current year - None.

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - None.

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - None.

(5) ACA risk corridors receivable as of reporting date - None.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves on accident and health products for incurred losses and loss adjustment expenses attributable to insured events of prior years have been adjusted during the past year as a result of re-estimation of unpaid losses and loss adjustment expenses. This change is the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. As shown in the Test of Prior Year's Claim Reserves and Liabilities in Schedule H, Part 3, for 2023, the reserve as established for prior years' claims as of the beginning of the year were sufficient to cover the sum of the claims and claim reserves incurred on prior years' claims by $81,782,196. Some of the Company's accident and health contracts are subject to experience refunds. The accruals for these liabilities reflect the result of any prior year effects in estimating the provision for losses and loss adjustment expenses.

B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not applicable.

26. Intercompany Pooling Arrangements - None.

27. Structured Settlements - None.

28. Health Care Receivables - None.

29. Participating Policies

For the reporting year ended December 31, 2023, premiums under individual life participating policies were $8,629,355, or less than 1% of total individual life premiums earned. The Company accounts for its policyholder dividends based on dividend scales and experience of the policies. The Company paid dividends in the amount of $8,282,999 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves:	$ —
2. Date of the most recent evaluation of this liability:	9/30/2023
3. Was anticipated investment income utilized in the calculation?	NO

31. Reserves for Life Contracts and Annuity Contracts

(1) Except for certain policies issued by the National Old Line division prior to 1981 and for Company mergers in 2004, for fixed premium life insurance benefits, the Company waives deduction of deferred fractional premiums upon death of insured. For more recent issues, the Company also returns any portion of the final premium beyond the date of death. The reserve for these benefits is computed using seriatim or aggregate methods and is held in Exhibit 5, Life Insurance and/or Miscellaneous. The reserves in Exhibit 5 are equal to the greater of the cash surrender value and the legally computed reserve.

(2) Additional premiums are charged or additional mortality charges are assessed for policies issued on substandard lives according to underwriting classification. Generally, an additional reserve equal to one-half (1/2) of the extra premium charge for the year is held. For certain flexible premium and fixed premium universal life insurance products, reserves are calculated utilizing the Commissioner's Reserve Valuation Method for universal life policies and recognize any substandard ratings. For life contracts under Principles Based Reserving, the substandard ratings are recognized in the mortality assumptions for the Net Premium Reserve, the Deterministic Reserve and (when applicable) the Stochastic Reserve.

NOTES TO FINANCIAL STATEMENTS

For substandard immediate annuities meeting the criteria for application of AG IX-A (i.e. structured settlements, worker's compensation settlements, and long-term disability settlements), the Company holds reserves using rates from the prescribed mortality table for the annuitant's actual age plus constant extra deaths such that the annuitant's life expectancy on the date of issue using actual age plus constant extra deaths equals the life expectancy at the underwriter's rated age. For substandard immediate annuities meeting the criteria for application of AG IX-C, the Company holds reserves using rates from the prescribed mortality table for the annuitant's actual age plus constant extra deaths such that the statutory reserve on the date of issue using actual age plus constant extra deaths equals the statutory reserve at the underwriter's rated age. For substandard immediate annuities not meeting the criteria for application of either AG IX-A or IX-C, the Company holds reserves using rates from the prescribed mortality table for the annuitant's actual age.

For annual premium variable life insurance there is an extra premium charged to the policyholder before the premium is transferred to the separate accounts. An additional reserve for this policy is held in the general account that is a multiple of the reserve that would otherwise be held.

(3) As of December 31, 2023, the Company had $33,976,357,165 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa. Reserves to cover the above insurance totaled $1,463,461,262 at year-end and are reported in Exhibit 5, Miscellaneous.

(4) The Tabular Interest (Page 7, Line 4), Tabular less Actual Reserve Released (Page 7, Line 5), and Tabular Cost (Page 7, Line 9), have been determined by formula as described in the instructions for Page 7 or from the basic data and accounting records, as we deemed appropriate.

(5) On other funds not involving life contingencies under Exhibit 7, Line 3, Investment Earnings Credited to the Account have been calculated from basic data or, is equal to the interest actually credited or, where the Exhibit 7 reserve is equal to the present value of future benefits, the mean reserve multiplied by the valuation rate of interest.

(6) The details of "Other Net Change in Reserves" on Exhibit 7, Line 4 are (in dollars):

Item	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
Data corrections	$ 1,054,135	$ —	$ (160,363)	$ 1,214,498	$ —	$ —
Initial reserve less actual consideration	(3,420,899)	—	(1,360)	(3,419,539)	—	—
Reserve adjustments	334,000	334,000	—	—	—	—
Reclassified contracts	(5,017,049)	—	—	—	—	(5,017,049)
Total	$ (7,049,813)	$ 334,000	$ (161,723)	$ (2,205,041)	$ —	$ (5,017,049)

The details of "Other Increases (net)" on Page 7, Line 7 are (in dollars):

			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Change due to model conversion	$ 2,068,063	$ —	$ 2,068,063	$ —	$ —	$ —	$ —	$ —
Change in additional AG36 reserve	236,781,859	—	236,781,859	—	—	—	—	—
Change in additional AG38 8D reserve	(24,174,338)	—	(24,174,338)	—	—	—	—	—
Change in additional reserve for model conversion	21,433,972	—	16,248,425	—	—	—	5,185,547	—
Change in CARVM adjustment	(4,034,467)	—	—	(4,056,725)	—	—	—	22,258
Change in deficiency reserve	(19,417,976)	—	(19,858,563)	—	—	—	440,587	—
Change in disabled reserve waiver	2,131,693	—	2,112,292	—	—	—	19,401	—
Change in GMDB reserve	487,914	—	489,359	—	—	—	(1,445)	—
Change in miscellaneous reserve	630,597	—	650,763	(32,443)	—	—	13,000	(723)
Change in substandard reserve	(731)	—	(961)	—	—	—	230	—
Change in VM-21 reserve	(660,907,264)	—	—	(654,949,159)	—	—	—	(5,958,105)
Change in voluntary reserve	(2,000,000)	—	—	(2,000,000)	—	—	—	—
Conversion impact	(3,115,291)	—	(3,115,291)	—	—	—	—	—
Initial reserve less actual consideration	3,474,114	—	—	—	3,423,289	—	—	50,825
LIVAD error	19,015,882	—	19,014,876	—	—	—	1,006	—
Miscellaneous	(70,195,008)	—	(2,352)	(75,190,617)	—	—	(19,088)	5,017,049
Reallocation of liabilities across lines of business	—	—	—	—	606,611	—	—	(606,611)
Reinsurance adjustment	32,261	—	32,261	—	—	—	—	—
Reinsurance recapture	147,042,963	—	147,042,963	—	—	—	—	—
Reinsurance transaction	(5,829,722,529)	—	(1,435,984,871)	(3,844,911,825)	—	—	—	(548,825,833)
Total	$ (6,180,468,286)	$ —	$(1,058,695,515)	$(4,581,140,769)	$ 4,029,900	$ —	$ 5,639,238	$ (550,301,140)

NOTES TO FINANCIAL STATEMENTS

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

A. Individual Annuities

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	Percentage of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 315,651,287	$ 714,427,981	$ —	$ 1,030,079,268	1.5%
b. At book value less current surrender charge of 5% or more	919,431,709	—	—	919,431,709	1.3%
c. At fair value	5,781,836	—	58,433,942,067	58,439,723,903	84.4%
d. Total with market value adjustment or at fair value (total of a through c)	1,240,864,832	714,427,981	58,433,942,067	60,389,234,880	87.2%
e. At book value without adjustment (minimal or no charge or adjustment)	6,678,752,463	—	—	6,678,752,463	9.6%
(2) Not subject to discretionary withdrawal	1,722,925,676	—	487,552,981	2,210,478,657	3.2%
(3) Total (gross: direct + assumed)	9,642,542,971	714,427,981	58,921,495,048	69,278,466,000	100.0%
(4) Reinsurance ceded	6,227,546,407	—	—	6,227,546,407	
(5) Total (net) (3) - (4)	$ 3,414,996,564	$ 714,427,981	$58,921,495,048	$ 63,050,919,593	
(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:	$ 234,812,502	$ —	$ —	$ 234,812,502	

B. Group Annuities

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	Percentage of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 4,104,339,536	$ 13,202,636	$ —	$ 4,117,542,172	10.6%
b. At book value less current surrender charge of 5% or more	19,944,764	—	—	19,944,764	0.1%
c. At fair value	—	—	28,069,714,367	28,069,714,367	72.0%
d. Total with market value adjustment or at fair value (total of a through c)	4,124,284,300	13,202,636	28,069,714,367	32,207,201,303	82.7%
e. At book value without adjustment (minimal or no charge or adjustment)	4,847,463,340	—	—	4,847,463,340	12.4%
(2) Not subject to discretionary withdrawal	1,845,981,461	—	64,479,027	1,910,460,488	4.9%
(3) Total (gross: direct + assumed)	10,817,729,101	13,202,636	28,134,193,394	38,965,125,131	100.0%
(4) Reinsurance ceded	864,459,997	—	—	864,459,997	
(5) Total (net) (3) - (4)	$ 9,953,269,104	$ 13,202,636	$28,134,193,394	$ 38,100,665,134	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

C. Deposit-Type Contracts (no life contingencies)

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	Percentage 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)	220,120,691	—	—	220,120,691	27.2%
(2) Not subject to discretionary withdrawal	503,981,402	67,940,992	18,698,465	590,620,859	72.8%
(3) Total (gross: direct + assumed)	724,102,093	67,940,992	18,698,465	810,741,550	100.0%
(4) Reinsurance ceded	7,529,548	—	—	7,529,548	
(5) Total (net) (3) - (4)	$ 716,572,545	$ 67,940,992	$ 18,698,465	$ 803,212,002	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts

(1)	Exhibit 5, Annuities Section, Total (net)	$ 12,437,182,748
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	931,082,922
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	716,572,545
(4)	Subtotal (1+2+3)	$ 14,084,838,215
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Annuities Section, Line 0299999, Column 2	$ 87,268,605,093
(6)	Exhibit 3, Supplementary Contracts with Life Contingencies Section, Line 0399999, Column 2	514,713,967
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	86,639,458
(11)	Subtotal (5+6+7+8+9+10)	87,869,958,518
(12)	Combined Total (4+11)	$ 101,954,796,733

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies With Cash Value	$ —	$ 318,552,378	$ 462,355,481
	b. Universal Life	13,358,921,089	12,668,160,527	15,050,336,328
	c. Universal Life with Secondary Guarantees	5,929,250,036	5,819,354,597	12,845,415,383
	d. Indexed Universal Life	—	—	—
	e. Indexed Universal Life with Secondary Guarantees	7,772,580,146	5,384,542,446	6,485,559,458
	f. Indexed Life	—	—	—
	g. Other Permanent Cash Value Life Insurance	2,372,511	4,754,663,251	7,192,033,750
	h. Variable Life	—	—	—
	i. Variable Universal Life	681,138,346	679,509,511	1,001,505,748
	j. Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
	a. Term Policies without Cash Value	XXX	XXX	8,023,682,207
	b. Accidental Death Benefits	XXX	XXX	47,688,850
	c. Disability - Active Lives	XXX	XXX	36,860,022
	d. Disability - Disabled Lives	XXX	XXX	160,162,727
	e. Miscellaneous Reserves	XXX	XXX	1,604,159,293
(3)	Total (gross: direct + assumed)	27,744,262,128	29,624,782,710	52,909,759,247
(4)	Reinsurance Ceded	5,065,117,053	4,913,917,871	21,387,218,632
(5)	Total (net) (3)-(4)	$ 22,679,145,075	$ 24,710,864,839	$ 31,522,540,615

B. Separate Account with Guarantees

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term Policies With Cash Value	$ —	$ —	$ —
	b. Universal Life	—	—	—
	c. Universal Life with Secondary Guarantees	—	—	—
	d. Indexed Universal Life	—	—	—
	e. Indexed Universal Life with Secondary Guarantees	—	—	—
	f. Indexed Life	—	—	—
	g. Other Permanent Cash Value Life Insurance	—	—	—
	h. Variable Life	—	—	—
	i. Variable Universal Life	683,802,251	683,802,251	683,802,251
	j. Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
	a. Term Policies without Cash Value	XXX	XXX	—
	b. Accidental Death Benefits	XXX	XXX	—
	c. Disability - Active Lives	XXX	XXX	—
	d. Disability - Disabled Lives	XXX	XXX	—
	e. Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)	683,802,251	683,802,251	683,802,251
(4)	Reinsurance Ceded	—	—	—
(5)	Total (net) (3)-(4)	$ 683,802,251	$ 683,802,251	$ 683,802,251

NOTES TO FINANCIAL STATEMENTS

C. Separate Account Nonguaranteed

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies With Cash Value	$ —	$ —	$ —
b. Universal Life	—	—	—
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	—	—
h. Variable Life	—	—	—
i. Variable Universal Life	8,003,237,452	7,999,689,619	9,208,310,352
j. Miscellaneous Reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	—
b. Accidental Death Benefits	XXX	XXX	—
c. Disability - Active Lives	XXX	XXX	—
d. Disability - Disabled Lives	XXX	XXX	—
e. Miscellaneous Reserves	XXX	XXX	—
(3) Total (gross: direct + assumed)	8,003,237,452	7,999,689,619	9,208,310,352
(4) Reinsurance Ceded	—	—	—
(5) Total (net) (3)-(4)	$ 8,003,237,452	$ 7,999,689,619	$ 9,208,310,352

D. Reconciliation of Total Life Insurance Reserves

Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 30,750,936,564
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	25,305,687
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	16,379,973
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	136,786,893
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	593,131,498
(6) Subtotal (1+2+3+4+5)	31,522,540,615
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	9,892,112,603
(8) Exhibit 3, Line 0499999, Column 2	—
(9) Exhibit 3, Line 0599999, Column 2	—
(10) Subtotal (7+8+9)	9,892,112,603
(11) Combined Total (6+10)	$ 41,414,653,218

34. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2023 were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ 10,037	$ 5,790
(2) Ordinary new business	1,191,139	39,973
(3) Ordinary renewal	122,461,423	96,123,683
(4) Credit life	6,655	6,655
(5) Group life	13,882,077	10,060,699
(6) Group annuity	—	—
(7) Total (1+2+3+4+5+6)	$ 137,551,331	$ 106,236,800

35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities from the following product lines/transactions into a separate account:

- Group annuities
- Variable annuities
- Fixed universal life
- Variable universal life
- Variable life
- Modified separate accounts
- Registered market value annuity
- Non registered market value separate accounts
- Structured index annuities

NOTES TO FINANCIAL STATEMENTS

(2) As of December 31, 2023 and 2022, the Company's separate account statement included legally insulated assets of $98,092,187,264 and $91,338,312,442, respectively.

The assets legally insulated from the general account as of December 31, 2023 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Product Mix: All Other Group Annuities		
Group annuities	$ 25,977,259,244	$ —
Non registered market value Separate Account	1,747,758,165	—
Variable annuities	429,557,719	—
AMBAC - modified Separate Account	67,427,716	—
MVP modified Separate Account	10,707,336	—
Registered market value annuity - SPL	1,265,450	—
Merrill Lynch life modified Separate Account	—	9,730,442
Product Mix: All Other Individual Annuities		
Variable annuities	59,372,190,969	—
Product Mix: Life Insurance		
Variable universal life	8,484,163,512	—
Variable life	1,276,616,566	—
Fixed universal life	725,240,587	—
Product Mix: Registered Indexed Linked Annuities Individual Annuities		
Transamerica Structured Index AdvantageSM Annuity	—	749,875,530
Total	$ 98,092,187,264	$ 759,605,972

(3) In accordance with the products/transactions recorded within the separate account, some separate account liabilities are guaranteed by the general account. (In accordance with the guarantees provided, if the investment proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the general account.)

To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a.	2023	$ 570,026,412
b.	2022	$ 583,522,750
c.	2021	$ 579,401,711
d.	2020	$ 564,956,534
e.	2019	$ 551,762,907

For the year ended December 31, 2023, the general account of the Company had paid $63,457,606 toward separate account guarantees. The total separate account guarantees paid by the general account for the years ending December 31, 2022, 2021, 2020, and 2019 were $55,518,741, $44,537,828, $74,713,835, $74,532,533, respectively.

(4) The Company does not engage in securities lending transactions within the separate account.

B. General Nature and Characteristics of Separate Accounts Business

The majority of the separate accounts held by the Company, primarily for individual policyholders as well as for group pension plans, do not have any minimum guarantees, and the investment risks associated with fair value changes are borne by the policyholder. The assets in the accounts, carried at estimated fair value, consist of underlying mutual fund shares, common stocks, long-term bonds and short-term investments.

Certain other separate accounts held by the Company provide a minimum guaranteed return of 3% of the average investment balance to policyholders. The assets consist of long-term bonds and short-term investments which are carried at amortized cost.

		Indexed	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for period end	$ —	$ 10,000	$ 9,760,687	$ 6,075,077,594	$ 6,084,848,281
(2)	Reserves at period end for accounts with assets at:					
	a. Fair value	710,090,530	85,424,516	56,563	96,282,697,261	97,078,268,870
	b. Amortized cost	—	683,802,250	—	—	683,802,250
	c. Total reserves* (a+b)	$ 710,090,530	$ 769,226,766	$ 56,563	$ 96,282,697,261	$ 97,762,071,120
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal					
	1. With market value adjustment	$ 710,090,530	$ 17,540,087	$ —	$ —	$ 727,630,617
	2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
	3. At fair value	—	—	—	95,711,966,788	95,711,966,788
	4. At book value without market value adjustment and with current surrender charge less than 5%	—	683,802,251	—	—	683,802,251
	5. Subtotal (1+2+3+4)	710,090,530	701,342,338	—	95,711,966,788	97,123,399,656
	b. Not subject to discretionary withdrawal	—	67,884,428	56,563	570,730,473	638,671,464
	c. Total (a+b)	$ 710,090,530	$ 769,226,766	$ 56,563	$ 96,282,697,261	$ 97,762,071,120
	*Line 2(c) should equal Line 3(c)					
(4)	Reserves for Asset Default Risk in Lieu of AVR	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

(1) Transfers as reported in the Summary of Operations of the Separate Account Statement

a. Transfers to Separate Accounts (Page 4, Line 1.4)	$	6,166,893,678
b. Transfers from Separate Accounts (Page 4, Line 10)		10,943,942,531
c. Net Transfers to (from) Separate Accounts (a)-(b)	$	(4,777,048,853)

(2) Reconciling Adjustments

a. Net reinsurance	$	(30,519,361)
b. Reinsurance CARVM		979,596
c. Ceded Liberty		2,663,925
d. Green Book write-ins		3,027,708

(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement
(1c) + (2) = (Page 4, Line 26) $ (4,800,896,985)

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2023 and 2022 was $41,236,236 and $42,022,487, respectively.

The Company incurred $25,700,860, and paid $26,487,110 of claim adjustment expenses in the current year, of which $3,165,505 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

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? ..... Iowa

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 769218

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. 12/31/2019

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. 12/31/2019

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/30/2021

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

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 [X] No [ ] N/A [ ]

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... 100.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
Dutch	Corporation

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 [ ] No [X]

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
.....	.....	.....	.....	.....	.....

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

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

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

PricewaterhouseCoopers LLP One North Wacker Drive Chicago, IL 60606 .....

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

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

.....

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

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

.....

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

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

.....

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

Vincent Viscomi, an Officer of the Company .....

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 0

12.13 Total book/adjusted carrying value .....$ 0

12.2 If yes, provide explanation

.....

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ 0
- 20.12 To stockholders not officers ..... $ 0
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ 0
- 20.22 To stockholders not officers ..... $ 0
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

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

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ 0
- 21.22 Borrowed from others ..... $ 0
- 21.23 Leased from others ..... $ 0
- 21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ (23,660)
- 22.22 Amount paid as expenses ..... $ (6,955)
- 22.23 Other amounts paid ..... $ 0

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: ..... $ 459,906,217

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)
See Note 5E for program details

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. $ 2,292,405,603

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $ 0

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

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

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 2,292,257,896
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,292,405,603
25.093 Total payable for securities lending reported on the liability page. $ 2,292,405,603

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 $ 157,359,203
26.22 Subject to reverse repurchase agreements $ 0
26.23 Subject to dollar repurchase agreements $ 11,062,629
26.24 Subject to reverse dollar repurchase agreements $ 0
26.25 Placed under option agreements $ 0
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 0
26.27 FHLB Capital Stock $ 87,625,000
26.28 On deposit with states $ 38,088,709
26.29 On deposit with other regulatory bodies $ 0
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 2,229,848,081
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 3,936,651,963
26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

27.4 If the response to 27.3 is YES, does the reporting entity utilize:
27.41 Special accounting provision of SSAP No. 108 Yes [X] No [ ]
27.42 Permitted accounting practice Yes [ ] No [X]
27.43 Other accounting guidance Yes [ ] No [X]

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

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 7,675,282

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
Citibank	New York, NY
BNY Mellon	New York, NY
JP Morgan	Brooklyn, NY

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
AEGON USA Investment Management, LLC	A
Guggenheim Partners Investment Management, LLC	U
Delaware Business Management Trust - Delaware Lincoln Investment Advisers (FKA Lincoln Natl Invest. Co)	U
Prisma Capital Partners LLP	U
Nuveen Asset Management, LLC	U

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] 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
114537	AEGON USA Investment Management, LLC	4DJIF67XTB552L0E3L78	SEC	DS
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	SEC	NO
105390	Delaware Business Management Trust - Delaware Lincoln Investment Advisers (FKA Lincoln Natl Invest. Co)		SEC	DS
131467	Prisma Capital Partners LP		SEC	DS
155584	Nuveen Asset Management, LLC	549300W218VXB0L5EY14	SEC	NO

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

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	46,961,861,029	43,252,035,309	(3,709,825,720)
31.2 Preferred stocks	58,836,975	58,881,231	44,256
31.3 Totals	47,020,698,004	43,310,916,540	(3,709,781,464)

31.4 Describe the sources or methods utilized in determining the fair values:
In calculating the fair value, the following pricing sources are used: indices, third party pricing services, external money managers, brokers and internally modeled.

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:
Only custodians and brokers with a substantial presence in the market and with appropriate experience and expertise are used. Each month, the Company performs an analysis of the inputs obtained from custodians and brokers to ensure that the inputs are reasonable, and produce a reasonable estimate of fair value. The Company's asset specialists and investment valuation specialists consider both qualitative and quantitative factors as part of this analysis. Several examples of analytical procedures performed include, but are not limited to, review of exception reporting, recent transactional activity for similar debt securities, review of pricing statistics and trends and consideration of recent relevant market events.

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 [X] No [ ]

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

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

GENERAL INTERROGATORIES

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

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

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

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
39.21 Held directly ..... Yes [ ] No [ ]
39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 1,800,643

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

1 Name	2 Amount Paid
American Council of Life Insurers	1,399,846

41.1 Amount of payments for legal expenses, if any? ..... $ 4,848,870

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

1 Name	2 Amount Paid

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 437,821

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

1 Name	2 Amount Paid
American Council of Life Insurers	250,155

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only $ 303,800,458

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 3,118

1.31 Reason for excluding:
Employer/Employee business exempt from new OBRA Regulations.

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 267,946,408

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $ 5,162,857
1.62 Total incurred claims $ 4,455,123
1.63 Number of covered lives 2,514

All years prior to most current three years
1.64 Total premium earned $ 196,310,363
1.65 Total incurred claims $ 170,399,480
1.66 Number of covered lives 71,353

1.7 Group policies:

Most current three years:
1.71 Total premium earned $ 4,824,598
1.72 Total incurred claims $ 4,112,762
1.73 Number of covered lives 2,422

All years prior to most current three years
1.74 Total premium earned $ 97,499,420
1.75 Total incurred claims $ 88,979,043
1.76 Number of covered lives 36,173

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	305,187,846	326,260,643
2.2	Premium Denominator	9,305,857,455	19,612,930,495
2.3	Premium Ratio (2.1/2.2)	0.033	0.017
2.4	Reserve Numerator	146,792,144	448,189,376
2.5	Reserve Denominator	52,381,506,243	57,911,168,398
2.6	Reserve Ratio (2.4/2.5)	0.003	0.008

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? $ 459,547,258

3.4 State the authority under which Separate Accounts are maintained:

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ 0

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

4.1 Amount of loss reserves established by these annuities during the current year: $ 0

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

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

GENERAL INTERROGATORIES

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

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

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ 0

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

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ 40,199,628

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

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
LIICA RE II INC	12864	VT	2,030,983,510	0	252,105,500	1,778,878,010
TLIC OAKBROOK REINS INC	15549	IA	4,978,894,659	0	0	5,000,564,285
TLIC WATERTREE REINSURANCE INC	16032	IA	1,699,937,619	0	0	1,716,622,741
TRANSAMERICA PACIFIC RE INC	16815	VT	2,255,960,325	0	892,884,161	1,363,076,164
IRONWOOD RE CORP	15633	HI	1,366,706,548	0	0	1,366,706,548

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 ..... $ 4,547,169,147
7.2 Total Incurred Claims ..... $ 3,848,638,367
7.3 Number of Covered Lives 4,014,995

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 746,421,070
9.22 Received ..... $ 620,700,038

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 ..... $ 0
10.22 Page 4, Line 1 ..... $ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 3,103,325,787

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

12.11 Cash ..... $ 11,704,263,476
12.12 Stock ..... $ 0

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [X] No [ ]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	0	0	0
13.32 Paid claims	13,017	13,017	0
13.33 Claim liability and reserve (beginning of year)	1,443,350	1,443,350	0
13.34 Claim liability and reserve (end of year)	1,504,886	1,504,886	0
13.35 Incurred claims	74,553	74,553	0

GENERAL INTERROGATORIES

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

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

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000	0	23,593
13.42	$25,000 - 99,999	0	0
13.43	$100,000 - 249,999	0	0
13.44	$250,000 - 999,999	0	408,440
13.45	$1,000,000 or more	0	1,072,853

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting?
18.5 How many of the same were delegates of the subordinate branches?
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing benefit certificates to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without first an application with and be examined a medical of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year %
    27.12 Subsequent Years %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence?
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the amount of outstanding liens that remain in surplus?

Date	Outstanding Lien Amount

NONE

NONE

FIVE-YEAR HISTORICAL DATA

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

		1 2023	2 2022	3 2021	4 2020	5 2019
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	399,381,077	362,755,556	318,253,710	310,441,868	323,864,134
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	633,562,456	705,652,016	783,673,728	799,767,863	822,441,822
3.	Credit life (Line 21, Col. 6)	48,326	56,986	61,018	122,607	216,906
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	26,922,776	26,699,341	25,885,775	25,437,815	24,832,951
5.	Industrial (Line 21, Col. 2)	389,593	403,039	416,854	431,223	961,112
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	1,060,304,228	1,095,566,938	1,128,291,085	1,136,201,377	1,172,316,925
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	258,593,971	67,810,619	38,645,610,825	0	45,820,602
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	52,124,518	47,856,591	25,888,112	19,214,508	18,650,170
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	11,334,398	10,214,014	30,237,564	35,889,891	17,928,478
10.	Credit life (Line 2, Col. 6)	0	0	808	770	1,828
11.	Group (Line 2, Col. 9)	3,634,351	3,915,451	3,423,615	3,183,398	3,066,952
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	67,093,267	61,986,056	59,550,099	58,288,567	39,647,428
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	2,411,631,191	8,576,015,627	1,653,423,485	2,263,837,319	1,006,207,255
15.	Group life (Line 20.4, Col. 3)	251,393,672	233,764,291	220,729,927	215,567,130	181,327,691
16.	Individual annuities (Line 20.4, Col. 4)	(3,056,347,664)	845,482,093	1,273,870,970	2,625,990,911	3,423,574,285
17.	Group annuities (Line 20.4, Col. 5)	8,497,856,549	8,676,307,344	9,778,277,345	10,045,924,324	8,257,377,428
18.	Accident & Health (Line 20.4, Col. 6)	1,202,423,107	1,280,427,531	1,316,938,152	1,374,030,362	1,402,677,332
19.	Other lines of business (Line 20.4, Col. 8)	0	0	0	0	0
20.	Total	9,306,956,855	19,611,996,886	14,243,239,879	16,525,350,046	14,271,163,991
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	75,985,026,407	80,203,946,786	76,703,759,805	78,448,079,524	73,103,827,431
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	70,067,371,145	74,541,006,489	69,426,882,727	70,338,459,446	63,714,175,620
23.	Aggregate life reserves (Page 3, Line 1)	45,395,806,281	50,907,230,845	45,037,967,879	44,132,935,907	39,439,066,031
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	65,697,402	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	7,100,515,493	7,048,554,669	6,945,019,946	6,833,072,001	6,737,002,095
25.	Deposit-type contract funds (Page 3, Line 3)	716,572,540	765,522,173	824,206,417	945,509,099	947,879,124
26.	Asset valuation reserve (Page 3, Line 24.01)	1,301,783,898	1,110,773,327	1,249,293,952	1,197,473,150	1,266,567,341
27.	Capital (Page 3, Lines 29 and 30)	6,761,900	6,761,900	6,761,900	6,761,900	17,399,050
28.	Surplus (Page 3, Line 37)	5,910,894,530	5,656,179,398	7,270,116,591	8,102,859,446	9,372,253,877
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(2,575,265,845)	2,446,369,104	3,449,486,133	4,618,121,211	1,798,772,190
	Risk-Based Capital Analysis					
30.	Total adjusted capital	6,847,086,469	6,801,590,792	7,184,608,572	7,859,523,680	9,416,872,772
31.	Authorized control level risk - based capital	841,059,872	835,294,940	896,482,637	959,363,342	993,570,795
	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)	64.1	66.7	67.7	66.9	65.7
33.	Stocks (Lines 2.1 and 2.2)	5.4	4.3	4.9	4.9	5.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	13.0	12.1	12.4	12.0	11.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.1	0.4
36.	Cash, cash equivalents and short-term investments (Line 5)	4.6	3.2	2.9	2.4	3.6
37.	Contract loans (Line 6)	2.9	2.6	2.7	2.7	3.1
38.	Derivatives (Page 2, Line 7)	1.6	3.1	2.4	3.9	2.6
39.	Other invested assets (Line 8)	4.7	3.9	3.8	3.9	4.6
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	3.2	2.8	2.8	2.8	3.0
42.	Aggregate write-ins for invested assets (Line 11)	0.5	1.3	0.3	0.4	0.1
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	0	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),	3,764,078,696	3,100,284,013	3,329,105,474	3,375,849,009	3,235,786,189
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	250,000,000	0	0	148,900,000	343,200,000
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	2,015,259,478	1,548,392,732	1,333,646,776	1,451,554,282	1,612,825,088
50.	Total of above Lines 44 to 49	6,029,338,174	4,648,676,745	4,662,752,250	4,976,303,291	5,191,811,277
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,726,115,757	1,310,083,289	475,436,269	401,989,722	602,122,166
53.	Total admitted assets (Page 2, Line 28, Col. 3)	174,836,920,236	171,698,297,781	202,792,224,362	200,268,216,641	185,332,850,537
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	3,569,333,397	3,212,638,961	3,080,716,024	3,258,865,222	2,655,845,020
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,998,696,613)	(4,211,093,977)	(1,924,499,950)	112,735,889	469,598,596
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,287,587,975	1,007,064,595	457,500,531	(125,863,752)	(277,844,177)
57.	Total of above Lines 54, 55 and 56	2,858,224,759	8,609,579	1,613,716,605	3,245,737,359	2,847,599,439
	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)	18,596,012,893	24,704,188,098	22,875,605,119	19,747,159,137	20,802,989,564
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	1,046,129,874	1,021,412,188	945,432,856	1,119,777,207	1,112,492,566
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(1,019,676,083)	6,395,273,113	908,795,391	2,016,792,376	745,896,945
61.	Increase in A & H reserves (Line 19, Col. 6)	53,753,271	103,534,722	61,839,445	84,346,588	121,677,667
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	8,283,000	9,511,097	9,966,275	10,182,393	10,266,273
	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	24.7	9.1	16.9	13.0	11.3
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.1	6.7	4.8	6.1	6.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	91.4	87.9	80.2	88.4	88.4
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	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)	37.4	34.9	35.7	34.8	23.3
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)	37,143	88,383	XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)	37,067	73,115	XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	1,907,660,648	1,891,012,131	XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	1,989,442,920	1,940,197,585	XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)	(50,743,107)	(44,402,189)	(53,167,664)	(37,584,784)	0
73.	Individual whole life (Page 6.1, Col. 3)	7,645,971	47,933,404	194,176,844	96,235,411	153,499,617
74.	Individual term life (Page 6.1, Col. 4)	(37,911,453)	(39,117,633)	(258,103,417)	(258,085,661)	(68,068,412)
75.	Individual indexed life (Page 6.1, Col. 5)	(101,121,876)	682,800,245	(72,235,062)	144,638,253	(3,766,173)
76.	Individual universal life (Page 6.1, Col. 6)	(533,518,954)	(3,325,906,667)	(863,721,174)	(127,632,796)	(235,954,186)
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	572,210,229	2,621,696,383	(119,876,635)	236,345,677	(4,694,627)
78.	Individual variable life (Page 6.1, Col. 8)	3,150,865	15,853,359	23,631,101	22,150,480	38,299,408
79.	Individual variable universal life (Page 6.1, Col. 9)	58,934,249	81,825,151	59,976,382	90,038,763	(31,073,828)
80.	Individual credit life (Page 6.1, Col. 10)	0	0	0	0	(2,173,905)
81.	Individual other life (Page 6.1, Col. 11)	0	0	0	0	0
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)	654,121,556	660,331,103	39,592,458	106,519,320	9,858,631
83.	Group whole life (Page 6.2, Col. 2)	14,177,252	15,501,504	17,861,787	28,637,299	17,292,915
84.	Group term life (Page 6.2, Col. 3)	(8,950,982)	(8,844,963)	(18,548,775)	(27,101,560)	(10,477,519)
85.	Group universal life (Page 6.2, Col. 4)	20,939,641	60,719,488	51,852,606	50,242,940	(24,459,815)
86.	Group variable life (Page 6.2, Col. 5)	0	0	(21,458,800)	0	61,571,773
87.	Group variable universal life (Page 6.2, Col. 6)	(459,471)	(236,595)	(160,276)	(92,370)	0
88.	Group credit life (Page 6.2, Col. 7)	(354,470)	(1,427,241)	(2,056,390)	122,301	1,275,615
89.	Group other life (Page 6.2, Col. 8)	(2,915,442)	2,147,158	(5,681,676)	(4,814,290)	2,819
90.	Group YRT mortality risk only (Page 6.2, Col. 9)	0	0	0	0	0
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	(676,431,399)	25,305,099	72,156,874	30,223,519	135,257,781
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	(100,249,390)	(300,519)	(49,318,933)	(16,296,290)	(7,239,557)
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	1,628,712,142	566,942,254	2,345,673,471	81,377,536	2,792,577,104
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	102,981,496	88,792,276	77,514,273	179,510,027	(11,237,890)
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	57,127,485	171,129,356	21,855,039	25,459,438	82,299,658
96.	Individual other annuities (Page 6.3, Col. 7)	2,795,556	219,267	122,111	(49,960)	2,264,893
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	985,692,940	542,417,130	15,136,583	(331,301,150)	30,192,145
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	340	1,039	(3,499)	(12,500)	0
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	13,558,303	11,560,343	22,134,110	6,670,653	261,608,412
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	(173,783,682)	(456,969,086)	(1,281,225)	319,863,072	(278,798,560)
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	141,794,269	76,739,045	88,166,235	109,088,494	115,650,364
102.	Group other annuities (Page 6.4, Col. 7)	77,279,829	60,757,198	74,209,792	75,688,191	31,546,880
103.	A & H-comprehensive individual (Page 6.5, Col. 2)	24,296	(27,767)	40,170	38,507	43,778
104.	A & H-comprehensive group (Page 6.5, Col. 3)	103,449	141,707	246,562	254,278	228,700
105.	A & H-Medicare supplement (Page 6.5, Col. 4)	(42,636,137)	(24,503,381)	(17,591,784)	17,480,077	(2,084,001)
106.	A & H-vision only (Page 6.5, Col. 5)	0	0	0	0	0
107.	A & H-dental only (Page 6.5, Col. 6)	320,913	308,731	773,994	52,079	700,998
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)	0	0	0	0	0
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)	0	0	0	0	0
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)	0	0	0	0	0
111.	A & H-credit (Page 6.5, Col. 10)	(1,297,613)	(1,558,271)	(1,903,640)	(2,412,682)	3,210,724
112.	A & H-disability income (Page 6.5, Col. 11)	(6,904,704)	(4,936,248)	(1,518,449)	3,637,715	962,681
113.	A & H-long-term care (Page 6.5, Col. 12)	40,060,080	82,412,163	314,148,789	187,789,774	(89,080,996)
114.	A & H-other (Page 6.5, Col. 13)	83,723,546	112,018,977	146,033,076	171,980,209	125,502,470
115.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
116.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
117.	Total (Page 6, Col. 1)	2,728,075,728	2,019,321,820	2,078,674,858	1,178,659,970	3,094,737,897

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	1,045	0	0	0	0	0	0	71,626	3,665	8,128	0	83,419
2. Whole	14,016,935	0	20,636	66	3,281	0	23,982	6,815,049	14,309	1,396,279	127,151	8,352,788
3. Term	13,914,416	0	4,056	14,258	6,478	0	24,791	12,126,999	0	192,033	84,782	12,403,814
4. Indexed	7,054,648	0	0	0	0	0	0	528,795	0	736,389	0	1,265,183
5. Universal	7,485,172	0	0	0	0	0	0	30,705,290	0	2,009,316	23,198	32,737,804
6. Universal with secondary guarantees	7,470,081	0	0	0	0	0	0	7,965,617	0	0	0	7,965,617
7. Variable	59,614	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	905,197	0	0	0	0	0	0	4,953,702	0	1,402,773	0	6,356,475
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	50,907,107	0	24,692	14,323	9,759	0	48,774	63,167,079	17,974	5,744,916	235,132	69,165,101
Group Life												
12. Whole	1,002,000	0	0	0	0	0	0	3,381,091	2,927	283,160	0	3,667,178
13. Term	1,134,136	0	0	0	0	0	0	1,081,056	0	5,848	0	1,086,904
14. Universal	12,051	0	0	0	0	0	0	1,179,986	0	144,986	0	1,324,972
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	9,150	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	20,000	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	2,177,336	0	0	0	0	0	0	5,642,133	2,927	433,994	0	6,079,054
Individual Annuities												
20. Fixed	206,809	0	0	0	0	0	0	2,182,370	0	6,750,773	0	8,933,142
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	7,072,212	0	0	0	0	0	0	11,536,417	0	49,315,370	0	60,851,787
24. Life contingent payout	0	0	0	0	0	0	0	4,617,983	0	0	0	4,617,983
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	7,279,021	0	0	0	0	0	0	18,336,770	0	56,066,143	0	74,402,912
Group Annuities												
27. Fixed	0	20,907,431	0	0	0	0	0	2,585,135	0	17,828,318	0	20,413,453
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	26,538,909	0	0	0	0	0	68,625	0	21,152,635	0	21,221,260
31. Life contingent payout	0	0	0	0	0	0	0	72,597	0	0	0	72,597
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	47,446,340	0	0	0	0	0	2,726,358	0	38,980,953	0	41,707,311
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	579,767	0	0	0	0	0	0	XXX	XXX	XXX	454,463	454,463
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	3,806	0	0	0	0	0	0	XXX	XXX	XXX	366	366
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	697,520	0	0	0	0	0	0	XXX	XXX	XXX	304,860	304,860
44. Long-term care (d)	9,407,188	0	0	0	0	0	0	XXX	XXX	XXX	19,111,133	19,111,133
45. Other health (d)	9,471,093	0	0	0	0	0	0	XXX	XXX	XXX	8,753,130	8,753,130
46. Total Accident and Health	20,159,373	0	0	0	0	0	0	XXX	XXX	XXX	28,623,953	28,623,953
47. Total	80,522,837 (c)	47,446,340	24,692	14,323	9,759	0	48,774	89,872,339	20,901	101,226,006	28,859,085	219,978,331

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	72,224	202	75,291	0	0	0	0	202	75,291	7,419	0	0	0	0	0	0
2. Whole	1,822,854	180	1,788,218	0	0	0	0	180	1,788,218	217,448	0	0	(11)	(4,850,000)	192	9,768,891
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(12,800)	10	188,957
4. Indexed	0	0	0	0	0	0	0	0	0	0	478	130,585,119	(121)	(27,937,702)	2,350	723,585,925
5. Universal	4,433,223	19	4,969,785	0	0	0	0	19	4,969,785	882,636	0	0	(33)	(609,825)	260	11,575,141
6. Universal with secondary guarantees	14,849	2	36,801	0	0	0	0	2	36,801	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	131,953	1	131,953	0	0	0	0	1	131,953	0	0	0	(11)	1,999,476	581	153,039,926
9. Credit	(2)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	56,905,934	1,188	56,174,005	0	0	0	0	1,188	56,174,005	4,731,410	1,880	366,106,739	(4,065)	(441,133,869)	41,679	5,768,092,531
11. Total Individual Life	63,381,036	1,592	63,176,053	0	0	0	0	1,592	63,176,053	5,838,913	2,358	496,691,858	(4,244)	(472,544,720)	45,072	6,666,251,372
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	(11,013)	0	71,634
13. Term	541,058	15	499,714	0	0	0	0	15	499,714	75,000	0	0	0	0	0	0
14. Universal	1,013,037	44	1,179,986	0	0	0	0	44	1,179,986	30,722	0	0	(9)	(2,521,213)	119	15,109,391
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	3,976,685	352	3,962,433	0	0	0	0	352	3,962,433	131,032	1,506	64,467,045	(1,657)	(74,895,954)	7,210	402,248,117
19. Total Group Life	5,530,780	411	5,642,133	0	0	0	0	411	5,642,133	236,754	1,506	64,467,045	(1,666)	(77,428,181)	7,329	417,429,142
Individual Annuities																
20. Fixed	7,685	1	7,685	0	0	0	0	1	7,685	608	0	0	(24)	(100,715)	434	3,594,753
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	106,441	0	0	0	0	0	0
24. Life contingent payout	4,617,983	0	4,617,983	0	0	0	0	0	4,617,983	0	0	0	10	0	186	0
25. Other (f)	11,930,464	256	13,711,101	0	0	0	0	256	13,711,101	0	66	9,906,599	0	0	4,213	523,715,418
26. Total Individual Annuities	16,556,132	257	18,336,770	0	0	0	0	257	18,336,770	107,050	66	9,906,599	(14)	(100,715)	4,833	527,310,171
Group Annuities																
27. Fixed	2,180,665	0	2,180,665	0	0	0	0	0	2,180,665	0	16	11,391,011	8	695,316	393	61,217,539
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	7	5,328,446	9	12,273,276	99	153,560,350
31. Life contingent payout	72,597	0	72,597	0	0	0	0	0	72,597	0	0	0	(2)	0	33	0
32. Other (f)	473,096	10	473,096	0	0	0	0	10	473,096	0	1	15,276	0	0	200	15,276
33. Total Group Annuities	2,726,358	10	2,726,358	0	0	0	0	10	2,726,358	0	24	16,734,734	15	12,968,593	725	214,793,165
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	3	1,496
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	25,536	(98)	10,642	599	1,500,443
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	6	(1)	(43)	17	9,582
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	394	365,819	430	401,246	786	729,773
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(563)	(747,570)	5,862	10,396,029
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,765	8,062,461	(17,902)	4,661,918	102,880	19,233,976
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,174	8,453,821	(18,134)	4,326,193	110,147	31,871,300
47. TOTAL	88,194,306	2,270	89,881,313	0	0	0	0	2,270	89,881,313	6,182,717	15,128	596,254,057	(24,044)	(532,778,830)	168,106	7,857,655,149

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 909 2) covering number of lives: 909 3) face amount $ 232,527,068

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 45,369 Group: $ 0 Total: $ 45,369

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	1,049	0	886	0	1,935
2. Whole	1,194,686	0	3,940	0	1,226	0	5,167	430,468	0	170,370	2,911	603,748
3. Term	1,208,924	0	1,713	14,959	1,653	0	18,325	1,167,502	0	18,069	2,454	1,188,025
4. Indexed	1,221,987	0	0	0	0	0	0	0	0	94,096	0	94,096
5. Universal	457,596	0	0	0	0	0	0	553,701	0	633,705	0	1,187,406
6. Universal with secondary guarantees	312,090	0	0	0	0	0	0	250,774	0	0	0	250,774
7. Variable	1,090	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	128,719	0	0	0	0	0	0	23,385	0	1,915,235	0	1,938,620
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	4,525,092	0	5,653	14,959	2,879	0	23,491	2,426,879	0	2,832,361	5,365	5,264,605
Group Life												
12. Whole	90,737	0	0	0	0	0	0	124,885	4,000	5,063	0	133,947
13. Term	265,027	0	0	0	0	0	0	63,117	0	0	0	63,117
14. Universal	404	0	0	0	0	0	0	175,000	0	7,183	0	182,183
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	844	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	357,013	0	0	0	0	0	0	363,001	4,000	12,245	0	379,247
Individual Annuities												
20. Fixed	26,677	0	0	0	0	0	0	192,559	0	1,000,031	0	1,192,590
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	697,243	0	0	0	0	0	0	592,178	0	3,709,787	0	4,301,965
24. Life contingent payout	0	0	0	0	0	0	0	717,472	0	0	0	717,472
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	723,920	0	0	0	0	0	0	1,502,208	0	4,709,818	0	6,212,027
Group Annuities												
27. Fixed	0	4,189,396	0	0	0	0	0	848,222	0	2,653,877	0	3,502,099
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	1,688,021	0	0	0	0	0	0	0	1,579,301	0	1,579,301
31. Life contingent payout	0	0	0	0	0	0	0	1,211	0	0	0	1,211
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	5,877,416	0	0	0	0	0	849,433	0	4,233,178	0	5,082,610
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	270,712	0	0	0	0	0	0	XXX	XXX	XXX	214,080	214,080
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	14,023	0	0	0	0	0	0	XXX	XXX	XXX	1,417	1,417
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	5,886	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	534,018	0	0	0	0	0	0	XXX	XXX	XXX	489,769	489,769
45. Other health (d)	1,084,547	0	0	0	0	0	0	XXX	XXX	XXX	756,064	756,064
46. Total Accident and Health	1,909,188	0	0	0	0	0	0	XXX	XXX	XXX	1,461,331	1,461,331
47. Total	7,515,212 (c)	5,877,416	5,653	14,959	2,879	0	23,491	5,141,521	4,000	11,787,602	1,466,696	18,399,819

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	1,374	2	1,049	0	0	0	0	2	1,049	325	0	0	0	0	0	0
2. Whole	345,000	5	298,190	0	0	0	0	5	298,190	50,000	0	0	(3)	(10,118)	6	610,495
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	97	30,801,280	(52)	(15,075,601)	666	173,434,662
5. Universal	100,752	1	100,752	0	0	0	0	1	100,752	0	0	0	1	39,688	8	425,614
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(1,291,083)	116	35,184,638
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	1,951,322	39	2,026,886	0	0	0	0	39	2,026,886	12,890	93	35,924,401	14	(51,037,660)	4,046	698,068,040
11. Total Individual Life	2,398,449	47	2,426,878	0	0	0	0	47	2,426,878	63,215	190	66,725,681	(41)	(67,374,774)	4,842	907,723,449
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	72,745
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	175,000	2	175,000	0	0	0	0	2	175,000	0	0	0	0	11,811	9	5,481,617
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	192,001	27	188,001	0	0	0	0	27	188,001	7,004	124	6,030,000	(223)	(12,414,952)	513	38,771,956
19. Total Group Life	367,001	29	363,001	0	0	0	0	29	363,001	7,004	124	6,030,000	(223)	(12,403,142)	524	44,326,318
Individual Annuities																
20. Fixed	6,124	0	6,124	0	0	0	0	0	6,124	0	0	0	(3)	(11,304)	46	393,715
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	717,472	0	717,472	0	0	0	0	0	717,472	0	0	0	2	0	48	0
25. Other (f)	778,613	22	778,613	0	0	0	0	22	778,613	0	12	1,878,201	0	0	706	105,099,545
26. Total Individual Annuities	1,502,208	22	1,502,208	0	0	0	0	22	1,502,208	0	12	1,878,201	(1)	(11,304)	800	105,493,260
Group Annuities																
27. Fixed	810,603	0	810,603	0	0	0	0	0	810,603	0	4	2,622,842	0	(58,863)	20	13,182,818
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1	1,833,178	1	1,621,435	14	20,230,009
31. Life contingent payout	1,211	0	1,211	0	0	0	0	0	1,211	0	0	0	0	0	2	0
32. Other (f)	37,619	2	37,619	0	0	0	0	2	37,619	0	0	0	0	0	164	0
33. Total Group Annuities	849,433	2	849,433	0	0	0	0	2	849,433	0	5	4,456,019	1	1,562,572	200	33,412,827
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	475
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	11,898	(51)	16,866	319	662,164
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	5,012	16	4,029	21	5,012
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43	18,794	30	7,061	40	18,264
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(14)	(76,477)	221	542,005
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	174	62,285	(367)	79,893	4,219	604,778
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	246	97,990	(387)	31,373	4,821	1,832,698
47. TOTAL	5,117,091	100	5,141,520	0	0	0	0	100	5,141,520	70,219	577	79,187,892	(651)	(78,195,275)	11,187	1,092,788,552

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1 2) covering number of lives: 1 3) face amount $ 1,563,025

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 19,652 Group: $ 0 Total: $ 19,652

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	1,635	0	0	0	0	0	0	95,156	8,694	15,225	0	119,075
2. Whole	9,553,780	0	14,568	153	5,530	0	20,250	4,967,280	58,658	1,523,586	686,311	7,235,836
3. Term	20,518,512	0	28,535	16,225	17,274	0	62,035	14,722,040	0	87,722	24,933	14,834,695
4. Indexed	21,273,019	0	0	0	0	0	0	3,064,901	0	2,530,657	0	5,595,557
5. Universal	5,734,361	0	0	0	0	0	0	14,527,924	0	2,226,860	33,896	16,788,680
6. Universal with secondary guarantees	8,597,879	0	0	0	0	0	0	8,138,647	0	69,095	0	8,207,742
7. Variable	72,881	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,131,050	0	0	0	0	0	0	6,804,052	0	6,037,441	0	12,841,493
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	68,883,116	0	43,103	16,378	22,805	0	82,285	52,320,001	67,352	12,490,585	745,140	65,623,079
Group Life												
12. Whole	1,018,618	0	0	0	0	0	0	2,063,499	12,877	892,819	0	2,969,195
13. Term	1,181,978	0	0	0	0	0	0	699,848	1,000	29	0	700,877
14. Universal	26,980	0	0	0	0	0	0	1,585,776	0	1,039,184	0	2,624,960
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	117	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	1,000	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	2,228,693	0	0	0	0	0	0	4,349,123	13,877	1,932,032	0	6,295,031
Individual Annuities												
20. Fixed	661,061	0	0	0	0	0	0	9,357,016	0	31,359,821	0	40,716,837
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	21,769,903	0	0	0	0	0	0	26,374,966	0	98,537,654	0	124,912,620
24. Life contingent payout	0	0	0	0	0	0	0	9,907,562	0	0	0	9,907,562
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	22,430,964	0	0	0	0	0	0	45,639,544	0	129,897,474	0	175,537,018
Group Annuities												
27. Fixed	1,200	4,873,065	0	0	0	0	0	5,194,772	0	8,036,688	0	13,231,460
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	32,408,357	0	0	0	0	0	24,513	0	17,110,802	0	17,135,315
31. Life contingent payout	0	0	0	0	0	0	0	218,600	0	0	0	218,600
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	1,200	37,281,422	0	0	0	0	0	5,437,885	0	25,147,490	0	30,585,375
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	598,173	0	0	0	0	0	0	XXX	XXX	XXX	636,769	636,769
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	229	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	2,418	0	0	0	0	0	0	XXX	XXX	XXX	9,995	9,995
43. Disability income (d)	197,927	0	0	0	0	0	0	XXX	XXX	XXX	162,259	162,259
44. Long-term care (d)	8,272,695	0	0	0	0	0	0	XXX	XXX	XXX	11,803,251	11,803,251
45. Other health (d)	16,565,539	0	0	0	0	0	0	XXX	XXX	XXX	8,032,639	8,032,639
46. Total Accident and Health	25,636,981	0	0	0	0	0	0	XXX	XXX	XXX	20,644,913	20,644,913
47. Total	119,180,955 (c)	37,281,422	43,103	16,378	22,805	0	82,285	107,746,554	81,229	169,467,581	21,390,053	298,685,417

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	99,652	241	103,850	0	0	0	0	241	103,850	20,076	0	0	0	0	0	0
2. Whole	1,855,799	223	2,153,543	0	0	0	0	223	2,153,543	180,897	0	0	(15)	(2,099,348)	216	28,054,732
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(299,500)	7	183,497
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,605	508,720,612	(446)	(98,914,029)	8,633	2,518,131,151
5. Universal	265,326	3	155,526	0	0	0	0	3	155,526	109,800	0	0	(587)	(21,462,473)	354	15,968,975
6. Universal with secondary guarantees	19,110	2	19,110	0	0	0	0	2	19,110	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	1	6,367	11	17,301,588	2,019	579,450,250
9. Credit	(467)	0	0	0	0	0	0	0	0	0	0	0	12	313,566	0	0
10. Other (f)	47,031,225	716	49,943,147	0	0	0	0	716	49,943,147	8,833,213	1,443	716,592,083	(3,482)	(640,896,843)	42,972	9,641,206,164
11. Total Individual Life	49,270,645	1,185	52,375,176	0	0	0	0	1,185	52,375,176	9,143,987	3,049	1,225,319,062	(4,510)	(746,057,039)	54,201	12,782,994,770
Group Life																
12. Whole	17,551	6	17,551	0	0	0	0	6	17,551	0	0	0	0	(18,566)	2	264,492
13. Term	134,991	6	300,000	0	0	0	0	6	300,000	0	0	0	0	0	0	0
14. Universal	328,363	27	1,097,530	0	0	0	0	27	1,097,530	199,980	0	0	(10)	(1,666,475)	198	22,595,340
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,808,599	404	2,936,184	0	0	0	0	404	2,936,184	255,548	1,289	58,817,309	(1,912)	(85,490,614)	7,407	445,643,661
19. Total Group Life	3,289,504	443	4,351,265	0	0	0	0	443	4,351,265	455,529	1,289	58,817,309	(1,922)	(87,175,655)	7,607	468,503,493
Individual Annuities																
20. Fixed	200,935	0	200,935	0	0	0	0	0	200,935	0	0	0	(37)	(153,172)	633	5,335,099
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	113,482	0	0	0	0	0	0
24. Life contingent payout	9,907,562	0	9,907,562	0	0	0	0	0	9,907,562	0	0	0	30	0	357	0
25. Other (f)	35,531,047	653	35,531,047	0	0	0	0	653	35,531,047	0	163	32,287,893	0	0	11,755	1,509,750,912
26. Total Individual Annuities	45,639,544	653	45,639,544	0	0	0	0	653	45,639,544	113,482	163	32,287,893	(7)	(153,172)	12,745	1,515,086,011
Group Annuities																
27. Fixed	4,214,012	0	4,214,012	0	0	0	0	0	4,214,012	1,122,930	25	403,073	5	43,949	143	17,638,183
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	6,702	24	17,527,850	7	2,284,294	111	159,468,707
31. Life contingent payout	218,600	0	218,600	0	0	0	0	0	218,600	0	4	0	10	0	80	0
32. Other (f)	1,005,274	23	1,005,274	0	0	0	0	23	1,005,274	0	2	78,877	0	0	733	78,877
33. Total Group Annuities	5,437,885	23	5,437,885	0	0	0	0	23	5,437,885	1,129,633	55	18,009,800	22	2,328,242	1,067	177,185,768
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(284)	3	1,152
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	182
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	33,726	(526)	(171,362)	1,746	4,818,342
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16	4,342	(26)	(18,515)	255	127,585
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(736)	0	2,420
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	229	92,996	327	155,540	427	237,936
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(257)	(418,465)	4,182	8,945,670
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,406	4,102,931	(8,797)	3,799,179	87,216	15,041,562
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,666	4,233,995	(9,280)	3,345,357	93,830	29,174,848
47. TOTAL	103,637,578	2,304	107,803,871	0	0	0	0	2,304	107,803,871	10,842,630	12,222	1,338,668,060	(15,697)	(827,712,266)	169,450	14,972,944,889

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....160 2) covering number of lives: .....160 3) face amount $ 63,566,449

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 53,536 Group: $ .....0 Total: $ 53,536

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	1,048	0	0	0	0	0	0	35,215	1,979	6,405	0	43,599
2. Whole	9,535,261	0	7,148	22	1,269	0	8,439	3,606,452	22,675	858,056	367,613	4,854,796
3. Term	5,019,233	0	4,979	5,757	3,334	0	14,071	9,023,146	0	4,267	67,661	9,095,074
4. Indexed	2,283,979	0	0	0	0	0	0	0	0	121,915	0	121,915
5. Universal	1,856,227	0	0	0	0	0	0	2,939,803	0	988,524	1,305	3,929,631
6. Universal with secondary guarantees	2,725,242	0	0	0	0	0	0	2,052,809	0	37,340	0	2,090,149
7. Variable	62,144	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	198,788	0	0	0	0	0	0	887,127	0	76,516	0	963,643
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	21,681,921	0	12,127	5,779	4,603	0	22,510	18,544,553	24,654	2,093,023	436,578	21,098,808
Group Life												
12. Whole	114,399	0	0	0	0	0	0	422,237	323	267,727	0	690,287
13. Term	719,437	0	0	0	0	0	0	300,943	0	0	0	300,943
14. Universal	33,653	0	0	0	0	0	0	1,248,382	0	252,977	0	1,501,359
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	4,525	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	872,014	0	0	0	0	0	0	1,971,562	323	520,705	0	2,492,590
Individual Annuities												
20. Fixed	101,388	0	0	0	0	0	0	1,251,240	0	2,586,428	0	3,837,668
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	4,614,032	0	0	0	0	0	0	6,681,401	0	24,507,178	0	31,188,579
24. Life contingent payout	0	0	0	0	0	0	0	1,733,106	0	0	0	1,733,106
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	4,715,420	0	0	0	0	0	0	9,665,746	0	27,093,606	0	36,759,353
Group Annuities												
27. Fixed	2,000	9,080,447	0	0	0	0	0	3,989,474	0	5,705,523	0	9,694,997
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	10,203,425	0	0	0	0	0	0	0	13,125,977	0	13,125,977
31. Life contingent payout	0	0	0	0	0	0	0	27,032	0	0	0	27,032
32. Other (f)	0	22,079	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	2,000	19,305,952	0	0	0	0	0	4,016,506	0	18,831,501	0	22,848,007
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	182,625	0	0	0	0	0	0	XXX	XXX	XXX	195,408	195,408
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	7,178	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	200,596	0	0	0	0	0	0	XXX	XXX	XXX	22,913	22,913
44. Long-term care (d)	2,401,733	0	0	0	0	0	0	XXX	XXX	XXX	4,326,311	4,326,311
45. Other health (d)	8,575,933	0	0	0	0	0	0	XXX	XXX	XXX	3,446,096	3,446,096
46. Total Accident and Health	11,368,066	0	0	0	0	0	0	XXX	XXX	XXX	7,990,728	7,990,728
47. Total	38,639,421 (c)	19,305,952	12,127	5,779	4,603	0	22,510	34,198,367	24,977	48,538,835	8,427,306	91,189,485

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	33,589	97	37,194	0	0	0	0	97	37,194	5,142	0	0	0	0	0	0
2. Whole	645,261	165	755,483	0	0	0	0	165	755,483	122,551	0	0	(2)	(594,656)	91	1,450,584
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	1	50	8	381,347
4. Indexed	0	0	0	0	0	0	0	0	0	0	224	79,302,004	(11)	(2,815,384)	787	259,702,115
5. Universal	30,021	2	30,021	0	0	0	0	2	30,021	0	0	0	(6)	(196,844)	74	3,114,768
6. Universal with secondary guarantees	15,710	4	80,232	0	0	0	0	4	80,232	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	25	5,868,599	162	36,107,050
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	17,611,038	772	17,644,347	0	0	0	0	772	17,644,347	2,196,134	504	116,074,887	(1,837)	(162,339,381)	22,107	2,444,440,448
11. Total Individual Life	18,335,618	1,040	18,547,277	0	0	0	0	1,040	18,547,277	2,323,827	728	195,376,891	(1,830)	(160,077,616)	23,229	2,745,196,311
Group Life																
12. Whole	22,350	5	22,350	0	0	0	0	5	22,350	0	0	0	0	(20,329)	1	166,238
13. Term	1,175	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	1,292,389	39	1,222,569	0	0	0	0	39	1,222,569	104,000	0	0	(3)	(137,711)	75	11,911,507
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	612,282	76	726,643	0	0	0	0	76	726,643	27,504	2,755	107,251,322	(1,737)	(36,689,015)	12,273	527,740,454
19. Total Group Life	1,928,195	120	1,971,562	0	0	0	0	120	1,971,562	131,504	2,755	107,251,322	(1,740)	(36,847,055)	12,349	539,818,198
Individual Annuities																
20. Fixed	(61,000)	0	(61,000)	0	0	0	0	0	(61,000)	100,319	0	0	(31)	(129,682)	533	4,516,928
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	204,977	0	0	0	0	0	0
24. Life contingent payout	1,733,106	0	1,733,106	0	0	0	0	0	1,733,106	0	0	0	6	0	104	0
25. Other (f)	7,993,641	100	7,993,641	0	0	0	0	100	7,993,641	0	44	6,390,430	0	0	2,086	277,647,410
26. Total Individual Annuities	9,665,746	100	9,665,746	0	0	0	0	100	9,665,746	305,296	44	6,390,430	(25)	(129,682)	2,723	282,164,338
Group Annuities																
27. Fixed	3,944,586	0	3,944,586	0	0	0	0	0	3,944,586	98,264	3	4,949,466	1	721,966	44	29,116,671
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1	109,405	0	(2,295,607)	18	68,090,774
31. Life contingent payout	27,032	0	27,032	0	0	0	0	0	27,032	0	0	0	2	0	7	0
32. Other (f)	44,888	2	44,888	0	0	0	0	2	44,888	0	0	0	0	0	101	0
33. Total Group Annuities	4,016,506	2	4,016,506	0	0	0	0	2	4,016,506	98,264	4	5,058,872	3	(1,573,641)	170	97,207,444
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	1,046
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	0	(33)	(30,535)	166	487,346
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(27)	(12,742)	163	78,225
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(929)	0	7,134
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	315	189,332	239	156,863	337	219,894
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(91)	(88,338)	1,216	2,605,857
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,272	2,138,907	(9,107)	982,200	70,080	8,803,577
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,589	2,328,238	(9,018)	1,006,519	71,964	12,203,079
47. TOTAL	33,946,066	1,262	34,201,091	0	0	0	0	1,262	34,201,091	2,858,891	10,120	316,405,754	(12,610)	(197,621,476)	110,435	3,676,589,370

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 54 2) covering number of lives: ..... 54 3) face amount $ 22,034,712

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 13,448 Group: $ .....0 Total: $ 13,448

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF California DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	4,304	0	0	0	0	0	0	257,358	26,004	64,844	0	348,206
2. Whole	38,991,212	0	31,643	0	22,195	0	53,838	15,906,749	151,501	3,651,810	4,789,094	24,499,152
3. Term	200,140,772	0	407,299	280,434	258,453	0	946,186	160,152,919	0	904,941	348,619	161,406,478
4. Indexed	603,070,183	0	0	0	0	0	0	57,691,243	0	53,464,663	87,753	111,243,660
5. Universal	87,850,072	0	0	0	0	0	0	221,558,088	0	29,249,669	111,567	250,919,324
6. Universal with secondary guarantees	92,615,456	0	0	0	0	0	0	189,514,725	0	2,132,361	0	191,647,087
7. Variable	1,249,692	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	65,833,444	0	0	0	0	0	0	57,669,394	0	54,619,076	0	112,288,470
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	1,089,755,135	0	438,942	280,434	280,648	0	1,000,024	702,750,475	177,505	144,087,364	5,337,033	852,352,377
Group Life												
12. Whole	5,477,399	0	0	0	0	0	0	16,915,499	66,275	4,017,164	0	20,998,937
13. Term	6,096,110	0	0	0	0	0	0	3,412,219	4,000	237	0	3,416,455
14. Universal	18,712	0	0	0	0	0	0	6,510,054	0	3,198,685	0	9,708,739
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	17,667	0	0	0	0	0	0	0	0	0	0	0
17. Credit	3,346	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	48,230	0	0	0	0	0	0	116,924	0	4,110	0	121,034
19. Total Group Life	11,661,463	0	0	0	0	0	0	26,954,696	70,275	7,220,195	0	34,245,166
Individual Annuities												
20. Fixed	2,206,931	0	0	0	0	0	0	28,473,026	0	95,014,559	0	123,487,585
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	150,521,765	0	0	0	0	0	0	111,628,744	0	425,930,885	0	537,559,629
24. Life contingent payout	0	0	0	0	0	0	0	50,402,204	0	0	0	50,402,204
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	152,728,696	0	0	0	0	0	0	190,503,975	0	520,945,444	0	711,449,419
Group Annuities												
27. Fixed	1,775,633	144,139,868	0	0	0	0	0	48,392,870	0	183,183,213	0	231,576,083
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	14,100	344,404,093	0	0	0	0	0	3,247,216	0	416,544,674	0	419,791,890
31. Life contingent payout	0	0	0	0	0	0	0	984,677	0	0	0	984,677
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	1,789,733	488,543,961	0	0	0	0	0	52,624,763	0	599,727,887	0	652,352,650
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	7,386	7,386
36. Medicare Supplement (d)	8,638,295	0	0	0	0	0	0	XXX	XXX	XXX	6,542,401	6,542,401
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	655,868	0	0	0	0	0	0	XXX	XXX	XXX	66,668	66,668
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	7,344	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	435,304	0	0	0	0	0	0	XXX	XXX	XXX	4,781,583	4,781,583
44. Long-term care (d)	39,967,188	0	0	0	0	0	0	XXX	XXX	XXX	67,873,723	67,873,723
45. Other health (d)	72,452,443	0	0	0	0	0	0	XXX	XXX	XXX	41,615,355	41,615,355
46. Total Accident and Health	122,156,442	0	0	0	0	0	0	XXX	XXX	XXX	120,887,116	120,887,116
47. Total	1,378,091,469 (c)	488,543,961	438,942	280,434	280,648	0	1,000,024	972,833,908	247,779	1,271,980,891	126,224,148	2,371,286,727

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF California DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	271,403	356	283,362	0	0	0	0	356	283,362	39,916	0	0	0	0	0	0
2. Whole	4,381,489	389	3,720,504	0	0	0	0	389	3,720,504	1,246,051	0	0	(319)	(92,995,654)	1,612	417,558,496
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(8)	(386,400)	92	5,792,934
4. Indexed	0	0	0	0	0	0	0	0	0	0	19,160	6,138,018,861	(11,928)	(3,082,600,017)	236,428	70,387,203,116
5. Universal	5,211,354	26	7,061,042	0	0	0	0	26	7,061,042	313,969	0	0	(67)	(9,409,135)	688	64,826,377
6. Universal with secondary guarantees	431,553	28	491,590	0	0	0	0	28	491,590	22,575	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	4,894,956	9	3,197,100	0	0	0	0	9	3,197,100	3,366,503	48	2,019,349	(2,557)	(552,791,995)	42,306	12,031,988,415
9. Credit	2,405	0	2,469	0	0	0	0	0	2,469	0	0	0	0	1,558	0	0
10. Other (f)	675,994,017	3,885	688,046,542	1	55,449	0	0	3,886	688,101,990	59,039,785	11,797	6,987,059,797	(16,915)	(6,021,003,877)	296,143	105,155,457,575
11. Total Individual Life	691,187,176	4,693	702,802,609	1	55,449	0	0	4,694	702,858,057	64,028,799	31,005	13,127,098,007	(31,794)	(9,759,185,520)	577,269	188,062,826,913
Group Life																
12. Whole	109,490	22	109,490	0	0	0	0	22	109,490	0	0	0	(1)	(178,712)	9	2,280,812
13. Term	1,304,721	19	1,038,812	0	0	0	0	19	1,038,812	420,945	0	0	0	0	0	0
14. Universal	5,434,814	140	4,929,927	0	0	0	0	140	4,929,927	1,415,463	0	0	(48)	(26,114,039)	507	247,820,964
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	1	500,000	4	2,200,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	21,223,614	1,968	20,887,570	0	0	0	0	1,968	20,887,570	1,685,525	3,347	164,206,520	(6,112)	(343,171,100)	28,043	2,056,351,094
19. Total Group Life	28,072,638	2,149	26,965,799	0	0	0	0	2,149	26,965,799	3,521,934	3,347	164,206,520	(6,160)	(368,963,850)	28,563	2,308,652,870
Individual Annuities																
20. Fixed	679,024	1	679,024	0	0	0	0	1	679,024	723,015	0	0	(121)	(502,346)	2,089	17,583,842
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	2,532,950	0	0	0	0	0	0
24. Life contingent payout	50,402,204	0	50,402,204	0	0	0	0	0	50,402,204	0	0	0	83	0	1,543	0
25. Other (f)	137,642,109	2,164	139,422,746	0	0	0	0	2,164	139,422,746	0	1,079	202,959,249	0	0	55,735	7,177,720,828
26. Total Individual Annuities	188,723,337	2,165	190,503,975	0	0	0	0	2,165	190,503,975	3,255,965	1,079	202,959,249	(38)	(502,346)	59,367	7,195,304,670
Group Annuities																
27. Fixed	45,423,415	0	45,423,415	0	0	0	0	0	45,423,415	2,313,448	169	43,815,679	84	22,155,847	1,493	549,069,134
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	9,611	99	84,585,102	110	212,610,311	1,265	2,165,567,298
31. Life contingent payout	984,677	0	984,677	0	0	0	0	0	984,677	0	4	0	37	0	267	0
32. Other (f)	6,216,671	140	6,216,671	0	0	0	0	140	6,216,671	0	189	4,402,939	0	0	18,492	4,402,939
33. Total Group Annuities	52,624,763	140	52,624,763	0	0	0	0	140	52,624,763	2,323,060	461	132,803,720	231	234,766,158	21,517	2,719,039,371
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(5)	(1,588)	42	13,802
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	8	9,054
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	214	442,222	(1,168)	1,092,429	8,384	22,743,684
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,855	537,172	1,970	536,275	2,507	996,353
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(1,566)	6	7,256
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	526	282,702	1,457	1,231,918	1,287	740,556
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1,359)	(3,038,434)	19,580	42,788,764
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,138	11,016,076	(67,560)	4,567,169	398,128	58,894,666
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,733	12,278,172	(66,666)	4,386,202	429,942	126,194,135
47. TOTAL	960,607,913	9,147	972,897,145	1	55,449	0	0	9,148	972,952,593	73,129,757	53,625	13,639,345,669	(104,426)	(9,889,499,356)	1,116,658	200,412,017,959

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 3,793 2) covering number of lives: 3,793 3) face amount $ 1,908,196,897

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 175,016 Group: $ 54,616 Total: $ 229,632

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE TRANSAMERICA LIFE INSURANCE COMPANY

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	429	0	0	0	0	0	0	14,804	628	1,483	0	16,915
2. Whole	8,700,528	0	14,913	46	6,537	0	21,496	4,353,944	24,234	1,533,661	438,729	6,350,568
3. Term	18,193,370	0	21,822	27,061	7,614	0	56,497	16,884,686	0	162,520	109,304	17,156,510
4. Indexed	17,577,392	0	0	0	0	0	0	478,566	0	904,327	0	1,382,893
5. Universal	5,639,083	0	0	0	0	0	0	11,836,787	0	3,311,928	31,313	15,180,028
6. Universal with secondary guarantees	7,063,851	0	0	0	0	0	0	28,480,631	0	281,901	0	28,762,532
7. Variable	90,496	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	4,561,490	0	0	0	0	0	0	3,877,919	0	3,931,850	0	7,809,769
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	61,826,639	0	36,735	27,107	14,151	0	77,992	65,927,336	24,862	10,127,670	579,346	76,659,215
Group Life												
12. Whole	711,494	0	0	0	0	0	0	2,134,151	8,933	370,595	0	2,513,679
13. Term	735,202	0	0	0	0	0	0	263,055	0	0	0	263,055
14. Universal	25,965	0	0	0	0	0	0	682,929	0	71,121	0	754,051
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	2,427	0	0	0	0	0	0	(3,335)	0	0	0	(3,335)
18. Other (f)	8,731	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	1,483,818	0	0	0	0	0	0	3,076,801	8,933	441,716	0	3,527,450
Individual Annuities												
20. Fixed	922,818	0	0	0	0	0	0	6,279,139	0	18,063,763	0	24,342,902
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	47,312,851	0	0	0	0	0	0	18,746,325	0	132,432,595	0	151,178,920
24. Life contingent payout	0	0	0	0	0	0	0	6,848,010	0	0	0	6,848,010
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	48,235,668	0	0	0	0	0	0	31,873,474	0	150,496,358	0	182,369,832
Group Annuities												
27. Fixed	0	23,283,045	0	0	0	0	0	2,489,195	0	13,555,097	0	16,044,292
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	15,000	46,306,102	0	0	0	0	0	135,344	0	69,519,888	0	69,655,231
31. Life contingent payout	0	0	0	0	0	0	0	41,266	0	0	0	41,266
32. Other (f)	0	244,667	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	15,000	69,833,814	0	0	0	0	0	2,665,804	0	83,074,984	0	85,740,789
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	208,138	0	0	0	0	0	0	XXX	XXX	XXX	114,645	114,645
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	88	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	40	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	158,933	0	0	0	0	0	0	XXX	XXX	XXX	5,280	5,280
44. Long-term care (d)	13,410,913	0	0	0	0	0	0	XXX	XXX	XXX	21,082,462	21,082,462
45. Other health (d)	7,839,586	0	0	0	0	0	0	XXX	XXX	XXX	4,721,805	4,721,805
46. Total Accident and Health	21,617,696	0	0	0	0	0	0	XXX	XXX	XXX	25,924,193	25,924,193
47. Total	133,178,822 (c)	69,833,814	36,735	27,107	14,151	0	77,992	103,543,415	33,795	244,140,729	26,503,539	374,221,478

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	18,024	38	15,432	0	0	0	0	38	15,432	3,040	0	0	0	0	0	0
2. Whole	2,374,622	75	1,937,731	0	0	0	0	75	1,937,731	770,603	0	0	(26)	(9,596,050)	337	49,492,480
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(25,990)	12	871,650
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,404	468,839,799	(339)	(80,686,093)	6,936	2,091,541,491
5. Universal	221,680	4	221,680	0	0	0	0	4	221,680	0	0	0	226	2,328,143	4,235	184,114,133
6. Universal with secondary guarantees	86,190	4	86,190	0	0	0	0	4	86,190	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	71,710	1	71,710	0	0	0	0	1	71,710	0	16	336,689	(207)	(39,224,742)	2,611	764,076,702
9. Credit	(289)	0	0	0	0	0	0	0	0	0	0	0	0	(1,136)	0	0
10. Other (f)	65,270,164	547	63,611,368	0	0	0	0	547	63,611,368	7,343,767	1,263	739,107,062	(2,017)	(657,114,578)	37,733	10,537,408,696
11. Total Individual Life	68,042,101	669	65,944,111	0	0	0	0	669	65,944,111	8,117,410	2,683	1,208,283,550	(2,364)	(784,320,445)	51,864	13,627,505,153
Group Life																
12. Whole	5,548	1	5,548	0	0	0	0	1	5,548	0	0	0	0	10,547	2	241,373
13. Term	51,258	2	110,015	0	0	0	0	2	110,015	0	0	0	0	0	0	0
14. Universal	616,449	15	560,607	0	0	0	0	15	560,607	90,022	0	0	(2)	(1,305,164)	95	36,213,934
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,409,564	298	2,400,631	0	0	0	0	298	2,400,631	117,999	1,221	50,069,769	(1,221)	(53,477,222)	5,609	436,020,540
19. Total Group Life	3,082,819	316	3,076,801	0	0	0	0	316	3,076,801	208,021	1,221	50,069,769	(1,223)	(54,771,838)	5,706	472,475,847
Individual Annuities																
20. Fixed	269,275	1	269,275	0	0	0	0	1	269,275	184,699	0	0	(240)	(992,640)	4,083	34,574,494
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	444,214	0	0	0	0	0	0
24. Life contingent payout	6,848,010	0	6,848,010	0	0	0	0	0	6,848,010	0	0	0	15	0	329	0
25. Other (f)	24,756,189	553	24,756,189	0	0	0	0	553	24,756,189	0	386	66,565,115	0	0	14,978	1,975,264,679
26. Total Individual Annuities	31,873,474	554	31,873,474	0	0	0	0	554	31,873,474	628,913	386	66,565,115	(225)	(992,640)	19,390	2,009,839,173
Group Annuities																
27. Fixed	1,883,278	0	1,883,278	0	0	0	0	0	1,883,278	92,396	24	11,304,245	13	3,034,313	340	50,597,681
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	18	18,765,301	34	49,802,510	187	261,456,111
31. Life contingent payout	41,266	0	41,266	0	0	0	0	0	41,266	0	0	0	3	0	16	0
32. Other (f)	741,261	24	741,261	0	0	0	0	24	741,261	0	4	1,256,033	0	0	503	1,256,033
33. Total Group Annuities	2,665,804	24	2,665,804	0	0	0	0	24	2,665,804	92,396	46	31,325,579	50	52,836,824	1,046	313,309,825
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30	53,352	(267)	(50,086)	946	2,419,591
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(21)	(13,937)	109	63,594
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	179	85,907	144	70,412	294	163,771
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(745)	(573,137)	7,290	14,043,261
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,908	1,157,567	(7,478)	644,163	51,932	5,864,856
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,117	1,296,826	(8,367)	77,415	60,571	22,555,073
47. TOTAL	105,664,198	1,563	103,560,190	0	0	0	0	1,563	103,560,190	9,046,739	7,453	1,357,540,840	(12,129)	(787,170,685)	138,577	16,445,685,071

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....200 2) covering number of lives: .....200 3) face amount $ 58,234,613

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 39,361 Group: $ .....0 Total: $ 39,361

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	248	0	0	0	0	0	0	10,157	881	423	0	11,462
2. Whole	5,572,317	0	1,604	0	1,129	175	2,908	1,554,794	23,530	513,631	769,635	2,861,591
3. Term	12,019,136	0	4,384	17,907	11,565	0	33,857	11,732,703	0	31,130	60,602	11,824,435
4. Indexed	9,188,332	0	0	0	0	0	0	0	0	512,669	0	512,669
5. Universal	5,193,579	0	0	0	0	0	0	9,968,083	0	1,908,884	0	11,876,967
6. Universal with secondary guarantees	11,379,222	0	0	0	0	0	0	10,491,172	0	13,312	0	10,504,484
7. Variable	10,160	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	653,165	0	0	0	0	0	0	2,342,802	0	1,550,200	0	3,893,001
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	44,016,159	0	5,988	17,907	12,694	175	36,765	36,099,712	24,411	4,530,249	830,237	41,484,609
Group Life												
12. Whole	860,960	0	0	0	0	0	0	1,788,982	48,299	73,361	0	1,910,641
13. Term	481,967	0	0	0	0	0	0	202,241	4,000	0	0	206,241
14. Universal	2,214	0	0	0	0	0	0	1,051,211	0	175,281	0	1,226,492
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	11	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	22,616	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	1,367,768	0	0	0	0	0	0	3,042,435	52,299	248,641	0	3,343,375
Individual Annuities												
20. Fixed	39,841	0	0	0	0	0	0	630,013	0	7,130,605	0	7,760,618
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	17,471,600	0	0	0	0	0	0	12,750,939	0	80,550,329	0	93,301,269
24. Life contingent payout	0	0	0	0	0	0	0	3,126,821	0	0	0	3,126,821
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	17,511,441	0	0	0	0	0	0	16,507,773	0	87,680,935	0	104,188,708
Group Annuities												
27. Fixed	4,200	23,560,971	0	0	0	0	0	1,013,223	0	23,220,001	0	24,233,224
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	1,200	18,214,824	0	0	0	0	0	889,986	0	27,017,858	0	27,907,844
31. Life contingent payout	0	0	0	0	0	0	0	86,083	0	0	0	86,083
32. Other (f)	0	79,462	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	5,400	41,855,257	0	0	0	0	0	1,989,291	0	50,237,859	0	52,227,151
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	36,965	0	0	0	0	0	0	XXX	XXX	XXX	33,715	33,715
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	27	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	71,949	0	0	0	0	0	0	XXX	XXX	XXX	21,860	21,860
44. Long-term care (d)	34,981,309	0	0	0	0	0	0	XXX	XXX	XXX	46,957,590	46,957,590
45. Other health (d)	5,815,614	0	0	0	0	0	0	XXX	XXX	XXX	4,064,405	4,064,405
46. Total Accident and Health	40,905,863	0	0	0	0	0	0	XXX	XXX	XXX	51,077,570	51,077,570
47. Total	103,806,631 (c)	41,855,257	5,988	17,907	12,694	175	36,765	57,639,211	76,710	142,697,685	51,907,807	252,321,412

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	9,508	32	11,038	0	0	0	0	32	11,038	186	0	0	0	0	0	0
2. Whole	44,434	9	88,702	0	0	0	0	9	88,702	37,984	0	0	0	(300,000)	38	6,092,483
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(6,050)	6	94,650
4. Indexed	0	0	0	0	0	0	0	0	0	0	484	188,029,361	(132)	(35,203,673)	2,559	1,042,081,121
5. Universal	1,535,116	5	1,535,116	0	0	0	0	5	1,535,116	0	0	0	(41)	(2,337,078)	354	20,649,128
6. Universal with secondary guarantees	79,672	2	12,085	0	0	0	0	2	12,085	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	1	8,606	(37)	(10,425,943)	342	103,051,400
9. Credit	(1)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	37,878,816	355	34,463,206	0	0	0	0	355	34,463,206	5,911,702	678	344,309,646	(1,244)	(436,580,531)	19,991	6,596,828,104
11. Total Individual Life	39,547,545	403	36,110,147	0	0	0	0	403	36,110,147	5,949,872	1,163	532,347,613	(1,455)	(484,853,275)	23,290	7,768,796,886
Group Life																
12. Whole	124,897	21	124,897	0	0	0	0	21	124,897	0	0	0	0	(121,904)	1	671,591
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	269,354	17	586,981	0	0	0	0	17	586,981	56,684	0	0	0	(68,293)	19	7,433,604
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	1,782,856	323	2,342,624	0	0	0	0	323	2,342,624	69,527	377	19,096,362	(404)	(22,025,142)	2,641	199,495,847
19. Total Group Life	2,177,106	361	3,054,502	0	0	0	0	361	3,054,502	126,211	377	19,096,362	(404)	(22,215,338)	2,661	207,601,042
Individual Annuities																
20. Fixed	(945,520)	0	(945,520)	0	0	0	0	0	(945,520)	2,097	0	0	(2)	(8,132)	33	283,259
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	653,797	0	0	0	0	0	0
24. Life contingent payout	3,126,821	0	3,126,821	0	0	0	0	0	3,126,821	0	0	0	6	0	110	0
25. Other (f)	14,326,472	295	14,326,472	0	0	0	0	295	14,326,472	0	98	22,922,813	0	0	7,220	1,131,284,418
26. Total Individual Annuities	16,507,773	295	16,507,773	0	0	0	0	295	16,507,773	655,894	98	22,922,813	4	(8,132)	7,363	1,131,567,677
Group Annuities																
27. Fixed	671,886	0	671,886	0	0	0	0	0	671,886	436,615	15	62,024	14	8,261,473	112	59,988,994
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	4,768	5	1,240,668	11	13,539,309	110	156,391,326
31. Life contingent payout	86,083	0	86,083	0	0	0	0	0	86,083	0	0	0	1	0	10	0
32. Other (f)	1,231,323	22	1,231,323	0	0	0	0	22	1,231,323	0	2	866,338	0	0	344	866,338
33. Total Group Annuities	1,989,291	22	1,989,291	0	0	0	0	22	1,989,291	441,382	22	2,169,030	26	21,800,782	576	217,246,658
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	3	5,157
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	82,588	(274)	(71,346)	888	2,220,970
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(6)	(3,899)	46	31,524
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57	32,766	68	37,707	121	77,711
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(590)	(809,202)	9,156	36,069,085
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	926	556,092	(17,607)	246,150	72,999	3,574,964
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,018	671,446	(18,409)	(600,590)	83,213	41,979,410
47. TOTAL	60,221,716	1,081	57,661,713	0	0	0	0	1,081	57,661,713	7,173,360	2,678	577,207,263	(20,239)	(485,876,553)	117,102	9,367,191,673

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....875 2) covering number of lives: .....875 3) face amount $ 388,242,259

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 16,343 Group: $ .....0 Total: $ 16,343

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	545	0	0	0	0	0	0	69,337	7,136	12,757	0	89,230
2. Whole	5,436,244	0	4,796	0	6,329	0	11,125	2,919,299	29,846	657,825	81,124	3,688,095
3. Term	3,470,130	0	3,118	3,792	1,252	0	8,162	3,015,634	0	(173,322)	9,349	2,851,660
4. Indexed	4,655,276	0	0	0	0	0	0	722,330	0	228,160	0	950,489
5. Universal	2,078,565	0	0	0	0	0	0	41,447,048	0	858,546	75,026	42,380,620
6. Universal with secondary guarantees	1,670,779	0	0	0	0	0	0	16,448,668	0	75,908	0	16,524,576
7. Variable	1,775	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	806,382	0	0	0	0	0	0	508,353	0	339,859	0	848,212
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	18,119,696	0	7,914	3,792	7,581	0	19,287	65,130,670	36,982	1,999,732	165,499	67,332,882
Group Life												
12. Whole	282,720	0	0	0	0	0	0	392,590	10,923	21,852	0	425,365
13. Term	221,119	0	0	0	0	0	0	37,114	0	0	0	37,114
14. Universal	8,457	0	0	0	0	0	0	528,606	0	90,522	0	619,128
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	1,656	0	0	0	0	0	0	0	0	0	0	0
17. Credit	5,298	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	12,317	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	531,567	0	0	0	0	0	0	958,310	10,923	112,374	0	1,081,607
Individual Annuities												
20. Fixed	502,706	0	0	0	0	0	0	1,035,162	0	5,892,165	0	6,927,327
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	2,361,969	0	0	0	0	0	0	1,456,210	0	19,687,473	0	21,143,683
24. Life contingent payout	0	0	0	0	0	0	0	1,364,193	0	0	0	1,364,193
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	2,864,675	0	0	0	0	0	0	3,855,566	0	25,579,638	0	29,435,204
Group Annuities												
27. Fixed	0	403,921	0	0	0	0	0	4,683,738	0	1,217,457	0	5,901,194
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	4,052,160	0	0	0	0	0	0	0	9,450,519	0	9,450,519
31. Life contingent payout	0	0	0	0	0	0	0	12,972	0	0	0	12,972
32. Other (f)	0	400,256,616	0	0	0	0	0	0	0	28,399,272	0	28,399,272
33. Total Group Annuities	0	404,712,698	0	0	0	0	0	4,696,710	0	39,067,247	0	43,763,957
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	2,323,739	0	0	0	0	0	0	XXX	XXX	XXX	1,916,219	1,916,219
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	91,038	0	0	0	0	0	0	XXX	XXX	XXX	46,767	46,767
44. Long-term care (d)	795,475	0	0	0	0	0	0	XXX	XXX	XXX	497,833	497,833
45. Other health (d)	1,318,399	0	0	0	0	0	0	XXX	XXX	XXX	919,814	919,814
46. Total Accident and Health	4,528,651	0	0	0	0	0	0	XXX	XXX	XXX	3,380,633	3,380,633
47. Total	26,044,589 (c)	404,712,698	7,914	3,792	7,581	0	19,287	74,641,255	47,905	66,758,991	3,546,132	144,994,283

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	63,649	149	76,473	0	0	0	0	149	76,473	5,967	0	0	0	0	0	0
2. Whole	1,355,275	344	1,837,981	0	0	0	0	344	1,837,981	199,611	0	0	0	0	10	315,219
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	28,408
4. Indexed	0	0	0	0	0	0	0	0	0	0	398	137,032,599	(31)	140,698	1,405	483,038,294
5. Universal	5,957,569	23	4,333,835	0	0	0	0	23	4,333,835	3,084,449	0	0	(1)	53,993	43	2,439,242
6. Universal with secondary guarantees	0	5	82,643	0	0	0	0	5	82,643	25,000	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	169,057	1	169,057	0	0	0	0	1	169,057	0	0	0	23	5,809,214	133	84,000,047
9. Credit	101	0	0	0	0	0	0	0	0	0	0	0	320	2,431,634	0	0
10. Other (f)	58,737,256	284	58,664,662	0	0	0	0	284	58,664,662	8,444,508	457	81,041,149	(1,242)	(34,601,294)	25,384	2,341,315,512
11. Total Individual Life	66,282,908	806	65,164,652	0	0	0	0	806	65,164,652	11,759,535	855	218,073,748	(931)	(26,165,755)	26,978	2,911,136,722
Group Life																
12. Whole	97,952	11	97,952	0	0	0	0	11	97,952	0	0	0	0	(127,013)	2	654,627
13. Term	0	0	0	0	0	0	0	0	0	12,500	0	0	0	0	0	0
14. Universal	0	10	295,550	0	0	0	0	10	295,550	62,694	0	0	(1)	15,618	14	1,524,402
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	50,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	575,731	115	570,474	0	0	0	0	115	570,474	21,835	158	7,654,253	(247)	(14,406,440)	1,891	102,898,950
19. Total Group Life	673,683	136	963,976	0	0	0	0	136	963,976	97,029	158	7,654,253	(248)	(14,517,835)	1,908	105,127,979
Individual Annuities																
20. Fixed	212,940	3	212,940	0	0	0	0	3	212,940	12,005	0	0	(2)	(8,031)	33	279,712
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	23,874	0	0	0	0	0	0
24. Life contingent payout	1,364,193	0	1,364,193	0	0	0	0	0	1,364,193	0	0	0	2	0	43	0
25. Other (f)	2,278,433	87	2,278,433	0	0	0	0	87	2,278,433	0	20	3,097,489	0	0	2,241	275,064,551
26. Total Individual Annuities	3,855,566	90	3,855,566	0	0	0	0	90	3,855,566	35,879	20	3,097,489	0	(8,031)	2,317	275,344,263
Group Annuities																
27. Fixed	4,631,094	0	4,631,094	0	0	0	0	0	4,631,094	0	1	1	1	609,730	15	5,519,471
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	1	6,354,124	15	37,583,543
31. Life contingent payout	12,972	0	12,972	0	0	0	0	0	12,972	0	0	0	(1)	0	9	0
32. Other (f)	52,644	7	52,644	0	0	0	0	7	52,644	0	0	0	0	0	66	0
33. Total Group Annuities	4,696,710	7	4,696,710	0	0	0	0	7	4,696,710	0	1	1	1	6,963,854	105	43,103,014
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	50
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	29,657	82	166,223	1,181	3,036,494
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	2	754	6	3,269
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48	28,937	55	44,519	113	89,380
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(2)	34,057	350	858,574
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	365	129,310	(2,619)	132,434	14,151	789,301
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	431	187,904	(2,482)	377,988	15,802	4,777,067
47. TOTAL	75,508,867	1,039	74,680,903	0	0	0	0	1,039	74,680,903	11,892,443	1,465	229,013,395	(3,660)	(33,349,778)	47,110	3,339,489,046

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....1,116 2) covering number of lives: .....1,116 3) face amount $ 293,924,189

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 10,541 Group: $ .....0 Total: $ 10,541

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....399,047,840 Column 7) $ .....0 Column 12) $ 0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE TRANSAMERICA LIFE INSURANCE COMPANY

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	1,996	0	0	0	0	0	0	50,278	7,783	6,674	55	64,790
2. Whole	3,200,918	0	1,015	0	1,635	0	2,650	1,278,536	5,553	523,114	43,568	1,850,771
3. Term	1,802,208	0	1,825	830	0	0	2,655	5,056,076	469	11,523	0	5,068,067
4. Indexed	2,469,241	0	0	0	0	0	0	734,166	0	56,088	0	790,254
5. Universal	407,560	0	0	0	0	0	0	1,230,769	0	922,931	4,522	2,158,221
6. Universal with secondary guarantees	933,497	0	0	0	0	0	0	1,174,328	0	28,436	0	1,202,764
7. Variable	15,800	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	196,222	0	0	0	0	0	0	406,916	0	170,619	0	577,535
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	9,027,441	0	2,840	830	1,635	0	5,304	9,931,069	13,804	1,719,384	48,145	11,712,402
Group Life												
12. Whole	96,063	0	0	0	0	0	0	123,981	1,110	13,338	0	138,429
13. Term	60,894	0	0	0	0	0	0	102,327	0	3	0	102,330
14. Universal	0	0	0	0	0	0	0	446,589	0	104,365	0	550,954
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	687	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	157,644	0	0	0	0	0	0	672,897	1,110	117,706	0	791,713
Individual Annuities												
20. Fixed	8,449	0	0	0	0	0	0	173,199	0	2,035,311	0	2,208,511
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	1,573,154	0	0	0	0	0	0	985,326	0	7,490,336	0	8,475,661
24. Life contingent payout	0	0	0	0	0	0	0	767,904	0	0	0	767,904
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	1,581,603	0	0	0	0	0	0	1,926,429	0	9,525,647	0	11,452,076
Group Annuities												
27. Fixed	0	11,221,225	0	0	0	0	0	495,121	0	9,797,471	0	10,292,591
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	8,050,290	0	0	0	0	0	0	0	1,302,278	0	1,302,278
31. Life contingent payout	0	0	0	0	0	0	0	5,473	0	0	0	5,473
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	19,271,515	0	0	0	0	0	500,594	0	11,099,749	0	11,600,342
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	53,523	0	0	0	0	0	0	XXX	XXX	XXX	41,293	41,293
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	354	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	12,316	0	0	0	0	0	0	XXX	XXX	XXX	1,813	1,813
44. Long-term care (d)	655,396	0	0	0	0	0	0	XXX	XXX	XXX	504,535	504,535
45. Other health (d)	1,112,050	0	0	0	0	0	0	XXX	XXX	XXX	606,096	606,096
46. Total Accident and Health	1,833,638	0	0	0	0	0	0	XXX	XXX	XXX	1,153,737	1,153,737
47. Total	12,600,326 (c)	19,271,515	2,840	830	1,635	0	5,304	13,030,989	14,914	22,462,485	1,201,882	36,710,270

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	56,908	63	58,061	0	0	0	0	63	58,061	11,065	0	0	0	0	0	0
2. Whole	670,344	124	598,082	0	0	0	0	124	598,082	190,166	0	0	(3)	(400,500)	7	648,775
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	(285)	8	87,342
4. Indexed	0	0	0	0	0	0	0	0	0	0	178	62,068,713	(68)	(25,056,457)	858	274,126,276
5. Universal	1,322,711	3	749,132	0	0	0	0	3	749,132	573,579	0	0	(130)	(5,258,247)	1,333	54,526,391
6. Universal with secondary guarantees	82,643	4	134,119	0	0	0	0	4	134,119	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(28)	(5,933,274)	179	34,583,345
9. Credit	(1,352)	0	0	0	0	0	0	0	0	0	0	0	1	349	0	0
10. Other (f)	8,741,934	108	8,402,180	0	0	0	0	108	8,402,180	998,095	355	124,531,442	(544)	(16,115,641)	16,217	1,559,418,961
11. Total Individual Life	10,873,188	302	9,941,573	0	0	0	0	302	9,941,573	1,772,905	533	186,600,155	(772)	(52,764,055)	18,602	1,923,391,090
Group Life																
12. Whole	1,110	0	1,110	0	0	0	0	0	1,110	0	0	0	0	(19,644)	2	70,696
13. Term	0	2	85,005	0	0	0	0	2	85,005	0	0	0	0	0	0	0
14. Universal	216,913	12	446,589	0	0	0	0	12	446,589	4,499	0	0	(1)	(1,050,000)	3	1,013,562
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	138,734	20	141,303	0	0	0	0	20	141,303	0	199	8,221,563	(286)	(11,737,445)	2,294	98,048,455
19. Total Group Life	356,757	34	674,007	0	0	0	0	34	674,007	4,499	199	8,221,563	(287)	(12,807,089)	2,299	99,132,713
Individual Annuities																
20. Fixed	(223,041)	0	(223,041)	0	0	0	0	0	(223,041)	18,733	0	0	(2)	(8,331)	35	290,176
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	595	0	0	0	0	0	0
24. Life contingent payout	767,904	0	767,904	0	0	0	0	0	767,904	0	0	0	4	0	15	0
25. Other (f)	1,381,565	28	1,381,565	0	0	0	0	28	1,381,565	0	15	3,336,339	0	0	948	137,714,929
26. Total Individual Annuities	1,926,429	28	1,926,429	0	0	0	0	28	1,926,429	19,328	15	3,336,339	2	(8,331)	998	138,005,105
Group Annuities																
27. Fixed	155,994	0	155,994	0	0	0	0	0	155,994	0	4	2,421,378	1	(383,768)	26	22,560,696
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	5	7,683,997	2	3,326,325	22	70,156,249
31. Life contingent payout	5,473	0	5,473	0	0	0	0	0	5,473	0	0	0	1	0	0	0
32. Other (f)	339,127	4	339,127	0	0	0	0	4	339,127	0	1	96,129	0	0	48	96,129
33. Total Group Annuities	500,594	4	500,594	0	0	0	0	4	500,594	0	10	10,201,505	4	2,942,557	96	92,813,074
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	5,944	(34)	12,245	132	321,309
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	9	1,631	25	14,274
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	9,647	15	4,697	33	23,291
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(7)	(12,736)	288	667,646
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	374	97,831	(1,152)	5,936	5,430	883,386
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	396	113,423	(1,169)	11,773	5,908	1,909,905
47. TOTAL	13,656,968	368	13,042,603	0	0	0	0	368	13,042,603	1,796,732	1,153	208,472,985	(2,222)	(62,625,146)	27,903	2,255,251,887

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 484 2) covering number of lives: 484 3) face amount $ 183,862,861

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 22,156 Group: $ 0 Total: $ 22,156

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	52,622	0	0	0	0	0	0	258,130	31,354	76,086	324	365,894
2. Whole	60,524,132	0	42,902	654	22,922	0	66,478	30,243,398	184,877	9,701,820	4,722,960	44,853,054
3. Term	88,849,329	0	38,469	81,277	37,210	0	156,956	73,671,614	485	244,110	158,369	74,074,578
4. Indexed	80,900,281	0	0	0	0	0	0	6,865,927	0	5,895,353	0	12,761,281
5. Universal	92,948,470	0	0	0	0	0	0	240,637,462	0	20,958,315	135,169	261,730,945
6. Universal with secondary guarantees	93,204,443	0	0	0	0	0	0	163,500,855	0	217,716	0	163,718,571
7. Variable	185,253	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	6,606,517	0	0	0	0	0	0	20,802,988	0	12,007,759	0	32,810,747
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	423,271,046	0	81,371	81,931	60,132	0	223,434	535,980,375	216,716	49,101,159	5,016,821	590,315,071
Group Life												
12. Whole	748,221	0	0	0	0	0	0	2,556,234	26,322	2,656,928	1,043	5,240,528
13. Term	2,407,430	0	0	0	0	0	0	1,544,445	4,000	13	0	1,548,458
14. Universal	232,621	0	0	0	0	0	0	5,803,202	0	2,547,754	0	8,350,956
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	8,171	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	66,433	0	0	0	0	0	0	0	0	26,434	0	26,434
19. Total Group Life	3,462,877	0	0	0	0	0	0	9,903,881	30,322	5,231,130	1,043	15,166,376
Individual Annuities												
20. Fixed	1,610,695	0	0	0	0	0	0	18,889,100	0	68,015,951	0	86,905,051
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	180,619,870	0	0	0	0	0	0	153,146,758	0	596,701,437	0	749,848,195
24. Life contingent payout	0	0	0	0	0	0	0	25,973,678	0	0	0	25,973,678
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	182,230,565	0	0	0	0	0	0	198,009,537	0	664,717,388	0	862,726,925
Group Annuities												
27. Fixed	22,403	168,754,425	0	0	0	0	0	14,136,749	0	213,953,538	0	228,090,286
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	11,300	72,303,442	0	0	0	0	0	2,394,539	0	77,701,154	0	80,095,694
31. Life contingent payout	0	0	0	0	0	0	0	1,221,591	0	0	0	1,221,591
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	33,703	241,057,867	0	0	0	0	0	17,752,879	0	291,654,692	0	309,407,571
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	4,042,027	0	0	0	0	0	0	XXX	XXX	XXX	3,428,511	3,428,511
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	87,740	0	0	0	0	0	0	XXX	XXX	XXX	5,553	5,553
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	469,403	0	0	0	0	0	0	XXX	XXX	XXX	616,059	616,059
44. Long-term care (d)	33,009,077	0	0	0	0	0	0	XXX	XXX	XXX	41,533,374	41,533,374
45. Other health (d)	111,729,711	0	0	0	0	0	0	XXX	XXX	XXX	45,774,194	45,774,194
46. Total Accident and Health	149,337,958	0	0	0	0	0	0	XXX	XXX	XXX	91,357,691	91,357,691
47. Total	758,336,149 (c)	241,057,867	81,371	81,931	60,132	0	223,434	761,646,672	247,038	1,010,704,369	96,375,555	1,868,973,634

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	263,822	460	289,485	0	0	0	0	460	289,485	38,060	0	0	0	0	0	0
2. Whole	12,748,854	1,804	13,119,567	0	0	0	0	1,804	13,119,567	2,383,039	0	0	(30)	(9,042,648)	525	24,843,289
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(98,174)	36	1,353,963
4. Indexed	0	0	0	0	0	0	0	0	0	0	4,717	1,499,520,713	(1,322)	(233,316,875)	28,456	8,247,553,200
5. Universal	3,539,449	41	2,975,440	0	0	0	0	41	2,975,440	564,009	0	0	(56)	(4,194,225)	784	53,281,605
6. Universal with secondary guarantees	786,347	31	673,497	0	0	0	0	31	673,497	202,178	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	148,302	1	148,302	0	0	0	0	1	148,302	0	2	27,036	37	15,012,052	4,262	1,168,974,906
9. Credit	(47)	0	0	0	0	0	0	0	0	0	0	0	(8)	(50,177)	0	0
10. Other (f)	527,632,591	3,839	518,928,748	0	0	0	0	3,839	518,928,748	48,351,773	8,455	2,721,038,038	(17,700)	(2,547,287,668)	242,691	41,536,107,819
11. Total Individual Life	545,119,318	6,176	536,135,039	0	0	0	0	6,176	536,135,039	51,539,059	13,174	4,220,585,787	(19,083)	(2,778,977,715)	276,754	51,032,114,782
Group Life																
12. Whole	141,075	26	147,325	0	0	0	0	26	147,325	0	0	0	(1)	(186,923)	5	1,637,282
13. Term	493,846	11	566,151	0	0	0	0	11	566,151	50,000	0	0	0	0	0	0
14. Universal	3,091,255	148	3,598,942	0	0	0	0	148	3,598,942	127,509	0	0	(9)	807,430	161	76,733,006
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	5,411,276	530	5,591,464	0	0	0	0	530	5,591,464	186,235	5,171	228,924,625	(3,778)	(120,500,481)	25,063	1,391,297,857
19. Total Group Life	9,137,451	715	9,903,881	0	0	0	0	715	9,903,881	363,744	5,171	228,924,625	(3,788)	(119,879,973)	25,229	1,469,668,146
Individual Annuities																
20. Fixed	596,498	1	596,498	0	0	0	0	1	596,498	1,054,031	0	0	(98)	(407,803)	1,739	14,332,795
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	1,802,837	0	0	0	0	0	0
24. Life contingent payout	25,973,678	0	25,973,678	0	0	0	0	0	25,973,678	0	0	0	53	0	1,128	0
25. Other (f)	171,439,360	2,012	171,439,360	0	0	0	0	2,012	171,439,360	0	804	199,409,628	0	0	47,686	7,843,691,926
26. Total Individual Annuities	198,009,537	2,013	198,009,537	0	0	0	0	2,013	198,009,537	2,856,867	804	199,409,628	(45)	(407,803)	50,553	7,858,024,721
Group Annuities																
27. Fixed	12,355,256	0	12,355,256	0	0	0	0	0	12,355,256	0	57	18,938,865	26	(19,154,149)	778	804,724,463
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	8,207	25	17,706,447	33	35,090,689	282	397,236,864
31. Life contingent payout	1,221,591	0	1,221,591	0	0	0	0	0	1,221,591	0	0	0	21	0	233	0
32. Other (f)	4,176,032	41	4,176,032	0	0	0	0	41	4,176,032	0	10	944,863	0	0	863	944,863
33. Total Group Annuities	17,752,879	41	17,752,879	0	0	0	0	41	17,752,879	8,207	92	37,590,176	80	15,936,540	2,156	1,202,906,190
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	158	15	3,061
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	15	4,466
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	281	732,221	(3,055)	(1,329,553)	10,357	29,401,118
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	3,046	(115)	(70,385)	748	378,016
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	509	215,126	685	328,766	822	462,833
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(840)	(1,530,503)	14,172	34,251,184
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,924	24,912,667	(18,753)	22,669,157	319,698	70,881,002
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,726	25,863,061	(22,078)	20,067,640	345,827	135,381,680
47. TOTAL	770,019,185	8,945	761,801,336	0	0	0	0	8,945	761,801,336	54,767,878	62,967	4,712,373,276	(44,913)	(2,863,261,311)	700,520	61,698,095,519

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 748 2) covering number of lives: 748 3) face amount $ 342,057,103

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 302,093 Group: $ 0 Total: $ 302,093

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[(b)]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	30,360	0	0	0	0	0	0	202,506	10,374	43,684	74	256,637
2. Whole	40,352,172	0	30,823	0	15,644	0	46,467	15,507,189	64,157	3,661,720	2,169,360	21,402,426
3. Term	37,393,936	0	9,508	39,724	8,380	0	57,612	26,212,719	0	172,070	86,126	26,470,915
4. Indexed	68,981,193	0	0	0	0	0	0	7,879,198	0	5,994,012	0	13,873,210
5. Universal	7,328,893	0	0	0	0	0	0	20,209,035	0	3,570,741	87,010	23,866,787
6. Universal with secondary guarantees	9,355,565	0	0	0	0	0	0	15,409,469	0	144,295	0	15,553,764
7. Variable	47,522	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	4,566,390	0	0	0	0	0	0	9,759,414	0	6,802,713	0	16,562,128
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	168,056,030	0	40,331	39,724	24,025	0	104,079	95,179,530	74,531	20,389,235	2,342,570	117,985,867
Group Life												
12. Whole	1,424,918	0	0	0	0	0	0	3,004,403	21,403	470,329	0	3,496,135
13. Term	1,695,578	0	0	0	0	0	0	1,328,068	1,000	15	0	1,329,083
14. Universal	60,864	0	0	0	0	0	0	4,543,775	0	973,116	0	5,516,892
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	400	0	0	0	0	0	0	0	0	0	0	0
17. Credit	11,510	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	5,796	0	0	0	0	0	0	0	0	607	0	607
19. Total Group Life	3,199,066	0	0	0	0	0	0	8,876,247	22,403	1,444,068	0	10,342,717
Individual Annuities												
20. Fixed	240,134	0	0	0	0	0	0	3,481,256	0	12,704,646	0	16,185,902
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	18,359,572	0	0	0	0	0	0	22,716,187	0	80,768,805	0	103,484,992
24. Life contingent payout	0	0	0	0	0	0	0	15,230,633	0	0	0	15,230,633
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	18,599,705	0	0	0	0	0	0	41,428,076	0	93,473,452	0	134,901,527
Group Annuities												
27. Fixed	26,552	66,617,908	0	0	0	0	0	4,684,644	0	48,096,125	0	52,780,769
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	149,587,092	0	0	0	0	0	150,174	0	218,693,599	0	218,843,773
31. Life contingent payout	0	0	0	0	0	0	0	417,765	0	0	0	417,765
32. Other (f)	0	3,909,610	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	26,552	220,114,610	0	0	0	0	0	5,252,583	0	266,789,723	0	272,042,306
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	139,477	0	0	0	0	0	0	XXX	XXX	XXX	131,527	131,527
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	6,610	0	0	0	0	0	0	XXX	XXX	XXX	6,614	6,614
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	4,672	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	1,071,733	0	0	0	0	0	0	XXX	XXX	XXX	330,702	330,702
44. Long-term care (d)	9,944,626	0	0	0	0	0	0	XXX	XXX	XXX	13,573,600	13,573,600
45. Other health (d)	20,322,277	0	0	0	0	0	0	XXX	XXX	XXX	28,792,590	28,792,590
46. Total Accident and Health	31,489,394	0	0	0	0	0	0	XXX	XXX	XXX	42,835,032	42,835,032
47. Total	221,370,747 (c)	220,114,610	40,331	39,724	24,025	0	104,079	150,736,435	96,934	382,096,478	45,177,603	578,107,449

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	188,375	351	212,880	0	0	0	0	351	212,880	32,121	0	0	0	0	0	0
2. Whole	5,769,886	977	5,983,154	0	0	0	0	977	5,983,154	992,706	0	0	(39)	(9,498,791)	511	31,163,780
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(42,438)	23	1,154,992
4. Indexed	0	0	0	0	0	0	0	0	0	0	3,997	1,305,699,593	(1,100)	(241,217,032)	25,248	7,965,680,765
5. Universal	744,409	18	874,078	0	0	0	0	18	874,078	0	0	0	(45)	(1,213,837)	605	26,473,770
6. Universal with secondary guarantees	175,035	8	178,955	0	0	0	0	8	178,955	19,926	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	1	14,982	(116)	(19,820,564)	2,649	752,232,109
9. Credit	925	0	1,043	0	0	0	0	0	1,043	0	0	0	1	8,300	0	0
10. Other (f)	85,662,625	2,007	87,969,507	0	0	0	0	2,007	87,969,507	9,776,374	5,210	1,361,921,994	(8,538)	(936,090,139)	117,350	17,769,802,528
11. Total Individual Life	92,541,255	3,361	95,219,617	0	0	0	0	3,361	95,219,617	10,821,127	9,208	2,667,636,569	(9,839)	(1,207,874,500)	146,386	26,546,507,945
Group Life																
12. Whole	58,755	9	58,755	0	0	0	0	9	58,755	0	0	0	0	(33,442)	2	719,961
13. Term	82,174	6	480,004	0	0	0	0	6	480,004	110,006	0	0	0	0	0	0
14. Universal	2,398,332	157	4,403,541	0	0	0	0	157	4,403,541	977,466	0	0	(4)	(2,841,430)	39	16,932,325
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	4,950	1	811,756
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	3,952,619	742	3,933,947	0	0	0	0	742	3,933,947	352,800	5,855	265,595,375	(5,313)	(250,437,074)	29,411	1,609,454,947
19. Total Group Life	6,491,879	914	8,876,247	0	0	0	0	914	8,876,247	1,440,271	5,855	265,595,375	(5,317)	(253,306,996)	29,453	1,627,918,989
Individual Annuities																
20. Fixed	251,523	1	251,523	0	0	0	0	1	251,523	727	0	0	(29)	(121,886)	630	4,545,573
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	209,209	0	0	0	0	0	0
24. Life contingent payout	15,230,633	0	15,230,633	0	0	0	0	0	15,230,633	0	0	0	72	0	820	0
25. Other (f)	25,945,919	433	25,945,919	0	0	0	0	433	25,945,919	0	113	23,942,817	0	0	8,264	1,142,709,690
26. Total Individual Annuities	41,428,076	434	41,428,076	0	0	0	0	434	41,428,076	209,936	113	23,942,817	43	(121,886)	9,714	1,147,255,263
Group Annuities																
27. Fixed	4,451,059	0	4,451,059	0	0	0	0	0	4,451,059	29,951	25	2,199,953	17	10,536,174	1,177	228,923,497
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	13	22,538,253	44	33,640,136	195	823,269,751
31. Life contingent payout	417,765	0	417,765	0	0	0	0	0	417,765	0	1	0	3	0	138	0
32. Other (f)	383,759	15	383,759	0	0	0	0	15	383,759	0	0	0	0	0	304	0
33. Total Group Annuities	5,252,583	15	5,252,583	0	0	0	0	15	5,252,583	29,951	39	24,738,207	64	44,176,309	1,814	1,052,193,247
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	6	1,707
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50	130,714	(1,018)	(909,078)	2,187	6,308,055
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16	5,156	15	2,804	60	23,776
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(642)	0	4,608
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	854	562,298	678	612,326	1,512	1,091,600
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(325)	(494,370)	4,835	10,758,747
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,537	3,147,811	(21,850)	2,316,666	138,312	15,457,040
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,457	3,845,980	(22,500)	1,527,706	146,912	33,645,533
47. TOTAL	145,713,793	4,724	150,776,522	0	0	0	0	4,724	150,776,522	12,501,285	23,672	2,985,758,948	(37,548)	(1,415,599,367)	334,279	30,407,520,978

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 597 2) covering number of lives: 597 3) face amount $ 262,019,744

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 107,150 Group: $ 0 Total: $ 107,150

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[(b)]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	2,555	0	0	0	2,555
2. Whole	6,662,649	0	3,528	0	2	0	3,531	934,563	2,263	217,941	223,324	1,378,091
3. Term	7,473,563	0	113,705	34,706	108,984	0	257,396	7,165,229	(97,382)	0	27,078	7,094,925
4. Indexed	17,355,694	0	0	0	0	0	0	710,383	0	1,642,930	0	2,353,313
5. Universal	3,932,270	0	0	0	0	0	0	9,047,449	0	13,153,906	0	22,201,355
6. Universal with secondary guarantees	3,156,189	0	0	0	0	0	0	4,528,400	0	45,691	0	4,574,091
7. Variable	115,708	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,817,266	0	0	0	0	0	0	1,974,108	0	1,486,064	0	3,460,172
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	40,513,339	0	117,234	34,706	108,987	0	260,926	24,362,687	2,263	16,449,149	250,402	41,064,501
Group Life												
12. Whole	158,099	0	0	0	0	0	0	2,402,232	290	17,449	0	2,419,970
13. Term	396,363	0	0	0	0	0	0	417,848	0	0	0	417,848
14. Universal	3,656	0	0	0	0	0	0	1,063,954	0	339,019	0	1,402,972
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	78	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	720	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	558,916	0	0	0	0	0	0	3,884,034	290	356,467	0	4,240,791
Individual Annuities												
20. Fixed	679,372	0	0	0	0	0	0	1,112,466	0	4,680,000	0	5,792,466
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	16,210,953	0	0	0	0	0	0	2,364,686	0	17,492,668	0	19,857,354
24. Life contingent payout	0	0	0	0	0	0	0	3,496,556	0	0	0	3,496,556
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	16,890,325	0	0	0	0	0	0	6,973,708	0	22,172,668	0	29,146,376
Group Annuities												
27. Fixed	0	5,846,827	0	0	0	0	0	3,761,185	0	29,517,582	0	33,278,766
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	3,000	81,153,311	0	0	0	0	0	0	0	70,909,983	0	70,909,983
31. Life contingent payout	0	0	0	0	0	0	0	5,604	0	0	0	5,604
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	3,000	87,000,138	0	0	0	0	0	3,766,788	0	100,427,565	0	104,194,353
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	314,421	0	0	0	0	0	0	XXX	XXX	XXX	247,088	247,088
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	99	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	8,657	0	0	0	0	0	0	XXX	XXX	XXX	11,189	11,189
44. Long-term care (d)	3,653,979	0	0	0	0	0	0	XXX	XXX	XXX	4,951,193	4,951,193
45. Other health (d)	1,114,258	0	0	0	0	0	0	XXX	XXX	XXX	618,613	618,613
46. Total Accident and Health	5,091,414	0	0	0	0	0	0	XXX	XXX	XXX	5,828,083	5,828,083
47. Total	63,056,994 (c)	87,000,138	117,234	34,706	108,987	0	260,926	38,987,216	2,553	139,405,850	6,078,485	184,474,104

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	2,555	5	2,555	0	0	0	0	5	2,555	0	0	0	0	0	0	0
2. Whole	335,763	3	97,263	0	0	0	0	3	97,263	250,000	0	0	(4)	(448,290)	36	1,438,418
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	(450)	2	5,650
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,188	329,230,164	(470)	(106,659,339)	9,606	2,359,682,410
5. Universal	598,662	1	505,681	0	0	0	0	1	505,681	92,981	0	0	(2)	(222,022)	7	939,944
6. Universal with secondary guarantees	280,000	2	280,000	0	0	0	0	2	280,000	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	1	1,178,806	0	0	0	0	1	1,178,806	0	10	129,778	(61)	(3,315,253)	1,504	343,523,429
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	21,899,623	327	22,300,646	0	0	0	0	327	22,300,646	2,510,688	295	133,998,786	(677)	(194,289,867)	19,165	3,844,872,168
11. Total Individual Life	23,116,603	339	24,364,950	0	0	0	0	339	24,364,950	2,853,669	1,493	463,358,728	(1,214)	(304,935,221)	30,320	6,550,462,020
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(142,620)	0	3,362
13. Term	344,827	6	342,194	0	0	0	0	6	342,194	15,000	0	0	0	0	0	0
14. Universal	1,121,593	21	1,006,711	0	0	0	0	21	1,006,711	187,516	0	0	(2)	(4,090,783)	60	65,524,097
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,517,942	48	2,535,129	0	0	0	0	48	2,535,129	63,691	241	15,825,253	(457)	(27,948,015)	4,727	321,254,754
19. Total Group Life	3,984,362	75	3,884,034	0	0	0	0	75	3,884,034	266,207	241	15,825,253	(460)	(32,181,418)	4,787	386,782,212
Individual Annuities																
20. Fixed	43,299	0	43,299	0	0	0	0	0	43,299	14,603	0	0	(24)	(100,389)	413	3,496,613
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	114,913	0	0	0	0	0	0
24. Life contingent payout	3,496,556	0	3,496,556	0	0	0	0	0	3,496,556	0	0	0	(1)	0	98	0
25. Other (f)	3,433,852	93	3,433,852	0	0	0	0	93	3,433,852	0	118	19,925,152	0	0	2,985	345,809,406
26. Total Individual Annuities	6,973,708	93	6,973,708	0	0	0	0	93	6,973,708	129,516	118	19,925,152	(25)	(100,389)	3,496	349,306,019
Group Annuities																
27. Fixed	3,265,439	0	3,265,439	0	0	0	0	0	3,265,439	0	6	2,037,600	1	(24,388,061)	124	45,995,999
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	87	29,116,771	23	35,786,033	709	454,259,882
31. Life contingent payout	5,604	0	5,604	0	0	0	0	0	5,604	0	1	0	1	0	5	0
32. Other (f)	495,746	10	495,746	0	0	0	0	10	495,746	0	7	56,752	0	0	430	56,752
33. Total Group Annuities	3,766,788	10	3,766,788	0	0	0	0	10	3,766,788	0	101	31,211,123	25	11,397,972	1,268	500,312,633
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	3	554
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48	68,694	(87)	22,666	411	860,348
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	1,669	0	(63)	37	15,566
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(9)	0	97
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	4,318	2	331	54	12,780
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(77)	(243,513)	1,757	3,739,319
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	258	96,297	(1,619)	55,103	8,183	735,320
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	319	170,977	(1,781)	(165,484)	10,445	5,363,984
47. TOTAL	37,841,461	517	38,989,479	0	0	0	0	517	38,989,479	3,249,392	2,272	530,491,234	(3,454)	(325,984,540)	50,316	7,792,226,868

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 262 2) covering number of lives: 262 3) face amount $ 127,172,754

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 9,916 Group: $ 0 Total: $ 9,916

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	10	0	0	0	0	0	0	1,411	330	688	0	2,429
2. Whole	1,848,228	0	4,105	0	2,293	0	6,398	1,032,235	0	369,100	35,012	1,436,347
3. Term	4,122,879	0	7,806	4,314	2,123	0	14,243	3,319,856	0	31,170	0	3,351,026
4. Indexed	3,412,828	0	0	0	0	0	0	251,291	0	751,752	0	1,003,043
5. Universal	736,834	0	0	0	0	0	0	2,218,404	0	882,316	16,690	3,117,410
6. Universal with secondary guarantees	1,074,985	0	0	0	0	0	0	853,528	0	0	0	853,528
7. Variable	28,655	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,203,199	0	0	0	0	0	0	2,274,996	0	917,018	0	3,192,014
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	12,427,619	0	11,911	4,314	4,416	0	20,641	9,951,720	330	2,952,045	51,703	12,955,797
Group Life												
12. Whole	117,265	0	0	0	0	0	0	419,622	5,627	202,842	0	628,091
13. Term	257,857	0	0	0	0	0	0	42,881	0	0	0	42,881
14. Universal	4,795	0	0	0	0	0	0	0	0	28,271	0	28,271
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	891	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	380,808	0	0	0	0	0	0	462,503	5,627	231,113	0	699,243
Individual Annuities												
20. Fixed	65,413	0	0	0	0	0	0	1,420,566	0	2,858,360	0	4,278,926
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	6,502,760	0	0	0	0	0	0	1,364,061	0	18,258,715	0	19,622,776
24. Life contingent payout	0	0	0	0	0	0	0	3,056,747	0	0	0	3,056,747
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	6,568,174	0	0	0	0	0	0	5,841,374	0	21,117,075	0	26,958,449
Group Annuities												
27. Fixed	5,580	3,655,470	0	0	0	0	0	1,854,617	0	2,977,945	0	4,832,563
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	2,963,481	0	0	0	0	0	0	0	1,593,354	0	1,593,354
31. Life contingent payout	0	0	0	0	0	0	0	14,456	0	0	0	14,456
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	5,580	6,618,951	0	0	0	0	0	1,869,073	0	4,571,299	0	6,440,373
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	6,153,196	0	0	0	0	0	0	XXX	XXX	XXX	5,735,800	5,735,800
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	14,476	0	0	0	0	0	0	XXX	XXX	XXX	11,203	11,203
44. Long-term care (d)	1,277,930	0	0	0	0	0	0	XXX	XXX	XXX	2,033,201	2,033,201
45. Other health (d)	2,608,959	0	0	0	0	0	0	XXX	XXX	XXX	1,522,517	1,522,517
46. Total Accident and Health	10,054,561	0	0	0	0	0	0	XXX	XXX	XXX	9,302,721	9,302,721
47. Total	29,436,742 (c)	6,618,951	11,911	4,314	4,416	0	20,641	18,124,670	5,957	28,871,532	9,354,423	56,356,583

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	1,640	5	1,741	0	0	0	0	5	1,741	601	0	0	0	0	0	0
2. Whole	362,148	9	317,902	0	0	0	0	9	317,902	46,868	0	0	(4)	(1,000)	58	15,690,660
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	12,000
4. Indexed	0	0	0	0	0	0	0	0	0	0	318	100,940,442	(22)	3,486,607	1,595	507,094,123
5. Universal	0	2	533,422	0	0	0	0	2	533,422	0	0	0	(5)	(377,740)	32	1,317,840
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	1	20,277	32	17,564,789	594	184,338,665
9. Credit	(71)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	8,998,896	239	9,098,984	0	0	0	0	239	9,098,984	1,191,151	395	190,283,073	(720)	(129,234,142)	8,791	2,206,686,721
11. Total Individual Life	9,362,613	255	9,952,049	0	0	0	0	255	9,952,049	1,238,621	714	291,243,792	(719)	(108,561,486)	11,072	2,915,140,009
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(25,000)	4	76,337
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(2,291)	111	15,216,277
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	788,130	73	462,503	0	0	0	0	73	462,503	352,640	106	4,040,079	(76)	(4,098,376)	475	36,627,339
19. Total Group Life	788,130	73	462,503	0	0	0	0	73	462,503	352,640	106	4,040,079	(84)	(4,125,667)	590	51,919,953
Individual Annuities																
20. Fixed	(2,994)	0	(2,994)	0	0	0	0	0	(2,994)	0	0	0	(19)	(79,365)	326	2,764,350
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	315,854	0	0	0	0	0	0
24. Life contingent payout	3,056,747	0	3,056,747	0	0	0	0	0	3,056,747	0	0	0	3	0	101	0
25. Other (f)	2,787,621	93	2,787,621	0	0	0	0	93	2,787,621	0	40	9,277,705	0	0	2,068	251,977,044
26. Total Individual Annuities	5,841,374	93	5,841,374	0	0	0	0	93	5,841,374	315,854	40	9,277,705	(16)	(79,365)	2,495	254,741,394
Group Annuities																
27. Fixed	1,854,617	0	1,854,617	0	0	0	0	0	1,854,617	10,056	1	8,320	1	(30,752)	27	4,838,564
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	1	73,177	15	25,937,366
31. Life contingent payout	14,456	0	14,456	0	0	0	0	0	14,456	0	0	0	0	0	6	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	278	0
33. Total Group Annuities	1,869,073	0	1,869,073	0	0	0	0	0	1,869,073	10,056	1	8,320	2	42,425	326	30,775,930
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	5,909	439	1,376,383	2,619	7,178,614
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19	8,100	9	2,144	19	9,686
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30	7,957	23	11,138	47	21,887
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(44)	(24,517)	759	1,484,157
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	534	266,507	(848)	113,727	9,697	1,403,790
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	585	288,472	(420)	1,478,875	13,142	10,098,134
47. TOTAL	17,861,190	421	18,124,999	0	0	0	0	421	18,124,999	1,917,171	1,446	304,858,368	(1,237)	(111,245,218)	27,625	3,262,675,421

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 36 2) covering number of lives: 36 3) face amount $ 11,450,126

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 18,636 Group: $ 0 Total: $ 18,636

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	18,803	0	0	0	0	0	0	599,368	43,934	152,226	126	795,655
2. Whole	29,216,746	0	24,426	627	24,380	140	49,573	19,302,354	197,143	4,544,022	629,702	24,673,221
3. Term	43,439,055	0	39,604	46,159	43,161	0	128,924	31,258,474	0	142,592	20,358	31,421,424
4. Indexed	52,138,819	0	0	0	0	0	0	7,058,552	0	4,361,568	0	11,420,120
5. Universal	14,481,058	0	0	0	0	0	0	64,539,065	0	8,294,075	106,769	72,939,909
6. Universal with secondary guarantees	25,025,155	0	0	0	0	0	0	32,389,975	0	565,763	0	32,955,739
7. Variable	127,335	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	5,979,281	0	0	0	0	0	0	10,618,191	0	6,064,781	0	16,682,972
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	170,426,251	0	64,029	46,787	67,541	140	178,497	165,765,980	241,077	24,125,028	756,956	190,889,040
Group Life												
12. Whole	2,945,863	0	0	0	0	0	0	5,031,186	52,227	349,868	0	5,433,281
13. Term	2,772,916	0	0	0	0	0	0	1,486,114	1,000	49	0	1,487,163
14. Universal	62,819	0	0	0	0	0	0	1,764,250	0	1,468,229	0	3,232,479
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	16,637	0	0	0	0	0	0	22,219	0	0	0	22,219
18. Other (f)	18,310	0	0	0	0	0	0	0	0	30,552	0	30,552
19. Total Group Life	5,816,545	0	0	0	0	0	0	8,303,769	53,227	1,848,698	0	10,205,694
Individual Annuities												
20. Fixed	942,058	0	0	0	0	0	0	10,648,352	0	36,672,005	0	47,320,357
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	26,028,819	0	0	0	0	0	0	38,358,951	0	161,680,038	0	200,038,990
24. Life contingent payout	0	0	0	0	0	0	0	14,850,125	0	0	0	14,850,125
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	26,970,877	0	0	0	0	0	0	63,857,428	0	198,352,043	0	262,209,472
Group Annuities												
27. Fixed	5,500	477,139,070	0	0	0	0	0	24,109,027	0	259,478,393	0	283,587,420
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	100	67,142,104	0	0	0	0	0	539,032	0	104,520,934	0	105,059,966
31. Life contingent payout	0	0	0	0	0	0	0	2,662,887	0	0	0	2,662,887
32. Other (f)	0	1,832,702	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	5,600	546,113,876	0	0	0	0	0	27,310,946	0	363,999,326	0	391,310,272
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	194,106	0	0	0	0	0	0	XXX	XXX	XXX	237,078	237,078
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	4,828	0	0	0	0	0	0	XXX	XXX	XXX	3,206	3,206
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	5,315	0	0	0	0	0	0	XXX	XXX	XXX	3,670	3,670
43. Disability income (d)	563,189	0	0	0	0	0	0	XXX	XXX	XXX	240,969	240,969
44. Long-term care (d)	18,892,773	0	0	0	0	0	0	XXX	XXX	XXX	26,770,370	26,770,370
45. Other health (d)	19,534,640	0	0	0	0	0	0	XXX	XXX	XXX	10,332,456	10,332,456
46. Total Accident and Health	39,194,851	0	0	0	0	0	0	XXX	XXX	XXX	37,587,749	37,587,749
47. Total	242,414,123 (c)	546,113,876	64,029	46,787	67,541	140	178,497	265,238,124	294,304	588,325,095	38,344,704	892,202,227

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	563,485	1,281	643,302	0	0	0	0	1,281	643,302	75,752	0	0	0	0	0	0
2. Whole	11,848,830	2,108	12,726,664	0	0	0	0	2,108	12,726,664	1,777,761	0	0	(78)	(23,685,001)	546	87,191,357
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(14,280)	20	354,756
4. Indexed	0	0	0	0	0	0	0	0	0	0	3,039	1,030,120,827	(1,048)	(222,018,424)	21,873	6,094,224,063
5. Universal	16,493,812	98	12,546,340	0	0	0	0	98	12,546,340	5,207,851	0	0	(55)	(3,397,298)	838	51,134,307
6. Universal with secondary guarantees	290,534	16	348,579	0	0	0	0	16	348,579	10,000	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	5,626,661	13	3,080,937	0	0	0	0	13	3,080,937	2,545,723	4	34,762	(322)	(75,901,821)	3,928	1,075,176,523
9. Credit	15,470	17	13,288	0	0	0	0	17	13,288	0	0	0	0	0	0	0
10. Other (f)	138,148,852	1,832	136,625,302	0	0	0	0	1,832	136,625,302	20,085,671	4,330	1,467,844,929	(10,597)	(1,413,331,786)	177,768	23,431,203,754
11. Total Individual Life	172,987,643	5,365	165,984,412	0	0	0	0	5,365	165,984,412	29,702,758	7,373	2,498,000,518	(12,101)	(1,738,348,610)	204,973	30,739,284,759
Group Life																
12. Whole	72,896	6	72,876	0	0	0	0	6	72,876	20	0	0	(1)	(93,734)	1	849,250
13. Term	0	4	91,977	0	0	0	0	4	91,977	0	0	0	0	0	0	0
14. Universal	750,080	46	1,001,275	0	0	0	0	46	1,001,275	552,212	0	0	(9)	(2,109,367)	156	41,159,441
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	7,205,563	1,146	7,154,996	0	0	0	0	1,146	7,154,996	587,527	2,504	119,035,163	(1,762)	(83,541,726)	11,646	860,075,062
19. Total Group Life	8,028,539	1,202	8,321,124	0	0	0	0	1,202	8,321,124	1,139,759	2,504	119,035,163	(1,772)	(85,744,827)	11,803	902,083,753
Individual Annuities																
20. Fixed	310,263	2	310,263	0	0	0	0	2	310,263	0	0	0	(166)	(691,153)	2,870	24,172,303
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	1,162,274	0	0	0	0	0	0
24. Life contingent payout	14,850,125	0	14,850,125	0	0	0	0	0	14,850,125	0	0	0	48	0	570	0
25. Other (f)	46,916,403	975	48,697,040	0	0	0	0	975	48,697,040	0	259	34,390,969	0	0	20,657	2,631,367,235
26. Total Individual Annuities	62,076,791	977	63,857,428	0	0	0	0	977	63,857,428	1,162,274	259	34,390,969	(118)	(691,153)	24,097	2,655,539,538
Group Annuities																
27. Fixed	22,235,179	0	22,235,179	0	0	0	0	0	22,235,179	185,557	43	3,104,480	26	245,620,405	693	1,527,152,669
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	418	24	35,540,066	36	65,478,114	247	448,283,986
31. Life contingent payout	2,662,887	0	2,662,887	0	0	0	0	0	2,662,887	0	0	0	67	0	857	0
32. Other (f)	3,085,354	67	2,412,880	0	0	0	0	67	2,412,880	0	4	1,066,193	0	0	1,162	1,066,193
33. Total Group Annuities	27,983,420	67	27,310,946	0	0	0	0	67	27,310,946	185,975	71	39,710,739	129	311,098,519	2,959	1,976,502,848
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	3	1,183
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	1,746
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	29	60,754	(438)	(304,436)	1,182	3,461,772
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	54	9,441	(82)	(47,384)	672	344,327
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(1,054)	0	5,276
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	351	198,331	273	197,775	891	553,291
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(637)	(1,232,264)	7,548	20,039,910
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,553	2,091,572	(28,156)	1,107,106	153,688	13,929,213
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,987	2,360,098	(29,040)	(280,258)	163,986	38,336,719
47. TOTAL	271,076,394	7,611	265,473,911	0	0	0	0	7,611	265,473,911	32,190,766	17,194	2,693,497,489	(42,901)	(1,513,966,328)	407,817	36,311,747,617

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....6,291 2) covering number of lives: .....6,291 3) face amount $ 1,471,231,902

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 93,629 Group: $ .....0 Total: $ 93,629

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	4,565	0	0	0	0	0	0	284,774	15,596	66,515	35	366,919
2. Whole	17,366,598	0	12,289	677	9,362	0	22,328	12,816,468	197,361	3,656,237	548,290	17,218,356
3. Term	16,299,565	0	14,078	25,906	9,856	0	49,841	11,964,018	0	173,752	61,924	12,199,694
4. Indexed	13,696,188	0	0	0	0	0	0	707,691	0	1,295,719	0	2,003,410
5. Universal	4,612,434	0	0	0	0	0	0	26,444,144	0	5,574,297	231,119	32,249,560
6. Universal with secondary guarantees	6,410,589	0	0	0	0	0	0	14,125,180	0	34,059	0	14,159,239
7. Variable	19,624	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,711,912	0	0	0	0	0	0	2,431,826	0	1,138,015	0	3,569,841
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	60,121,475	0	26,368	26,583	19,218	0	72,169	68,774,102	212,957	11,938,593	841,368	81,767,020
Group Life												
12. Whole	1,597,226	0	0	0	0	0	0	3,655,771	35,611	439,929	4,939	4,136,250
13. Term	2,347,452	0	0	0	0	0	0	1,148,566	0	1	0	1,148,568
14. Universal	48,641	0	0	0	0	0	0	1,858,697	0	593,078	0	2,451,775
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	3,312	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	9,281	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	4,005,912	0	0	0	0	0	0	6,663,034	35,611	1,033,009	4,939	7,736,592
Individual Annuities												
20. Fixed	226,198	0	0	0	0	0	0	6,373,817	0	17,249,339	0	23,623,156
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	23,522,145	0	0	0	0	0	0	9,900,667	0	70,381,799	0	80,282,466
24. Life contingent payout	0	0	0	0	0	0	0	6,318,080	0	0	0	6,318,080
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	23,748,343	0	0	0	0	0	0	22,592,564	0	87,631,138	0	110,223,702
Group Annuities												
27. Fixed	36,000	4,193,086	0	0	0	0	0	2,553,690	0	11,083,326	0	13,637,016
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	20,000	34,882,911	0	0	0	0	0	136,720	0	57,011,977	0	57,148,697
31. Life contingent payout	0	0	0	0	0	0	0	387,290	0	0	0	387,290
32. Other (f)	0	829,144	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	56,000	39,905,141	0	0	0	0	0	3,077,700	0	68,095,303	0	71,173,003
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	86,976	0	0	0	0	0	0	XXX	XXX	XXX	122,869	122,869
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	11,797	0	0	0	0	0	0	XXX	XXX	XXX	5,947	5,947
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	4,275	0	0	0	0	0	0	XXX	XXX	XXX	3,723	3,723
43. Disability income (d)	290,309	0	0	0	0	0	0	XXX	XXX	XXX	122,467	122,467
44. Long-term care (d)	7,763,082	0	0	0	0	0	0	XXX	XXX	XXX	13,621,453	13,621,453
45. Other health (d)	11,049,808	0	0	0	0	0	0	XXX	XXX	XXX	7,031,558	7,031,558
46. Total Accident and Health	19,206,247	0	0	0	0	0	0	XXX	XXX	XXX	20,908,017	20,908,017
47. Total	107,137,977 (c)	39,905,141	26,368	26,583	19,218	0	72,169	101,107,400	248,567	168,698,043	21,754,324	291,808,334

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	280,633	645	300,370	0	0	0	0	645	300,370	39,433	0	0	0	0	0	0
2. Whole	6,955,837	1,375	7,826,974	0	0	0	0	1,375	7,826,974	947,034	0	0	(39)	(2,701,453)	510	10,050,916
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(10,420)	15	148,409
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,222	454,231,966	(157)	(46,566,709)	4,802	1,652,231,699
5. Universal	15,586,238	84	13,439,453	0	0	0	0	84	13,439,453	4,091,144	0	0	(23)	(871,109)	406	22,049,160
6. Universal with secondary guarantees	0	6	14,900	0	0	0	0	6	14,900	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	462,236	1	109,923	0	0	0	0	1	109,923	352,312	0	0	(21)	95,441	1,138	269,456,438
9. Credit	(2,171)	0	0	0	0	0	0	0	0	0	0	0	(8)	17,907	0	0
10. Other (f)	47,278,892	1,224	47,250,813	0	0	0	0	1,224	47,250,813	3,048,853	1,743	393,475,962	(5,823)	(440,683,170)	97,596	8,207,175,980
11. Total Individual Life	70,561,663	3,335	68,942,434	0	0	0	0	3,335	68,942,434	8,478,776	2,965	847,707,928	(6,073)	(490,719,514)	104,467	10,161,112,602
Group Life																
12. Whole	192,797	23	192,797	0	0	0	0	23	192,797	0	0	0	0	(172,793)	1	1,390,668
13. Term	295,890	10	275,002	0	0	0	0	10	275,002	100,000	0	0	0	0	0	0
14. Universal	1,058,532	54	1,199,191	0	0	0	0	54	1,199,191	60,787	0	0	(12)	(3,158,854)	187	32,873,736
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	3,944,351	668	5,005,406	0	0	0	0	668	5,005,406	162,747	1,566	65,809,692	(2,948)	(135,192,583)	9,772	576,614,980
19. Total Group Life	5,491,570	755	6,672,395	0	0	0	0	755	6,672,395	323,534	1,566	65,809,692	(2,960)	(138,524,230)	9,960	610,879,384
Individual Annuities																
20. Fixed	99,199	2	99,199	0	0	0	0	2	99,199	0	0	0	(43)	(179,336)	819	6,600,968
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	133,288	0	0	0	0	0	0
24. Life contingent payout	6,318,080	0	6,318,080	0	0	0	0	0	6,318,080	0	0	0	9	0	365	0
25. Other (f)	16,175,285	494	16,175,285	0	0	0	0	494	16,175,285	0	153	24,955,276	0	0	8,726	970,803,697
26. Total Individual Annuities	22,592,564	496	22,592,564	0	0	0	0	496	22,592,564	133,288	153	24,955,276	(34)	(179,336)	9,910	977,404,665
Group Annuities																
27. Fixed	2,261,569	0	2,261,569	0	0	0	0	0	2,261,569	58,552	14	528,619	13	5,459,826	1,249	27,379,368
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	12	3,778,793	10	30,839,431	118	221,039,497
31. Life contingent payout	387,290	0	387,290	0	0	0	0	0	387,290	0	0	0	6	0	101	0
32. Other (f)	428,841	8	428,841	0	0	0	0	8	428,841	0	2	66,670	0	0	234	66,670
33. Total Group Annuities	3,077,700	8	3,077,700	0	0	0	0	8	3,077,700	58,552	28	4,374,082	29	36,299,257	1,702	248,485,535
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	373
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13	24,720	(266)	(127,723)	788	2,100,528
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	2,587	(76)	(37,003)	438	217,762
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(883)	0	2,807
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	500	202,123	151	121,662	684	325,715
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(311)	(571,296)	4,135	8,305,679
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,202	1,083,171	(20,194)	578,704	102,802	8,736,889
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,723	1,312,601	(20,696)	(36,540)	108,848	19,689,753
47. TOTAL	101,723,497	4,594	101,285,093	0	0	0	0	4,594	101,285,093	8,994,150	8,435	944,159,579	(29,734)	(593,160,363)	234,887	12,017,571,939

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 977 2) covering number of lives: 977 3) face amount $ 632,449,616

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 41,035 Group: $ 0 Total: $ 41,035

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	801	0	0	0	0	0	0	24,282	0	7,451	0	31,734
2. Whole	5,991,277	0	71,278	873	130,525	0	202,676	3,400,403	35,346	758,981	2,018,400	6,213,130
3. Term	10,509,294	0	14,364	31,387	27,888	0	73,640	10,699,129	0	(31,714)	169,885	10,837,299
4. Indexed	2,986,877	0	0	0	0	0	0	118,212	0	267,929	0	386,140
5. Universal	5,443,573	0	0	0	0	0	0	15,883,221	0	9,808,823	92,020	25,784,065
6. Universal with secondary guarantees	8,415,408	0	0	0	0	0	0	5,744,891	0	46,573	0	5,791,464
7. Variable	66,010	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,531,019	0	0	0	0	0	0	2,638,776	0	1,734,424	0	4,373,201
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	34,944,258	0	85,642	32,260	158,414	0	276,316	38,508,915	35,346	12,592,467	2,280,305	53,417,033
Group Life												
12. Whole	601,307	0	0	0	0	0	0	4,868,905	1,442	165,088	0	5,035,435
13. Term	4,083,333	0	0	0	0	0	0	3,663,619	0	0	0	3,663,619
14. Universal	93,501	0	0	0	0	0	0	744,080	0	382,972	0	1,127,052
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	4,391	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	4,782,531	0	0	0	0	0	0	9,276,604	1,442	548,060	0	9,826,106
Individual Annuities												
20. Fixed	471,337	0	0	0	0	0	0	2,886,393	0	17,079,910	0	19,966,302
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	18,219,397	0	0	0	0	0	0	12,576,015	0	55,241,858	0	67,817,873
24. Life contingent payout	0	0	0	0	0	0	0	4,186,544	0	0	0	4,186,544
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	18,690,734	0	0	0	0	0	0	19,648,952	0	72,321,767	0	91,970,719
Group Annuities												
27. Fixed	42,275	718,965,663	0	0	0	0	0	2,417,213	0	65,417,643	0	67,834,856
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	7,969	2,659,257,635	0	0	0	0	0	4,472	0	2,557,411,763	0	2,557,416,235
31. Life contingent payout	0	0	0	0	0	0	0	11,936	0	0	0	11,936
32. Other (f)	0	2,283,842	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	50,244	3,380,507,140	0	0	0	0	0	2,433,621	0	2,622,829,406	0	2,625,263,027
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	85,223	0	0	0	0	0	0	XXX	XXX	XXX	75,777	75,777
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	266	0	0	0	0	0	0	XXX	XXX	XXX	2,464	2,464
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	4,205	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	518,798	0	0	0	0	0	0	XXX	XXX	XXX	312,379	312,379
44. Long-term care (d)	11,245,526	0	0	0	0	0	0	XXX	XXX	XXX	21,582,235	21,582,235
45. Other health (d)	4,699,575	0	0	0	0	0	0	XXX	XXX	XXX	2,615,581	2,615,581
46. Total Accident and Health	16,553,594	0	0	0	0	0	0	XXX	XXX	XXX	24,588,435	24,588,435
47. Total	75,021,361 (c)	3,380,507,140	85,642	32,260	158,414	0	276,316	69,868,091	36,788	2,708,291,700	26,868,740	2,805,065,320

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	17,699	44	24,282	0	0	0	0	44	24,282	2,000	0	0	0	0	0	0
2. Whole	436,914	75	492,034	0	0	0	0	75	492,034	27,647	0	0	(10)	(3,830,000)	44	1,168,199
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	245,673
4. Indexed	0	0	0	0	0	0	0	0	0	0	340	110,042,362	(82)	(20,436,861)	1,194	357,205,272
5. Universal	316,185	1	148,265	0	0	0	0	1	148,265	167,920	0	0	(5)	(211,385)	56	4,844,605
6. Universal with secondary guarantees	111,929	7	111,929	0	0	0	0	7	111,929	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	194,390	2	194,390	0	0	0	0	2	194,390	0	2	13,841	(39)	12,681,993	1,051	223,019,283
9. Credit	(174)	0	0	0	0	0	0	0	0	0	0	0	28	172,040	0	0
10. Other (f)	41,570,182	868	37,563,784	0	0	0	0	868	37,563,784	7,245,403	445	178,921,166	(309)	(196,217,762)	42,386	7,902,760,901
11. Total Individual Life	42,647,124	997	38,534,684	0	0	0	0	997	38,534,684	7,442,969	787	288,977,369	(417)	(207,841,975)	44,736	8,489,243,933
Group Life																
12. Whole	160,430	21	160,430	0	0	0	0	21	160,430	0	0	0	0	(147,493)	0	1,187,826
13. Term	4,206,597	3	3,415,500	0	0	0	0	3	3,415,500	798,000	0	0	0	0	0	0
14. Universal	600,412	15	403,458	0	0	0	0	15	403,458	237,500	0	0	(6)	(3,168,324)	51	10,762,326
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,552,795	263	5,297,216	0	0	0	0	263	5,297,216	90,225	395	22,747,355	(424)	1,753,444	2,135	849,901,980
19. Total Group Life	7,520,234	302	9,276,604	0	0	0	0	302	9,276,604	1,125,725	395	22,747,355	(430)	(1,562,372)	2,186	861,852,132
Individual Annuities																
20. Fixed	281,132	1	281,132	0	0	0	0	1	281,132	47,776	0	0	(44)	(180,621)	748	6,306,479
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	607,993	0	0	0	0	0	0
24. Life contingent payout	4,186,544	0	4,186,544	0	0	0	0	0	4,186,544	0	0	0	14	0	257	0
25. Other (f)	15,181,276	508	15,181,276	0	0	0	0	508	15,181,276	0	135	22,776,377	0	0	9,148	726,393,235
26. Total Individual Annuities	19,648,952	509	19,648,952	0	0	0	0	509	19,648,952	655,769	135	22,776,377	(30)	(180,621)	10,153	732,699,714
Group Annuities																
27. Fixed	1,757,277	0	1,757,277	0	0	0	0	0	1,757,277	246,607	23	829,112	9	(3,087,742)	204	95,893,796
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	16	9,656,338	10	25,282,979	134	12,245,758,855
31. Life contingent payout	11,936	0	11,936	0	0	0	0	0	11,936	0	2	0	5	0	4	0
32. Other (f)	664,407	42	664,407	0	0	0	0	42	664,407	0	5	649,647	0	0	569	649,647
33. Total Group Annuities	2,433,621	42	2,433,621	0	0	0	0	42	2,433,621	246,607	46	11,135,096	24	22,195,238	911	12,342,302,297
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13	19,837	(103)	(13,288)	323	737,665
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	456	(31)	(15,285)	199	96,297
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(600)	0	4,190
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	309	166,466	179	132,641	948	542,931
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(528)	(434,363)	5,742	12,243,106
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,481	1,110,916	(8,302)	837,541	54,050	4,565,739
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,804	1,297,675	(8,785)	506,647	61,262	18,189,927
47. TOTAL	72,249,930	1,850	69,893,860	0	0	0	0	1,850	69,893,860	9,471,070	5,167	346,933,873	(9,639)	(186,883,084)	119,248	22,444,288,003

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....271 2) covering number of lives: .....271 3) face amount $ 34,764,156

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 60,763 Group: $ .....0 Total: $ 60,763

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	50	0	0	0	0	0	0	7,007	908	3,257	0	11,172
2. Whole	5,820,699	0	6,276	0	829	0	7,105	2,653,951	33,499	687,725	487,388	3,862,563
3. Term	6,658,093	0	5,727	15,974	9,038	0	30,739	4,942,476	0	92,367	5,793	5,040,636
4. Indexed	2,919,761	0	0	0	0	0	0	0	0	208,292	0	208,292
5. Universal	5,327,893	0	0	0	0	0	0	5,503,352	0	1,041,490	9,649	6,554,490
6. Universal with secondary guarantees	7,348,241	0	0	0	0	0	0	4,185,389	0	95,914	0	4,281,303
7. Variable	10,568	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	837,042	0	0	0	0	0	0	3,513,469	0	1,470,272	0	4,983,741
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	28,922,347	0	12,003	15,974	9,867	0	37,843	20,805,644	34,407	3,599,317	502,829	24,942,197
Group Life												
12. Whole	234,594	0	0	0	0	0	0	862,898	8,372	241,880	(12)	1,113,139
13. Term	446,791	0	0	0	0	0	0	447,272	24	22	(30,088)	417,230
14. Universal	27,753	0	0	0	0	0	0	235,912	0	569,962	0	805,874
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	1,532	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	276	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	710,947	0	0	0	0	0	0	1,546,083	8,396	811,865	(30,100)	2,336,243
Individual Annuities												
20. Fixed	88,542	0	0	0	0	0	0	520,617	0	3,640,861	0	4,161,478
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	12,670,680	0	0	0	0	0	0	10,010,033	0	35,636,071	0	45,646,104
24. Life contingent payout	0	0	0	0	0	0	0	2,625,359	0	0	0	2,625,359
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	12,759,222	0	0	0	0	0	0	13,156,008	0	39,276,931	0	52,432,940
Group Annuities												
27. Fixed	7,500	9,660,794	0	0	0	0	0	2,753,746	0	10,906,767	0	13,660,512
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	11,874,553	0	0	0	0	0	0	0	9,746,089	0	9,746,089
31. Life contingent payout	0	0	0	0	0	0	0	17,131	0	0	0	17,131
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	7,500	21,535,347	0	0	0	0	0	2,770,877	0	20,652,856	0	23,423,733
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	5,510,859	0	0	0	0	0	0	XXX	XXX	XXX	4,455,046	4,455,046
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	3,654	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	55,113	0	0	0	0	0	0	XXX	XXX	XXX	14,432	14,432
44. Long-term care (d)	5,081,086	0	0	0	0	0	0	XXX	XXX	XXX	17,839,618	17,839,618
45. Other health (d)	5,064,692	0	0	0	0	0	0	XXX	XXX	XXX	2,945,818	2,945,818
46. Total Accident and Health	15,715,403	0	0	0	0	0	0	XXX	XXX	XXX	25,254,914	25,254,914
47. Total	58,115,419 (c)	21,535,347	12,003	15,974	9,867	0	37,843	38,278,612	42,803	64,340,969	25,727,644	128,390,027

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	8,623	27	7,915	0	0	0	0	27	7,915	5,408	0	0	0	0	0	0
2. Whole	1,061,165	93	1,010,154	0	0	0	0	93	1,010,154	168,990	0	0	1	(2,675,369)	71	2,427,159
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	8,012
4. Indexed	0	0	0	0	0	0	0	0	0	0	243	85,533,437	(45)	(10,600,124)	1,147	368,429,497
5. Universal	21,553	1	21,553	0	0	0	0	1	21,553	0	0	0	(13)	(536,573)	53	4,782,523
6. Universal with secondary guarantees	23,507	4	23,507	0	0	0	0	4	23,507	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,852,796	1	972,393	0	0	0	0	1	972,393	880,402	1	65,912	(24)	2,063,921	546	142,603,651
9. Credit	(63)	0	0	0	0	0	0	0	0	0	0	0	11	111,279	0	0
10. Other (f)	18,759,044	402	18,797,028	0	0	0	0	402	18,797,028	7,810,209	476	179,549,303	(1,453)	(221,171,432)	19,117	3,814,054,858
11. Total Individual Life	21,726,624	528	20,832,550	0	0	0	0	528	20,832,550	8,865,010	720	265,148,652	(1,523)	(232,808,297)	20,936	4,332,305,700
Group Life																
12. Whole	10,667	2	10,667	0	0	0	0	2	10,667	0	0	0	0	(10,478)	0	138,649
13. Term	72,009	7	86,558	0	0	0	0	7	86,558	0	0	0	0	0	0	0
14. Universal	46,744	14	132,195	0	0	0	0	14	132,195	0	0	0	(5)	(597,246)	39	17,157,376
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	1,325,058	153	1,316,662	0	0	0	0	153	1,316,662	73,255	556	19,851,725	(568)	(23,604,119)	3,074	175,833,402
19. Total Group Life	1,454,479	176	1,546,083	0	0	0	0	176	1,546,083	73,255	556	19,851,725	(573)	(24,211,843)	3,113	193,129,427
Individual Annuities																
20. Fixed	131,444	0	131,444	0	0	0	0	0	131,444	386,302	0	0	(21)	(88,927)	366	3,097,400
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	23,282	0	0	0	0	0	0
24. Life contingent payout	2,625,359	0	2,625,359	0	0	0	0	0	2,625,359	0	0	0	3	0	151	0
25. Other (f)	10,399,206	211	10,399,206	0	0	0	0	211	10,399,206	0	79	15,976,839	0	0	3,936	563,209,893
26. Total Individual Annuities	13,156,008	211	13,156,008	0	0	0	0	211	13,156,008	409,584	79	15,976,839	(18)	(88,927)	4,453	566,307,293
Group Annuities																
27. Fixed	2,508,717	0	2,508,717	0	0	0	0	0	2,508,717	0	4	986,820	2	(189,727)	43	45,030,181
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	2	4,038,923	2	2,370,846	27	72,715,093
31. Life contingent payout	17,131	0	17,131	0	0	0	0	0	17,131	0	0	0	1	0	8	0
32. Other (f)	245,029	8	245,029	0	0	0	0	8	245,029	0	3	330,993	0	0	169	343,493
33. Total Group Annuities	2,770,877	8	2,770,877	0	0	0	0	8	2,770,877	0	9	5,356,735	5	2,181,119	247	118,088,766
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20	43,618	74	(37,657)	2,788	7,381,796
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	226	(30)	(15,763)	199	98,554
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(1,896)	0	3,596
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	67	31,601	(74)	5,802	132	68,302
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(257)	(637,042)	3,745	5,619,604
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,324	552,612	215	60,259	15,173	3,062,194
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,412	628,057	(72)	(626,297)	22,037	16,234,045
47. TOTAL	39,107,988	923	38,305,518	0	0	0	0	923	38,305,518	9,347,849	3,776	306,962,008	(2,180)	(255,554,246)	50,786	5,226,065,232

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....154 2) covering number of lives: .....154 3) face amount $ 136,166,740

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 18,746 Group: $ .....0 Total: $ 18,746

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE TRANSAMERICA LIFE INSURANCE COMPANY

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	19,612	0	0	0	0	0	0	478,844	11,419	79,434	1,573	571,270
2. Whole	46,579,167	0	10,520	0	2,446	0	12,966	39,213,799	315,428	7,720,833	2,290,642	49,540,702
3. Term	25,476,284	0	15,070	6,002	2,209	0	23,281	12,712,956	411	383,345	42,392	13,139,104
4. Indexed	14,309,360	0	0	0	0	0	0	832,503	0	3,506,477	0	4,338,979
5. Universal	7,809,947	0	0	0	0	0	0	18,419,066	0	5,935,849	2,547,990	26,902,904
6. Universal with secondary guarantees	4,092,090	0	0	0	0	0	0	3,533,461	0	16,334	0	3,549,795
7. Variable	6,480	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	605,752	0	0	0	0	0	0	1,031,591	0	453,023	0	1,484,614
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	98,898,691	0	25,590	6,002	4,655	0	36,247	76,222,218	327,259	18,095,294	4,882,597	99,527,368
Group Life												
12. Whole	856,708	0	0	0	0	0	0	2,046,969	18,563	246,974	0	2,312,506
13. Term	1,789,233	0	0	0	0	0	0	1,519,348	0	0	0	1,519,348
14. Universal	6,215	0	0	0	0	0	0	1,090,395	0	137,197	0	1,227,592
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	31,957	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	1,680	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	2,685,794	0	0	0	0	0	0	4,656,712	18,563	384,171	0	5,059,445
Individual Annuities												
20. Fixed	108,160	0	0	0	0	0	0	4,205,254	0	9,939,288	0	14,144,542
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	7,465,737	0	0	0	0	0	0	6,034,706	0	22,040,582	0	28,075,288
24. Life contingent payout	0	0	0	0	0	0	0	6,554,777	0	0	0	6,554,777
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	7,573,896	0	0	0	0	0	0	16,794,737	0	31,979,870	0	48,774,607
Group Annuities												
27. Fixed	94	21,911,431	0	0	0	0	0	2,765,484	0	24,409,616	0	27,175,100
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	33,959,761	0	0	0	0	0	76,264	0	58,890,980	0	58,967,244
31. Life contingent payout	0	0	0	0	0	0	0	3,856,662	0	0	0	3,856,662
32. Other (f)	0	10,455,364	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	94	66,326,556	0	0	0	0	0	6,698,409	0	83,300,596	0	89,999,005
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	79,688	0	0	0	0	0	0	XXX	XXX	XXX	96,661	96,661
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	10,878	0	0	0	0	0	0	XXX	XXX	XXX	2,311	2,311
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	5,957	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	250,626	0	0	0	0	0	0	XXX	XXX	XXX	102,396	102,396
44. Long-term care (d)	14,212,446	0	0	0	0	0	0	XXX	XXX	XXX	21,060,228	21,060,228
45. Other health (d)	15,052,502	0	0	0	0	0	0	XXX	XXX	XXX	9,341,656	9,341,656
46. Total Accident and Health	29,612,097	0	0	0	0	0	0	XXX	XXX	XXX	30,603,252	30,603,252
47. Total	138,770,572 (c)	66,326,556	25,590	6,002	4,655	0	36,247	104,372,076	345,822	133,759,931	35,485,848	273,963,678

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	451,890	1,141	490,263	0	0	0	0	1,141	490,263	60,014	0	0	0	0	0	0
2. Whole	30,252,777	5,558	32,221,743	0	0	0	0	5,558	32,221,743	5,368,344	0	0	(16)	(650,047)	134	2,512,645
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(9,000)	11	2,324,270
4. Indexed	0	0	0	0	0	0	0	0	0	0	356	118,982,687	(102)	(22,156,156)	1,655	502,696,996
5. Universal	15,306,836	349	15,306,836	0	0	0	0	349	15,306,836	0	0	0	(13)	(773,854)	87	5,777,143
6. Universal with secondary guarantees	130,572	7	137,075	0	0	0	0	7	137,075	30,075	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	4,258,670	358	83,054,324
9. Credit	3,354	0	3,376	0	0	0	0	0	3,376	0	0	0	0	0	0	0
10. Other (f)	28,036,869	1,977	28,372,906	0	0	0	0	1,977	28,372,906	3,357,878	4,166	577,816,716	(14,690)	(504,944,775)	248,702	10,782,881,616
11. Total Individual Life	74,182,297	9,032	76,532,198	0	0	0	0	9,032	76,532,198	8,816,311	4,522	696,799,403	(14,823)	(524,275,162)	250,947	11,379,246,994
Group Life																
12. Whole	154,144	23	149,144	0	0	0	0	23	149,144	5,000	0	0	0	(2,477,975)	3	44,375,219
13. Term	606,967	17	583,882	0	0	0	0	17	583,882	50,000	0	0	0	(3,797,067)	28	88,504,110
14. Universal	1,007,311	48	1,090,395	0	0	0	0	48	1,090,395	75,000	0	0	(4)	(664,764)	32	6,546,205
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,850,215	486	2,833,291	0	0	0	0	486	2,833,291	255,193	2,109	91,011,896	(1,417)	(66,447,412)	8,003	504,332,353
19. Total Group Life	4,618,637	574	4,656,712	0	0	0	0	574	4,656,712	385,193	2,109	91,011,896	(1,421)	(73,387,217)	8,066	643,757,887
Individual Annuities																
20. Fixed	227,648	1	227,648	0	0	0	0	1	227,648	34,055	0	0	(17)	(69,810)	743	4,403,190
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	541,258	0	0	0	0	0	0
24. Life contingent payout	6,554,777	0	6,554,777	0	0	0	0	0	6,554,777	0	0	0	16	0	292	0
25. Other (f)	10,012,312	283	10,012,312	0	0	0	0	283	10,012,312	0	88	12,121,305	0	0	4,122	416,079,693
26. Total Individual Annuities	16,794,737	284	16,794,737	0	0	0	0	284	16,794,737	575,313	88	12,121,305	(1)	(69,810)	5,157	420,482,883
Group Annuities																
27. Fixed	2,718,702	0	2,718,702	0	0	0	0	0	2,718,702	0	23	11,584,534	22	7,481,346	6,387	65,078,834
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	9	10,259,333	18	33,206,493	142	245,246,909
31. Life contingent payout	3,856,662	0	3,856,662	0	0	0	0	0	3,856,662	0	1	0	64	0	979	0
32. Other (f)	123,046	8	123,046	0	0	0	0	8	123,046	0	2	37,427	0	0	249	37,427
33. Total Group Annuities	6,698,409	8	6,698,409	0	0	0	0	8	6,698,409	0	35	21,881,295	104	40,687,840	7,757	310,363,171
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	29,226	(183)	(140,009)	474	1,195,110
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20	5,812	20	3,479	75	25,757
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(943)	0	5,910
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	470	170,710	148	122,069	710	289,660
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(571)	(679,648)	6,223	14,685,318
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,607	832,383	(19,195)	(199,513)	107,110	14,095,989
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,115	1,038,130	(19,781)	(894,565)	114,592	30,297,744
47. TOTAL	102,294,080	9,898	104,682,056	0	0	0	0	9,898	104,682,056	9,776,817	8,869	822,852,029	(35,922)	(557,938,915)	386,520	12,784,148,678

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 90 2) covering number of lives: ..... 90 3) face amount $ 68,039,054

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....22,905 Group: $ .....0 Total: $ 22,905

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[(b)]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	46,408	0	0	0	0	0	0	726,894	25,150	112,901	142	865,088
2. Whole	22,701,689	0	6,063	0	1,244	0	7,307	11,414,947	72,256	2,303,403	460,499	14,251,104
3. Term	16,952,855	0	10,807	47,636	14,257	0	72,701	12,707,184	0	109,232	44,876	12,861,292
4. Indexed	9,620,375	0	0	0	0	0	0	1,574,197	0	1,263,529	0	2,837,726
5. Universal	5,188,360	0	0	0	0	0	0	21,411,202	0	3,157,888	315,847	24,884,938
6. Universal with secondary guarantees	5,673,308	0	0	0	0	0	0	6,608,867	0	21,480	0	6,630,347
7. Variable	69,995	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,791,716	0	0	0	0	0	0	3,797,679	0	1,319,312	0	5,116,991
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	62,044,706	0	16,871	47,636	15,501	0	80,008	58,240,970	97,405	8,287,746	821,365	67,447,487
Group Life												
12. Whole	496,691	0	0	0	0	0	0	1,249,483	20,043	391,316	0	1,660,842
13. Term	1,051,310	0	0	0	0	0	0	581,490	7,000	99	0	588,589
14. Universal	24,289	0	0	0	0	0	0	1,331,526	0	246,351	0	1,577,877
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	10,171	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	7,200	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	1,589,661	0	0	0	0	0	0	3,162,499	27,043	637,766	0	3,827,309
Individual Annuities												
20. Fixed	104,057	0	0	0	0	0	0	4,504,305	0	12,452,410	0	16,956,715
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	8,925,522	0	0	0	0	0	0	8,654,765	0	55,239,079	0	63,893,844
24. Life contingent payout	0	0	0	0	0	0	0	6,843,786	0	0	0	6,843,786
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	9,029,580	0	0	0	0	0	0	20,002,855	0	67,691,489	0	87,694,344
Group Annuities												
27. Fixed	0	11,853,878	0	0	0	0	0	1,478,576	0	23,151,421	0	24,629,997
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	67,020,485	0	0	0	0	0	94,835	0	42,612,769	0	42,707,604
31. Life contingent payout	0	0	0	0	0	0	0	67,341	0	0	0	67,341
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	78,874,363	0	0	0	0	0	1,640,752	0	65,764,190	0	67,404,942
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	42,528	0	0	0	0	0	0	XXX	XXX	XXX	88,534	88,534
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	(1)	0	0	0	0	0	0	XXX	XXX	XXX	366	366
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	372,173	0	0	0	0	0	0	XXX	XXX	XXX	255,787	255,787
44. Long-term care (d)	3,215,195	0	0	0	0	0	0	XXX	XXX	XXX	5,073,817	5,073,817
45. Other health (d)	16,107,065	0	0	0	0	0	0	XXX	XXX	XXX	8,438,232	8,438,232
46. Total Accident and Health	19,736,960	0	0	0	0	0	0	XXX	XXX	XXX	13,856,736	13,856,736
47. Total	92,400,906 (c)	78,874,363	16,871	47,636	15,501	0	80,008	83,047,076	124,449	142,381,192	14,678,101	240,230,818

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	697,964	1,737	752,044	0	0	0	0	1,737	752,044	111,978	0	0	0	0	0	0
2. Whole	6,721,086	989	6,777,319	0	0	0	0	989	6,777,319	1,174,955	0	0	(11)	(2,480,863)	91	7,607,115
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(111,050)	20	558,934
4. Indexed	0	0	0	0	0	0	0	0	0	0	356	100,559,943	(161)	(52,873,678)	2,832	905,956,757
5. Universal	2,034,092	45	1,895,802	0	0	0	0	45	1,895,802	138,290	0	0	(14)	(407,690)	287	13,408,011
6. Universal with secondary guarantees	803,849	17	816,934	0	0	0	0	17	816,934	110,000	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(75)	(14,102,662)	1,323	316,085,592
9. Credit	1,046	0	1,058	0	0	0	0	0	1,058	0	0	0	6	10,509	0	0
10. Other (f)	46,443,940	1,180	48,079,234	0	0	0	0	1,180	48,079,234	6,218,831	2,756	503,655,495	(6,209)	(517,513,940)	104,920	8,021,254,046
11. Total Individual Life	56,701,978	3,968	58,322,391	0	0	0	0	3,968	58,322,391	7,754,054	3,112	604,215,438	(6,465)	(587,479,373)	109,473	9,264,870,455
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	(10,612)	0	73,376
13. Term	97,659	5	167,500	0	0	0	0	5	167,500	0	0	0	0	0	0	0
14. Universal	1,142,075	45	1,331,526	0	0	0	0	45	1,331,526	220,745	0	0	(1)	(313,117)	39	13,541,080
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	1,700,470	296	1,663,473	0	0	0	0	296	1,663,473	146,093	2,592	103,933,677	(1,774)	(80,431,506)	12,446	589,943,877
19. Total Group Life	2,940,205	346	3,162,499	0	0	0	0	346	3,162,499	366,838	2,592	103,933,677	(1,775)	(80,755,235)	12,485	603,558,333
Individual Annuities																
20. Fixed	45,439	1	45,439	0	0	0	0	1	45,439	16,763	0	0	(11)	(44,585)	265	1,908,783
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	111,194	0	0	0	0	0	0
24. Life contingent payout	6,843,786	0	6,843,786	0	0	0	0	0	6,843,786	0	0	0	20	0	243	0
25. Other (f)	13,113,631	356	13,113,631	0	0	0	0	356	13,113,631	0	78	11,427,525	0	0	5,347	643,329,050
26. Total Individual Annuities	20,002,855	357	20,002,855	0	0	0	0	357	20,002,855	127,957	78	11,427,525	9	(44,585)	5,855	645,237,833
Group Annuities																
27. Fixed	1,470,165	0	1,470,165	0	0	0	0	0	1,470,165	25,112	14	708,510	9	(805,006)	1,238	62,838,041
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	2	47,413,312	8	25,801,263	94	190,399,230
31. Life contingent payout	67,341	0	67,341	0	0	0	0	0	67,341	0	0	0	8	0	45	0
32. Other (f)	103,246	3	103,246	0	0	0	0	3	103,246	0	0	0	0	0	259	0
33. Total Group Annuities	1,640,752	3	1,640,752	0	0	0	0	3	1,640,752	25,112	16	48,121,822	25	24,996,257	1,636	253,237,272
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(381)	1	357
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	18,640	(166)	(26,054)	461	1,280,561
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	354	(69)	(35,837)	448	221,044
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	139	66,697	314	237,939	399	302,572
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(154)	(192,325)	1,775	3,450,180
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,089	2,110,002	2,435	1,174,270	43,744	14,116,972
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,238	2,195,692	2,360	1,157,613	46,828	19,371,685
47. TOTAL	81,285,790	4,674	83,128,497	0	0	0	0	4,674	83,128,497	8,273,960	11,036	769,894,155	(5,847)	(642,125,323)	176,278	10,786,275,578

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 88 2) covering number of lives: 88 3) face amount $ 25,313,490

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 32,326 Group: $ 0 Total: $ 32,326

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	46	0	0	0	0	0	0	250	750	0	0	1,000
2. Whole	2,011,001	0	1,993	0	87	0	2,079	2,164,370	14,683	337,456	13,316	2,529,825
3. Term	3,041,369	0	2,185	7,205	1,625	0	11,014	2,113,948	0	17,181	2,074	2,133,202
4. Indexed	1,146,251	0	0	0	0	0	0	5,167	0	155,294	0	160,461
5. Universal	246,433	0	0	0	0	0	0	2,098,593	0	136,189	0	2,234,783
6. Universal with secondary guarantees	1,064,555	0	0	0	0	0	0	114,736	0	7,199	0	121,935
7. Variable	6,000	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	148,136	0	0	0	0	0	0	215,345	0	208,279	0	423,624
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	7,663,790	0	4,177	7,205	1,712	0	13,094	6,712,409	15,433	861,598	15,390	7,604,830
Group Life												
12. Whole	28,968	0	0	0	0	0	0	51,971	7,024	29,408	0	88,403
13. Term	78,024	0	0	0	0	0	0	127,128	0	0	0	127,128
14. Universal	0	0	0	0	0	0	0	130,282	0	10,220	0	140,502
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	22,613	0	0	0	0	0	0	6,000	0	0	0	6,000
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	129,606	0	0	0	0	0	0	315,381	7,024	39,628	0	362,033
Individual Annuities												
20. Fixed	2,286	0	0	0	0	0	0	111,663	0	665,932	0	777,595
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	2,516,164	0	0	0	0	0	0	7,398,946	0	19,391,864	0	26,790,809
24. Life contingent payout	0	0	0	0	0	0	0	1,858,243	0	0	0	1,858,243
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	2,518,450	0	0	0	0	0	0	9,368,851	0	20,057,795	0	29,426,647
Group Annuities												
27. Fixed	0	2,052,140	0	0	0	0	0	754,625	0	1,152,759	0	1,907,384
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	2,986,474	0	0	0	0	0	0	0	4,356,235	0	4,356,235
31. Life contingent payout	0	0	0	0	0	0	0	19,949	0	0	0	19,949
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	5,038,614	0	0	0	0	0	774,574	0	5,508,993	0	6,283,567
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	48,558	0	0	0	0	0	0	XXX	XXX	XXX	106,048	106,048
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	1,225	0	0	0	0	0	0	XXX	XXX	XXX	20,040	20,040
43. Disability income (d)	37,112	0	0	0	0	0	0	XXX	XXX	XXX	5,676	5,676
44. Long-term care (d)	1,737,540	0	0	0	0	0	0	XXX	XXX	XXX	2,528,586	2,528,586
45. Other health (d)	4,628,436	0	0	0	0	0	0	XXX	XXX	XXX	4,527,786	4,527,786
46. Total Accident and Health	6,452,871	0	0	0	0	0	0	XXX	XXX	XXX	7,188,136	7,188,136
47. Total	16,764,717 (c)	5,038,614	4,177	7,205	1,712	0	13,094	17,171,216	22,457	26,468,015	7,203,526	50,865,213

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	2,340	3	1,000	0	0	0	0	3	1,000	1,350	0	0	0	0	0	0
2. Whole	155,280	8	72,594	0	0	0	0	8	72,594	24,796	0	0	(2)	(5,224)	14	95,249
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	5,000
4. Indexed	0	0	0	0	0	0	0	0	0	0	160	55,574,388	(31)	(12,810,944)	433	144,247,427
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(622,639)	36	2,282,092
6. Universal with secondary guarantees	19,849	1	14,736	0	0	0	0	1	14,736	41,641	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(258,628)	110	26,426,765
9. Credit	13,431	7	13,500	0	0	0	0	7	13,500	0	0	0	0	0	0	0
10. Other (f)	6,556,406	246	6,624,829	0	0	0	0	246	6,624,829	474,522	185	95,060,265	(558)	(86,103,431)	7,295	1,545,934,391
11. Total Individual Life	6,747,306	265	6,726,659	0	0	0	0	265	6,726,659	542,309	345	150,634,653	(596)	(99,800,866)	7,889	1,718,990,924
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	(12,204)	2	26,228
13. Term	79,074	1	100,000	0	0	0	0	1	100,000	0	0	0	0	0	0	0
14. Universal	595,396	3	81,250	0	0	0	0	3	81,250	385,448	0	0	(1)	(398,796)	26	7,336,931
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	141,155	34	134,131	0	0	0	0	34	134,131	52	115	5,741,043	(99)	(7,373,619)	773	63,955,598
19. Total Group Life	815,625	38	315,381	0	0	0	0	38	315,381	385,499	115	5,741,043	(100)	(7,784,619)	801	71,318,758
Individual Annuities																
20. Fixed	5,594	1	5,594	0	0	0	0	1	5,594	762	0	0	(1)	(2,161)	9	75,268
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	28,992	0	0	0	0	0	0
24. Life contingent payout	1,858,243	0	1,858,243	0	0	0	0	0	1,858,243	0	0	0	11	0	90	0
25. Other (f)	7,505,014	101	7,505,014	0	0	0	0	101	7,505,014	0	24	2,502,430	0	0	1,897	274,177,906
26. Total Individual Annuities	9,368,851	102	9,368,851	0	0	0	0	102	9,368,851	29,753	24	2,502,430	10	(2,161)	1,996	274,253,174
Group Annuities																
27. Fixed	829,075	0	829,075	0	0	0	0	0	829,075	0	4	1,001,807	4	(59,679)	25	7,594,722
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1	3,867,250	4	4,668,595	22	30,338,619
31. Life contingent payout	19,949	0	19,949	0	0	0	0	0	19,949	0	0	0	0	0	7	0
32. Other (f)	(74,450)	4	(74,450)	0	0	0	0	4	(74,450)	0	0	0	0	0	49	0
33. Total Group Annuities	774,574	4	774,574	0	0	0	0	4	774,574	0	5	4,869,057	8	4,608,915	103	37,933,341
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	57,397	(499)	(313,251)	1,362	3,820,687
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	507	1	507	4	1,444
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(84)	0	1,219
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	80	33,202	67	34,484	73	35,543
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(45)	(27,577)	835	1,881,025
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	473	157,828	(2,381)	100,415	12,126	763,936
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	580	248,934	(2,857)	(205,506)	14,400	6,503,853
47. TOTAL	17,706,357	409	17,185,466	0	0	0	0	409	17,185,466	957,562	1,069	163,996,117	(3,536)	(103,184,237)	25,189	2,109,000,050

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 88 2) covering number of lives: 88 3) face amount $ 227,332,204

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 26,353 Group: $ 0 Total: $ 26,353

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	7,396	0	0	0	0	0	0	674,841	303,941	122,545	614	1,101,941
2. Whole	48,215,117	0	39,124	0	72,310	75	111,509	16,591,730	368,910	7,904,416	1,734,779	26,599,835
3. Term	28,522,960	0	18,709	34,552	10,657	0	63,918	29,261,361	944	127,785	123,579	29,513,669
4. Indexed	68,064,682	0	0	0	0	0	0	6,204,450	0	3,578,170	0	9,782,620
5. Universal	15,067,059	0	0	0	0	0	0	25,980,817	0	6,011,492	253,097	32,245,406
6. Universal with secondary guarantees	19,890,654	0	0	0	0	0	0	20,654,144	0	2,666,952	0	23,321,096
7. Variable	104,816	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	5,502,334	0	0	0	0	0	0	7,432,505	0	5,926,635	0	13,359,141
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	185,375,017	0	57,832	34,552	82,967	75	175,427	106,799,848	673,795	26,337,996	2,112,068	135,923,707
Group Life												
12. Whole	3,896,541	0	0	0	0	0	0	4,252,207	34,045	3,791,052	0	8,077,304
13. Term	1,028,787	0	0	0	0	0	0	1,013,619	0	0	0	1,013,619
14. Universal	7,589	0	0	0	0	0	0	4,585,663	0	1,482,503	0	6,068,167
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	8,500	0	0	0	0	0	0	0	0	0	0	0
17. Credit	6,820	0	0	0	0	0	0	(27,688)	0	0	0	(27,688)
18. Other (f)	32,925	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	4,981,162	0	0	0	0	0	0	9,823,802	34,045	5,273,555	0	15,131,402
Individual Annuities												
20. Fixed	1,248,493	0	0	0	0	0	0	9,060,646	0	25,055,968	0	34,116,613
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	15,867,903	0	0	0	0	0	0	18,641,577	0	111,237,253	0	129,878,830
24. Life contingent payout	0	0	0	0	0	0	0	5,549,376	0	0	0	5,549,376
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	17,116,396	0	0	0	0	0	0	33,251,598	0	136,293,221	0	169,544,819
Group Annuities												
27. Fixed	550	23,150,003	0	0	0	0	0	1,699,615	0	25,249,466	0	26,949,081
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	32,456,229	0	0	0	0	0	0	0	35,312,811	0	35,312,811
31. Life contingent payout	0	0	0	0	0	0	0	31,667	0	0	0	31,667
32. Other (f)	0	3,366,480	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	550	58,972,712	0	0	0	0	0	1,731,282	0	60,562,277	0	62,293,559
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	5,520,357	0	0	0	0	0	0	XXX	XXX	XXX	5,174,507	5,174,507
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	177	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	(73)	0	0	0	0	0	0	XXX	XXX	XXX	7,122	7,122
43. Disability income (d)	344,833	0	0	0	0	0	0	XXX	XXX	XXX	227,945	227,945
44. Long-term care (d)	5,981,399	0	0	0	0	0	0	XXX	XXX	XXX	6,679,749	6,679,749
45. Other health (d)	19,046,198	0	0	0	0	0	0	XXX	XXX	XXX	13,807,476	13,807,476
46. Total Accident and Health	30,892,891	0	0	0	0	0	0	XXX	XXX	XXX	25,896,798	25,896,798
47. Total	238,366,017 (c)	58,972,712	57,832	34,552	82,967	75	175,427	151,606,530	707,840	228,467,049	28,008,867	408,790,285

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	926,449	1,428	978,782	0	0	0	0	1,428	978,782	109,089	0	0	0	0	0	0
2. Whole	10,780,361	2,587	11,743,427	0	0	0	0	2,587	11,743,427	2,584,855	0	0	(30)	(8,729,662)	202	44,990,357
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(33,481)	32	868,953
4. Indexed	0	0	0	0	0	0	0	0	0	0	5,576	2,054,197,392	(1,042)	(293,493,926)	23,465	7,416,994,944
5. Universal	7,109,511	150	7,303,421	0	0	0	0	150	7,303,421	0	0	0	(14)	(490,069)	247	18,163,123
6. Universal with secondary guarantees	3,180,277	112	3,143,036	0	0	0	0	112	3,143,036	184,669	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,237,235	3	1,802,890	0	0	0	0	3	1,802,890	434,345	0	0	(226)	(51,572,640)	3,588	972,578,556
9. Credit	(28,480)	0	(27,688)	0	0	0	0	0	(27,688)	0	0	0	10	110,499	0	0
10. Other (f)	80,101,412	1,300	82,116,614	1	374,473	0	0	1,301	82,491,087	11,191,726	3,029	913,504,786	(22,527)	(1,029,162,106)	582,094	16,557,728,298
11. Total Individual Life	104,306,765	5,580	107,060,482	1	374,473	0	0	5,581	107,434,955	14,504,684	8,605	2,967,702,178	(23,833)	(1,383,371,385)	609,628	25,011,324,231
Group Life																
12. Whole	3,319,953	116	3,319,953	0	0	0	0	116	3,319,953	0	0	0	(1)	(886,840)	3	8,737,548
13. Term	25,526	6	165,000	0	0	0	0	6	165,000	15,000	0	0	0	0	0	0
14. Universal	3,597,110	125	3,834,711	0	0	0	0	125	3,834,711	1,001,256	0	0	(3)	(6,444,511)	62	20,384,327
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	1,000,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,538,183	307	2,526,995	0	0	0	0	307	2,526,995	114,049	3,364	150,756,009	(3,775)	(147,278,612)	27,526	1,351,014,712
19. Total Group Life	9,480,772	554	9,846,659	0	0	0	0	554	9,846,659	1,130,304	3,364	150,756,009	(3,779)	(154,609,964)	27,593	1,381,136,587
Individual Annuities																
20. Fixed	204,990	5	204,990	0	0	0	0	5	204,990	1,810	0	0	(8)	(32,477)	493	2,679,056
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	76,523	0	0	0	0	0	0
24. Life contingent payout	5,549,376	0	5,549,376	0	0	0	0	0	5,549,376	0	0	0	4	0	193	0
25. Other (f)	27,497,233	691	27,497,233	0	0	0	0	691	27,497,233	0	150	20,456,633	0	0	15,486	1,762,202,352
26. Total Individual Annuities	33,251,598	696	33,251,598	0	0	0	0	696	33,251,598	78,333	150	20,456,633	(4)	(32,477)	16,172	1,764,881,408
Group Annuities																
27. Fixed	1,905,006	0	1,905,006	0	0	0	0	0	1,905,006	0	23	9,571,533	2	(5,794,805)	4,994	73,603,199
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	11	11,076,573	4	1,372,515	112	217,827,013
31. Life contingent payout	31,667	0	31,667	0	0	0	0	0	31,667	0	2	0	4	0	13	0
32. Other (f)	(205,391)	4	(205,391)	0	0	0	0	4	(205,391)	0	0	0	0	0	188	0
33. Total Group Annuities	1,731,282	4	1,731,282	0	0	0	0	4	1,731,282	0	36	20,648,106	10	(4,422,290)	5,307	291,430,212
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	204
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	924
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77	158,573	(179)	296,850	3,778	9,711,353
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	546	5	222,728	20	8,199
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	788	429,568	931	471,622	685	431,605
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(159)	(271,763)	2,600	6,111,090
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,140	1,673,508	(14,872)	323,799	82,066	15,055,487
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,008	2,262,195	(14,274)	1,043,236	89,152	31,318,862
47. TOTAL	148,770,418	6,834	151,890,021	1	374,473	0	0	6,835	152,264,494	15,713,322	16,163	3,161,825,121	(41,879)	(1,541,392,880)	747,852	28,480,091,301

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 923 2) covering number of lives: 923 3) face amount $ 341,596,577

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 194,798 Group: $ 0 Total: $ 194,798

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	18	0	0	0	0	0	0	5,595	43	0	0	5,638
2. Whole	7,733,489	0	2,103	23	1,533	0	3,659	4,515,937	17,334	720,301	1,171,643	6,425,214
3. Term	20,047,680	0	11,983	34,122	10,042	0	56,147	14,264,595	0	344,506	90,986	14,700,087
4. Indexed	45,988,284	0	0	0	0	0	0	1,780,744	0	2,329,210	0	4,109,954
5. Universal	4,781,467	0	0	0	0	0	0	19,452,052	0	4,153,679	2,838	23,608,569
6. Universal with secondary guarantees	9,596,103	0	0	0	0	0	0	10,339,097	0	93,206	0	10,432,304
7. Variable	51,540	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	4,036,681	0	0	0	0	0	0	3,769,714	0	2,556,037	0	6,325,751
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	92,235,261	0	14,085	34,144	11,576	0	59,806	54,127,735	17,377	10,196,939	1,265,467	65,607,517
Group Life												
12. Whole	90,386	0	0	0	0	0	0	1,038,831	2,156	646,757	0	1,687,745
13. Term	520,935	0	0	0	0	0	0	320,146	4,041	6	0	324,193
14. Universal	429	0	0	0	0	0	0	1,230,023	0	667,200	0	1,897,223
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	25	0	0	0	0	0	0	31,720	0	0	0	31,720
18. Other (f)	58,228	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	670,003	0	0	0	0	0	0	2,620,720	6,197	1,313,963	0	3,940,880
Individual Annuities												
20. Fixed	103,825	0	0	0	0	0	0	2,346,226	0	9,528,170	0	11,874,396
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	25,666,163	0	0	0	0	0	0	18,459,158	0	100,995,857	0	119,455,015
24. Life contingent payout	0	0	0	0	0	0	0	15,887,946	0	0	0	15,887,946
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	25,769,988	0	0	0	0	0	0	36,693,330	0	110,524,027	0	147,217,357
Group Annuities												
27. Fixed	3,560	29,106,694	0	0	0	0	0	16,846,777	0	53,366,702	0	70,213,479
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	104,982,010	0	0	0	0	0	(17,039)	0	138,182,460	0	138,165,421
31. Life contingent payout	0	0	0	0	0	0	0	558,104	0	0	0	558,104
32. Other (f)	0	17,603,489	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	3,560	151,692,193	0	0	0	0	0	17,387,842	0	191,549,162	0	208,937,005
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	95,858	0	0	0	0	0	0	XXX	XXX	XXX	93,808	93,808
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	96,270	0	0	0	0	0	0	XXX	XXX	XXX	22,382	22,382
44. Long-term care (d)	12,597,307	0	0	0	0	0	0	XXX	XXX	XXX	18,503,671	18,503,671
45. Other health (d)	6,080,205	0	0	0	0	0	0	XXX	XXX	XXX	3,761,843	3,761,843
46. Total Accident and Health	18,869,640	0	0	0	0	0	0	XXX	XXX	XXX	22,381,704	22,381,704
47. Total	137,548,452 (c)	151,692,193	14,085	34,144	11,576	0	59,806	110,829,628	23,574	313,584,091	23,647,171	448,084,463

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	7,081	17	5,638	0	0	0	0	17	5,638	1,442	0	0	0	0	0	0
2. Whole	153,463	33	422,019	0	0	0	0	33	422,019	38,810	0	0	(29)	(6,994,803)	285	37,482,319
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	179,249
4. Indexed	0	0	0	0	0	0	0	0	0	0	2,280	921,866,409	(575)	(196,837,563)	13,749	5,241,792,346
5. Universal	1,292,127	4	1,292,127	0	0	0	0	4	1,292,127	0	0	0	(140)	(6,888,254)	1,229	69,830,809
6. Universal with secondary guarantees	14,736	7	57,164	0	0	0	0	7	57,164	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	2	45,881	(130)	(33,154,906)	2,653	721,179,630
9. Credit	19,146	12	23,965	0	0	0	0	12	23,965	0	0	0	84	647,445	0	0
10. Other (f)	53,759,125	706	52,350,874	0	0	0	0	706	52,350,874	7,454,865	1,184	732,591,293	(2,245)	(718,746,735)	31,730	11,617,128,895
11. Total Individual Life	55,245,678	779	54,151,787	0	0	0	0	779	54,151,787	7,495,118	3,466	1,654,503,583	(3,035)	(961,974,815)	49,651	17,687,593,247
Group Life																
12. Whole	265,217	32	265,217	0	0	0	0	32	265,217	0	0	0	0	(158,731)	1	1,888,664
13. Term	90,202	3	82,711	0	0	0	0	3	82,711	0	0	0	0	0	0	0
14. Universal	23,700	18	231,310	0	0	0	0	18	231,310	0	0	0	(14)	(338,148)	71	17,450,709
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,022,680	109	2,041,483	0	0	0	0	109	2,041,483	7,627	280	13,155,242	(439)	(23,040,218)	2,397	233,252,046
19. Total Group Life	2,401,798	162	2,620,720	0	0	0	0	162	2,620,720	7,627	280	13,155,242	(453)	(23,537,096)	2,469	252,591,418
Individual Annuities																
20. Fixed	504,208	1	504,208	0	0	0	0	1	504,208	42,202	0	0	(13)	(52,607)	312	1,832,335
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	1,678,837	0	0	0	0	0	0
24. Life contingent payout	15,887,946	0	15,887,946	0	0	0	0	0	15,887,946	0	0	0	141	0	1,338	0
25. Other (f)	20,301,176	352	20,301,176	0	0	0	0	352	20,301,176	0	149	30,301,624	0	0	10,126	1,644,715,258
26. Total Individual Annuities	36,693,330	353	36,693,330	0	0	0	0	353	36,693,330	1,721,039	149	30,301,624	128	(52,607)	11,776	1,646,547,593
Group Annuities																
27. Fixed	16,452,172	0	16,452,172	0	0	0	0	0	16,452,172	224,061	27	4,779,759	21	(12,664,447)	225	176,417,487
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	11	8,996,488	23	93,520,200	215	546,702,923
31. Life contingent payout	558,104	0	558,104	0	0	0	0	0	558,104	0	1	0	5	0	135	0
32. Other (f)	377,566	17	377,566	0	0	0	0	17	377,566	0	7	416,131	0	0	634	416,131
33. Total Group Annuities	17,387,842	17	17,387,842	0	0	0	0	17	17,387,842	224,061	46	14,192,378	49	80,855,753	1,209	723,536,541
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	924
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	6,718	(153)	(19,438)	544	1,332,852
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	83	2	858
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89	41,399	291	133,823	136	87,979
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(334)	(240,202)	5,820	13,264,336
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,065	766,744	(17,868)	86,217	81,079	5,224,747
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,157	814,861	(18,063)	(39,518)	87,582	19,911,696
47. TOTAL	111,728,649	1,311	110,853,680	0	0	0	0	1,311	110,853,680	9,447,845	6,098	1,712,967,688	(21,375)	(904,748,283)	152,687	20,330,180,495

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 313 2) covering number of lives: 313 3) face amount $ 163,558,592

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 36,710 Group: $ 0 Total: $ 36,710

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	2,206	0	0	0	0	0	0	123,598	6,590	24,368	0	154,556
2. Whole	14,112,233	0	11,814	5,197	3,047	0	20,058	9,802,164	112,965	2,311,481	668,896	12,895,507
3. Term	19,599,010	0	24,623	15,213	21,253	0	61,089	17,182,467	823	(9,774)	22,063	17,195,579
4. Indexed	14,688,052	0	0	0	0	0	0	2,310,771	0	1,160,648	0	3,471,419
5. Universal	22,101,913	0	0	0	0	0	0	72,888,794	0	5,859,968	104,451	78,853,213
6. Universal with secondary guarantees	10,321,296	0	0	0	0	0	0	28,868,550	0	1,014,317	0	29,882,866
7. Variable	126,275	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,678,848	0	0	0	0	0	0	8,940,160	0	4,800,308	0	13,740,468
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	83,629,833	0	36,436	20,411	24,300	0	81,147	140,116,504	120,378	15,161,316	795,410	156,193,607
Group Life												
12. Whole	862,512	0	0	0	0	0	0	2,940,102	10,991	408,404	0	3,359,497
13. Term	1,434,170	0	0	0	0	0	0	601,365	2,000	0	0	603,365
14. Universal	23,495	0	0	0	0	0	0	1,123,286	0	150,888	0	1,274,174
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	1,205	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	14,844	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	2,336,225	0	0	0	0	0	0	4,664,753	12,991	559,292	0	5,237,036
Individual Annuities												
20. Fixed	90,396	0	0	0	0	0	0	7,518,670	0	56,626,545	0	64,145,215
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	70,213,116	0	0	0	0	0	0	34,152,581	0	159,014,272	0	193,166,853
24. Life contingent payout	0	0	0	0	0	0	0	13,172,837	0	0	0	13,172,837
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	70,303,512	0	0	0	0	0	0	54,844,088	0	215,640,817	0	270,484,905
Group Annuities												
27. Fixed	0	42,624,298	0	0	0	0	0	6,026,702	0	57,933,026	0	63,959,728
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	120,466,225	0	0	0	0	0	706,765	0	114,475,399	0	115,182,164
31. Life contingent payout	0	0	0	0	0	0	0	247,624	0	0	0	247,624
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	163,090,522	0	0	0	0	0	6,981,091	0	172,408,425	0	179,389,516
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	2,216	2,216
36. Medicare Supplement (d)	10,242,891	0	0	0	0	0	0	XXX	XXX	XXX	9,575,037	9,575,037
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	524	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	3,174	0	0	0	0	0	0	XXX	XXX	XXX	3,207	3,207
43. Disability income (d)	569,680	0	0	0	0	0	0	XXX	XXX	XXX	225,787	225,787
44. Long-term care (d)	4,540,234	0	0	0	0	0	0	XXX	XXX	XXX	5,281,628	5,281,628
45. Other health (d)	13,258,312	0	0	0	0	0	0	XXX	XXX	XXX	6,520,306	6,520,306
46. Total Accident and Health	28,614,815	0	0	0	0	0	0	XXX	XXX	XXX	21,608,180	21,608,180
47. Total	184,884,386 (c)	163,090,522	36,436	20,411	24,300	0	81,147	206,606,436	133,369	403,769,850	22,403,590	632,913,244

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	120,124	272	130,187	0	0	0	0	272	130,187	18,162	0	0	0	0	0	0
2. Whole	2,192,200	394	2,918,866	0	0	0	0	394	2,918,866	252,772	0	0	(30)	(5,965,643)	200	15,173,978
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(90,674)	42	862,597
4. Indexed	0	0	0	0	0	0	0	0	0	0	903	313,246,162	(216)	(59,593,754)	4,602	1,570,308,914
5. Universal	7,005,621	27	6,377,531	0	0	0	0	27	6,377,531	628,091	0	0	(46)	(2,353,078)	590	29,477,713
6. Universal with secondary guarantees	185,523	3	31,971	0	0	0	0	3	31,971	190,254	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	994,765	0	0	0	0	0	0	0	0	994,765	0	0	(104)	(19,973,647)	1,486	424,026,479
9. Credit	(42)	0	0	0	0	0	0	0	0	0	0	0	(8)	8,045	0	0
10. Other (f)	129,763,981	1,529	130,716,679	0	0	0	0	1,529	130,716,679	27,706,218	2,228	593,975,664	(5,592)	(955,226,702)	66,059	10,901,585,440
11. Total Individual Life	140,262,171	2,225	140,175,235	0	0	0	0	2,225	140,175,235	29,790,262	3,131	907,221,826	(5,999)	(1,043,195,452)	72,979	12,941,435,122
Group Life																
12. Whole	5,041	1	5,041	0	0	0	0	1	5,041	0	0	0	0	(3,316)	3	280,188
13. Term	122,633	7	120,000	0	0	0	0	7	120,000	15,000	0	0	0	0	0	0
14. Universal	864,013	32	836,100	0	0	0	0	32	836,100	100,546	0	0	(4)	(2,380,933)	48	12,356,140
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	3,717,285	291	3,703,612	0	0	0	0	291	3,703,612	197,793	1,009	45,520,629	(1,186)	(55,839,981)	5,013	335,989,700
19. Total Group Life	4,708,972	331	4,664,753	0	0	0	0	331	4,664,753	313,339	1,009	45,520,629	(1,190)	(58,224,230)	5,064	348,626,027
Individual Annuities																
20. Fixed	85,632	1	85,632	0	0	0	0	1	85,632	3,184	0	0	(39)	(161,324)	664	5,619,007
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	358,694	0	0	0	0	0	0
24. Life contingent payout	13,172,837	0	13,172,837	0	0	0	0	0	13,172,837	0	0	0	42	0	521	0
25. Other (f)	39,804,981	963	41,585,618	0	0	0	0	963	41,585,618	0	589	95,536,018	0	0	17,283	2,152,554,539
26. Total Individual Annuities	53,063,450	964	54,844,088	0	0	0	0	964	54,844,088	361,878	589	95,536,018	3	(161,324)	18,468	2,158,173,546
Group Annuities																
27. Fixed	5,868,947	0	5,868,947	0	0	0	0	0	5,868,947	0	58	1,190,453	40	2,734,497	384	135,158,544
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	40	55,672,904	45	65,192,134	381	656,811,573
31. Life contingent payout	247,624	0	247,624	0	0	0	0	0	247,624	0	0	0	10	0	119	0
32. Other (f)	864,520	10	864,520	0	0	0	0	10	864,520	0	2	107,360	0	0	212	107,360
33. Total Group Annuities	6,981,091	10	6,981,091	0	0	0	0	10	6,981,091	0	100	56,970,717	95	67,926,631	1,096	792,077,477
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	744
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	812
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	52,280	641	1,153,902	5,467	13,191,509
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	1,101	(31)	(16,624)	278	154,008
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(947)	0	3,150
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	325	157,578	(111)	54,287	730	393,077
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(111)	(163,519)	2,189	4,885,281
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,497	1,089,386	(1,651)	(201,563)	45,548	8,472,740
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,851	1,300,345	(1,262)	825,536	54,215	27,101,321
47. TOTAL	205,015,685	3,530	206,665,166	0	0	0	0	3,530	206,665,166	30,465,479	10,680	1,106,549,536	(8,353)	(1,032,828,839)	151,821	16,267,413,494

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 617 2) covering number of lives: 617 3) face amount $ 258,755,260

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 51,819 Group: $ 0 Total: $ 51,819

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	79	0	0	0	0	0	0	6,500	1,152	0	0	7,652
2. Whole	5,003,947	0	9,080	1,100	8,555	0	18,735	3,692,214	20,303	431,765	1,241,592	5,385,874
3. Term	11,033,806	0	17,878	10,607	13,731	0	42,215	11,447,838	0	(93)	42,401	11,490,146
4. Indexed	15,867,177	0	0	0	0	0	0	1,149,255	0	842,846	0	1,992,100
5. Universal	5,750,874	0	0	0	0	0	0	49,239,760	0	3,071,654	10,156	52,321,571
6. Universal with secondary guarantees	6,763,318	0	0	0	0	0	0	18,820,301	0	82,355	0	18,902,656
7. Variable	211,728	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,112,601	0	0	0	0	0	0	10,054,046	0	1,767,547	0	11,821,592
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	46,743,531	0	26,958	11,707	22,285	0	60,951	94,409,913	21,455	6,196,073	1,294,149	101,921,590
Group Life												
12. Whole	64,735	0	0	0	0	0	0	142,047	5,647	307,679	6,111	461,484
13. Term	377,472	0	0	0	0	0	0	396,993	4,000	0	0	400,993
14. Universal	39,665	0	0	0	0	0	0	2,079,861	0	359,660	0	2,439,521
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	1,019	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	3,600	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	486,491	0	0	0	0	0	0	2,618,901	9,647	667,339	6,111	3,301,997
Individual Annuities												
20. Fixed	1,895,992	0	0	0	0	0	0	13,334,233	0	29,273,083	0	42,607,316
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	29,631,061	0	0	0	0	0	0	16,756,868	0	93,570,645	0	110,327,513
24. Life contingent payout	0	0	0	0	0	0	0	8,527,304	0	0	0	8,527,304
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	31,527,053	0	0	0	0	0	0	38,618,405	0	122,843,728	0	161,462,133
Group Annuities												
27. Fixed	44,647	14,132,090	0	0	0	0	0	3,589,633	0	27,414,863	0	31,004,496
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	32,940,715	0	0	0	0	0	0	0	80,829,664	0	80,829,664
31. Life contingent payout	0	0	0	0	0	0	0	69,712	0	0	0	69,712
32. Other (f)	0	9,960,163	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	44,647	57,032,968	0	0	0	0	0	3,659,345	0	108,244,527	0	111,903,871
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	67,858	0	0	0	0	0	0	XXX	XXX	XXX	40,555	40,555
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	1,979	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	87	0	0	0	0	0	0	XXX	XXX	XXX	2,810	2,810
43. Disability income (d)	231,731	0	0	0	0	0	0	XXX	XXX	XXX	78,230	78,230
44. Long-term care (d)	32,561,962	0	0	0	0	0	0	XXX	XXX	XXX	66,446,237	66,446,237
45. Other health (d)	4,080,578	0	0	0	0	0	0	XXX	XXX	XXX	2,184,874	2,184,874
46. Total Accident and Health	36,944,193	0	0	0	0	0	0	XXX	XXX	XXX	68,752,706	68,752,706
47. Total	115,745,916 (c)	57,032,968	26,958	11,707	22,285	0	60,951	139,306,564	31,102	237,951,667	70,052,965	447,342,298

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	7,992	14	7,652	0	0	0	0	14	7,652	1,590	0	0	0	0	0	0
2. Whole	147,409	28	152,617	0	0	0	0	28	152,617	10,000	0	0	0	(246,000)	70	7,456,590
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(6)	(135,906)	17	1,144,473
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,390	500,770,612	(232)	(56,327,579)	5,892	1,900,837,773
5. Universal	0	1	106,117	0	0	0	0	1	106,117	0	0	0	(16)	(1,096,315)	93	5,670,469
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(53)	(2,332,407)	1,417	285,819,676
9. Credit	(118)	0	0	0	0	0	0	0	0	0	0	0	1	10,805	0	0
10. Other (f)	90,774,895	610	94,151,887	0	0	0	0	610	94,151,887	41,185,494	803	443,023,451	(2,404)	(1,839,344,454)	25,626	10,340,997,767
11. Total Individual Life	90,930,177	653	94,418,272	0	0	0	0	653	94,418,272	41,197,084	2,193	943,794,063	(2,710)	(1,899,471,857)	33,115	12,541,926,748
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	2,503	1	58,327
13. Term	298,522	2	288,412	0	0	0	0	2	288,412	20,261	0	0	0	0	0	0
14. Universal	1,918,145	34	1,669,431	0	0	0	0	34	1,669,431	308,333	0	0	(7)	(2,089,616)	108	38,954,666
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	659,886	84	661,058	0	0	0	0	84	661,058	19,584	407	16,718,873	(532)	(27,859,574)	3,674	231,630,835
19. Total Group Life	2,876,552	120	2,618,901	0	0	0	0	120	2,618,901	348,179	407	16,718,873	(539)	(29,946,687)	3,783	270,643,828
Individual Annuities																
20. Fixed	78,660	1	78,660	0	0	0	0	1	78,660	108,152	0	0	(30)	(125,362)	517	4,366,458
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	131,037	0	0	0	0	0	0
24. Life contingent payout	8,527,304	0	8,527,304	0	0	0	0	0	8,527,304	0	0	0	37	0	483	0
25. Other (f)	30,012,441	931	30,012,441	0	0	0	0	931	30,012,441	0	213	34,660,686	0	0	16,149	1,613,821,762
26. Total Individual Annuities	38,618,405	932	38,618,405	0	0	0	0	932	38,618,405	239,189	213	34,660,686	7	(125,362)	17,149	1,618,188,220
Group Annuities																
27. Fixed	2,280,252	0	2,280,252	0	0	0	0	0	2,280,252	0	19	271,932	8	(2,080,924)	179	95,451,270
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	17	5,507,735	41	36,351,398	346	454,906,025
31. Life contingent payout	69,712	0	69,712	0	0	0	0	0	69,712	0	1	0	3	0	27	0
32. Other (f)	1,981,855	56	1,309,381	0	0	0	0	56	1,309,381	0	11	377,282	0	0	785	377,282
33. Total Group Annuities	4,331,819	56	3,659,345	0	0	0	0	56	3,659,345	0	48	6,156,949	52	34,270,475	1,337	550,734,577
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	68
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	8,452	(55)	(48,906)	167	499,154
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	1,147	5	3,812	22	5,284
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	298	91,669	97	52,527	661	255,089
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1,303)	(289,316)	15,966	35,150,949
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,056	566,628	(601)	438,463	21,933	3,712,537
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,367	667,896	(1,858)	156,580	38,751	39,623,082
47. TOTAL	136,756,954	1,761	139,314,923	0	0	0	0	1,761	139,314,923	41,784,451	5,228	1,001,998,467	(5,047)	(1,895,116,851)	94,135	15,021,116,455

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....290 2) covering number of lives: .....290 3) face amount $ 61,545,690

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....7,546 Group: $ .....0 Total: $ 7,546

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	1,121	0	0	0	0	0	0	56,251	1,860	11,622	0	69,734
2. Whole	16,616,110	0	8,703	0	268	0	8,971	7,432,737	38,686	1,470,166	519,828	9,461,416
3. Term	7,154,640	0	8,796	12,579	4,540	0	25,915	3,429,671	0	83,194	10,353	3,523,218
4. Indexed	3,718,856	0	0	0	0	0	0	100,000	0	231,854	0	331,854
5. Universal	2,014,708	0	0	0	0	0	0	3,342,370	0	2,052,223	72,411	5,467,004
6. Universal with secondary guarantees	2,522,288	0	0	0	0	0	0	1,596,979	0	4,266	0	1,601,245
7. Variable	1,806	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	452,992	0	0	0	0	0	0	1,551,677	0	1,362,624	0	2,914,300
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	32,482,520	0	17,499	12,579	4,808	0	34,886	17,509,685	40,547	5,215,948	602,592	23,368,771
Group Life												
12. Whole	393,915	0	0	0	0	0	0	642,331	8,498	1,434,487	0	2,085,317
13. Term	525,784	0	0	0	0	0	0	2,354,899	0	0	0	2,354,899
14. Universal	22,256	0	0	0	0	0	0	1,303,606	0	192,357	0	1,495,963
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	7,177	0	0	0	0	0	0	5,000	0	0	0	5,000
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	949,132	0	0	0	0	0	0	4,305,836	8,498	1,626,844	0	5,941,179
Individual Annuities												
20. Fixed	180,330	0	0	0	0	0	0	445,458	0	3,618,149	0	4,063,607
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	2,574,906	0	0	0	0	0	0	3,323,498	0	20,542,924	0	23,866,421
24. Life contingent payout	0	0	0	0	0	0	0	2,252,175	0	0	0	2,252,175
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	2,755,235	0	0	0	0	0	0	6,021,130	0	24,161,072	0	30,182,203
Group Annuities												
27. Fixed	100	580,693	0	0	0	0	0	1,235,691	0	917,878	0	2,153,568
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	600	20,041,792	0	0	0	0	0	153,712	0	21,521,654	0	21,675,366
31. Life contingent payout	0	0	0	0	0	0	0	59,043	0	0	0	59,043
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	700	20,622,485	0	0	0	0	0	1,448,445	0	22,439,532	0	23,887,977
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	48,421	0	0	0	0	0	0	XXX	XXX	XXX	40,328	40,328
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	702,878	0	0	0	0	0	0	XXX	XXX	XXX	192,887	192,887
44. Long-term care (d)	2,005,729	0	0	0	0	0	0	XXX	XXX	XXX	3,068,004	3,068,004
45. Other health (d)	12,055,623	0	0	0	0	0	0	XXX	XXX	XXX	9,046,186	9,046,186
46. Total Accident and Health	14,812,650	0	0	0	0	0	0	XXX	XXX	XXX	12,347,406	12,347,406
47. Total	51,000,237 (c)	20,622,485	17,499	12,579	4,808	0	34,886	29,285,097	49,045	53,443,397	12,949,997	95,727,536

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	47,140	132	58,112	0	0	0	0	132	58,112	5,074	0	0	0	0	0	0
2. Whole	1,342,977	177	1,330,811	0	0	0	0	177	1,330,811	391,407	0	0	(10)	(165,902)	111	1,309,016
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(2,771)	12	151,583
4. Indexed	0	0	0	0	0	0	0	0	0	0	279	99,355,184	(65)	(21,907,908)	1,066	362,953,060
5. Universal	380,519	8	452,830	0	0	0	0	8	452,830	0	0	0	(2)	(34,589)	47	3,176,903
6. Universal with secondary guarantees	30,503	3	70,165	0	0	0	0	3	70,165	6,133	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,545,353	0	0	0	0	0	0	0	0	1,545,353	0	0	(11)	(2,438,116)	288	65,279,935
9. Credit	5,000	0	5,000	0	0	0	0	0	5,000	0	0	0	31	273,035	0	0
10. Other (f)	14,958,283	1,297	15,616,252	0	0	0	0	1,297	15,616,252	1,463,938	1,340	219,870,703	(3,220)	(204,463,964)	49,903	3,070,779,052
11. Total Individual Life	18,309,776	1,617	17,533,170	0	0	0	0	1,617	17,533,170	3,411,905	1,619	319,225,887	(3,278)	(228,740,214)	51,427	3,503,649,548
Group Life																
12. Whole	8,373	3	8,373	0	0	0	0	3	8,373	0	0	0	0	(4,506)	0	41,188
13. Term	606,140	5	251,246	0	0	0	0	5	251,246	0	0	0	0	0	0	0
14. Universal	451,680	64	1,303,606	0	0	0	0	64	1,303,606	165,172	0	0	(2)	(1,566,638)	6	3,314,106
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,751,109	524	2,742,611	0	0	0	0	524	2,742,611	92,091	4,278	181,566,441	(2,460)	(70,448,092)	14,585	568,374,761
19. Total Group Life	3,817,303	596	4,305,836	0	0	0	0	596	4,305,836	257,263	4,278	181,566,441	(2,462)	(72,019,236)	14,591	571,730,055
Individual Annuities																
20. Fixed	90,891	2	90,891	0	0	0	0	2	90,891	60,759	0	0	(61)	(253,958)	1,044	8,845,524
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	8,683	0	0	0	0	0	0
24. Life contingent payout	2,252,175	0	2,252,175	0	0	0	0	0	2,252,175	0	0	0	9	0	122	0
25. Other (f)	3,678,064	104	3,678,064	0	0	0	0	104	3,678,064	0	38	3,566,742	0	0	1,998	239,294,892
26. Total Individual Annuities	6,021,130	106	6,021,130	0	0	0	0	106	6,021,130	69,442	38	3,566,742	(52)	(253,958)	3,164	248,140,416
Group Annuities																
27. Fixed	1,146,765	0	1,146,765	0	0	0	0	0	1,146,765	50,684	4	1,323	(3)	(111,034)	64	8,794,289
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	24	166,773,796
31. Life contingent payout	59,043	0	59,043	0	0	0	0	0	59,043	0	0	0	0	0	23	0
32. Other (f)	242,637	8	242,637	0	0	0	0	8	242,637	0	2	226,679	0	0	165	226,679
33. Total Group Annuities	1,448,445	8	1,448,445	0	0	0	0	8	1,448,445	50,684	6	228,002	(3)	(111,034)	276	175,794,764
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(713)	14	4,673
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	8,222	(120)	(66,926)	313	875,310
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(50)	114,967	396	183,781
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,147	798,614	684	508,333	1,115	812,181
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(134)	(225,025)	1,345	2,179,342
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,949	5,383,064	(15,213)	(3,752,105)	72,316	11,998,754
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,100	6,189,899	(14,834)	(3,421,469)	75,499	16,054,041
47. TOTAL	29,596,654	2,327	29,308,582	0	0	0	0	2,327	29,308,582	3,789,294	12,041	510,776,972	(20,629)	(304,545,910)	144,957	4,515,368,823

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 231 2) covering number of lives: 231 3) face amount $ 47,984,687

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 105,495 Group: $ 0 Total: $ 105,495

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	774	0	0	0	0	0	0	70,093	7,497	35,117	64	112,772
2. Whole	12,082,227	0	17,664	0	15,825	0	33,489	9,108,437	61,482	1,561,653	506,167	11,237,739
3. Term	13,472,986	0	20,484	50,046	11,638	0	82,168	11,890,308	0	128,098	5,637	12,024,043
4. Indexed	7,003,503	0	0	0	0	0	0	1,517,200	0	179,838	0	1,697,038
5. Universal	8,165,725	0	0	0	0	0	0	20,373,490	0	3,074,480	27,042	23,475,013
6. Universal with secondary guarantees	10,921,909	0	0	0	0	0	0	5,786,168	0	180,888	0	5,967,056
7. Variable	169,172	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,437,429	0	0	0	0	0	0	2,425,128	0	1,655,326	0	4,080,454
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	53,253,725	0	38,148	50,046	27,463	0	115,657	51,170,825	68,979	6,815,400	538,911	58,594,115
Group Life												
12. Whole	1,552,048	0	0	0	0	0	0	2,273,019	34,591	199,446	0	2,507,056
13. Term	1,254,456	0	0	0	0	0	0	1,444,937	2,000	1	0	1,446,938
14. Universal	22,972	0	0	0	0	0	0	1,044,656	0	453,232	0	1,497,888
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	6,362	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	2,835,837	0	0	0	0	0	0	4,762,612	36,591	652,679	0	5,451,882
Individual Annuities												
20. Fixed	1,265,783	0	0	0	0	0	0	6,830,527	0	21,543,420	0	28,373,946
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	59,583,676	0	0	0	0	0	0	69,590,902	0	359,155,185	0	428,746,086
24. Life contingent payout	0	0	0	0	0	0	0	7,144,825	0	0	0	7,144,825
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	60,849,459	0	0	0	0	0	0	83,566,254	0	380,698,604	0	464,264,858
Group Annuities												
27. Fixed	14,200	7,302,233	0	0	0	0	0	8,219,594	0	11,048,786	0	19,268,380
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	228,312,404	0	0	0	0	0	614,830	0	428,765,709	0	429,380,539
31. Life contingent payout	0	0	0	0	0	0	0	136,635	0	0	0	136,635
32. Other (f)	0	904,754	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	14,200	236,519,390	0	0	0	0	0	8,971,059	0	439,814,495	0	448,785,554
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	35,614,591	0	0	0	0	0	0	XXX	XXX	XXX	31,167,990	31,167,990
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	5,034	0	0	0	0	0	0	XXX	XXX	XXX	9,766	9,766
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	341,887	0	0	0	0	0	0	XXX	XXX	XXX	145,705	145,705
44. Long-term care (d)	9,369,514	0	0	0	0	0	0	XXX	XXX	XXX	15,950,163	15,950,163
45. Other health (d)	19,075,731	0	0	0	0	0	0	XXX	XXX	XXX	15,396,452	15,396,452
46. Total Accident and Health	64,406,756	0	0	0	0	0	0	XXX	XXX	XXX	62,670,076	62,670,076
47. Total	181,359,977 (c)	236,519,390	38,148	50,046	27,463	0	115,657	148,470,750	105,570	827,981,178	63,208,986	1,039,766,485

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	81,976	152	77,591	0	0	0	0	152	77,591	12,392	0	0	0	0	0	0
2. Whole	1,745,937	312	1,721,766	0	0	0	0	312	1,721,766	217,883	0	0	(15)	(805,543)	370	12,553,258
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(150,000)	10	230,875
4. Indexed	0	0	0	0	0	0	0	0	0	0	744	259,989,995	(97)	(21,593,942)	2,448	853,117,949
5. Universal	821,508	7	821,508	0	0	0	0	7	821,508	125,409	0	0	(344)	(9,701,797)	489	16,691,030
6. Universal with secondary guarantees	46,538	5	32,471	0	0	0	0	5	32,471	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	243,332	2	168,542	0	0	0	0	2	168,542	74,790	0	0	(31)	(15,517,984)	1,016	248,810,869
9. Credit	10,561	13	10,658	0	0	0	0	13	10,658	0	0	0	0	0	0	0
10. Other (f)	47,028,273	1,258	48,407,211	0	0	0	0	1,258	48,407,211	4,308,148	1,490	441,863,805	(3,505)	(431,226,751)	47,402	6,990,559,912
11. Total Individual Life	49,978,126	1,749	51,239,747	0	0	0	0	1,749	51,239,747	4,738,621	2,234	701,853,800	(3,993)	(478,996,018)	51,735	8,121,963,893
Group Life																
12. Whole	18,541	2	18,541	0	0	0	0	2	18,541	0	0	0	0	(22,433)	0	126,528
13. Term	221,240	4	665,000	0	0	0	0	4	665,000	0	0	0	0	0	0	0
14. Universal	1,269,005	34	632,208	0	0	0	0	34	632,208	182,698	0	0	1	447,095	32	17,019,707
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	3,586,358	638	3,454,573	0	0	0	0	638	3,454,573	250,964	1,743	67,164,543	(1,175)	(56,022,166)	6,401	383,848,989
19. Total Group Life	5,095,144	678	4,770,323	0	0	0	0	678	4,770,323	433,662	1,743	67,164,543	(1,174)	(55,597,504)	6,433	400,995,224
Individual Annuities																
20. Fixed	113,560	2	113,560	0	0	0	0	2	113,560	10,765	0	0	(66)	(274,179)	1,127	9,549,826
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	536,000	0	0	0	0	0	0
24. Life contingent payout	7,144,825	0	7,144,825	0	0	0	0	0	7,144,825	0	0	0	15	0	322	0
25. Other (f)	76,307,868	873	76,307,868	0	0	0	0	873	76,307,868	0	291	58,459,118	0	0	37,540	4,804,751,151
26. Total Individual Annuities	83,566,254	875	83,566,254	0	0	0	0	875	83,566,254	546,764	291	58,459,118	(51)	(274,179)	38,989	4,814,300,977
Group Annuities																
27. Fixed	7,850,152	0	7,850,152	0	0	0	0	0	7,850,152	409,264	14	496,080	6	2,040,173	113	42,041,987
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	10	1,856,187	9	(162,395,863)	80	1,247,913,909
31. Life contingent payout	136,635	0	136,635	0	0	0	0	0	136,635	0	3	0	6	0	49	0
32. Other (f)	984,272	43	984,272	0	0	0	0	43	984,272	0	11	480,321	0	0	889	480,321
33. Total Group Annuities	8,971,059	43	8,971,059	0	0	0	0	43	8,971,059	409,264	38	2,832,588	21	(160,355,689)	1,131	1,290,436,217
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	4	1,558
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	2,132
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35	69,752	3,278	5,713,393	15,139	41,118,663
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	316	(86)	(40,180)	518	248,630
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	222	152,041	160	164,821	522	342,306
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(398)	(637,120)	4,815	10,175,930
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,456	1,206,221	(19,217)	920,295	95,621	10,997,746
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,714	1,428,331	(16,263)	6,121,208	116,621	62,886,966
47. TOTAL	147,610,583	3,345	148,547,383	0	0	0	0	3,345	148,547,383	6,128,312	8,020	831,738,379	(21,460)	(689,102,182)	214,909	14,690,583,277

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....648 2) covering number of lives: .....648 3) face amount $ 187,611,270

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 81,891 Group: $ .....0 Total: $ 81,891

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	6	0	0	0	0	0	0	2,571	14	434	0	3,019
2. Whole	1,147,248	0	1,381	0	1,879	0	3,259	434,152	2,952	69,363	140,350	646,817
3. Term	2,568,884	0	6,881	2,380	1,210	0	10,472	1,317,911	0	7,770	16,182	1,341,862
4. Indexed	713,064	0	0	0	0	0	0	0	0	46,919	0	46,919
5. Universal	836,503	0	0	0	0	0	0	1,537,858	0	913,060	11,796	2,462,713
6. Universal with secondary guarantees	678,843	0	0	0	0	0	0	352,601	0	22,549	0	375,150
7. Variable	9,038	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	267,644	0	0	0	0	0	0	1,288,418	0	298,259	0	1,586,676
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	6,221,230	0	8,262	2,380	3,089	0	13,731	4,933,510	2,966	1,358,353	168,328	6,463,156
Group Life												
12. Whole	50,556	0	0	0	0	0	0	112,680	5,000	18,057	0	135,737
13. Term	91,318	0	0	0	0	0	0	10,149	0	0	0	10,149
14. Universal	80,574	0	0	0	0	0	0	147,458	0	125,691	0	273,149
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	1,213	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	223,660	0	0	0	0	0	0	270,287	5,000	143,748	0	419,035
Individual Annuities												
20. Fixed	120,022	0	0	0	0	0	0	1,106,856	0	2,755,205	0	3,862,061
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	3,555,362	0	0	0	0	0	0	1,227,788	0	10,702,593	0	11,930,381
24. Life contingent payout	0	0	0	0	0	0	0	1,478,125	0	0	0	1,478,125
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	3,675,384	0	0	0	0	0	0	3,812,769	0	13,457,798	0	17,270,568
Group Annuities												
27. Fixed	0	623,894	0	0	0	0	0	888,161	0	1,790,743	0	2,678,904
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	8,326,744	0	0	0	0	0	0	0	9,064,195	0	9,064,195
31. Life contingent payout	0	0	0	0	0	0	0	4,359	0	0	0	4,359
32. Other (f)	0	121,706	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	9,072,344	0	0	0	0	0	892,520	0	10,854,937	0	11,747,458
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	307,348	0	0	0	0	0	0	XXX	XXX	XXX	253,666	253,666
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	7,868	0	0	0	0	0	0	XXX	XXX	XXX	4,804	4,804
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	33,875	0	0	0	0	0	0	XXX	XXX	XXX	17,229	17,229
44. Long-term care (d)	2,213,838	0	0	0	0	0	0	XXX	XXX	XXX	2,239,720	2,239,720
45. Other health (d)	1,575,520	0	0	0	0	0	0	XXX	XXX	XXX	1,008,470	1,008,470
46. Total Accident and Health	4,138,448	0	0	0	0	0	0	XXX	XXX	XXX	3,523,889	3,523,889
47. Total	14,258,723 (c)	9,072,344	8,262	2,380	3,089	0	13,731	9,909,086	7,966	25,814,836	3,692,217	39,424,105

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	2,585	9	2,585	0	0	0	0	9	2,585	0	0	0	0	0	0	0
2. Whole	137,039	8	155,036	0	0	0	0	8	155,036	7,003	0	0	(1)	(2,667)	11	1,730,000
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	103	27,048,353	(16)	(2,961,536)	280	80,325,224
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	1	50,000	4	118,688
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	14	10,099,057	146	41,064,667
9. Credit	(12)	0	0	0	0	0	0	0	0	0	0	0	(12)	(446,096)	0	0
10. Other (f)	5,083,682	98	4,775,855	0	0	0	0	98	4,775,855	397,147	132	67,098,944	(438)	(98,704,620)	5,492	1,296,391,587
11. Total Individual Life	5,223,294	115	4,933,476	0	0	0	0	115	4,933,476	404,150	235	94,147,297	(452)	(91,965,862)	5,933	1,419,630,166
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	3,230	1	14,444
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	101,623	1	101,623	0	0	0	0	1	101,623	0	0	0	(1)	(373,384)	15	2,468,513
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	173,664	50	168,664	0	0	0	0	50	168,664	0	64	2,645,000	(53)	(5,756,556)	309	31,798,801
19. Total Group Life	275,287	51	270,287	0	0	0	0	51	270,287	0	64	2,645,000	(54)	(6,126,710)	325	34,281,758
Individual Annuities																
20. Fixed	83,271	1	83,271	0	0	0	0	1	83,271	0	0	0	(4)	(18,529)	78	645,376
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	1,478,125	0	1,478,125	0	0	0	0	0	1,478,125	0	0	0	1	0	92	0
25. Other (f)	2,251,373	70	2,251,373	0	0	0	0	70	2,251,373	0	38	6,036,933	0	0	1,742	188,222,343
26. Total Individual Annuities	3,812,769	71	3,812,769	0	0	0	0	71	3,812,769	0	38	6,036,933	(3)	(18,529)	1,912	188,867,719
Group Annuities																
27. Fixed	803,918	0	803,918	0	0	0	0	0	803,918	0	2	8,363	1	28,563	24	5,862,087
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	2	359,762	2	4,200,757	26	57,893,196
31. Life contingent payout	4,359	0	4,359	0	0	0	0	0	4,359	0	0	0	(1)	0	3	0
32. Other (f)	84,243	5	84,243	0	0	0	0	5	84,243	0	1	9,964	0	0	156	9,964
33. Total Group Annuities	892,520	5	892,520	0	0	0	0	5	892,520	0	5	378,089	2	4,229,320	209	63,765,247
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6	12,240	(77)	(18,577)	386	923,764
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	2,196	4	782	38	13,909
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	2,049	(2)	(755)	86	38,503
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(92)	(205,867)	1,099	2,314,484
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	182	184,511	(3,913)	(11,775)	17,252	1,149,027
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	201	200,995	(4,080)	(236,191)	18,861	4,439,686
47. TOTAL	10,203,871	242	9,909,052	0	0	0	0	242	9,909,052	404,150	543	103,408,315	(4,587)	(94,117,972)	27,240	1,710,984,576

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....8 2) covering number of lives: .....8 3) face amount $ 2,651,645

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....3,546 Group: $ .....0 Total: $ 3,546

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	200	0	0	0	0	0	0	8,628	1,350	1,079	0	11,057
2. Whole	3,611,626	0	8,388	0	(7,527)	0	861	2,720,119	14,011	359,763	376,174	3,470,068
3. Term	5,761,857	0	10,354	23,701	5,659	0	39,715	3,257,872	0	(8,846)	12,943	3,261,968
4. Indexed	2,078,485	0	0	0	0	0	0	0	0	210,940	0	210,940
5. Universal	2,313,455	0	0	0	0	0	0	18,954,835	0	4,132,679	52,899	23,140,414
6. Universal with secondary guarantees	2,846,401	0	0	0	0	0	0	9,833,467	0	27	0	9,833,495
7. Variable	24,954	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	454,998	0	0	0	0	0	0	416,568	0	784,172	0	1,200,740
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	17,091,976	0	18,742	23,701	(1,868)	0	40,576	35,191,489	15,360	5,479,816	442,016	41,128,681
Group Life												
12. Whole	461,994	0	0	0	0	0	0	401,354	6,164	27,882	0	435,400
13. Term	294,385	0	0	0	0	0	0	183,187	0	0	0	183,187
14. Universal	58,102	0	0	0	0	0	0	120,550	0	224,997	0	345,547
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	682	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	1,960	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	817,123	0	0	0	0	0	0	705,090	6,164	252,879	0	964,134
Individual Annuities												
20. Fixed	138,462	0	0	0	0	0	0	2,550,058	0	3,793,831	0	6,343,889
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	6,208,045	0	0	0	0	0	0	5,623,079	0	22,137,529	0	27,760,608
24. Life contingent payout	0	0	0	0	0	0	0	1,517,199	0	0	0	1,517,199
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	6,346,506	0	0	0	0	0	0	9,690,335	0	25,931,360	0	35,621,695
Group Annuities												
27. Fixed	0	6,655,069	0	0	0	0	0	775,773	0	7,913,204	0	8,688,977
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	2,042,196	0	0	0	0	0	0	0	11,343,039	0	11,343,039
31. Life contingent payout	0	0	0	0	0	0	0	5,361	0	0	0	5,361
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	8,697,265	0	0	0	0	0	781,134	0	19,256,244	0	20,037,377
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	58,618	0	0	0	0	0	0	XXX	XXX	XXX	35,641	35,641
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	381	381
43. Disability income (d)	190,329	0	0	0	0	0	0	XXX	XXX	XXX	46,392	46,392
44. Long-term care (d)	4,282,362	0	0	0	0	0	0	XXX	XXX	XXX	10,981,544	10,981,544
45. Other health (d)	4,015,133	0	0	0	0	0	0	XXX	XXX	XXX	2,280,345	2,280,345
46. Total Accident and Health	8,546,442	0	0	0	0	0	0	XXX	XXX	XXX	13,344,303	13,344,303
47. Total	32,802,048 (c)	8,697,265	18,742	23,701	(1,868)	0	40,576	46,368,048	21,524	50,920,299	13,786,319	111,096,191

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	8,727	18	9,977	0	0	0	0	18	9,977	250	0	0	0	0	0	0
2. Whole	506,015	45	404,020	0	0	0	0	45	404,020	105,020	0	0	(5)	(1,195,000)	36	1,842,544
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	(2,100)	5	317,600
4. Indexed	0	0	0	0	0	0	0	0	0	0	206	71,331,917	(51)	(22,150,436)	700	218,694,685
5. Universal	129,691	1	21,475	0	0	0	0	1	21,475	108,216	0	0	(3)	(193,932)	38	2,234,326
6. Universal with secondary guarantees	71,498	3	35,820	0	0	0	0	3	35,820	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(20)	1,410,203	530	135,495,630
9. Credit	(15)	0	0	0	0	0	0	0	0	0	0	0	1	3,183	0	0
10. Other (f)	34,564,262	305	34,733,557	0	0	0	0	305	34,733,557	2,843,110	352	133,319,564	(1,116)	(196,792,247)	17,896	3,318,597,329
11. Total Individual Life	35,280,178	372	35,204,849	0	0	0	0	372	35,204,849	3,056,595	558	204,651,481	(1,194)	(218,920,329)	19,205	3,677,182,114
Group Life																
12. Whole	33,966	5	33,966	0	0	0	0	5	33,966	0	0	0	0	(27,225)	0	165,976
13. Term	495,180	2	100,000	0	0	0	0	2	100,000	45,000	0	0	0	0	0	0
14. Universal	4,044,284	4	50,000	0	0	0	0	4	50,000	1,127,182	0	0	(1)	(98,551)	9	2,247,376
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	527,288	125	521,124	0	0	0	0	125	521,124	28,630	153	6,248,650	(170)	(6,094,510)	721	70,927,538
19. Total Group Life	5,100,719	136	705,090	0	0	0	0	136	705,090	1,200,812	153	6,248,650	(171)	(6,220,286)	730	73,340,890
Individual Annuities																
20. Fixed	18,009	1	18,009	0	0	0	0	1	18,009	368,079	0	0	(25)	(105,142)	432	3,662,160
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	69,537	0	0	0	0	0	0
24. Life contingent payout	1,517,199	0	1,517,199	0	0	0	0	0	1,517,199	0	0	0	11	0	79	0
25. Other (f)	8,155,127	224	8,155,127	0	0	0	0	224	8,155,127	0	65	7,546,991	0	0	3,621	359,428,038
26. Total Individual Annuities	9,690,335	225	9,690,335	0	0	0	0	225	9,690,335	437,616	65	7,546,991	(14)	(105,142)	4,132	363,090,198
Group Annuities																
27. Fixed	480,895	0	480,895	0	0	0	0	0	480,895	242,544	4	10,109	2	1,006,359	33	9,342,619
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	1	8,477,813	11	17,917,384
31. Life contingent payout	5,361	0	5,361	0	0	0	0	0	5,361	0	1	0	2	0	6	0
32. Other (f)	294,878	12	294,878	0	0	0	0	12	294,878	0	0	0	0	0	158	0
33. Total Group Annuities	781,134	12	781,134	0	0	0	0	12	781,134	242,544	5	10,109	5	9,484,172	208	27,260,003
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(361)	1	163
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	15,125	(60)	(4,407)	207	555,336
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(13)	(6,268)	159	74,192
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47	37,635	78	55,865	243	155,931
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(271)	(591,424)	2,619	4,710,380
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,528	479,598	(6,689)	484,310	36,978	3,362,531
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,584	532,358	(6,956)	(62,284)	40,207	8,858,535
47. TOTAL	50,852,366	745	46,381,409	0	0	0	0	745	46,381,409	4,937,567	2,365	218,989,590	(8,330)	(215,823,869)	64,482	4,149,731,739

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 94 2) covering number of lives: 94 3) face amount $ 11,409,920

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 15,063 Group: $ 0 Total: $ 15,063

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	280	0	0	0	0	0	0	11,757	500	6,028	0	18,285
2. Whole	5,059,616	0	6,044	0	3,234	0	9,278	1,381,709	6,950	737,804	543,034	2,669,496
3. Term	11,180,892	0	25,017	18,154	11,868	0	55,039	8,082,858	0	130,690	13,379	8,226,927
4. Indexed	21,640,390	0	0	0	0	0	0	4,533,701	0	1,737,560	0	6,271,261
5. Universal	4,964,583	0	0	0	0	0	0	13,451,015	0	1,088,466	4,035	14,543,516
6. Universal with secondary guarantees	7,532,293	0	0	0	0	0	0	17,298,106	0	617,453	0	17,915,558
7. Variable	85,017	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,796,009	0	0	0	0	0	0	4,899,769	0	2,669,873	0	7,569,641
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	53,259,080	0	31,061	18,154	15,103	0	64,317	49,658,914	7,450	6,987,875	560,448	57,214,686
Group Life												
12. Whole	253,610	0	0	0	0	0	0	454,167	0	61,670	0	515,837
13. Term	411,903	0	0	0	0	0	0	280,525	0	0	0	280,525
14. Universal	3,052	0	0	0	0	0	0	570,661	0	318,179	0	888,840
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	1,891	0	0	0	0	0	0	5,000	0	0	0	5,000
18. Other (f)	4,332	0	0	0	0	0	0	0	0	3,602	0	3,602
19. Total Group Life	674,787	0	0	0	0	0	0	1,310,353	0	383,451	0	1,693,804
Individual Annuities												
20. Fixed	591,322	0	0	0	0	0	0	1,576,791	0	4,840,275	0	6,417,066
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	5,434,719	0	0	0	0	0	0	5,623,581	0	31,126,583	0	36,750,165
24. Life contingent payout	0	0	0	0	0	0	0	3,018,184	0	0	0	3,018,184
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	6,026,041	0	0	0	0	0	0	10,218,557	0	35,966,859	0	46,185,415
Group Annuities												
27. Fixed	7,000	4,158,503	0	0	0	0	0	1,782,672	0	6,250,684	0	8,033,356
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	13,451,979	0	0	0	0	0	0	0	31,533,737	0	31,533,737
31. Life contingent payout	0	0	0	0	0	0	0	67,608	0	0	0	67,608
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	7,000	17,610,482	0	0	0	0	0	1,850,280	0	37,784,421	0	39,634,701
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	2,784,091	0	0	0	0	0	0	XXX	XXX	XXX	2,421,567	2,421,567
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	866	0	0	0	0	0	0	XXX	XXX	XXX	48	48
43. Disability income (d)	194,607	0	0	0	0	0	0	XXX	XXX	XXX	15,727	15,727
44. Long-term care (d)	1,947,289	0	0	0	0	0	0	XXX	XXX	XXX	2,513,241	2,513,241
45. Other health (d)	5,706,999	0	0	0	0	0	0	XXX	XXX	XXX	3,507,233	3,507,233
46. Total Accident and Health	10,633,852	0	0	0	0	0	0	XXX	XXX	XXX	8,457,816	8,457,816
47. Total	70,600,759 (c)	17,610,482	31,061	18,154	15,103	0	64,317	63,038,104	7,450	81,122,605	9,018,264	153,186,422

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	10,635	28	12,257	0	0	0	0	28	12,257	509	0	0	0	0	0	0
2. Whole	76,569	23	145,289	0	0	0	0	23	145,289	28,000	0	0	(18)	(6,897,525)	159	33,981,364
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	85,173
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,110	353,820,679	(157)	(23,461,809)	9,093	2,639,529,869
5. Universal	101,587	2	101,587	0	0	0	0	2	101,587	0	0	0	0	(409,056)	32	2,513,173
6. Universal with secondary guarantees	0	3	90,141	0	0	0	0	3	90,141	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	1	12,733	84	36,804,824	1,970	553,862,911
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	10,000	0	0
10. Other (f)	48,758,661	366	49,311,552	0	0	0	0	366	49,311,552	2,662,582	878	394,930,499	(1,541)	(267,937,388)	18,567	5,417,898,372
11. Total Individual Life	48,947,453	422	49,660,826	0	0	0	0	422	49,660,826	2,691,091	1,989	748,763,911	(1,632)	(261,890,954)	29,826	8,647,870,863
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	1,798	1	66,146
13. Term	100,000	6	195,448	0	0	0	0	6	195,448	0	0	0	0	0	0	0
14. Universal	0	16	431,342	0	0	0	0	16	431,342	0	0	0	(4)	(647,533)	36	18,204,476
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	683,563	90	683,563	0	0	0	0	90	683,563	26,584	1,298	43,425,453	(1,262)	(56,055,210)	5,119	228,623,256
19. Total Group Life	783,563	112	1,310,353	0	0	0	0	112	1,310,353	26,584	1,298	43,425,453	(1,266)	(56,700,945)	5,156	246,893,877
Individual Annuities																
20. Fixed	99,852	1	99,852	0	0	0	0	1	99,852	43,422	0	0	(7)	(28,313)	119	986,145
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	161,359	0	0	0	0	0	0
24. Life contingent payout	3,018,184	0	3,018,184	0	0	0	0	0	3,018,184	0	0	0	0	0	148	0
25. Other (f)	7,100,520	127	7,100,520	0	0	0	0	127	7,100,520	0	36	7,419,728	0	0	3,385	512,111,737
26. Total Individual Annuities	10,218,557	128	10,218,557	0	0	0	0	128	10,218,557	204,780	36	7,419,728	(7)	(28,313)	3,652	513,097,882
Group Annuities																
27. Fixed	1,671,997	0	1,671,997	0	0	0	0	0	1,671,997	0	7	974,927	5	1,660,847	70	18,325,564
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	5	281,064	7	18,708,278	66	92,957,434
31. Life contingent payout	67,608	0	67,608	0	0	0	0	0	67,608	0	0	0	0	0	30	0
32. Other (f)	110,675	6	110,675	0	0	0	0	6	110,675	0	1	44,280	0	0	563	44,280
33. Total Group Annuities	1,850,280	6	1,850,280	0	0	0	0	6	1,850,280	0	13	1,300,271	12	20,369,125	729	111,327,278
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32	50,737	77	504,093	1,696	4,521,372
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	883	8	29,949	8	3,912
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(90)	0	859
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	76	44,313	316	148,148	219	156,239
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(34)	(23,388)	1,025	2,108,398
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,090	1,018,653	(2,639)	839,212	29,904	4,200,812
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,201	1,114,587	(2,272)	1,497,924	32,853	10,991,592
47. TOTAL	61,799,853	668	63,040,016	0	0	0	0	668	63,040,016	2,922,456	6,537	802,023,950	(5,164)	(296,753,162)	72,216	9,530,181,491

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 19 2) covering number of lives: 19 3) face amount $ 12,143,797

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 36,986 Group: $ 0 Total: $ 36,986

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE TRANSAMERICA LIFE INSURANCE COMPANY

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	(52)	0	0	0	0	0	0	4,367	1,250	0	0	5,617
2. Whole	1,842,203	0	1,598	0	662	0	2,260	560,013	4,035	240,931	168,418	973,399
3. Term	4,042,968	0	3,248	4,356	7,531	0	15,135	1,619,955	165	9,824	0	1,629,943
4. Indexed	1,974,800	0	0	0	0	0	0	0	0	39,087	0	39,087
5. Universal	345,144	0	0	0	0	0	0	724,275	0	442,262	0	1,166,537
6. Universal with secondary guarantees	1,474,353	0	0	0	0	0	0	2,995,654	0	13,154	0	3,008,808
7. Variable	3,355	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	213,369	0	0	0	0	0	0	3,481,480	0	793,796	0	4,275,276
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	9,896,140	0	4,847	4,356	8,193	0	17,395	9,385,745	5,450	1,539,054	168,418	11,098,667
Group Life												
12. Whole	27,399	0	0	0	0	0	0	657,824	14,400	449,708	0	1,121,932
13. Term	110,882	0	0	0	0	0	0	794	0	0	0	794
14. Universal	0	0	0	0	0	0	0	130,402	0	356,944	0	487,346
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	138,281	0	0	0	0	0	0	789,020	14,400	806,652	0	1,610,072
Individual Annuities												
20. Fixed	27,494	0	0	0	0	0	0	676,369	0	4,226,315	0	4,902,684
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	5,437,697	0	0	0	0	0	0	13,020,026	0	23,756,866	0	36,776,892
24. Life contingent payout	0	0	0	0	0	0	0	1,773,952	0	0	0	1,773,952
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	5,465,191	0	0	0	0	0	0	15,470,347	0	27,983,180	0	43,453,528
Group Annuities												
27. Fixed	7,000	2,800,350	0	0	0	0	0	601,277	0	6,156,463	0	6,757,740
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	18,102,415	0	0	0	0	0	0	0	37,808,976	0	37,808,976
31. Life contingent payout	0	0	0	0	0	0	0	99,513	0	0	0	99,513
32. Other (f)	0	6,394,197	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	7,000	27,296,962	0	0	0	0	0	700,790	0	43,965,439	0	44,666,229
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	1,809,003	0	0	0	0	0	0	XXX	XXX	XXX	1,318,353	1,318,353
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	948	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	27,478	0	0	0	0	0	0	XXX	XXX	XXX	1,400	1,400
44. Long-term care (d)	2,447,755	0	0	0	0	0	0	XXX	XXX	XXX	2,511,667	2,511,667
45. Other health (d)	2,412,645	0	0	0	0	0	0	XXX	XXX	XXX	1,646,057	1,646,057
46. Total Accident and Health	6,697,828	0	0	0	0	0	0	XXX	XXX	XXX	5,477,477	5,477,477
47. Total	22,204,441 (c)	27,296,962	4,847	4,356	8,193	0	17,395	26,345,902	19,850	74,294,326	5,645,896	106,305,974

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	3,617	8	5,617	0	0	0	0	8	5,617	500	0	0	0	0	0	0
2. Whole	(10,083)	4	51,440	0	0	0	0	4	51,440	3,079	0	0	(1)	(1,145,510)	26	1,210,357
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(140,000)	3	197,600
4. Indexed	0	0	0	0	0	0	0	0	0	0	139	53,583,862	3	15,529,285	607	251,322,629
5. Universal	326,129	2	190,129	0	0	0	0	2	190,129	136,000	0	0	1	45,106	47	2,923,676
6. Universal with secondary guarantees	31,827	2	31,884	0	0	0	0	2	31,884	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(15)	(7,133,525)	220	48,162,869
9. Credit	(7)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	10,453,287	150	9,108,124	0	0	0	0	150	9,108,124	6,161,417	178	96,539,381	(594)	(145,203,695)	7,352	2,067,015,662
11. Total Individual Life	10,804,770	166	9,387,195	0	0	0	0	166	9,387,195	6,300,996	317	150,123,243	(607)	(138,048,338)	8,255	2,370,832,793
Group Life																
12. Whole	72,636	9	72,636	0	0	0	0	9	72,636	0	0	0	0	(92,682)	1	773,194
13. Term	100,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	50,000	6	130,402	0	0	0	0	6	130,402	0	0	0	(2)	(602,255)	16	5,404,347
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	600,382	29	597,996	0	0	0	0	29	597,996	806	159	5,870,014	(209)	(8,428,711)	978	48,804,027
19. Total Group Life	823,018	44	801,034	0	0	0	0	44	801,034	806	159	5,870,014	(211)	(9,123,648)	995	54,981,568
Individual Annuities																
20. Fixed	48,842	0	48,842	0	0	0	0	0	48,842	146,381	0	0	(5)	(21,244)	87	739,929
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	13,573	0	0	0	0	0	0
24. Life contingent payout	1,773,952	0	1,773,952	0	0	0	0	0	1,773,952	0	0	0	1	0	77	0
25. Other (f)	13,647,552	95	13,647,552	0	0	0	0	95	13,647,552	0	23	4,715,571	0	0	2,801	417,974,647
26. Total Individual Annuities	15,470,347	95	15,470,347	0	0	0	0	95	15,470,347	159,953	23	4,715,571	(4)	(21,244)	2,965	418,714,576
Group Annuities																
27. Fixed	549,853	0	549,853	0	0	0	0	0	549,853	0	7	725,281	6	(4,234,911)	64	10,400,851
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	3	4,004,219	6	24,671,673	70	86,685,439
31. Life contingent payout	99,513	0	99,513	0	0	0	0	0	99,513	0	0	0	0	0	17	0
32. Other (f)	723,898	5	51,424	0	0	0	0	5	51,424	0	1	110,789	0	0	51	110,789
33. Total Group Annuities	1,373,265	5	700,790	0	0	0	0	5	700,790	0	11	4,840,288	12	20,436,763	202	97,197,079
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	812
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1,934	(18)	(117,465)	1,036	2,819,673
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	507	1	507	4	2,559
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74	37,136	34	14,491	78	44,643
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(14)	25,384	1,108	2,602,013
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,317	367,661	707	333,928	6,600	1,501,083
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,393	407,237	710	256,844	8,827	6,970,784
47. TOTAL	28,471,400	310	26,359,366	0	0	0	0	310	26,359,366	6,461,755	1,903	165,956,354	(100)	(126,499,624)	21,244	2,948,696,801

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 407 2) covering number of lives: 407 3) face amount $ 103,478,977

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 6,919 Group: $ 0 Total: $ 6,919

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	5,817	0	0	0	0	0	0	235,822	27,294	58,239	0	321,354
2. Whole	22,115,266	0	6,478	105	6,823	0	13,406	8,702,798	116,424	2,903,502	511,763	12,234,487
3. Term	35,744,352	0	13,168	13,270	15,703	0	42,142	18,868,328	0	141,924	0	19,010,252
4. Indexed	58,845,512	0	0	0	0	0	0	4,387,625	0	3,752,376	0	8,140,000
5. Universal	12,126,365	0	0	0	0	0	0	4,186,029	0	4,403,619	42,169	8,631,817
6. Universal with secondary guarantees	27,775,122	0	0	0	0	0	0	69,539,660	0	241,078	0	69,780,738
7. Variable	27,308	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,466,202	0	0	0	0	0	0	7,770,458	0	3,218,883	0	10,989,342
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	159,105,945	0	19,647	13,375	22,526	0	55,548	113,690,721	143,717	14,719,621	553,932	129,107,991
Group Life												
12. Whole	1,012,563	0	0	0	0	0	0	2,522,583	30,432	350,657	15,486	2,919,158
13. Term	2,457,612	0	0	0	0	0	0	1,307,282	0	20	0	1,307,302
14. Universal	438,282	0	0	0	0	0	0	3,719,152	0	1,483,069	0	5,202,221
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	115,602	0	0	0	0	0	0	0	0	0	0	0
17. Credit	861	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	2,284,679	0	0	0	0	0	0	699,283	0	843,145	0	1,542,429
19. Total Group Life	6,309,599	0	0	0	0	0	0	8,248,300	30,432	2,676,891	15,486	10,971,109
Individual Annuities												
20. Fixed	118,308	0	0	0	0	0	0	13,494,564	0	39,599,182	0	53,093,746
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	78,436,164	0	0	0	0	0	0	36,459,160	0	207,723,730	0	244,182,890
24. Life contingent payout	0	0	0	0	0	0	0	5,143,810	0	0	0	5,143,810
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	78,554,472	0	0	0	0	0	0	55,097,534	0	247,322,912	0	302,420,446
Group Annuities												
27. Fixed	103,016	27,399,040	0	0	0	0	0	4,791,453	0	38,070,049	0	42,861,501
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	2,900	65,141,297	0	0	0	0	0	1,282,514	0	60,957,532	0	62,240,046
31. Life contingent payout	0	0	0	0	0	0	0	157,842	0	0	0	157,842
32. Other (f)	0	272,455	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	105,916	92,812,793	0	0	0	0	0	6,231,809	0	99,027,581	0	105,259,390
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	4,432	4,432
36. Medicare Supplement (d)	17,944,078	0	0	0	0	0	0	XXX	XXX	XXX	14,825,007	14,825,007
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	1,561	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	1,687,180	0	0	0	0	0	0	XXX	XXX	XXX	841,862	841,862
44. Long-term care (d)	6,008,118	0	0	0	0	0	0	XXX	XXX	XXX	4,562,811	4,562,811
45. Other health (d)	22,772,253	0	0	0	0	0	0	XXX	XXX	XXX	15,506,679	15,506,679
46. Total Accident and Health	48,413,190	0	0	0	0	0	0	XXX	XXX	XXX	35,740,790	35,740,790
47. Total	292,489,123 (c)	92,812,793	19,647	13,375	22,526	0	55,548	183,268,364	174,149	363,747,005	36,310,208	583,499,726

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	223,290	430	263,116	0	0	0	0	430	263,116	21,884	0	0	0	0	0	0
2. Whole	5,053,984	793	5,149,691	0	0	0	0	793	5,149,691	1,075,877	0	0	(6)	(712,826)	50	4,403,923
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(53,605)	7	149,250
4. Indexed	0	0	0	0	0	0	0	0	0	0	2,866	1,059,170,445	(910)	(260,958,428)	17,185	6,030,521,137
5. Universal	1,471,037	24	1,449,528	0	0	0	0	24	1,449,528	226,246	0	0	4	173,802	247	15,725,867
6. Universal with secondary guarantees	89,616	18	284,295	0	0	0	0	18	284,295	2,028	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,575,536	6	3,035,295	0	0	0	0	6	3,035,295	337,239	0	0	(148)	(40,840,870)	1,501	464,655,225
9. Credit	(55)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	97,253,208	970	97,384,276	0	0	0	0	970	97,384,276	7,213,329	2,862	1,236,689,744	(6,442)	(1,194,268,706)	105,820	18,995,906,134
11. Total Individual Life	106,666,616	2,241	107,566,201	0	0	0	0	2,241	107,566,201	8,876,603	5,728	2,295,860,189	(7,504)	(1,496,660,633)	124,810	25,511,361,537
Group Life																
12. Whole	23,779	3	23,779	0	0	0	0	3	23,779	0	0	0	(1)	(92,388)	1	66,103
13. Term	202,517	4	276,926	0	0	0	0	4	276,926	90,000	0	0	0	0	0	0
14. Universal	221,602	60	1,418,446	0	0	0	0	60	1,418,446	234,605	0	0	(16)	(4,156,654)	156	56,046,739
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(999,881)	53	21,997,223
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	7,640,942	429	6,529,149	0	0	0	0	429	6,529,149	2,272,114	1,192	47,009,770	(1,893)	(84,859,381)	12,610	1,328,683,043
19. Total Group Life	8,088,840	496	8,248,300	0	0	0	0	496	8,248,300	2,596,718	1,192	47,009,770	(1,913)	(90,108,305)	12,820	1,406,793,108
Individual Annuities																
20. Fixed	2,048,563	2	2,048,563	0	0	0	0	2	2,048,563	0	0	0	(25)	(102,397)	465	3,740,160
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	673,101	0	0	0	0	0	0
24. Life contingent payout	5,143,810	0	5,143,810	0	0	0	0	0	5,143,810	0	0	0	14	0	287	0
25. Other (f)	46,124,524	944	47,905,161	0	0	0	0	944	47,905,161	0	383	88,701,237	0	0	20,143	2,958,054,155
26. Total Individual Annuities	53,316,897	946	55,097,534	0	0	0	0	946	55,097,534	673,101	383	88,701,237	(11)	(102,397)	20,895	2,961,794,315
Group Annuities																
27. Fixed	2,449,669	0	2,449,669	0	0	0	0	0	2,449,669	586,430	46	3,858,601	16	7,319,293	775	115,486,786
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	18	12,646,636	21	23,159,148	204	470,579,446
31. Life contingent payout	157,842	0	157,842	0	0	0	0	0	157,842	0	0	0	4	0	53	0
32. Other (f)	3,624,298	138	3,624,298	0	0	0	0	138	3,624,298	0	21	1,427,357	0	0	2,229	1,427,357
33. Total Group Annuities	6,231,809	138	6,231,809	0	0	0	0	138	6,231,809	586,430	85	17,932,594	41	30,478,442	3,261	587,493,590
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	3	3,072
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133	298,507	(422)	(143,260)	11,022	28,724,104
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	2,621	13	4,985	26	9,886
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(537)	0	1,543
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	146	79,491	377	233,587	2,697	1,649,653
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(95)	(166,372)	2,457	6,247,074
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,263	1,678,022	(15,119)	1,678,877	106,884	12,570,764
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,552	2,058,641	(15,246)	1,607,280	123,089	49,206,097
47. TOTAL	174,304,162	3,821	177,143,844	0	0	0	0	3,821	177,143,844	12,732,852	11,940	2,451,562,431	(24,634)	(1,554,785,612)	284,874	30,516,648,646

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....620 2) covering number of lives: .....620 3) face amount $ 430,888,466

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 54,671 Group: $ .....0 Total: $ 54,671

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	15	0	0	0	0	0	0	4,100	0	911	0	5,011
2. Whole	2,844,890	0	6,966	0	2,327	0	9,293	2,268,131	39,744	358,397	43,578	2,709,850
3. Term	4,153,891	0	6,329	19,700	1,116	0	27,146	2,852,433	0	64,544	4,302	2,921,279
4. Indexed	4,021,814	0	0	0	0	0	0	450,083	0	132,888	0	582,971
5. Universal	1,532,635	0	0	0	0	0	0	2,286,670	0	1,139,816	2,795	3,429,281
6. Universal with secondary guarantees	8,491,179	0	0	0	0	0	0	71,861,896	0	105,989	0	71,967,886
7. Variable	2,004	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	325,493	0	0	0	0	0	0	376,832	0	418,526	0	795,358
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	21,371,922	0	13,295	19,700	3,443	0	36,439	80,100,145	39,744	2,221,073	50,675	82,411,636
Group Life												
12. Whole	457,329	0	0	0	0	0	0	625,850	11,755	35,138	0	672,743
13. Term	495,996	0	0	0	0	0	0	245,455	0	0	0	245,455
14. Universal	14,877	0	0	0	0	0	0	138,158	0	196,853	0	335,011
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	969	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	969,171	0	0	0	0	0	0	1,009,464	11,755	231,991	0	1,253,210
Individual Annuities												
20. Fixed	88,607	0	0	0	0	0	0	1,456,002	0	2,140,834	0	3,596,836
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	4,730,655	0	0	0	0	0	0	5,229,961	0	15,728,542	0	20,958,502
24. Life contingent payout	0	0	0	0	0	0	0	2,630,778	0	0	0	2,630,778
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	4,819,262	0	0	0	0	0	0	9,316,740	0	17,869,376	0	27,186,116
Group Annuities												
27. Fixed	0	988,954	0	0	0	0	0	691,041	0	2,098,173	0	2,789,214
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	6,167,487	0	0	0	0	0	1,973	0	11,637,794	0	11,639,766
31. Life contingent payout	0	0	0	0	0	0	0	29,256	0	0	0	29,256
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	7,156,441	0	0	0	0	0	722,271	0	13,735,966	0	14,458,237
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	1,565,474	0	0	0	0	0	0	XXX	XXX	XXX	1,185,771	1,185,771
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	1,869	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	23,874	0	0	0	0	0	0	XXX	XXX	XXX	1,225	1,225
44. Long-term care (d)	1,300,785	0	0	0	0	0	0	XXX	XXX	XXX	1,826,120	1,826,120
45. Other health (d)	4,273,745	0	0	0	0	0	0	XXX	XXX	XXX	1,919,253	1,919,253
46. Total Accident and Health	7,165,746	0	0	0	0	0	0	XXX	XXX	XXX	4,932,369	4,932,369
47. Total	34,326,101 (c)	7,156,441	13,295	19,700	3,443	0	36,439	91,148,620	51,499	34,058,405	4,983,045	130,241,568

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	3,685	10	4,100	0	0	0	0	10	4,100	250	0	0	0	0	0	0
2. Whole	1,070,470	133	1,290,432	0	0	0	0	133	1,290,432	292,963	0	0	(3)	(717,366)	46	299,776
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	342	110,703,002	(54)	(10,546,196)	1,403	429,356,732
5. Universal	88,334	1	88,334	0	0	0	0	1	88,334	0	0	0	(7)	(96,515)	108	5,547,112
6. Universal with secondary guarantees	28,223	2	32,198	0	0	0	0	2	32,198	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(17)	(1,484,978)	185	44,721,803
9. Credit	(132)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	79,532,063	271	78,715,774	0	0	0	0	271	78,715,774	9,438,926	378	114,365,231	(699)	(106,765,501)	11,644	1,831,259,982
11. Total Individual Life	80,722,643	417	80,130,838	0	0	0	0	417	80,130,838	9,732,140	720	225,068,233	(780)	(119,610,556)	13,386	2,311,185,405
Group Life																
12. Whole	28,195	3	28,195	0	0	0	0	3	28,195	0	0	0	0	(28,183)	0	130,218
13. Term	0	2	130,000	0	0	0	0	2	130,000	0	0	0	0	0	0	0
14. Universal	93,853	12	117,598	0	0	0	0	12	117,598	6,181	0	0	(5)	(3,073,642)	17	3,211,921
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	745,426	158	733,671	0	0	0	0	158	733,671	43,551	201	7,691,454	(368)	(16,780,587)	1,402	103,894,309
19. Total Group Life	867,473	175	1,009,464	0	0	0	0	175	1,009,464	49,732	201	7,691,454	(373)	(19,882,412)	1,419	107,236,448
Individual Annuities																
20. Fixed	327,932	2	327,932	0	0	0	0	2	327,932	0	0	0	(36)	(147,506)	606	5,137,742
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	68,470	0	0	0	0	0	0
24. Life contingent payout	2,630,778	0	2,630,778	0	0	0	0	0	2,630,778	0	0	0	(1)	0	122	0
25. Other (f)	6,358,031	100	6,358,031	0	0	0	0	100	6,358,031	0	29	4,944,705	0	0	1,868	286,995,519
26. Total Individual Annuities	9,316,740	102	9,316,740	0	0	0	0	102	9,316,740	68,470	29	4,944,705	(37)	(147,506)	2,596	292,133,261
Group Annuities																
27. Fixed	655,762	0	655,762	0	0	0	0	0	655,762	97,054	2	2,885	0	173,463	42	6,624,231
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	2	1,573,823	2	6,312,104	19	36,354,084
31. Life contingent payout	29,256	0	29,256	0	0	0	0	0	29,256	0	1	0	3	0	7	0
32. Other (f)	37,252	3	37,252	0	0	0	0	3	37,252	0	0	0	0	0	121	0
33. Total Group Annuities	722,271	3	722,271	0	0	0	0	3	722,271	97,054	5	1,576,708	5	6,485,567	189	42,978,315
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	182
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36	61,025	(70)	(9,795)	1,289	2,800,585
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	1,753	(12)	(7,396)	100	43,629
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(299)	0	1,857
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34	13,969	71	19,440	74	30,026
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(47)	(71,808)	629	1,391,494
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	777	486,666	(9,485)	316,007	41,053	2,785,574
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	851	563,413	(9,544)	246,149	43,146	7,053,347
47. TOTAL	91,629,128	697	91,179,313	0	0	0	0	697	91,179,313	9,947,395	1,806	239,844,513	(10,729)	(132,908,758)	60,736	2,760,586,776

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 22 2) covering number of lives: 22 3) face amount $ 13,689,903

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 23,646 Group: $ 0 Total: $ 23,646

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF New York DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	827	0	0	0	0	0	0	21,367	3,864	3,576	97	28,903
2. Whole	37,349,135	0	9,137	173	3,106	0	12,416	1,574,198	31,391	929,952	100,218	2,635,759
3. Term	(24,899,269)	0	6,855	3,503	22,333	0	32,691	5,848,498	0	21,461	0	5,869,959
4. Indexed	24,913,081	0	0	0	0	0	0	3,694,531	0	1,712,584	0	5,407,115
5. Universal	8,531,262	0	0	0	0	0	0	30,496,692	0	2,698,420	6,749	33,201,861
6. Universal with secondary guarantees	39,231,822	0	0	0	0	0	0	40,292,086	0	0	0	40,292,086
7. Variable	211,141	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,554,556	0	0	0	0	0	0	2,157,585	0	1,379,636	0	3,537,222
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	86,892,556	0	15,991	3,676	25,439	0	45,106	84,084,957	35,255	6,745,629	107,064	90,972,905
Group Life												
12. Whole	80,360	0	0	0	0	0	0	184,310	1,158	538,522	0	723,990
13. Term	696,133	0	0	0	0	0	0	456,418	0	4	0	456,422
14. Universal	27,260	0	0	0	0	0	0	1,310,082	0	224,343	0	1,534,425
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	10,809	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	763,270	0	0	0	0	0	0	297,095	0	141,179	0	438,274
19. Total Group Life	1,577,833	0	0	0	0	0	0	2,247,905	1,158	904,047	0	3,153,110
Individual Annuities												
20. Fixed	26,810	0	0	0	0	0	0	1,413,183	0	5,513,666	0	6,926,849
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	56,932,690	0	0	0	0	0	0	17,698,836	0	80,305,193	0	98,004,029
24. Life contingent payout	0	0	0	0	0	0	0	3,036,606	0	0	0	3,036,606
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	56,959,500	0	0	0	0	0	0	22,148,625	0	85,818,859	0	107,967,483
Group Annuities												
27. Fixed	0	904,696,644	0	0	0	0	0	1,484,079	0	383,563,904	0	385,047,983
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	3,467,728	0	0	0	0	0	22,738	0	7,570,573	0	7,593,310
31. Life contingent payout	0	0	0	0	0	0	0	556,016	0	0	0	556,016
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	908,164,372	0	0	0	0	0	2,062,833	0	391,134,477	0	393,197,309
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	207,621	0	0	0	0	0	0	XXX	XXX	XXX	355,732	355,732
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	146,302	0	0	0	0	0	0	XXX	XXX	XXX	96,367	96,367
44. Long-term care (d)	1,484,411	0	0	0	0	0	0	XXX	XXX	XXX	5,346,689	5,346,689
45. Other health (d)	4,884,937	0	0	0	0	0	0	XXX	XXX	XXX	3,798,652	3,798,652
46. Total Accident and Health	6,723,271	0	0	0	0	0	0	XXX	XXX	XXX	9,597,440	9,597,440
47. Total	152,153,159 (c)	908,164,372	15,991	3,676	25,439	0	45,106	110,544,319	36,413	484,603,012	9,704,504	604,888,248

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF New York DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	24,974	106	25,230	0	0	0	0	106	25,230	4,913	0	0	0	0	0	0
2. Whole	740,483	91	816,050	0	0	0	0	91	816,050	76,467	0	0	(8)	(1,555,223)	46	5,219,259
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	10,000
4. Indexed	0	0	0	0	0	0	0	0	0	0	504	163,839,033	47	48,073,508	7,621	2,909,463,730
5. Universal	3,857,860	7	5,584,544	0	0	0	0	7	5,584,544	1,171,281	0	0	5	270,273	65	5,584,860
6. Universal with secondary guarantees	338,325	3	86,345	0	0	0	0	3	86,345	64,792	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	217,335	2	217,335	0	0	0	0	2	217,335	0	0	0	(4)	2,793,380	1,032	334,317,279
9. Credit	0	14	0	0	0	0	0	14	0	0	0	0	5	38,587	0	0
10. Other (f)	78,212,112	313	77,375,207	0	0	0	0	313	77,375,207	3,937,802	237	110,114,575	(2,235)	(491,274,428)	14,688	4,590,283,225
11. Total Individual Life	83,391,089	536	84,104,712	0	0	0	0	536	84,104,712	5,255,255	741	273,953,608	(2,190)	(441,653,904)	23,453	7,844,878,352
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	58	0	106,904
13. Term	188,278	8	391,006	0	0	0	0	8	391,006	0	0	0	0	0	0	0
14. Universal	1,634,862	25	1,240,973	0	0	0	0	25	1,240,973	737,075	0	0	(2)	(92,607)	32	30,567,490
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	1	521,243	13	5,521,243
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	574,013	71	615,926	0	0	0	0	71	615,926	377,269	1,125	39,412,229	(984)	(49,051,016)	5,045	394,330,826
19. Total Group Life	2,397,153	104	2,247,905	0	0	0	0	104	2,247,905	1,114,344	1,125	39,412,229	(985)	(48,622,322)	5,090	430,526,464
Individual Annuities																
20. Fixed	22,813	0	22,813	0	0	0	0	0	22,813	0	0	0	(2)	(10,266)	48	357,561
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	102	0	0	0	0	0	0
24. Life contingent payout	3,036,606	0	3,036,606	0	0	0	0	0	3,036,606	0	0	0	8	0	145	0
25. Other (f)	19,089,206	231	19,089,206	0	0	0	0	231	19,089,206	0	107	25,402,869	0	0	7,654	1,357,311,359
26. Total Individual Annuities	22,148,625	231	22,148,625	0	0	0	0	231	22,148,625	102	107	25,402,869	6	(10,266)	7,847	1,357,668,920
Group Annuities																
27. Fixed	1,420,010	0	1,420,010	0	0	0	0	0	1,420,010	0	9	1,330,818	1	782,070,297	26	850,983,501
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1	295,533	2	5,603,238	15	23,054,450
31. Life contingent payout	556,016	0	556,016	0	0	0	0	0	556,016	0	0	0	6	0	114	0
32. Other (f)	86,806	8	86,806	0	0	0	0	8	86,806	0	0	0	0	0	182	0
33. Total Group Annuities	2,062,833	8	2,062,833	0	0	0	0	8	2,062,833	0	10	1,626,351	9	787,673,535	337	874,037,950
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	402
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	130
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	7,282	(56)	(26,904)	270	768,436
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	1,579	(1)	111,897	16	7,929
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	246	92,052	324	118,787	254	138,461
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(37)	(183,029)	555	1,813,937
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,263	1,466,259	3,047	872,166	10,512	5,539,448
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,513	1,567,172	3,277	892,918	11,610	8,268,745
47. TOTAL	109,999,700	879	110,564,074	0	0	0	0	879	110,564,074	6,369,700	5,496	341,962,230	117	298,279,961	48,337	10,515,380,430

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 707 2) covering number of lives: 707 3) face amount $ 294,818,099

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 29,612 Group: $ 0 Total: $ 29,612

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	8,101	0	0	0	0	0	0	644,659	17,838	82,974	0	745,470
2. Whole	60,403,593	0	31,610	114	329,563	1,044	362,331	33,801,750	378,003	8,096,641	2,341,573	44,617,967
3. Term	35,943,679	0	17,597	21,636	11,404	0	50,637	24,920,792	0	312,306	92,244	25,325,341
4. Indexed	26,543,915	0	0	0	0	0	0	1,565,294	0	1,484,867	0	3,050,160
5. Universal	13,662,873	0	0	0	0	0	0	36,702,407	0	5,581,806	282,539	42,566,752
6. Universal with secondary guarantees	15,238,292	0	0	0	0	0	0	16,902,028	0	99,919	0	17,001,948
7. Variable	82,112	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,506,515	0	0	0	0	0	0	16,001,275	0	4,734,233	0	20,735,508
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	155,389,080	0	49,206	21,751	340,967	1,044	412,968	130,538,204	395,841	20,392,745	2,716,356	154,043,147
Group Life												
12. Whole	245,415	0	0	0	0	0	0	1,274,022	3,258	117,323	1,906	1,396,509
13. Term	842,185	0	0	0	0	0	0	1,200,994	4,000	350,409	0	1,555,403
14. Universal	12,673	0	0	0	0	0	0	4,047,071	0	777,175	0	4,824,246
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	4,371	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	11,819	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	1,116,463	0	0	0	0	0	0	6,522,087	7,258	1,244,907	1,906	7,776,158
Individual Annuities												
20. Fixed	289,829	0	0	0	0	0	0	6,175,822	0	18,687,992	0	24,863,814
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	18,359,908	0	0	0	0	0	0	29,637,421	0	120,262,538	0	149,899,959
24. Life contingent payout	0	0	0	0	0	0	0	7,319,547	0	0	0	7,319,547
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	18,649,737	0	0	0	0	0	0	43,132,789	0	138,950,530	0	182,083,319
Group Annuities												
27. Fixed	750	15,013,751	0	0	0	0	0	5,055,637	0	76,649,952	0	81,705,589
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	21,820,676	0	0	0	0	0	97,053	0	71,711,413	0	71,808,465
31. Life contingent payout	0	0	0	0	0	0	0	636,887	0	0	0	636,887
32. Other (f)	0	2,610,327	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	750	39,444,754	0	0	0	0	0	5,789,576	0	148,361,365	0	154,150,941
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	286,169	0	0	0	0	0	0	XXX	XXX	XXX	290,799	290,799
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	2,270	0	0	0	0	0	0	XXX	XXX	XXX	433	433
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	6,027	0	0	0	0	0	0	XXX	XXX	XXX	9,984	9,984
43. Disability income (d)	663,490	0	0	0	0	0	0	XXX	XXX	XXX	183,108	183,108
44. Long-term care (d)	12,000,720	0	0	0	0	0	0	XXX	XXX	XXX	16,976,440	16,976,440
45. Other health (d)	20,653,636	0	0	0	0	0	0	XXX	XXX	XXX	10,183,037	10,183,037
46. Total Accident and Health	33,612,313	0	0	0	0	0	0	XXX	XXX	XXX	27,643,802	27,643,802
47. Total	208,768,342 (c)	39,444,754	49,206	21,751	340,967	1,044	412,968	185,982,657	403,098	308,949,547	30,362,064	525,697,366

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	670,315	2,262	662,496	0	0	0	0	2,262	662,496	101,312	0	0	0	0	0	0
2. Whole	15,047,025	2,916	16,224,791	0	0	0	0	2,916	16,224,791	1,935,173	0	0	(21)	(9,497,229)	301	22,864,812
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(7)	(378,007)	37	1,015,785
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,986	669,569,533	(351)	(72,466,087)	8,298	2,767,093,633
5. Universal	3,994,477	122	4,181,522	0	0	0	0	122	4,181,522	0	0	0	(38)	(694,256)	493	19,731,599
6. Universal with secondary guarantees	25,447	11	147,738	0	0	0	0	11	147,738	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	9,177,809	15	8,615,677	0	0	0	0	15	8,615,677	1,351,952	3	76,397	(56)	(6,113,566)	1,982	515,455,369
9. Credit	(570)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	106,179,573	3,532	107,301,265	0	0	0	0	3,532	107,301,265	18,526,445	5,941	1,091,363,893	(14,390)	(1,062,645,926)	216,289	17,630,899,953
11. Total Individual Life	135,094,076	8,858	137,133,490	0	0	0	0	8,858	137,133,490	21,914,883	7,930	1,761,009,823	(14,863)	(1,151,795,071)	227,400	20,957,061,152
Group Life																
12. Whole	184,905	15	117,745	0	0	0	0	15	117,745	72,160	0	0	0	(50,537)	3	805,284
13. Term	122,576	7	560,000	0	0	0	0	7	560,000	0	0	0	0	0	0	0
14. Universal	79,666	137	3,585,586	0	0	0	0	137	3,585,586	5,672	0	0	0	(34,689)	58	31,313,269
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	1	116,056	1	116,056
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,209,336	167	2,258,756	0	0	0	0	167	2,258,756	84,965	9,278	369,854,895	(4,811)	(162,578,541)	33,091	1,445,960,330
19. Total Group Life	2,596,484	326	6,522,087	0	0	0	0	326	6,522,087	162,797	9,278	369,854,895	(4,810)	(162,547,711)	33,153	1,478,194,939
Individual Annuities																
20. Fixed	(27,350)	2	(27,350)	0	0	0	0	2	(27,350)	1,237,233	0	0	(14)	(57,326)	343	2,456,006
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	1,087,545	0	0	0	0	0	0
24. Life contingent payout	7,319,547	0	7,319,547	0	0	0	0	0	7,319,547	0	0	0	26	0	331	0
25. Other (f)	35,840,593	637	35,840,593	0	0	0	0	637	35,840,593	0	132	20,696,597	0	0	12,085	1,625,624,470
26. Total Individual Annuities	43,132,789	639	43,132,789	0	0	0	0	639	43,132,789	2,324,778	132	20,696,597	12	(57,326)	12,759	1,628,080,476
Group Annuities																
27. Fixed	4,855,899	0	4,855,899	0	0	0	0	0	4,855,899	0	18	940,462	8	(50,413,577)	1,530	62,342,813
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	12	9,847,709	1	(34,930,621)	60	78,059,443
31. Life contingent payout	636,887	0	636,887	0	0	0	0	0	636,887	0	1	0	23	0	277	0
32. Other (f)	296,790	12	296,790	0	0	0	0	12	296,790	0	0	0	0	0	267	0
33. Total Group Annuities	5,789,576	12	5,789,576	0	0	0	0	12	5,789,576	0	31	10,788,171	32	(85,344,198)	2,134	140,402,256
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	3	590
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20	36,219	(334)	(115,636)	1,157	2,826,770
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	3,679	26	91,323	36	17,679
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(1,136)	0	4,795
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	395	319,628	455	312,507	957	739,912
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(330)	(440,230)	5,578	13,076,480
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,482	2,282,427	(14,683)	1,170,307	109,314	17,856,774
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,909	2,641,953	(14,866)	1,017,135	117,045	34,523,000
47. TOTAL	186,612,925	9,835	192,577,942	0	0	0	0	9,835	192,577,942	24,402,458	24,280	2,164,991,439	(34,495)	(1,398,727,171)	392,491	24,238,261,822

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 2,248 2) covering number of lives: 2,248 3) face amount $ 952,116,743

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 113,092 Group: $ 0 Total: $ 113,092

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	41	0	0	41
2. Whole	641,150	0	1,456	0	145	0	1,601	205,506	2,000	132,597	72,148	412,250
3. Term	1,917,686	0	854	257	2,272	0	3,383	421,228	0	16,382	0	437,610
4. Indexed	1,544,726	0	0	0	0	0	0	0	0	76,497	0	76,497
5. Universal	561,840	0	0	0	0	0	0	1,630,565	0	648,390	856	2,279,810
6. Universal with secondary guarantees	586,536	0	0	0	0	0	0	1,302,342	0	4,340	0	1,306,682
7. Variable	67,263	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	338,042	0	0	0	0	0	0	649,760	0	382,148	0	1,031,908
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	5,657,244	0	2,309	257	2,417	0	4,984	4,209,401	2,041	1,260,354	73,003	5,544,799
Group Life												
12. Whole	21,653	0	0	0	0	0	0	259,906	1,228	3,623	0	264,757
13. Term	85,765	0	0	0	0	0	0	103,251	0	0	0	103,251
14. Universal	28,847	0	0	0	0	0	0	0	0	126,479	0	126,479
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	615	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	136,881	0	0	0	0	0	0	363,157	1,228	130,102	0	494,487
Individual Annuities												
20. Fixed	129,146	0	0	0	0	0	0	1,139,563	0	2,289,647	0	3,429,209
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	946,602	0	0	0	0	0	0	1,381,850	0	3,867,142	0	5,248,992
24. Life contingent payout	0	0	0	0	0	0	0	533,477	0	0	0	533,477
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	1,075,748	0	0	0	0	0	0	3,054,890	0	6,156,789	0	9,211,678
Group Annuities												
27. Fixed	0	3,516,491	0	0	0	0	0	629,335	0	6,791,322	0	7,420,657
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	1,177,320	0	0	0	0	0	0	0	1,237,709	0	1,237,709
31. Life contingent payout	0	0	0	0	0	0	0	8,346	0	0	0	8,346
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	4,693,811	0	0	0	0	0	637,681	0	8,029,031	0	8,666,712
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	964,049	0	0	0	0	0	0	XXX	XXX	XXX	908,607	908,607
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	9,380	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	7,420,057	0	0	0	0	0	0	XXX	XXX	XXX	19,746,134	19,746,134
45. Other health (d)	702,880	0	0	0	0	0	0	XXX	XXX	XXX	1,054,494	1,054,494
46. Total Accident and Health	9,096,366	0	0	0	0	0	0	XXX	XXX	XXX	21,709,235	21,709,235
47. Total	15,966,238 (c)	4,693,811	2,309	257	2,417	0	4,984	8,265,129	3,269	15,576,275	21,782,238	45,626,912

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	41	0	41	0	0	0	0	0	41	0	0	0	0	0	0	0
2. Whole	15,000	2	15,000	0	0	0	0	2	15,000	5,000	0	0	(8)	(2,105,000)	3	700,000
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(2,000)	1	12,064
4. Indexed	0	0	0	0	0	0	0	0	0	0	204	74,680,986	(45)	(19,298,182)	620	233,911,534
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	7,261	30	1,990,061
6. Universal with secondary guarantees	86,345	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	6	97,014	(22)	(1,047,150)	244	53,402,115
9. Credit	(226)	0	0	0	0	0	0	0	0	0	0	0	14	109,575	0	0
10. Other (f)	4,182,489	71	4,194,401	0	0	0	0	71	4,194,401	622,733	99	53,197,443	(285)	(49,096,226)	4,435	945,785,088
11. Total Individual Life	4,283,648	73	4,209,442	0	0	0	0	73	4,209,442	627,733	309	127,975,443	(347)	(71,431,722)	5,333	1,235,800,862
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	7,109	0	7,109
13. Term	391,006	1	100,000	0	0	0	0	1	100,000	0	0	0	0	0	0	0
14. Universal	1,240,973	0	0	0	0	0	0	0	0	0	0	0	(1)	(1,496,540)	13	3,808,168
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	264,385	22	263,157	0	0	0	0	22	263,157	0	45	1,190,000	(73)	(4,161,736)	176	20,510,166
19. Total Group Life	1,896,365	23	363,157	0	0	0	0	23	363,157	0	45	1,190,000	(74)	(5,651,166)	189	24,325,443
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	(30)	(125,841)	517	4,383,120
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	29,141	0	0	0	0	0	0
24. Life contingent payout	533,477	0	533,477	0	0	0	0	0	533,477	0	0	0	6	0	51	0
25. Other (f)	2,521,412	78	2,521,412	0	0	0	0	78	2,521,412	0	10	1,077,314	0	0	1,425	111,933,405
26. Total Individual Annuities	3,054,890	78	3,054,890	0	0	0	0	78	3,054,890	29,141	10	1,077,314	(24)	(125,841)	1,993	116,316,525
Group Annuities																
27. Fixed	584,660	0	584,660	0	0	0	0	0	584,660	0	3	87	(1)	(2,535,417)	26	27,780,141
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	2	94,319	1	452,986	4	11,694,348
31. Life contingent payout	8,346	0	8,346	0	0	0	0	0	8,346	0	1	0	1	0	2	0
32. Other (f)	44,675	2	44,675	0	0	0	0	2	44,675	0	1	7,618	0	0	132	7,618
33. Total Group Annuities	637,681	2	637,681	0	0	0	0	2	637,681	0	7	102,024	1	(2,082,431)	164	39,482,107
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	15,131	122	225,502	468	1,152,196
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	5,367	0	4,949	15	10,028
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(247)	(1,127,924)	3,727	8,495,216
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	204	98,781	(1,760)	59,213	8,733	552,884
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	225	119,279	(1,885)	(838,259)	12,943	10,210,324
47. TOTAL	9,872,584	176	8,265,170	0	0	0	0	176	8,265,170	656,874	596	130,464,060	(2,329)	(80,129,420)	20,622	1,426,135,262

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 120 2) covering number of lives: 120 3) face amount $ 11,123,245

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 7,025 Group: $ 0 Total: $ 7,025

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	8,850	0	0	0	0	0	0	340,073	28,333	92,585	111	461,102
2. Whole	29,171,382	0	24,035	145	70,192	0	94,372	22,673,416	327,002	5,251,188	2,514,324	30,765,930
3. Term	24,426,161	0	36,140	54,906	36,028	0	127,075	14,105,905	0	290,155	79,375	14,475,435
4. Indexed	20,744,541	0	0	0	0	0	0	1,145,728	0	1,561,813	0	2,707,541
5. Universal	8,603,821	0	0	0	0	0	0	42,565,487	0	6,326,480	177,758	49,069,725
6. Universal with secondary guarantees	12,575,480	0	0	0	0	0	0	17,972,610	0	1,080,649	0	19,053,259
7. Variable	75,609	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	4,525,905	0	0	0	0	0	0	12,531,207	0	6,422,830	0	18,954,037
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	100,131,748	0	60,175	55,051	106,221	0	221,447	111,334,427	355,335	21,025,700	2,771,568	135,487,030
Group Life												
12. Whole	823,467	0	0	0	0	0	0	6,496,594	2,304	163,229	0	6,662,127
13. Term	773,225	0	0	0	0	0	0	217,680	0	2	0	217,681
14. Universal	17,335	0	0	0	0	0	0	1,901,129	0	411,416	0	2,312,546
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	17,065	0	0	0	0	0	0	43,181	0	0	0	43,181
18. Other (f)	23,577	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	1,654,669	0	0	0	0	0	0	8,658,584	2,304	574,647	0	9,235,535
Individual Annuities												
20. Fixed	437,717	0	0	0	0	0	0	9,466,929	0	27,515,196	0	36,982,125
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	42,503,383	0	0	0	0	0	0	28,457,078	0	138,556,373	0	167,013,451
24. Life contingent payout	0	0	0	0	0	0	0	13,302,057	0	0	0	13,302,057
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	42,941,100	0	0	0	0	0	0	51,226,064	0	166,071,569	0	217,297,633
Group Annuities												
27. Fixed	8,200	34,406,737	0	0	0	0	0	7,040,726	0	53,910,259	0	60,950,985
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	76,905,958	0	0	0	0	0	524,734	0	173,191,880	0	173,716,615
31. Life contingent payout	0	0	0	0	0	0	0	960,756	0	0	0	960,756
32. Other (f)	0	2,487,694	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	8,200	113,800,388	0	0	0	0	0	8,526,216	0	227,102,140	0	235,628,356
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	200	200
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	1,750,960	0	0	0	0	0	0	XXX	XXX	XXX	1,365,073	1,365,073
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	17,652	0	0	0	0	0	0	XXX	XXX	XXX	1,184	1,184
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	710	710
43. Disability income (d)	892,345	0	0	0	0	0	0	XXX	XXX	XXX	426,331	426,331
44. Long-term care (d)	7,036,113	0	0	0	0	0	0	XXX	XXX	XXX	9,591,493	9,591,493
45. Other health (d)	13,425,365	0	0	0	0	0	0	XXX	XXX	XXX	8,420,085	8,420,085
46. Total Accident and Health	23,122,435	0	0	0	0	0	0	XXX	XXX	XXX	19,805,076	19,805,076
47. Total	167,858,153 (c)	113,800,388	60,175	55,051	106,221	0	221,447	179,745,291	357,639	414,774,056	22,576,644	617,453,630

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	342,746	853	368,407	0	0	0	0	853	368,407	52,812	0	0	0	0	0	0
2. Whole	9,816,253	1,920	10,673,796	0	0	0	0	1,920	10,673,796	1,422,781	0	0	(43)	(9,709,589)	666	24,161,304
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(9)	(317,370)	27	1,306,598
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,621	539,640,154	(313)	(91,443,491)	6,690	2,267,364,595
5. Universal	12,978,428	127	12,146,528	0	0	0	0	127	12,146,528	2,405,180	0	0	(517)	(22,022,207)	9,795	409,078,192
6. Universal with secondary guarantees	311,742	26	455,727	0	0	0	0	26	455,727	56,802	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,284,669	19	3,072,071	0	0	0	0	19	3,072,071	316,941	2	260,505	(261)	(70,948,285)	2,984	783,015,480
9. Credit	21,829	1	21,857	0	0	0	0	1	21,857	0	0	0	4	96,895	0	0
10. Other (f)	83,213,129	2,934	84,851,862	0	0	0	0	2,934	84,851,862	11,502,984	2,592	704,410,554	(10,038)	(667,516,216)	150,618	12,990,738,835
11. Total Individual Life	109,968,797	5,880	111,590,249	0	0	0	0	5,880	111,590,249	15,757,499	4,215	1,244,311,213	(11,177)	(861,860,263)	170,780	16,475,665,005
Group Life																
12. Whole	628,654	87	600,654	0	0	0	0	87	600,654	46,000	0	0	0	(525,068)	2	5,815,532
13. Term	78,173	2	116,001	0	0	0	0	2	116,001	0	0	0	0	0	0	0
14. Universal	1,039,600	37	1,006,772	0	0	0	0	37	1,006,772	255,000	0	0	(7)	(7,173,155)	45	28,977,352
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	6,837,189	258	6,935,157	0	0	0	0	258	6,935,157	97,446	1,762	68,447,568	(1,981)	(72,822,271)	8,421	415,327,870
19. Total Group Life	8,583,616	384	8,658,584	0	0	0	0	384	8,658,584	398,446	1,762	68,447,568	(1,988)	(80,520,494)	8,468	450,120,753
Individual Annuities																
20. Fixed	381,710	1	381,710	0	0	0	0	1	381,710	0	0	0	(50)	(205,877)	881	7,321,865
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	418,239	0	0	0	0	0	0
24. Life contingent payout	13,302,057	0	13,302,057	0	0	0	0	0	13,302,057	0	0	0	28	0	593	0
25. Other (f)	37,542,297	969	37,542,297	0	0	0	0	969	37,542,297	0	352	54,638,690	0	0	16,824	1,949,616,709
26. Total Individual Annuities	51,226,064	970	51,226,064	0	0	0	0	970	51,226,064	418,239	352	54,638,690	(22)	(205,877)	18,298	1,956,938,574
Group Annuities																
27. Fixed	6,818,091	0	6,818,091	0	0	0	0	0	6,818,091	255,210	35	2,852,072	39	10,898,143	862	155,281,013
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	4,531	22	31,303,503	45	97,009,460	322	541,599,845
31. Life contingent payout	960,756	0	960,756	0	0	0	0	0	960,756	0	0	0	8	0	338	0
32. Other (f)	747,369	16	747,369	0	0	0	0	16	747,369	0	6	467,570	0	0	717	467,570
33. Total Group Annuities	8,526,216	16	8,526,216	0	0	0	0	16	8,526,216	259,740	63	34,623,144	92	107,907,603	2,239	697,348,428
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	910
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	48,568	(379)	340,087	2,025	4,684,168
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	2,185	(94)	(42,026)	573	265,557
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,517	519,757	241	216,403	2,293	1,005,998
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(250)	(390,643)	3,541	7,539,082
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,118	1,226,015	(40,414)	617,870	187,518	10,502,292
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,675	1,796,524	(40,897)	741,691	195,952	23,998,007
47. TOTAL	178,304,693	7,250	180,001,113	0	0	0	0	7,250	180,001,113	16,833,925	11,067	1,403,817,139	(53,992)	(833,937,340)	395,737	19,604,070,767

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 5,577 2) covering number of lives: 5,577 3) face amount $ 1,178,342,215

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 48,942 Group: $ 0 Total: $ 48,942

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	117	0	0	0	0	0	0	13,801	(125)	2,434	0	16,110
2. Whole	9,230,938	0	8,307	0	830	0	9,137	3,704,112	12,641	909,752	298,413	4,924,919
3. Term	7,580,030	0	6,834	10,698	6,635	0	24,167	8,726,810	0	(22,499)	13,807	8,718,117
4. Indexed	6,019,652	0	0	0	0	0	0	600,047	0	288,298	0	888,345
5. Universal	1,509,676	0	0	0	0	0	0	4,000,441	0	3,708,327	906	7,709,674
6. Universal with secondary guarantees	2,658,492	0	0	0	0	0	0	6,285,489	0	13,772	0	6,299,260
7. Variable	9,313	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	665,721	0	0	0	0	0	0	2,758,927	0	1,302,656	0	4,061,583
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	27,673,939	0	15,141	10,698	7,466	0	33,304	26,089,627	12,517	6,202,739	313,126	32,618,009
Group Life												
12. Whole	304,559	0	0	0	0	0	0	730,986	9,107	108,069	0	848,161
13. Term	550,831	0	0	0	0	0	0	325,337	4,000	0	0	329,337
14. Universal	11,513	0	0	0	0	0	0	1,608,746	0	143,462	0	1,752,208
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	3,260	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	1,386	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	871,549	0	0	0	0	0	0	2,665,069	13,107	251,530	0	2,929,706
Individual Annuities												
20. Fixed	108,097	0	0	0	0	0	0	1,676,874	0	8,563,272	0	10,240,146
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	9,312,526	0	0	0	0	0	0	5,762,277	0	27,595,869	0	33,358,146
24. Life contingent payout	0	0	0	0	0	0	0	4,936,860	0	0	0	4,936,860
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	9,420,623	0	0	0	0	0	0	12,376,011	0	36,159,141	0	48,535,152
Group Annuities												
27. Fixed	4,200	2,504,627	0	0	0	0	0	1,177,079	0	1,992,555	0	3,169,635
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	12,502,082	0	0	0	0	0	22,234	0	15,764,482	0	15,786,716
31. Life contingent payout	0	0	0	0	0	0	0	17,995	0	0	0	17,995
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	4,200	15,006,709	0	0	0	0	0	1,217,308	0	17,757,037	0	18,974,345
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	112,783	0	0	0	0	0	0	XXX	XXX	XXX	104,800	104,800
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	60,054	0	0	0	0	0	0	XXX	XXX	XXX	15,712	15,712
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	2,495	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	299,708	0	0	0	0	0	0	XXX	XXX	XXX	85,177	85,177
44. Long-term care (d)	2,883,940	0	0	0	0	0	0	XXX	XXX	XXX	5,010,234	5,010,234
45. Other health (d)	5,242,500	0	0	0	0	0	0	XXX	XXX	XXX	3,143,767	3,143,767
46. Total Accident and Health	8,601,481	0	0	0	0	0	0	XXX	XXX	XXX	8,359,689	8,359,689
47. Total	46,571,792 (c)	15,006,709	15,141	10,698	7,466	0	33,304	42,348,015	25,624	60,370,448	8,672,815	111,416,902

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	9,518	21	13,677	0	0	0	0	21	13,677	312	0	0	0	0	0	0
2. Whole	423,828	51	499,374	0	0	0	0	51	499,374	89,430	0	0	(2)	388,500	88	3,662,651
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	(600)	2	106,300
4. Indexed	0	0	0	0	0	0	0	0	0	0	462	168,635,010	(74)	(26,277,437)	1,843	683,713,101
5. Universal	178,356	3	282,091	0	0	0	0	3	282,091	0	0	0	(4)	(356,133)	82	3,235,133
6. Universal with secondary guarantees	217,226	8	234,160	0	0	0	0	8	234,160	54,627	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	18	3,397,939	420	106,020,249
9. Credit	(19)	0	0	0	0	0	0	0	0	0	0	0	14	59,686	0	0
10. Other (f)	23,602,606	681	25,066,344	0	0	0	0	681	25,066,344	2,119,136	711	193,478,245	(1,830)	(270,392,890)	19,589	3,445,658,187
11. Total Individual Life	24,431,514	764	26,095,646	0	0	0	0	764	26,095,646	2,263,504	1,173	362,113,255	(1,878)	(293,180,935)	22,024	4,242,395,621
Group Life																
12. Whole	46,604	7	46,604	0	0	0	0	7	46,604	0	0	0	0	(50,102)	2	525,888
13. Term	87,134	3	105,016	0	0	0	0	3	105,016	0	0	0	0	0	0	0
14. Universal	1,598,719	47	1,608,746	0	0	0	0	47	1,608,746	95,000	0	0	(2)	(150,377)	35	8,349,361
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	917,809	221	904,703	0	0	0	0	221	904,703	137,020	1,953	90,401,234	(1,477)	(63,563,464)	8,783	448,762,777
19. Total Group Life	2,650,266	278	2,665,069	0	0	0	0	278	2,665,069	232,020	1,953	90,401,234	(1,479)	(63,763,942)	8,820	457,638,026
Individual Annuities																
20. Fixed	(618)	0	(618)	0	0	0	0	0	(618)	675,645	0	0	(30)	(125,372)	515	4,366,787
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	488,958	0	0	0	0	0	0
24. Life contingent payout	4,936,860	0	4,936,860	0	0	0	0	0	4,936,860	0	0	0	4	0	193	0
25. Other (f)	7,439,769	215	7,439,769	0	0	0	0	215	7,439,769	0	76	10,274,012	0	0	3,258	407,711,177
26. Total Individual Annuities	12,376,011	215	12,376,011	0	0	0	0	215	12,376,011	1,164,603	76	10,274,012	(26)	(125,372)	3,966	412,077,964
Group Annuities																
27. Fixed	1,150,342	0	1,150,342	0	0	0	0	0	1,150,342	0	4	1,246,356	4	862,793	52	9,598,884
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	58	3	2,991,533	4	7,092,609	32	71,076,486
31. Life contingent payout	17,995	0	17,995	0	0	0	0	0	17,995	0	1	0	4	0	19	0
32. Other (f)	48,971	7	48,971	0	0	0	0	7	48,971	0	0	0	0	0	226	0
33. Total Group Annuities	1,217,308	7	1,217,308	0	0	0	0	7	1,217,308	58	8	4,237,889	12	7,955,402	329	80,675,371
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	4	1,323
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	33,663	(185)	(115,133)	454	1,119,066
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3	721	18	277,271	13	4,918
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(123)	0	2,482
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	309	172,741	250	155,251	313	199,558
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(199)	(280,871)	1,698	3,163,439
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,883	889,118	(15,034)	460,596	71,918	3,845,403
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,221	1,096,243	(15,150)	496,991	74,400	8,336,190
47. TOTAL	40,675,099	1,264	42,354,034	0	0	0	0	1,264	42,354,034	3,660,185	6,431	468,122,633	(18,521)	(348,617,856)	109,538	5,201,123,171

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 95 2) covering number of lives: 95 3) face amount $ 27,943,979

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 41,962 Group: $ 298,530 Total: $ 340,492

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	18	0	0	0	0	0	0	2,477	1,536	1,283	0	5,296
2. Whole	2,508,271	0	5,122	0	33,613	0	38,734	1,574,288	22,323	355,971	128,294	2,080,876
3. Term	8,517,566	0	22,716	13,128	15,920	0	51,764	3,517,083	0	72,462	4,305	3,593,849
4. Indexed	11,537,260	0	0	0	0	0	0	342,979	0	942,114	0	1,285,094
5. Universal	1,508,007	0	0	0	0	0	0	5,755,540	0	2,280,401	3,825	8,039,766
6. Universal with secondary guarantees	2,636,720	0	0	0	0	0	0	2,896,071	0	4,287	0	2,900,357
7. Variable	10,799	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,156,991	0	0	0	0	0	0	2,390,697	0	3,090,674	0	5,481,370
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	28,875,634	0	27,837	13,128	49,532	0	90,498	16,479,135	23,859	6,747,192	136,423	23,386,608
Group Life												
12. Whole	83,196	0	0	0	0	0	0	203,430	4,128	19,109	0	226,667
13. Term	416,377	0	0	0	0	0	0	233,293	0	999	0	234,292
14. Universal	2,837	0	0	0	0	0	0	476,831	0	67,373	0	544,204
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	395	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	502,805	0	0	0	0	0	0	913,554	4,128	87,481	0	1,005,163
Individual Annuities												
20. Fixed	396,068	0	0	0	0	0	0	6,513,432	0	17,555,090	0	24,068,521
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	10,819,795	0	0	0	0	0	0	10,659,694	0	43,954,981	0	54,614,675
24. Life contingent payout	0	0	0	0	0	0	0	4,157,802	0	0	0	4,157,802
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	11,215,864	0	0	0	0	0	0	21,330,927	0	61,510,070	0	82,840,998
Group Annuities												
27. Fixed	3,625	6,746,948	0	0	0	0	0	2,544,927	0	5,424,856	0	7,969,782
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	6,363,833	0	0	0	0	0	123,764	0	14,959,864	0	15,083,628
31. Life contingent payout	0	0	0	0	0	0	0	45,012	0	0	0	45,012
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	3,625	13,110,781	0	0	0	0	0	2,713,702	0	20,384,719	0	23,098,422
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	6,089,465	0	0	0	0	0	0	XXX	XXX	XXX	4,664,898	4,664,898
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	851	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	36,971	0	0	0	0	0	0	XXX	XXX	XXX	11,864	11,864
44. Long-term care (d)	4,821,336	0	0	0	0	0	0	XXX	XXX	XXX	5,250,234	5,250,234
45. Other health (d)	6,872,969	0	0	0	0	0	0	XXX	XXX	XXX	4,317,227	4,317,227
46. Total Accident and Health	17,821,592	0	0	0	0	0	0	XXX	XXX	XXX	14,244,223	14,244,223
47. Total	58,419,519 (c)	13,110,781	27,837	13,128	49,532	0	90,498	41,437,318	27,987	88,729,463	14,380,646	144,575,413

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	2,966	10	4,013	0	0	0	0	10	4,013	0	0	0	0	0	0	0
2. Whole	157,545	17	173,771	0	0	0	0	17	173,771	5,525	0	0	(5)	(978,100)	43	1,539,967
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	11	610,000
4. Indexed	0	0	0	0	0	0	0	0	0	0	453	148,190,116	(139)	(42,078,435)	3,873	1,312,280,327
5. Universal	625,251	2	696,693	0	0	0	0	2	696,693	271,817	0	0	(3)	(76,756)	49	2,717,268
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	4	51,366	(88)	(25,480,025)	1,560	440,845,504
9. Credit	(41)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	16,629,418	357	15,618,694	0	0	0	0	357	15,618,694	2,794,025	556	274,714,516	(1,475)	(333,287,656)	14,772	4,535,878,456
11. Total Individual Life	17,415,138	386	16,493,170	0	0	0	0	386	16,493,170	3,071,366	1,013	422,955,998	(1,710)	(401,900,972)	20,308	6,293,871,521
Group Life																
12. Whole	751	1	751	0	0	0	0	1	751	0	0	0	0	(2,225)	2	146,030
13. Term	92,725	2	100,000	0	0	0	0	2	100,000	0	0	0	0	0	0	0
14. Universal	196,931	6	239,657	0	0	0	0	6	239,657	0	0	0	(2)	(249,177)	26	9,761,247
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	577,273	65	573,145	0	0	0	0	65	573,145	3,808	654	40,108,000	(415)	(20,511,493)	1,999	123,076,115
19. Total Group Life	867,681	74	913,554	0	0	0	0	74	913,554	3,808	654	40,108,000	(417)	(20,762,895)	2,027	132,983,392
Individual Annuities																
20. Fixed	(76,993)	0	(76,993)	0	0	0	0	0	(76,993)	0	0	0	(9)	(39,107)	161	1,362,122
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	177,805	0	0	0	0	0	0
24. Life contingent payout	4,157,802	0	4,157,802	0	0	0	0	0	4,157,802	0	0	0	13	0	171	0
25. Other (f)	17,250,119	456	17,250,119	0	0	0	0	456	17,250,119	0	100	16,213,433	0	0	7,045	818,397,317
26. Total Individual Annuities	21,330,927	456	21,330,927	0	0	0	0	456	21,330,927	177,805	100	16,213,433	4	(39,107)	7,377	819,759,439
Group Annuities																
27. Fixed	2,380,275	0	2,380,275	0	0	0	0	0	2,380,275	0	5	1,294,740	3	322,793	56	9,523,077
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	3	1,315,270	4	6,288,686	41	47,021,227
31. Life contingent payout	45,012	0	45,012	0	0	0	0	0	45,012	0	1	0	1	0	22	0
32. Other (f)	288,416	9	288,416	0	0	0	0	9	288,416	0	0	0	0	0	249	0
33. Total Group Annuities	2,713,702	9	2,713,702	0	0	0	0	9	2,713,702	0	9	2,610,010	8	6,611,478	368	56,544,304
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	3	834
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16	32,338	68	973,620	2,535	8,687,670
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(45)	6	3,093
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(172)	0	843
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	44	15,458	77	28,875	79	35,922
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(162)	(276,286)	2,450	5,211,038
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,498	694,357	(2,915)	218,836	22,497	4,056,573
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,558	742,152	(2,932)	944,830	27,570	17,995,973
47. TOTAL	42,327,449	925	41,451,353	0	0	0	0	925	41,451,353	3,252,979	4,334	482,629,594	(5,047)	(415,146,667)	57,650	7,321,154,629

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 131 2) covering number of lives: 131 3) face amount $ 244,553,654

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 13,702 Group: $ 0 Total: $ 13,702

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	3,996	0	0	0	0	0	0	640,366	50,609	120,747	2	811,724
2. Whole	35,030,307	0	18,869	149	31,160	0	50,177	18,519,460	357,498	5,887,903	1,446,829	26,211,690
3. Term	33,779,354	0	22,654	51,147	27,398	0	101,199	27,367,383	411	332,592	107,968	27,808,354
4. Indexed	35,471,133	0	0	0	0	0	0	3,612,390	0	3,096,262	0	6,708,652
5. Universal	17,879,474	0	0	0	0	0	0	58,452,566	0	9,681,132	472,536	68,606,234
6. Universal with secondary guarantees	16,854,671	0	0	0	0	0	0	39,422,360	0	178,850	0	39,601,210
7. Variable	89,578	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	2,607,889	0	0	0	0	0	0	5,931,557	0	3,558,573	0	9,490,130
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	141,716,403	0	41,523	51,296	58,558	0	151,377	153,946,083	408,518	22,856,058	2,027,335	179,237,994
Group Life												
12. Whole	3,992,294	0	0	0	0	0	0	7,873,422	137,641	1,070,518	0	9,081,580
13. Term	2,844,907	0	0	0	0	0	0	1,574,289	0	0	0	1,574,289
14. Universal	24,682	0	0	0	0	0	0	3,835,662	0	2,231,741	0	6,067,404
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	1,764	0	0	0	0	0	0	0	0	0	0	0
17. Credit	228,105	0	0	0	0	0	0	85,900	0	0	0	85,900
18. Other (f)	93,062	0	0	0	0	0	0	50,000	0	0	0	50,000
19. Total Group Life	7,184,814	0	0	0	0	0	0	13,419,274	137,641	3,302,259	0	16,859,173
Individual Annuities												
20. Fixed	900,059	0	0	0	0	0	0	16,311,298	0	45,014,877	0	61,326,176
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	52,747,425	0	0	0	0	0	0	41,491,868	0	194,100,589	0	235,592,457
24. Life contingent payout	0	0	0	0	0	0	0	24,702,347	0	0	0	24,702,347
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	53,647,484	0	0	0	0	0	0	82,505,513	0	239,115,466	0	321,620,979
Group Annuities												
27. Fixed	17,500	23,748,520	0	0	0	0	0	7,852,694	0	45,572,297	0	53,424,992
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	6,000	79,094,047	0	0	0	0	0	44,500	0	132,977,481	0	133,021,981
31. Life contingent payout	0	0	0	0	0	0	0	639,787	0	0	0	639,787
32. Other (f)	0	11,590,492	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	23,500	114,433,059	0	0	0	0	0	8,536,981	0	178,549,778	0	187,086,759
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	17,736,948	0	0	0	0	0	0	XXX	XXX	XXX	14,788,600	14,788,600
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	38	38
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	19,329	0	0	0	0	0	0	XXX	XXX	XXX	76,468	76,468
43. Disability income (d)	932,109	0	0	0	0	0	0	XXX	XXX	XXX	513,827	513,827
44. Long-term care (d)	10,353,443	0	0	0	0	0	0	XXX	XXX	XXX	12,808,696	12,808,696
45. Other health (d)	20,438,930	0	0	0	0	0	0	XXX	XXX	XXX	10,983,677	10,983,677
46. Total Accident and Health	49,480,759	0	0	0	0	0	0	XXX	XXX	XXX	39,171,305	39,171,305
47. Total	252,052,960 (c)	114,433,059	41,523	51,296	58,558	0	151,377	258,407,851	546,159	443,823,561	41,198,640	743,976,210

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	655,024	1,752	690,975	0	0	0	0	1,752	690,975	65,324	0	0	0	0	0	0
2. Whole	11,649,240	2,526	12,128,964	0	0	0	0	2,526	12,128,964	2,035,878	0	0	(15)	(1,394,844)	160	8,902,830
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(50,530)	16	340,056
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,628	599,507,324	(452)	(138,824,679)	11,395	3,634,795,118
5. Universal	17,905,415	133	21,594,166	0	0	0	0	133	21,594,166	1,786,811	0	0	(187)	(7,335,265)	414	21,583,664
6. Universal with secondary guarantees	649,147	19	580,967	0	0	0	0	19	580,967	109,335	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	1	15,374	(39)	(12,758,234)	1,637	458,679,580
9. Credit	194,443	14	212,614	0	0	0	0	14	212,614	0	0	0	2	13,728	0	0
10. Other (f)	119,008,130	1,897	119,346,729	0	0	0	0	1,897	119,346,729	10,971,825	3,177	880,465,354	(10,049)	(1,097,769,693)	171,587	18,765,546,587
11. Total Individual Life	150,061,399	6,341	154,554,416	0	0	0	0	6,341	154,554,416	14,969,173	4,806	1,479,988,052	(10,741)	(1,258,119,517)	185,209	22,889,847,835
Group Life																
12. Whole	812,362	121	827,362	0	0	0	0	121	827,362	0	0	0	0	(864,973)	0	7,175,905
13. Term	116,325	5	176,500	0	0	0	0	5	176,500	50,000	0	0	0	0	0	0
14. Universal	2,513,319	78	2,160,848	0	0	0	0	78	2,160,848	999,561	0	0	(4)	(761,746)	66	31,588,051
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	1	500,000	1	500,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	10,344,516	1,943	10,289,740	0	0	0	0	1,943	10,289,740	568,475	1,739	77,898,397	(2,393)	(127,005,124)	12,511	983,821,986
19. Total Group Life	13,786,522	2,147	13,454,450	0	0	0	0	2,147	13,454,450	1,618,036	1,739	77,898,397	(2,396)	(128,131,843)	12,578	1,023,085,943
Individual Annuities																
20. Fixed	191,116	6	191,116	0	0	0	0	6	191,116	11,865	0	0	24	(116,666)	603	4,202,446
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	718,103	0	0	0	0	0	0
24. Life contingent payout	24,702,347	0	24,702,347	0	0	0	0	0	24,702,347	0	0	0	78	0	1,672	0
25. Other (f)	57,612,050	1,516	57,612,050	0	0	0	0	1,516	57,612,050	0	421	66,418,026	0	0	25,191	3,137,825,658
26. Total Individual Annuities	82,505,513	1,522	82,505,513	0	0	0	0	1,522	82,505,513	729,969	421	66,418,026	102	(116,666)	27,466	3,142,028,104
Group Annuities																
27. Fixed	6,699,605	0	6,699,605	0	0	0	0	0	6,699,605	969,765	46	7,091,157	37	11,232,920	751	118,139,608
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	34	28,452,784	30	84,668,032	267	508,808,897
31. Life contingent payout	639,787	0	639,787	0	0	0	0	0	639,787	0	2	0	20	0	232	0
32. Other (f)	1,197,589	35	1,197,589	0	0	0	0	35	1,197,589	0	5	458,253	0	0	1,048	458,253
33. Total Group Annuities	8,536,981	35	8,536,981	0	0	0	0	35	8,536,981	969,765	87	36,002,195	87	95,900,952	2,298	627,406,759
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(77)	6	577
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	6	4,706
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36	82,119	326	796,408	8,876	23,916,090
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	2,919	(121)	155,072	855	419,068
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,229	387,236	213	262,105	2,844	1,050,552
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(296)	(160,288)	4,653	10,934,612
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,165	1,887,053	(31,933)	1,786,474	177,265	11,365,847
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,439	2,359,328	(31,812)	2,839,693	194,505	47,691,453
47. TOTAL	254,890,414	10,045	259,051,359	0	0	0	0	10,045	259,051,359	18,286,943	14,492	1,662,665,998	(44,759)	(1,287,627,380)	422,055	27,730,060,094

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 2,922 2) covering number of lives: 2,922 3) face amount $ 1,930,625,467

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 56,859 Group: $ 0 Total: $ 56,859

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	1,924,893	0	293	0	0	0	293	591,959	3,938	253,250	349,554	1,198,701
3. Term	2,588,516	0	2,585	5,125	1,108	0	8,818	1,832,432	0	12,957	64,422	1,909,812
4. Indexed	2,087,316	0	0	0	0	0	0	0	0	759	0	759
5. Universal	224,775	0	0	0	0	0	0	903,036	0	451,005	16,982	1,371,022
6. Universal with secondary guarantees	3,366,203	0	0	0	0	0	0	10,320,341	0	0	0	10,320,341
7. Variable	21,099	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	138,541	0	0	0	0	0	0	123,277	0	112,107	0	235,384
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	10,351,342	0	2,878	5,125	1,108	0	9,110	13,771,045	3,938	830,079	430,958	15,036,019
Group Life												
12. Whole	206,213	0	0	0	0	0	0	379,102	0	6,608	0	385,710
13. Term	157,685	0	0	0	0	0	0	13,650	0	0	0	13,650
14. Universal	0	0	0	0	0	0	0	179,871	0	18,215	0	198,086
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	231	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	364,129	0	0	0	0	0	0	572,623	0	24,824	0	597,446
Individual Annuities												
20. Fixed	7,373	0	0	0	0	0	0	305,980	0	1,504,515	0	1,810,495
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	5,596,519	0	0	0	0	0	0	11,303,858	0	18,543,434	0	29,847,292
24. Life contingent payout	0	0	0	0	0	0	0	938,370	0	0	0	938,370
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	5,603,892	0	0	0	0	0	0	12,548,208	0	20,047,949	0	32,596,157
Group Annuities												
27. Fixed	600	762,381	0	0	0	0	0	421,228	0	2,635,650	0	3,056,878
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	1,764,694	0	0	0	0	0	26,947	0	7,399,787	0	7,426,734
31. Life contingent payout	0	0	0	0	0	0	0	42,596	0	0	0	42,596
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	600	2,527,075	0	0	0	0	0	490,770	0	10,035,437	0	10,526,208
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	72,784	0	0	0	0	0	0	XXX	XXX	XXX	54,739	54,739
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	677	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	46,636	0	0	0	0	0	0	XXX	XXX	XXX	26,590	26,590
44. Long-term care (d)	1,333,529	0	0	0	0	0	0	XXX	XXX	XXX	1,941,243	1,941,243
45. Other health (d)	887,681	0	0	0	0	0	0	XXX	XXX	XXX	599,443	599,443
46. Total Accident and Health	2,341,307	0	0	0	0	0	0	XXX	XXX	XXX	2,622,016	2,622,016
47. Total	18,661,270 (c)	2,527,075	2,878	5,125	1,108	0	9,110	27,382,646	3,938	30,938,289	3,052,973	61,377,846

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	2	0	0	0	0	0	2	0	0	0	0	0	0	0	0
2. Whole	34,478	11	47,203	0	0	0	0	11	47,203	7,506	0	0	(2)	(2,000,000)	13	1,135,729
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	(1,810)	4	113,030
4. Indexed	0	0	0	0	0	0	0	0	0	0	173	68,782,680	(50)	(19,197,718)	677	247,189,049
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	5	442,425	15	862,054
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(9)	895,929	117	33,011,063
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(270)	(1,741,182)	0	0
10. Other (f)	12,723,013	124	13,727,780	0	0	0	0	124	13,727,780	1,913,963	191	58,498,830	(353)	(30,903,355)	5,719	1,305,083,863
11. Total Individual Life	12,757,490	137	13,774,983	0	0	0	0	137	13,774,983	1,921,468	364	127,281,510	(679)	(52,505,711)	6,545	1,587,394,788
Group Life																
12. Whole	4,095	1	4,095	0	0	0	0	1	4,095	0	0	0	0	(11,005)	0	65,643
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	4	179,871	0	0	0	0	4	179,871	0	0	0	0	0	8	163,650
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	388,657	104	388,657	0	0	0	0	104	388,657	18,837	56	2,195,000	(80)	(4,887,556)	547	45,143,336
19. Total Group Life	392,752	109	572,623	0	0	0	0	109	572,623	18,837	56	2,195,000	(80)	(4,898,561)	555	45,372,629
Individual Annuities																
20. Fixed	(10,000)	0	(10,000)	0	0	0	0	0	(10,000)	4,182	0	0	(2)	(10,371)	44	361,215
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	65,085	0	0	0	0	0	0
24. Life contingent payout	938,370	0	938,370	0	0	0	0	0	938,370	0	0	0	4	0	46	0
25. Other (f)	11,619,839	55	11,619,839	0	0	0	0	55	11,619,839	0	38	7,341,381	0	0	1,758	214,617,381
26. Total Individual Annuities	12,548,208	55	12,548,208	0	0	0	0	55	12,548,208	69,267	38	7,341,381	2	(10,371)	1,848	214,978,596
Group Annuities																
27. Fixed	159,652	0	159,652	0	0	0	0	0	159,652	9,756	2	78,046	1	(727,650)	16	6,260,185
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	2	85,209	1	4,571,939	17	27,109,251
31. Life contingent payout	42,596	0	42,596	0	0	0	0	0	42,596	0	0	0	0	0	4	0
32. Other (f)	288,523	7	288,523	0	0	0	0	7	288,523	0	0	0	0	0	56	0
33. Total Group Annuities	490,770	7	490,770	0	0	0	0	7	490,770	9,756	4	163,255	2	3,844,289	93	33,369,436
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	14,641	(47)	(18,281)	172	409,056
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(4)	(2,136)	13	6,653
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(71)	0	672
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11	3,799	19	8,492	23	10,644
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(25)	41,481	602	1,464,143
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	177	63,866	(3,501)	2,399	15,200	568,441
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	195	82,306	(3,558)	31,885	16,010	2,459,609
47. TOTAL	26,189,221	308	27,386,584	0	0	0	0	308	27,386,584	2,019,328	657	137,063,451	(4,313)	(53,538,468)	25,051	1,883,575,058

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 8 2) covering number of lives: 8 3) face amount $ 3,471,456

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 3,559 Group: $ 0 Total: $ 3,559

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	23,419	0	0	0	0	0	0	285,883	18,344	53,952	114	358,294
2. Whole	31,402,981	0	20,470	96	50,222	0	70,788	17,924,288	195,084	4,258,340	1,237,417	23,615,128
3. Term	19,014,076	0	6,269	12,495	8,328	0	27,092	23,311,598	0	153,179	38,409	23,503,186
4. Indexed	9,011,864	0	0	0	0	0	0	771,731	0	429,677	0	1,201,408
5. Universal	4,883,597	0	0	0	0	0	0	14,910,881	0	2,394,112	177,484	17,482,477
6. Universal with secondary guarantees	5,202,259	0	0	0	0	0	0	3,116,115	0	13,170	0	3,129,286
7. Variable	58,396	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,584,316	0	0	0	0	0	0	3,858,404	0	1,422,157	0	5,280,561
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	71,180,910	0	26,739	12,591	58,550	0	97,881	64,178,899	213,428	8,724,587	1,453,424	74,570,339
Group Life												
12. Whole	129,679	0	0	0	0	0	0	1,175,920	11,905	11,417	0	1,199,243
13. Term	338,268	0	0	0	0	0	0	245,281	0	0	0	245,281
14. Universal	7,802	0	0	0	0	0	0	1,670,441	0	302,136	0	1,972,577
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	12,199	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	20,064	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	508,012	0	0	0	0	0	0	3,091,643	11,905	313,553	0	3,417,101
Individual Annuities												
20. Fixed	88,367	0	0	0	0	0	0	3,649,883	0	9,707,429	0	13,357,313
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	14,679,600	0	0	0	0	0	0	12,067,044	0	65,233,879	0	77,300,922
24. Life contingent payout	0	0	0	0	0	0	0	4,366,199	0	0	0	4,366,199
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	14,767,967	0	0	0	0	0	0	20,083,126	0	74,941,308	0	95,024,434
Group Annuities												
27. Fixed	2,400	37,714,667	0	0	0	0	0	2,509,358	0	2,607,007	0	5,116,365
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	25,214,865	0	0	0	0	0	272,509	0	22,371,030	0	22,643,539
31. Life contingent payout	0	0	0	0	0	0	0	177,214	0	0	0	177,214
32. Other (f)	0	32,899	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	2,400	62,962,430	0	0	0	0	0	2,959,081	0	24,978,037	0	27,937,118
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	2,713,203	0	0	0	0	0	0	XXX	XXX	XXX	2,143,634	2,143,634
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	8,749	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	3,082	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	435,418	0	0	0	0	0	0	XXX	XXX	XXX	102,379	102,379
44. Long-term care (d)	5,973,381	0	0	0	0	0	0	XXX	XXX	XXX	9,947,200	9,947,200
45. Other health (d)	11,739,087	0	0	0	0	0	0	XXX	XXX	XXX	5,629,553	5,629,553
46. Total Accident and Health	20,872,920	0	0	0	0	0	0	XXX	XXX	XXX	17,822,765	17,822,765
47. Total	107,332,209 (c)	62,962,430	26,739	12,591	58,550	0	97,881	90,312,749	225,333	108,957,486	19,276,189	218,771,758

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	303,737	435	304,227	0	0	0	0	435	304,227	51,660	0	0	0	0	0	0
2. Whole	8,456,524	1,441	9,255,595	0	0	0	0	1,441	9,255,595	1,328,002	0	0	(2)	(2,721,005)	164	2,857,080
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	4	195,550
4. Indexed	0	0	0	0	0	0	0	0	0	0	613	200,778,111	(60)	(8,701,619)	2,814	877,014,339
5. Universal	2,522,633	52	3,549,461	0	0	0	0	52	3,549,461	128,338	0	0	(5)	(65,107)	92	4,957,257
6. Universal with secondary guarantees	0	2	26,206	0	0	0	0	2	26,206	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,652,851	10	1,560,132	0	0	0	0	10	1,560,132	92,719	0	0	17	9,377,901	837	210,059,439
9. Credit	8,236	0	8,236	0	0	0	0	0	8,236	0	0	0	0	0	0	0
10. Other (f)	48,808,996	2,025	49,640,206	0	0	0	0	2,025	49,640,206	3,615,891	3,907	601,026,695	(8,274)	(596,340,438)	120,208	8,391,574,018
11. Total Individual Life	61,752,977	3,965	64,344,063	0	0	0	0	3,965	64,344,063	5,216,611	4,520	801,804,806	(8,324)	(598,450,268)	124,119	9,486,657,682
Group Life																
12. Whole	256,042	31	256,042	0	0	0	0	31	256,042	0	0	0	0	(268,952)	0	2,484,195
13. Term	30,026	4	216,116	0	0	0	0	4	216,116	(93,528)	0	0	0	0	0	0
14. Universal	246,908	55	1,377,905	0	0	0	0	55	1,377,905	0	0	0	(2)	(79,274)	44	6,623,155
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	1,978,485	54	1,250,223	0	0	0	0	54	1,250,223	752,559	2,042	89,542,928	(2,030)	(81,839,495)	10,110	493,844,138
19. Total Group Life	2,511,461	144	3,100,286	0	0	0	0	144	3,100,286	659,031	2,042	89,542,928	(2,032)	(82,187,722)	10,154	502,951,488
Individual Annuities																
20. Fixed	128,105	2	128,105	0	0	0	0	2	128,105	23,953	0	0	(12)	(48,406)	268	1,984,574
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	93,726	0	0	0	0	0	0
24. Life contingent payout	4,366,199	0	4,366,199	0	0	0	0	0	4,366,199	0	0	0	11	0	160	0
25. Other (f)	15,588,822	271	15,588,822	0	0	0	0	271	15,588,822	0	88	20,759,736	0	0	5,875	857,999,524
26. Total Individual Annuities	20,083,126	273	20,083,126	0	0	0	0	273	20,083,126	117,679	88	20,759,736	(1)	(48,406)	6,303	859,984,098
Group Annuities																
27. Fixed	2,242,590	0	2,242,590	0	0	0	0	0	2,242,590	236,381	16	1,000,484	2	30,021,199	999	49,105,565
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	1	10	25,087,612	6	14,436,781	90	79,018,931
31. Life contingent payout	177,214	0	177,214	0	0	0	0	0	177,214	0	0	0	1	0	64	0
32. Other (f)	539,277	19	539,277	0	0	0	0	19	539,277	0	0	0	0	0	232	0
33. Total Group Annuities	2,959,081	19	2,959,081	0	0	0	0	19	2,959,081	236,382	26	26,088,096	9	44,457,980	1,385	128,124,496
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	4	771
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	42,576	(12)	58,502	1,717	4,172,347
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	103	35,537	57	12,124	443	228,108
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(990)	0	3,043
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	261	214,549	279	239,456	512	452,034
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(178)	(307,175)	2,932	6,571,062
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,140	1,310,607	(9,678)	823,215	59,957	8,685,835
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,526	1,603,270	(9,532)	825,131	65,565	20,113,200
47. TOTAL	87,306,646	4,401	90,486,556	0	0	0	0	4,401	90,486,556	6,229,702	10,202	939,798,835	(19,880)	(635,403,285)	207,525	10,997,830,965

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1,016 2) covering number of lives: 1,016 3) face amount $ 268,723,430

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 59,054 Group: $ 0 Total: $ 59,054

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	500	0	0	0	500
2. Whole	1,306,865	0	1,624	0	5,127	0	6,751	1,282,143	0	82,809	371,029	1,735,981
3. Term	3,396,417	0	2,663	782	1,803	0	5,247	3,029,579	0	(113,463)	6,270	2,922,386
4. Indexed	1,315,958	0	0	0	0	0	0	644,246	0	255,516	0	899,762
5. Universal	1,136,798	0	0	0	0	0	0	2,557,812	0	1,635,824	13,543	4,207,179
6. Universal with secondary guarantees	1,540,123	0	0	0	0	0	0	3,321,514	0	0	0	3,321,514
7. Variable	43,054	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	423,971	0	0	0	0	0	0	641,068	0	890,781	0	1,531,849
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	9,163,186	0	4,287	782	6,930	0	11,998	11,476,863	0	2,751,467	390,842	14,619,172
Group Life												
12. Whole	37,936	0	0	0	0	0	0	57,543	0	4,888	0	62,431
13. Term	84,656	0	0	0	0	0	0	213,658	0	0	0	213,658
14. Universal	36,518	0	0	0	0	0	0	162,081	0	185,824	0	347,905
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	1,245	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	160,355	0	0	0	0	0	0	433,282	0	190,712	0	623,994
Individual Annuities												
20. Fixed	801,690	0	0	0	0	0	0	1,274,647	0	3,902,549	0	5,177,196
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	2,142,669	0	0	0	0	0	0	1,430,941	0	6,331,691	0	7,762,632
24. Life contingent payout	0	0	0	0	0	0	0	916,151	0	0	0	916,151
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	2,944,359	0	0	0	0	0	0	3,621,739	0	10,234,240	0	13,855,979
Group Annuities												
27. Fixed	0	173,107	0	0	0	0	0	236,877	0	812,532	0	1,049,409
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	3,977,516	0	0	0	0	0	0	0	2,166,960	0	2,166,960
31. Life contingent payout	0	0	0	0	0	0	0	5,654	0	0	0	5,654
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	4,150,622	0	0	0	0	0	242,531	0	2,979,492	0	3,222,023
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	224,086	0	0	0	0	0	0	XXX	XXX	XXX	136,763	136,763
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	18,224	0	0	0	0	0	0	XXX	XXX	XXX	24,819	24,819
44. Long-term care (d)	3,633,272	0	0	0	0	0	0	XXX	XXX	XXX	8,769,087	8,769,087
45. Other health (d)	1,314,987	0	0	0	0	0	0	XXX	XXX	XXX	891,847	891,847
46. Total Accident and Health	5,190,569	0	0	0	0	0	0	XXX	XXX	XXX	9,822,515	9,822,515
47. Total	17,458,469 (c)	4,150,622	4,287	782	6,930	0	11,998	15,774,415	0	16,155,911	10,213,358	42,143,683

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	500	1	500	0	0	0	0	1	500	0	0	0	0	0	0	0
2. Whole	303,045	42	348,184	0	0	0	0	42	348,184	0	0	0	2	105,000	12	916,000
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	115	38,689,303	(13)	(2,122,277)	367	124,984,465
5. Universal	0	1	58,322	0	0	0	0	1	58,322	0	0	0	(7)	(287,105)	146	9,282,394
6. Universal with secondary guarantees	0	1	9,542	0	0	0	0	1	9,542	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	1	641,068	0	0	0	0	1	641,068	0	1	6,367	(8)	3,817,622	283	60,418,806
9. Credit	634	0	699	0	0	0	0	0	699	0	0	0	0	0	0	0
10. Other (f)	10,650,217	152	10,419,246	0	0	0	0	152	10,419,246	786,811	152	63,414,927	(627)	(116,347,873)	8,789	2,131,142,931
11. Total Individual Life	10,954,396	198	11,477,562	0	0	0	0	198	11,477,562	786,811	268	102,110,597	(653)	(114,834,633)	9,597	2,326,744,596
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	2	175,000	0	0	0	0	2	175,000	0	0	0	0	0	0	0
14. Universal	295,802	5	58,104	0	0	0	0	5	58,104	650,000	0	0	(2)	169,213	17	6,060,523
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	200,178	36	200,178	0	0	0	0	36	200,178	3,886	67	2,495,107	(337)	(11,939,518)	294	29,846,296
19. Total Group Life	495,980	43	433,282	0	0	0	0	43	433,282	653,886	67	2,495,107	(339)	(11,770,305)	311	35,906,819
Individual Annuities																
20. Fixed	(4,683)	1	(4,683)	0	0	0	0	1	(4,683)	134	0	0	(34)	(140,524)	578	4,894,547
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0
24. Life contingent payout	916,151	0	916,151	0	0	0	0	0	916,151	0	0	0	1	0	83	0
25. Other (f)	2,710,271	143	2,710,271	0	0	0	0	143	2,710,271	0	49	3,069,935	0	0	2,050	165,277,272
26. Total Individual Annuities	3,621,739	144	3,621,739	0	0	0	0	144	3,621,739	135	49	3,069,935	(33)	(140,524)	2,711	170,171,819
Group Annuities																
27. Fixed	130,405	0	130,405	0	0	0	0	0	130,405	0	1	85	(1)	(61,398)	31	2,843,589
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1	80,817	1	568,880	12	30,042,870
31. Life contingent payout	5,654	0	5,654	0	0	0	0	0	5,654	0	1	0	1	0	3	0
32. Other (f)	106,472	6	106,472	0	0	0	0	6	106,472	0	0	0	0	0	105	0
33. Total Group Annuities	242,531	6	242,531	0	0	0	0	6	242,531	0	3	80,902	1	507,481	151	32,886,459
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	3	384
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	15,437	(35)	7,473	182	476,135
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	1,133
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	4,100	12	4,584	57	21,357
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(165)	(470,256)	1,782	3,976,873
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	609	116,921	(5,016)	62,944	18,560	1,102,967
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	626	136,458	(5,204)	(395,255)	20,586	5,578,849
47. TOTAL	15,314,647	391	15,775,114	0	0	0	0	391	15,775,114	1,440,833	1,013	107,892,998	(6,228)	(126,633,236)	33,356	2,571,288,543

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 104 2) covering number of lives: 104 3) face amount $ 12,709,564

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 12,927 Group: $ 0 Total: $ 12,927

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	5,086	0	0	0	0	0	0	241,072	7,778	41,309	51	290,210
2. Whole	22,061,967	0	13,112	24	6,629	0	19,765	13,965,691	84,740	3,141,156	1,041,357	18,232,944
3. Term	22,456,827	0	13,249	30,985	8,470	0	52,704	21,593,790	0	90,064	27,012	21,710,866
4. Indexed	17,852,381	0	0	0	0	0	0	1,123,532	0	1,827,504	0	2,951,036
5. Universal	4,674,532	0	0	0	0	0	0	15,449,430	0	4,231,393	449,127	20,129,950
6. Universal with secondary guarantees	5,634,143	0	0	0	0	0	0	16,509,143	0	38,641	0	16,547,784
7. Variable	80,068	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,020,354	0	0	0	0	0	0	2,828,512	0	2,117,362	0	4,945,874
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	73,785,357	0	26,361	31,009	15,099	0	72,469	71,711,170	92,518	11,487,431	1,517,546	84,808,664
Group Life												
12. Whole	1,577,607	0	0	0	0	0	0	3,225,772	7,768	207,493	0	3,441,033
13. Term	2,097,201	0	0	0	0	0	0	1,696,977	0	0	0	1,696,977
14. Universal	44,263	0	0	0	0	0	0	1,427,120	0	645,649	0	2,072,769
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	5,406	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	1,440	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	3,725,917	0	0	0	0	0	0	6,349,868	7,768	853,143	0	7,210,779
Individual Annuities												
20. Fixed	146,616	0	0	0	0	0	0	4,082,112	0	10,243,257	0	14,325,369
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	11,529,940	0	0	0	0	0	0	10,727,228	0	63,570,467	0	74,297,695
24. Life contingent payout	0	0	0	0	0	0	0	4,168,785	0	0	0	4,168,785
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	11,676,556	0	0	0	0	0	0	18,978,125	0	73,813,724	0	92,791,849
Group Annuities												
27. Fixed	15,600	135,595,885	0	0	0	0	0	2,812,640	0	74,405,340	0	77,217,980
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	35,011,889	0	0	0	0	0	70,027	0	46,637,280	0	46,707,306
31. Life contingent payout	0	0	0	0	0	0	0	329,364	0	0	0	329,364
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	15,600	170,607,774	0	0	0	0	0	3,212,030	0	121,042,620	0	124,254,650
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	188,867	0	0	0	0	0	0	XXX	XXX	XXX	177,340	177,340
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	7,246	0	0	0	0	0	0	XXX	XXX	XXX	492	492
43. Disability income (d)	721,697	0	0	0	0	0	0	XXX	XXX	XXX	330,409	330,409
44. Long-term care (d)	6,784,285	0	0	0	0	0	0	XXX	XXX	XXX	10,070,454	10,070,454
45. Other health (d)	16,532,047	0	0	0	0	0	0	XXX	XXX	XXX	8,447,704	8,447,704
46. Total Accident and Health	24,234,142	0	0	0	0	0	0	XXX	XXX	XXX	19,026,399	19,026,399
47. Total	113,437,572 (c)	170,607,774	26,361	31,009	15,099	0	72,469	100,251,194	100,286	207,196,918	20,543,945	328,092,342

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	242,838	811	248,850	0	0	0	0	811	248,850	45,711	0	0	0	0	0	0
2. Whole	6,622,520	1,193	7,664,311	0	0	0	0	1,193	7,664,311	1,267,888	0	0	(8)	1,432,293	199	12,100,495
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(31,530)	24	365,663
4. Indexed	0	0	0	0	0	0	0	0	0	0	982	327,441,037	(225)	(53,208,639)	5,398	1,722,035,593
5. Universal	5,865,508	68	5,638,949	0	0	0	0	68	5,638,949	414,077	0	0	(16)	(901,817)	277	15,511,163
6. Universal with secondary guarantees	10,680	11	212,345	0	0	0	0	11	212,345	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	2	55,416	47	17,326,608	639	168,746,477
9. Credit	(295)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	58,213,464	1,425	58,019,732	0	0	0	0	1,425	58,019,732	5,163,919	2,813	703,919,362	(6,542)	(683,939,424)	95,494	10,313,641,945
11. Total Individual Life	70,954,714	3,508	71,784,188	0	0	0	0	3,508	71,784,188	6,891,595	3,797	1,031,415,815	(6,746)	(719,322,508)	102,031	12,232,401,336
Group Life																
12. Whole	386,504	31	183,504	0	0	0	0	31	183,504	203,000	0	0	0	(156,447)	2	991,901
13. Term	105,543	10	711,216	0	0	0	0	10	711,216	0	0	0	0	0	0	0
14. Universal	786,863	57	1,203,788	0	0	0	0	57	1,203,788	58,386	0	0	(1)	(68,408)	10	2,111,755
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	4,227,258	713	4,251,360	0	0	0	0	713	4,251,360	375,724	3,441	166,705,963	(1,941)	(55,821,179)	11,805	898,939,727
19. Total Group Life	5,506,169	811	6,349,868	0	0	0	0	811	6,349,868	637,110	3,441	166,705,963	(1,942)	(56,046,034)	11,817	902,043,383
Individual Annuities																
20. Fixed	91,288	1	91,288	0	0	0	0	1	91,288	3,222	0	0	(23)	(94,993)	408	3,370,977
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	164,640	0	0	0	0	0	0
24. Life contingent payout	4,168,785	0	4,168,785	0	0	0	0	0	4,168,785	0	0	0	7	0	218	0
25. Other (f)	14,718,052	285	14,718,052	0	0	0	0	285	14,718,052	0	82	14,261,290	0	0	6,241	810,927,580
26. Total Individual Annuities	18,978,125	286	18,978,125	0	0	0	0	286	18,978,125	167,862	82	14,261,290	(16)	(94,993)	6,867	814,298,557
Group Annuities																
27. Fixed	2,606,244	0	2,606,244	0	0	0	0	0	2,606,244	65,220	28	118,546,054	19	56,767,895	387	166,708,622
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	3,213	15	8,633,985	19	26,606,985	131	169,026,757
31. Life contingent payout	329,364	0	329,364	0	0	0	0	0	329,364	0	0	0	13	0	143	0
32. Other (f)	276,423	11	276,423	0	0	0	0	11	276,423	0	2	210,231	0	0	366	210,231
33. Total Group Annuities	3,212,030	11	3,212,030	0	0	0	0	11	3,212,030	68,433	45	127,390,270	51	83,374,880	1,027	335,945,610
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	5	1,178
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	36,302	(264)	(159,237)	795	2,148,602
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	240	(45)	3,941	237	113,252
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(1,629)	0	7,190
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,936	784,130	811	426,298	2,055	903,393
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(227)	(360,547)	3,038	7,276,937
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,552	2,385,555	(26,811)	1,317,597	140,163	13,396,739
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,507	3,206,227	(26,536)	1,226,423	146,293	23,847,291
47. TOTAL	98,651,038	4,616	100,324,211	0	0	0	0	4,616	100,324,211	7,765,000	14,872	1,342,979,566	(35,188)	(690,862,232)	268,035	14,308,536,177

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 982 2) covering number of lives: 982 3) face amount $ 255,999,803

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 62,766 Group: $ 9,760,687 Total: $ 9,823,453

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	2,182	0	0	0	0	0	0	103,862	10,564	20,004	180	134,610
2. Whole	55,675,106	0	73,459	50	21,943	0	95,452	31,915,682	118,352	6,649,503	4,349,822	43,033,359
3. Term	92,193,699	0	51,930	208,833	41,580	0	302,343	81,850,812	0	248,903	304,565	82,404,280
4. Indexed	215,364,698	0	0	0	0	0	0	31,068,239	0	14,672,124	31,408	45,771,771
5. Universal	28,608,938	0	0	0	0	0	0	104,583,465	0	13,065,654	35,185	117,684,304
6. Universal with secondary guarantees	37,138,135	0	0	0	0	0	0	57,202,838	0	339,584	0	57,542,423
7. Variable	434,811	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	13,882,118	0	0	0	0	0	0	25,572,507	0	44,609,591	0	70,182,098
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	443,299,687	0	125,389	208,883	63,523	0	397,795	332,297,407	128,916	79,605,363	4,721,160	416,752,846
Group Life												
12. Whole	2,474,639	0	0	0	0	0	0	5,099,237	52,807	2,679,177	0	7,831,221
13. Term	3,914,475	0	0	0	0	0	0	2,737,403	2,000	69	0	2,739,472
14. Universal	208,362	0	0	0	0	0	0	5,895,996	0	1,829,272	0	7,725,268
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	21,890	0	0	0	0	0	0	15,808	0	0	0	15,808
18. Other (f)	48,363	0	0	0	0	0	0	0	0	2,217	0	2,217
19. Total Group Life	6,667,730	0	0	0	0	0	0	13,748,444	54,807	4,510,734	0	18,313,985
Individual Annuities												
20. Fixed	2,360,441	0	0	0	0	0	0	18,690,462	0	60,659,048	0	79,349,510
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	80,182,044	0	0	0	0	0	0	78,529,828	0	298,880,369	0	377,410,198
24. Life contingent payout	0	0	0	0	0	0	0	40,476,887	0	0	0	40,476,887
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	82,542,485	0	0	0	0	0	0	137,697,177	0	359,539,417	0	497,236,595
Group Annuities												
27. Fixed	1,000,849	37,194,858	0	0	0	0	0	12,570,057	0	68,276,672	0	80,846,729
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	86,015,641	0	0	0	0	0	666,957	0	117,245,567	0	117,912,524
31. Life contingent payout	0	0	0	0	0	0	0	452,073	0	0	0	452,073
32. Other (f)	0	122,596	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	1,000,849	123,333,095	0	0	0	0	0	13,689,086	0	185,522,239	0	199,211,326
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	5,565,682	0	0	0	0	0	0	XXX	XXX	XXX	5,152,993	5,152,993
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	24,045	0	0	0	0	0	0	XXX	XXX	XXX	22,558	22,558
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	8,020	0	0	0	0	0	0	XXX	XXX	XXX	10,174	10,174
43. Disability income (d)	1,593,059	0	0	0	0	0	0	XXX	XXX	XXX	758,557	758,557
44. Long-term care (d)	28,043,162	0	0	0	0	0	0	XXX	XXX	XXX	48,090,121	48,090,121
45. Other health (d)	60,533,777	0	0	0	0	0	0	XXX	XXX	XXX	36,142,017	36,142,017
46. Total Accident and Health	95,767,745	0	0	0	0	0	0	XXX	XXX	XXX	90,176,421	90,176,421
47. Total	629,278,495 (c)	123,333,095	125,389	208,883	63,523	0	397,795	497,432,114	183,723	629,177,754	94,897,581	1,221,691,173

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	113,876	239	114,426	0	0	0	0	239	114,426	25,267	0	0	0	0	0	0
2. Whole	5,103,091	278	5,106,836	0	0	0	0	278	5,106,836	849,748	0	0	(64)	(13,528,022)	819	131,009,293
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(26)	(1,662,946)	48	4,417,172
4. Indexed	0	0	0	0	0	0	0	0	0	0	15,662	5,565,127,722	(3,069)	(695,011,025)	72,002	24,985,350,694
5. Universal	1,889,847	11	3,169,439	0	0	0	0	11	3,169,439	189,691	0	0	(58)	(1,865,767)	736	41,592,399
6. Universal with secondary guarantees	9,542	50	434,485	0	0	0	0	50	434,485	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	5,116,429	9	2,753,054	0	0	0	0	9	2,753,054	2,706,092	6	341,905	(213)	(36,766,921)	9,163	2,513,419,616
9. Credit	44,915	27	32,550	0	0	0	0	27	32,550	0	0	0	0	0	0	0
10. Other (f)	321,171,804	4,403	321,496,476	0	0	0	0	4,403	321,496,476	41,277,360	8,345	3,443,070,776	(15,286)	(2,905,875,247)	190,036	45,555,123,261
11. Total Individual Life	333,449,505	5,017	333,107,268	0	0	0	0	5,017	333,107,268	45,048,157	24,013	9,008,540,403	(18,716)	(3,654,709,928)	272,804	73,230,912,435
Group Life																
12. Whole	23,241	9	23,241	0	0	0	0	9	23,241	0	0	0	0	(49,597)	2	463,495
13. Term	84,068	22	1,013,071	0	0	0	0	22	1,013,071	0	0	0	0	0	0	0
14. Universal	58,104	188	5,724,978	0	0	0	0	188	5,724,978	0	0	0	(7)	(3,586,504)	63	38,903,089
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	500,000
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	6,953,603	1,311	7,695,607	0	0	0	0	1,311	7,695,607	533,292	10,225	428,942,632	(8,788)	(340,974,231)	39,791	2,196,190,994
19. Total Group Life	7,119,016	1,530	14,456,897	0	0	0	0	1,530	14,456,897	533,292	10,225	428,942,632	(8,795)	(344,610,331)	39,857	2,236,057,577
Individual Annuities																
20. Fixed	405,339	1	405,339	0	0	0	0	1	405,339	11,315	0	0	(117)	(485,275)	2,093	17,249,636
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	2,346,819	0	0	0	0	0	0
24. Life contingent payout	40,476,887	0	40,476,887	0	0	0	0	0	40,476,887	0	0	0	91	0	1,475	0
25. Other (f)	96,814,951	1,540	96,814,951	0	0	0	0	1,540	96,814,951	0	525	87,493,818	0	0	30,702	4,394,295,507
26. Total Individual Annuities	137,697,177	1,541	137,697,177	0	0	0	0	1,541	137,697,177	2,358,134	525	87,493,818	(26)	(485,275)	34,270	4,411,545,143
Group Annuities																
27. Fixed	11,069,829	0	11,069,829	0	0	0	0	0	11,069,829	627,821	49	16,820,332	40	1,412,051	1,553	101,971,099
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	4,621	19	18,413,355	51	67,050,152	364	505,509,744
31. Life contingent payout	452,073	0	452,073	0	0	0	0	0	452,073	0	8	0	19	0	163	0
32. Other (f)	2,167,184	41	2,167,184	0	0	0	0	41	2,167,184	0	17	857,014	0	0	7,357	857,014
33. Total Group Annuities	13,689,086	41	13,689,086	0	0	0	0	41	13,689,086	632,442	93	36,090,701	110	68,462,203	9,437	608,337,857
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(83)	23	8,864
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149	358,809	(1,711)	(726,755)	7,712	22,184,171
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	50	16,944	(142)	(52,799)	1,420	738,979
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(1,465)	0	7,882
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,609	855,314	1,910	1,131,545	2,108	1,508,672
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1,218)	(1,720,808)	13,946	30,221,227
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,924	7,674,307	(46,931)	6,710,299	343,191	43,124,822
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,732	8,905,374	(48,092)	5,339,934	368,400	97,794,617
47. TOTAL	491,954,785	8,129	498,950,428	0	0	0	0	8,129	498,950,428	48,572,025	56,588	9,569,972,927	(75,519)	(3,926,003,398)	724,768	80,584,647,629

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1,175 2) covering number of lives: 1,175 3) face amount $ 463,351,741

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 235,424 Group: $ 273,924 Total: $ 509,348

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	750	0	1,138	0	1,888
2. Whole	3,408,452	0	2,780	0	328	0	3,109	1,595,843	10,000	298,834	17,073	1,921,750
3. Term	9,217,423	0	7,107	3,294	6,305	0	16,706	9,402,823	0	7,857	0	9,410,679
4. Indexed	23,337,166	0	0	0	0	0	0	4,028,604	0	2,489,260	0	6,517,864
5. Universal	4,051,399	0	0	0	0	0	0	6,448,446	0	155,595,486	180	162,044,112
6. Universal with secondary guarantees	6,863,743	0	0	0	0	0	0	1,810,955	0	36,186	0	1,847,141
7. Variable	17,018	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	4,195,573	0	0	0	0	0	0	5,099,152	0	4,402,822	0	9,501,974
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	51,090,774	0	9,888	3,294	6,633	0	19,815	28,386,573	10,000	162,831,582	17,253	191,245,408
Group Life												
12. Whole	100,239	0	0	0	0	0	0	943,536	7,122	24,177	0	974,835
13. Term	285,792	0	0	0	0	0	0	95,208	0	0	0	95,208
14. Universal	2,095	0	0	0	0	0	0	196,719	0	76,382	0	273,101
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	719	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	388,846	0	0	0	0	0	0	1,235,463	7,122	100,559	0	1,343,144
Individual Annuities												
20. Fixed	227,183	0	0	0	0	0	0	3,320,798	0	5,609,454	0	8,930,252
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	13,617,549	0	0	0	0	0	0	6,162,217	0	36,627,407	0	42,789,624
24. Life contingent payout	0	0	0	0	0	0	0	2,512,395	0	0	0	2,512,395
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	13,844,732	0	0	0	0	0	0	11,995,410	0	42,236,861	0	54,232,271
Group Annuities												
27. Fixed	0	5,266,363	0	0	0	0	0	1,694,553	0	3,299,611	0	4,994,164
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	16,618,118	0	0	0	0	0	123,258	0	21,663,354	0	21,786,612
31. Life contingent payout	0	0	0	0	0	0	0	14,309	0	0	0	14,309
32. Other (f)	0	370,224	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	22,254,705	0	0	0	0	0	1,832,120	0	24,962,965	0	26,795,085
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	500,012	0	0	0	0	0	0	XXX	XXX	XXX	417,352	417,352
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	13,170	0	0	0	0	0	0	XXX	XXX	XXX	722	722
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	26,678	0	0	0	0	0	0	XXX	XXX	XXX	7,998	7,998
44. Long-term care (d)	1,391,649	0	0	0	0	0	0	XXX	XXX	XXX	1,731,011	1,731,011
45. Other health (d)	4,248,629	0	0	0	0	0	0	XXX	XXX	XXX	3,228,867	3,228,867
46. Total Accident and Health	6,180,138	0	0	0	0	0	0	XXX	XXX	XXX	5,385,949	5,385,949
47. Total	71,504,490 (c)	22,254,705	9,888	3,294	6,633	0	19,815	43,449,566	17,122	230,131,967	5,403,202	279,001,857

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	750	5	750	0	0	0	0	5	750	0	0	0	0	0	0	0
2. Whole	226,601	10	108,670	0	0	0	0	10	108,670	47,763	0	0	(41)	(12,361,989)	310	91,283,525
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	118,000
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,156	394,600,648	(401)	(95,155,972)	8,601	2,896,214,617
5. Universal	332,301	2	332,301	0	0	0	0	2	332,301	0	0	0	3	295,171	7	531,312
6. Universal with secondary guarantees	145,268	2	58,244	0	0	0	0	2	58,244	42,288	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	935,957	6	935,957	0	0	0	0	6	935,957	0	3	49,242	(141)	(30,981,096)	2,786	728,227,119
9. Credit	(17)	0	0	0	0	0	0	0	0	0	0	0	323	2,585,596	0	0
10. Other (f)	25,338,777	280	26,950,651	0	0	0	0	280	26,950,651	52,593,026	899	562,738,464	(804)	298,360,091	16,933	7,178,479,876
11. Total Individual Life	26,979,637	305	28,386,573	0	0	0	0	305	28,386,573	52,683,077	2,058	957,388,354	(1,061)	162,741,801	28,639	10,894,854,449
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	67,257
13. Term	702,422	1	10,000	0	0	0	0	1	10,000	155,000	0	0	0	0	0	0
14. Universal	1,407,807	7	196,719	0	0	0	0	7	196,719	1,201,253	0	0	(3)	(542,326)	12	8,145,932
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	1,034,648	86	1,028,744	0	0	0	0	86	1,028,744	74,200	1,182	39,899,427	(306)	(13,229,327)	1,987	95,293,805
19. Total Group Life	3,144,877	94	1,235,463	0	0	0	0	94	1,235,463	1,430,453	1,182	39,899,427	(309)	(13,771,653)	1,999	103,506,994
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	25,017	0	0	(16)	(67,632)	278	2,355,653
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	225,917	0	0	0	0	0	0
24. Life contingent payout	2,512,395	0	2,512,395	0	0	0	0	0	2,512,395	0	0	0	1	0	123	0
25. Other (f)	9,483,015	177	9,483,015	0	0	0	0	177	9,483,015	0	128	15,443,790	0	0	4,391	470,243,264
26. Total Individual Annuities	11,995,410	177	11,995,410	0	0	0	0	177	11,995,410	250,933	128	15,443,790	(15)	(67,632)	4,792	472,598,917
Group Annuities																
27. Fixed	1,693,517	0	1,693,517	0	0	0	0	0	1,693,517	0	16	2,602,749	7	237,381	81	10,745,815
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	9	3,332,444	8	12,431,391	60	88,089,906
31. Life contingent payout	14,309	0	14,309	0	0	0	0	0	14,309	0	1	0	0	0	6	0
32. Other (f)	124,294	2	124,294	0	0	0	0	2	124,294	0	1	97,804	0	0	120	97,804
33. Total Group Annuities	1,832,120	2	1,832,120	0	0	0	0	2	1,832,120	0	27	6,032,997	15	12,668,772	267	98,933,525
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	323
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	16,053	(72)	(657)	438	1,080,275
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	4,317	12	2,384	20	8,957
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	57	16,105	48	17,558	69	32,427
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(91)	(125,118)	888	1,425,043
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,072	1,813,776	922	1,738,061	22,552	4,877,244
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,149	1,850,252	819	1,632,228	23,968	7,424,271
47. TOTAL	43,952,044	578	43,449,566	0	0	0	0	578	43,449,566	54,364,464	7,544	1,020,614,821	(551)	163,203,517	59,665	11,577,318,156

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 450 2) covering number of lives: 450 3) face amount $ 82,967,825

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 20,203 Group: $ 0 Total: $ 20,203

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[(b)]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	366,673	0	371	0	10	0	380	405,049	6,666	81,620	0	493,335
3. Term	1,140,784	0	2,087	1,700	1,064	0	4,851	64,108	0	1	0	64,109
4. Indexed	529,809	0	0	0	0	0	0	0	0	47,706	0	47,706
5. Universal	137,134	0	0	0	0	0	0	1,489,394	0	77,002	0	1,566,396
6. Universal with secondary guarantees	480,047	0	0	0	0	0	0	922,496	0	4,316	0	926,812
7. Variable	27,500	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	72,460	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	2,754,406	0	2,458	1,700	1,074	0	5,232	2,881,047	6,666	210,646	0	3,098,358
Group Life												
12. Whole	7,659	0	0	0	0	0	0	17,153	0	0	0	17,153
13. Term	31,874	0	0	0	0	0	0	10,112	0	0	0	10,112
14. Universal	0	0	0	0	0	0	0	42,407	0	33,894	0	76,301
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	39,533	0	0	0	0	0	0	69,672	0	33,894	0	103,566
Individual Annuities												
20. Fixed	8,573	0	0	0	0	0	0	37,287	0	1,008,519	0	1,045,806
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	2,930,836	0	0	0	0	0	0	2,094,657	0	9,806,899	0	11,901,555
24. Life contingent payout	0	0	0	0	0	0	0	606,023	0	0	0	606,023
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	2,939,409	0	0	0	0	0	0	2,737,966	0	10,815,418	0	13,553,385
Group Annuities												
27. Fixed	0	2,427,243	0	0	0	0	0	102,208	0	4,959,616	0	5,061,823
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	2,294,267	0	0	0	0	0	46,386	0	966,264	0	1,012,650
31. Life contingent payout	0	0	0	0	0	0	0	19,851	0	0	0	19,851
32. Other (f)	0	1,925,282	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	6,646,792	0	0	0	0	0	168,445	0	5,925,880	0	6,094,324
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	16,912	0	0	0	0	0	0	XXX	XXX	XXX	5,462	5,462
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	12,453	0	0	0	0	0	0	XXX	XXX	XXX	807	807
44. Long-term care (d)	1,122,168	0	0	0	0	0	0	XXX	XXX	XXX	1,309,932	1,309,932
45. Other health (d)	586,520	0	0	0	0	0	0	XXX	XXX	XXX	461,421	461,421
46. Total Accident and Health	1,738,053	0	0	0	0	0	0	XXX	XXX	XXX	1,777,621	1,777,621
47. Total	7,471,402 (c)	6,646,792	2,458	1,700	1,074	0	5,232	5,857,130	6,666	16,985,838	1,777,621	24,627,255

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	500	1	0	0	0	0	0	1	0	500	0	0	0	0	0	0
2. Whole	424,454	11	144,411	0	0	0	0	11	144,411	187,541	0	0	1	1,000	9	1,278,463
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	139,000	3	143,474
4. Indexed	0	0	0	0	0	0	0	0	0	0	22	9,362,718	(5)	(123,360)	147	50,737,327
5. Universal	840,881	2	1,345,716	0	0	0	0	2	1,345,716	0	0	0	(1)	(57,471)	9	558,506
6. Universal with secondary guarantees	309,104	1	20,177	0	0	0	0	1	20,177	15,000	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(287,620)	57	10,949,081
9. Credit	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	1,302,630	56	1,377,219	0	0	0	0	56	1,377,219	190,838	60	35,427,273	(231)	(36,798,820)	2,428	642,241,478
11. Total Individual Life	2,877,571	71	2,887,523	0	0	0	0	71	2,887,523	393,879	82	44,789,991	(238)	(37,127,271)	2,653	705,908,329
Group Life																
12. Whole	1,248	1	1,248	0	0	0	0	1	1,248	0	0	0	0	20	0	45,190
13. Term	1,023,084	0	0	0	0	0	0	0	0	290,000	0	0	0	0	0	0
14. Universal	4,942,982	2	42,407	0	0	0	0	2	42,407	887,290	0	0	0	0	1	50,000
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	27,115	6	26,017	0	0	0	0	6	26,017	1,098	23	1,160,000	(85)	(2,725,744)	200	10,576,047
19. Total Group Life	5,994,429	9	69,672	0	0	0	0	9	69,672	1,178,388	23	1,160,000	(85)	(2,725,724)	201	10,671,237
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(2,879)	12	100,263
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	57,090	0	0	0	0	0	0
24. Life contingent payout	606,023	0	606,023	0	0	0	0	0	606,023	0	0	0	2	0	36	0
25. Other (f)	2,131,944	14	2,131,944	0	0	0	0	14	2,131,944	0	14	3,146,932	0	0	1,150	164,094,462
26. Total Individual Annuities	2,737,966	14	2,737,966	0	0	0	0	14	2,737,966	57,090	14	3,146,932	1	(2,879)	1,198	164,194,725
Group Annuities																
27. Fixed	91,393	0	91,393	0	0	0	0	0	91,393	0	0	0	(1)	(1,900,913)	10	9,556,042
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	9	18,595,607
31. Life contingent payout	19,851	0	19,851	0	0	0	0	0	19,851	0	0	0	(1)	0	3	0
32. Other (f)	57,200	4	57,200	0	0	0	0	4	57,200	0	16	0	0	0	44	0
33. Total Group Annuities	168,445	4	168,445	0	0	0	0	4	168,445	0	16	0	(2)	(1,900,913)	66	28,151,648
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	2,071	(46)	(25,871)	168	376,535
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(429)	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47	18,176	43	15,597	25	11,006
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(24)	80,272	493	1,273,300
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	236	56,546	(906)	105,030	5,267	248,965
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	284	76,794	(935)	174,599	5,953	1,909,806
47. TOTAL	11,778,411	98	5,863,606	0	0	0	0	98	5,863,606	1,629,357	419	49,173,717	(1,259)	(41,582,188)	10,071	910,835,746

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 128 2) covering number of lives: 128 3) face amount $ 88,198,126

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 536 Group: $ 0 Total: $ 536

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE TRANSAMERICA LIFE INSURANCE COMPANY

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	38,117	0	0	0	0	0	0	598,392	39,923	124,426	216	762,957
2. Whole	47,508,026	0	26,232	65	43,246	0	69,543	24,493,476	178,320	10,432,280	2,282,857	37,386,932
3. Term	29,540,214	0	22,187	38,787	12,997	0	73,970	22,813,739	411	239,957	66,830	23,120,937
4. Indexed	39,702,801	0	0	0	0	0	0	5,407,867	0	2,834,923	0	8,242,789
5. Universal	7,467,299	0	0	0	0	0	0	23,052,174	0	4,806,743	806,626	28,665,543
6. Universal with secondary guarantees	5,843,064	0	0	0	0	0	0	11,649,755	0	37,097	0	11,686,852
7. Variable	86,443	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	5,065,694	0	0	0	0	0	0	6,150,459	0	4,279,114	0	10,429,573
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	135,251,659	0	48,418	38,852	56,243	0	143,514	94,165,861	218,653	22,754,540	3,156,530	120,295,585
Group Life												
12. Whole	1,946,513	0	0	0	0	0	0	4,432,715	34,907	414,967	0	4,882,589
13. Term	1,513,488	0	0	0	0	0	0	1,463,977	0	0	0	1,463,977
14. Universal	36,088	0	0	0	0	0	0	1,506,059	0	517,465	0	2,023,525
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	2,676	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	17,380	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	3,516,145	0	0	0	0	0	0	7,402,752	34,907	932,432	0	8,370,091
Individual Annuities												
20. Fixed	405,338	0	0	0	0	0	0	7,432,013	0	19,661,759	0	27,093,772
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	26,642,753	0	0	0	0	0	0	29,544,407	0	120,765,447	0	150,309,854
24. Life contingent payout	0	0	0	0	0	0	0	5,334,511	0	0	0	5,334,511
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	27,048,091	0	0	0	0	0	0	42,310,930	0	140,427,207	0	182,738,137
Group Annuities												
27. Fixed	64,050	41,609,909	0	0	0	0	0	2,927,016	0	53,209,617	0	56,136,633
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	29,898,079	0	0	0	0	0	66,426	0	105,016,717	0	105,083,143
31. Life contingent payout	0	0	0	0	0	0	0	164,139	0	0	0	164,139
32. Other (f)	0	413,405	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	64,050	71,921,393	0	0	0	0	0	3,157,581	0	158,226,334	0	161,383,915
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	3,030,065	0	0	0	0	0	0	XXX	XXX	XXX	2,573,982	2,573,982
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	2,389	0	0	0	0	0	0	XXX	XXX	XXX	2,750	2,750
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	3,289	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	660,675	0	0	0	0	0	0	XXX	XXX	XXX	166,563	166,563
44. Long-term care (d)	11,341,899	0	0	0	0	0	0	XXX	XXX	XXX	13,810,281	13,810,281
45. Other health (d)	14,750,711	0	0	0	0	0	0	XXX	XXX	XXX	7,230,789	7,230,789
46. Total Accident and Health	29,789,028	0	0	0	0	0	0	XXX	XXX	XXX	23,784,365	23,784,365
47. Total	195,668,973 (c)	71,921,393	48,418	38,852	56,243	0	143,514	147,037,125	253,560	322,340,513	26,940,895	496,572,093

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	592,171	978	638,315	0	0	0	0	978	638,315	91,372	0	0	0	0	0	0
2. Whole	15,822,184	2,773	17,369,301	0	0	0	0	2,773	17,369,301	2,238,688	0	0	(61)	(14,486,560)	314	29,356,676
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(31,055)	13	627,719
4. Indexed	0	0	0	0	0	0	0	0	0	0	2,812	935,108,822	(885)	(196,715,186)	15,551	4,577,926,802
5. Universal	11,241,737	142	13,093,455	0	0	0	0	142	13,093,455	535,012	0	10,000	(15)	(1,390,247)	199	13,310,968
6. Universal with secondary guarantees	58,244	11	117,470	0	0	0	0	11	117,470	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	174,951	1	174,951	0	0	0	0	1	174,951	0	1	13,182	(198)	(31,419,684)	3,388	915,838,548
9. Credit	1,195	8	1,400	0	0	0	0	8	1,400	0	0	0	0	0	0	0
10. Other (f)	61,425,298	1,651	62,976,107	0	0	0	0	1,651	62,976,107	9,337,033	3,309	872,345,001	(10,563)	(841,372,909)	199,127	15,916,447,962
11. Total Individual Life	89,315,780	5,564	94,370,999	0	0	0	0	5,564	94,370,999	12,202,105	6,122	1,807,477,005	(11,725)	(1,085,415,641)	218,592	21,453,508,674
Group Life																
12. Whole	45,607	8	45,956	0	0	0	0	8	45,956	0	0	0	(1)	(207,475)	4	923,331
13. Term	10,000	3	190,066	0	0	0	0	3	190,066	0	0	0	0	0	0	0
14. Universal	196,719	39	1,216,903	0	0	0	0	39	1,216,903	0	0	0	(10)	(2,866,147)	128	40,904,163
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	5,974,734	768	5,949,827	0	0	0	0	768	5,949,827	348,884	2,392	100,504,709	(2,420)	(119,119,732)	12,208	688,277,290
19. Total Group Life	6,227,061	818	7,402,752	0	0	0	0	818	7,402,752	348,884	2,392	100,504,709	(2,431)	(122,193,354)	12,340	730,104,784
Individual Annuities																
20. Fixed	31,959	1	31,959	0	0	0	0	1	31,959	989	0	0	(29)	(119,681)	910	5,979,976
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	339,936	0	0	0	0	0	0
24. Life contingent payout	5,334,511	0	5,334,511	0	0	0	0	0	5,334,511	0	0	0	1	0	219	0
25. Other (f)	36,944,460	662	36,944,460	0	0	0	0	662	36,944,460	0	191	35,237,311	0	0	12,624	1,729,565,025
26. Total Individual Annuities	42,310,930	663	42,310,930	0	0	0	0	663	42,310,930	340,925	191	35,237,311	(28)	(119,681)	13,753	1,735,545,001
Group Annuities																
27. Fixed	2,092,526	0	2,092,526	0	0	0	0	0	2,092,526	832	17	5,313,764	13	(53,966,847)	5,850	113,574,943
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	1,305	9	1,286,969	16	56,477,237	118	213,589,417
31. Life contingent payout	164,139	0	164,139	0	0	0	0	0	164,139	0	0	0	2	0	79	0
32. Other (f)	900,915	38	900,915	0	0	0	0	38	900,915	0	11	759,234	0	0	949	759,234
33. Total Group Annuities	3,157,581	38	3,157,581	0	0	0	0	38	3,157,581	2,137	37	7,359,967	31	2,510,390	6,996	327,923,594
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	48,476	(323)	(49,913)	2,863	6,626,660
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20	6,930	4	264,537	278	139,151
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(492)	0	930
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	779	225,326	276	165,007	1,175	530,712
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(310)	(712,834)	5,028	11,932,833
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,426	1,538,291	(17,560)	957,664	103,014	10,914,418
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,247	1,819,022	(17,914)	623,969	112,358	30,144,704
47. TOTAL	141,011,351	7,083	147,242,262	0	0	0	0	7,083	147,242,262	12,894,051	13,989	1,952,398,015	(32,067)	(1,204,594,317)	364,039	24,277,226,758

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1,012 2) covering number of lives: 1,012 3) face amount $ 565,396,805

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 168,384 Group: $ 0 Total: $ 168,384

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	125	0	0	0	0	0	0	9,322	1,746	2,804	0	13,872
2. Whole	5,744,582	0	16,636	0	6,963	0	23,599	2,468,771	36,657	1,868,766	388,800	4,762,994
3. Term	15,051,500	0	43,907	16,464	34,353	0	94,724	13,101,061	0	182,375	0	13,283,437
4. Indexed	38,840,127	0	0	0	0	0	0	3,541,568	0	3,963,737	0	7,505,305
5. Universal	4,755,850	0	0	0	0	0	0	11,549,361	0	3,753,618	64,377	15,367,356
6. Universal with secondary guarantees	4,852,303	0	0	0	0	0	0	6,045,898	0	229,282	0	6,275,180
7. Variable	78,605	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,828,207	0	0	0	0	0	0	4,037,194	0	6,662,986	0	10,700,181
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	73,151,299	0	60,543	16,464	41,316	0	118,323	40,753,175	38,403	16,663,569	453,177	57,908,324
Group Life												
12. Whole	95,775	0	0	0	0	0	0	565,112	3,000	1,129,969	0	1,698,081
13. Term	760,232	0	0	0	0	0	0	108,138	3,000	0	0	111,138
14. Universal	35,465	0	0	0	0	0	0	1,070,122	0	415,924	0	1,486,046
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	1,271	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	6,738	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	899,481	0	0	0	0	0	0	1,743,372	6,000	1,545,893	0	3,295,265
Individual Annuities												
20. Fixed	213,868	0	0	0	0	0	0	5,302,385	0	19,055,180	0	24,357,565
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	38,364,128	0	0	0	0	0	0	17,138,427	0	99,166,546	0	116,304,973
24. Life contingent payout	0	0	0	0	0	0	0	7,081,812	0	0	0	7,081,812
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	38,577,996	0	0	0	0	0	0	29,522,623	0	118,221,726	0	147,744,350
Group Annuities												
27. Fixed	17,000	12,820,494	0	0	0	0	0	4,834,410	0	19,859,627	0	24,694,037
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	20,564,540	0	0	0	0	0	(39,646)	0	76,110,215	0	76,070,569
31. Life contingent payout	0	0	0	0	0	0	0	102,951	0	0	0	102,951
32. Other (f)	0	0	0	0	0	0	0	0	0	65,000,000	0	65,000,000
33. Total Group Annuities	17,000	33,385,035	0	0	0	0	0	4,897,716	0	160,969,842	0	165,867,558
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	2,163,310	0	0	0	0	0	0	XXX	XXX	XXX	1,827,903	1,827,903
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	11,331	0	0	0	0	0	0	XXX	XXX	XXX	6,607	6,607
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	3,146	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	31,985	0	0	0	0	0	0	XXX	XXX	XXX	30,452	30,452
44. Long-term care (d)	37,025,155	0	0	0	0	0	0	XXX	XXX	XXX	25,034,254	25,034,254
45. Other health (d)	9,973,561	0	0	0	0	0	0	XXX	XXX	XXX	7,297,720	7,297,720
46. Total Accident and Health	49,208,488	0	0	0	0	0	0	XXX	XXX	XXX	34,196,936	34,196,936
47. Total	161,854,264 (c)	33,385,035	60,543	16,464	41,316	0	118,323	76,916,887	44,403	297,401,030	34,650,113	409,012,433

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	11,192	27	11,068	0	0	0	0	27	11,068	2,594	0	0	0	0	0	0
2. Whole	1,093,521	44	1,265,768	0	0	0	0	44	1,265,768	52,982	0	0	(9)	1,169,152	124	10,181,783
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(158,000)	12	685,348
4. Indexed	0	0	0	0	0	0	0	0	0	0	1,485	543,971,390	(345)	(98,761,676)	11,567	4,269,632,059
5. Universal	371,170	4	485,849	0	0	0	0	4	485,849	0	0	0	(8)	(354,394)	80	7,649,287
6. Universal with secondary guarantees	20,177	1	30,004	0	0	0	0	1	30,004	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(2)	6,492,254	2,562	680,485,401
9. Credit	(3)	0	0	0	0	0	0	0	0	0	0	0	12	77,313	0	0
10. Other (f)	39,351,888	424	38,980,178	0	0	0	0	424	38,980,178	5,675,592	1,303	779,605,661	(2,624)	(665,694,195)	28,528	9,151,534,415
11. Total Individual Life	40,847,945	500	40,772,868	0	0	0	0	500	40,772,868	5,731,168	2,788	1,323,577,051	(2,979)	(757,229,546)	42,873	14,120,168,292
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	4	368,274
13. Term	0	1	20,000	0	0	0	0	1	20,000	0	0	0	0	0	0	0
14. Universal	42,407	8	258,399	0	0	0	0	8	258,399	0	0	0	(20)	(2,375,574)	213	70,327,874
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,131,875	74	1,464,973	0	0	0	0	74	1,464,973	785,555	648	29,306,375	(554)	(24,468,380)	2,419	173,744,079
19. Total Group Life	2,174,282	83	1,743,372	0	0	0	0	83	1,743,372	785,555	648	29,306,375	(574)	(26,843,955)	2,636	244,440,227
Individual Annuities																
20. Fixed	(75,122)	1	(75,122)	0	0	0	0	1	(75,122)	4,216	0	0	(24)	(100,630)	425	3,505,014
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	222,683	0	0	0	0	0	0
24. Life contingent payout	7,081,812	0	7,081,812	0	0	0	0	0	7,081,812	0	0	0	14	0	292	0
25. Other (f)	22,515,933	427	22,515,933	0	0	0	0	427	22,515,933	0	181	47,128,622	0	0	8,999	1,272,823,624
26. Total Individual Annuities	29,522,623	428	29,522,623	0	0	0	0	428	29,522,623	226,899	181	47,128,622	(10)	(100,630)	9,716	1,276,328,638
Group Annuities																
27. Fixed	4,712,811	0	4,712,811	0	0	0	0	0	4,712,811	0	11	3,347,110	23	(1,012,115)	117	67,516,405
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	4	244,341	20	55,447,421	102	127,875,217
31. Life contingent payout	102,951	0	102,951	0	0	0	0	0	102,951	0	0	0	1	0	37	0
32. Other (f)	81,954	14	81,954	0	0	0	0	14	81,954	0	4	174,606	0	0	355	174,606
33. Total Group Annuities	4,897,716	14	4,897,716	0	0	0	0	14	4,897,716	0	19	3,766,057	44	54,435,307	611	195,566,228
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(538)	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	91	214,667	(799)	(38,863)	3,093	8,239,984
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7	1,745	40	13,112	24	10,289
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(419)	0	3,112
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56	21,805	85	41,853	65	24,437
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(5,748)	(2,702,013)	48,908	37,589,083
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,396	647,962	(988)	642,392	26,422	4,005,730
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,550	886,179	(7,410)	(2,044,476)	78,514	49,872,637
47. TOTAL	77,442,566	1,025	76,936,580	0	0	0	0	1,025	76,936,580	6,743,622	6,186	1,404,664,285	(10,929)	(731,783,299)	134,350	15,886,376,022

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....272 2) covering number of lives: .....272 3) face amount $ 74,756,375

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....56,405 Group: $ .....0 Total: $ 56,405

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	5,687	0	0	0	0	0	0	327,230	54,176	39,539	20	420,964
2. Whole	11,169,451	0	4,079	0	1,522	0	5,601	8,818,202	113,290	2,271,007	295,591	11,498,090
3. Term	5,550,176	0	11,460	2,697	2,231	0	16,389	2,360,012	0	93,637	2,887	2,456,537
4. Indexed	1,998,512	0	0	0	0	0	0	550,416	0	315,312	0	865,729
5. Universal	2,018,644	0	0	0	0	0	0	5,884,898	0	1,669,880	542,602	8,097,380
6. Universal with secondary guarantees	969,321	0	0	0	0	0	0	641,299	0	37,091	0	678,390
7. Variable	5,147	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	98,684	0	0	0	0	0	0	399,845	0	37,091	0	436,937
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	21,815,622	0	15,539	2,697	3,754	0	21,990	18,981,901	167,466	4,463,557	841,100	24,454,025
Group Life												
12. Whole	286,898	0	0	0	0	0	0	916,772	6,000	10,311	0	933,082
13. Term	180,244	0	0	0	0	0	0	177,181	2,000	0	0	179,181
14. Universal	2,244	0	0	0	0	0	0	275,611	0	106,812	0	382,423
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	8,856	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	478,243	0	0	0	0	0	0	1,369,564	8,000	117,122	0	1,494,686
Individual Annuities												
20. Fixed	122,628	0	0	0	0	0	0	1,766,074	0	4,777,339	0	6,543,414
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	5,052,811	0	0	0	0	0	0	5,227,075	0	7,686,284	0	12,913,360
24. Life contingent payout	0	0	0	0	0	0	0	2,042,195	0	0	0	2,042,195
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	5,175,440	0	0	0	0	0	0	9,035,344	0	12,463,623	0	21,498,968
Group Annuities												
27. Fixed	0	893,167	0	0	0	0	0	777,264	0	3,745,678	0	4,522,941
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	2,676,731	0	0	0	0	0	0	0	11,856,258	0	11,856,258
31. Life contingent payout	0	0	0	0	0	0	0	160,352	0	0	0	160,352
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	3,569,898	0	0	0	0	0	937,615	0	15,601,936	0	16,539,551
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	31,127	0	0	0	0	0	0	XXX	XXX	XXX	42,678	42,678
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	4,352	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	58,431	0	0	0	0	0	0	XXX	XXX	XXX	56,600	56,600
44. Long-term care (d)	400,298	0	0	0	0	0	0	XXX	XXX	XXX	390,473	390,473
45. Other health (d)	2,558,893	0	0	0	0	0	0	XXX	XXX	XXX	1,523,055	1,523,055
46. Total Accident and Health	3,053,101	0	0	0	0	0	0	XXX	XXX	XXX	2,012,807	2,012,807
47. Total	30,522,405 (c)	3,569,898	15,539	2,697	3,754	0	21,990	30,324,425	175,466	32,646,239	2,853,907	66,000,038

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	340,716	746	381,405	0	0	0	0	746	381,405	33,060	0	0	0	0	0	0
2. Whole	6,841,262	1,303	6,973,003	0	0	0	0	1,303	6,973,003	1,515,408	0	0	(2)	(10,000)	15	546,012
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	71	22,726,612	(2)	419,288	361	113,384,493
5. Universal	4,283,290	86	4,283,290	0	0	0	0	86	4,283,290	0	0	0	1	(78,674)	14	698,940
6. Universal with secondary guarantees	95,144	7	89,155	0	0	0	0	7	89,155	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	1	6,591	3	15,942	73	18,595,915
9. Credit	(235)	0	0	0	0	0	0	0	0	0	0	0	(1)	72	0	0
10. Other (f)	6,738,954	519	7,411,514	0	0	0	0	519	7,411,514	1,297,635	994	86,503,032	(4,218)	(115,752,952)	77,578	2,250,013,611
11. Total Individual Life	18,299,132	2,661	19,138,368	0	0	0	0	2,661	19,138,368	2,846,103	1,066	109,236,235	(4,219)	(115,406,324)	78,041	2,383,238,971
Group Life																
12. Whole	267,829	47	267,829	0	0	0	0	47	267,829	0	0	0	0	(305,858)	0	2,143,106
13. Term	163,577	0	0	0	0	0	0	0	0	50,000	0	0	0	0	0	0
14. Universal	1,299,526	10	275,611	0	0	0	0	10	275,611	556,879	0	0	3	1,348,223	10	3,357,230
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	1,159,938	191	826,125	0	0	0	0	191	826,125	438,388	634	22,868,496	(243)	(18,311,162)	1,839	104,617,891
19. Total Group Life	2,890,870	248	1,369,564	0	0	0	0	248	1,369,564	1,045,266	634	22,868,496	(240)	(17,268,796)	1,849	110,118,227
Individual Annuities																
20. Fixed	7,499	3	7,499	0	0	0	0	3	7,499	7,078	0	0	(2)	(8,369)	40	317,527
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	33,490	0	0	0	0	0	0
24. Life contingent payout	2,042,195	0	2,042,195	0	0	0	0	0	2,042,195	0	0	0	10	0	105	0
25. Other (f)	6,985,651	90	6,985,651	0	0	0	0	90	6,985,651	0	36	10,101,441	0	0	1,720	161,191,436
26. Total Individual Annuities	9,035,344	93	9,035,344	0	0	0	0	93	9,035,344	40,569	36	10,101,441	8	(8,369)	1,865	161,508,963
Group Annuities																
27. Fixed	594,297	0	594,297	0	0	0	0	0	594,297	0	1	453	2	1,736,721	114	5,987,206
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	2	6,154,326	30	19,459,050
31. Life contingent payout	160,352	0	160,352	0	0	0	0	0	160,352	0	0	0	2	0	65	0
32. Other (f)	182,967	2	182,967	0	0	0	0	2	182,967	0	0	0	0	0	56	0
33. Total Group Annuities	937,615	2	937,615	0	0	0	0	2	937,615	0	1	453	6	7,891,047	265	25,446,256
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	6,745	(123)	(101,871)	347	919,663
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	81,811	3	1,221
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(1,527)	0	4,333
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	133	79,803	94	70,621	130	73,693
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(11)	(25,906)	263	414,743
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	825	356,740	(6,932)	263,353	33,533	1,808,533
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	962	443,288	(6,971)	286,482	34,276	3,222,186
47. TOTAL	31,162,962	3,004	30,480,892	0	0	0	0	3,004	30,480,892	3,931,938	2,699	142,649,914	(11,416)	(124,505,960)	116,296	2,683,534,603

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 272 2) covering number of lives: 272 3) face amount $ 154,297,848

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 12,141 Group: $ 0 Total: $ 12,141

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[(b)]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	648	0	0	0	0	0	0	29,624	824	10,084	0	40,531
2. Whole	6,024,788	0	7,876	0	6,066	0	13,942	4,189,360	24,307	692,645	351,611	5,257,923
3. Term	9,804,268	0	8,042	20,917	4,194	0	33,153	9,025,303	0	65,335	4,090	9,094,728
4. Indexed	5,017,305	0	0	0	0	0	0	266,802	0	568,363	0	835,164
5. Universal	3,298,813	0	0	0	0	0	0	25,698,801	0	3,535,523	12,723	29,247,047
6. Universal with secondary guarantees	5,953,074	0	0	0	0	0	0	9,223,607	0	6,002	0	9,229,608
7. Variable	137,322	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,242,186	0	0	0	0	0	0	4,509,909	0	4,970,773	0	9,480,682
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	33,478,405	0	15,918	20,917	10,260	0	47,095	52,943,405	25,131	9,848,725	368,423	63,185,684
Group Life												
12. Whole	724,202	0	0	0	0	0	0	2,430,999	5,971	3,283,300	0	5,720,271
13. Term	763,778	0	0	0	0	0	0	673,021	0	0	0	673,022
14. Universal	15,745	0	0	0	0	0	0	843,251	0	499,302	0	1,342,553
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	1,800	0	0	0	0	0	0	0	0	0	0	0
17. Credit	7,649	0	0	0	0	0	0	20,000	0	0	0	20,000
18. Other (f)	7,800	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	1,520,973	0	0	0	0	0	0	3,967,272	5,971	3,782,603	0	7,755,846
Individual Annuities												
20. Fixed	215,728	0	0	0	0	0	0	7,175,633	0	18,470,393	0	25,646,026
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	39,176,485	0	0	0	0	0	0	24,318,717	0	99,543,663	0	123,862,380
24. Life contingent payout	0	0	0	0	0	0	0	5,097,541	0	0	0	5,097,541
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	39,392,213	0	0	0	0	0	0	36,591,891	0	118,014,056	0	154,605,947
Group Annuities												
27. Fixed	0	25,692,461	0	0	0	0	0	7,702,716	0	38,412,754	0	46,115,469
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	72,947,669	0	0	0	0	0	80,881	0	54,655,254	0	54,736,136
31. Life contingent payout	0	0	0	0	0	0	0	563,014	0	0	0	563,014
32. Other (f)	0	335,070	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	98,975,200	0	0	0	0	0	8,346,611	0	93,068,008	0	101,414,619
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	101,100	0	0	0	0	0	0	XXX	XXX	XXX	99,184	99,184
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	99	0	0	0	0	0	0	XXX	XXX	XXX	1,404	1,404
43. Disability income (d)	399,142	0	0	0	0	0	0	XXX	XXX	XXX	142,674	142,674
44. Long-term care (d)	16,363,708	0	0	0	0	0	0	XXX	XXX	XXX	21,839,450	21,839,450
45. Other health (d)	10,267,492	0	0	0	0	0	0	XXX	XXX	XXX	5,695,020	5,695,020
46. Total Accident and Health	27,131,541	0	0	0	0	0	0	XXX	XXX	XXX	27,777,733	27,777,733
47. Total	101,523,132 (c)	98,975,200	15,918	20,917	10,260	0	47,095	101,849,179	31,102	224,713,392	28,146,156	354,739,829

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	27,797	52	30,447	0	0	0	0	52	30,447	1,600	0	0	0	0	0	0
2. Whole	976,880	130	934,552	0	0	0	0	130	934,552	126,688	0	0	(45)	(14,681,512)	294	51,416,112
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(10,075)	5	120,250
4. Indexed	0	0	0	0	0	0	0	0	0	0	417	137,551,102	(58)	(18,266,211)	1,961	657,432,791
5. Universal	3,258,220	18	3,690,704	0	0	0	0	18	3,690,704	33,202	0	0	(7)	(652,735)	173	7,464,935
6. Universal with secondary guarantees	0	5	133,837	0	0	0	0	5	133,837	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	344,465	3	344,465	0	0	0	0	3	344,465	0	3	9,775	(137)	(39,021,549)	2,290	605,894,118
9. Credit	18,465	8	18,276	0	0	0	0	8	18,276	0	0	0	39	289,741	0	0
10. Other (f)	47,486,757	639	47,828,787	0	0	0	0	639	47,828,787	4,708,356	712	256,220,646	(2,357)	(352,112,842)	29,470	5,860,755,174
11. Total Individual Life	52,112,584	855	52,981,067	0	0	0	0	855	52,981,067	4,869,846	1,132	393,781,523	(2,566)	(424,455,182)	34,193	7,183,083,380
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(74,878)	0	14,743
13. Term	2,827	1	25,000	0	0	0	0	1	25,000	20,000	0	0	0	0	0	0
14. Universal	254,221	36	843,251	0	0	0	0	36	843,251	128,250	0	0	(12)	(5,322,850)	88	20,094,050
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(497,860)	1	540,081
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	3,267,536	331	3,099,021	0	0	0	0	331	3,099,021	275,456	681	33,161,778	(1,136)	(60,189,402)	4,375	283,478,831
19. Total Group Life	3,524,584	368	3,967,272	0	0	0	0	368	3,967,272	423,706	681	33,161,778	(1,150)	(66,084,990)	4,464	304,127,705
Individual Annuities																
20. Fixed	(869)	1	(869)	0	0	0	0	1	(869)	109,042	0	0	(18)	(74,824)	310	2,606,157
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	545,076	0	0	0	0	0	0
24. Life contingent payout	5,097,541	0	5,097,541	0	0	0	0	0	5,097,541	0	0	0	22	0	251	0
25. Other (f)	31,495,219	860	31,495,219	0	0	0	0	860	31,495,219	0	241	41,147,376	0	0	13,617	1,510,616,520
26. Total Individual Annuities	36,591,891	861	36,591,891	0	0	0	0	861	36,591,891	654,118	241	41,147,376	4	(74,824)	14,178	1,513,222,677
Group Annuities																
27. Fixed	7,329,514	0	7,329,514	0	0	0	0	0	7,329,514	0	39	496,717	21	2,865,046	236	102,187,318
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	14,887	28	38,203,599	20	34,592,170	203	401,920,305
31. Life contingent payout	563,014	0	563,014	0	0	0	0	0	563,014	0	0	0	19	0	192	0
32. Other (f)	454,083	14	454,083	0	0	0	0	14	454,083	0	2	50,822	0	0	356	50,822
33. Total Group Annuities	8,346,611	14	8,346,611	0	0	0	0	14	8,346,611	14,887	69	38,751,137	60	37,457,216	987	504,158,445
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	18,473	(166)	(5,364)	594	1,345,297
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	153	(50)	(28,270)	347	194,985
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	666	214,917	(131)	13,946	911	357,054
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(388)	(1,045,267)	7,048	16,969,998
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,433	1,073,124	(22,047)	(186,484)	95,986	7,839,815
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,112	1,306,667	(22,782)	(1,251,439)	104,886	26,707,149
47. TOTAL	100,575,670	2,098	101,886,841	0	0	0	0	2,098	101,886,841	5,962,557	7,235	508,148,481	(26,434)	(454,409,219)	158,707	9,531,299,356

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....1,984 2) covering number of lives: .....1,984 3) face amount $ 494,670,213

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 16,182 Group: $ .....0 Total: $ 16,182

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[(b)]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	864,885	0	1,770	0	2,623	0	4,393	226,091	2	181,460	25,993	433,546
3. Term	1,544,218	0	2,404	867	2,103	0	5,374	1,363,139	0	(264,339)	646	1,099,445
4. Indexed	935,490	0	0	0	0	0	0	0	0	44,987	1,152	46,139
5. Universal	461,938	0	0	0	0	0	0	1,093,115	0	897,644	3,718	1,994,477
6. Universal with secondary guarantees	645,380	0	0	0	0	0	0	201,009	0	91,060	0	292,069
7. Variable	12,960	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	214,564	0	0	0	0	0	0	248,126	0	215,303	0	463,429
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	4,679,436	0	4,173	867	4,726	0	9,767	3,131,480	2	1,166,116	31,508	4,329,105
Group Life												
12. Whole	59,462	0	0	0	0	0	0	100,221	22	12,958	0	113,200
13. Term	53,424	0	0	0	0	0	0	14,417	0	0	0	14,417
14. Universal	20,593	0	0	0	0	0	0	10,000	0	98,220	0	108,220
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	197	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	133,676	0	0	0	0	0	0	124,637	22	111,178	0	235,837
Individual Annuities												
20. Fixed	143,755	0	0	0	0	0	0	532,564	0	1,264,743	0	1,797,307
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	524,715	0	0	0	0	0	0	849,194	0	6,140,419	0	6,989,613
24. Life contingent payout	0	0	0	0	0	0	0	948,725	0	0	0	948,725
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	668,470	0	0	0	0	0	0	2,330,483	0	7,405,162	0	9,735,645
Group Annuities												
27. Fixed	14,500	808,890	0	0	0	0	0	187,309	0	1,459,739	0	1,647,049
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	878,333	0	0	0	0	0	0	0	991,427	0	991,427
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	14,500	1,687,223	0	0	0	0	0	187,309	0	2,451,166	0	2,638,475
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	33,858	0	0	0	0	0	0	XXX	XXX	XXX	93,374	93,374
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	28,528	0	0	0	0	0	0	XXX	XXX	XXX	5,067	5,067
44. Long-term care (d)	738,023	0	0	0	0	0	0	XXX	XXX	XXX	773,229	773,229
45. Other health (d)	1,078,437	0	0	0	0	0	0	XXX	XXX	XXX	978,306	978,306
46. Total Accident and Health	1,878,846	0	0	0	0	0	0	XXX	XXX	XXX	1,849,975	1,849,975
47. Total	7,374,928 (c)	1,687,223	4,173	867	4,726	0	9,767	5,773,909	24	11,133,621	1,881,483	18,789,037

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	1	0	0	0	0	0	1	0	0	0	0	0	0	0	0
2. Whole	63,432	2	10,497	0	0	0	0	2	10,497	0	0	0	1	250,000	11	1,641,039
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	40	11,450,411	(13)	(2,712,050)	174	52,870,989
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(115,055)	9	620,000
6. Universal with secondary guarantees	51,653	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	3	14,549	(3)	215,560	151	34,771,602
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	5	82,536	0	0
10. Other (f)	2,900,090	98	3,120,986	0	0	0	0	98	3,120,986	470,747	132	54,843,214	(239)	(31,600,794)	4,017	800,926,125
11. Total Individual Life	3,015,174	101	3,131,483	0	0	0	0	101	3,131,483	470,747	175	66,308,174	(252)	(33,879,803)	4,362	890,829,755
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	14,949
13. Term	2,818	0	0	0	0	0	0	0	0	5,000	0	0	0	0	0	0
14. Universal	262,793	1	10,000	0	0	0	0	1	10,000	0	0	0	0	(11,321)	3	271,923
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	114,659	19	114,637	0	0	0	0	19	114,637	5,595	57	2,675,000	(42)	(604,608)	255	31,640,832
19. Total Group Life	380,270	20	124,637	0	0	0	0	20	124,637	10,595	57	2,675,000	(42)	(615,928)	259	31,927,704
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	1,136	0	0	(50)	(207,986)	856	7,244,305
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	948,725	0	948,725	0	0	0	0	0	948,725	0	0	0	4	0	36	0
25. Other (f)	1,381,758	79	1,381,758	0	0	0	0	79	1,381,758	0	16	941,505	0	0	1,156	107,821,642
26. Total Individual Annuities	2,330,483	79	2,330,483	0	0	0	0	79	2,330,483	1,136	16	941,505	(46)	(207,986)	2,048	115,065,947
Group Annuities																
27. Fixed	172,774	0	172,774	0	0	0	0	0	172,774	0	1	53,025	0	(38,599)	39	7,214,327
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	1	221,793	0	0	9	6,835,728
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	1	0	1	0	1	0
32. Other (f)	14,536	1	14,536	0	0	0	0	1	14,536	0	0	0	0	0	44	0
33. Total Group Annuities	187,309	1	187,309	0	0	0	0	1	187,309	0	3	274,818	1	(38,599)	93	14,050,054
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	447
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19	31,099	(89)	(29,089)	252	595,401
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	352	4	1,411	4	2,180
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	7,622	17	8,561	113	30,649
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(44)	(69,759)	315	747,082
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	308	124,641	(1,896)	110,311	9,637	657,679
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	349	163,713	(2,008)	21,435	10,323	2,033,438
47. TOTAL	5,913,237	201	5,773,912	0	0	0	0	201	5,773,912	482,478	600	70,363,211	(2,347)	(34,720,881)	17,085	1,053,906,898

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 2 2) covering number of lives: 2 3) face amount $ 823,177

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 5,122 Group: $ 0 Total: $ 5,122

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF American Samoa DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	21,490	0	(31,630)	0	0	0	(31,630)	0	0	0	0	0
3. Term	3,783	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	600	0	0	0	0	0	0	0	0	0	0	0
5. Universal	4,785	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	14,706	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,200	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	46,565	0	(31,630)	0	0	0	(31,630)	0	0	0	0	0
Group Life												
12. Whole	243	0	0	0	0	0	0	994	0	0	0	994
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	243	0	0	0	0	0	0	994	0	0	0	994
Individual Annuities												
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	0	0	0	0	0	0	0	0	0	0	0	0
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	593	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total Accident and Health	593	0	0	0	0	0	0	XXX	XXX	XXX	0	0
47. Total	47,400 (c)	0	(31,630)	0	0	0	(31,630)	994	0	0	0	994

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF American Samoa DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	46,261	0	0	0	0	0	0	0	0	57,117	0	0	0	0	1	2,150
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	(17)	1	117,155
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	111,283	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	4,207	1	129,164
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(361,504)	16	4,920,234
11. Total Individual Life	157,544	0	0	0	0	0	0	0	0	57,117	0	0	(2)	(357,314)	19	5,168,703
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	693,306	0	0	0	0	0	0	0	0	82,789	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	994	0	994	0	0	0	0	0	994	0	10	500,000	0	0	20	916,571
19. Total Group Life	694,300	0	994	0	0	0	0	0	994	82,789	10	500,000	0	0	20	916,571
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
33. Total Group Annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	592
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	592
47. TOTAL	851,843	0	994	0	0	0	0	0	994	139,906	10	500,000	(2)	(357,314)	42	6,085,866

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)(b)

NAIC Group Code 0468 BUSINESS IN THE STATE OF Guam DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	2,282,550	0	340	0	0	0	340	8,097	0	62,084	0	70,181
3. Term	966,805	0	364	1,155	0	0	1,518	352,500	0	85	0	352,585
4. Indexed	156,556	0	0	0	0	0	0	0	0	23,970	0	23,970
5. Universal	386,534	0	0	0	0	0	0	215,756	0	44,777	0	260,532
6. Universal with secondary guarantees	166,286	0	0	0	0	0	0	175,000	0	0	0	175,000
7. Variable	9,577	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	49,414	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	4,017,723	0	703	1,155	0	0	1,858	751,353	0	130,915	0	882,268
Group Life												
12. Whole	23,934	0	0	0	0	0	0	0	0	0	0	0
13. Term	330,199	0	0	0	0	0	0	45,000	0	0	0	45,000
14. Universal	0	0	0	0	0	0	0	593,453	0	123,502	0	716,955
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	354,134	0	0	0	0	0	0	638,453	0	123,502	0	761,955
Individual Annuities												
20. Fixed	1,498	0	0	0	0	0	0	0	0	687,768	0	687,768
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	150,140	0	150,140
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	1,498	0	0	0	0	0	0	0	0	837,908	0	837,908
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	6,090	0	0	0	6,090
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	6,090	0	0	0	6,090
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	365	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	8,487	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	15,480	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	728,553	0	0	0	0	0	0	XXX	XXX	XXX	153,552	153,552
46. Total Accident and Health	752,885	0	0	0	0	0	0	XXX	XXX	XXX	153,552	153,552
47. Total	5,126,240 (c)	0	703	1,155	0	0	1,858	1,395,896	0	1,092,324	153,552	2,641,772

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Guam DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	(1,555)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	(5,770)	0	0	0	0	0	0	0	0	9,230	0	0	(1)	(250,000)	1	500,000
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	2	1,250,480	0	(99,332)	41	9,119,569
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	1	290,084	13	2,129,925
6. Universal with secondary guarantees	0	2	175,000	0	0	0	0	2	175,000	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	263,095	40	10,319,417
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	559,264	19	576,353	0	0	0	0	19	576,353	112,625	20	1,943,244	(38)	(7,330,992)	1,753	309,026,464
11. Total Individual Life	551,939	21	751,353	0	0	0	0	21	751,353	121,855	22	3,193,724	(38)	(7,127,145)	1,848	331,095,375
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	1	45,000	0	0	0	0	1	45,000	0	0	0	0	0	0	0
14. Universal	10,000	19	593,453	0	0	0	0	19	593,453	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	0	0	0	0	0	0	0	0	0	0	175	10,419,192	(501)	(28,099,973)	3,538	218,405,999
19. Total Group Life	10,000	20	638,453	0	0	0	0	20	638,453	0	175	10,419,192	(501)	(28,099,973)	3,538	218,405,999
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	95,244	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
25. Other (f)	0	0	0	0	0	0	0	0	0	0	1	69,988	0	0	69	4,525,680
26. Total Individual Annuities	0	0	0	0	0	0	0	0	0	95,244	1	69,988	0	0	69	4,525,680
Group Annuities																
27. Fixed	6,090	0	6,090	0	0	0	0	0	6,090	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0
33. Total Group Annuities	6,090	0	6,090	0	0	0	0	0	6,090	0	0	0	0	0	2	0
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	1,073	4	12,200
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	675	5	8,146
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	2	7,740
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	64	29,041	92	40,061	757	376,437
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	64	29,041	94	41,810	768	404,523
47. TOTAL	568,029	41	1,395,896	0	0	0	0	41	1,395,896	217,099	262	13,711,945	(445)	(35,185,308)	6,225	554,431,577

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....0 2) covering number of lives: .....0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 14,218 Group: $ .....0 Total: $ 14,218

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	435	0	435
2. Whole	999,642	0	369	0	506	0	875	403,314	0	73,065	4,147	480,526
3. Term	7,012,937	0	620	0	0	0	620	7,393,785	0	22,673	27,787	7,444,245
4. Indexed	6,568,054	0	0	0	0	0	0	310,998	0	797,390	0	1,108,388
5. Universal	1,369,829	0	0	0	0	0	0	345,974	0	1,037,105	1,572	1,384,651
6. Universal with secondary guarantees	2,116,877	0	0	0	0	0	0	1,497,630	0	312,982	0	1,810,612
7. Variable	319,522	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	317,752	0	0	0	0	0	0	1,069,052	0	1,896,246	0	2,965,298
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	18,704,614	0	989	0	506	0	1,495	11,020,754	0	4,139,896	33,505	15,194,154
Group Life												
12. Whole	3,560	0	0	0	0	0	0	0	0	0	0	0
13. Term	111,491	0	0	0	0	0	0	120,000	0	0	0	120,000
14. Universal	6,614	0	0	0	0	0	0	226,032	0	27,365	0	253,397
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	121,665	0	0	0	0	0	0	346,032	0	27,365	0	373,397
Individual Annuities												
20. Fixed	13,368	0	0	0	0	0	0	378	0	268,369	0	268,747
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	362,830	0	0	0	0	0	0	177,952	0	1,448,900	0	1,626,852
24. Life contingent payout	0	0	0	0	0	0	0	606,076	0	0	0	606,076
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	376,199	0	0	0	0	0	0	784,406	0	1,717,269	0	2,501,675
Group Annuities												
27. Fixed	0	1,013,766	0	0	0	0	0	471,219	0	3,450,140	0	3,921,359
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	13,200	7,184,863	0	0	0	0	0	0	0	23,048,389	0	23,048,389
31. Life contingent payout	0	0	0	0	0	0	0	2,508	0	0	0	2,508
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	13,200	8,198,629	0	0	0	0	0	473,726	0	26,498,529	0	26,972,255
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	5,332	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	3,348	0	0	0	0	0	0	XXX	XXX	XXX	39,248	39,248
45. Other health (d)	41,809	0	0	0	0	0	0	XXX	XXX	XXX	61,375	61,375
46. Total Accident and Health	50,489	0	0	0	0	0	0	XXX	XXX	XXX	100,623	100,623
47. Total	19,266,166 (c)	8,198,629	989	0	506	0	1,495	12,624,918	0	32,383,058	134,128	45,142,104

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	17,500	2	12,500	0	0	0	0	2	12,500	5,000	0	0	(7)	(2,159,100)	54	18,074,337
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	10,000
4. Indexed	0	0	0	0	0	0	0	0	0	0	90	21,296,751	(162)	(30,858,898)	2,434	721,665,745
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	4	157,269
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(21)	(7,076,389)	189	56,308,847
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	11,460,632	141	11,008,254	0	0	0	0	141	11,008,254	974,105	5	3,750,000	(741)	(243,390,036)	9,249	3,251,068,672
11. Total Individual Life	11,478,132	143	11,020,754	0	0	0	0	143	11,020,754	979,105	95	25,046,751	(931)	(283,484,423)	11,931	4,047,284,870
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	1	120,000	0	0	0	0	1	120,000	0	0	0	0	0	0	0
14. Universal	0	4	226,032	0	0	0	0	4	226,032	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	0	1	0	0	0	0	0	1	0	0	18	410,003	(41)	(409,585)	188	20,365,731
19. Total Group Life	0	6	346,032	0	0	0	0	6	346,032	0	18	410,003	(41)	(409,585)	188	20,365,731
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	606,076	0	606,076	0	0	0	0	0	606,076	0	0	0	0	0	24	0
25. Other (f)	178,330	3	178,330	0	0	0	0	3	178,330	0	0	0	0	0	216	16,749,117
26. Total Individual Annuities	784,406	3	784,406	0	0	0	0	3	784,406	0	0	0	0	0	240	16,749,117
Group Annuities																
27. Fixed	471,219	0	471,219	0	0	0	0	0	471,219	0	0	0	6	2,074,650	24	11,159,466
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	22	16,999,120	31	74,444,987
31. Life contingent payout	2,508	0	2,508	0	0	0	0	0	2,508	0	1	0	1	0	4	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	8	0
33. Total Group Annuities	473,726	0	473,726	0	0	0	0	0	473,726	0	1	0	29	19,073,770	67	85,604,453
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(2)	(1,982)	2	4,334
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	9	1,445	12	4,594
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	2	19,654	4	26,449
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61	9,728	(13)	12,342	485	54,901
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61	9,728	(4)	31,459	503	90,278
47. TOTAL	12,736,264	152	12,624,918	0	0	0	0	152	12,624,918	979,105	175	25,466,482	(947)	(264,788,780)	12,929	4,170,094,450

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 278 Group: $ 0 Total: $ 278

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF U.S. Virgin Islands DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	48,013	0	27	0	0	0	27	0	0	73	0	73
3. Term	98,492	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	40,633	0	0	0	0	0	0	0	0	0	0	0
5. Universal	6,717	0	0	0	0	0	0	0	0	21	0	21
6. Universal with secondary guarantees	46,055	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	3,755	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	243,666	0	27	0	0	0	27	0	0	94	0	94
Group Life												
12. Whole	314	0	0	0	0	0	0	0	0	0	0	0
13. Term	7,601	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	40,607	0	26,299	0	66,906
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	7,914	0	0	0	0	0	0	40,607	0	26,299	0	66,906
Individual Annuities												
20. Fixed	0	0	0	0	0	0	0	(578)	0	0	0	(578)
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	516,855	0	615,975	0	1,132,829
24. Life contingent payout	0	0	0	0	0	0	0	4,048	0	0	0	4,048
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	0	0	0	0	0	0	0	520,324	0	615,975	0	1,136,299
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	518	0	10,000	0	10,518
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	46,973	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	46,973	0	0	0	0	0	518	0	10,000	0	10,518
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	2,263	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	24	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	9,651	0	0	0	0	0	0	XXX	XXX	XXX	17,453	17,453
45. Other health (d)	8,873	0	0	0	0	0	0	XXX	XXX	XXX	5,711	5,711
46. Total Accident and Health	20,811	0	0	0	0	0	0	XXX	XXX	XXX	23,164	23,164
47. Total	272,391 (c)	46,973	27	0	0	0	27	561,449	0	652,367	23,164	1,236,980

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF U.S. Virgin Islands DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	3	1,650,881	15	4,907,460
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	175,000	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	(104,000)	3	810,000
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	(4)	(4,013)	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	3	1,900,000	(22)	(2,940,996)	147	51,335,245
11. Total Individual Life	175,000	0	0	0	0	0	0	0	0	0	3	1,900,000	(24)	(1,398,128)	165	57,052,705
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	10,981	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	637,447	2	40,607	0	0	0	0	2	40,607	228,769	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	0	0	0	0	0	0	0	0	0	0	1	50,000	(12)	(110,264)	89	4,167,314
19. Total Group Life	648,428	2	40,607	0	0	0	0	2	40,607	228,769	1	50,000	(12)	(110,264)	89	4,167,314
Individual Annuities																
20. Fixed	(578)	0	(578)	0	0	0	0	0	(578)	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	4,048	0	4,048	0	0	0	0	0	4,048	0	0	0	0	0	1	0
25. Other (f)	516,855	9	516,855	0	0	0	0	9	516,855	0	0	0	0	0	32	8,604,897
26. Total Individual Annuities	520,324	9	520,324	0	0	0	0	9	520,324	0	0	0	0	0	33	8,604,897
Group Annuities																
27. Fixed	518	0	518	0	0	0	0	0	518	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	897,074
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0
33. Total Group Annuities	518	0	518	0	0	0	0	0	518	0	0	0	0	0	4	897,074
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	2,014	2	4,307
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	28,108	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	681	0	0
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	6	9,923
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	715	(17)	542	114	9,225
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	715	(14)	31,346	122	23,454
47. TOTAL	1,344,270	11	561,449	0	0	0	0	11	561,449	228,769	5	1,950,715	(50)	(1,477,046)	413	70,745,444

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 30 2) covering number of lives: 30 3) face amount $ 4,308,560

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Northern Mariana Islands DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	1,381	0	0	0	0	0	0	0	0	0	21,382	21,382
3. Term	355	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	(4,330)	0	0	0	0	0	0	0	0	0	0	0
5. Universal	4,730	0	0	0	0	0	0	0	0	0	4,730	4,730
6. Universal with secondary guarantees	992	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	3,128	0	0	0	0	0	0	0	0	0	26,112	26,112
Group Life												
12. Whole	75	0	0	0	0	0	0	0	0	(3,814)	0	(3,814)
13. Term	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	75	0	0	0	0	0	0	0	0	(3,814)	0	(3,814)
Individual Annuities												
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	0	0	0	0	0	0	0	0	0	0	0	0
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	1,873	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	692	0	0	0	0	0	0	XXX	XXX	XXX	0	0
46. Total Accident and Health	2,565	0	0	0	0	0	0	XXX	XXX	XXX	0	0
47. Total	5,768 (c)	0	0	0	0	0	0	0	0	(3,814)	26,112	22,297

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Northern Mariana Islands DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	1	106,768	2	328,134
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	4,824	1	65,958
11. Total Individual Life	0	0	0	0	0	0	0	0	0	0	0	0	1	111,592	3	394,092
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	(6,000)	0	0
19. Total Group Life	0	0	0	0	0	0	0	0	0	0	0	0	0	(6,000)	0	0
Individual Annuities																
20. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Group Annuities																
27. Fixed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	1	2,043
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(5)	(879)	7	1,061
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(5)	(879)	8	3,104
47. TOTAL	0	0	0	0	0	0	0	0	0	0	0	0	(4)	104,712	11	397,197

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 1 2) covering number of lives: 1 3) face amount $ 65,958

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 0 Group: $ 0 Total: $ 0

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Canada DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	23,846	0	129	0	0	0	129	0	0	3,418	23,389	26,807
3. Term	297,999	0	747	1,549	119	0	2,415	1,312,000	0	0	0	1,312,000
4. Indexed	575,447	0	0	0	0	0	0	0	0	172,548	0	172,548
5. Universal	480,351	0	0	0	0	0	0	0	0	4,953	0	4,953
6. Universal with secondary guarantees	3,132,458	0	0	0	0	0	0	7,147,953	0	0	0	7,147,953
7. Variable	4,626	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	9,189	0	0	0	0	0	0	98,232	0	0	0	98,232
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	4,523,916	0	877	1,549	119	0	2,544	8,558,186	0	180,919	23,389	8,762,494
Group Life												
12. Whole	2,255	0	0	0	0	0	0	2,513	0	0	0	2,513
13. Term	14,030	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	16,284	0	0	0	0	0	0	2,513	0	0	0	2,513
Individual Annuities												
20. Fixed	325	0	0	0	0	0	0	(1,250)	0	16,596	0	15,346
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	53,533	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	0	0	0	0	0	0	0	412,215	0	0	0	412,215
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	53,858	0	0	0	0	0	0	410,965	0	16,596	0	427,561
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	113,317	0	0	0	113,317
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	1,308	0	0	0	1,308
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	114,625	0	0	0	114,625
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
43. Disability income (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	2,929	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	19,228	0	0	0	0	0	0	XXX	XXX	XXX	700	700
46. Total Accident and Health	22,157	0	0	0	0	0	0	XXX	XXX	XXX	700	700
47. Total	4,616,216 (c)	0	877	1,549	119	0	2,544	9,086,289	0	197,515	24,089	9,307,893

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Canada DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	3	0	0	0	0	0	3	0	500	0	0	0	0	0	0
2. Whole	(10,495)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	10	10,346,142	41	50,752,217
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	100,000
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	250,000
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	8,906,488	4	8,558,185	0	0	0	0	4	8,558,185	2,264,303	7	26,000,000	(38)	(197,091,872)	585	2,076,067,315
11. Total Individual Life	8,895,993	7	8,558,185	0	0	0	0	7	8,558,185	2,264,803	7	26,000,000	(28)	(186,745,730)	629	2,127,169,532
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	25,579	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	2,513	1	2,513	0	0	0	0	1	2,513	0	1	100,000	(1)	(97,498)	5	236,468
19. Total Group Life	28,092	1	2,513	0	0	0	0	1	2,513	0	1	100,000	(1)	(97,498)	5	236,468
Individual Annuities																
20. Fixed	(1,250)	0	(1,250)	0	0	0	0	0	(1,250)	0	0	0	0	0	0	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	412,215	0	412,215	0	0	0	0	0	412,215	0	0	0	3	0	9	0
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	410,965	0	410,965	0	0	0	0	0	410,965	0	0	0	3	0	9	0
Group Annuities																
27. Fixed	113,317	0	113,317	0	0	0	0	0	113,317	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	1,308	0	1,308	0	0	0	0	0	1,308	0	0	0	0	0	2	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	114,625	0	114,625	0	0	0	0	0	114,625	0	0	0	0	0	2	0
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(40)	(70,912)	0	0
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	1	(22)	5	1,274
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(39)	(70,934)	5	1,274
47. TOTAL	9,449,675	8	9,086,288	0	0	0	0	8	9,086,288	2,264,803	8	26,100,000	(65)	(186,914,162)	650	2,127,407,273

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 15 2) covering number of lives: 15 3) face amount $ 15,186,564

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 60 Group: $ 0 Total: $ 60

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	(4,074)	0	0	0	(4,074)
2. Whole	214,913	0	3,468	0	1,386	0	4,854	35,995	3,000	72,935	0	111,930
3. Term	13,030,578	0	4,436	24,122	6,210	0	34,768	2,023,178	0	9,944	0	2,033,122
4. Indexed	27,655,694	0	0	0	0	0	0	0	0	391,517	0	391,517
5. Universal	118,352	0	0	0	0	0	0	3,073,140	0	2,738,352	0	5,811,492
6. Universal with secondary guarantees	10,882,523	0	0	0	0	0	0	15,044,333	0	0	0	15,044,333
7. Variable	55,871	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	507,731	0	0	0	0	0	0	498,302	0	954,233	0	1,452,535
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	52,465,662	0	7,904	24,122	7,597	0	39,622	20,670,874	3,000	4,166,981	0	24,840,855
Group Life												
12. Whole	4,461	0	0	0	0	0	0	5,500	0	(1,098)	0	4,403
13. Term	69,529	0	0	0	0	0	0	0	0	0	0	0
14. Universal	938	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	(58,355)	0	0	0	0	0	0	(50,789)	0	0	0	(50,789)
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	16,574	0	0	0	0	0	0	(45,289)	0	(1,098)	0	(46,387)
Individual Annuities												
20. Fixed	89,112	0	0	0	0	0	0	(171,618)	0	2,969,406	0	2,797,789
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	256,518	0	0	0	0	0	0	1,482,457	0	3,899,367	0	5,381,824
24. Life contingent payout	0	0	0	0	0	0	0	1,054,626	0	0	0	1,054,626
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	345,629	0	0	0	0	0	0	2,365,465	0	6,868,773	0	9,234,238
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	3,978	0	140,914	0	144,893
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	291,495	0	23,186	0	314,681
31. Life contingent payout	0	0	0	0	0	0	0	5,060	0	0	0	5,060
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	300,534	0	164,101	0	464,634
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	(8)	0	0	0	0	0	0	XXX	XXX	XXX	54,061	54,061
43. Disability income (d)	1,103	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	12,502	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	46,336	0	0	0	0	0	0	XXX	XXX	XXX	81,680	81,680
46. Total Accident and Health	59,933	0	0	0	0	0	0	XXX	XXX	XXX	135,741	135,741
47. Total	52,887,798 (c)	0	7,904	24,122	7,597	0	39,622	23,291,584	3,000	11,198,758	135,741	34,629,082

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	(4,074)	0	(4,074)	0	0	0	0	0	(4,074)	0	0	0	0	0	0	0
2. Whole	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(355,000)	5	320,000
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	1	50,000	1	50,000
4. Indexed	0	0	0	0	0	0	0	0	0	0	7	3,277,739	(24)	(40,153,458)	493	352,651,019
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	531	6	745,021
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,016,011	0	0	0	0	0	0	0	0	1,016,011	0	0	(51)	(21,449,962)	284	102,989,419
9. Credit	(59,119)	0	(63,537)	0	0	0	0	0	(63,537)	0	0	0	0	0	0	0
10. Other (f)	21,196,368	45	20,674,948	0	0	0	0	45	20,674,948	30,853,866	254	484,545,199	(118)	(1,776,938,238)	7,091	20,265,941,899
11. Total Individual Life	22,149,185	45	20,607,337	0	0	0	0	45	20,607,337	31,869,876	261	487,822,938	(196)	(1,838,846,127)	7,880	20,722,697,358
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(414,598)	9	5,344,711
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	(45,289)	1	(45,289)	0	0	0	0	1	(45,289)	39,514	0	0	2	291,668	5	3,028,658
19. Total Group Life	(45,289)	1	(45,289)	0	0	0	0	1	(45,289)	39,514	0	0	0	(122,930)	14	8,373,369
Individual Annuities																
20. Fixed	157,585	0	157,585	0	0	0	0	0	157,585	0	0	0	6	0	1	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	1,054,626	0	1,054,626	0	0	0	0	0	1,054,626	0	0	0	(13)	0	38	0
25. Other (f)	1,153,255	25	1,153,255	0	0	0	0	25	1,153,255	0	5	182,919	0	0	49	3,332,467
26. Total Individual Annuities	2,365,465	25	2,365,465	0	0	0	0	25	2,365,465	0	5	182,919	(7)	0	88	3,332,467
Group Annuities																
27. Fixed	3,159	0	3,159	0	0	0	0	0	3,159	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	5,060	0	5,060	0	0	0	0	0	5,060	0	0	0	1	0	5	0
32. Other (f)	292,315	2	292,315	0	0	0	0	2	292,315	0	0	0	0	0	62	0
33. Total Group Annuities	300,534	2	300,534	0	0	0	0	2	300,534	0	0	0	1	0	67	0
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	3	10,443	0	0
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	186	2	700
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(3)	1	131
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(18)	(10,571)	7	13,705
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	411	(395)	(8,318)	1,438	71,109
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	411	(410)	(8,262)	1,448	85,645
47. TOTAL	24,769,895	73	23,228,047	0	0	0	0	73	23,228,047	31,909,390	268	488,006,268	(612)	(1,838,977,319)	9,497	20,734,488,839

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 39,427 Group: $ 0 Total: $ 39,427

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	0	0	0	0	0	0	0	(4,074)	0	0	0	(4,074)
2. Whole	214,913	0	3,468	0	1,386	0	4,854	35,995	3,000	72,935	0	111,930
3. Term	13,030,578	0	4,436	24,122	6,210	0	34,768	2,023,178	0	9,944	0	2,033,122
4. Indexed	27,655,694	0	0	0	0	0	0	0	0	391,517	0	391,517
5. Universal	118,352	0	0	0	0	0	0	3,073,140	0	2,738,352	0	5,811,492
6. Universal with secondary guarantees	10,882,523	0	0	0	0	0	0	15,044,333	0	0	0	15,044,333
7. Variable	55,871	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	507,731	0	0	0	0	0	0	498,302	0	954,233	0	1,452,535
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	52,465,662	0	7,904	24,122	7,597	0	39,622	20,670,874	3,000	4,166,981	0	24,840,855
Group Life												
12. Whole	4,461	0	0	0	0	0	0	5,500	0	(1,098)	0	4,403
13. Term	69,529	0	0	0	0	0	0	0	0	0	0	0
14. Universal	938	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	(58,355)	0	0	0	0	0	0	(50,789)	0	0	0	(50,789)
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	16,574	0	0	0	0	0	0	(45,289)	0	(1,098)	0	(46,387)
Individual Annuities												
20. Fixed	89,112	0	0	0	0	0	0	(171,618)	0	2,969,406	0	2,797,789
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	256,518	0	0	0	0	0	0	1,482,457	0	3,899,367	0	5,381,824
24. Life contingent payout	0	0	0	0	0	0	0	1,054,626	0	0	0	1,054,626
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	345,629	0	0	0	0	0	0	2,365,465	0	6,868,773	0	9,234,238
Group Annuities												
27. Fixed	0	0	0	0	0	0	0	3,978	0	140,914	0	144,893
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	291,495	0	23,186	0	314,681
31. Life contingent payout	0	0	0	0	0	0	0	5,060	0	0	0	5,060
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	0	0	0	0	0	0	0	300,534	0	164,101	0	464,634
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
36. Medicare Supplement (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	(8)	0	0	0	0	0	0	XXX	XXX	XXX	54,061	54,061
43. Disability income (d)	1,103	0	0	0	0	0	0	XXX	XXX	XXX	0	0
44. Long-term care (d)	12,502	0	0	0	0	0	0	XXX	XXX	XXX	0	0
45. Other health (d)	46,336	0	0	0	0	0	0	XXX	XXX	XXX	81,680	81,680
46. Total Accident and Health	59,933	0	0	0	0	0	0	XXX	XXX	XXX	135,741	135,741
47. Total	52,887,798 (c)	0	7,904	24,122	7,597	0	39,622	23,291,584	3,000	11,198,758	135,741	34,629,082

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	(4,074)	0	(4,074)	0	0	0	0	0	(4,074)	0	0	0	0	0	0	0
2. Whole	0	0	0	0	0	0	0	0	0	0	0	0	(3)	(355,000)	5	320,000
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	1	50,000	1	50,000
4. Indexed	0	0	0	0	0	0	0	0	0	0	7	3,277,739	(24)	(40,153,458)	493	352,651,019
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(1)	531	6	745,021
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	1,016,011	0	0	0	0	0	0	0	0	1,016,011	0	0	(51)	(21,449,962)	284	102,989,419
9. Credit	(59,119)	0	(63,537)	0	0	0	0	0	(63,537)	0	0	0	0	0	0	0
10. Other (f)	21,196,368	45	20,674,948	0	0	0	0	45	20,674,948	30,853,866	254	484,545,199	(118)	(1,776,938,238)	7,091	20,265,941,899
11. Total Individual Life	22,149,185	45	20,607,337	0	0	0	0	45	20,607,337	31,869,876	261	487,822,938	(196)	(1,838,846,127)	7,880	20,722,697,358
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	(2)	(414,598)	9	5,344,711
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	(45,289)	1	(45,289)	0	0	0	0	1	(45,289)	39,514	0	0	2	291,668	5	3,028,658
19. Total Group Life	(45,289)	1	(45,289)	0	0	0	0	1	(45,289)	39,514	0	0	0	(122,930)	14	8,373,369
Individual Annuities																
20. Fixed	157,585	0	157,585	0	0	0	0	0	157,585	0	0	0	6	0	1	0
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	1,054,626	0	1,054,626	0	0	0	0	0	1,054,626	0	0	0	(13)	0	38	0
25. Other (f)	1,153,255	25	1,153,255	0	0	0	0	25	1,153,255	0	5	182,919	0	0	49	3,332,467
26. Total Individual Annuities	2,365,465	25	2,365,465	0	0	0	0	25	2,365,465	0	5	182,919	(7)	0	88	3,332,467
Group Annuities																
27. Fixed	3,159	0	3,159	0	0	0	0	0	3,159	0	0	0	0	0	0	0
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	5,060	0	5,060	0	0	0	0	0	5,060	0	0	0	1	0	5	0
32. Other (f)	292,315	2	292,315	0	0	0	0	2	292,315	0	0	0	0	0	62	0
33. Total Group Annuities	300,534	2	300,534	0	0	0	0	2	300,534	0	0	0	1	0	67	0
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	3	10,443	0	0
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	186	2	700
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	(3)	1	131
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(18)	(10,571)	7	13,705
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	411	(395)	(8,318)	1,438	71,109
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	411	(410)	(8,262)	1,448	85,645
47. TOTAL	24,769,895	73	23,228,047	0	0	0	0	73	23,228,047	31,909,390	268	488,006,268	(612)	(1,838,977,319)	9,497	20,734,488,839

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ 0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: 0 2) covering number of lives: 0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 39,427 Group: $ 0 Total: $ 39,427

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ 0 Column 7) $ 0 Column 12) $ 0

LIFE INSURANCE (STATE PAGE)[(b)]

NAIC Group Code 0468 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 86231

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	299,558	0	0	0	0	0	0	7,650,431	783,525	1,516,699	3,799	9,954,454
2. Whole	841,045,491	0	673,747	10,359	982,983	1,434	1,668,524	438,103,080	4,156,328	115,844,357	46,193,075	604,296,840
3. Term	1,019,961,123	0	1,210,230	1,485,243	940,160	0	3,635,633	839,862,464	4,118	5,267,253	2,509,016	847,642,851
4. Indexed	1,698,626,693	0	0	0	0	0	0	170,331,919	0	136,231,882	120,313	306,684,115
5. Universal	461,106,781	0	0	0	0	0	0	1,390,455,833	0	377,831,698	7,480,794	1,775,768,326
6. Universal with secondary guarantees	591,032,090	0	0	0	0	0	0	1,043,361,620	0	11,402,841	0	1,054,764,461
7. Variable	5,001,647	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	175,968,614	0	0	0	0	0	0	286,493,837	0	223,338,530	0	509,832,367
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	4,793,041,997	0	1,883,976	1,495,602	1,923,144	1,434	5,304,157	4,176,259,184	4,943,972	871,433,261	56,306,997	5,108,943,414
Group Life												
12. Whole	41,220,445	0	0	0	0	0	0	105,935,342	804,593	28,688,772	29,473	135,458,181
13. Term	54,149,249	0	0	0	0	0	0	38,353,336	49,065	357,826	(30,088)	38,730,139
14. Universal	1,946,758	0	0	0	0	0	0	75,487,376	0	27,280,299	0	102,767,675
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	158,197	0	0	0	0	0	0	0	0	0	0	0
17. Credit	423,690	0	0	0	0	0	0	153,017	0	0	0	153,017
18. Other (f)	3,618,057	0	0	0	0	0	0	1,163,303	0	1,051,846	0	2,215,149
19. Total Group Life	101,516,395	0	0	0	0	0	0	221,092,374	853,658	57,378,743	(615)	279,324,160
Individual Annuities												
20. Fixed	22,217,557	0	0	0	0	0	0	260,217,780	0	843,739,200	0	1,103,956,980
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	1,314,511,071	0	0	0	0	0	0	1,028,046,337	0	4,577,740,070	0	5,605,786,408
24. Life contingent payout	0	0	0	0	0	0	0	373,131,547	0	0	0	373,131,547
25. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0
26. Total Individual Annuities	1,336,728,628	0	0	0	0	0	0	1,661,395,665	0	5,421,479,270	0	7,082,874,935
Group Annuities												
27. Fixed	3,258,283	3,184,438,791	0	0	0	0	0	241,264,928	0	2,044,742,837	0	2,286,007,765
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	95,369	4,833,854,745	0	0	0	0	0	12,944,735	0	5,669,250,829	0	5,682,195,564
31. Life contingent payout	0	0	0	0	0	0	0	16,504,438	0	0	0	16,504,438
32. Other (f)	0	478,424,719	0	0	0	0	0	0	0	93,399,272	0	93,399,272
33. Total Group Annuities	3,353,652	8,496,718,255	0	0	0	0	0	270,714,101	0	7,807,392,938	0	8,078,107,039
Accident and Health												
34. Comprehensive individual (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	200	200
35. Comprehensive group (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	14,033	14,033
36. Medicare Supplement (d)	147,439,215	0	0	0	0	0	0	XXX	XXX	XXX	126,210,074	126,210,074
37. Vision only (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
38. Dental only (d)	952,674	0	0	0	0	0	0	XXX	XXX	XXX	159,485	159,485
39. Federal Employees Health Benefits Plan (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
40. Title XVIII Medicare (d)	0 (e)	0	0	0	0	0	0	XXX	XXX	XXX	0	0
41. Title XIX Medicaid (d)	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
42. Credit A&H	112,498	0	0	0	0	0	0	XXX	XXX	XXX	204,289	204,289
43. Disability income (d)	16,995,854	0	0	0	0	0	0	XXX	XXX	XXX	12,156,951	12,156,951
44. Long-term care (d)	465,911,796	0	0	0	0	0	0	XXX	XXX	XXX	702,272,192	702,272,192
45. Other health (d)	658,039,190	0	0	0	0	0	0	XXX	XXX	XXX	391,771,279	391,771,279
46. Total Accident and Health	1,289,451,226	0	0	0	0	0	0	XXX	XXX	XXX	1,232,788,504	1,232,788,504
47. Total	7,524,091,898 (c)	8,496,718,255	1,883,976	1,495,602	1,923,144	1,434	5,304,157	6,329,461,323	5,797,630	14,157,684,212	1,289,094,887	21,782,038,052

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

NAIC Group Code 0468 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 86231

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits											Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
Line of Business	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	7,882,689	17,702	8,433,956	0	0	0	0	17,702	8,433,956	1,107,931	0	0	0	0	0	0
2. Whole	197,204,821	33,813	209,081,795	0	0	0	0	33,813	209,081,795	34,448,934	0	0	(1,102)	(283,890,688)	10,267	1,280,283,940
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	(96)	(4,080,246)	633	28,234,805
4. Indexed	0	0	0	0	0	0	0	0	0	0	86,407	29,404,396,564	(27,705)	(6,878,500,747)	602,940	189,576,538,177
5. Universal	162,590,425	1,733	165,741,378	0	0	0	0	1,733	165,741,378	23,385,997	0	10,000	(2,291)	(105,622,090)	26,421	1,286,095,865
6. Universal with secondary guarantees	9,644,418	468	10,163,429	0	0	0	0	468	10,163,429	1,187,323	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	43,068,759	108	32,576,010	0	0	0	0	108	32,576,010	16,015,148	126	3,733,896	(5,204)	(1,005,399,255)	113,635	31,254,991,316
9. Credit	267,135	121	278,764	0	0	0	0	121	278,764	0	0	0	613	5,241,281	0	0
10. Other (f)	3,742,402,851	52,685	3,754,497,901	2	429,922	0	0	52,687	3,754,927,822	541,320,777	98,199	34,045,582,902	(242,306)	(35,113,945,261)	3,950,785	564,571,000,023
11. Total Individual Life	4,163,061,098	106,630	4,180,773,234	2	429,922	0	0	106,632	4,181,203,155	617,466,110	184,732	63,453,723,362	(278,091)	(43,386,197,005)	4,704,681	787,997,144,126
Group Life																
12. Whole	7,603,203	709	7,321,622	0	0	0	0	709	7,321,622	326,180	0	0	(9)	(7,668,611)	73	89,485,627
13. Term	13,785,771	229	14,491,049	0	0	0	0	229	14,491,049	2,293,184	0	0	0	(3,797,067)	28	88,504,110
14. Universal	53,257,601	2,030	57,590,610	0	0	0	0	2,030	57,590,610	13,800,144	0	0	(266)	(94,405,632)	3,397	1,196,673,139
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	144,508	78	33,236,359
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	140,897,831	17,299	142,542,751	0	0	0	0	17,299	142,542,751	12,562,196	84,543	3,634,351,039	(76,589)	(3,272,828,579)	415,837	25,333,857,317
19. Total Group Life	215,544,406	20,267	221,946,032	0	0	0	0	20,267	221,946,032	28,981,703	84,543	3,634,351,039	(76,864)	(3,378,555,381)	419,413	26,741,756,551
Individual Annuities																
20. Fixed	7,059,828	55	7,059,828	0	0	0	0	55	7,059,828	5,496,273	0	0	(1,687)	(7,245,452)	32,082	260,779,169
21. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
22. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	20,016,837	0	0	0	0	0	0
24. Life contingent payout	373,131,547	0	373,131,547	0	0	0	0	0	373,131,547	0	0	0	1,001	0	16,906	0
25. Other (f)	1,272,301,104	23,933	1,281,204,290	0	0	0	0	23,933	1,281,204,290	0	8,571	1,569,443,126	0	0	510,991	67,164,043,352
26. Total Individual Annuities	1,652,492,479	23,988	1,661,395,665	0	0	0	0	23,988	1,661,395,665	25,513,110	8,571	1,569,443,126	(686)	(7,245,452)	559,979	67,424,822,521
Group Annuities																
27. Fixed	219,136,713	0	219,136,713	0	0	0	0	0	219,136,713	8,394,510	989	303,804,096	584	1,036,385,046	34,258	6,310,329,855
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	58,322	645	592,855,599	778	1,172,844,685	7,298	25,344,042,177
31. Life contingent payout	16,504,438	0	16,504,438	0	0	0	0	0	16,504,438	0	40	0	386	0	5,064	0
32. Other (f)	37,090,373	997	35,072,950	0	0	0	0	997	35,072,950	0	354	16,151,455	0	0	44,305	16,163,955
33. Total Group Annuities	272,731,524	997	270,714,101	0	0	0	0	997	270,714,101	8,452,832	2,028	912,811,150	1,748	2,209,229,730	90,925	31,670,535,987
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(10)	(3,328)	168	48,973
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(538)	46	34,593
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,714	3,680,887	(8,951)	7,412,108	112,483	300,759,637
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,300	672,257	1,108	1,505,583	11,911	5,674,345
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(1)	(19,239)	6	87,203
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,719	8,609,079	13,171	9,016,281	30,972	17,554,301
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	(20,415)	(24,997,167)	248,808	494,671,881
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	221,469	104,332,126	(603,170)	63,164,113	3,872,896	493,935,966
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	243,202	117,294,349	(618,269)	56,077,813	4,277,290	1,312,766,900
47. TOTAL	6,303,829,506	151,882	6,334,829,031	2	429,922	0	0	151,884	6,335,258,953	680,413,756	523,076	69,687,623,026	(972,162)	(44,506,690,296)	10,052,289	915,147,026,086

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ .....0 , current year $ .....0 Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....0 , current year $ 0

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 40,637 2) covering number of lives: ..... 40,637 3) face amount $ 15,249,914,595

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....2,765,945 Group: $ ..... 10,387,757 Total: $ 13,153,702

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products 0

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....399,047,840 Column 7) $ .....0 Column 12) $ 0

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	675,675	403,039	6,740,319	1,068,407,572	21,595	56,986	20,327	714,634	26,699,341	1,095,566,938
2. Issued during year	0	0	184,731	63,458,916	0	0	0	84,543	3,634,351	67,093,267
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	218	111	7,214	4,822,574	0	0	2	5,566	237,952	5,060,637
5. Increased during year (net)	108	683	8,269	4,730,021	2,986	5,214	22	1,775	175,309	4,911,227
6. Subtotals, Lines 2 to 5	326	794	200,214	73,011,511	2,986	5,214	24	91,884	4,047,612	77,065,131
7. Additions by dividends during year	XXX	0	XXX	1,352	XXX	0	XXX	XXX	19	1,371
8. Aggregate write-ins for increases	0	0	0	1,135	0	0	0	0	0	1,135
9. Totals (Lines 1 and 6 to 8)	676,001	403,833	6,940,533	1,141,421,570	24,581	62,200	20,351	806,518	30,746,972	1,172,634,575
Deductions during year:										
10. Death	9,980	5,999	73,271	4,793,578	75	758	XXX	15,258	182,913	4,983,248
11. Maturity	2,373	1,469	2,921	25,214	0	0	XXX	312	584	27,267
12. Disability	0	0	0	204,846	0	0	XXX	0	0	204,846
13. Expiry	5,896	4,563	23,680	16,990,259	3,452	8,832	111	6,307	97,991	17,101,645
14. Surrender	3,185	2,204	105,336	32,066,139	0	0	89	36,119	1,694,943	33,763,286
15. Lapse	6	5	1,394,606	21,653,955	2,284	4,284	236	47,007	1,962,244	23,620,488
16. Conversion	0	0	3,518	580,429	0	0	XXX	XXX	XXX	580,429
17. Decreased (net)	0	0	916	719,029	0	0	5	6,941	(114,479)	604,550
18. Reinsurance	0	0	4,878	233,026	0	0	0	0	0	233,026
19. Aggregate write-ins for decreases	0	0	1,171,702	31,211,562	0	0	0	0	0	31,211,562
20. Totals (Lines 10 to 19)	21,440	14,240	2,780,828	108,478,037	5,811	13,874	441	111,944	3,824,196	112,330,347
21. In force end of year (b) (Line 9 minus Line 20)	654,561	389,593	4,159,705	1,032,943,533	18,770	48,326	19,910	694,574	26,922,776	1,060,304,228
22. Reinsurance ceded end of year	XXX	0	XXX	538,302,247	XXX	443	XXX	XXX	2,376,386	540,679,076
23. Line 21 minus Line 22	XXX	389,593	XXX	494,641,286	XXX	(a) 47,883	XXX	XXX	24,546,390	519,625,152
DETAILS OF WRITE-INS										
0801. Paid up additions from excess interest credits	0	0	0	1,135	0	0	0	0	0	1,135
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	1,135	0	0	0	0	0	1,135
1901. Novated to SCOR	0	0	1,171,702	31,201,378	0	0	0	0	0	31,201,378
1902. Recaptured Business	0	0	0	10,184	0	0	0	0	0	10,184
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	1,171,702	31,211,562	0	0	0	0	0	31,211,562

Life, Accident and Health Companies Only:

(a) Group $ 0 ; Individual $ 0

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX	0	XXX	47,350
25. Other paid-up insurance	635,868	376,928	743,526	6,169,719
26. Debit ordinary insurance	XXX	XXX	366,761	1,411,254

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing	0	0	4,006	155,136
28. Term policies - other	23,112	11,098,715	1,005,843	609,259,510
29. Other term insurance - decreasing	XXX	0	XXX	298,900
30. Other term insurance	XXX	235,683	XXX	21,817,409
31. Totals (Lines 27 to 30)	23,112	11,334,398	1,009,849	631,530,955
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	0	XXX	1,126
33. Totals, extended term insurance	XXX	XXX	181,484	2,030,379
34. Totals, whole life and endowment	161,619	52,124,518	2,968,372	399,381,077
35. Totals (Lines 31 to 34)	184,731	63,458,916	4,159,705	1,032,943,537

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36 Industrial	0	0	389,593	0
37. Ordinary	63,458,916	0	1,032,585,487	358,051
38. Credit Life (Group and Individual)	0	0	48,326	0
39. Group	3,634,351	0	26,922,755	0
40. Totals (Lines 36 to 39)	67,093,267	0	1,059,946,161	358,051

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	57,213
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	18,770	XXX	261,827	XXX
43. Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45. Group Permanent Insurance included in Line 21	0	0	546,048	19,145,274

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	5,436,928

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Actual Amount

47.2 Actual Amount

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48. Waiver of Premium	874	839	250,441	18,157,511	6	34,191	319,478	14,429,329
49. Disability Income	0	0	20,771	1,592,013	0	0	162	21,077
50. Extended Benefits	0	0	XXX	XXX	0	0	0	0
51. Other	150,680	99,568	87,131	225,006	0	0	0	0
52. Total	151,554	(a) 100,407	358,343	(a) 19,974,530	6	(a) 34,191	319,640	(a) 14,450,406

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	22,298	7,725	2,839	799
2.	Issued during year	2,030	482	294	38
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	24,328	8,207	3,133	837
	Deductions during year:				
6.	Decreased (net)	2,001	1,078	215	129
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	2,001	1,078	215	129
9.	In force end of year (line 5 minus line 8)	22,327	7,129	2,918	708
10.	Amount on deposit	2,782,379	(a) 3,305,471	0	(a) 0
11.	Income now payable	22,246	6,614	2,918	708
12.	Amount of income payable	(a) 174,168,340	(a) 88,460,758	(a) 13,118,787	(a) 5,505,242

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	19,824	635,800	23,639	138,077
2.	Issued during year	1	6,323	906	40
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	109	4	0	17
5.	Totals (Lines 1 to 4)	19,934	642,127	24,545	138,134
	Deductions during year:				
6.	Decreased (net)	1,738	51,280	1,809	7,332
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,738	51,280	1,809	7,332
9.	In force end of year (line 5 minus line 8)	18,196	590,847	22,736	130,802
	Income now payable:				
10.	Amount of income payable	(a) 19,177,517	XXX	XXX	(a) 190,949,827
	Deferred fully paid:				
11.	Account balance	XXX	(a) 3,223,089,935	XXX	(a) 577,436,109
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 64,231,243,615	XXX	(a) 1,242,450,723

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	4,692,168	575,639,359	255	122,235	698,551	764,069,260
2.	Issued during year	213,365	209,278,556	0	0	2,763	2,276,155
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	4,905,533	XXX	255	XXX	701,314	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	597,610	XXX	117	XXX	106,762	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	597,610	XXX	117	XXX	106,762	XXX
10.	In force end of year (line 5 minus line 9)	4,307,923	(a) 535,696,047	138	(a) 110,858	594,552	(a) 715,851,371

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	60,731	13,837
2.	Issued during year	0	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	60,731	13,837
	Deductions During Year:		
6.	Decreased (net)	3,699	869
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	3,699	869
9.	In force end of year (line 5 minus line 8)	57,032	12,968
10.	Amount of account balance	(a) 121,637,014	(a) 94,256,900

(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	406,876,497
2.	Current year's realized pre-tax capital gains/(losses) of $ (803,224,384) transferred into the reserve net of taxes of $ (168,677,120)	(634,547,263)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	248,010,573
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	20,339,807
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	27,523,746
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(7,183,939)

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.	2023	54,394,695	(31,342,832)	4,471,884	27,523,746
2.	2024	49,102,840	(50,438,017)	9,175,187	7,840,010
3.	2025	43,103,404	(47,773,164)	9,075,665	4,405,904
4.	2026	36,807,860	(46,503,706)	8,887,543	(808,303)
5.	2027	33,756,461	(45,386,172)	8,666,650	(2,963,060)
6.	2028	34,501,320	(43,667,476)	8,408,767	(757,388)
7.	2029	34,851,530	(40,716,200)	8,366,238	2,501,568
8.	2030	37,153,185	(36,135,970)	8,598,981	9,616,196
9.	2031	37,929,268	(30,911,751)	8,738,356	15,755,874
10.	2032	40,404,060	(25,859,727)	8,874,101	23,418,434
11.	2033	38,578,775	(20,345,851)	9,168,971	27,401,895
12.	2034	34,425,309	(17,601,398)	9,429,288	26,253,199
13.	2035	30,382,028	(17,436,841)	9,428,742	22,373,929
14.	2036	24,900,879	(17,192,915)	9,580,434	17,288,399
15.	2037	18,145,251	(17,411,867)	9,808,806	10,542,190
16.	2038	12,062,284	(16,846,304)	9,736,418	4,952,398
17.	2039	6,157,733	(16,404,520)	9,881,506	(365,282)
18.	2040	(1,169,809)	(14,806,935)	9,548,683	(6,428,061)
19.	2041	(5,618,682)	(13,391,398)	9,414,804	(9,595,276)
20.	2042	(10,154,994)	(11,845,239)	9,198,765	(12,801,467)
21.	2043	(13,993,927)	(10,168,109)	8,911,083	(15,250,952)
22.	2044	(17,617,955)	(9,177,452)	8,699,387	(18,096,021)
23.	2045	(18,667,293)	(8,821,756)	8,468,247	(19,020,802)
24.	2046	(20,076,104)	(8,414,633)	8,120,323	(20,370,414)
25.	2047	(20,593,371)	(8,268,928)	8,043,816	(20,818,483)
26.	2048	(18,688,996)	(7,810,379)	7,654,013	(18,845,363)
27.	2049	(14,241,643)	(6,927,562)	6,892,926	(14,276,279)
28.	2050	(10,423,258)	(5,489,766)	5,475,038	(10,437,986)
29.	2051	(6,326,419)	(4,051,970)	3,982,246	(6,396,142)
30.	2052	(2,207,933)	(2,614,174)	2,489,454	(2,332,652)
31.	2053 and Later	0	(784,252)	814,250	29,998
32.	Total (Lines 1 to 31)	406,876,497	(634,547,263)	248,010,573	20,339,807

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	550,677,081	98,172,388	648,849,470	27,344,332	434,579,525	461,923,857	1,110,773,327
2. Realized capital gains/(losses) net of taxes - General Account	(26,122,835)	(44,753)	(26,167,588)	(6,251,617)	20,118,459	13,866,842	(12,300,746)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	25,692,266	0	25,692,266	(54,907,481)	263,849,942	208,942,461	234,634,727
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	228,492	0	228,492	0	524,986	524,986	753,478
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	116,646,918	22,828,009	139,474,927	0	2,073,229	2,073,229	141,548,156
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	667,121,922	120,955,644	788,077,567	(33,814,766)	721,146,141	687,331,375	1,475,408,942
9. Maximum reserve	548,505,269	104,593,338	653,098,607	93,611,627	555,073,663	648,685,291	1,301,783,897
10. Reserve objective	327,784,566	80,521,638	408,306,204	93,296,177	551,890,240	645,186,417	1,053,492,622
11. 20% of (Line 10 - Line 8)	(67,867,471)	(8,086,801)	(75,954,272)	25,422,189	(33,851,180)	(8,428,992)	(84,383,264)
12. Balance before transfers (Lines 8 + 11)	599,254,451	112,868,843	712,123,294	(8,392,577)	687,294,961	678,902,384	1,391,025,678
13. Transfers	0	0	0	132,221,297	(132,221,297)	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(50,749,182)	(8,275,505)	(59,024,687)	(30,217,093)	0	(30,217,093)	(89,241,780)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	548,505,269	104,593,338	653,098,607	93,611,627	555,073,664	648,685,291	1,301,783,898

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	5,485,579,994	XXX	XXX	5,485,579,994	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	3,699,876,172	XXX	XXX	3,699,876,172	0.0002	739,975	0.0007	2,589,913	0.0013	4,809,839
2.2	1	NAIC Designation Category 1.B	556,420,961	XXX	XXX	556,420,961	0.0004	222,568	0.0011	612,063	0.0023	1,279,768
2.3	1	NAIC Designation Category 1.C	1,108,779,381	XXX	XXX	1,108,779,381	0.0006	665,268	0.0018	1,995,803	0.0035	3,880,728
2.4	1	NAIC Designation Category 1.D	1,458,064,515	XXX	XXX	1,458,064,515	0.0007	1,020,645	0.0022	3,207,742	0.0044	6,415,484
2.5	1	NAIC Designation Category 1.E	2,390,060,614	XXX	XXX	2,390,060,614	0.0009	2,151,055	0.0027	6,453,164	0.0055	13,145,333
2.6	1	NAIC Designation Category 1.F	5,763,048,531	XXX	XXX	5,763,048,531	0.0011	6,339,353	0.0034	19,594,365	0.0068	39,188,730
2.7	1	NAIC Designation Category 1.G	6,817,152,561	XXX	XXX	6,817,152,561	0.0014	9,544,014	0.0042	28,632,041	0.0085	57,945,797
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	21,793,402,735	XXX	XXX	21,793,402,735	XXX	20,682,878	XXX	63,085,091	XXX	126,665,679
3.1	2	NAIC Designation Category 2.A	6,287,555,898	XXX	XXX	6,287,555,898	0.0021	13,203,867	0.0063	39,611,602	0.0105	66,019,337
3.2	2	NAIC Designation Category 2.B	7,707,314,032	XXX	XXX	7,707,314,032	0.0025	19,268,285	0.0076	58,575,587	0.0127	97,882,888
3.3	2	NAIC Designation Category 2.C	3,092,277,749	XXX	XXX	3,092,277,749	0.0036	11,132,200	0.0108	33,396,600	0.0180	55,660,999
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	17,087,147,679	XXX	XXX	17,087,147,679	XXX	43,604,352	XXX	131,583,788	XXX	219,563,225
4.1	3	NAIC Designation Category 3.A	461,385,275	XXX	XXX	461,385,275	0.0069	3,183,558	0.0183	8,443,351	0.0262	12,088,294
4.2	3	NAIC Designation Category 3.B	219,192,220	XXX	XXX	219,192,220	0.0099	2,170,003	0.0264	5,786,675	0.0377	8,263,547
4.3	3	NAIC Designation Category 3.C	405,409,186	XXX	XXX	405,409,186	0.0131	5,310,860	0.0350	14,189,322	0.0500	20,270,459
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	1,085,986,681	XXX	XXX	1,085,986,681	XXX	10,664,422	XXX	28,419,347	XXX	40,622,300
5.1	4	NAIC Designation Category 4.A	326,111,315	XXX	XXX	326,111,315	0.0184	6,000,448	0.0430	14,022,787	0.0615	20,055,846
5.2	4	NAIC Designation Category 4.B	128,835,001	XXX	XXX	128,835,001	0.0238	3,066,273	0.0555	7,150,343	0.0793	10,216,616
5.3	4	NAIC Designation Category 4.C	128,584,143	XXX	XXX	128,584,143	0.0310	3,986,108	0.0724	9,309,492	0.1034	13,295,600
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	583,530,459	XXX	XXX	583,530,459	XXX	13,052,830	XXX	30,482,621	XXX	43,568,062
6.1	5	NAIC Designation Category 5.A	95,642,391	XXX	XXX	95,642,391	0.0472	4,514,321	0.0846	8,091,346	0.1410	13,485,577
6.2	5	NAIC Designation Category 5.B	136,028,474	XXX	XXX	136,028,474	0.0663	9,018,688	0.1188	16,160,183	0.1980	26,933,638
6.3	5	NAIC Designation Category 5.C	45,196,602	XXX	XXX	45,196,602	0.0836	3,778,436	0.1498	6,770,451	0.2496	11,281,072
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	276,867,467	XXX	XXX	276,867,467	XXX	17,311,445	XXX	31,021,980	XXX	51,700,287
7.	6	NAIC 6	38,327,563	XXX	XXX	38,327,563	0.0000	0	0.2370	9,083,632	0.2370	9,083,632
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	46,350,842,578	XXX	XXX	46,350,842,578	XXX	105,315,926	XXX	293,676,459	XXX	491,203,185
		PREFERRED STOCKS										
10.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11.	2	High Quality	57,184,410	XXX	XXX	57,184,410	0.0021	120,087	0.0064	365,980	0.0106	606,155
12.	3	Medium Quality	1,652,565	XXX	XXX	1,652,565	0.0099	16,360	0.0263	43,462	0.0376	62,136
13.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	58,836,975	XXX	XXX	58,836,975	XXX	136,448	XXX	409,443	XXX	668,291

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	3,802,704	XXX	XXX	3,802,704	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C	54,113,848	XXX	XXX	54,113,848	0.0006	32,468	0.0018	97,405	0.0035	189,398
19.4	1	NAIC Designation Category 1.D	354,920,344	XXX	XXX	354,920,344	0.0007	248,444	0.0022	780,825	0.0044	1,561,650
19.5	1	NAIC Designation Category 1.E	532,267,421	XXX	XXX	532,267,421	0.0009	479,041	0.0027	1,437,122	0.0055	2,927,471
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	941,301,613	XXX	XXX	941,301,613	XXX	759,953	XXX	2,315,352	XXX	4,678,519
20.1	2	NAIC Designation Category 2.A	73,844,677	XXX	XXX	73,844,677	0.0021	155,074	0.0063	465,221	0.0105	775,369
20.2	2	NAIC Designation Category 2.B	0	XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	73,844,677	XXX	XXX	73,844,677	XXX	155,074	XXX	465,221	XXX	775,369
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6	2,207,414	XXX	XXX	2,207,414	0.0000	0	0.2370	523,157	0.2370	523,157
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	1,021,156,408	XXX	XXX	1,021,156,408	XXX	915,027	XXX	3,303,730	XXX	5,977,045
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	18,758,022	XXX	XXX	18,758,022	0.0005	9,379	0.0016	30,013	0.0033	61,901
27.	1	Highest Quality	11,879	XXX	XXX	11,879	0.0005	6	0.0016	19	0.0033	39
28.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	18,769,901	XXX	XXX	18,769,901	XXX	9,385	XXX	30,032	XXX	61,941
34.		Total (Lines 9 + 17 + 25 + 33)	47,449,605,862	XXX	XXX	47,449,605,862	XXX	106,376,786	XXX	297,419,664	XXX	497,910,462

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	36,965,461	0	XXX	36,965,461	0.0011	40,662	0.0057	210,703	0.0074	273,544
36.		Farm Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	248,507	0	XXX	248,507	0.0015	373	0.0034	845	0.0046	1,143
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	5,864,962,945	0	XXX	5,864,962,945	0.0011	6,451,459	0.0057	33,430,289	0.0074	43,400,726
44.		Commercial Mortgages - All Other - CM2 - High Quality	2,838,251,197	0	XXX	2,838,251,197	0.0040	11,353,005	0.0114	32,356,064	0.0149	42,289,943
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	631,835,088	0	XXX	631,835,088	0.0069	4,359,662	0.0200	12,636,702	0.0257	16,238,162
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	36,711,682	0	XXX	36,711,682	0.0120	440,540	0.0343	1,259,211	0.0428	1,571,260
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	56,194	0	XXX	56,194	0.0029	163	0.0066	371	0.0103	579
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	9,409,031,074	0	XXX	9,409,031,074	XXX	22,645,864	XXX	79,894,184	XXX	103,775,357
59.		Schedule DA Mortgages	0	0	XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	9,409,031,074	0	XXX	9,409,031,074	XXX	22,645,864	XXX	79,894,184	XXX	103,775,357

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	17,931,012	XXX	XXX	17,931,012	0.0000	0	0.2370 (a)	4,249,650	0.2370 (a)	4,249,650
2.		Unaffiliated - Private	7,085,274	XXX	XXX	7,085,274	0.0000	0	0.1945	1,378,086	0.1945	1,378,086
3.		Federal Home Loan Bank	87,625,000	XXX	XXX	87,625,000	0.0000	0	0.0061	534,513	0.0097	849,963
4.		Affiliated - Life with AVR	3,212,598,117	XXX	XXX	3,212,598,117	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.2370 (a)	0	0.2370 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	1	0	0	1	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	551,480,565	XXX	XXX	551,480,565	0.0000	0	0.1580	87,133,929	0.1580	87,133,929
16.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	3,876,719,969	0	0	3,876,719,969	XXX	0	XXX	93,296,177	XXX	93,611,627
		REAL ESTATE										
18.		Home Office Property (General Account only)	40,709,924	0	0	40,709,924	0.0000	0	0.0912	3,712,745	0.0912	3,712,745
19.		Investment Properties	207,956	0	0	207,956	0.0000	0	0.0912	18,966	0.0912	18,966
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	40,917,880	0	0	40,917,880	XXX	0	XXX	3,731,711	XXX	3,731,711
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	280,470	XXX	XXX	280,470	0.0005	140	0.0016	449	0.0033	926
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	13,587,334	XXX	XXX	13,587,334	0.0099	134,515	0.0263	357,347	0.0376	510,884
26.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	13,867,804	XXX	XXX	13,867,804	XXX	134,655	XXX	357,796	XXX	511,809

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	265,079,655	XXX	XXX	265,079,655	0.0005	132,540	0.0016	424,127	0.0033	874,763
31.	2	High Quality	87,729,233	XXX	XXX	87,729,233	0.0021	184,231	0.0064	561,467	0.0106	929,930
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	352,808,888	XXX	XXX	352,808,888	XXX	316,771	XXX	985,595	XXX	1,804,693
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.2370 (a)	0	0.2370 (a)	0
66.		Unaffiliated Private	944,924,951	XXX	XXX	944,924,951	0.0000	0	0.1945	183,787,903	0.1945	183,787,903
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other	810,167,281	XXX	XXX	810,167,281	0.0000	0	0.1945	157,577,536	0.1945	157,577,536
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,755,092,232	XXX	XXX	1,755,092,232	XXX	0	XXX	341,365,439	XXX	341,365,439
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	450,736,507	0	0	450,736,507	0.0000	0	0.0912	41,107,169	0.0912	41,107,169
73		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	450,736,507	0	0	450,736,507	XXX	0	XXX	41,107,169	XXX	41,107,169
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	17,160,396	0	0	17,160,396	0.0063	108,110	0.0120	205,925	0.0190	326,048
77.		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	3,698,972	0	0	3,698,972	0.0063	23,304	0.0120	44,388	0.0190	70,280
79.		All Other Low Income Housing Tax Credit	54,164,075	0	0	54,164,075	0.0273	1,478,679	0.0600	3,249,844	0.0975	5,280,997
80.		Total LIHTC (Sum of Lines 75 through 79)	75,023,443	0	0	75,023,443	XXX	1,610,093	XXX	3,500,157	XXX	5,677,325
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	1	XXX	XXX	1	0.0000	0	0.1580	0	0.1580	0
82.		Fixed Income Instruments - Affiliated	5,295,678	XXX	XXX	5,295,678	0.0000	0	0.1580	836,717	0.1580	836,717
83.		Common Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Other - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	5,295,679	0	0	5,295,679	XXX	0	XXX	836,717	XXX	836,717
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA	720,353,086	XXX	0	720,353,086	0.0000	0	0.1580	113,815,788	0.1580	113,815,788
97.		Other Short-Term Invested Assets - Schedule DA	250,000,000	XXX	0	250,000,000	0.0000	0	0.1580	39,500,000	0.1580	39,500,000
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	970,353,086	XXX	0	970,353,086	XXX	0	XXX	153,315,788	XXX	153,315,788
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	3,623,177,639	0	0	3,623,177,639	XXX	2,061,519	XXX	541,468,660	XXX	544,618,941

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
000000000	R		HCA INC.	2	24,008,345	50,418	153,653	254,488
000000000	R		DELL INC	2	10,453,934	21,953	66,905	110,812
000000000	R		BARCLAYS PLC	2	5,652,505	11,870	36,176	59,917
000000000	R		FORD MTR CO	2	11,146,579	23,408	71,338	118,154
000000000	R		CDX-NAIGS41V1-5Y	2	9,015,166	18,932	57,697	95,561
000000000	R		CDX-NAIGS41V1-5Y	2	41,592,285	87,344	266,191	440,878
000000000	R		CDX-NAIGS41V1-5Y	2	41,694,776	87,559	266,847	441,965
000000000	R		CDX-NAIGS41V1-5Y	2	7,594,269	15,948	48,603	80,499
000000000	R		PRUDENTIAL FINL INC	1	20,103,159	10,052	32,165	66,340
000000000	R		AT&T INC	2	20,276,080	42,580	129,767	214,926
000000000	R		GOLDMAN SACHS GP INC	1	20,191,743	10,096	32,307	66,633
000000000	R		GOLDMAN SACHS GP INC	1	20,227,581	10,114	32,364	66,751
000000000	R		BK OF AMERICA CORP	1	24,637,987	12,319	39,421	81,305
000000000	R		SOUTHWEST AIRLS CO	2	7,268,947	15,265	46,521	77,051
000000000	R		EXPEDIA GROUP INC	2	25,100,322	52,711	160,642	266,063
000000000	R		CITIGROUP INC	1	41,049,117	20,525	65,679	135,462
000000000	R		WHIRLPOOL CORP	2	18,821,598	39,525	120,458	199,509
000000000	R		AMERN INTL GP INC	2	21,292,192	44,714	136,270	225,697
000000000	CN	02209S-AH-6	Altria Group, Inc.	2	3,889,934	0	0	0
000000000	CN	02209S-AH-6	Altria Group, Inc.	2	6,284,239	0	0	0
000000000	CN	161175-BA-1	Charter Communications Operating, LLC	2	5,944,279	0	0	0
000000000	CN	17275R-AD-4	Cisco Systems, Inc.	1	1,708,804	0	0	0
000000000	CN	172967-CC-3	Citigroup Inc.	2	5,097,836	0	0	0
000000000	CN	172967-EC-1	Citigroup Inc.	1	5,374,920	0	0	0
000000000	CN	172967-EC-1	Citigroup Inc.	1	14,869,754	0	0	0
000000000	CN	17305E-DT-9	Citibank Credit Card Issuance Trust 2007-A3	1	4,563,682	0	0	0
000000000	CN	25470D-AD-1	Discovery Communications, LLC	2	2,999,397	0	0	0
000000000	CN	294429-AG-0	Equifax Inc.	2	5,397,599	0	0	0
000000000	CN	345277-AE-7	Ford Holdings LLC	3	2,013,116	0	0	0
000000000	CN	38141G-VS-0	The Goldman Sachs Group, Inc.	2	8,855,799	0	0	0
000000000	CN	404119-CR-8	HCA INC.	2	10,160,395	0	0	0
000000000	CN	404280-DM-8	HSBC Holdings plc	2	14,982,585	0	0	0
000000000	CN	44841S-AC-3	Hutchison Whampoa International (03/33) Ltd.	1	3,144,864	0	0	0
000000000	CN	44841S-AC-3	Hutchison Whampoa International (03/33) Ltd	1	3,144,864	0	0	0
000000000	CN	450636-AD-7	ITR Concession Company LLC	2	20,110,551	0	0	0
000000000	CN	456837-BC-6	ING Groep N.V.	1	18,385,168	0	0	0
000000000	CN	46625H-HV-5	JPMorgan Chase & Co.	1	6,870,321	0	0	0
000000000	CN	532457-BA-5	Eli Lilly and Company	1	8,964,402	0	0	0
000000000	CN	55903V-BE-2	WarnerMedia Holdings, Inc.	2	6,902,721	0	0	0
000000000	CN	59022C-AJ-2	Merrill Lynch & Co., Inc.	2	7,732,105	0	0	0
000000000	CN	59156R-AJ-7	MetLife, Inc.	1	3,046,430	0	0	0
000000000	CN	59156R-AY-4	MetLife, Inc.	1	4,615,259	0	0	0
000000000	CN	59156R-AY-4	MetLife, Inc.	1	1,977,260	0	0	0
000000000	CN	668131-AA-3	The Northwestern Mutual Life Insurance Company	1	10,353,623	0	0	0
000000000	CN	743315-AX-1	The Progressive Corporation	1	9,325,351	0	0	0
000000000	CN	842400-EV-1	Southern California Edison Company	1	3,999,023	0	0	0
000000000	CN	89680Y-AC-9	Triton Container International Limited	2	19,109,159	0	0	0
000000000	CN	912803-DK-6	United States Department of The Treasury	1	14,081,491	0	0	0
000000000	CN	912803-DK-6	United States Department of The Treasury	1	15,959,023	0	0	0
000000000	CN	92344G-AM-8	Verizon Global Funding Corp.	2	4,756,573	0	0	0
000000000	CN	925524-AV-2	Paramount Global	2	2,492,643	0	0	0
000000000	CN	931142-CM-3	Walmart Inc.	1	1,745,510	0	0	0
000000000	CN	94973V-AL-1	Elevance Health, Inc.	2	7,299,149	0	0	0
000000000	CN		Enbridge Pipelines (Southern Lights) LLC	1	7,224,832	0	0	0
000000000	CN		Monash University	1	3,715,854	0	0	0
000000000	CN		Nfl Ventures Lp	1	4,755,295	0	0	0
000000000	CN		Transurban Queensland Finance Pty Ltd	2	15,000,000	0	0	0
000000000	CN		Major League Baseball Trust	1	5,000,000	0	0	0

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1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
000000000	CN		Bif Iii Holtwood Llc	2	5,000,000	0	0	0
000000000	CN		Northfield Mountain LLC	2	5,000,000	0	0	0
000000000	CN		Stadco La Llc	2	20,000,000	0	0	0
000000000	CN		Qph Finance Co Pty Ltd	2	10,000,000	0	0	0
000000000	CN		Lidl Us Llc	2	10,000,000	0	0	0
000000000	CN		Orica Finance Ltd	2	10,000,000	0	0	0
02005NA#7	R		Ally Financial Inc.	2	21,094,741	44,299	135,006	223,604
02005NA#7	CN		Vz (irving Tx) Ctl Pt Tr	2	8,097,991	0	0	0
02005NA#7	CN		Portland General Electric Comp	1	11,000,000	0	0	0
02005NA*1	R		Ally Financial Inc.	2	3,128,445	6,570	20,022	33,162
02005NA*1	CN	743315-AL-7	The Progressive Corporation	1	2,986,973	0	0	0
02005NA@9	R		Ally Financial Inc.	2	4,046,935	8,499	25,900	42,898
02005NA@9	CN	023135-BJ-4	Amazon.com, Inc.	1	214,146	0	0	0
02005NA@9	CN	595620-AB-1	MidAmerican Energy Company	1	3,654,612	0	0	0
026874M#1	R		American International Group, Inc.	2	15,095,255	31,700	96,610	160,010
026874M#1	CN	013716-AU-9	Rio Tinto Alcan Inc.	1	5,082,661	0	0	0
026874M#1	CN	725906-AN-1	Placer Dome Inc.	2	9,932,062	0	0	0
026874N*4	R		American International Group, Inc.	2	6,288,192	13,205	40,244	66,655
026874N*4	CN	74531E-AA-0	Puget Sound Energy, Inc.	1	6,261,348	0	0	0
05565AB@1	R		BNP Paribas SA	2	15,321,428	32,175	98,057	162,407
05565AB@1	CN	594918-BT-0	Microsoft Corporation	1	8,116,307	0	0	0
05565AB@1	CN	884903-BH-7	Thomson Reuters Corporation	2	7,248,803	0	0	0
06051GT*0	R		Bank of America Corporation	1	20,160,958	10,080	32,258	66,531
06051GT*0	CN		Hawaiian Electric Co	4	9,000,000	0	0	0
06051GT*0	CN		Vcu Health System	1	11,000,000	0	0	0
06738EJ#3	R		BARCLAYS PLC	2	3,916,283	8,224	25,064	41,513
06738EJ#3	CN	540424-AP-3	Loews Corporation	1	3,872,081	0	0	0
06738EJ@5	R		BARCLAYS PLC	2	26,326,959	55,287	168,493	279,066
06738EJ@5	CN	00287Y-DB-2	AbbVie Inc.	1	10,512,433	0	0	0
06738EJ@5	CN	00774M-AZ-8	AerCap Ireland Capital Designated Activity Company	2	1,509,713	0	0	0
06738EJ@5	CN	03073E-AN-5	Cencora, Inc.	2	4,118,560	0	0	0
06738EJ@5	CN	628530-BC-0	Mylan, Inc.	2	6,342,145	0	0	0
06738EJ@5	CN	91324P-BN-1	UnitedHealth Group Incorporated	1	3,667,298	0	0	0
097023E@0	R		The Boeing Company	2	10,630,725	22,325	68,037	112,686
097023E@0	CN	20029P-AH-2	Comcast Cable Communications, LLC	1	6,948,491	0	0	0
097023E@0	CN	74531E-AA-0	Puget Sound Energy, Inc.	1	3,650,065	0	0	0
097023F#7	R		The Boeing Company	2	9,308,668	19,548	59,575	98,672
097023F#7	CN	026351-AZ-9	American General Corporation	2	575,310	0	0	0
097023F#7	CN	039483-AP-7	Archer-Daniels-Midland Company	1	1,086,083	0	0	0
097023F#7	CN	039483-BC-5	Archer-Daniels-Midland Company	1	560,153	0	0	0
097023F#7	CN	110122-AC-2	Bristol-Myers Squibb Company	1	1,304,899	0	0	0
097023F#7	CN	161175-BA-1	Charter Communications Operating, LLC	2	587,967	0	0	0
097023F#7	CN	172967-MD-0	Citigroup Inc.	1	651,717	0	0	0
097023F#7	CN	20030N-AK-7	Comcast Corporation	1	703,448	0	0	0
097023F#7	CN	29379V-AM-5	Enterprise Products Operating LLC	1	672,018	0	0	0
097023F#7	CN	337358-BA-2	Wells Fargo Corporation	2	1,137,045	0	0	0
097023F#7	CN	500255-AQ-7	Kohl's Corporation	3	527,978	0	0	0
097023F#7	CN	655844-AK-4	Norfolk Southern Corporation	2	835,090	0	0	0
097023F#7	CN	74834L-AN-0	Quest Diagnostics Incorporated	2	526,043	0	0	0
097023F#7	CN	92343V-DS-0	Verizon Communications Inc.	2	560,986	0	0	0
097023F*1	R		The Boeing Company	2	4,876,647	10,241	31,211	51,692
097023F*1	CN	097023-AS-4	The Boeing Company	2	326,079	0	0	0
097023F*1	CN	31428X-AW-6	FedEx Corporation	2	4,765,071	0	0	0
097023F@9	R		The Boeing Company	2	4,771,301	10,020	30,536	50,576
097023F@9	CN	00206R-AD-4	AT&T Inc.	2	498,558	0	0	0
097023F@9	CN	039483-AP-7	Archer-Daniels-Midland Company	1	2,264,667	0	0	0
097023F@9	CN	20030N-AV-3	Comcast Corporation	1	2,246,760	0	0	0
099724A*7	R		BorgWarner Inc.	2	4,949,173	10,393	31,675	52,461

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099724A*7	CN	406216-BK-6	Halliburton Company	2	4,999,361	0	0	0
12513#Z46	R		CDX-NAIGS35V1-5Y	2	7,730,836	16,235	49,477	81,947
12513#Z46	CN	925524-AH-3	Paramount Global	2	7,670,351	0	0	0
12574#GJ0	R		CMBXNA10AAA	1	9,660,895	4,830	15,457	31,881
12574#GJ0	CN	031162-AW-0	Amgen Inc.	2	249,839	0	0	0
12574#GJ0	CN	83367T-BT-5	Société Générale Société anonyme	2	328,755	0	0	0
12574#GJ0	CN		Dhm Railroad Lease Holding Co	2	9,236,944	0	0	0
12574#GM3	R		CMBXNA12AAA	1	9,636,816	4,818	15,419	31,801
12574#GM3	CN	925524-AH-3	Paramount Global	2	9,637,193	0	0	0
12574#GV3	R		CMBXNA13AAA	1	11,454,934	5,727	18,328	37,801
12574#GV3	CN	00139P-AA-6	AIG Sunamerica Global Financing X	1	2,175,960	0	0	0
12574#GV3	CN	00440E-AC-1	Chubb INA Holdings Inc.	1	3,106,776	0	0	0
12574#GV3	CN	20825U-AC-8	Conoco Funding Company	1	5,511,733	0	0	0
12574#GV3	CN		Aes Southland Energy Llc	2	715,245	0	0	0
12607@AT7	R		CDX-NAIGS32V1-5Y	2	4,813,187	10,108	30,804	51,020
12607@AT7	CN	17275R-AD-4	Cisco Systems, Inc.	1	484,551	0	0	0
12607@AT7	CN	548661-CL-9	Lowe's Companies, Inc.	2	572,215	0	0	0
12607@AT7	CN		Comision Federal De Electricidad Cfe	2	3,750,000	0	0	0
12607@AU4	R		CDX-NAIGS32V1-5Y	2	14,853,244	31,192	95,061	157,444
12607@AU4	CN	161175-BN-3	Charter Communications Operating, LLC	2	7,164,818	0	0	0
12607@AU4	CN	61166W-AG-6	Monsanto Company	2	7,669,162	0	0	0
12607@AV2	R		CDX-NAIGS32V1-5Y	2	5,051,349	10,608	32,329	53,544
12607@AV2	CN	912810-PX-0	United States Department of The Treasury	1	427,668	0	0	0
12607@AV2	CN	91324P-DF-6	UnitedHealth Group Incorporated	1	617,260	0	0	0
12607@AV2	CN		Tri-state Generation And Transmission Association Inc	1	4,000,000	0	0	0
12607@AW0	R		CDX-NAIGS32V1-5Y	2	5,006,852	10,514	32,044	53,073
12607@AW0	CN		Etsa Utilities Finance Pty Ltd	1	5,000,000	0	0	0
12607@AX8	R		CDX-NAIGS32V1-5Y	2	5,006,852	10,514	32,044	53,073
12607@AX8	CN		Bath County Energy Llc	2	5,000,000	0	0	0
12607@AY6	R		CDX-NAIGS32V1-5Y	2	10,013,704	21,029	64,088	106,145
12607@AY6	CN		Perth Airport Pty Ltd	2	3,000,000	0	0	0
12607@AY6	CN		H. E. Butt Grocery Co	1	7,000,000	0	0	0
12607@AZ3	R		CDX-NAIGS32V1-5Y	2	4,904,465	10,299	31,389	51,987
12607@AZ3	CN	037833-DW-7	Apple Inc.	1	848,754	0	0	0
12607@AZ3	CN	20030N-DU-2	Comcast Corporation	1	664,663	0	0	0
12607@AZ3	CN	64952G-AF-5	New York Life Insurance Company	1	3,384,197	0	0	0
12607@BA7	R		CDX-NAIGS32V1-5Y	2	5,407,648	11,356	34,609	57,321
12607@BA7	CN	17275R-AD-4	Cisco Systems, Inc.	1	5,397,228	0	0	0
12607@BB5	R		CDX-NAIGS32V1-5Y	2	33,875,195	71,138	216,801	359,077
12607@BB5	CN	013716-AU-9	Rio Tinto Alcan Inc.	1	6,102,791	0	0	0
12607@BB5	CN	20825C-AQ-7	ConocoPhillips	1	3,644,067	0	0	0
12607@BB5	CN	219350-BF-1	Corning Incorporated	2	3,686,778	0	0	0
12607@BB5	CN	341099-CB-3	Duke Energy Florida, LLC	1	5,002,019	0	0	0
12607@BB5	CN	406216-BK-6	Halliburton Company	2	1,111,815	0	0	0
12607@BB5	CN	842400-EB-5	Southern California Edison Company	2	2,695,101	0	0	0
12607@BB5	CN	880591-EJ-7	Tennessee Valley Authority	1	6,620,624	0	0	0
12607@BB5	CN	92343V-DS-0	Verizon Communications Inc.	2	3,365,914	0	0	0
12607@BB5	CN		Enbridge Pipelines (Southern Lights) LLC	1	1,573,149	0	0	0
12607@BE9	R		CDX-NAIGS32V1-5Y	2	37,006,065	77,713	236,839	392,264
12607@BE9	CN	43284M-AB-4	Hilton Grand Vacations Borrower Escrow LLC	4	792,579	0	0	0
12607@BE9	CN	912810-SU-3	United States Department of The Treasury	1	36,138,965	0	0	0
12607@BF6	R		CDX-NAIGS32V1-5Y	2	45,784,025	96,146	293,018	485,311
12607@BF6	CN	06423A-AJ-2	Bank One Corporation	2	2,967,148	0	0	0
12607@BF6	CN	129466-AM-0	Berkshire Hathaway Energy Company	1	2,662,075	0	0	0
12607@BF6	CN	172062-AF-8	Cincinnati Financial Corporation	1	3,037,437	0	0	0
12607@BF6	CN	219350-AH-8	Corning Incorporated	2	2,637,264	0	0	0
12607@BF6	CN	239753-DJ-2	Target Corporation	1	2,051,033	0	0	0
12607@BF6	CN	25156P-AC-7	Deutsche Telekom International Finance B.V.	2	2,203,050	0	0	0

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12607@BF6	CN	337358-BA-2	Wells Fargo Corporation	2	4,497,547	0	0	0
12607@BF6	CN	655844-AJ-7	Norfolk Southern Corporation	2	2,747,211	0	0	0
12607@BF6	CN	665772-BQ-1	Northern States Power Company	1	2,694,181	0	0	0
12607@BF6	CN	74834L-AN-0	Quest Diagnostics Incorporated	2	6,648,749	0	0	0
12607@BF6	CN	904764-AH-0	Unilever Capital Corporation	1	7,731,996	0	0	0
12607@BF6	CN	912803-DM-2	United States Department of The Treasury	1	5,819,577	0	0	0
12607@BM1	R		CDX-NAIGS32V1-5Y	2	29,491,553	61,932	188,746	312,610
12607@BM1	CN	500472-AC-9	Koninklijke Philips N.V.	2	5,848,928	0	0	0
12607@BM1	CN	912803-DK-6	United States Department of The Treasury	1	23,600,255	0	0	0
12607@EB2	R		CDX-NAIGS33V1-5Y	2	21,654,196	45,474	138,587	229,534
12607@EB2	CN	12189T-AA-2	Burlington Northern Santa Fe, LLC	1	1,595,159	0	0	0
12607@EB2	CN	122014-AH-6	Burlington Resources Inc.	1	1,771,216	0	0	0
12607@EB2	CN	254687-DM-5	The Walt Disney Company	1	2,167,174	0	0	0
12607@EB2	CN	655844-AJ-7	Norfolk Southern Corporation	2	4,086,961	0	0	0
12607@EB2	CN	655844-AK-4	Norfolk Southern Corporation	2	3,144,438	0	0	0
12607@EB2	CN	713448-EE-4	PepsiCo, Inc.	1	5,165,469	0	0	0
12607@EB2	CN	71644E-AF-9	Petro-Canada	2	1,995,274	0	0	0
12607@EB2	CN	92929Q-AQ-0	Waste Management Inc.	2	1,628,400	0	0	0
12607@EC0	R		CDX-NAIGS33V1-5Y	2	11,171,353	23,460	71,497	118,416
12607@EC0	CN	24820R-AG-3	Equinor ASA	1	4,571,460	0	0	0
12607@EC0	CN	674599-DR-3	Occidental Petroleum Corporation	2	6,552,518	0	0	0
12607@FT2	R		CDX-NAIGS33V1-5Y	2	20,104,092	42,219	128,666	213,103
12607@FT2	CN	26882P-BE-1	ERAC USA Finance LLC	2	11,565,492	0	0	0
12607@FT2	CN	744320-AV-4	Prudential Financial, Inc.	2	2,890,000	0	0	0
12607@FT2	CN	94973V-AL-1	Elevance Health, Inc.	2	5,621,249	0	0	0
12607@FU9	R		CDX-NAIGS33V1-5Y	2	30,026,376	63,055	192,169	318,280
12607@FU9	CN	031162-AW-0	Amgen Inc.	2	2,363,393	0	0	0
12607@FU9	CN	29379V-AQ-6	Enterprise Products Operating LLC	1	6,113,787	0	0	0
12607@FU9	CN	68268N-AG-8	ONEOK Partners, L.P.	2	3,356,815	0	0	0
12607@FU9	CN	828807-DV-6	Simon Property Group, L.P.	1	4,955,760	0	0	0
12607@FU9	CN	94973V-AL-1	Elevance Health, Inc.	2	13,195,595	0	0	0
12607@FV7	R		CDX-NAIGS33V1-5Y	2	19,716,163	41,404	126,183	208,991
12607@FV7	CN	26882P-BE-1	ERAC USA Finance LLC	2	13,512,900	0	0	0
12607@FV7	CN	29379V-AM-5	Enterprise Products Operating LLC	1	6,174,813	0	0	0
12607@FW5	R		CDX-NAIGS33V1-5Y	2	36,790,641	77,260	235,460	389,981
12607@FW5	CN	437076-AS-1	The Home Depot, Inc.	1	2,057,665	0	0	0
12607@FW5	CN	459200-HF-1	International Business Machines Corporation	1	19,120,716	0	0	0
12607@FW5	CN	78409V-AB-0	S&P Global Inc.	1	15,569,586	0	0	0
12607@FX3	R		CDX-NAIGS33V1-5Y	2	19,670,825	41,309	125,893	208,511
12607@FX3	CN	12201P-AB-2	Burlington Resources Finance Company	1	11,095,836	0	0	0
12607@FX3	CN	25156P-AC-7	Deutsche Telekom International Finance B.V.	2	1,225,861	0	0	0
12607@FX3	CN	912810-QK-7	United States Department of The Treasury	1	4,697,872	0	0	0
12607@FX3	CN	94973V-AL-1	Elevance Health, Inc.	2	2,623,146	0	0	0
12607@FY1	R		CDX-NAIGS33V1-5Y	2	28,792,253	60,464	184,270	305,198
12607@FY1	CN	172967-EC-1	Citigroup Inc.	1	1,564,298	0	0	0
12607@FY1	CN	20030N-BB-6	Comcast Corporation	1	1,215,533	0	0	0
12607@FY1	CN	29379V-AQ-6	Enterprise Products Operating LLC	1	539,381	0	0	0
12607@FY1	CN	459200-HF-1	International Business Machines Corporation	1	393,746	0	0	0
12607@FY1	CN	468502-AA-7	Jackson National Life Insurance Company	2	4,153,609	0	0	0
12607@FY1	CN	68389X-AE-5	Oracle Corporation	2	3,465,145	0	0	0
12607@FY1	CN	822582-AN-2	Shell International Finance B.V.	1	8,656,624	0	0	0
12607@FY1	CN	94973V-AL-1	Elevance Health, Inc.	2	3,023,759	0	0	0
12607@FY1	CN	94973V-AN-7	Elevance Health, Inc.	2	5,737,995	0	0	0
12607@FZ8	R		CDX-NAIGS33V1-5Y	2	17,077,839	35,863	109,298	181,025
12607@FZ8	CN	030955-AN-8	Ameritech Capital Funding Corporation	2	3,290,838	0	0	0
12607@FZ8	CN	171232-AQ-4	Chubb Corporation	1	1,609,189	0	0	0
12607@FZ8	CN	172967-DR-9	Citigroup Inc.	2	7,113,813	0	0	0
12607@FZ8	CN	25156P-AC-7	Deutsche Telekom International Finance B.V.	2	5,074,680	0	0	0

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12607@GA2	R		CDX-NAIGS33V1-5Y	2	31,766,648	66,710	203,307	336,726
12607@GA2	CN	912810-PX-0	United States Department of The Treasury	1	3,706,619	0	0	0
12607@GA2	CN		Amazon.com Inc	1	6,080,762	0	0	0
12607@GA2	CN		Bunzl Finance plc	2	22,000,000	0	0	0
12607@GB0	R		CDX-NAIGS33V1-5Y	2	34,558,711	72,573	221,176	366,322
12607@GB0	CN	880591-EJ-7	Tennessee Valley Authority	1	10,914,721	0	0	0
12607@GB0	CN	880591-ES-7	Tennessee Valley Authority	1	16,688,409	0	0	0
12607@GB0	CN		Chick-fil-a Inc	2	7,000,000	0	0	0
12607@GC8	R		CDX-NAIGS33V1-5Y	2	18,369,300	38,576	117,564	194,715
12607@GC8	CN	030955-AJ-7	Ameritech Capital Funding Corporation	2	1,630,256	0	0	0
12607@GC8	CN	097023-AE-5	The Boeing Company	2	1,326,772	0	0	0
12607@GC8	CN	4041A2-AF-1	HBOS plc	2	14,454,095	0	0	0
12607@GC8	CN	61744Y-AR-9	Morgan Stanley	1	983,000	0	0	0
12607@GD6	R		CDX-NAIGS33V1-5Y	2	36,164,999	75,947	231,456	383,349
12607@GD6	CN	31428X-BQ-8	FedEx Corporation	2	1,531,473	0	0	0
12607@GD6	CN	880591-EJ-7	Tennessee Valley Authority	1	5,598,650	0	0	0
12607@GD6	CN	912810-QW-1	United States Department of The Treasury	1	4,058,814	0	0	0
12607@GD6	CN		Yankee Gas Services Co	1	25,000,000	0	0	0
12607@GE4	R		CDX-NAIGS33V1-5Y	2	17,244,632	36,214	110,366	182,793
12607@GE4	CN	458140-AT-7	Intel Corporation	1	5,851,467	0	0	0
12607@GE4	CN	500255-AN-4	Kohl's Corporation	3	918,568	0	0	0
12607@GE4	CN	92976G-AJ-0	Wells Fargo Bank, National Association	2	10,486,929	0	0	0
12607@HB9	R		CDX-NAIGS34V1-5Y	2	15,016,459	31,535	96,105	159,174
12607@HB9	CN	494550-BF-2	Kinder Morgan Energy Partners, L.P.	2	9,829,901	0	0	0
12607@HB9	CN	694308-HA-8	Pacific Gas and Electric Company	2	1,554,297	0	0	0
12607@HB9	CN	806605-AG-6	Merck & Co., Inc.	1	3,587,585	0	0	0
12607@HC7	R		CDX-NAIGS34V1-5Y	2	3,148,144	6,611	20,148	33,370
12607@HC7	CN	40420I-AD-9	HSBC BANK USA, NATIONAL ASSOCIATION	1	3,139,209	0	0	0
12607@HL7	R		CDX-NAIGS34V1-5Y	2	49,580,565	104,119	317,316	525,554
12607@HL7	CN	039483-AS-1	Archer-Daniels-Midland Company	1	11,313,845	0	0	0
12607@HL7	CN	478165-AB-9	S. C. Johnson & Son, Inc.	2	8,416,794	0	0	0
12607@HL7	CN	549271-AF-1	The Lubrizol Corporation	1	1,021,821	0	0	0
12607@HL7	CN	638671-AE-7	Nationwide Mutual Insurance Company	2	9,835,849	0	0	0
12607@HL7	CN	806605-AH-4	Schering-Plough Corporation	1	8,018,097	0	0	0
12607@HL7	CN	918204-AT-5	V.F. Corporation	2	10,796,358	0	0	0
12607@HM5	R		CDX-NAIGS34V1-5Y	2	30,143,012	63,300	192,915	319,516
12607@HM5	CN		Computershare Us	2	10,000,000	0	0	0
12607@HM5	CN		Lion Industrial Properties Lp	2	10,000,000	0	0	0
12607@HM5	CN		Prologis Targeted Us Logistics Fund Lp	1	5,000,000	0	0	0
12607@HM5	CN		Duquesne Light Company	1	5,000,000	0	0	0
12607@HN3	R		CDX-NAIGS34V1-5Y	2	19,868,918	41,725	127,161	210,611
12607@HN3	CN	136385-AJ-0	Canadian Natural Resources Limited	2	5,832,246	0	0	0
12607@HN3	CN	341081-ET-0	Florida Power & Light Company	1	2,373,050	0	0	0
12607@HN3	CN	370334-BJ-2	General Mills, Inc.	2	8,128,555	0	0	0
12607@HN3	CN	958667-AA-5	Western Midstream Operating, LP	2	3,442,021	0	0	0
12607@JK7	R		CDX-NAIGS35V1-5Y	2	14,096,085	29,602	90,215	149,419
12607@JK7	CN	037389-AK-9	Aon Corporation	2	654,186	0	0	0
12607@JK7	CN	039483-AR-3	Archer-Daniels-Midland Company	1	326,352	0	0	0
12607@JK7	CN	20030N-AM-3	Comcast Corporation	1	262,621	0	0	0
12607@JK7	CN	29266M-AE-9	Avangrid, Inc.	2	737,325	0	0	0
12607@JK7	CN	337358-BD-6	Wells Fargo Corporation	2	186,905	0	0	0
12607@JK7	CN	589331-AC-1	Merck & Co., Inc.	1	6,681,316	0	0	0
12607@JK7	CN	589331-AD-9	Merck & Co., Inc.	1	381,386	0	0	0
12607@JK7	CN	694308-HA-8	Pacific Gas and Electric Company	2	1,554,298	0	0	0
12607@JK7	CN	74432Q-BD-6	Prudential Financial, Inc.	1	747,039	0	0	0
12607@JK7	CN		Caithness Long Island Llc	2	2,442,766	0	0	0
12607@JL5	R		CDX-NAIGS35V1-5Y	2	19,995,423	41,990	127,971	211,951
12607@JL5	CN	571676-AQ-8	Mars, Incorporated	1	14,921,593	0	0	0

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12607@JL5	CN	912810-QT-8	United States Department of The Treasury	1	2,175,299	0	0	0
12607@JL5	CN	912810-QY-7	United States Department of The Treasury	1	2,723,637	0	0	0
12607@JM3	R		CDX-NAIGS35V1-5Y	2	4,021,903	8,446	25,740	42,632
12607@JM3	CN	773903-AJ-8	Rockwell Automation, Inc.	1	3,115,288	0	0	0
12607@JM3	CN	92277G-AQ-0	Ventas Realty, Limited Partnership	2	873,662	0	0	0
12607@JN1	R		CDX-NAIGS35V1-5Y	2	18,105,487	38,022	115,875	191,918
12607@JN1	CN	125523-CK-4	The Cigna Group	2	2,640,417	0	0	0
12607@JN1	CN	191216-CQ-1	The Coca-Cola Company	1	5,220,079	0	0	0
12607@JN1	CN	570535-AV-6	Markel Group Inc.	2	2,581,375	0	0	0
12607@JN1	CN	797440-BY-9	San Diego Gas & Electric Company	1	1,502,602	0	0	0
12607@JN1	CN	912810-PX-0	United States Department of The Treasury	1	1,686,858	0	0	0
12607@JN1	CN	912810-QY-7	United States Department of The Treasury	1	4,342,346	0	0	0
12607@LK4	R		CDX-NAIGS35V1-5Y	2	4,025,156	8,453	25,761	42,667
12607@LK4	CN	37045V-AF-7	General Motors Company	2	1,616,864	0	0	0
12607@LK4	CN	615369-AE-5	Moody's Corporation	2	786,779	0	0	0
12607@LK4	CN	74432Q-BD-6	Prudential Financial, Inc.	1	1,586,950	0	0	0
12607@LL2	R		CDX-NAIGS35V1-5Y	2	7,494,185	15,738	47,963	79,438
12607@LL2	CN	880591-EJ-7	Tennessee Valley Authority	1	5,598,650	0	0	0
12607@LL2	CN	912810-QY-7	United States Department of The Treasury	1	1,835,050	0	0	0
12607@LN8	R		CDX-NAIGS35V1-5Y	2	13,103,688	27,518	83,864	138,899
12607@LN8	CN		Prologis Targeted Us Logistics Fund Lp	2	13,000,000	0	0	0
12607@LP3	R		CDX-NAIGS35V1-5Y	2	7,065,250	14,837	45,218	74,892
12607@LP3	CN	05578Q-AG-8	BPCE S.A.	2	7,000,000	0	0	0
12607@LR9	R		CDX-NAIGS35V1-5Y	2	2,130,707	4,474	13,637	22,585
12607@LR9	CN	694308-HH-3	Pacific Gas and Electric Company	2	2,112,064	0	0	0
12607@LS7	R		CDX-NAIGS35V1-5Y	2	4,022,601	8,447	25,745	42,640
12607@LS7	CN	824348-BK-1	The Sherwin-Williams Company	2	3,985,316	0	0	0
12607@LU2	R		CDX-NAIGS35V1-5Y	2	5,995,043	12,590	38,368	63,547
12607@LU2	CN		Nfl Ventures Lp	1	3,939,114	0	0	0
12607@LU2	CN		Aquasure Finance Pty Ltd	1	2,000,000	0	0	0
12607@LV0	R		CDX-NAIGS35V1-5Y	2	4,022,732	8,448	25,745	42,641
12607@LV0	CN	017175-AF-7	Alleghany Corporation	1	1,079,910	0	0	0
12607@LV0	CN	83367T-BT-5	Société Générale Société anonyme	2	1,690,146	0	0	0
12607@LV0	CN	852060-AT-9	Sprint Capital Corporation	2	1,217,232	0	0	0
12607@LW8	R		CDX-NAIGS35V1-5Y	2	8,225,887	17,274	52,646	87,194
12607@LW8	CN		Stadium Funding Trust	2	8,163,862	0	0	0
12607@MS6	R		CDX-NAIGS36V1-5Y	2	35,427,821	74,398	226,738	375,535
12607@MS6	CN	418056-AS-6	Hasbro, Inc.	2	20,880,009	0	0	0
12607@MS6	CN	459200-HF-1	International Business Machines Corporation	1	14,088,644	0	0	0
12607@SV3	R		CDX-NAIGS37V1-5Y	2	12,009,319	25,220	76,860	127,299
12607@SV3	CN	292505-AE-4	Ovintiv Inc.	2	5,952,124	0	0	0
12607@SV3	CN	29379V-AT-0	Enterprise Products Operating LLC	1	5,899,706	0	0	0
12607@SW1	R		CDX-NAIGS37V1-5Y	2	8,038,060	16,880	51,444	85,203
12607@SW1	CN	171232-AS-0	Chubb Corporation	1	7,933,067	0	0	0
12607@XG0	R		CDX-NAIGS38V1-5Y	2	11,981,578	25,161	76,682	127,005
12607@XG0	CN	00774M-AZ-8	AerCap Ireland Capital Designated Activity Company	2	1,704,022	0	0	0
12607@XG0	CN	565130-AA-9	Maple Grove Funding Trust I	2	10,250,000	0	0	0
12607@XH8	R		CDX-NAIGS38V1-5Y	2	49,075,203	103,058	314,081	520,197
12607@XH8	CN	079867-AS-6	BellSouth Telecommunications, LLC	2	12,304,949	0	0	0
12607@XH8	CN	24668P-AE-7	Etablissements Delhaize Frères et Cie Le Lion (Groupe Delhaize) SA	2	14,154,396	0	0	0
12607@XH8	CN	4042Q1-AA-5	HSBC BANK USA, NATIONAL ASSOCIATION	1	12,516,988	0	0	0
12607@XH8	CN	500255-AQ-7	Kohl's Corporation	3	5,279,781	0	0	0
12607@XH8	CN	925524-AX-8	Viacom Inc.	2	4,782,833	0	0	0
12607@XJ4	R		CDX-NAIGS38V1-5Y	2	10,044,282	21,093	64,283	106,469
12607@XJ4	CN	071177M-AN-3	Baxalta Incorporated	2	4,969,745	0	0	0
12607@XJ4	CN	713448-DV-7	PepsiCo, Inc.	1	1,019,288	0	0	0
12607@XJ4	CN	87971M-BH-5	TELUS Corporation	2	4,048,926	0	0	0
12607@XL9	R		CDX-NAIGS38V1-5Y	2	49,638,115	104,240	317,684	526,164

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12607@XL9	CN	097023-AN-5	The Boeing Company	2	3,516,302	0	0	0
12607@XL9	CN	110122-AC-2	Bristol-Myers Squibb Company	1	9,552,422	0	0	0
12607@XL9	CN	11778B-AB-8	Sky Group Finance Limited	1	3,238,706	0	0	0
12607@XL9	CN	20030N-AF-8	Comcast Corporation	1	4,243,987	0	0	0
12607@XL9	CN	303901-BJ-0	Fairfax Financial Holdings Limited	2	3,632,318	0	0	0
12607@XL9	CN	404280-DL-0	HSBC Holdings plc	2	4,496,807	0	0	0
12607@XL9	CN	418056-AS-6	Hasbro, Inc.	2	4,126,598	0	0	0
12607@XL9	CN	46625H-HV-5	JPMorgan Chase & Co.	1	4,469,319	0	0	0
12607@XL9	CN	792860-AK-4	The Travelers Companies, Inc.	1	3,541,917	0	0	0
12607@XL9	CN	806605-AH-4	Schering-Plough Corporation	1	4,481,472	0	0	0
12607@XL9	CN	878742-AE-5	Teck Resources Limited	2	4,182,601	0	0	0
12607@XM7	R		CDX-NAIGS38V1-5Y	2	47,990,951	100,781	307,142	508,704
12607@XM7	CN	035229-CM-3	Anheuser-Busch Companies, LLC	1	2,631,569	0	0	0
12607@XM7	CN	039483-AP-7	Archer-Daniels-Midland Company	1	5,641,620	0	0	0
12607@XM7	CN	136375-BE-1	Canadian National Railway Company	1	4,307,765	0	0	0
12607@XM7	CN	161175-BA-1	Charter Communications Operating, LLC	2	4,400,000	0	0	0
12607@XM7	CN	254687-DZ-6	The Walt Disney Company	1	2,376,895	0	0	0
12607@XM7	CN	4042Q1-AA-5	HSBC BANK USA, NATIONAL ASSOCIATION	1	3,442,274	0	0	0
12607@XM7	CN	53079E-AE-4	Liberty Mutual Group Inc.	2	5,803,927	0	0	0
12607@XM7	CN	792860-AK-4	The Travelers Companies, Inc.	1	3,147,144	0	0	0
12607@XM7	CN	918204-AT-5	V.F. Corporation	2	5,872,302	0	0	0
12607@XM7	CN		Dexus Funds Management Ltd	1	3,000,000	0	0	0
12607@XM7	CN		Wind Energy Transmission Texas Llc	1	3,999,644	0	0	0
12607@XM7	CN		Nfl Ventures Lp	1	3,297,350	0	0	0
12607@XN5	R		CDX-NAIGS38V1-5Y	2	51,414,612	107,971	329,054	544,995
12607@XN5	CN	031162-AW-0	Amgen Inc.	2	1,380,297	0	0	0
12607@XN5	CN	039483-AR-3	Archer-Daniels-Midland Company	1	1,612,177	0	0	0
12607@XN5	CN	039483-BC-5	Archer-Daniels-Midland Company	1	1,723,703	0	0	0
12607@XN5	CN	097023-AN-5	The Boeing Company	2	1,612,649	0	0	0
12607@XN5	CN	097023-AS-4	The Boeing Company	2	2,699,021	0	0	0
12607@XN5	CN	10549P-AG-6	Brookfield Corporation	1	1,687,874	0	0	0
12607@XN5	CN	110122-AC-2	Bristol-Myers Squibb Company	1	3,402,578	0	0	0
12607@XN5	CN	126410-LL-1	CSX Transportation, Inc.	1	2,668,432	0	0	0
12607@XN5	CN	20030N-AK-7	Comcast Corporation	1	2,999,423	0	0	0
12607@XN5	CN	209111-EQ-2	Consolidated Edison Company of New York, Inc.	1	1,325,697	0	0	0
12607@XN5	CN	254687-DZ-6	The Walt Disney Company	1	1,961,202	0	0	0
12607@XN5	CN	254687-EB-8	The Walt Disney Company	1	2,903,003	0	0	0
12607@XN5	CN	30251B-AC-2	FMR LLC	1	1,991,070	0	0	0
12607@XN5	CN	337358-BA-2	Wells Fargo Corporation	2	2,660,685	0	0	0
12607@XN5	CN	46625H-HV-5	JPMorgan Chase & Co.	1	2,482,955	0	0	0
12607@XN5	CN	500255-AN-4	Kohl's Corporation	3	1,782,788	0	0	0
12607@XN5	CN	500472-AC-9	Koninklijke Philips N.V.	2	1,428,659	0	0	0
12607@XN5	CN	53079E-AE-4	Liberty Mutual Group Inc.	2	1,934,642	0	0	0
12607@XN5	CN	548661-CL-9	Lowe's Companies, Inc.	2	252,744	0	0	0
12607@XN5	CN	58155Q-AE-3	McKesson Corporation	2	1,977,449	0	0	0
12607@XN5	CN	59022C-AJ-2	Merrill Lynch & Co., Inc.	2	1,480,000	0	0	0
12607@XN5	CN	87612E-AR-7	Target Corporation	1	1,456,369	0	0	0
12607@XN5	CN	89417E-AD-1	The Travelers Companies, Inc.	1	1,404,491	0	0	0
12607@XN5	CN	92344G-AX-4	Verizon Global Funding Corp.	2	1,328,384	0	0	0
12607@XN5	CN	925524-AX-8	Viacom Inc.	2	1,898,924	0	0	0
12607@XN5	CN	931142-CB-7	Walmart Inc.	1	90,316	0	0	0
12607@XN5	CN	931142-CM-3	Walmart Inc.	1	1,287,511	0	0	0
12607@XN5	CN	931142-CS-0	Walmart Inc.	1	1,987,760	0	0	0
12607@XP0	R		CDX-NAIGS38V1-5Y	2	48,942,530	102,779	313,232	518,791
12607@XP0	CN	06849R-AC-6	Barrick North America Finance, LLC	1	6,108,709	0	0	0
12607@XP0	CN	11778B-AB-8	Sky Group Finance Limited	1	2,016,278	0	0	0
12607@XP0	CN	12201P-AB-2	Burlington Resources Finance Company	1	1,880,032	0	0	0
12607@XP0	CN	161175-BA-1	Charter Communications Operating, LLC	2	2,000,000	0	0	0

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12607@XP0	CN	24703T-AK-2	Dell International L.L.C.	2	2,130,073	0	0	0
12607@XP0	CN	24820R-AG-3	Equinor ASA	1	5,150,091	0	0	0
12607@XP0	CN	254687-ED-4	The Walt Disney Company	1	2,080,821	0	0	0
12607@XP0	CN	254687-EP-7	The Walt Disney Company	1	1,067,709	0	0	0
12607@XP0	CN	260543-BJ-1	The Dow Chemical Company	2	1,270,330	0	0	0
12607@XP0	CN	29266M-AE-9	Avangrid, Inc.	2	1,260,845	0	0	0
12607@XP0	CN	29266M-AF-6	Avangrid, Inc.	2	6,284,496	0	0	0
12607@XP0	CN	29379V-BC-6	Enterprise Products Operating LLC	1	4,476,903	0	0	0
12607@XP0	CN	500255-AQ-7	Kohl's Corporation	3	1,055,956	0	0	0
12607@XP0	CN	670346-AN-5	Nucor Corporation	1	2,926,575	0	0	0
12607@XP0	CN	690742-AB-7	Owens Corning	2	5,804,748	0	0	0
12607@XP0	CN	717265-AL-6	Freeport Minerals Corporation	2	2,080,100	0	0	0
12607@XP0	CN	797440-BF-0	San Diego Gas & Electric Company	1	1,263,536	0	0	0
12776*AR8	R		CDX-NAIGS39V1-5Y	2	10,054,068	21,114	64,346	106,573
12776*AR8	CN	95040Q-AF-1	Welltower Inc.	2	4,980,958	0	0	0
12776*AR8	CN		Aqua Pennsylvania Inc	1	5,000,000	0	0	0
12776*AS6	R		CDX-NAIGS39V1-5Y	2	20,536,778	43,127	131,435	217,690
12776*AS6	CN	031162-AW-0	Amgen Inc.	2	9,653,767	0	0	0
12776*AS6	CN	983024-AL-4	Wyeth LLC	1	10,736,791	0	0	0
12776*AT4	R		CDX-NAIGS39V1-5Y	2	15,109,665	31,730	96,702	160,162
12776*AT4	CN		Eastgroup Properties Inc	2	15,000,000	0	0	0
12776*AU1	R		CDX-NAIGS39V1-5Y	2	4,966,863	10,430	31,788	52,649
12776*AU1	CN	260003-AG-3	Dover Corporation	2	4,930,308	0	0	0
12776*AV9	R		CDX-NAIGS39V1-5Y	2	18,119,922	38,052	115,968	192,071
12776*AV9	CN		Delmarva Power & Light Company	1	13,000,000	0	0	0
12776*AV9	CN		Hardwood Funding Llc	1	5,000,000	0	0	0
12776*AW7	R		CDX-NAIGS39V1-5Y	2	14,389,524	30,218	92,093	152,529
12776*AW7	CN	38141E-C3-1	The Goldman Sachs Group, Inc.	2	3,303,937	0	0	0
12776*AW7	CN		Lasalle Property Fund Reit Inc	2	11,000,000	0	0	0
12776*AX5	R		CDX-NAIGS39V1-5Y	2	25,598,108	53,756	163,828	271,340
12776*AX5	CN	38141G-FD-1	The Goldman Sachs Group, Inc.	2	17,931,550	0	0	0
12776*AX5	CN		San Gabriel Valley Water Company	1	7,500,000	0	0	0
12776*AY3	R		CDX-NAIGS39V1-5Y	2	6,874,345	14,436	43,996	72,868
12776*AY3	CN	902613-AY-4	UBS Group AG	1	6,827,709	0	0	0
12776*AZ0	R		CDX-NAIGS39V1-5Y	2	6,087,461	12,784	38,960	64,527
12776*AZ0	CN	026874-DF-1	American International Group, Inc.	2	6,050,781	0	0	0
12776*BU0	R		CDX-NAIGS39V1-5Y	2	20,529,813	43,113	131,391	217,616
12776*BU0	CN	59022C-AJ-2	Merrill Lynch & Co., Inc.	2	8,914,472	0	0	0
12776*BU0	CN	617482-V9-2	Morgan Stanley	1	11,493,074	0	0	0
12776*BV8	R		CDX-NAIGS39V1-5Y	2	9,072,830	19,053	58,066	96,172
12776*BV8	CN	07274N-AQ-6	Bayer US Finance II LLC	2	2,206,251	0	0	0
12776*BV8	CN	46647P-BN-5	JPMorgan Chase & Co.	1	6,812,000	0	0	0
12776*BW6	R		CDX-NAIGS39V1-5Y	2	3,620,221	7,602	23,169	38,374
12776*BW6	CN	209111-FG-3	Consolidated Edison Company of New York, Inc.	1	3,592,025	0	0	0
12776*BY2	R		CDX-NAIGS39V1-5Y	2	12,812,399	26,906	81,999	135,811
12776*BY2	CN	548661-ES-2	Lowe's Companies, Inc.	2	12,711,700	0	0	0
12776*DY0	R		CDX-NAIGS40V1-5Y	2	20,241,809	42,508	129,548	214,563
12776*DY0	CN		Westconnex Finance Company Pty Ltd	2	20,000,000	0	0	0
12776*EE3	R		CDX-NAIGS40V1-5Y	2	30,822,965	64,728	197,267	326,723
12776*EE3	CN	828807-DV-6	Simon Property Group, L.P.	1	3,964,608	0	0	0
12776*EE3	CN		Vanguard Group Inc	1	26,500,000	0	0	0
168863N#1	R		Chile	1	25,757,226	12,879	41,212	84,999
168863N#1	CN		Avista Corporation	1	21,000,000	0	0	0
168863N#1	CN		New Jersey Natural Gas Co	1	4,500,000	0	0	0
168863N*5	R		Chile	1	6,166,236	3,083	9,866	20,349
168863N*5	CN	29379V-AM-5	Enterprise Products Operating LLC	1	6,150,471	0	0	0
168863N@3	R		Chile	1	4,010,967	2,005	6,418	13,236
168863N@3	CN	058498-AW-6	Ball Corporation	3	435,814	0	0	0

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168863N@3	CN		Comision Federal De Electricidad Cfe	2	3,564,643	0	0	0
168863P*3	R		Chile	1	24,851,193	12,426	39,762	82,009
168863P*3	CN	046353-AG-3	AstraZeneca PLC	1	8,619,451	0	0	0
168863P*3	CN	761713-AT-3	Reynolds American Inc.	2	5,277,072	0	0	0
168863P*3	CN	913017-AT-6	RTX Corporation	2	5,691,916	0	0	0
168863P*3	CN		Reyes Holdings Llc	1	5,000,000	0	0	0
168863P@1	R		Chile	1	21,174,471	10,587	33,879	69,876
168863P@1	CN	00287Y-AS-8	AbbVie Inc.	1	10,784,470	0	0	0
168863P@1	CN		Mars Inc	1	10,295,002	0	0	0
168863Q*2	R		Chile	1	49,786,538	24,893	79,658	164,296
168863Q*2	CN	002819-AC-4	Abbott Laboratories	1	10,286,487	0	0	0
168863Q*2	CN	23802W-AL-5	Databank Issuer LLC	1	9,334,513	0	0	0
168863Q*2	CN	29273R-AR-0	Energy Transfer Operating, L.P.	2	9,971,569	0	0	0
168863Q*2	CN	38141G-GM-0	The Goldman Sachs Group, Inc.	2	9,970,941	0	0	0
168863Q*2	CN	404280-DL-0	HSBC Holdings plc	2	10,081,381	0	0	0
168863Q@0	R		Chile	1	5,045,483	2,523	8,073	16,650
168863Q@0	CN	41163G-AG-6	Harcourt General, Inc.	2	5,027,323	0	0	0
195325T#2	R		Colombia	3	5,376,839	53,231	141,411	202,169
195325T#2	CN	58013M-EF-7	McDonald's Corporation	2	5,379,340	0	0	0
195325V#9	R		Colombia	3	10,018,313	99,181	263,482	376,689
195325V#9	CN	55903V-BE-2	WarnerMedia Holdings, Inc.	2	8,053,383	0	0	0
195325V#9	CN	83367T-BT-5	Société Générale Société anonyme	2	843,830	0	0	0
195325V#9	CN	852060-AT-9	Sprint Capital Corporation	2	443,673	0	0	0
195325V#9	CN	89417E-AD-1	The Travelers Companies, Inc.	1	739,949	0	0	0
195325V*3	R		Colombia	3	10,382,151	102,783	273,051	390,369
195325V*3	CN	375558-AS-2	Gilead Sciences, Inc.	2	2,994,643	0	0	0
195325V*3	CN	87927V-AR-9	Telecom Italia Capital S.A.	4	7,450,030	0	0	0
195325V@1	R		Colombia	3	5,030,727	49,804	132,308	189,155
195325V@1	CN	017175-AF-7	Alleghany Corporation	1	2,604,225	0	0	0
195325V@1	CN	37045V-AF-7	General Motors Company	2	2,457,763	0	0	0
195325W#8	R		Colombia	3	19,829,039	196,307	521,504	745,572
195325W#8	CN	023551-AF-1	Hess Corporation	2	4,526,096	0	0	0
195325W#8	CN	478165-AF-0	S. C. Johnson & Son, Inc.	2	3,409,305	0	0	0
195325W#8	CN		Commonwealth Managed Investments Limited	1	5,000,000	0	0	0
195325W#8	CN		Etsa Utilities Finance Pty Ltd	1	6,843,695	0	0	0
195325W@0	R		Colombia	3	20,046,529	198,461	527,224	753,749
195325W@0	CN	03939A-AA-5	Arch Capital Group Ltd.	2	6,110,162	0	0	0
195325W@0	CN	880591-ES-7	Tennessee Valley Authority	1	4,886,425	0	0	0
195325W@0	CN		Cslb Holdings Inc	1	9,000,000	0	0	0
195325X*1	R	83367T-BT-5	Colombia	3	10,024,971	99,247	263,657	376,939
195325X*1	CN		Cslb Holdings Inc	1	10,000,000	0	0	0
236363B#3	R	89417E-AD-1	Danske Bank A/S	2	14,946,309	31,387	95,656	158,431
236363B#3	CN	00817Y-AG-3	Aetna Inc.	2	936,913	0	0	0
236363B#3	CN	478165-AB-9	S. C. Johnson & Son, Inc.	2	7,388,981	0	0	0
236363B#3	CN		Comision Federal De Electricidad Cfe	2	6,781,922	0	0	0
24702RB*1	R		DELL INC	1	10,520,434	5,260	16,833	34,717
24702RB*1	CN	458140-CK-4	Intel Corporation	1	10,495,198	0	0	0
251525L*0	R	37045V-AF-7	Deutsche Bank Aktiengesellschaft	1	19,775,766	9,888	31,641	65,260
251525L*0	CN	172967-BU-4	Citigroup Inc.	2	2,501,505	0	0	0
251525L*0	CN	20030N-AV-3	Comcast Corporation	1	2,458,461	0	0	0
251525L*0	CN	254687-DZ-6	The Walt Disney Company	1	1,811,622	0	0	0
251525L*0	CN	292505-AD-6	Ovintiv Inc.	2	6,910,664	0	0	0
251525L*0	CN	337358-BD-6	Wells Fargo Corporation	2	682,421	0	0	0
251525L*0	CN	500472-AC-9	Koninklijke Philips N.V.	2	2,470,182	0	0	0
251525L*0	CN	53079E-AE-4	Liberty Mutual Group Inc.	2	2,257,083	0	0	0
251525L*0	CN	867229-AE-6	Suncor Energy Inc.	2	1,232,685	0	0	0
260543*M7	R		The Dow Chemical Company	2	9,994,893	20,989	63,967	105,946
260543*M7	CN	079857-AH-1	BellSouth Capital Funding Corp.	2	4,124,673	0	0	0

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260543*M7	CN	49337W-AC-4	KeySpan Corporation	2	5,767,233	0	0	0
260543*N5	R		The Dow Chemical Company	2	10,103,125	21,217	64,660	107,093
260543*N5	CN		Aquasure Finance Pty Ltd	1	10,000,000	0	0	0
277432D#4	R	478165-AB-9	Eastman Chemical Company	2	10,002,946	21,006	64,019	106,031
277432D#4	CN		Bunzl Finance plc	2	10,000,000	0	0	0
277432E*7	R		Eastman Chemical Company	2	10,975,340	23,048	70,242	116,339
277432E*7	CN	913017-BJ-7	RTX Corporation	2	10,972,394	0	0	0
277432E@5	R		Eastman Chemical Company	2	4,999,684	10,499	31,998	52,997
277432E@5	CN		Hs Wildcat Llc	2	4,998,211	0	0	0
30212PB*5	R	20030N-AV-3	Expedia Group, Inc.	2	4,970,434	10,438	31,811	52,687
30212PB*5	CN	912810-SF-6	United States Department of The Treasury	1	4,965,523	0	0	0
30212PB@3	R	292505-AD-6	Expedia Group, Inc.	2	5,104,119	10,719	32,666	54,104
30212PB@3	CN	771367-BX-6	Rochester Gas and Electric Corporation	1	2,124,560	0	0	0
30212PB@3	CN		Aes Southland Energy Llc	2	2,974,647	0	0	0
337932C@4	R	53079E-AE-4	FirstEnergy Corp.	3	10,384,532	102,807	273,113	390,458
337932C@4	CN		Cpof Finance Pty Ltd	2	10,334,909	0	0	0
36959*AR6	R		GE Capital Global Holdings, LLC	2	1,545,331	3,245	9,890	16,381
36959*AR6	CN	244199-AW-5	Deere & Company	1	1,541,714	0	0	0
36959*AS4	R	49337W-AC-4	GE Capital Global Holdings, LLC	2	3,503,220	7,357	22,421	37,134
36959*AS4	CN	534187-BN-8	Lincoln National Corporation	2	2,500,000	0	0	0
36959*AS4	CN	911684-AD-0	United States Cellular Corporation	3	994,778	0	0	0
36959*AT2	R		GE Capital Global Holdings, LLC	2	4,946,524	10,388	31,658	52,433
36959*AT2	CN	196522-AE-6	Colorado Interstate Gas Company, L.L.C.	2	4,934,465	0	0	0
36959*AU9	R		General Electric Company	2	5,125,560	10,764	32,804	54,331
36959*AU9	CN	880591-EJ-7	Tennessee Valley Authority	1	5,094,155	0	0	0
36959*AV7	R		General Electric Company	2	5,429,267	11,401	34,747	57,550
36959*AV7	CN	918204-AT-5	V.F. Corporation	2	5,397,863	0	0	0
369604F@7	R		General Electric Company	2	7,125,752	14,964	45,605	75,533
369604F@7	CN	020002-AU-5	The Allstate Corporation	2	7,053,902	0	0	0
37045VC#5	R		General Motors Company	2	5,387,699	11,314	34,481	57,110
37045VC#5	CN		Michigan Electric Transmission Company Llc	1	5,000,000	0	0	0
37045VD*8	R		General Motors Company	2	10,777,434	22,633	68,976	114,241
37045VD*8	CN	26882P-AR-3	ERAC USA Finance LLC	2	4,997,635	0	0	0
37045VD*8	CN	617482-V9-2	Morgan Stanley	1	5,127,298	0	0	0
37045VD@6	R		General Motors Company	2	13,416,320	28,174	85,864	142,213
37045VD@6	CN	21685W-CJ-4	Coöperatieve Rabobank U.A.	1	5,947,179	0	0	0
37045VD@6	CN	402740-AE-4	Gulfstream Natural Gas System, L.L.C.	2	5,975,226	0	0	0
37045VD@6	CN	459200-HF-1	International Business Machines Corporation	1	520,798	0	0	0
404119E#2	R	911684-AD-0	HCA INC.	2	6,767,444	14,212	43,312	71,735
404119E#2	CN	92857W-BU-3	Vodafone Group Public Limited Company	2	5,983,353	0	0	0
404119F*5	R	196522-AE-6	HCA INC.	2	5,832,613	12,248	37,329	61,826
404119F*5	CN	87927V-AR-9	Telecom Italia Capital S.A.	4	5,048,522	0	0	0
404119F@3	R	880591-EJ-7	HCA INC.	1	11,590,033	5,795	18,544	38,247
404119F@3	CN	30303M-8K-1	Meta Platforms, Inc.	1	9,982,481	0	0	0
445545F*2	R	918204-AT-5	Republic of Hungary	2	5,741,822	12,058	36,748	60,863
445545F*2	CN	314275-AC-2	Macy's Retail Holdings, LLC	3	5,738,151	0	0	0
445545F@0	R	020002-AU-5	Republic of Hungary	2	14,798,070	31,076	94,708	156,860
445545F@0	CN	912810-QT-8	United States Department of The Treasury	1	14,683,269	0	0	0
445545G@9	R		Republic of Hungary	2	9,972,504	20,942	63,824	105,709
445545G@9	CN	20030N-CZ-2	Comcast Corporation	1	498,901	0	0	0
445545G@9	CN	74340K-AA-7	Project William (El Paso Tx) (Senior Note) Control Pass-Thru Trust, Series A-2	1	4,815,351	0	0	0
445545G@9	CN		Project Arrow Oak Creek Wi Ctl Pt Tr	1	4,567,846	0	0	0
445545H*0	R		Republic of Hungary	2	24,942,314	52,379	159,631	264,389
445545H*0	CN	540424-AP-3	Loews Corporation	1	5,529,944	0	0	0
445545H*0	CN	89417E-AD-1	The Travelers Companies, Inc.	1	19,047,153	0	0	0
445545H@8	R	459200-HF-1	Republic of Hungary	2	15,220,837	31,964	97,413	161,341
445545H@8	CN	054536-AA-5	AXA SA	1	6,742,150	0	0	0

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445545H@8	CN	071813-AX-7	Baxter International Inc.	2	8,692,852	0	0	0
455780*B4	R		Indonesia	2	8,050,402	16,906	51,523	85,334
455780*B4	CN		ITR Concession Company LLC	2	8,000,000	0	0	0
455780*C2	R		Indonesia	2	15,853,747	33,293	101,464	168,050
455780*C2	CN	031162-BA-7	Amgen Inc.	2	15,758,502	0	0	0
455780*D0	R		Indonesia	2	9,906,079	20,803	63,399	105,004
455780*D0	CN	039483-AP-7	Archer-Daniels-Midland Company	1	467,397	0	0	0
455780*D0	CN	039483-AR-3	Archer-Daniels-Midland Company	1	589,599	0	0	0
455780*D0	CN	039483-BC-5	Archer-Daniels-Midland Company	1	55,311	0	0	0
455780*D0	CN	071813-AX-7	Baxter International Inc.	2	5,516,946	0	0	0
455780*D0	CN	079860-AE-2	BellSouth, LLC	2	253,342	0	0	0
455780*D0	CN	097023-AN-5	The Boeing Company	2	287,367	0	0	0
455780*D0	CN	097023-AS-4	The Boeing Company	2	348,962	0	0	0
455780*D0	CN	110122-AC-2	Bristol-Myers Squibb Company	1	87,743	0	0	0
455780*D0	CN	29266M-AE-9	Avangrid, Inc.	2	381,071	0	0	0
455780*D0	CN	29379V-AM-5	Enterprise Products Operating LLC	1	62,677	0	0	0
455780*D0	CN	500255-AQ-7	Kohl's Corporation	3	295,668	0	0	0
455780*D0	CN	792860-AK-4	The Travelers Companies, Inc.	1	1,072,676	0	0	0
455780*D0	CN	842400-FH-1	Southern California Edison Company	1	292,913	0	0	0
455780*D0	CN	92928W-AH-8	WMC Finance (USA) Limited	1	248,562	0	0	0
455780T#3	R		Indonesia	2	7,105,780	14,922	45,477	75,321
455780T#3	CN		Aes Southland Energy Llc	2	3,198,235	0	0	0
455780T#3	CN		EVM ENERGÍA DEL VALLE DE MÉXICO S.A.P.I. DE C.V.	2	3,930,460	0	0	0
455780U*5	R		Indonesia	2	2,991,310	6,282	19,144	31,708
455780U*5	CN	37045V-AF-7	General Motors Company	2	1,872,195	0	0	0
455780U*5	CN	615369-AE-5	Moody's Corporation	2	1,128,935	0	0	0
455780U@3	R	039483-BC-5	Indonesia	2	4,961,599	10,419	31,754	52,593
455780U@3	CN	37045V-AF-7	General Motors Company	2	967,305	0	0	0
455780U@3	CN	404280-DL-0	HSBC Holdings plc	2	2,997,535	0	0	0
455780U@3	CN	83367T-BT-5	Société Générale Société anonyme	2	1,013,127	0	0	0
455780V#0	R	097023-AS-4	Indonesia	2	4,968,713	10,434	31,800	52,668
455780V#0	CN	059438-AH-4	Bank One Corporation	1	4,724,031	0	0	0
455780V#0	CN	548661-CL-9	Lowe's Companies, Inc.	2	252,752	0	0	0
455780V*4	R	29379V-AM-5	Indonesia	2	10,531,740	22,117	67,403	111,636
455780V*4	CN	00206R-AB-8	AT&T Inc.	2	623,916	0	0	0
455780V*4	CN	046353-AU-2	AstraZeneca PLC	1	9,283,544	0	0	0
455780V*4	CN	30251B-AC-2	FMR LLC	1	640,421	0	0	0
455780V@2	R	92928W-AH-8	Indonesia	2	10,272,541	21,572	65,744	108,889
455780V@2	CN	161175-BA-1	Charter Communications Operating, LLC	2	10,287,893	0	0	0
455780W#9	R		Indonesia	2	4,990,592	10,480	31,940	52,900
455780W#9	CN	377372-AE-7	GlaxoSmithKline Capital Inc.	1	277,040	0	0	0
455780W#9	CN	87612E-AF-3	Target Corporation	1	2,418,410	0	0	0
455780W#9	CN	881685-AX-9	Texaco Capital Inc.	1	606,403	0	0	0
455780W#9	CN	882389-CC-1	Texas Eastern Transmission, LP	1	1,696,415	0	0	0
455780W*3	R		Indonesia	2	10,001,124	21,002	64,007	106,012
455780W*3	CN	254687-DR-4	The Walt Disney Company	1	10,013,229	0	0	0
455780W@1	R	404280-DL-0	Indonesia	2	7,471,214	15,690	47,816	79,195
455780W@1	CN	031162-DR-8	Amgen Inc.	2	6,979,898	0	0	0
455780W@1	CN	83367T-BT-5	Société Générale Société anonyme	2	503,421	0	0	0
455780X#8	R	059438-AH-4	Indonesia	2	20,059,862	42,126	128,383	212,635
455780X#8	CN	125523-CD-0	The Cigna Group	2	2,334,419	0	0	0
455780X#8	CN	20825C-AF-1	ConocoPhillips	1	6,322,641	0	0	0
455780X#8	CN	880591-ES-7	Tennessee Valley Authority	1	5,745,393	0	0	0
455780X#8	CN	91311Q-AC-9	United Utilities PLC	2	5,531,273	0	0	0
455780X*2	R	30251B-AC-2	Indonesia	2	7,488,486	15,726	47,926	79,378
455780X*2	CN		Wolseley Capital Inc	2	2,500,000	0	0	0
455780X*2	CN		Lonsdale Finance Pty Ltd	2	5,000,000	0	0	0
455780X@0	R		Indonesia	2	7,911,929	16,615	50,636	83,866

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455780X@0	CN	912810-PX-0	United States Department of The Treasury	1	540,012	0	0	0
455780X@0	CN		Cga Capital Credit Lease-backed Pass-thru Trust Duke Energy Ctl_19-18	2	7,383,432	0	0	0
455780Y*1	R	881685-AX-9	Indonesia	2	30,181,582	63,381	193,162	319,925
455780Y*1	CN	03522A-AH-3	Anheuser-Busch Companies, LLC	2	7,165,904	0	0	0
455780Y*1	CN	25156P-AC-7	Deutsche Telekom International Finance B.V.	2	5,560,690	0	0	0
455780Y*1	CN	254687-EZ-5	The Walt Disney Company	1	6,469,257	0	0	0
455780Y*1	CN	918204-AT-5	V.F. Corporation	2	10,796,529	0	0	0
455780Y@9	R	031162-DR-8	Indonesia	2	15,995,948	33,591	102,374	169,557
455780Y@9	CN	125523-CD-0	The Cigna Group	2	5,836,049	0	0	0
455780Y@9	CN	172967-FX-4	Citigroup Inc.	1	6,191,213	0	0	0
455780Y@9	CN	534187-BA-6	Lincoln National Corporation	2	3,876,812	0	0	0
456837A*4	R	20825C-AF-1	ING Groep N.V.	2	17,944,398	37,683	114,844	190,211
456837A*4	CN	00287Y-AW-9	AbbVie Inc.	1	1,555,629	0	0	0
456837A*4	CN	031162-BK-5	Amgen Inc.	2	6,261,728	0	0	0
456837A*4	CN	29273R-AT-6	Energy Transfer Operating, L.P.	2	2,405,443	0	0	0
456837A*4	CN	37045V-AJ-9	General Motors Company	2	1,025,285	0	0	0
456837A*4	CN	540424-AP-3	Loews Corporation	1	1,178,779	0	0	0
456837A*4	CN	638671-AE-7	Nationwide Mutual Insurance Company	2	1,992,900	0	0	0
456837A*4	CN	724060-AA-6	Pipeline Funding Company, LLC	2	951,257	0	0	0
456837A*4	CN	878742-AS-4	Teck Resources Limited	2	254,300	0	0	0
456837A*4	CN	89420G-AE-9	Travelers Property Casualty Corp.	1	1,149,883	0	0	0
456837A*4	CN	92976G-AJ-0	Wells Fargo Bank, National Association	2	1,214,752	0	0	0
465410J@8	R	25156P-AC-7	Italy	2	4,976,832	10,451	31,852	52,754
465410J@8	CN	00206R-JE-3	AT&T Inc.	2	4,997,597	0	0	0
486661A#8	R	918204-AT-5	Kazakhstan	2	10,682,369	22,433	68,367	113,233
486661A#8	CN	78387G-AM-5	AT&T Inc.	2	1,213,404	0	0	0
486661A#8	CN	912803-DK-6	United States Department of The Treasury	1	9,439,289	0	0	0
486661A@0	R	172967-FX-4	Kazakhstan	2	4,950,065	10,395	31,680	52,471
486661A@0	CN	039483-AR-3	Archer-Daniels-Midland Company	1	2,447,618	0	0	0
486661A@0	CN	423074-AF-0	The Kraft Heinz Foods Company	2	2,496,801	0	0	0
486661B#7	R	00287Y-AW-9	Kazakhstan	2	5,203,440	10,927	33,302	55,156
486661B#7	CN	02209S-AH-6	Altria Group, Inc.	2	3,577,141	0	0	0
486661B#7	CN	37045V-AF-7	General Motors Company	2	1,604,739	0	0	0
486661B*1	R	37045V-AJ-9	Kazakhstan	2	6,019,784	12,642	38,527	63,810
486661B*1	CN		Portland General Electric Comp	1	6,000,000	0	0	0
486661B@9	R	638671-AE-7	Kazakhstan	2	10,385,520	21,810	66,467	110,087
486661B@9	CN	054536-AC-1	AXA SA	2	4,756,505	0	0	0
486661B@9	CN	07274N-BF-9	Bayer US Finance II LLC	2	2,032,270	0	0	0
486661B@9	CN	377372-AB-3	GlaxoSmithKline Capital Inc.	1	3,553,625	0	0	0
486661C#6	R	92976G-AJ-0	Kazakhstan	2	9,918,476	20,829	63,478	105,136
486661C#6	CN	141781-AE-4	Cargill, Incorporated	1	638,288	0	0	0
486661C#6	CN	589331-AC-1	Merck & Co., Inc.	1	1,162,690	0	0	0
486661C#6	CN	677412-AD-0	AuguStar Life Insurance Company	2	827,214	0	0	0
486661C#6	CN	867229-AC-0	Suncor Energy Inc.	2	6,411,126	0	0	0
486661C#6	CN		Enbridge Pipelines (Southern Lights) LLC	1	816,484	0	0	0
486661C*0	R		Kazakhstan	2	5,168,973	10,855	33,081	54,791
486661C*0	CN	59156R-CC-0	MetLife, Inc.	1	5,147,413	0	0	0
486661D#5	R	423074-AF-0	Kazakhstan	2	15,393,637	32,327	98,519	163,173
486661D#5	CN	655855-FB-5	Norfolk Southern Railway Company	2	7,319,595	0	0	0
486661D#5	CN	674599-CY-9	Occidental Petroleum Corporation	2	1,164,556	0	0	0
486661D#5	CN	694308-HA-8	Pacific Gas and Electric Company	2	2,584,020	0	0	0
486661D#5	CN	694308-HH-3	Pacific Gas and Electric Company	2	4,224,128	0	0	0
486661D@7	R		Kazakhstan	2	14,985,528	31,470	95,907	158,847
486661D@7	CN	91324P-EX-6	UnitedHealth Group Incorporated	1	14,891,515	0	0	0
486661E#4	R	054536-AC-1	Kazakhstan	2	4,897,210	10,284	31,342	51,910
486661E#4	CN	912810-PX-0	United States Department of The Treasury	1	4,848,634	0	0	0
486661E*8	R	377372-AB-3	Kazakhstan	2	21,194,527	44,509	135,645	224,662
486661E*8	CN		Vanguard Group Inc	1	21,000,000	0	0	0

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486661E@6	R	141781-AE-4	Kazakhstan	2	30,207,601	63,436	193,329	320,201
486661E@6	CN	143658-AH-5	Carnival Corporation & plc	4	3,844,948	0	0	0
486661E@6	CN	4041A2-AF-1	HBOS plc	2	22,237,070	0	0	0
486661E@6	CN	416515-AP-9	The Hartford Financial Services Group, Inc.	2	3,833,792	0	0	0
486661F#3	R		Kazakhstan	2	12,016,807	25,235	76,908	127,378
486661F#3	CN	037833-CD-0	Apple Inc.	1	2,258,120	0	0	0
486661F#3	CN	4041A2-AF-1	HBOS plc	2	3,335,560	0	0	0
486661F#3	CN	761713-AT-3	Reynolds American Inc.	2	6,306,745	0	0	0
486661F*7	R	655855-FB-5	Kazakhstan	2	3,042,433	6,389	19,472	32,250
486661F*7	CN	89420G-AE-9	Travelers Property Casualty Corp.	1	3,013,320	0	0	0
486661F@5	R	694308-HA-8	Kazakhstan	2	1,981,195	4,161	12,680	21,001
486661F@5	CN	097023-AQ-8	The Boeing Company	2	1,961,765	0	0	0
486661G*6	R		Kazakhstan	2	10,117,468	21,247	64,752	107,245
486661G*6	CN	880591-EJ-7	Tennessee Valley Authority	1	10,020,374	0	0	0
486661G@4	R		Kazakhstan	2	8,065,667	16,938	51,620	85,496
486661G@4	CN	29078E-AA-3	Embarq Corporation	5	3,817,663	0	0	0
486661G@4	CN		Atlanta Falcons Stadium Company Llc	2	4,170,329	0	0	0
526057C#9	R		Lennar Corporation	2	10,974,552	23,047	70,237	116,330
526057C#9	CN	031162-DG-2	Amgen Inc.	2	4,969,867	0	0	0
526057C#9	CN	500472-AC-9	Koninklijke Philips N.V.	2	5,090,453	0	0	0
526057D*2	R	4041A2-AF-1	Lennar Corporation	2	11,792,683	24,765	75,473	125,002
526057D*2	CN	254687-EB-8	The Walt Disney Company	1	6,144,410	0	0	0
526057D*2	CN	500472-AC-9	Koninklijke Philips N.V.	2	4,643,143	0	0	0
534187H#9	R	037833-CD-0	Lincoln National Corporation	2	5,156,102	10,828	32,999	54,655
534187H#9	CN	26874R-AC-2	Eni S.p.A.	2	5,127,280	0	0	0
534187J*1	R	761713-AT-3	Lincoln National Corporation	2	5,781,114	12,140	36,999	61,280
534187J*1	CN	337358-BA-2	Wells Fargo Corporation	2	5,759,133	0	0	0
534187J@9	R	89420G-AE-9	Lincoln National Corporation	2	10,883,272	22,855	69,653	115,363
534187J@9	CN	03040W-AD-7	American Water Capital Corp.	2	10,831,498	0	0	0
53944YA*4	R	097023-AQ-8	Lloyds Banking Group plc	1	20,052,555	10,026	32,084	66,173
53944YA*4	CN		Major League Baseball Facility Fund Llc	1	20,000,000	0	0	0
560904G#5	R	880591-EJ-7	Malaysia	1	1,989,186	995	3,183	6,564
560904G#5	CN	460146-CF-8	International Paper Company	2	1,970,209	0	0	0
560904H#4	R	29078E-AA-3	Malaysia	1	7,840,949	3,920	12,546	25,875
560904H#4	CN	026874-DF-1	American International Group, Inc.	2	444,770	0	0	0
560904H#4	CN		Delaware North Companies Inc Boston	2	3,320,272	0	0	0
560904H#4	CN		Brisbane Airport Corporation Pty Ltd	2	4,000,000	0	0	0
560904H*8	R	500472-AC-9	Malaysia	1	2,980,493	1,490	4,769	9,836
560904H*8	CN	478165-AB-9	S. C. Johnson & Son, Inc.	2	1,547,044	0	0	0
560904H*8	CN	878742-AE-5	Teck Resources Limited	2	631,767	0	0	0
560904H*8	CN	92976G-AJ-0	Wells Fargo Bank, National Association	2	254,462	0	0	0
560904H*8	CN	959802-AM-1	The Western Union Company	2	519,141	0	0	0
560904J*6	R	26874R-AC-2	Malaysia	1	6,298,661	3,149	10,078	20,786
560904J*6	CN	039483-BC-5	Archer-Daniels-Midland Company	1	476,683	0	0	0
560904J*6	CN	25746U-AV-1	Dominion Energy, Inc.	2	1,759,076	0	0	0
560904J*6	CN	67077M-AN-8	Nutrien Ltd.	2	990,075	0	0	0
560904J*6	CN	931142-CB-7	Walmart Inc.	1	3,015,897	0	0	0
560904J@4	R		Malaysia	1	6,408,275	3,204	10,253	21,147
560904J@4	CN	341081-FD-4	Florida Power & Light Company	1	2,994,312	0	0	0
560904J@4	CN	59022C-AJ-2	Merrill Lynch & Co., Inc.	2	1,802,736	0	0	0
560904J@4	CN	694308-HA-8	Pacific Gas and Electric Company	2	1,554,298	0	0	0
560904K#0	R		Malaysia	1	5,244,846	2,622	8,392	17,308
560904K#0	CN	341081-FD-4	Florida Power & Light Company	1	3,327,136	0	0	0
560904K#0	CN	655855-FB-5	Norfolk Southern Railway Company	2	1,870,912	0	0	0
560904K*4	R		Malaysia	1	7,065,517	3,533	11,305	23,316
560904K*4	CN		Dexus Funds Management Ltd	1	7,000,000	0	0	0
560904K@2	R	478165-AB-9	Malaysia	1	5,647,028	2,824	9,035	18,635
560904K@2	CN	209111-EQ-2	Consolidated Edison Company of New York, Inc.	1	671,784	0	0	0

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560904K@2	CN	437076-AS-1	The Home Depot, Inc.	1	2,428,125	0	0	0
560904K@2	CN	641423-BP-2	Nevada Power Company	1	2,500,321	0	0	0
560904L*3	R		Malaysia	1	5,007,963	2,504	8,013	16,526
560904L*3	CN	824348-AX-4	The Sherwin-Williams Company	2	4,550,731	0	0	0
560904L*3	CN		EVM ENERGÍA DEL VALLE DE MÉXICO S.A.P.I. DE C.V.	2	433,270	0	0	0
59156RX#0	R	67077M-AN-8	MetLife, Inc.	1	20,270,241	10,135	32,432	66,892
59156RX#0	CN	404119-CL-1	HCA INC.	2	14,986,963	0	0	0
59156RX#0	CN	883556-BG-6	Thermo Fisher Scientific Inc.	1	3,164,951	0	0	0
59156RX#0	CN		Northern Illinois Gas Company	1	2,000,000	0	0	0
59156RY@1	R	59022C-AJ-2	MetLife, Inc.	1	9,962,304	4,981	15,940	32,876
59156RY@1	CN	404280-DW-6	HSBC Holdings plc	1	10,000,000	0	0	0
61747YU@2	R		Morgan Stanley	1	13,029,645	6,515	20,847	42,998
61747YU@2	CN	031162-BE-9	Amgen Inc.	2	376,800	0	0	0
61747YU@2	CN	26078J-AF-7	DuPont de Nemours, Inc.	2	12,650,000	0	0	0
61747YV*3	R		Morgan Stanley	1	19,540,021	9,770	31,264	64,482
61747YV*3	CN	17305E-DT-9	Citibank Credit Card Issuance Trust 2007-A3	1	4,563,682	0	0	0
61747YV*3	CN	224044-BV-8	Cox Communications, Inc.	2	7,387,184	0	0	0
61747YV*3	CN	26882P-AR-3	ERAC USA Finance LLC	2	4,997,635	0	0	0
61747YV*3	CN	87612E-AU-0	Target Corporation	1	2,657,522	0	0	0
698299U#9	R	641423-BP-2	Panama	2	9,398,517	19,737	60,151	99,624
698299U#9	CN	294429-AG-0	Equifax Inc.	2	2,370,231	0	0	0
698299U#9	CN	362320-BA-0	GTE Corporation	2	5,216,783	0	0	0
698299U#9	CN	91324P-AX-0	UnitedHealth Group Incorporated	1	1,796,214	0	0	0
698299V*2	R		Panama	2	3,000,406	6,301	19,203	31,804
698299V*2	CN	29379V-BC-6	Enterprise Products Operating LLC	1	2,996,159	0	0	0
698299V@0	R	883556-BG-6	Panama	2	8,911,941	18,715	57,036	94,467
698299V@0	CN	257469-AG-1	Dominion Energy, Inc.	2	2,200,398	0	0	0
698299V@0	CN	540424-AP-3	Loews Corporation	1	1,606,663	0	0	0
698299V@0	CN	549271-AF-1	The Lubrizol Corporation	1	2,018,948	0	0	0
698299V@0	CN	882389-CC-1	Texas Eastern Transmission, LP	1	3,070,549	0	0	0
698299W*1	R	031162-BE-9	Panama	2	5,901,698	12,394	37,771	62,558
698299W*1	CN	744533-BJ-8	Public Service Company of Oklahoma	2	5,347,425	0	0	0
698299W*1	CN	89417E-AD-1	The Travelers Companies, Inc.	1	544,080	0	0	0
698299W@9	R	17305E-DT-9	Panama	2	3,104,933	6,520	19,872	32,912
698299W@9	CN	37045V-AH-3	General Motors Company	2	3,100,660	0	0	0
698299X#6	R	26882P-AR-3	Panama	2	18,441,802	38,728	118,028	195,483
698299X#6	CN	026874-BE-6	American International Group, Inc.	2	6,230,400	0	0	0
698299X#6	CN	254687-EH-5	The Walt Disney Company	1	5,046,377	0	0	0
698299X#6	CN	494368-BC-6	Kimberly-Clark Corporation	1	7,134,257	0	0	0
698299X*0	R	362320-BA-0	Panama	2	6,030,538	12,664	38,595	63,924
698299X*0	CN	07274N-BE-2	Bayer US Finance II LLC	2	5,397,000	0	0	0
698299X*0	CN	83367T-BT-5	Société Générale Société anonyme	2	623,284	0	0	0
698299X@8	R	29379V-BC-6	Panama	2	5,008,547	10,518	32,055	53,091
698299X@8	CN		Prime Property Fund Llc	1	5,000,000	0	0	0
698299Y#5	R	257469-AG-1	Panama	2	25,262,194	53,051	161,678	267,779
698299Y#5	CN	097023-CX-1	The Boeing Company	2	1,500,000	0	0	0
698299Y#5	CN		Comision Federal De Electricidad Cfe	2	6,500,000	0	0	0
698299Y#5	CN		Lonsdale Finance Pty Ltd	2	9,000,000	0	0	0
698299Y#5	CN		New Jersey Resources Corporation	2	8,000,000	0	0	0
698299Y@7	R	744533-BJ-8	Panama	2	11,968,711	25,134	76,600	126,868
698299Y@7	CN	501044-CK-5	The Kroger Co.	2	11,948,198	0	0	0
698299Z#4	R		Panama	2	11,031,369	23,166	70,601	116,933
698299Z#4	CN	925524-AX-8	Viacom Inc.	2	11,132,045	0	0	0
698299Z@6	R		Panama	2	5,043,818	10,592	32,280	53,464
698299Z@6	CN	880591-EJ-7	Tennessee Valley Authority	1	5,094,155	0	0	0
70687WS@2	R	254687-EH-5	Penerbangan Malaysia Berhad	1	34,925,996	17,463	55,882	115,256
70687WS@2	CN	00206R-HY-1	AT&T Inc.	2	6,284,577	0	0	0
70687WS@2	CN	24668P-AE-7	Etablissements Delhaize Frères et Cie Le Lion (Groupe Delhaize) SA	2	13,046,713	0	0	0

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70687WS@2	CN	29379V-AT-0	Enterprise Products Operating LLC	1	2,984,436	0	0	0
70687WS@2	CN	880451-AW-9	Tennessee Gas Pipeline Company, L.L.C.	2	12,099,058	0	0	0
712219M*2	R		China	1	25,505,337	12,753	40,809	84,168
712219M*2	CN	125523-CD-0	The Cigna Group	2	21,126,496	0	0	0
712219M*2	CN		Hardwood Funding Llc	1	4,000,000	0	0	0
712219M@0	R	097023-CX-1	China	1	10,323,831	5,162	16,518	34,069
712219M@0	CN	00774M-AZ-8	AerCap Ireland Capital Designated Activity Company	2	1,721,494	0	0	0
712219M@0	CN	023135-BJ-4	Amazon.com, Inc.	1	6,656,364	0	0	0
712219M@0	CN	375558-AS-2	Gilead Sciences, Inc.	2	1,865,842	0	0	0
715638S*4	R		Peru	2	11,586,401	24,331	74,153	122,816
715638S*4	CN	912803-DK-6	United States Department of The Treasury	1	7,247,902	0	0	0
715638S*4	CN	912810-QK-7	United States Department of The Treasury	1	4,324,119	0	0	0
715638T*3	R	925524-AX-8	Peru	2	5,907,325	12,405	37,807	62,618
715638T*3	CN	29379V-AM-5	Enterprise Products Operating LLC	1	5,891,561	0	0	0
715638T@1	R	880591-EJ-7	Peru	2	5,891,323	12,372	37,704	62,448
715638T@1	CN	362338-AQ-8	Frontier Southwest Inc.	3	2,000,000	0	0	0
715638T@1	CN	43284M-AB-4	Hilton Grand Vacations Borrower Escrow LLC	4	792,579	0	0	0
715638T@1	CN	44965T-AA-5	ILFC E-Capital Trust I	3	1,825,142	0	0	0
715638T@1	CN	44965U-AA-2	ILFC E-Capital Trust II	3	1,027,950	0	0	0
715638T@1	CN	912810-PX-0	United States Department of The Treasury	1	235,143	0	0	0
715638U#7	R		Peru	2	14,583,013	30,624	93,331	154,580
715638U#7	CN	026351-AZ-9	American General Corporation	2	1,071,567	0	0	0
715638U#7	CN	136385-AC-5	Canadian Natural Resources Limited	2	1,117,516	0	0	0
715638U#7	CN	17248R-AJ-5	New Cingular Wireless PCS, LLC	2	949,669	0	0	0
715638U#7	CN	251799-AA-0	Devon Energy Corporation	2	885,749	0	0	0
715638U#7	CN	291011-AQ-7	Emerson Electric Co.	1	1,078,401	0	0	0
715638U#7	CN	461070-AC-8	Interstate Power and Light Company	2	1,092,662	0	0	0
715638U#7	CN	565849-AB-2	Marathon Oil Corporation	2	1,141,003	0	0	0
715638U#7	CN	77509N-AF-0	Rogers Cable Inc.	2	1,146,248	0	0	0
715638U#7	CN	871829-AF-4	Sysco Corporation	2	1,995,087	0	0	0
715638U#7	CN	87612E-AK-2	Target Corporation	1	2,150,975	0	0	0
715638U#7	CN	882440-AN-0	Texas Gas Transmission, LLC	2	1,043,026	0	0	0
715638U#7	CN	92929Q-AQ-0	Waste Management Inc.	2	871,246	0	0	0
715638U*1	R	362338-AQ-8	Peru	2	12,137,975	25,490	77,683	128,663
715638U*1	CN	302508-AQ-9	Fidelity Investments	1	7,115,974	0	0	0
715638U*1	CN	459200-AR-2	International Business Machines Corporation	1	4,980,601	0	0	0
715638U@9	R	44965U-AA-2	Peru	2	18,782,099	39,442	120,205	199,090
715638U@9	CN	912810-QT-8	United States Department of The Treasury	1	4,894,423	0	0	0
715638U@9	CN	91324P-DF-6	UnitedHealth Group Incorporated	1	3,825,575	0	0	0
715638U@9	CN		Stadco La Llc	2	10,000,000	0	0	0
715638V#6	R	136385-AC-5	Peru	2	39,792,625	83,565	254,673	421,802
715638V#6	CN	00287Y-AS-8	AbbVie Inc.	1	10,785,664	0	0	0
715638V#6	CN	292505-AE-4	Ovintiv Inc.	2	8,717,450	0	0	0
715638V#6	CN		Mars Inc	1	20,000,000	0	0	0
715638V*0	R	461070-AC-8	Peru	2	5,054,882	10,615	32,351	53,582
715638V*0	CN	37045V-AF-7	General Motors Company	2	4,329,659	0	0	0
715638V*0	CN	87971M-BH-5	TELUS Corporation	2	711,936	0	0	0
715638V@8	R	871829-AF-4	Peru	2	10,072,378	21,152	64,463	106,767
715638V@8	CN		Chick-fil-a Inc	2	10,000,000	0	0	0
715638W*9	R	882440-AN-0	Peru	2	19,901,850	41,794	127,372	210,960
715638W*9	CN	00206R-HY-1	AT&T Inc.	2	8,720,147	0	0	0
715638W*9	CN	38141G-GM-0	The Goldman Sachs Group, Inc.	2	1,038,775	0	0	0
715638W*9	CN		Incitec Pivot Ltd	2	7,000,000	0	0	0
715638W*9	CN		Hardwood Funding Llc	1	3,000,000	0	0	0
715638W@7	R		Peru	2	29,984,632	62,968	191,902	317,837
715638W@7	CN	912810-QY-7	United States Department of The Treasury	1	3,770,239	0	0	0
715638W@7	CN		Aqua Pennsylvania Inc	1	8,000,000	0	0	0
715638W@7	CN		Bunzl Finance plc	2	18,000,000	0	0	0

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1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
717081C#8	R		Pfizer Inc.	1	25,012,366	12,506	40,020	82,541
717081C#8	CW	71713U-AW-2	Pharmacia LLC	1	16,243,134	(8,122)	(25,989)	(53,602)
718286J#5	R	292505-AE-4	Philippines	2	7,728,708	16,230	49,464	81,924
718286J#5	CN		Aes Southland Energy Llc	2	2,686,679	0	0	0
718286J#5	CN		Gpt Funds Management Ltd	1	5,000,000	0	0	0
718286K#3	R	37045V-AF-7	Philippines	2	5,016,329	10,534	32,105	53,173
718286K#3	CN	878091-BC-0	Teachers Insurance and Annuity Association of America	1	4,962,437	0	0	0
718286K*7	R		Philippines	2	2,553,787	5,363	16,344	27,070
718286K*7	CN	29379V-BA-0	Enterprise Products Operating LLC	1	2,032,188	0	0	0
718286K*7	CN	655855-FB-5	Norfolk Southern Railway Company	2	349,061	0	0	0
718286K*7	CN	89417E-AD-1	The Travelers Companies, Inc.	1	158,529	0	0	0
718286K@5	R	38141G-GM-0	Philippines	2	5,154,760	10,825	32,990	54,640
718286K@5	CN	87971M-BH-5	TELUS Corporation	2	5,126,741	0	0	0
718286L#2	R		Philippines	2	12,895,645	27,081	82,532	136,694
718286L#2	CN	880591-EJ-7	Tennessee Valley Authority	1	12,755,401	0	0	0
718286L@4	R	912810-QY-7	Philippines	2	23,564,284	49,485	150,811	249,781
718286L@4	CN	74432Q-AK-1	Prudential Financial, Inc.	1	19,368,590	0	0	0
718286L@4	CN	92343V-DS-0	Verizon Communications Inc.	2	3,926,893	0	0	0
718286M*5	R		Philippines	2	9,971,285	20,940	63,816	105,696
718286M*5	CN	744320-AN-2	Prudential Financial, Inc.	2	3,994,658	0	0	0
718286M*5	CN		Mars Inc	1	6,000,000	0	0	0
723787A#4	R		Pioneer Natural Resources Company	2	15,539,205	32,632	99,451	164,716
723787A#4	CN	404119-BY-4	HCA INC.	2	9,922,667	0	0	0
723787A#4	CN		Monash University	1	5,573,782	0	0	0
731011D*0	R	878091-BC-0	Poland	1	5,132,112	2,566	8,211	16,936
731011D*0	CN	37045V-AF-7	General Motors Company	2	5,038,384	0	0	0
731011D@8	R	29379V-BA-0	Poland	1	8,080,582	4,040	12,929	26,666
731011D@8	CN	031162-BE-9	Amgen Inc.	2	4,056,140	0	0	0
731011D@8	CN	617482-V9-2	Morgan Stanley	1	3,874,479	0	0	0
731011E#5	R		Poland	1	16,312,650	8,156	26,100	53,832
731011E#5	CN	50075N-AZ-7	Mondelez International, Inc.	2	16,352,265	0	0	0
731011E*9	R		Poland	1	2,710,971	1,355	4,338	8,946
731011E*9	CN	912810-PX-0	United States Department of The Treasury	1	2,718,174	0	0	0
731011E@7	R		Poland	1	2,684,520	1,342	4,295	8,859
731011E@7	CN	03073E-AN-5	Cencora, Inc.	2	308,050	0	0	0
731011E@7	CN	125523-BF-6	The Cigna Group	2	2,383,672	0	0	0
731011F*8	R		Poland	1	3,469,707	1,735	5,552	11,450
731011F*8	CN	912810-QY-7	United States Department of The Treasury	1	3,464,118	0	0	0
731011F@6	R		Poland	1	3,365,934	1,683	5,385	11,108
731011F@6	CN	91324P-DQ-2	UnitedHealth Group Incorporated	1	3,360,410	0	0	0
731011G*7	R	404119-BY-4	Poland	1	19,065,925	9,533	30,505	62,918
731011G*7	CN	039483-AT-9	Archer-Daniels-Midland Company	1	498,250	0	0	0
731011G*7	CN	048303-CC-3	Atlantic City Electric Company	1	499,190	0	0	0
731011G*7	CN	097023-AN-5	The Boeing Company	2	474,094	0	0	0
731011G*7	CN	097023-AS-4	The Boeing Company	2	405,025	0	0	0
731011G*7	CN	161175-BA-1	Charter Communications Operating, LLC	2	459,849	0	0	0
731011G*7	CN	20030N-AV-3	Comcast Corporation	1	4,743,161	0	0	0
731011G*7	CN	254687-DZ-6	The Walt Disney Company	1	462,651	0	0	0
731011G*7	CN	254687-ED-4	The Walt Disney Company	1	4,535,849	0	0	0
731011G*7	CN	29266M-AF-6	Avangrid, Inc.	2	497,083	0	0	0
731011G*7	CN	438516-AT-3	Honeywell International Inc.	1	4,608,868	0	0	0
731011G*7	CN	500255-AN-4	Kohl's Corporation	3	495,492	0	0	0
731011G*7	CN	64952G-AF-5	New York Life Insurance Company	1	395,416	0	0	0
731011G*7	CN	655844-AK-4	Norfolk Southern Corporation	2	484,783	0	0	0
731011G*7	CN	792860-AK-4	The Travelers Companies, Inc.	1	475,479	0	0	0
731011H#2	R	912810-QY-7	Poland	1	3,984,078	1,992	6,375	13,147
731011H#2	CN	025816-BF-5	American Express Company	1	387,020	0	0	0
731011H#2	CN	07177M-AN-3	Baxalta Incorporated	2	3,592,979	0	0	0

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731011H@4	R		Poland	1	3,829,135	1,915	6,127	12,636
731011H@4	CN	880591-EJ-7	Tennessee Valley Authority	1	232,135	0	0	0
731011H@4	CN	912810-QA-9	United States Department of The Treasury	1	839,693	0	0	0
731011H@4	CN		Cga Capital Credit Lease-backed Pass-thru Trust Duke Energy Ctl_19-18	2	2,753,227	0	0	0
731011J@2	R	097023-AS-4	Poland	1	22,132,613	11,066	35,412	73,038
731011J@2	CN	912803-DJ-9	United States Department of The Treasury	1	22,110,177	0	0	0
731011K*2	R	20030N-AV-3	Poland	1	10,501,576	5,251	16,803	34,655
731011K*2	CN	054561-AM-7	Equitable Holdings, Inc.	2	1,002,336	0	0	0
731011K*2	CN	548661-DW-4	Lowe's Companies, Inc.	2	3,993,136	0	0	0
731011K*2	CN	655844-BR-8	Norfolk Southern Corporation	2	5,551,004	0	0	0
744320G#3	R	438516-AT-3	Prudential Financial, Inc.	1	21,572,183	10,786	34,515	71,188
744320G#3	CN	031162-AW-0	Amgen Inc.	2	2,363,393	0	0	0
744320G#3	CN	039483-AP-7	Archer-Daniels-Midland Company	1	1,977,377	0	0	0
744320G#3	CN	039483-AR-3	Archer-Daniels-Midland Company	1	789,729	0	0	0
744320G#3	CN	097023-AN-5	The Boeing Company	2	951,826	0	0	0
744320G#3	CN	097023-AS-4	The Boeing Company	2	1,811,170	0	0	0
744320G#3	CN	20030N-AF-8	Comcast Corporation	1	904,596	0	0	0
744320G#3	CN	254687-DZ-6	The Walt Disney Company	1	1,990,889	0	0	0
744320G#3	CN	254687-EB-8	The Walt Disney Company	1	1,678,037	0	0	0
744320G#3	CN	29266M-AF-6	Avangrid, Inc.	2	994,165	0	0	0
744320G#3	CN	500472-AC-9	Koninklijke Philips N.V.	2	860,962	0	0	0
744320G#3	CN	501797-AM-6	Bath & Body Works, Inc.	3	1,933,671	0	0	0
744320G#3	CN	59022C-AJ-2	Merrill Lynch & Co., Inc.	2	1,001,520	0	0	0
744320G#3	CN	64952G-AF-5	New York Life Insurance Company	1	748,906	0	0	0
744320G#3	CN	655844-AK-4	Norfolk Southern Corporation	2	1,617,907	0	0	0
744320G#3	CN	690742-AB-7	Owens Corning	2	1,007,311	0	0	0
744320G#3	CN	931142-BF-9	Walmart Inc.	1	953,897	0	0	0
74727PD#5	R	655844-BR-8	Qatar	1	15,436,231	7,718	24,698	50,940
74727PD#5	CN	149123-BE-0	Caterpillar Inc.	1	7,305,692	0	0	0
74727PD#5	CN	437076-AS-1	The Home Depot, Inc.	1	2,055,823	0	0	0
74727PD#5	CN	682441-AA-8	OneAmerica Financial Partners, Inc.	2	5,983,603	0	0	0
74727PE#4	R	039483-AR-3	Qatar	1	15,233,660	7,617	24,374	50,271
74727PE#4	CN	06423A-AJ-2	Bank One Corporation	2	7,121,154	0	0	0
74727PE#4	CN	461070-AC-8	Interstate Power and Light Company	2	2,032,352	0	0	0
74727PE#4	CN	742718-DB-2	The Procter & Gamble Company	1	4,276,936	0	0	0
74727PE#4	CN		Monash University	1	1,672,134	0	0	0
74727PE*8	R	254687-EB-8	Qatar	1	5,151,672	2,576	8,243	17,001
74727PE*8	CN	501044-BV-2	The Kroger Co.	2	5,121,301	0	0	0
74727PE@6	R	500472-AC-9	Qatar	1	9,977,259	4,989	15,964	32,925
74727PE@6	CN	08860F-AC-2	BHG Securitization Trust 2023-A	1	9,916,517	0	0	0
74727PF#3	R	59022C-AJ-2	Qatar	1	11,071,630	5,536	17,715	36,536
74727PF#3	CN	03938L-AS-3	ArcelorMittal S.A.	2	3,391,903	0	0	0
74727PF#3	CN	67077M-BB-3	Nutrien Ltd.	2	7,592,636	0	0	0
74727PF*7	R	690742-AB-7	Qatar	1	15,131,084	7,566	24,210	49,933
74727PF*7	CN	33835P-AA-4	Five Corners Funding Trust IV	1	15,000,000	0	0	0
74727PF@5	R		Qatar	1	9,911,538	4,956	15,858	32,708
74727PF@5	CN	046353-AD-0	AstraZeneca PLC	1	4,487,046	0	0	0
74727PF@5	CN	209111-EQ-2	Consolidated Edison Company of New York, Inc.	1	2,750,022	0	0	0
74727PF@5	CN	931142-CK-7	Walmart Inc.	1	2,587,380	0	0	0
74727PG*6	R		Qatar	1	10,310,747	5,155	16,497	34,025
74727PG*6	CN	039483-BC-5	Archer-Daniels-Midland Company	1	1,206,793	0	0	0
74727PG*6	CN	079867-AP-2	BellSouth Telecommunications, LLC	2	1,120,052	0	0	0
74727PG*6	CN	110122-AC-2	Bristol-Myers Squibb Company	1	1,186,272	0	0	0
74727PG*6	CN	460146-CF-8	International Paper Company	2	1,094,560	0	0	0
74727PG*6	CN	494550-AV-8	Kinder Morgan Energy Partners, L.P.	2	2,217,102	0	0	0
74727PG*6	CN	50075N-AR-5	Mondelez International, Inc.	2	1,170,966	0	0	0
74727PG*6	CN	792860-AK-4	The Travelers Companies, Inc.	1	1,116,149	0	0	0
74727PG*6	CN	918204-AT-5	V.F. Corporation	2	1,079,653	0	0	0

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749770F*9	R		Coöperatieve Rabobank U.A.	1	14,925,875	7,463	23,881	49,255
749770F*9	CN	00206R-AB-8	AT&T Inc.	2	24,444	0	0	0
749770F*9	CN	037389-AK-9	Aon Corporation	2	2,640,714	0	0	0
749770F*9	CN	054561-AM-7	Equitable Holdings, Inc.	2	738,138	0	0	0
749770F*9	CN	25179S-AD-2	Devon Financing Corporation, U.L.C.	2	11,507,366	0	0	0
749770F*9	CN	842400-EV-1	Southern California Edison Company	1	32,780	0	0	0
77586NA#6	R	046353-AD-0	Romania	2	13,005,503	27,312	83,235	137,858
77586NA#6	CN		Itc Midwest Llc	1	13,000,000	0	0	0
77586NA@8	R	931142-CK-7	Romania	2	17,763,047	37,302	113,684	188,288
77586NA@8	CN	002819-AC-4	Abbott Laboratories	1	7,990,099	0	0	0
77586NA@8	CN	24703T-AK-2	Dell International L.L.C.	2	1,068,948	0	0	0
77586NA@8	CN	375558-BD-4	Gilead Sciences, Inc.	2	5,807,753	0	0	0
77586NA@8	CN	404280-AS-8	HSBC Holdings plc	2	2,887,992	0	0	0
77586NB#5	R	460146-CF-8	Romania	2	14,556,598	30,569	93,162	154,300
77586NB#5	CN	4041A2-AF-1	HBOS plc	2	4,447,414	0	0	0
77586NB#5	CN	478160-BJ-2	Johnson & Johnson	1	4,348,885	0	0	0
77586NB#5	CN		Campusparc Lp	2	5,600,000	0	0	0
77586NB*9	R	918204-AT-5	Romania	2	11,106,866	23,324	71,084	117,733
77586NB*9	CN		Vanguard Group Inc	1	11,000,000	0	0	0
77586NB@7	R	00206R-AB-8	Romania	2	15,413,144	32,368	98,644	163,379
77586NB@7	CN	501044-DM-0	The Kroger Co.	2	5,087,362	0	0	0
77586NB@7	CN	880591-EJ-7	Tennessee Valley Authority	1	3,165,482	0	0	0
77586NB@7	CN		New Jersey Natural Gas Co	1	7,000,000	0	0	0
77586NC#4	R	842400-EV-1	Romania	2	4,803,438	10,087	30,742	50,916
77586NC#4	CN	00774M-AZ-8	AerCap Ireland Capital Designated Activity Company	2	3,090,957	0	0	0
77586NC#4	CN	023135-BJ-4	Amazon.com, Inc.	1	1,922,355	0	0	0
77586NC*8	R	017175-AF-7	Romania	2	9,982,373	20,963	63,887	105,813
77586NC*8	CN	460146-CF-8	International Paper Company	2	4,722,406	0	0	0
77586NC*8	CN	949746-TB-7	Wells Fargo & Company	2	5,153,101	0	0	0
77586NC@6	R	375558-BD-4	Romania	2	15,983,095	33,565	102,292	169,421
77586NC@6	CN	110122-AQ-1	Bristol-Myers Squibb Company	1	10,956,395	0	0	0
77586NC@6	CN	549271-AF-1	The Lubrizol Corporation	1	4,898,963	0	0	0
77586ND*7	R	4041A2-AF-1	Romania	2	5,491,865	11,533	35,148	58,214
77586ND*7	CN	097023-AN-5	The Boeing Company	2	1,210,093	0	0	0
77586ND*7	CN	337358-BA-2	Wells Fargo Corporation	2	1,318,972	0	0	0
77586ND*7	CN	55388R-AA-4	MV24 Capital BV	3	768,282	0	0	0
77586ND*7	CN	63946B-AF-7	NBCUniversal Media, LLC	1	1,215,764	0	0	0
77586ND*7	CN	717265-AL-6	Freeport Minerals Corporation	2	1,188,628	0	0	0
783549W@3	R	501044-DM-0	Ryder System, Inc.	2	14,690,927	30,851	94,022	155,724
783549W@3	CN	079867-AP-2	BellSouth Telecommunications, LLC	2	8,898,847	0	0	0
783549W@3	CN	539439-AN-9	Lloyds Banking Group plc	2	5,729,093	0	0	0
828807E#0	R	478165-AB-9	Simon Property Group, L.P.	1	5,413,698	2,707	8,662	17,865
828807E#0	CN	37045V-AF-7	General Motors Company	2	5,411,903	0	0	0
828807E@2	R	023135-BJ-4	Simon Property Group, L.P.	1	10,092,064	5,046	16,147	33,304
828807E@2	CN	94973V-AH-0	Elevance Health, Inc.	2	10,084,658	0	0	0
828807F#9	R	460146-CF-8	Simon Property Group, L.P.	1	20,000,314	10,000	32,001	66,001
828807F#9	CN	00774M-AZ-8	AerCap Ireland Capital Designated Activity Company	2	851,028	0	0	0
828807F#9	CN	172967-FX-4	Citigroup Inc.	1	5,572,092	0	0	0
828807F#9	CN	254687-ET-9	The Walt Disney Company	1	6,753,426	0	0	0
828807F#9	CN	717081-DE-0	Pfizer Inc.	1	4,312,809	0	0	0
828807F#9	CN	718546-AH-7	Phillips 66	2	2,412,014	0	0	0
828807F*3	R	097023-AN-5	Simon Property Group, L.P.	1	5,528,846	2,764	8,846	18,245
828807F*3	CN	87612E-AF-3	Target Corporation	1	5,526,366	0	0	0
828807F@1	R	55388R-AA-4	Simon Property Group, L.P.	1	20,256,024	10,128	32,410	66,845
828807F@1	CN	00817Y-AF-5	Aetna Inc.	2	10,076,816	0	0	0
828807F@1	CN	097023-AN-5	The Boeing Company	2	4,072,847	0	0	0
828807F@1	CN	20030N-AX-9	Comcast Corporation	1	6,007,415	0	0	0
844741E#1	R	079867-AP-2	Southwest Airlines Co.	2	6,117,251	12,846	39,150	64,843

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844741E#1	CN	06849R-AC-6	Barrick North America Finance, LLC	1	6,105,910	0	0	0
844741F*4	R		Southwest Airlines Co.	2	8,986,571	18,872	57,514	95,258
844741F*4	CN	12189L-BF-7	Burlington Northern Santa Fe, LLC	1	4,158,847	0	0	0
844741F*4	CN	713448-EU-8	PepsiCo, Inc.	1	4,810,712	0	0	0
87264AA#2	R	94973V-AH-0	T-Mobile USA, Inc.	2	17,088,077	35,885	109,364	181,134
87264AA#2	CN		Cga Capital Credit Lease-backed Pass-thru Trust Duke Energy Ctl_19-18	2	14,766,863	0	0	0
87264AB*5	R	00774M-AZ-8	T-Mobile USA, Inc.	2	11,782,073	24,742	75,405	124,890
87264AB*5	CN	337358-BA-2	Wells Fargo Corporation	2	4,882,751	0	0	0
87264AB*5	CN	87938W-AC-7	Telefónica Emisiones, S.A.	2	5,351,847	0	0	0
91087BM#4	R	717081-DE-0	Mexico	2	14,577,292	30,612	93,295	154,519
91087BM#4	CN	037389-AK-9	Aon Corporation	2	930,724	0	0	0
91087BM#4	CN	055287-AE-6	BBSG 2016-Mrp Mortgage Trust	3	2,957,598	0	0	0
91087BM#4	CN	097023-AE-5	The Boeing Company	2	2,653,544	0	0	0
91087BM#4	CN	36962G-XZ-2	General Electric Company	2	2,230,456	0	0	0
91087BM#4	CN	500255-AN-4	Kohl's Corporation	3	3,176,925	0	0	0
91087BM#4	CN	638671-AE-7	Nationwide Mutual Insurance Company	2	2,589,863	0	0	0
91087BN*7	R	20030N-AX-9	Mexico	2	10,108,994	21,229	64,698	107,155
91087BN*7	CN	254687-DZ-6	The Walt Disney Company	1	10,083,539	0	0	0
91087BN@5	R	06849R-AC-6	Mexico	2	24,525,499	51,504	156,963	259,970
91087BN@5	CN	126650-BJ-8	CVS Health Corporation	2	6,202,864	0	0	0
91087BN@5	CN	50076Q-AR-7	Kraft Foods Group, Inc.	2	6,154,961	0	0	0
91087BN@5	CN		Tri-State Generation and Transmission Association, Inc.	1	12,101,273	0	0	0
91087BP@3	R	880591-EJ-7	Mexico	2	5,068,418	10,644	32,438	53,725
91087BP@3	CN	026874-DP-9	American International Group, Inc.	2	5,133,603	0	0	0
92556HA#4	R	918204-AT-5	Paramount Global	2	5,027,814	10,558	32,178	53,295
92556HA#4	CN		Monongahela Power Company	1	5,000,000	0	0	0
92556HA*8	R	87938W-AC-7	Paramount Global	2	14,529,102	30,511	92,986	154,008
92556HA*8	CN	097023-AE-5	The Boeing Company	2	2,653,544	0	0	0
92556HA*8	CN	37045V-AF-7	General Motors Company	2	5,704,914	0	0	0
92556HA*8	CN	478165-AF-0	S. C. Johnson & Son, Inc.	2	3,409,305	0	0	0
92556HA*8	CN	61746B-CY-0	Morgan Stanley	1	2,660,287	0	0	0
92556HA@6	R	36962G-XZ-2	Paramount Global	2	5,297,988	11,126	33,907	56,159
92556HA@6	CN	035229-CJ-0	Anheuser-Busch Companies, LLC	1	5,261,360	0	0	0
M9000*AA5	R	638671-AE-7	Saudi Arabia	1	8,924,589	4,462	14,279	29,451
M9000*AA5	CN	26882P-BE-1	ERAC USA Finance LLC	2	255,542	0	0	0
M9000*AA5	CN	29379V-AM-5	Enterprise Products Operating LLC	1	6,388,475	0	0	0
M9000*AA5	CN	94973V-AL-1	Elevance Health, Inc.	2	2,278,240	0	0	0
M9000*AB3	R	126650-BJ-8	Saudi Arabia	1	5,996,164	2,998	9,594	19,787
M9000*AB3	CN	91324P-CZ-3	UnitedHealth Group Incorporated	1	2,849,695	0	0	0
M9000*AB3	CN		Mirvac Group Finance Ltd	1	3,144,915	0	0	0
M9000*AC1	R		Saudi Arabia	1	18,298,281	9,149	29,277	60,384
M9000*AC1	CN	31428X-BN-5	FedEx Corporation	2	18,293,480	0	0	0
M9000*AD9	R		Saudi Arabia	1	21,359,351	10,680	34,175	70,486
M9000*AD9	CN	048303-CC-3	Atlantic City Electric Company	1	1,996,761	0	0	0
M9000*AD9	CN	054536-AA-5	AXA SA	1	5,384,993	0	0	0
M9000*AD9	CN	12201P-AB-2	Burlington Resources Finance Company	1	4,216,811	0	0	0
M9000*AD9	CN	144141-CU-0	Duke Energy Progress, LLC	1	2,381,172	0	0	0
M9000*AD9	CN	454889-AM-8	Indiana Michigan Power Company	1	558,146	0	0	0
M9000*AD9	CN	51808B-AE-2	Eni USA Inc.	2	2,111,996	0	0	0
M9000*AD9	CN	77509N-AF-0	Rogers Cable Inc.	2	2,005,933	0	0	0
M9000*AD9	CN	87612E-AF-3	Target Corporation	1	2,697,670	0	0	0
M9000*AE7	R	540424-AP-3	Saudi Arabia	1	10,001,328	5,001	16,002	33,004
M9000*AE7	CN	94973V-AH-0	Elevance Health, Inc.	2	3,286,301	0	0	0
M9000*AE7	CN		Univ Of Iowa Energy Collaborative Llc	1	6,643,563	0	0	0
M9000*AF4	R	94973V-AL-1	Saudi Arabia	1	55,086,491	27,543	88,138	181,785
M9000*AF4	CN	191216-CY-4	The Coca-Cola Company	1	5,995,898	0	0	0
M9000*AF4	CN	539830-BQ-1	Lockheed Martin Corporation	1	6,200,448	0	0	0
M9000*AF4	CN	880591-EJ-7	Tennessee Valley Authority	1	26,401,916	0	0	0

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
M9000*AF4	CN	912810-QY-7	United States Department of The Treasury	1	10,095,176	0	0	0
M9000*AF4	CN		Tri-state Generation And Transmission Association Inc	1	6,000,000	0	0	0
M9000*AG2	R		Saudi Arabia	1	55,388,744	27,694	88,622	182,783
M9000*AG2	CN	035229-CM-3	Anheuser-Busch Companies, LLC	1	9,794,343	0	0	0
M9000*AG2	CN	125523-BD-1	The Cigna Group	2	5,947,229	0	0	0
M9000*AG2	CN	24668P-AE-7	Etablissements Delhaize Frères et Cie Le Lion (Groupe Delhaize) SA	2	22,049,864	0	0	0
M9000*AG2	CN	36158F-AD-2	Swiss Re Solutions Holding Corporation	1	1,811,879	0	0	0
M9000*AG2	CN	98978V-AH-6	Zoetis Inc.	2	15,392,376	0	0	0
M9000*AH0	R	51808B-AE-2	Saudi Arabia	1	5,252,510	2,626	8,404	17,333
M9000*AH0	CN	362320-BA-0	GTE Corporation	2	5,216,833	0	0	0
N5945@AB6	R	87612E-AF-3	MUNICH RE	1	4,961,875	2,481	7,939	16,374
N5945@AB6	CN	404280-DL-0	HSBC Holdings plc	2	4,995,891	0	0	0
N5945@AC4	R	94973V-AH-0	Munich Re Finance B.V.	1	2,936,593	1,468	4,699	9,691
N5945@AC4	CN	039483-AS-1	Archer-Daniels-Midland Company	1	2,957,003	0	0	0
N5945@AD2	R	792860-AK-4	MUNICH RE	1	9,777,277	4,889	15,644	32,265
N5945@AD2	CN	437076-BX-9	The Home Depot, Inc.	1	9,845,309	0	0	0
N5945@AE0	R	539830-BQ-1	Munich Re Finance B.V.	1	1,997,716	999	3,196	6,592
N5945@AE0	CN	039483-BC-5	Archer-Daniels-Midland Company	1	2,011,322	0	0	0
0199999. Subtotal Default Component - Other Than Mortgage					8,180,642,389	7,618,280	22,945,558	38,148,376
0599999 - Total					8,180,642,389	7,618,280	22,945,558	38,148,376

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
015636328	207260653823	MD	2023	421,963	374,473	0	AGE ADJUSTMENT
6600883897	204110643628	MD	2023	500,000	8,232	0	POLICYHOLDER MISREPRESENTATION
6600931625	112140629937	CA	2023	100,460	1,116	0	POLICYHOLDER MISREPRESENTATION
6600966879	201250634871	PA	2023	100,191	765	0	POLICYHOLDER MISREPRESENTATION
6600967229	105070606789	CA	2023	301,777	2,700	0	POLICYHOLDER MISREPRESENTATION
6600974376	202010635732	MS	2023	250,663	1,600	0	SUICIDE CLAUSE
6601030606	202280638948	MA	2023	101,051	2,250	0	POLICYHOLDER MISREPRESENTATION
6601060101	301110670441	CA	2023	457,685	9,300	0	SUICIDE CLAUSE
6601069354	204280645382	VA	2023	200,000	730	0	SUICIDE CLAUSE
6601098679	212140667607	AZ	2023	253,241	6,300	0	POLICYHOLDER MISREPRESENTATION
6601155445	301200671468	TX	2023	142,460	1,806	0	POLICYHOLDER MISREPRESENTATION
6601194419	210140661762	CA	2023	252,980	4,950	0	POLICYHOLDER MISREPRESENTATION
6601214476	306050684709	MI	2023	503,847	8,260	0	SUICIDE CLAUSE
6601302023	212290669089	VA	2023	401,491	2,515	0	SUICIDE CLAUSE
6601303427	209090658346	MD	2023	252,703	3,425	0	POLICYHOLDER MISREPRESENTATION
6601303954	311210700337	VA	2023	203,363	5,500	0	SUICIDE CLAUSE
6601320342	209010657543	MS	2023	175,260	625	0	POLICYHOLDER MISREPRESENTATION
6601402430	212200668210	VA	2023	100,068	200	0	SUICIDE CLAUSE
6601527549	304250680940	TX	2023	300,000	334	0	POLICYHOLDER MISREPRESENTATION
5000045468	301230671686	CA	2023	60,000	55,449	0	AGE ADJUSTMENT
FEX004961	305110682461	GA	2023	10,000	10,000	0	AGE ADJUSTMENT
FEX018861	306280686742	SC	2023	7,000	5,744	0	AGE ADJUSTMENT
FEX019780	204280645442	VA	2023	5,000	589	0	POLICYHOLDER MISREPRESENTATION
FEX022343	202030636195	NC	2023	5,000	1,032	0	POLICYHOLDER MISREPRESENTATION
FEX023951	108090615694	AR	2023	5,000	857	0	POLICYHOLDER MISREPRESENTATION
FEX026188	203080639968	NC	2023	10,000	2,332	0	POLICYHOLDER MISREPRESENTATION
FEX027477	304170680139	TX	2023	14,889	8,955	0	AGE ADJUSTMENT
FEX033745	207200653200	CA	2023	5,600	1,410	0	POLICYHOLDER MISREPRESENTATION
FEX042388	208050654895	VA	2023	15,000	2,481	0	POLICYHOLDER MISREPRESENTATION
FEX043120	209060657803	GA	2023	15,000	1,923	0	POLICYHOLDER MISREPRESENTATION
FEX043558	207180653009	NH	2023	9,000	1,035	0	POLICYHOLDER MISREPRESENTATION
FEX044064	208240656711	NC	2023	8,000	1,951	0	POLICYHOLDER MISREPRESENTATION
FEX044792	208220656455	TX	2023	25,000	4,413	0	POLICYHOLDER MISREPRESENTATION
FEX048064	208010654292	GA	2023	5,000	656	0	POLICYHOLDER MISREPRESENTATION
FEX050178	210190662107	NC	2023	20,000	2,173	0	SUICIDE CLAUSE
FEX051286	209190659153	NC	2023	5,000	1,282	0	POLICYHOLDER MISREPRESENTATION
FEX052445	110200624235	PA	2023	10,000	566	0	POLICYHOLDER MISREPRESENTATION
FEX054049	210260662846	CA	2023	24,400	4,782	0	POLICYHOLDER MISREPRESENTATION
FEX054928	211020663603	CA	2023	25,000	5,914	0	POLICYHOLDER MISREPRESENTATION
FEX055172	210120661456	WV	2023	10,000	1,737	0	POLICYHOLDER MISREPRESENTATION
FEX056064	210110661316	GA	2023	25,000	1,592	0	POLICYHOLDER MISREPRESENTATION
FEX056718	211010663302	VA	2023	30,000	2,017	0	POLICYHOLDER MISREPRESENTATION
FEX058954	211300666136	FL	2023	5,000	950	0	POLICYHOLDER MISREPRESENTATION
FEX058954	306230686421	FL	2023	5,000	950	0	POLICYHOLDER MISREPRESENTATION
FEX059442	208010654303	NE	2023	7,000	1,146	0	POLICYHOLDER MISREPRESENTATION
FEX060394	209020657718	MS	2023	30,000	4,906	0	POLICYHOLDER MISREPRESENTATION
FEX061016	108120616193	KY	2023	10,000	500	0	POLICYHOLDER MISREPRESENTATION
FEX061375	205230647620	CA	2023	20,000	4,252	0	POLICYHOLDER MISREPRESENTATION
FEX061731	211220665423	IL	2023	10,000	1,275	0	POLICYHOLDER MISREPRESENTATION
FEX061905	207050651682	TX	2023	5,000	1,132	0	POLICYHOLDER MISREPRESENTATION
FEX064866	208080655052	NC	2023	7,031	1,228	0	POLICYHOLDER MISREPRESENTATION
FEX066181	211030663790	NV	2023	22,000	3,837	0	POLICYHOLDER MISREPRESENTATION
FEX066305	208260656929	DE	2023	5,000	1,602	0	POLICYHOLDER MISREPRESENTATION
FEX067770	111300628403	FL	2023	6,100	958	0	POLICYHOLDER MISREPRESENTATION
FEX067975	212050666608	KY	2023	10,000	974	0	POLICYHOLDER MISREPRESENTATION
FEX068382	211140664514	SC	2023	15,000	3,830	0	POLICYHOLDER MISREPRESENTATION
FEX068983	209140658820	GA	2023	5,000	1,853	0	POLICYHOLDER MISREPRESENTATION
FEX068995	302090673512	KY	2023	15,000	4,853	0	POLICYHOLDER MISREPRESENTATION
FEX069273	210180661927	GA	2023	5,000	1,089	0	POLICYHOLDER MISREPRESENTATION
FEX069640	211210665284	GA	2023	10,000	1,695	0	LITIGATION SETTLEMENT
FEX069894	212060666730	MN	2023	10,000	2,701	0	POLICYHOLDER MISREPRESENTATION
FEX070440	306130685567	KY	2023	5,000	1,422	0	POLICYHOLDER MISREPRESENTATION
FEX070662	301180671171	LA	2023	20,000	2,623	0	POLICYHOLDER MISREPRESENTATION
FEX070813	212300669318	LA	2023	15,000	789	0	POLICYHOLDER MISREPRESENTATION
FEX071014	209220659617	GA	2023	25,000	1,833	0	POLICYHOLDER MISREPRESENTATION
FEX071205	206240650679	IN	2023	3,000	491	0	POLICYHOLDER MISREPRESENTATION
FEX072243	211280665775	IN	2023	7,501	1,397	0	POLICYHOLDER MISREPRESENTATION
FEX072519	212070666960	AL	2023	8,000	1,288	0	POLICYHOLDER MISREPRESENTATION
FEX073027	303090676451	AL	2023	15,000	2,394	0	POLICYHOLDER MISREPRESENTATION
FEX073450	301110670446	OH	2023	5,000	1,327	0	POLICYHOLDER MISREPRESENTATION
FEX073692	212300669291	VA	2023	5,000	1,876	0	POLICYHOLDER MISREPRESENTATION
FEX074143	211170665026	MI	2023	10,000	2,714	0	POLICYHOLDER MISREPRESENTATION
FEX074159	302080673455	VA	2023	15,000	3,592	0	POLICYHOLDER MISREPRESENTATION
FEX074400	301050669812	MD	2023	30,000	5,675	0	POLICYHOLDER MISREPRESENTATION
FEX074551	301270672286	CA	2023	20,000	215	0	POLICYHOLDER MISREPRESENTATION
FEX074630	211220665466	TX	2023	10,000	5,229	0	POLICYHOLDER MISREPRESENTATION
FEX075372	209010657686	FL	2023	20,000	1,994	0	POLICYHOLDER MISREPRESENTATION
FEX075717	301040669448	GA	2023	10,000	1,397	0	POLICYHOLDER MISREPRESENTATION
FEX075894	207140652688	VA	2023	6,500	1,630	0	POLICYHOLDER MISREPRESENTATION
FEX077748	208300657225	MD	2023	25,000	1,029	0	POLICYHOLDER MISREPRESENTATION
FEX077753	210070660978	FL	2023	6,000	948	0	POLICYHOLDER MISREPRESENTATION
FEX078676	206010648503	FL	2023	15,000	556	0	POLICYHOLDER MISREPRESENTATION
FEX079182	210110661268	TN	2023	5,000	1,669	0	POLICYHOLDER MISREPRESENTATION
FEX079779	304180680305	FL	2023	12,500	2,662	0	POLICYHOLDER MISREPRESENTATION
FEX079822	302070673198	FL	2023	5,000	925	0	POLICYHOLDER MISREPRESENTATION
FEX080686	302220674725	TX	2023	7,800	598	0	POLICYHOLDER MISREPRESENTATION
FEX080906	210190662097	KY	2023	15,000	753	0	POLICYHOLDER MISREPRESENTATION
FEX081977	208150655661	CA	2023	40,000	5,241	0	POLICYHOLDER MISREPRESENTATION
FEX082524	108090615642	GA	2023	5,000	105	0	POLICYHOLDER MISREPRESENTATION

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
FEX082806	302160674302	VA	2023	10,000	2,682	0	POLICYHOLDER MISREPRESENTATION
FEX083188	302230674929	TX	2023	15,000	5,028	0	POLICYHOLDER MISREPRESENTATION
FEX083239	308080690348	AZ	2023	10,000	365	0	POLICYHOLDER MISREPRESENTATION
FEX083945	212130667386	VA	2023	15,000	1,836	0	POLICYHOLDER MISREPRESENTATION
FEX084351	204040642973	NC	2023	7,000	388	0	POLICYHOLDER MISREPRESENTATION
FEX084589	209260659826	AL	2023	5,000	858	0	POLICYHOLDER MISREPRESENTATION
FEX084726	307190688522	NC	2023	12,000	7,014	0	AGE ADJUSTMENT
FEX085112	301250672038	LA	2023	10,000	3,172	0	POLICYHOLDER MISREPRESENTATION
FEX085293	304110679537	OH	2023	3,106	2,823	0	POLICYHOLDER MISREPRESENTATION
FEX085766	304180680328	AL	2023	20,000	3,380	0	POLICYHOLDER MISREPRESENTATION
FEX085823	305030681789	SC	2023	10,000	470	0	POLICYHOLDER MISREPRESENTATION
FEX087177	212300669257	GA	2023	5,000	469	0	POLICYHOLDER MISREPRESENTATION
FEX087320	204220644759	TX	2023	3,000	284	0	POLICYHOLDER MISREPRESENTATION
FEX087663	209270659939	FL	2023	2,000	503	0	POLICYHOLDER MISREPRESENTATION
FEX087840	302240675063	SC	2023	20,000	1,981	0	POLICYHOLDER MISREPRESENTATION
FEX087856	212220668526	SC	2023	15,000	731	0	POLICYHOLDER MISREPRESENTATION
FEX089078	304240680773	LA	2023	8,000	1,224	0	POLICYHOLDER MISREPRESENTATION
FEX089379	303070676167	AZ	2023	18,661	3,042	0	POLICYHOLDER MISREPRESENTATION
FEX090671	305150682756	FL	2023	10,000	1,460	0	POLICYHOLDER MISREPRESENTATION
FEX090823	211250665736	TN	2023	15,000	2,595	0	POLICYHOLDER MISREPRESENTATION
FEX090861	302100673712	NC	2023	5,000	1,747	0	POLICYHOLDER MISREPRESENTATION
FEX091969	305090682222	FL	2023	10,000	2,220	0	POLICYHOLDER MISREPRESENTATION
FEX092354	204110643646	SC	2023	8,500	1,003	0	POLICYHOLDER MISREPRESENTATION
FEX093841	208010654242	SC	2023	5,000	656	0	POLICYHOLDER MISREPRESENTATION
FEX094289	204120643715	KY	2023	15,000	1,184	0	POLICYHOLDER MISREPRESENTATION
FEX095595	208090655098	VA	2023	30,000	2,673	0	POLICYHOLDER MISREPRESENTATION
FEX095760	212060666745	SC	2023	10,000	1,355	0	POLICYHOLDER MISREPRESENTATION
FEX096055	206280650982	MD	2023	2,200	586	0	POLICYHOLDER MISREPRESENTATION
FEX096492	210200662318	SC	2023	15,000	1,407	0	POLICYHOLDER MISREPRESENTATION
FEX096955	210180661949	FL	2023	14,932	1,857	0	POLICYHOLDER MISREPRESENTATION
FEX097023	206240650681	IN	2023	4,768	679	0	POLICYHOLDER MISREPRESENTATION
FEX097472	211010663297	MI	2023	6,000	806	0	POLICYHOLDER MISREPRESENTATION
FEX098711	303300678436	FL	2023	15,000	6,347	0	POLICYHOLDER MISREPRESENTATION
FEX099049	207140652677	IL	2023	15,000	864	0	POLICYHOLDER MISREPRESENTATION
FEX099931	207190653026	IN	2023	8,000	309	0	POLICYHOLDER MISREPRESENTATION
FEX100329	301250671937	TX	2023	10,000	699	0	POLICYHOLDER MISREPRESENTATION
FEX100912	304030678741	FL	2023	12,500	1,176	0	POLICYHOLDER MISREPRESENTATION
FEX101443	301050669738	KY	2023	5,000	1,089	0	POLICYHOLDER MISREPRESENTATION
FEX101563	204250644968	GA	2023	40,000	836	0	POLICYHOLDER MISREPRESENTATION
FEX101888	208010654386	WV	2023	9,300	1,440	0	POLICYHOLDER MISREPRESENTATION
FEX102707	301270672284	CT	2023	25,000	5,214	0	POLICYHOLDER MISREPRESENTATION
FEX102769	209260659860	MS	2023	10,000	743	0	POLICYHOLDER MISREPRESENTATION
FEX102996	207260653772	GA	2023	30,000	1,555	0	POLICYHOLDER MISREPRESENTATION
FEX103790	210060660949	WV	2023	5,000	926	0	POLICYHOLDER MISREPRESENTATION
FEX103853	210170661887	FL	2023	4,000	509	0	POLICYHOLDER MISREPRESENTATION
FEX104575	207190653025	LA	2023	15,000	733	0	POLICYHOLDER MISREPRESENTATION
FEX105599	306290686877	AZ	2023	5,000	1,805	0	POLICYHOLDER MISREPRESENTATION
FEX106635	305230683693	VA	2023	16,425	2,853	0	POLICYHOLDER MISREPRESENTATION
FEX106757	209020657724	IL	2023	15,000	2,501	0	POLICYHOLDER MISREPRESENTATION
FEX106832	303150676857	OH	2023	10,000	2,641	0	POLICYHOLDER MISREPRESENTATION
FEX106852	201110633000	OH	2023	25,000	213	0	POLICYHOLDER MISREPRESENTATION
FEX107921	301190671269	VA	2023	20,000	1,470	0	POLICYHOLDER MISREPRESENTATION
FEX108396	211020663599	KY	2023	25,000	2,028	0	POLICYHOLDER MISREPRESENTATION
FEX108477	212190668018	GA	2023	14,025	2,370	0	POLICYHOLDER MISREPRESENTATION
FEX108779	212020666473	MD	2023	2,847	2,847	0	POLICYHOLDER MISREPRESENTATION
FEX108816	111290628345	NC	2023	5,000	63	0	POLICYHOLDER MISREPRESENTATION
FEX109303	205250647999	MA	2023	21,000	767	0	POLICYHOLDER MISREPRESENTATION
FEX109458	212290669136	LA	2023	20,000	793	0	POLICYHOLDER MISREPRESENTATION
FEX109591	303140676783	TX	2023	10,000	1,142	0	POLICYHOLDER MISREPRESENTATION
FEX109618	208010654272	OK	2023	9,000	1,933	0	POLICYHOLDER MISREPRESENTATION
FEX110753	207290654157	NC	2023	10,000	794	0	POLICYHOLDER MISREPRESENTATION
FEX110866	211230665525	KY	2023	15,000	1,627	0	POLICYHOLDER MISREPRESENTATION
FEX111202	305160682944	GA	2023	15,000	6,091	0	POLICYHOLDER MISREPRESENTATION
FEX111372	302240675116	IN	2023	8,361	804	0	POLICYHOLDER MISREPRESENTATION
FEX111850	308020689956	PA	2023	20,924	2,566	0	POLICYHOLDER MISREPRESENTATION
FEX113095	212130667330	OH	2023	15,000	2,038	0	POLICYHOLDER MISREPRESENTATION
FEX113802	304270681178	KY	2023	4,500	1,229	0	POLICYHOLDER MISREPRESENTATION
FEX114668	209200659235	LA	2023	30,000	2,626	0	POLICYHOLDER MISREPRESENTATION
FEX114789	303230677839	ME	2023	10,000	676	0	POLICYHOLDER MISREPRESENTATION
FEX114965	206100649414	TX	2023	5,000	554	0	POLICYHOLDER MISREPRESENTATION
FEX115628	208090655131	FL	2023	10,000	298	0	POLICYHOLDER MISREPRESENTATION
FEX115688	301240671764	TN	2023	20,000	1,631	0	POLICYHOLDER MISREPRESENTATION
FEX116718	208250656839	FL	2023	15,000	456	0	POLICYHOLDER MISREPRESENTATION
FEX117353	209220659628	KY	2023	25,000	966	0	POLICYHOLDER MISREPRESENTATION
FEX117401	210190662100	SC	2023	4,000	671	0	POLICYHOLDER MISREPRESENTATION
FEX117561	208170656039	AL	2023	14,453	1,152	0	POLICYHOLDER MISREPRESENTATION
FEX117622	208170656092	SC	2023	9,613	1,749	0	POLICYHOLDER MISREPRESENTATION
FEX118092	209130658670	FL	2023	40,000	1,429	0	POLICYHOLDER MISREPRESENTATION
FEX118290	201280635471	NC	2023	10,000	46	0	POLICYHOLDER MISREPRESENTATION
FEX118681	301260672088	IL	2023	15,000	1,075	0	POLICYHOLDER MISREPRESENTATION
FEX118869	303150676862	OH	2023	5,000	1,212	0	POLICYHOLDER MISREPRESENTATION
FEX119357	205200647552	LA	2023	10,000	1,169	0	POLICYHOLDER MISREPRESENTATION
FEX119499	305190683324	TX	2023	20,000	2,863	0	POLICYHOLDER MISREPRESENTATION
FEX119570	208150655704	CA	2023	7,500	763	0	POLICYHOLDER MISREPRESENTATION
FEX119743	204190644196	MI	2023	14,000	899	0	POLICYHOLDER MISREPRESENTATION
FEX119934	307050687223	OH	2023	38,000	1,231	0	POLICYHOLDER MISREPRESENTATION
FEX119934	307050687223	OH	2023	38,000	1,231	0	POLICYHOLDER MISREPRESENTATION
FEX119979	209160659039	GA	2023	15,000	1,131	0	POLICYHOLDER MISREPRESENTATION
FEX120153	208170655993	DC	2023	5,000	690	0	POLICYHOLDER MISREPRESENTATION

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
FEX120381	209010657579	OK	2023	18,000	2,618	0	POLICYHOLDER MISREPRESENTATION
FEX120511	206140649645	KS	2023	7,000	213	0	POLICYHOLDER MISREPRESENTATION
FEX121119	212280668982	MN	2023	15,000	1,631	0	POLICYHOLDER MISREPRESENTATION
FEX121315	306220686322	GA	2023	25,000	920	0	POLICYHOLDER MISREPRESENTATION
FEX121651	211110664472	WI	2023	20,000	423	0	POLICYHOLDER MISREPRESENTATION
FEX121843	302240675075	PA	2023	6,000	458	0	POLICYHOLDER MISREPRESENTATION
FEX121942	201120633188	TN	2023	30,000	237	0	POLICYHOLDER MISREPRESENTATION
FEX121987	210140661650	MO	2023	6,000	1,018	0	POLICYHOLDER MISREPRESENTATION
FEX122272	212140667527	KY	2023	644	644	0	POLICYHOLDER MISREPRESENTATION
FEX123612	210110661341	VA	2023	20,000	1,083	0	POLICYHOLDER MISREPRESENTATION
FEX125343	211220665467	GA	2023	10,000	541	0	POLICYHOLDER MISREPRESENTATION
FEX125554	212060666770	IL	2023	12,000	857	0	POLICYHOLDER MISREPRESENTATION
FEX126663	303230677863	CO	2023	12,000	515	0	POLICYHOLDER MISREPRESENTATION
FEX127053	304130679750	KY	2023	6,000	336	0	POLICYHOLDER MISREPRESENTATION
FEX127421	207190653116	VA	2023	9,000	365	0	POLICYHOLDER MISREPRESENTATION
FEX127660	205060646203	AR	2023	10,000	419	0	POLICYHOLDER MISREPRESENTATION
FEX128848	302220674716	LA	2023	8,000	784	0	POLICYHOLDER MISREPRESENTATION
FEX128896	208190656239	NC	2023	5,000	525	0	POLICYHOLDER MISREPRESENTATION
FEX128942	203180641276	FL	2023	24,053	464	0	POLICYHOLDER MISREPRESENTATION
FEX129069	211290665925	TN	2023	20,000	1,239	0	POLICYHOLDER MISREPRESENTATION
FEX129305	303270678006	OH	2023	12,000	767	0	POLICYHOLDER MISREPRESENTATION
FEX129582	304130679744	FL	2023	8,000	928	0	POLICYHOLDER MISREPRESENTATION
FEX129898	210040660662	GA	2023	10,000	246	0	POLICYHOLDER MISREPRESENTATION
FEX129918	212220668457	FL	2023	50,000	1,402	0	POLICYHOLDER MISREPRESENTATION
FEX130600	205090646365	SC	2023	7,000	327	0	POLICYHOLDER MISREPRESENTATION
FEX130800	305080682166	GA	2023	10,000	973	0	POLICYHOLDER MISREPRESENTATION
FEX131174	207280654047	IN	2023	10,000	353	0	POLICYHOLDER MISREPRESENTATION
FEX131493	212210668261	NC	2023	10,000	1,120	0	POLICYHOLDER MISREPRESENTATION
FEX131546	211250665669	VA	2023	15,000	1,800	0	POLICYHOLDER MISREPRESENTATION
FEX131764	206210650213	FL	2023	20,000	639	0	POLICYHOLDER MISREPRESENTATION
FEX131802	203230641813	SC	2023	7,000	287	0	POLICYHOLDER MISREPRESENTATION
FEX131957	212300669250	VA	2023	10,000	616	0	POLICYHOLDER MISREPRESENTATION
FEX132765	208310657422	MD	2023	14,000	416	0	POLICYHOLDER MISREPRESENTATION
FEX132957	206300651284	NC	2023	50,000	1,076	0	POLICYHOLDER MISREPRESENTATION
FEX132975	305170683108	IN	2023	10,000	1,958	0	POLICYHOLDER MISREPRESENTATION
FEX133685	211220665456	FL	2023	10,000	629	0	POLICYHOLDER MISREPRESENTATION
FEX134056	305240683780	WY	2023	7,000	504	0	POLICYHOLDER MISREPRESENTATION
FEX135226	208170656070	OH	2023	8,000	264	0	POLICYHOLDER MISREPRESENTATION
FEX135900	207190653174	DE	2023	15,000	397	0	POLICYHOLDER MISREPRESENTATION
FEX136161	212200668088	MS	2023	8,000	999	0	POLICYHOLDER MISREPRESENTATION
FEX136216	211020663620	TX	2023	20,000	1,691	0	POLICYHOLDER MISREPRESENTATION
FEX137317	306090685256	AL	2023	10,000	1,186	0	POLICYHOLDER MISREPRESENTATION
FEX137434	207060651794	MD	2023	10,000	179	0	POLICYHOLDER MISREPRESENTATION
FEX138689	205310648279	KY	2023	7,819	598	0	POLICYHOLDER MISREPRESENTATION
FEX138833	304240680779	FL	2023	10,000	1,460	0	POLICYHOLDER MISREPRESENTATION
FEX139162	208100655271	AL	2023	25,000	355	0	POLICYHOLDER MISREPRESENTATION
FEX139485	308230691909	GA	2023	40,000	4,159	0	POLICYHOLDER MISREPRESENTATION
FEX140141	301120670629	PA	2023	30,000	1,514	0	POLICYHOLDER MISREPRESENTATION
FEX140144	211140664598	GA	2023	10,000	918	0	POLICYHOLDER MISREPRESENTATION
FEX140917	204210644579	AL	2023	10,000	209	0	POLICYHOLDER MISREPRESENTATION
FEX141507	301250672022	OH	2023	35,000	1,277	0	POLICYHOLDER MISREPRESENTATION
FEX141537	206300651290	MD	2023	6,500	549	0	POLICYHOLDER MISREPRESENTATION
FEX142628	303270678030	NJ	2023	3,000	698	0	POLICYHOLDER MISREPRESENTATION
FEX143865	304110679481	WI	2023	20,000	2,057	0	POLICYHOLDER MISREPRESENTATION
FEX145930	305050681957	SC	2023	25,000	875	0	POLICYHOLDER MISREPRESENTATION
FEX146211	304040678842	OH	2023	12,000	2,693	0	POLICYHOLDER MISREPRESENTATION
FEX146935	208080655073	TN	2023	20,000	340	0	POLICYHOLDER MISREPRESENTATION
FEX147538	301180670998	GA	2023	7,986	464	0	POLICYHOLDER MISREPRESENTATION
FEX147880	208230656487	FL	2023	10,000	227	0	POLICYHOLDER MISREPRESENTATION
FEX148412	211220665376	FL	2023	5,000	243	0	POLICYHOLDER MISREPRESENTATION
FEX149261	303130676660	FL	2023	40,000	1,865	0	POLICYHOLDER MISREPRESENTATION
FEX149378	301040669639	TX	2023	20,000	1,043	0	POLICYHOLDER MISREPRESENTATION
FEX149483	303160677046	KY	2023	10,000	709	0	POLICYHOLDER MISREPRESENTATION
FEX150355	307140688222	NC	2023	25,000	1,260	0	POLICYHOLDER MISREPRESENTATION
FEX150749	303070676055	IL	2023	25,000	1,449	0	POLICYHOLDER MISREPRESENTATION
FEX152201	205090646339	IN	2023	20,000	60	0	POLICYHOLDER MISREPRESENTATION
FEX153601	305170683000	NC	2023	10,000	740	0	POLICYHOLDER MISREPRESENTATION
FEX153650	209070658046	NC	2023	20,000	646	0	POLICYHOLDER MISREPRESENTATION
FEX153743	306200686058	OH	2023	15,000	1,065	0	POLICYHOLDER MISREPRESENTATION
FEX154154	303240677913	NC	2023	18,500	1,931	0	POLICYHOLDER MISREPRESENTATION
FEX154734	209220659643	LA	2023	5,000	177	0	POLICYHOLDER MISREPRESENTATION
FEX154868	206170650142	TX	2023	20,000	1,028	0	POLICYHOLDER MISREPRESENTATION
FEX154927	205060646289	TX	2023	40,000	104	0	POLICYHOLDER MISREPRESENTATION
FEX155812	304260680991	GA	2023	3,000	214	0	POLICYHOLDER MISREPRESENTATION
FEX155882	302030673003	TN	2023	10,000	1,034	0	POLICYHOLDER MISREPRESENTATION
FEX156442	302030673030	IN	2023	15,000	1,744	0	POLICYHOLDER MISREPRESENTATION
FEX156590	301200671430	MD	2023	13,700	2,166	0	POLICYHOLDER MISREPRESENTATION
FEX157002	209300660356	PA	2023	12,200	282	0	POLICYHOLDER MISREPRESENTATION
FEX157017	211090664186	WI	2023	20,000	478	0	POLICYHOLDER MISREPRESENTATION
FEX157420	212080666977	PA	2023	20,243	1,276	0	POLICYHOLDER MISREPRESENTATION
FEX157430	206240650678	IN	2023	2,000	73	0	POLICYHOLDER MISREPRESENTATION
FEX157682	301050669660	GA	2023	15,000	712	0	POLICYHOLDER MISREPRESENTATION
FEX157763	210030660466	NC	2023	3,000	229	0	POLICYHOLDER MISREPRESENTATION
FEX158042	211080664016	MS	2023	15,000	411	0	POLICYHOLDER MISREPRESENTATION
FEX158112	209160659044	TN	2023	20,000	1,153	0	POLICYHOLDER MISREPRESENTATION
FEX158188	208260657013	TX	2023	15,000	297	0	POLICYHOLDER MISREPRESENTATION
FEX158459	209210659390	IN	2023	10,000	358	0	POLICYHOLDER MISREPRESENTATION
FEX158601	301240671853	GA	2023	10,000	1,427	0	POLICYHOLDER MISREPRESENTATION
FEX158669	206210650241	IN	2023	20,000	351	0	POLICYHOLDER MISREPRESENTATION

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
FEX159401	207210653384	SC	2023	13,000	207	0	POLICYHOLDER MISREPRESENTATION
FEX160764	303300678434	FL	2023	10,000	1,035	0	POLICYHOLDER MISREPRESENTATION
FEX160840	212230668607	KY	2023	2,740	515	0	POLICYHOLDER MISREPRESENTATION
FEX161861	206160650018	PA	2023	12,000	64	0	POLICYHOLDER MISREPRESENTATION
FEX161948	208150655705	CA	2023	10,000	541	0	POLICYHOLDER MISREPRESENTATION
FEX162590	309060693023	NC	2023	20,000	3,668	0	POLICYHOLDER MISREPRESENTATION
FEX163181	302150674051	VA	2023	2,500	182	0	POLICYHOLDER MISREPRESENTATION
FEX163206	209120658428	NJ	2023	20,000	630	0	POLICYHOLDER MISREPRESENTATION
FEX163498	301310672529	WV	2023	15,000	663	0	POLICYHOLDER MISREPRESENTATION
FEX164121	211040663894	OH	2023	10,000	149	0	POLICYHOLDER MISREPRESENTATION
FEX166366	307120687936	FL	2023	10,000	1,909	0	POLICYHOLDER MISREPRESENTATION
FEX166571	212070666915	IL	2023	30,000	1,011	0	POLICYHOLDER MISREPRESENTATION
FEX167190	303010675626	OH	2023	40,000	1,254	0	POLICYHOLDER MISREPRESENTATION
FEX167213	212210668257	VA	2023	7,000	1,091	0	POLICYHOLDER MISREPRESENTATION
FEX168713	209260659808	WV	2023	10,000	367	0	POLICYHOLDER MISREPRESENTATION
FEX168856	212130667431	OH	2023	10,000	276	0	POLICYHOLDER MISREPRESENTATION
FEX171049	305300684079	MI	2023	10,000	362	0	POLICYHOLDER MISREPRESENTATION
FEX172057	211030663690	AL	2023	18,000	684	0	POLICYHOLDER MISREPRESENTATION
FEX175650	207260653807	TX	2023	15,000	279	0	POLICYHOLDER MISREPRESENTATION
FEX175678	302030672962	TX	2023	5,000	278	0	POLICYHOLDER MISREPRESENTATION
FEX175893	305120682608	VA	2023	10,000	138	0	POLICYHOLDER MISREPRESENTATION
FEX176240	302140673971	WY	2023	3,000	311	0	POLICYHOLDER MISREPRESENTATION
FEX176486	303230677752	FL	2023	30,000	1,298	0	POLICYHOLDER MISREPRESENTATION
FEX176555	306300687086	GA	2023	25,000	2,063	0	POLICYHOLDER MISREPRESENTATION
FEX176649	302150674145	OR	2023	40,000	1,315	0	POLICYHOLDER MISREPRESENTATION
FEX176948	208170655942	IA	2023	3,000	49	0	POLICYHOLDER MISREPRESENTATION
FEX178097	212280668832	TX	2023	7,797	228	0	POLICYHOLDER MISREPRESENTATION
FEX178327	302090673583	KY	2023	26,176	1,021	0	POLICYHOLDER MISREPRESENTATION
FEX179514	305300684104	GA	2023	13,110	680	0	POLICYHOLDER MISREPRESENTATION
FEX180011	305170683002	NC	2023	10,000	529	0	POLICYHOLDER MISREPRESENTATION
FEX181384	209270660009	SC	2023	10,000	162	0	POLICYHOLDER MISREPRESENTATION
FEX183431	209070658058	FL	2023	10,000	135	0	POLICYHOLDER MISREPRESENTATION
FEX183898	212270668757	CO	2023	40,000	447	0	POLICYHOLDER MISREPRESENTATION
FEX184017	305040681884	LA	2023	10,000	1,636	0	POLICYHOLDER MISREPRESENTATION
FEX184427	210100661221	VA	2023	15,000	272	0	POLICYHOLDER MISREPRESENTATION
FEX185622	304210680721	IN	2023	5,000	231	0	POLICYHOLDER MISREPRESENTATION
FEX185742	303060675955	TN	2023	15,000	687	0	POLICYHOLDER MISREPRESENTATION
FEX186134	302070673364	OH	2023	5,000	531	0	POLICYHOLDER MISREPRESENTATION
FEX186770	303200677296	IN	2023	10,000	639	0	POLICYHOLDER MISREPRESENTATION
FEX187076	211280665765	OH	2023	30,000	756	0	POLICYHOLDER MISREPRESENTATION
FEX187512	304210680634	OH	2023	7,000	360	0	POLICYHOLDER MISREPRESENTATION
FEX187968	212200668213	MI	2023	10,000	190	0	POLICYHOLDER MISREPRESENTATION
FEX187997	303090676417	FL	2023	15,000	1,107	0	POLICYHOLDER MISREPRESENTATION
FEX189515	211300666107	LA	2023	25,000	200	0	POLICYHOLDER MISREPRESENTATION
FEX190200	210180661926	TX	2023	151	151	0	SUICIDE CLAUSE
FEX190626	212020666425	VA	2023	10,000	508	0	POLICYHOLDER MISREPRESENTATION
FEX190801	303310678696	IN	2023	10,000	287	0	POLICYHOLDER MISREPRESENTATION
FEX191398	305170683039	OH	2023	20,000	1,088	0	POLICYHOLDER MISREPRESENTATION
FEX192418	303300678499	NC	2023	15,000	871	0	POLICYHOLDER MISREPRESENTATION
FEX193156	308090690592	DE	2023	5,000	1,123	0	POLICYHOLDER MISREPRESENTATION
FEX194346	302150674031	FL	2023	25,000	724	0	POLICYHOLDER MISREPRESENTATION
FEX195072	303060675956	KY	2023	7,500	297	0	POLICYHOLDER MISREPRESENTATION
FEX196755	301310672564	FL	2023	15,002	295	0	POLICYHOLDER MISREPRESENTATION
FEX198043	212120667304	NC	2023	30,000	206	0	POLICYHOLDER MISREPRESENTATION
FEX198657	212300669299	NC	2023	10,000	94	0	POLICYHOLDER MISREPRESENTATION
FEX199393	304270681163	CA	2023	20,000	2,593	0	POLICYHOLDER MISREPRESENTATION
FEX200526	301260672112	PA	2023	5,000	97	0	POLICYHOLDER MISREPRESENTATION
FEX201879	212280668795	IL	2023	10,000	317	0	POLICYHOLDER MISREPRESENTATION
FEX202038	212280668836	AR	2023	16,425	211	0	POLICYHOLDER MISREPRESENTATION
FEX202421	307110687710	SC	2023	5,000	1,168	0	POLICYHOLDER MISREPRESENTATION
FEX202746	302130673817	FL	2023	8,000	226	0	POLICYHOLDER MISREPRESENTATION
FEX203817	212280668986	AZ	2023	10,000	86	0	POLICYHOLDER MISREPRESENTATION
FEX204034	212010666247	SC	2023	20,000	136	0	POLICYHOLDER MISREPRESENTATION
FEX206190	307070687579	AR	2023	5,000	201	0	POLICYHOLDER MISREPRESENTATION
FEX206227	302130673820	IL	2023	10,000	137	0	POLICYHOLDER MISREPRESENTATION
FEX206639	212200668238	UT	2023	25,000	190	0	POLICYHOLDER MISREPRESENTATION
FEX207553	302030672950	AL	2023	14,000	123	0	POLICYHOLDER MISREPRESENTATION
FEX208899	305170683107	IN	2023	10,000	609	0	POLICYHOLDER MISREPRESENTATION
FEX210145	306090685231	NC	2023	4,800	447	0	POLICYHOLDER MISREPRESENTATION
FEX211913	301180671040	AL	2023	40,000	225	0	POLICYHOLDER MISREPRESENTATION
FEX212267	302150674189	IN	2023	19,000	199	0	POLICYHOLDER MISREPRESENTATION
FEX212288	301100670303	NC	2023	15,000	67	0	POLICYHOLDER MISREPRESENTATION
FEX213507	304180680338	MI	2023	5,000	88	0	POLICYHOLDER MISREPRESENTATION
FEX214766	306300687020	SC	2023	25,000	1,016	0	POLICYHOLDER MISREPRESENTATION
FEX215094	303070676082	WV	2023	12,000	282	0	POLICYHOLDER MISREPRESENTATION
FEX215440	302150674067	AZ	2023	20,000	130	0	POLICYHOLDER MISREPRESENTATION
FEX216114	304100679421	VT	2023	5,000	168	0	POLICYHOLDER MISREPRESENTATION
FEX218119	306300687047	MD	2023	25,000	949	0	POLICYHOLDER MISREPRESENTATION
FEX218974	304210680719	IN	2023	15,505	246	0	POLICYHOLDER MISREPRESENTATION
FEX221823	302230674950	CA	2023	25,000	69	0	POLICYHOLDER MISREPRESENTATION
FEX231179	304260681118	IL	2023	15,000	150	0	POLICYHOLDER MISREPRESENTATION
FEX239402	305250683852	TX	2023	18,000	159	0	POLICYHOLDER MISREPRESENTATION
FEX245880	306060684844	NC	2023	25,000	145	0	POLICYHOLDER MISREPRESENTATION
FEX250105	306300687107	FL	2023	10,000	97	0	POLICYHOLDER MISREPRESENTATION
FEX251318	307120687864	NJ	2023	22,402	157	0	POLICYHOLDER MISREPRESENTATION
J01205332	208310657366	GA	2023	27,500	24,614	0	AGE ADJUSTMENT
LB1014757	303240677887	GA	2023	2,000	1,627	0	AGE ADJUSTMENT
LFC006419	303030675826	LA	2023	30,000	310	0	POLICYHOLDER MISREPRESENTATION
LFC006567	305120682675	OH	2023	1,000,000	15,613	0	POLICYHOLDER MISREPRESENTATION

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
LFT011083	206240650667	DC	2023	25,000	1,395	0	POLICYHOLDER MISREPRESENTATION
LFT019255	110150623812	MD	2023	25,000	335	0	POLICYHOLDER MISREPRESENTATION
LFT019277	212080667088	NC	2023	35,000	864	0	POLICYHOLDER MISREPRESENTATION
LFT023213	302010672695	TN	2023	25,000	605	0	POLICYHOLDER MISREPRESENTATION
LFT028610	212010666259	WV	2023	25,000	738	0	POLICYHOLDER MISREPRESENTATION
LFT039044	208090655188	FL	2023	25,000	710	0	POLICYHOLDER MISREPRESENTATION
LFT046252	211090664176	NC	2023	25,000	114	0	SUICIDE CLAUSE
LFT047108	211160664854	WI	2023	30,000	579	0	POLICYHOLDER MISREPRESENTATION
000606936	212160667866	MS	2023	5,000	4,987	0	AGE ADJUSTMENT
000617220	305120682659	MS	2023	15,697	15,178	0	AGE ADJUSTMENT
011765426	308020689947	CO	2023	33,798	31,492	0	AGE ADJUSTMENT
011779848	305310684204	CO	2023	57,719	53,880	0	AGE ADJUSTMENT
012614486	212190667958	SC	2023	100,000	100,000	0	AGE ADJUSTMENT
012838523	306280686768	MS	2023	5,000	5,000	0	AGE ADJUSTMENT
012896884	307240689011	IL	2023	45,000	39,504	0	AGE ADJUSTMENT
012910017	303300678429	GA	2023	3,374	3,234	0	AGE ADJUSTMENT
012972499	304170680157	FL	2023	50,000	46,587	0	AGE ADJUSTMENT
013172861	212130667403	WI	2023	50,000	45,420	0	AGE ADJUSTMENT
013172863	212130667404	WI	2023	50,000	45,420	0	AGE ADJUSTMENT
013234579	303090676419	CA	2023	50,000	44,792	0	AGE ADJUSTMENT
013297843	309270695183	NM	2023	5,000	5,352	0	AGE ADJUSTMENT
013435464	302130673841	MS	2023	7,220	7,000	0	AGE ADJUSTMENT
013815971	307260689245	TX	2023	6,000	6,280	0	AGE ADJUSTMENT
013962739	301120670696	PA	2023	6,000	5,681	0	AGE ADJUSTMENT
013975683	305010681533	CA	2023	7,000	6,286	0	AGE ADJUSTMENT
014113261	311030698726	TX	2023	7,000	7,000	0	AGE ADJUSTMENT
014253354	212290669055	NM	2023	100,000	90,176	0	AGE ADJUSTMENT
014384461	212130667442	FL	2023	13,735	13,000	0	AGE ADJUSTMENT
014462002	212150667692	SC	2023	2,838	2,838	0	AGE ADJUSTMENT
014471002	305110682520	CA	2023	10,000	8,452	0	AGE ADJUSTMENT
014499714	301240671783	CA	2023	8,840	8,840	0	AGE ADJUSTMENT
014519599	306260686547	KY	2023	7,000	6,670	0	AGE ADJUSTMENT
014536026	302230674914	IL	2023	5,000	4,670	0	AGE ADJUSTMENT
014547232	303080676209	FL	2023	15,000	13,559	0	AGE ADJUSTMENT
014578902	301040669506	SC	2023	20,000	3,084	0	AGE ADJUSTMENT
014633280	309210694617	GA	2023	17,190	14,259	0	AGE ADJUSTMENT
014634667	308300692483	AL	2023	25,823	16,194	0	AGE ADJUSTMENT
014675317	301300672399	AL	2023	20,594	20,000	0	AGE ADJUSTMENT
014677578	307240688957	SC	2023	7,000	1,569	0	AGE ADJUSTMENT
014740647	306270686570	VA	2023	15,000	14,275	0	AGE ADJUSTMENT
014807358	303010675603	OH	2023	8,000	7,512	0	AGE ADJUSTMENT
014813393	302230674915	IL	2023	5,000	4,690	0	AGE ADJUSTMENT
014842402	305120682640	IL	2023	12,000	10,880	0	AGE ADJUSTMENT
014851341	303170677176	TN	2023	2,947	2,773	0	AGE ADJUSTMENT
014866485	212300669204	IL	2023	3,056	2,903	0	AGE ADJUSTMENT
014988248	303230677810	PR	2023	4,000	4,000	0	AGE ADJUSTMENT
015011187	306080685092	KS	2023	16,000	15,257	0	AGE ADJUSTMENT
015057260	303300678479	FL	2023	6,780	6,407	0	AGE ADJUSTMENT
015323940	212140667514	SC	2023	16,353	9,716	0	AGE ADJUSTMENT
015339138	301170670834	FL	2023	5,000	5,000	0	AGE ADJUSTMENT
015369212	307100687590	SC	2023	10,000	9,419	0	AGE ADJUSTMENT
015381244	301180671028	PA	2023	12,000	11,256	0	AGE ADJUSTMENT
015426145	306060684827	PR	2023	3,000	2,883	0	AGE ADJUSTMENT
015515107	306050684716	KY	2023	10,000	10,000	0	AGE ADJUSTMENT
015522810	304250680903	KY	2023	18,819	18,819	0	AGE ADJUSTMENT
015569274	305150682830	SC	2023	15,000	14,256	0	AGE ADJUSTMENT
015583640	301110670556	CA	2023	10,000	15,009	0	AGE ADJUSTMENT
015644422	305020681664	AR	2023	15,000	4,993	0	AGE ADJUSTMENT
015647918	306050684719	MA	2023	6,000	5,719	0	AGE ADJUSTMENT
015650509	303030675860	SC	2023	4,965	4,668	0	AGE ADJUSTMENT
015690057	103300602749	GA	2023	5,000	5,986	0	POLICYHOLDER MISREPRESENTATION
015693078	304200680491	NJ	2023	5,000	4,742	0	AGE ADJUSTMENT
015736163	212120667201	TX	2023	10,000	2,926	0	BENEFICIARY REQUESTED PREMIUMS
015744124	307030687167	AL	2023	10,000	7,105	0	AGE ADJUSTMENT
015777463	307190688514	NH	2023	15,000	15,000	0	AGE ADJUSTMENT
015805454	209210659491	PA	2023	9,000	9,000	0	AGE ADJUSTMENT
015805952	307240688945	DE	2023	3,000	2,835	0	AGE ADJUSTMENT
015835982	302010672750	NC	2023	7,033	6,629	0	AGE ADJUSTMENT
015868374	210170661784	SC	2023	6,000	5,394	0	AGE ADJUSTMENT
015868374	210170661784	SC	2023	6,000	606	0	AGE ADJUSTMENT
015882514	304180680316	VA	2023	5,000	5,000	0	AGE ADJUSTMENT
015885335	309070693260	TX	2023	5,000	4,589	0	AGE ADJUSTMENT
015890153	301090670097	SC	2023	5,000	5,000	0	AGE ADJUSTMENT
015912404	209080658157	MS	2023	11,076	8,794	0	AGE ADJUSTMENT
015936820	211220665399	AL	2023	4,504	4,504	0	AGE ADJUSTMENT
015949383	212140667506	IN	2023	5,000	3,793	0	AGE ADJUSTMENT
016080207	305150682738	WV	2023	6,406	5,770	0	AGE ADJUSTMENT
016150584	305220683473	KY	2023	5,000	5,375	0	AGE ADJUSTMENT
016162191	305220683508	PA	2023	19,828	19,828	0	AGE ADJUSTMENT
016165676	209300660424	SC	2023	7,500	664	0	POLICYHOLDER MISREPRESENTATION
016173684	108160616468	MA	2023	5,000	508	0	POLICYHOLDER MISREPRESENTATION
016173828	302080673383	VA	2023	5,000	664	0	POLICYHOLDER MISREPRESENTATION
016185138	301040669612	FL	2023	12,500	12,500	0	AGE ADJUSTMENT
016212619	211010663350	AL	2023	12,000	2,591	0	POLICYHOLDER MISREPRESENTATION
016223092	108190616899	AL	2023	10,200	2,921	0	POLICYHOLDER MISREPRESENTATION
016223385	107130612968	MI	2023	11,000	1,319	0	POLICYHOLDER MISREPRESENTATION
016245059	109090619327	FL	2023	14,270	4,521	0	POLICYHOLDER MISREPRESENTATION
016245143	110280625263	TX	2023	17,000	2,156	0	POLICYHOLDER MISREPRESENTATION
479602049	303300678432	GA	2023	10,000	9,185	0	AGE ADJUSTMENT

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
821026291	212160667867	MS	2023	10,000	9,311	0	AGE ADJUSTMENT
821337126	302070673371	FL	2023	10,000	9,434	0	AGE ADJUSTMENT
821464424	302070673334	NC	2023	2,000	2,000	0	AGE ADJUSTMENT
821471362	302130673899	FL	2023	11,000	10,509	0	AGE ADJUSTMENT
821550112	212280668855	TX	2023	10,000	9,472	0	AGE ADJUSTMENT
821562899	304270681179	GA	2023	5,000	4,796	0	AGE ADJUSTMENT
821594606	307270689344	FL	2023	10,000	10,000	0	AGE ADJUSTMENT
821603560	302090673546	MS	2023	10,000	9,625	0	AGE ADJUSTMENT
821644318	305230683710	MS	2023	11,400	10,968	0	AGE ADJUSTMENT
821661499	303230677791	MS	2023	2,722	2,624	0	AGE ADJUSTMENT
821722718	301050669769	NC	2023	10,000	9,663	0	AGE ADJUSTMENT
821793099	303240677885	GA	2023	2,972	2,500	0	AGE ADJUSTMENT
902017298	311140699617	FL	2023	668	649	0	AGE ADJUSTMENT
903017726	306220686237	KY	2023	2,000	1,969	0	AGE ADJUSTMENT
903030331	302230674849	TX	2023	4,000	4,000	0	AGE ADJUSTMENT
904003179	308040690151	NC	2023	10,000	9,462	0	AGE ADJUSTMENT
905010410	305120682678	NM	2023	6,008	6,008	0	AGE ADJUSTMENT
905155813	301240671752	AR	2023	20,791	16,396	0	AGE ADJUSTMENT
911034130	303230677790	MS	2023	1,684	1,594	0	AGE ADJUSTMENT
921838182	305100682325	ME	2023	1,365	1,325	0	AGE ADJUSTMENT
942418753	304180680233	PA	2023	20,000	20,000	0	AGE ADJUSTMENT
0199999. Death Claims - Ordinary				12,365,067	2,128,085	0	XXX
0599999. Death Claims - Disposed Of				12,365,067	2,128,085	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				0	0	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				12,365,067	2,128,085	0	XXX
MM5596183		IL	2020	25,000	0	25,000	MISREPRESENTATION
011928364	007010572665	SD	2021	100,000	0	100,000	OTHER
016178348	011160586445	TX	2023	10,000	0	10,000	OTHER
92333848		CA	2023	1,223	0	1,223	OTHER
FEX006307	201260634974	KY	2023	100,000	0	100,000	OTHER
6600729417	104230605315	CA	2022	500,000	0	500,000	OTHER
2799999. Death Claims - Ordinary				736,223	0	736,223	XXX
3199999. Death Claims - Resisted				736,223	0	736,223	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				0	0	0	XXX
4199999. Disability Benefits Claims - Resisted				0	0	0	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				736,223	0	736,223	XXX
5399999 - Totals				13,101,290	2,128,085	736,223	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written	1,205,576,377	XXX	18,805	XXX	210,867	XXX	303,692,473	XXX	0	XXX	2,198,847	XXX	0	XXX
2. Premiums earned	1,210,456,236	XXX	19,015	XXX	213,992	XXX	305,198,796	XXX	0	XXX	2,208,034	XXX	0	XXX
3. Incurred claims	1,066,668,670	88.1	(211)	(1.1)	33,464	15.6	267,424,841	87.6	0	0.0	158,949	7.2	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,066,668,670	88.1	(211)	(1.1)	33,464	15.6	267,424,841	87.6	0	0.0	158,949	7.2	0	0.0
6. Increase in contract reserves	39,161,675	3.2	(6,297)	(33.1)	2,579	1.2	(2,807,145)	(0.9)	0	0.0	0	0.0	0	0.0
7. Commissions (a)	134,107,609	11.1	286	1.5	2,610	1.2	27,617,746	9.0	0	0.0	221,099	10.0	0	0.0
8. Other general insurance expenses	296,433,182	24.5	2	0.0	1,195	0.6	53,281,282	17.5	0	0.0	275,435	12.5	0	0.0
9. Taxes, licenses and fees	22,712,120	1.9	1	0.0	816	0.4	5,448,606	1.8	0	0.0	40,271	1.8	0	0.0
10. Total other expenses incurred	453,252,911	37.4	289	1.5	4,621	2.2	86,347,634	28.3	0	0.0	536,805	24.3	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(348,627,020)	(28.8)	25,234	132.7	173,328	81.0	(45,766,534)	(15.0)	0	0.0	1,512,280	68.5	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(348,627,020)	(28.8)	25,234	132.7	173,328	81.0	(45,766,534)	(15.0)	0	0.0	1,512,280	68.5	0	0.0
DETAILS OF WRITE-INS														
1101.														
1102.														
1103.														
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written	0	XXX	0	XXX	110,417	XXX	15,698,278	XXX	446,966,016	XXX	436,680,674	XXX
2. Premiums earned	0	XXX	0	XXX	118,974	XXX	15,803,911	XXX	446,726,239	XXX	440,167,275	XXX
3. Incurred claims	0	0.0	0	0.0	(21,865)	(18.4)	10,376,989	65.7	599,504,864	134.2	189,191,639	43.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	0	0.0	0	0.0	(21,865)	(18.4)	10,376,989	65.7	599,504,864	134.2	189,191,639	43.0
6. Increase in contract reserves	0	0.0	0	0.0	0	0.0	(291,169)	(1.8)	65,479,335	14.7	(23,215,628)	(5.3)
7. Commissions (a)	0	0.0	0	0.0	9,334	7.8	5,003,304	31.7	21,524,612	4.8	79,728,618	18.1
8. Other general insurance expenses	0	0.0	0	0.0	1,468,962	1,234.7	8,123,623	51.4	92,798,130	20.8	140,484,553	31.9
9. Taxes, licenses and fees	0	0.0	0	0.0	8,261	6.9	279,690	1.8	8,034,242	1.8	8,900,233	2.0
10. Total other expenses incurred	0	0.0	0	0.0	1,486,557	1,249.5	13,406,617	84.8	122,356,984	27.4	229,113,404	52.1
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	0	0.0	0	0.0	(1,345,718)	(1,131.1)	(7,688,526)	(48.6)	(340,614,944)	(76.2)	45,077,860	10.2
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	0	0.0	0	0.0	(1,345,718)	(1,131.1)	(7,688,526)	(48.6)	(340,614,944)	(76.2)	45,077,860	10.2
DETAILS OF WRITE-INS												
1101.												
1102.												
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	108,292,666	834	12,408	12,827,264	0	98,850	0	0	0	5,621	86,405	82,303,203	12,958,081
2. Advance premiums	16,880,932	119	4,955	3,900,150	0	2,610	0	0	0	0	194,839	5,758,314	7,019,945
3. Reserve for rate credits	1,509,694	0	0	1,509,694	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	126,683,292	953	17,363	18,237,108	0	101,460	0	0	0	5,621	281,244	88,061,517	19,978,026
5. Total premium reserves, prior year	131,563,159	1,173	17,400	19,743,430	0	146,643	0	0	0	14,179	386,845	87,821,741	23,431,748
6. Increase in total premium reserves	(4,879,867)	(220)	(37)	(1,506,322)	0	(45,183)	0	0	0	(8,558)	(105,601)	239,776	(3,453,722)
B. Contract Reserves:													
1. Additional reserves (a)	5,399,328,359	15,710	2,584	36,790,703	0	0	0	0	0	0	7,478,662	4,773,436,390	581,604,310
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	5,399,328,359	15,710	2,584	36,790,703	0	0	0	0	0	0	7,478,662	4,773,436,390	581,604,310
4. Total contract reserves, prior year.	5,360,166,684	22,007	5	39,597,848	0	0	0	0	0	0	7,769,831	4,707,957,055	604,819,938
5. Increase in contract reserves	39,161,675	(6,297)	2,579	(2,807,145)	0	0	0	0	0	0	(291,169)	65,479,335	(23,215,628)
C. Claim Reserves and Liabilities:													
1. Total current year	1,998,468,118	382	50,165	38,563,897	0	24,341	0	0	0	106,414	8,361,051	1,824,768,406	126,593,462
2. Total prior year	1,989,479,987	812	37,067	38,075,695	0	24,877	0	0	0	320,967	8,604,868	1,806,533,254	135,882,447
3. Increase	8,988,131	(430)	13,098	488,202	0	(536)	0	0	0	(214,553)	(243,817)	18,235,152	(9,288,985)

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

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	622,304,738	205	6,771	38,255,275	0	19,936	0	0	0	105,380	4,862,707	506,620,870	72,433,594
1.2 On claims incurred during current year	435,375,801	14	13,595	228,681,364	0	139,549	0	0	0	87,308	5,758,099	74,648,842	126,047,030
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	1,285,393,053	247	30,372	1,019,513	0	0	0	0	0	103,207	3,454,449	1,227,716,475	53,068,790
2.2 On claims incurred during current year	713,075,065	135	19,793	37,544,384	0	24,341	0	0	0	3,207	4,906,602	597,051,931	73,524,672
3. Test:													
3.1 Lines 1.1 and 2.1	1,907,697,791	452	37,143	39,274,788	0	19,936	0	0	0	208,587	8,317,156	1,734,337,345	125,502,384
3.2 Claim reserves and liabilities, December 31, prior year	1,989,479,987	812	37,067	38,075,695	0	24,877	0	0	0	320,967	8,604,868	1,806,533,254	135,882,447
3.3 Line 3.1 minus Line 3.2	(81,782,196)	(360)	76	1,199,093	0	(4,941)	0	0	0	(112,380)	(287,712)	(72,195,909)	(10,380,063)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written	6,867,606	0	0	79,307	0	0	0	0	0	281	0	0	6,788,018
2. Premiums earned	9,542,865	0	0	82,664	0	0	0	0	0	309	0	0	9,459,892
3. Incurred claims	(339,415)	0	0	60,533	0	0	0	0	0	(9,158)	0	0	(390,790)
4. Commissions	2,566,175	0	0	12,435	0	0	0	0	0	68	0	0	2,553,672
B. Reinsurance Ceded:													
1. Premiums written	128,994,674	0	20,993	0	0	3,790,270	0	0	0	2,728	1,272,402	56,497,188	67,411,093
2. Premiums earned	129,279,032	0	20,986	0	0	3,818,644	0	0	0	4,730	1,273,073	56,483,358	67,678,241
3. Incurred claims	196,193,358	0	386	0	0	3,220,769	0	0	0	3,773	1,324,267	137,825,103	53,819,060
4. Commissions	35,560,405	0	2,903	0	0	1,201,433	0	0	0	1,060	21,454	13,707,166	20,626,389

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims	(212)	33,850	267,364,308	0	3,379,718	0	0	0	(8,933)	11,701,257	737,329,966	243,401,489	1,263,201,443
2. Beginning claim reserves and liabilities	813	38,277	38,057,659	0	209,246	0	0	0	324,727	9,185,230	2,224,075,262	140,054,013	2,411,945,227
3. Ending claim reserves and liabilities	382	51,219	38,551,110	0	201,385	0	0	0	111,504	9,498,926	2,259,127,823	134,815,758	2,442,358,107
4. Claims paid	219	20,908	266,870,857	0	3,387,579	0	0	0	204,290	11,387,561	702,277,405	248,639,744	1,232,788,563
B. Assumed Reinsurance:													
1. Incurred claims	0	0	60,533	0	0	0	0	0	(9,158)	0	0	(390,790)	(339,415)
2. Beginning claim reserves and liabilities	0	0	18,037	0	0	0	0	0	10,809	0	0	38,372,401	38,401,247
3. Ending claim reserves and liabilities	0	0	12,787	0	0	0	0	0	2,676	0	0	33,485,459	33,500,922
4. Claims paid	0	0	65,783	0	0	0	0	0	(1,025)	0	0	4,496,152	4,560,910
C. Ceded Reinsurance:													
1. Incurred claims	0	386	0	0	3,220,769	0	0	0	3,773	1,324,267	137,825,103	53,819,060	196,193,358
2. Beginning claim reserves and liabilities	0	1,209	0	0	184,369	0	0	0	14,570	580,362	417,542,008	43,264,570	461,587,088
3. Ending claim reserves and liabilities	0	1,054	0	0	177,044	0	0	0	7,766	1,137,875	434,359,417	42,502,934	478,186,090
4. Claims paid	0	541	0	0	3,228,094	0	0	0	10,577	766,754	121,007,694	54,580,696	179,594,356
D. Net:													
1. Incurred claims	(212)	33,464	267,424,841	0	158,949	0	0	0	(21,864)	10,376,990	599,504,863	189,191,639	1,066,668,670
2. Beginning claim reserves and liabilities	813	37,068	38,075,696	0	24,877	0	0	0	320,966	8,604,868	1,806,533,254	135,161,844	1,988,759,386
3. Ending claim reserves and liabilities	382	50,165	38,563,897	0	24,341	0	0	0	106,414	8,361,051	1,824,768,406	125,798,283	1,997,672,939
4. Claims paid	219	20,367	266,936,640	0	159,485	0	0	0	192,688	10,620,807	581,269,711	198,555,200	1,057,755,117
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses	(211)	33,464	267,424,841	0	158,949	0	0	0	(21,865)	10,376,989	599,504,864	189,191,639	1,066,668,670
2. Beginning reserves and liabilities	813	37,068	38,075,695	0	24,877	0	0	0	320,966	8,604,867	1,806,533,254	135,161,844	1,988,759,384
3. Ending reserves and liabilities	382	50,165	38,563,897	0	24,341	0	0	0	106,414	8,361,050	1,824,768,406	125,798,283	1,997,672,938
4. Paid claims and cost containment expenses	220	20,367	266,936,639	0	159,485	0	0	0	192,687	10,620,806	581,269,712	198,555,200	1,057,755,116

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
70688	36-6071399	09/01/1986	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	576,358	26,560	27,127	1,097	0	0
70688	36-6071399	05/01/1999	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	1,843,169	819	8,278	3,509	0	0
0299999. General Account - U.S. Affiliates - Other							2,419,527	27,379	35,405	4,606	0	0
0399999. Total General Account - U.S. Affiliates							2,419,527	27,379	35,405	4,606	0	0
00000	AA-3190868	12/31/2006	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	OL	5,122,315,992	2,759,161,069	(4,846,520)	12,496,393	0	0
00000	AA-3190868	01/01/2013	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	OL	31,924,122	23,768,730	(364,654)	587	0	0
00000	AA-3190868	07/01/2022	TRANSAMERICA LIFE (BERMUDA) LTD	BMU	CO/I	OL	11,754,362,058	4,699,720,664	(5,024,574)	9,069,110	0	0
0599999. General Account - Non-U.S. Affiliates - Other							16,908,602,172	7,482,650,463	(10,235,748)	21,566,090	0	0
0699999. Total General Account - Non-U.S. Affiliates							16,908,602,172	7,482,650,463	(10,235,748)	21,566,090	0	0
0799999. Total General Account - Affiliates							16,911,021,699	7,482,677,842	(10,200,343)	21,570,696	0	0
11121	43-1917728	03/01/1981	UNIFIED LIFE INS CO	TX	YRT/I	OL	8,479,516	16,784	124,818	16,145	0	0
11121	43-1917728	01/01/1990	UNIFIED LIFE INS CO	TX	YRT/I	OL	3,199,213	3,264	42,766	6,091	0	0
57347	74-0548665	07/01/1990	CATHOLIC LIFE INS	TX	YRT/I	OL	271,867	12,840	7,724	518	0	0
60041	66-0502334	03/01/2007	UNIVERSAL LIFE INS CO	PR	MCO/I	VA	0	106,468	0	0	0	0
60118	84-1443530	10/27/1997	NORTH AMER NATL RE INS CO	AZ	YRT/I	OL	70,457,700	1,607,968	1,340,294	24,130	0	0
60118	84-1443530	07/14/1999	NORTH AMER NATL RE INS CO	AZ	CO/I	OL	12,198,125	278,383	507,885	4,177	0	0
60118	84-1443530	07/14/1999	NORTH AMER NATL RE INS CO	AZ	YRT/I	OL	0	0	2,627	0	0	0
60118	84-1443530	01/19/2005	NORTH AMER NATL RE INS CO	AZ	YRT/I	OL	27,623,507	630,417	364,496	9,460	0	0
60186	36-2554642	09/01/1985	EVERLAKE LIFE INS CO	IL	YRT/I	OL	5,488,551	65,689	100,928	10,450	0	0
60186	36-2554642	12/01/1990	EVERLAKE LIFE INS CO	IL	YRT/I	OL	13,136,064	410,300	241,153	25,011	0	0
60186	36-2554642	10/01/1995	EVERLAKE LIFE INS CO	IL	YRT/I	VA	0	4,194,916	154,514	115,694	0	0
60186	36-2554642	11/01/1997	EVERLAKE LIFE INS CO	IL	YRT/I	OL	374,136	2,245	298,004	712	0	0
60275	59-0676017	11/01/1986	AMERICAN BANKERS LIFE ASSUR CO OF FL	FL	CO/I	OL	0	6,279,365	0	70,000	0	0
60445	74-1915841	10/24/1990	SAGICOR LIFE INS CO	TX	YRT/I	OL	5,007,534	208,850	116,537	9,534	0	0
60445	74-1915841	07/01/1998	SAGICOR LIFE INS CO	TX	CO/I	OL	0	191,016	0	0	0	0
60488	25-0598210	04/01/1971	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	8,495	51	304	16	0	0
60488	25-0598210	07/01/1975	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	0	358	10	0	0	0
60488	25-0598210	07/01/1975	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	91,147	2,961	3,698	174	0	0
60488	25-0598210	01/01/1976	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	750,000	18,462	115,740	1,428	0	0
60488	25-0598210	12/03/1979	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	686,989	33,712	37,977	1,308	0	0
60488	25-0598210	10/01/1980	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	140,086	841	1,468	267	0	0
60488	25-0598210	04/01/1982	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	300,145	11,407	7,192	571	0	0
60488	25-0598210	08/01/1982	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	450,000	10,013	0	857	0	0
60488	25-0598210	08/01/1982	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	293,996	1,764	0	560	0	0
60488	25-0598210	09/01/1982	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	1,100,000	32,136	53,642	2,094	0	0
60488	25-0598210	09/01/1982	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	281,706	14,284	12,424	536	0	0
60488	25-0598210	12/01/1983	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	22,744,394	1,115,193	587,048	43,305	0	0
60488	25-0598210	01/01/1984	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	74,733,250	1,738,698	1,340,842	142,290	0	0
60488	25-0598210	01/01/1984	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	1,550,000	9,300	5,403	2,951	0	0
60488	25-0598210	05/15/1984	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	396,370	2,378	(30,995)	755	0	0
60488	25-0598210	09/01/1984	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	379,997	11,165	10,158	724	0	0
60488	25-0598210	09/01/1984	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	4,659,897	281,608	122,625	8,872	0	0
60488	25-0598210	10/01/1984	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	387,320	2,324	0	737	0	0
60488	25-0598210	01/01/1985	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	67,662	446	2,505	129	0	0
60488	25-0598210	11/01/1985	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	49,321	2,528	13,216	94	0	0
60488	25-0598210	07/15/1986	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	5,468,062	204,369	426,566	10,411	0	0
60488	25-0598210	09/01/1987	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	600,000	5,556	4,582	1,142	0	0
60488	25-0598210	09/01/1987	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	207,145	17,016	21,402	394	0	0
60488	25-0598210	08/01/1988	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	767,333	8,923	22,505	1,461	0	0
60488	25-0598210	08/01/1988	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	50,000	606	0	95	0	0
60488	25-0598210	01/01/1989	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	2,511,479	6,560	52,922	4,782	0	0
60488	25-0598210	07/01/1989	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	34,558,815	1,392,960	584,771	65,799	0	0
60488	25-0598210	01/01/1990	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	44,620,294	485,117	501,805	84,956	0	0
60488	25-0598210	03/01/1990	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	1,408,671	10,524	23,194	2,682	0	0
60488	25-0598210	03/01/1990	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	634,507	31,344	21,849	1,208	0	0
60488	25-0598210	01/01/1991	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	47,709,624	2,257,749	1,555,325	90,838	0	0
60488	25-0598210	10/01/1991	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	396,642	6,482	11,216	755	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
60488	25-0598210	04/01/1992	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	250,000	7,327	22,009	476	0	0
60488	25-0598210	04/01/1992	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	1,500,418	15,291	32,985	2,857	0	0
60488	25-0598210	10/01/1992	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	19,699,090	79,375	2,612,802	37,506	0	0
60488	25-0598210	10/01/1993	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	233,473,265	616,615	3,659,250	444,526	0	0
60488	25-0598210	01/01/1994	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	1,350,924	13,145	13,223	2,572	0	0
60488	25-0598210	07/01/1994	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	145,536	8,347	14,326	277	0	0
60488	25-0598210	09/01/1995	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	1,294,543	30,701	14,945	2,465	0	0
60488	25-0598210	10/01/1995	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	159,328,210	12,653,062	344,545	303,356	0	0
60488	25-0598210	10/01/1995	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	1,206,313	37,186	12,883	2,297	0	0
60488	25-0598210	01/01/1996	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	80,642,522	2,737,401	1,366,407	153,541	0	0
60488	25-0598210	07/01/1996	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	14,573,931	250,354	164,705	27,748	0	0
60488	25-0598210	01/01/1997	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	73,595,150	1,399,500	637,106	140,123	0	0
60488	25-0598210	04/01/1997	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	16,000	105	136	30	0	0
60488	25-0598210	10/15/1997	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	1,346,920,885	11,327,699	2,615,142	2,564,495	0	0
60488	25-0598210	10/15/1997	AMERICAN GEN LIFE INS CO	TX	YRT/I	OL	40,624,207	1,383,717	637,770	77,347	0	0
60488	25-0598210	01/01/2000	AMERICAN GEN LIFE INS CO	TX	CO/I	XXXL	89,269,060	626,669	289,976	169,965	0	0
60488	25-0598210	01/01/2000	AMERICAN GEN LIFE INS CO	TX	YRT/I	XXXLO	9,413,568	102,322	131,456	50,017	0	0
60488	25-0598210	08/01/2000	AMERICAN GEN LIFE INS CO	TX	CO/I	XXXL	519,570,056	29,597,550	1,860,832	989,245	0	0
60488	25-0598210	08/01/2000	AMERICAN GEN LIFE INS CO	TX	YRT/I	XXXLO	59,791,731	2,654,404	1,552,747	113,842	0	0
60488	25-0598210	03/01/2001	AMERICAN GEN LIFE INS CO	TX	YRT/I	XXXLO	150,697,968	3,051,339	2,710,448	286,924	0	0
60488	25-0598210	05/01/2001	AMERICAN GEN LIFE INS CO	TX	CO/I	XXXL	1,631,250	111,576	(479)	3,106	0	0
60488	25-0598210	08/01/2001	AMERICAN GEN LIFE INS CO	TX	CO/I	XXXL	1,125,595	81,293	(9,380)	2,143	0	0
60488	25-0598210	08/01/2001	AMERICAN GEN LIFE INS CO	TX	YRT/I	XXXLO	124,388	840	1,532	237	0	0
60488	25-0598210	03/01/2002	AMERICAN GEN LIFE INS CO	TX	CO/I	XXXL	0	4,507	2,022	0	0	0
60488	25-0598210	03/01/2002	AMERICAN GEN LIFE INS CO	TX	YRT/I	XXXLO	1,385,975,134	11,571,817	9,112,081	2,638,853	0	0
60488	25-0598210	12/31/2006	AMERICAN GEN LIFE INS CO	TX	CO/G	OL	20,557,844	20,365	1,053,693	90,467	0	0
60488	25-0598210	12/31/2006	AMERICAN GEN LIFE INS CO	TX	CO/I	OL	0	1,955,893	130,965	5,642	0	0
60534	59-0781901	07/01/1988	AMERICAN HERITAGE LIFE INS CO	FL	CO/I	OL	0	1,253	222	0	0	0
60534	59-0781901	07/01/1988	AMERICAN HERITAGE LIFE INS CO	FL	YRT/I	OL	10,090,198	129,105	152,491	19,211	0	0
60534	59-0781901	11/06/1995	AMERICAN HERITAGE LIFE INS CO	FL	CO/I	OL	7,172,500	51,811	137,687	13,656	0	0
60534	59-0781901	11/06/1995	AMERICAN HERITAGE LIFE INS CO	FL	YRT/I	OL	281,957	1,163	2,391	537	0	0
60704	94-1516991	06/01/1976	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	50,000	1,113	2,703	95	0	0
60704	94-1516991	02/15/1999	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	10,465,030	96,747	167,105	19,925	0	0
60704	94-1516991	02/15/1999	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	OL	2,046,590	7,884	101,045	3,897	0	0
60739	74-0484030	09/01/1983	AMERICAN NATL INS CO	TX	CO/I	OL	0	1,048	2,138	0	0	0
60739	74-0484030	09/01/1983	AMERICAN NATL INS CO	TX	YRT/I	OL	32,371,658	22,100	170,396	61,635	0	0
60739	74-0484030	04/05/1996	AMERICAN NATL INS CO	TX	CO/I	OL	0	779	1,237	0	0	0
60739	74-0484030	04/05/1996	AMERICAN NATL INS CO	TX	YRT/I	OL	10,830,527	5,614	42,340	20,621	0	0
60739	74-0484030	11/01/1997	AMERICAN NATL INS CO	TX	YRT/I	OL	19,682,889	227,947	85,594	37,476	0	0
60739	74-0484030	11/16/1998	AMERICAN NATL INS CO	TX	YRT/I	OL	15,078,344	531,263	576,764	28,709	0	0
60739	74-0484030	07/15/2003	AMERICAN NATL INS CO	TX	CO/I	XXXL	446,609,488	6,062,215	796,447	850,330	0	0
60739	74-0484030	07/15/2003	AMERICAN NATL INS CO	TX	YRT/I	XXXLO	27,134,127	192,511	194,897	145,868	0	0
60739	74-0484030	09/01/2004	AMERICAN NATL INS CO	TX	CO/I	XXXL	1,607,745,579	36,827,309	2,952,463	3,061,097	0	0
60739	74-0484030	09/01/2004	AMERICAN NATL INS CO	TX	YRT/I	XXXLO	34,716,224	243,543	229,915	66,099	0	0
60836	42-0113630	12/01/1985	AMERICAN REPUBLIC INS CO	IA	YRT/I	OL	158,947	6,788	596	303	0	0
60836	42-0113630	07/01/1990	AMERICAN REPUBLIC INS CO	IA	CO/I	OL	91,999,550	371,873	846,694	175,164	0	0
60836	42-0113630	08/01/1993	AMERICAN REPUBLIC INS CO	IA	CO/I	OL	0	5,908,989	276,573	75,967	0	0
60836	42-0113630	01/01/2000	AMERICAN REPUBLIC INS CO	IA	CO/I	XXXL	51,531,569	181,912	142,485	98,114	0	0
61182	95-4441930	01/01/1991	AURORA NATL LIFE ASSUR CO	CA	CO/I	OL	0	0	6,812	0	0	0
61182	95-4441930	01/01/1991	AURORA NATL LIFE ASSUR CO	CA	YRT/I	OL	2,370,711	14,224	105,571	4,514	0	0
61395	87-0115120	07/01/2005	BENEFICIAL LIFE INS CO	UT	CO/I	XXXL	2,239,906,279	29,236,090	2,779,297	4,264,711	0	0
61395	87-0115120	07/01/2005	BENEFICIAL LIFE INS CO	UT	YRT/I	XXXLO	91,903,360	525,336	472,416	174,981	0	0
61409	23-1618791	06/01/1999	NATIONAL BENEFIT LIFE INS CO	NY	YRT/I	OL	0	0	40	0	0	0
61492	44-0188050	05/01/1974	ATHENE ANNUITY & LIFE ASSUR CO	DE	YRT/I	OL	200,000	1,200	0	381	0	0
61492	44-0188050	05/01/1987	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	OL	1,560,000	53,160	22,480	2,970	0	0
61492	44-0188050	05/01/1987	ATHENE ANNUITY & LIFE ASSUR CO	DE	YRT/I	OL	23,591,391	345,568	1,314,891	44,917	0	0
61492	44-0188050	11/01/1987	ATHENE ANNUITY & LIFE ASSUR CO	DE	YRT/I	OL	92,934	240	392	177	0	0
61492	44-0188050	02/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	418,234,838	16,928,964	2,078,317	796,306	0	0

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
61492	44-0188050	02/01/2008	ATHENE ANNUITY & LIFE ASSUR CO	DE	YRT/I	XXXL0	863,076	11,958	37,788	1,643	0	0
61689	42-0175020	07/01/1981	ATHENE ANN & LIFE CO	IA	CO/I	0L	0	1,622	87	0	0	0
61689	42-0175020	07/01/1981	ATHENE ANN & LIFE CO	IA	YRT/I	0L	1,063,034	17,122	22,597	2,024	0	0
61689	42-0175020	01/01/1994	ATHENE ANN & LIFE CO	IA	CO/I	0L	0	549	252	0	0	0
61689	42-0175020	01/01/1994	ATHENE ANN & LIFE CO	IA	YRT/I	0L	1,757,635	32,386	(46,108)	3,346	0	0
61735	75-0916066	01/01/1986	CENTRAL SECURITY LIFE INS CO	TX	YRT/I	0L	199,395	1,196	2,533	380	0	0
61735	75-0916066	11/01/1989	CENTRAL SECURITY LIFE INS CO	TX	CO/I	0L	550,000	12,238	8,360	1,047	0	0
61999	35-0810610	03/01/1983	AMERICO FIN LIFE & ANN INS CO	TX	YRT/I	0L	97,152	3,753	3,396	185	0	0
62537	58-0830929	01/01/1979	COTTON STATES LIFE INS CO	GA	CO/I	0L	0	23	2	0	0	0
62537	58-0830929	01/01/1979	COTTON STATES LIFE INS CO	GA	YRT/I	0L	1,927,280	38,931	45,785	3,669	0	0
62537	58-0830929	01/01/1984	COTTON STATES LIFE INS CO	GA	CO/I	0L	0	19,400	1,034	0	0	0
62537	58-0830929	01/01/1984	COTTON STATES LIFE INS CO	GA	YRT/I	0L	88,380,150	941,020	808,698	168,273	0	0
62537	58-0830929	10/01/1988	COTTON STATES LIFE INS CO	GA	CO/I	0L	0	951	555	0	0	0
62537	58-0830929	10/01/1988	COTTON STATES LIFE INS CO	GA	YRT/I	0L	6,828,420	26,300	48,849	13,001	0	0
62537	58-0830929	01/01/1992	COTTON STATES LIFE INS CO	GA	CO/I	0L	0	0	11	0	0	0
62537	58-0830929	01/01/1992	COTTON STATES LIFE INS CO	GA	YRT/I	0L	1,123,885	3,261	4,439	2,140	0	0
62537	58-0830929	06/01/1994	COTTON STATES LIFE INS CO	GA	CO/I	0L	0	1,745	325	0	0	0
62537	58-0830929	06/01/1994	COTTON STATES LIFE INS CO	GA	YRT/I	0L	5,836,898	29,375	30,393	11,113	0	0
62537	58-0830929	09/01/2002	COTTON STATES LIFE INS CO	GA	CO/I	XXXL	0	6,618	632	0	0	0
62537	58-0830929	09/01/2002	COTTON STATES LIFE INS CO	GA	YRT/I	XXXL0	57,503,368	202,990	211,156	109,485	0	0
62553	37-0808781	04/01/1972	COUNTRY LIFE INS CO	IL	YRT/I	0L	117,760	707	4,514	224	0	0
62553	37-0808781	06/01/2004	COUNTRY LIFE INS CO	IL	CO/I	XXXL	4,408,520,017	89,395,266	6,400,986	8,393,682	0	0
62553	37-0808781	06/01/2004	COUNTRY LIFE INS CO	IL	YRT/I	XXXL0	205,815,155	708,648	784,216	391,866	0	0
62553	37-0808781	12/01/2004	COUNTRY LIFE INS CO	IL	YRT/I	XXXL0	35,928,307	233,311	231,684	68,406	0	0
62626	39-0230590	01/01/1981	CMFG LIFE INS CO	IA	YRT/I	0L	15,520	149	(105)	30	0	0
62626	39-0230590	01/01/1983	CMFG LIFE INS CO	IA	YRT/I	0L	42,815	475	0	82	0	0
62626	39-0230590	01/01/1986	CMFG LIFE INS CO	IA	CO/I	0L	0	1,063	726	0	0	0
62626	39-0230590	01/01/1986	CMFG LIFE INS CO	IA	YRT/I	0L	2,728,813	5,450	13,605	5,196	0	0
62626	39-0230590	06/01/1992	CMFG LIFE INS CO	IA	YRT/I	0L	0	0	(1,541)	0	0	0
62626	39-0230590	05/10/1995	CMFG LIFE INS CO	IA	CO/I	0L	26,368,250	144,209	392,560	50,204	0	0
62626	39-0230590	05/10/1995	CMFG LIFE INS CO	IA	YRT/I	0L	268,542	4,935	7,005	511	0	0
62626	39-0230590	05/01/2000	CMFG LIFE INS CO	IA	CO/I	XXXL	80,552,878	594,515	442,634	153,370	0	0
62626	39-0230590	05/01/2000	CMFG LIFE INS CO	IA	YRT/I	XXXL0	1,754,912	9,681	1,362	3,341	0	0
62880	13-3198083	02/01/1997	EQUITABLE FINANCIAL LIFE & ANN CO	CO	YRT/I	0L	46,936,384	317,846	479,438	89,365	0	0
62880	13-3198083	02/09/1998	EQUITABLE FINANCIAL LIFE & ANN CO	CO	CO/I	0L	54,615,359	355,588	737,016	103,986	0	0
62880	13-3198083	02/09/1998	EQUITABLE FINANCIAL LIFE & ANN CO	CO	YRT/I	0L	12,724,771	148,421	96,869	24,228	0	0
62928	42-0868851	02/01/1984	EMC NATL LIFE CO	IA	YRT/I	0L	82,581	146	817	157	0	0
62928	42-0868851	03/01/1987	EMC NATL LIFE CO	IA	CO/I	0L	0	80	1,361	0	0	0
62928	42-0868851	03/01/1987	EMC NATL LIFE CO	IA	YRT/I	0L	6,930,656	10,471	57,440	13,196	0	0
62928	42-0868851	09/01/1987	EMC NATL LIFE CO	IA	CO/I	0L	0	426	172	0	0	0
62928	42-0868851	09/01/1987	EMC NATL LIFE CO	IA	YRT/I	0L	5,564,134	31,308	42,946	10,594	0	0
62928	42-0868851	01/01/2000	EMC NATL LIFE CO	IA	CO/I	XXXL	11,472,250	477,432	8,990	21,843	0	0
62928	42-0868851	01/01/2000	EMC NATL LIFE CO	IA	YRT/I	XXXL0	3,714,895	15,762	(51,724)	7,073	0	0
62928	42-0868851	05/01/2003	EMC NATL LIFE CO	IA	CO/I	XXXL	492,413,765	9,540,506	1,152,566	937,540	0	0
62928	42-0868851	05/01/2003	EMC NATL LIFE CO	IA	YRT/I	XXXL0	25,823,071	18,182	386,253	49,166	0	0
62944	13-5570651	05/01/1997	EQUITABLE FINANCIAL LIFE INS CO	NY	YRT/I	VA	0	95,520,982	929,057	1,047,607	0	0
63053	91-0550883	01/01/1987	FAMILY LIFE INS CO	TX	YRT/I	0L	185,371	7,645	1,988	353	0	0
63053	91-0550883	07/01/1990	FAMILY LIFE INS CO	TX	CO/I	0L	575,000	12,794	7,473	1,095	0	0
63274	52-6033321	07/21/2004	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	2,628,041,938	67,602,856	4,954,181	5,003,709	0	0
63274	52-6033321	07/21/2004	FIDELITY & GUAR LIFE INS CO	IA	YRT/I	XXXL0	646,766	3,348	7,770	1,231	0	0
63274	52-6033321	12/31/2004	FIDELITY & GUAR LIFE INS CO	IA	CO/I	XXXL	572,980,133	12,592,039	2,020,923	1,090,936	0	0
63274	52-6033321	12/31/2004	FIDELITY & GUAR LIFE INS CO	IA	YRT/I	XXXL0	2,590,343	22,887	30,710	4,932	0	0
63290	36-1068685	05/01/1997	FIDELITY LIFE ASSN A LEGAL RESERV	IL	CO/I	0L	12,771,296	101,139	210,643	24,316	0	0
63290	36-1068685	05/01/1997	FIDELITY LIFE ASSN A LEGAL RESERV	IL	YRT/I	0L	65,189	1,474	2,596	124	0	0
63290	36-1068685	10/31/2000	FIDELITY LIFE ASSN A LEGAL RESERV	IL	CO/I	XXXL	34,241,925	1,633,984	137,652	65,196	0	0
63290	36-1068685	10/31/2000	FIDELITY LIFE ASSN A LEGAL RESERV	IL	YRT/I	XXXL0	314,435	431	4,266	485	0	0
63290	36-1068685	10/01/2003	FIDELITY LIFE ASSN A LEGAL RESERV	IL	CO/I	XXXL	42,112,185	704,522	94,305	80,180	0	0
63312	13-1935920	01/01/2003	MASSMUTUAL ASCEND LIFE INS CO	OH	CO/I	XXXL	335,765,863	7,650,277	634,562	639,288	0	0

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
63312	13-1935920	01/01/2003	MASSMUTUAL ASCEND LIFE INS CO	OH	YRT/I	XXXL0	774	5	265	1	0	0
63487	23-1632193	04/01/1990	INVESTORS LIFE INS CO N AMER	TX	YRT/I	0L	231,942	3,150	2,607	442	0	0
63762	42-1425239	07/01/1994	MEDCO CONTAINMENT LIFE INS CO	PA	CO/G	0A	0	39,562	0	0	0	0
63762	42-1425239	07/01/1994	MEDCO CONTAINMENT LIFE INS CO	PA	CO/G	0L	0	1,883	259	0	0	0
63762	42-1425239	07/01/1994	MEDCO CONTAINMENT LIFE INS CO	PA	CO/I	0L	25,449	18,045	543	5	0	0
63967	74-0651020	06/01/1971	GOVERNMENT PERSONNEL MUT LIFE INS	TX	YRT/I	0L	0	0	(391)	0	0	0
63967	74-0651020	04/01/1990	GOVERNMENT PERSONNEL MUT LIFE INS	TX	CO/I	0L	350,000	7,788	3,806	666	0	0
64580	37-0344290	08/01/1992	ILLINOIS MUT LIFE INS CO	IL	YRT/I	0L	20,321,629	261,470	356,237	38,692	0	0
65056	38-1659835	11/15/1981	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	752,822	12,820	23,545	1,433	0	0
65056	38-1659835	01/01/1982	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	267,912	1,114	15,655	510	0	0
65056	38-1659835	10/01/1982	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	4,422,214	82,716	80,584	8,420	0	0
65056	38-1659835	09/01/1986	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	1,603,526	62,223	36,164	3,053	0	0
65056	38-1659835	01/01/1989	JACKSON NATL LIFE INS CO	MI	CO/I	0L	0	0	382	0	0	0
65056	38-1659835	06/01/1989	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	3,458,403	101,348	125,894	6,585	0	0
65056	38-1659835	08/01/1989	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	2,712,987	41,809	39,260	5,165	0	0
65056	38-1659835	09/01/1989	JACKSON NATL LIFE INS CO	MI	CO/I	0L	75,000	6,970	13,345	143	0	0
65056	38-1659835	08/13/1990	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	46,703,962	661,576	722,647	88,923	0	0
65056	38-1659835	09/01/1990	JACKSON NATL LIFE INS CO	MI	CO/I	0L	0	0	1,057	0	0	0
65056	38-1659835	09/01/1990	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	923,071	577	10,578	1,758	0	0
65056	38-1659835	10/01/1990	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	17,009,027	647,768	598,627	32,385	0	0
65056	38-1659835	03/01/1992	JACKSON NATL LIFE INS CO	MI	CO/I	0L	25,000	556	337	48	0	0
65056	38-1659835	10/01/1992	JACKSON NATL LIFE INS CO	MI	CO/I	0L	100,000	787	1,106	190	0	0
65056	38-1659835	01/01/1993	JACKSON NATL LIFE INS CO	MI	CO/I	0L	0	0	31,573	0	0	0
65056	38-1659835	04/01/1993	JACKSON NATL LIFE INS CO	MI	CO/I	0L	2,580,863	37,255	18,429	4,914	0	0
65056	38-1659835	04/01/1993	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	256,197	2,484	94,857	481	0	0
65056	38-1659835	05/01/1994	JACKSON NATL LIFE INS CO	MI	CO/I	0L	850,000	6,330	11,578	1,618	0	0
65056	38-1659835	05/01/1994	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	175,855	743	3,959	335	0	0
65056	38-1659835	10/01/1994	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	22,500	167	1,936	43	0	0
65056	38-1659835	09/01/1995	JACKSON NATL LIFE INS CO	MI	CO/I	0L	22,392,869	217,571	353,473	42,635	0	0
65056	38-1659835	09/01/1995	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	14,330,301	314,962	308,899	27,284	0	0
65056	38-1659835	02/01/1996	JACKSON NATL LIFE INS CO	MI	CO/I	0L	4,571,040	46,467	132,010	8,703	0	0
65056	38-1659835	02/01/1996	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	2,742,359	73,244	51,885	5,221	0	0
65056	38-1659835	11/01/1996	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	2,965,074	72,139	17,913	5,645	0	0
65056	38-1659835	12/31/1996	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	131,407	2,743	793	250	0	0
65056	38-1659835	05/23/1997	JACKSON NATL LIFE INS CO	MI	CO/I	0L	1,477,062	12,297	15,474	2,812	0	0
65056	38-1659835	05/23/1997	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	2,287,257	9,254	16,600	4,355	0	0
65056	38-1659835	01/01/1998	JACKSON NATL LIFE INS CO	MI	CO/I	0L	9,333,738	62,551	123,216	17,771	0	0
65056	38-1659835	01/01/1998	JACKSON NATL LIFE INS CO	MI	YRT/I	0L	9,526,804	594,023	413,334	18,139	0	0
65056	38-1659835	01/01/2000	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	977,000	7,735	12,872	1,860	0	0
65056	38-1659835	01/01/2000	JACKSON NATL LIFE INS CO	MI	YRT/I	XXXL0	1,675	10	10	3	0	0
65056	38-1659835	02/01/2001	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	18,433,567	122,177	269,444	35,097	0	0
65056	38-1659835	02/01/2001	JACKSON NATL LIFE INS CO	MI	YRT/I	XXXL0	301,389	2,912	5,397	1,631	0	0
65056	38-1659835	09/17/2001	JACKSON NATL LIFE INS CO	MI	YRT/I	XXXL0	15,499,441	225,981	153,522	29,510	0	0
65056	38-1659835	07/01/2002	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	321,173,876	3,263,435	599,604	611,505	0	0
65056	38-1659835	07/01/2002	JACKSON NATL LIFE INS CO	MI	YRT/I	XXXL0	252,822	2,253	2,828	474	0	0
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	230,951,646	10,032,558	1,135,766	439,725	0	0
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	YRT/I	XXXL0	3,489,902	28,059	61,435	20,658	0	0
65056	38-1659835	03/01/2003	JACKSON NATL LIFE INS CO	MI	YRT/I	XXXL0	1,287,574	20,903	12,349	2,452	0	0
65056	38-1659835	06/16/2003	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	790,936,876	20,437,102	1,668,182	1,505,919	0	0
65056	38-1659835	06/16/2003	JACKSON NATL LIFE INS CO	MI	YRT/I	XXXL0	5,304,976	78,499	110,483	10,101	0	0
65056	38-1659835	03/08/2004	JACKSON NATL LIFE INS CO	MI	YRT/I	XXXL0	1,316,731	32,490	30,476	2,507	0	0
65056	38-1659835	07/01/2005	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	79,466,978	2,259,782	173,075	151,303	0	0
65056	38-1659835	07/01/2005	JACKSON NATL LIFE INS CO	MI	YRT/I	XXXL0	722,914	7,067	6,315	1,376	0	0
65129	44-0308260	06/01/1981	KANSAS CITY LIFE INS CO	MO	YRT/I	0L	0	0	(50,063)	0	0	0
65129	44-0308260	01/01/1988	KANSAS CITY LIFE INS CO	MO	CO/I	0L	0	0	(344)	0	0	0
65129	44-0308260	01/01/1988	KANSAS CITY LIFE INS CO	MO	YRT/I	0L	0	0	(15,278)	0	0	0
65129	44-0308260	01/01/1991	KANSAS CITY LIFE INS CO	MO	CO/I	0L	0	0	(3,147)	0	0	0
65129	44-0308260	01/01/1991	KANSAS CITY LIFE INS CO	MO	YRT/I	0L	0	0	(127,611)	0	0	0

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
65129	44-0308260	09/01/1993	KANSAS CITY LIFE INS CO	MO	YRT/I	OL	0	0	(204,063)	0	0	0
65129	44-0308260	01/01/1994	KANSAS CITY LIFE INS CO	MO	CO/I	OL	0	0	(195,170)	0	0	0
65129	44-0308260	01/01/1994	KANSAS CITY LIFE INS CO	MO	YRT/I	OL	0	0	(569,556)	0	0	0
65129	44-0308260	04/01/1996	KANSAS CITY LIFE INS CO	MO	YRT/I	OL	0	0	(1,069)	0	0	0
65129	44-0308260	08/01/1997	KANSAS CITY LIFE INS CO	MO	YRT/I	OL	0	0	(177,535)	0	0	0
65129	44-0308260	01/01/1998	KANSAS CITY LIFE INS CO	MO	YRT/I	OL	0	0	(1,278)	0	0	0
65129	44-0308260	01/01/2000	KANSAS CITY LIFE INS CO	MO	CO/I	XXXL	73,584,664	689,619	230,088	139,671	0	0
65129	44-0308260	01/01/2000	KANSAS CITY LIFE INS CO	MO	CO/I	XXXLO	10,924,433	95,125	33,666	20,800	0	0
65129	44-0308260	01/01/2000	KANSAS CITY LIFE INS CO	MO	YRT/I	XXXLO	51,300,884	571,028	552,402	248,698	0	0
65129	44-0308260	02/01/2000	KANSAS CITY LIFE INS CO	MO	YRT/I	XXXLO	0	0	(7,168)	0	0	0
65129	44-0308260	02/01/2001	KANSAS CITY LIFE INS CO	MO	YRT/I	XXXLO	0	0	(27,466)	0	0	0
65129	44-0308260	01/19/2005	KANSAS CITY LIFE INS CO	MO	CO/I	XXXL	0	0	(1,874,777)	0	0	0
65129	44-0308260	01/19/2005	KANSAS CITY LIFE INS CO	MO	YRT/I	XXXLO	0	0	(909,010)	0	0	0
65242	35-0457540	01/01/1983	LAFAYETTE LIFE INS CO	OH	YRT/I	OL	9,681	465	189	18	0	0
65242	35-0457540	01/01/1985	LAFAYETTE LIFE INS CO	OH	YRT/I	OL	632,601	31,254	24,833	1,204	0	0
65331	63-0124600	08/01/1976	LIBERTY NATL LIFE INS CO	NE	YRT/I	OL	191,296	1,148	13,469	364	0	0
65595	47-0221457	06/01/1980	LINCOLN BENEFIT LIFE CO	NE	CO/I	OL	750,000	16,688	12,232	1,428	0	0
65595	47-0221457	01/01/1984	LINCOLN BENEFIT LIFE CO	NE	YRT/I	OL	951,389	1,160	13,144	1,811	0	0
65595	47-0221457	02/15/1992	LINCOLN BENEFIT LIFE CO	NE	CO/I	OL	277,387,260	2,434,977	3,262,019	528,137	0	0
65595	47-0221457	02/15/1992	LINCOLN BENEFIT LIFE CO	NE	YRT/I	OL	48,825,251	1,134,448	2,085,355	92,962	0	0
65595	47-0221457	01/01/1994	LINCOLN BENEFIT LIFE CO	NE	YRT/I	OL	552,915	5,073	2,242	1,053	0	0
65595	47-0221457	06/01/1996	LINCOLN BENEFIT LIFE CO	NE	YRT/I	OL	3,794,201	13,613	13,495	7,224	0	0
65595	47-0221457	05/01/1999	LINCOLN BENEFIT LIFE CO	NE	YRT/I	OL	8,645,107	51,523	13,328	16,460	0	0
65595	47-0221457	01/01/2000	LINCOLN BENEFIT LIFE CO	NE	CO/I	XXXL	22,523,844,474	328,810,234	22,555,452	42,861,742	0	0
65595	47-0221457	01/01/2000	LINCOLN BENEFIT LIFE CO	NE	YRT/I	XXXLO	1,264,061,567	9,388,114	7,596,058	6,644,328	0	0
65595	47-0221457	08/15/2003	LINCOLN BENEFIT LIFE CO	NE	YRT/I	XXXLO	48,314,632	280,769	251,183	91,990	0	0
65595	47-0221457	09/01/2006	LINCOLN BENEFIT LIFE CO	NE	CO/I	XXXL	15,604,280,466	259,441,872	16,139,126	29,710,056	0	0
65595	47-0221457	09/01/2006	LINCOLN BENEFIT LIFE CO	NE	YRT/I	XXXLO	547,687,895	3,606,817	3,577,307	1,042,780	0	0
65641	45-0158520	07/01/1988	MEDICO LIFE & HLTH INS CO	IA	CO/I	OL	332,225	7,285	3,318	623	0	0
65676	35-0472300	01/01/1980	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	1,743	0	0	0
65676	35-0472300	07/27/1992	LINCOLN NATL LIFE INS CO	IN	CO/I	FA	0	59,618,984	133,016	0	0	0
65676	35-0472300	01/01/1996	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	4,382	0	0	0
65676	35-0472300	09/17/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXLO	922,975	2,740	3,132	1,757	0	0
65676	35-0472300	05/06/2002	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	2,158,264,316	40,594,511	2,298,623	4,109,267	0	0
65676	35-0472300	05/06/2002	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXLO	25,476,861	275,299	189,075	108,420	0	0
65722	63-0343428	01/01/1968	LOYAL AMER LIFE INS CO	OH	YRT/I	OL	1,357,624	52,778	0	638	0	0
65781	39-0990296	10/15/1986	MADISON NATL LIFE INS CO INC	WI	CO/I	OL	410,000	9,123	6,936	781	0	0
65781	39-0990296	08/01/1994	MADISON NATL LIFE INS CO INC	WI	CO/I	OL	0	0	18,056	0	0	0
65781	39-0990296	08/01/1994	MADISON NATL LIFE INS CO INC	WI	YRT/I	OL	0	0	18,673	0	0	0
65781	39-0990296	09/01/2007	MADISON NATL LIFE INS CO INC	WI	YRT/G	OL	0	427,776	124,545	478	0	0
65838	01-0233346	03/15/1994	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	OL	1,600,020	54,154	0	3,046	0	0
65838	01-0233346	02/01/1995	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	OL	44,617,081	445,339	149,877	84,950	0	0
65838	01-0233346	02/01/1995	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	54,648,311	930,927	772,044	104,049	0	0
65838	01-0233346	06/30/1995	JOHN HANCOCK LIFE INS CO USA	MI	CO/G	VA	0	13,408,072	852	0	0	0
65838	01-0233346	06/30/1995	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	VA	0	140,891,207	8,948	0	0	0
65838	01-0233346	11/01/1995	JOHN HANCOCK LIFE INS CO USA	MI	MCO/I	OL	21,716,446	0	0	41,347	15,664,246	0
65838	01-0233346	11/01/1995	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	2,299,664	75,535	44,384	4,378	0	0
65838	01-0233346	01/01/1997	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	OL	4,563,000	95,871	140,587	8,688	0	0
65838	01-0233346	01/01/1997	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	154,091,430	3,594,130	2,119,466	293,385	0	0
65838	01-0233346	01/01/1998	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	OL	166,308,074	1,517,632	2,072,149	316,645	0	0
65838	01-0233346	04/19/1999	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	OL	15,646,179	270,728	398,211	29,790	0	0
65838	01-0233346	04/19/1999	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	OL	173,091,729	5,450,740	1,956,553	329,561	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	XXXL	32,725,860	252,415	51,031	62,309	0	0
65838	01-0233346	01/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXLO	118,249,058	494,383	1,833,782	649,771	0	0
65838	01-0233346	01/01/2001	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	XXXL	170,250,051	7,018,806	207,462	324,151	0	0
65838	01-0233346	01/01/2001	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXLO	1,256,329	16,125	15,149	6,796	0	0
65838	01-0233346	01/22/2002	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	XXXL	3,480,000	50,630	148,886	6,626	0	0
65838	01-0233346	01/22/2002	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXLO	94,432,388	266,087	1,695,690	179,796	0	0

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
65838	01-0233346	09/01/2002	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL0	1,130,595,756	4,589,120	28,878,159	2,152,619	0	0
65838	01-0233346	10/11/2002	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	XXXL	3,087,580,680	81,077,008	5,476,194	5,878,656	0	0
65838	01-0233346	10/11/2002	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL0	252,516,553	3,417,013	2,477,327	1,387,635	0	0
65838	01-0233346	04/14/2003	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	XXXL	638,284,766	8,111,336	1,145,691	1,215,274	0	0
65838	01-0233346	04/14/2003	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL0	283,874,402	638,364	2,912,377	1,559,870	0	0
65838	01-0233346	06/21/2003	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL0	261,587,988	424,420	3,606,400	498,055	0	0
65838	01-0233346	01/01/2005	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL0	13,632,201,280	28,373,549	270,774,509	25,955,279	0	0
65838	01-0233346	03/01/2005	JOHN HANCOCK LIFE INS CO USA	MI	CO/I	XXXL	3,672,966,971	80,018,107	6,922,392	6,993,213	0	0
65838	01-0233346	03/01/2005	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL0	880,504,141	1,629,224	12,621,100	1,676,452	0	0
65838	01-0233346	07/01/2007	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	XXXL0	10,420,876,401	5,948,130	47,428,694	19,841,019	0	0
65919	04-1590590	01/01/1986	PRIMERICA LIFE INS CO	TN	CO/I	OL	0	0	(1,527,860)	0	0	0
65919	04-1590590	01/01/1988	PRIMERICA LIFE INS CO	TN	CO/I	OL	0	0	(4,925)	0	0	0
65919	04-1590590	06/15/1994	PRIMERICA LIFE INS CO	TN	YRT/I	OL	0	0	(13,715,472)	0	0	0
65919	04-1590590	06/01/1999	PRIMERICA LIFE INS CO	TN	YRT/I	OL	0	0	(8,751,452)	0	0	0
65919	04-1590590	06/01/2007	PRIMERICA LIFE INS CO	TN	YRT/I	XXXL0	0	0	(10,163,398)	0	0	0
65978	13-5581829	10/20/1983	METROPOLITAN LIFE INS CO	NY	CO/G	OL	137,500	3,580	4,051	353	0	(2,091)
65978	13-5581829	06/01/1994	METROPOLITAN LIFE INS CO	NY	YRT/I	OL	109,072	448	1,343	208	0	0
66044	46-0164570	06/01/2000	MIDLAND NATL LIFE INS CO	IA	CO/I	XXXL	626,136,150	22,296,111	690,163	1,192,143	0	0
66044	46-0164570	06/01/2000	MIDLAND NATL LIFE INS CO	IA	YRT/I	XXXL0	157,307,650	286,343	2,070,250	864,395	0	0
66133	41-1760577	03/01/1973	WILTON REASSUR CO	MN	YRT/I	OL	4,974	82	104	9	0	0
66133	41-1760577	06/06/1978	WILTON REASSUR CO	MN	CO/I	OL	50,000	32,042	11,851	95	0	0
66133	41-1760577	06/06/1978	WILTON REASSUR CO	MN	YRT/I	OL	0	0	674	0	0	0
66133	41-1760577	05/01/1984	WILTON REASSUR CO	MN	YRT/I	OL	453,640	41,969	28,012	864	0	0
66133	41-1760577	11/01/1984	WILTON REASSUR CO	MN	YRT/I	OL	426,483	3,213	9,135	812	0	0
66133	41-1760577	01/01/1986	WILTON REASSUR CO	MN	YRT/I	OL	66,301	807	1,660	126	0	0
66133	41-1760577	05/01/1989	WILTON REASSUR CO	MN	CO/I	OL	284,046	2,249	1,754	541	0	0
66168	41-0417830	11/01/2003	MINNESOTA LIFE INS CO	MN	CO/I	XXXL	26,098,650	105,635	183,350	49,691	0	0
66168	41-0417830	01/19/2005	MINNESOTA LIFE INS CO	MN	CO/I	XXXL	1,534,597,246	15,117,181	1,584,131	2,921,825	0	0
66168	41-0417830	01/19/2005	MINNESOTA LIFE INS CO	MN	YRT/I	XXXL0	154,712,668	435,954	438,554	294,568	0	0
66168	41-0417830	05/01/2007	MINNESOTA LIFE INS CO	MN	CO/I	XXXL	15,667,024,572	306,043,925	14,941,289	29,829,518	0	0
66168	41-0417830	05/01/2007	MINNESOTA LIFE INS CO	MN	YRT/I	XXXL0	908,112,959	2,419,467	1,852,160	1,729,018	0	0
66311	31-0717055	05/01/1972	ENCOVA LIFE INS CO	OH	YRT/I	OL	9,322	56	229	18	0	0
66311	31-0717055	10/01/1984	ENCOVA LIFE INS CO	OH	CO/I	OL	3,361,135	28,953	50,847	6,399	0	0
66311	31-0717055	10/01/1984	ENCOVA LIFE INS CO	OH	YRT/I	OL	2,143,307	14,780	10,424	4,081	0	0
66311	31-0717055	01/01/1986	ENCOVA LIFE INS CO	OH	YRT/I	OL	4,225,041	5,335	46,319	8,044	0	0
66311	31-0717055	09/01/1997	ENCOVA LIFE INS CO	OH	YRT/I	OL	4,101,358	3,393	20,868	7,809	0	0
66311	31-0717055	08/01/2003	ENCOVA LIFE INS CO	OH	CO/I	XXXL	1,367,495,255	38,039,248	2,954,258	2,603,668	0	0
66311	31-0717055	08/01/2003	ENCOVA LIFE INS CO	OH	YRT/I	XXXL0	31,310,777	214,011	237,627	59,615	0	0
66540	84-6024157	06/01/1981	NATIONAL FARMERS UNION LIFE INS CO	TX	CO/I	OL	216,650	30,949	20,311	412	0	0
66540	84-6024157	02/01/1984	NATIONAL FARMERS UNION LIFE INS CO	TX	YRT/I	OL	2,570,569	75,602	79,912	4,894	0	0
66974	36-2428931	07/14/2000	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	XXXL	221,860,559	6,568,686	485,574	422,415	0	0
66974	36-2428931	07/14/2000	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	XXXL0	74,374,375	111,593	(949,671)	398,377	0	0
67091	39-0509570	07/23/1979	NORTHWESTERN MUT LIFE INS CO	WI	YRT/I	OL	0	0	(90,858)	0	0	0
67091	39-0509570	03/01/1988	NORTHWESTERN MUT LIFE INS CO	WI	CO/I	OL	0	0	(1,314,928)	0	0	0
67091	39-0509570	12/01/1988	NORTHWESTERN MUT LIFE INS CO	WI	YRT/I	OL	0	0	(1,022,197)	0	0	0
67091	39-0509570	07/01/1989	NORTHWESTERN MUT LIFE INS CO	WI	CO/I	OL	0	0	(342,012)	0	0	0
67091	39-0509570	10/01/1989	NORTHWESTERN MUT LIFE INS CO	WI	YRT/I	OL	0	0	(1,055,937)	0	0	0
67105	41-0451140	02/01/1967	RELIASTAR LIFE INS CO	MN	YRT/I	OL	28,031	1,600	1,726	53	0	0
67105	41-0451140	09/01/1981	RELIASTAR LIFE INS CO	MN	YRT/I	OL	210,000	16,177	11,932	400	0	0
67105	41-0451140	09/01/1984	RELIASTAR LIFE INS CO	MN	YRT/I	OL	1,677,926	33,450	43,921	3,195	0	0
67105	41-0451140	06/01/1986	RELIASTAR LIFE INS CO	MN	CO/I	OL	8,580,000	145,496	63,523	16,336	0	0
67105	41-0451140	06/01/1986	RELIASTAR LIFE INS CO	MN	YRT/I	OL	10,959,839	1,207,230	1,251,270	20,867	0	0
67105	41-0451140	01/01/1987	RELIASTAR LIFE INS CO	MN	YRT/I	OL	795,044	15,670	36,914	1,514	0	0
67105	41-0451140	04/15/1987	RELIASTAR LIFE INS CO	MN	YRT/I	OL	1,492,236	114,950	195,009	2,841	0	0
67105	41-0451140	01/01/1988	RELIASTAR LIFE INS CO	MN	YRT/I	OL	96,250	1,998	1,346	183	0	0
67105	41-0451140	07/01/1989	RELIASTAR LIFE INS CO	MN	CO/I	OL	1,312,500	16,952	39,849	2,499	0	0
67105	41-0451140	07/01/1989	RELIASTAR LIFE INS CO	MN	YRT/I	OL	48,977,999	2,814,186	1,422,291	93,253	0	0
67105	41-0451140	11/01/1992	RELIASTAR LIFE INS CO	MN	YRT/I	OL	203,047,707	7,349,296	4,787,412	386,596	0	0

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67105	41-0451140	01/01/1993	RELIASTAR LIFE INS CO	MN	YRT/I	OL	49,909	791	1,163	95	0	0
67105	41-0451140	10/01/1995	RELIASTAR LIFE INS CO	MN	CO/I	OL	189,549,612	1,401,365	1,331,139	360,896	0	0
67105	41-0451140	10/01/1995	RELIASTAR LIFE INS CO	MN	YRT/I	OL	10,991,666	367,546	293,312	20,928	0	0
67105	41-0451140	09/09/2002	RELIASTAR LIFE INS CO	MN	CO/I	XXXL	776,974,395	18,535,077	2,011,084	1,479,335	0	0
67105	41-0451140	09/09/2002	RELIASTAR LIFE INS CO	MN	YRT/I	XXXLO	19,473,231	900,986	510,712	107,004	0	0
67105	41-0451140	06/01/2006	RELIASTAR LIFE INS CO	MN	YRT/I	XXXLO	17,800,954	138,670	2,225,510	33,892	0	0
67105	41-0451140	07/01/2007	RELIASTAR LIFE INS CO	MN	YRT/I	XXXLO	4,476,597	21,877	300,837	8,523	0	0
67172	31-0397080	01/01/2006	AUGUSTAR LIFE INS CO	OH	CO/I	XXXL	0	267,226	34,464	0	0	0
67172	31-0397080	01/01/2006	AUGUSTAR LIFE INS CO	OH	YRT/I	XXXLO	883,169,005	3,061,088	2,054,477	1,681,526	0	0
67172	31-0397080	05/01/2011	AUGUSTAR LIFE INS CO	OH	CO/I	XXXL	0	3,012	452	0	0	0
67172	31-0397080	05/01/2011	AUGUSTAR LIFE INS CO	OH	YRT/I	XXXLO	17,311,305	252,662	225,516	32,960	0	0
67180	31-4271600	09/01/1992	OHIO STATE LIFE INS CO	TX	YRT/I	OL	950,000	2,328	8,818	1,809	0	0
67261	36-1577440	04/01/1990	OLD REPUBLIC LIFE INS CO	IL	CO/I	OL	35,227,099	0	600,405	66,337	0	0
67261	36-1577440	04/01/1990	OLD REPUBLIC LIFE INS CO	IL	YRT/I	OL	466,980	2,802	0	5,297	0	0
67261	36-1577440	11/01/2001	OLD REPUBLIC LIFE INS CO	IL	CO/I	XXXL	500,151,134	8,848,006	1,465,684	931,491	0	0
67466	95-1079000	04/01/1981	PACIFIC LIFE INS CO	NE	YRT/I	OL	896,617	10,811	56,881	1,707	0	0
67466	95-1079000	07/15/1983	PACIFIC LIFE INS CO	NE	CO/I	OL	0	451	732	0	0	0
67466	95-1079000	07/15/1983	PACIFIC LIFE INS CO	NE	YRT/I	OL	14,480,162	134,839	449,429	27,570	0	0
67466	95-1079000	07/01/1988	PACIFIC LIFE INS CO	NE	CO/I	OL	0	1,186	1,964	0	0	0
67466	95-1079000	07/01/1988	PACIFIC LIFE INS CO	NE	YRT/I	OL	16,899,144	126,375	454,917	32,175	0	0
67466	95-1079000	07/01/1991	PACIFIC LIFE INS CO	NE	CO/I	OL	0	163	1,349	0	0	0
67466	95-1079000	07/01/1991	PACIFIC LIFE INS CO	NE	YRT/I	OL	94,905,282	840,475	3,564,365	180,697	0	0
67466	95-1079000	06/05/1995	PACIFIC LIFE INS CO	NE	CO/I	OL	4,650,000	35,682	10,478	8,853	0	0
67466	95-1079000	06/05/1995	PACIFIC LIFE INS CO	NE	YRT/I	OL	17,074,458	63,798	387,381	32,509	0	0
67466	95-1079000	02/01/1997	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	318,291	0	0	0
67466	95-1079000	01/01/1998	PACIFIC LIFE INS CO	NE	CO/I	OL	47,604,536	174,181	809,464	90,638	0	0
67466	95-1079000	01/01/1998	PACIFIC LIFE INS CO	NE	YRT/I	OL	329,096,713	1,504,974	4,370,483	626,590	0	0
67466	95-1079000	07/01/1999	PACIFIC LIFE INS CO	NE	YRT/I	OL	161,353,355	852,349	1,675,070	307,212	0	0
67466	95-1079000	10/01/1999	PACIFIC LIFE INS CO	NE	YRT/I	OL	300,399	865	2,279	572	0	0
67466	95-1079000	07/01/2000	PACIFIC LIFE INS CO	NE	CO/I	XXXL	76,190,000	332,249	989,466	145,063	0	0
67466	95-1079000	07/01/2000	PACIFIC LIFE INS CO	NE	YRT/I	XXXLO	205,824,548	563,211	1,340,377	391,883	0	0
67466	95-1079000	01/01/2001	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	547,963	0	0	0
67539	72-0281240	09/01/1987	PAN AMER LIFE INS CO	LA	YRT/I	OL	359,776	8,710	22,162	685	0	0
67539	72-0281240	11/01/1989	PAN AMER LIFE INS CO	LA	CO/I	OL	0	2,295	157	0	0	0
67539	72-0281240	11/01/1989	PAN AMER LIFE INS CO	LA	YRT/I	OL	3,782,392	123,403	155,673	7,202	0	0
67539	72-0281240	01/01/1991	PAN AMER LIFE INS CO	LA	YRT/I	OL	90,971	1,079	2,626	173	0	0
67652	23-2044248	09/17/2001	FIRST PENN PACIFIC LIFE INS CO	IN	CO/I	XXXL	68,287,000	3,175,877	27,467	130,016	0	0
67652	23-2044248	05/06/2002	FIRST PENN PACIFIC LIFE INS CO	IN	CO/I	XXXL	1,078,112,779	45,131,057	604,138	2,052,693	0	0
67814	06-0493340	03/03/2000	NASSAU LIFE INS CO	NY	YRT/I	XXXLO	341,457	1,402	2,493	650	0	0
67814	06-0493340	02/25/2002	NASSAU LIFE INS CO	NY	YRT/I	XXXLO	526,895	22	1,866	2,895	0	0
67814	06-0493340	03/24/2003	NASSAU LIFE INS CO	NY	YRT/I	XXXLO	1,262,364	69	9,168	2,402	0	0
67814	06-0493340	06/01/2005	NASSAU LIFE INS CO	NY	YRT/I	XXXLO	1,977,578	33	2,675	3,765	0	0
67911	45-0220640	01/13/1995	PIONEER MUT LIFE INS CO	ND	CO/I	OL	5,574,000	49,031	100,121	10,613	0	0
67911	45-0220640	01/13/1995	PIONEER MUT LIFE INS CO	ND	YRT/I	OL	3,168,223	65,351	77,147	6,032	0	0
67911	45-0220640	09/01/1995	PIONEER MUT LIFE INS CO	ND	CO/I	OL	115,036,093	24,533,666	984,088	219,025	0	0
67911	45-0220640	09/01/1995	PIONEER MUT LIFE INS CO	ND	YRT/I	OL	0	0	183,078	0	0	0
68136	63-0169720	01/01/1965	PROTECTIVE LIFE INS CO	TN	CO/I	OL	542,721	12,076	19,624	1,033	0	0
68136	63-0169720	01/01/1974	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	18,850	230	0	36	0	0
68136	63-0169720	07/01/1981	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	1,362,500	0	141,582	2,594	0	0
68136	63-0169720	01/01/1982	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	32,096,452	997,649	821,198	61,111	0	0
68136	63-0169720	06/01/1983	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	2,813,094	5,197	63,088	5,356	0	0
68136	63-0169720	07/01/1983	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	145,356	6,404	(27,137)	277	0	0
68136	63-0169720	10/03/1983	PROTECTIVE LIFE INS CO	TN	CO/I	OL	0	9	283	0	0	0
68136	63-0169720	10/03/1983	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	634,926	976	(92,053)	1,209	0	0
68136	63-0169720	01/01/1985	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	1,472,487	30,653	55,401	2,804	0	0
68136	63-0169720	10/01/1985	PROTECTIVE LIFE INS CO	TN	CO/I	OL	0	22	112	0	0	0
68136	63-0169720	10/01/1985	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	5,978,682	8,226	108,444	11,383	0	0
68136	63-0169720	11/01/1985	PROTECTIVE LIFE INS CO	TN	CO/I	OL	0	4,811	919	0	0	0

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
68136	63-0169720	11/01/1985	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	21,064,976	397,995	355,521	40,107	0	0
68136	63-0169720	01/01/1986	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	0	0	2,732,112	0	0	0
68136	63-0169720	07/01/1987	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	0	0	(8)	0	0	0
68136	63-0169720	10/01/1987	PROTECTIVE LIFE INS CO	TN	CO/I	OL	657,500	15,637	11,276	1,252	0	0
68136	63-0169720	10/01/1987	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	300,000	2,662	1,933	571	0	0
68136	63-0169720	01/01/1988	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	1,921,244	23,142	22,322	3,658	0	0
68136	63-0169720	08/01/1990	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	1,599,977	1,798	13,672	3,046	0	0
68136	63-0169720	10/01/1990	PROTECTIVE LIFE INS CO	TN	CO/I	OL	19,778,783	292,316	266,800	37,658	0	0
68136	63-0169720	10/01/1990	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	636,274	4,389	4,086	1,211	0	0
68136	63-0169720	01/01/1991	PROTECTIVE LIFE INS CO	TN	CO/I	OL	414,435	14,143	14,288	789	0	0
68136	63-0169720	08/15/1991	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	0	0	(328,849)	0	0	0
68136	63-0169720	03/01/1992	PROTECTIVE LIFE INS CO	TN	CO/I	OL	5,521,000	66,641	126,405	10,512	0	0
68136	63-0169720	03/01/1992	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	297,816	3,131	5,735	567	0	0
68136	63-0169720	06/01/1994	PROTECTIVE LIFE INS CO	TN	CO/I	OL	7,968,501	49,597	167,202	15,172	0	0
68136	63-0169720	06/01/1994	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	16,608,563	40,412	176,734	31,622	0	0
68136	63-0169720	03/01/1995	PROTECTIVE LIFE INS CO	TN	CO/I	OL	2,846,360	27,985	45,033	5,419	0	0
68136	63-0169720	03/01/1995	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	8,295,217	298,831	55,654	15,794	0	0
68136	63-0169720	05/01/1995	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	627,042	7,415	3,145	1,194	0	0
68136	63-0169720	01/01/1996	PROTECTIVE LIFE INS CO	TN	CO/I	OL	372,600	2,534	5,673	709	0	0
68136	63-0169720	01/01/1996	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	192,131	7,632	4,993	366	0	0
68136	63-0169720	06/01/1996	PROTECTIVE LIFE INS CO	TN	MCO/I	OL	0	0	63,320	0	2,418,617	0
68136	63-0169720	06/01/1996	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	16,829,886	0	(42,914)	32,044	0	0
68136	63-0169720	09/01/1996	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	0	213,375	426,751	0	0	0
68136	63-0169720	03/01/1997	PROTECTIVE LIFE INS CO	TN	CO/I	OL	1,361,917,847	11,291,907	3,846,744	2,593,048	0	0
68136	63-0169720	03/01/1997	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	5,748,951	24,513	249,460	10,946	0	0
68136	63-0169720	05/01/1997	PROTECTIVE LIFE INS CO	TN	CO/I	OL	271,272,589	4,201,199	1,386,733	516,494	0	0
68136	63-0169720	05/01/1997	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	114,175	1,269	558,398	217	0	0
68136	63-0169720	06/01/1997	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	0	0	(194,699)	0	0	0
68136	63-0169720	09/01/1997	PROTECTIVE LIFE INS CO	TN	CO/I	OL	0	422	0	0	0	0
68136	63-0169720	09/01/1997	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	29,651,591	481,306	387,543	56,026	0	0
68136	63-0169720	10/01/1997	PROTECTIVE LIFE INS CO	TN	CO/I	OL	12,447,270	100,327	240,847	23,699	0	0
68136	63-0169720	10/01/1997	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	0	0	33,935	0	0	0
68136	63-0169720	11/01/1997	PROTECTIVE LIFE INS CO	TN	CO/I	OL	3,520,509,600	74,068,145	9,601,955	6,682,071	0	0
68136	63-0169720	11/01/1997	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	117,716,884	2,109,976	1,196,812	424,064	0	0
68136	63-0169720	12/31/1997	PROTECTIVE LIFE INS CO	TN	CO/G	OL	415,333	0	1,967	0	0	0
68136	63-0169720	12/31/1997	PROTECTIVE LIFE INS CO	TN	CO/I	OL	2,051,121	1,338,268	8,075	12,000	0	0
68136	63-0169720	01/15/1999	PROTECTIVE LIFE INS CO	TN	YRT/I	OL	5,759,657	53,417	32,581	10,966	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	9,968,265	86,654	31,113	18,979	0	0
68136	63-0169720	01/01/2000	PROTECTIVE LIFE INS CO	TN	YRT/I	XXXLO	0	(139)	(65,875)	(46)	0	0
68136	63-0169720	04/01/2000	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	649,349,535	35,807,021	209,741	1,236,341	0	0
68136	63-0169720	04/01/2000	PROTECTIVE LIFE INS CO	TN	YRT/I	XXXLO	30,983,617	373,634	266,085	165,132	0	0
68136	63-0169720	11/05/2001	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	135,295,960	13,815,271	(34,084)	256,863	0	0
68136	63-0169720	11/05/2001	PROTECTIVE LIFE INS CO	TN	YRT/I	XXXLO	13,185,072	39,247	100,685	25,103	0	0
68136	63-0169720	07/01/2004	PROTECTIVE LIFE INS CO	TN	CO/I	XXXL	254,003,981	9,588,213	846,946	483,616	0	0
68136	63-0169720	07/01/2004	PROTECTIVE LIFE INS CO	TN	YRT/I	XXXLO	8,145,138	33,719	(625,456)	15,508	0	0
68195	62-0331200	03/01/1981	PROVIDENT LIFE & ACCIDENT INS CO	TN	YRT/I	OL	91,376	8,530	6,307	174	0	0
68195	62-0331200	02/15/1995	PROVIDENT LIFE & ACCIDENT INS CO	TN	YRT/I	OL	17,272,795	280,152	104,622	32,887	0	0
68241	22-1211670	08/01/1985	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	OL	19,421	85	(584)	37	0	0
68241	22-1211670	10/01/1989	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	OL	7,105,174	122,383	111,090	13,528	0	0
68241	22-1211670	04/01/1994	PRUDENTIAL INS CO OF AMER	NJ	CO/I	OL	2,795,100	42,984	100,833	5,322	0	0
68241	22-1211670	04/01/1994	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	OL	69,172	3,287	17,480	132	0	0
68241	22-1211670	01/01/1995	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	OL	6,807,739	299,701	190,698	12,962	0	0
68241	22-1211670	01/01/2002	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	XXXLO	135,372,530	2,457,561	1,064,011	257,745	0	0
68241	22-1211670	09/30/2002	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	XXXLO	14,888,209,128	10,578	64,366,981	28,346,679	0	0
68241	22-1211670	11/01/2002	PRUDENTIAL INS CO OF AMER	NJ	CO/I	XXXL	0	225	0	0	0	0
68241	22-1211670	11/01/2002	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	XXXLO	147,125,236	2,650,696	4,559,854	280,122	0	0
68241	22-1211670	07/01/2003	PRUDENTIAL INS CO OF AMER	NJ	CO/I	XXXL	3,017,216,218	32,506,153	4,685,821	5,744,684	0	0
68241	22-1211670	07/01/2003	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	XXXLO	32,723,286	305,980	252,114	62,304	0	0

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
68241	22-1211670	04/10/2006	PRUDENTIAL INS CO OF AMER	NJ	CO/I	XXXL	32,206,641,119	837,835,308	47,010,116	61,320,424	0	0
68241	22-1211670	04/10/2006	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	XXXLO	199,278,340	2,374,071	2,178,625	379,420	0	0
68241	22-1211670	04/01/2007	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	XXXLO	0	0	(131)	0	0	0
68241	22-1211670	10/01/2008	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	XXXLO	934,426,037	1,725,066	9,411,184	1,779,118	0	0
68241	22-1211670	08/09/2011	PRUDENTIAL INS CO OF AMER	NJ	YRT/I	OL	5,262,284	31,574	0	10,019	0	0
68322	84-0467907	09/01/2004	EMPOWER ANN INS CO OF AMER	CO	CO/I	XXXL	648,859,815	11,310,698	1,082,267	1,235,409	0	0
68608	91-0742147	02/01/1982	SYMETRA LIFE INS CO	IA	YRT/I	OL	318,424	8,676	13,292	606	0	0
68713	84-0499703	04/01/1983	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	23,686	220	801	45	0	0
68713	84-0499703	06/01/1986	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	1,528,962	105,201	9,227	2,911	0	0
68713	84-0499703	07/01/1989	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	68,718	2,948	737	131	0	0
68713	84-0499703	08/01/1992	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	45,777,605	113,761	757,355	87,159	0	0
68713	84-0499703	01/01/1993	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	125,000	1,429	12,435	238	0	0
68713	84-0499703	01/01/1993	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	52,118,052	1,695,933	1,561,705	99,231	0	0
68713	84-0499703	10/01/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	32,101,863	1,450,996	833,592	61,121	0	0
68713	84-0499703	09/09/2002	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	XXXLO	133,908,364	4,088,039	3,496,325	735,458	0	0
68713	84-0499703	06/01/2006	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	XXXLO	82,099,583	154,647	2,596,973	156,315	0	0
68713	84-0499703	07/01/2007	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	XXXLO	15,099,970	70,391	863,550	28,750	0	0
68985	72-0977315	05/01/1992	STARMOUNT LIFE INS CO	ME	CO/I	OL	196,750	2,793	8,540	375	0	0
68985	72-0977315	05/01/1992	STARMOUNT LIFE INS CO	ME	YRT/I	OL	7,477,596	265,189	172,186	14,237	0	0
69078	13-5679267	01/01/1979	STANDARD SECURITY LIFE INS CO OF NY	NY	CO/I	OL	467,033	264,279	7,198	220	0	0
69116	35-0684263	05/01/1993	STATE LIFE INS CO	IN	YRT/I	OL	1,009,602	1,409	(344)	1,922	0	0
69396	74-0940890	01/01/1995	TEXAS LIFE INS CO	TX	YRT/I	OL	9,249,214	218,748	256,319	17,610	0	0
69663	74-1472662	01/01/1988	USAA LIFE INS CO	TX	YRT/I	OL	8,489,212	54,281	162,629	16,163	0	0
69663	74-1472662	01/01/1993	USAA LIFE INS CO	TX	YRT/I	OL	930,195	14,444	11,459	1,771	0	0
69663	74-1472662	01/01/1995	USAA LIFE INS CO	TX	CO/I	OL	330,862,327	3,060,756	1,040,853	629,951	0	0
69663	74-1472662	01/01/1995	USAA LIFE INS CO	TX	YRT/I	OL	15,948,432	375,546	168,773	30,365	0	0
69663	74-1472662	09/01/1999	USAA LIFE INS CO	TX	CO/I	OL	795,645,997	4,291,703	1,185,085	1,514,885	0	0
69663	74-1472662	09/01/1999	USAA LIFE INS CO	TX	YRT/I	OL	2,116,797	25,994	15,494	11,580	0	0
69663	74-1472662	05/01/2001	USAA LIFE INS CO	TX	CO/I	XXXL	0	213	51	0	0	0
69663	74-1472662	05/01/2001	USAA LIFE INS CO	TX	YRT/I	XXXLO	1,628,925	6,841	6,148	3,101	0	0
69663	74-1472662	01/01/2006	USAA LIFE INS CO	TX	CO/I	XXXL	42,271,677,363	1,200,468,484	59,016,321	80,483,935	0	0
69663	74-1472662	01/01/2006	USAA LIFE INS CO	TX	YRT/I	XXXLO	25,774,789	103,475	93,067	49,074	0	0
69663	74-1472662	06/28/2008	USAA LIFE INS CO	TX	YRT/I	XXXLO	417,329	814	1,614	795	0	0
69663	74-1472662	06/01/2010	USAA LIFE INS CO	TX	CO/I	XXXL	48,120,000	1,070,670	215,687	91,619	0	0
69663	74-1472662	06/01/2010	USAA LIFE INS CO	TX	YRT/I	XXXLO	1,056,712	6,340	20,409	2,012	0	0
69663	74-1472662	02/01/2011	USAA LIFE INS CO	TX	CO/I	XXXL	2,904,000	56,321	8,189	5,529	0	0
69744	13-1423090	12/31/1998	UNION LABOR LIFE INS CO	MD	CO/G	OL	458,858	16,253	18,076	1,210	0	0
69930	36-1896670	10/01/1973	UNITED INS CO OF AMER	IL	YRT/I	OL	148,776	893	0	283	0	0
69930	36-1896670	10/01/1985	UNITED INS CO OF AMER	IL	CO/I	OL	185,000	4,116	0	352	0	0
69930	36-1896670	06/01/1986	UNITED INS CO OF AMER	IL	CO/I	OL	0	0	202	0	0	0
69930	36-1896670	06/01/1986	UNITED INS CO OF AMER	IL	YRT/I	OL	184,257	7,941	15	351	0	0
69930	36-1896670	07/01/1987	UNITED INS CO OF AMER	IL	CO/I	OL	50,000	1,113	0	95	0	0
70025	91-6027719	02/01/1993	GENWORTH LIFE INS CO	DE	CO/G	OL	0	42,116	300,256	(16,057)	0	0
70025	91-6027719	02/01/1993	GENWORTH LIFE INS CO	DE	CO/I	FA	0	34,987	0	0	0	0
70025	91-6027719	02/01/1993	GENWORTH LIFE INS CO	DE	CO/I	OL	0	2,655,967	83,303	10,803	0	0
70106	13-5459480	09/01/1995	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	OL	44,723	150	103	85	0	0
70106	13-5459480	10/01/1995	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	OL	337,165	7,104	4,433	633	0	0
70106	13-5459480	10/15/1997	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	OL	32,095	1,106	636	61	0	0
70106	13-5459480	08/01/2000	UNITED STATES LIFE INS CO IN THE	NY	YRT/I	XXXLO	604,501	17,815	11,456	1,151	0	0
70335	94-0971150	07/01/1974	WEST COAST LIFE INS CO	NE	YRT/I	OL	139,579	1,526	31	266	0	0
70335	94-0971150	11/01/1982	WEST COAST LIFE INS CO	NE	CO/I	OL	0	796	606	0	0	0
70335	94-0971150	11/01/1982	WEST COAST LIFE INS CO	NE	YRT/I	OL	5,008,509	105,882	96,411	9,536	0	0
70335	94-0971150	11/01/1985	WEST COAST LIFE INS CO	NE	YRT/I	OL	0	0	(1,445,714)	0	0	0
70335	94-0971150	12/01/1990	WEST COAST LIFE INS CO	NE	YRT/I	OL	0	0	(45,704)	0	0	0
70335	94-0971150	10/01/1991	WEST COAST LIFE INS CO	NE	CO/I	OL	0	46	26	0	0	0
70335	94-0971150	10/01/1991	WEST COAST LIFE INS CO	NE	YRT/I	OL	5,211,683	230,872	390,217	9,923	0	0
70335	94-0971150	01/01/1997	WEST COAST LIFE INS CO	NE	YRT/I	OL	723,294,492	15,403,876	13,449,249	1,377,130	0	0
70335	94-0971150	03/01/1997	WEST COAST LIFE INS CO	NE	YRT/I	OL	0	0	(2,066)	0	0	0

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1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
70408	81-0170040	06/28/1996	UNION SECURITY INS CO	KS	CO/I	OL	0	334,427	0	0	0	0
70548	73-0662117	01/01/1987	WICHITA NATL LIFE INS CO	OK	CO/I	OL	4,371,602	42,883	111,640	8,323	0	0
70548	73-0662117	01/01/1987	WICHITA NATL LIFE INS CO	OK	YRT/I	OL	55,000	838	1,620	105	0	0
70769	25-1186315	03/01/1972	ERIE FAMILY LIFE INS CO	PA	CO/I	OL	810,000	14,894	29,113	1,542	0	0
70769	25-1186315	02/01/1987	ERIE FAMILY LIFE INS CO	PA	YRT/I	OL	34,154,334	38,249	284,288	65,029	0	0
70769	25-1186315	01/01/1988	ERIE FAMILY LIFE INS CO	PA	CO/I	OL	155,802,301	4,666,683	857,428	296,643	0	0
70769	25-1186315	01/01/1988	ERIE FAMILY LIFE INS CO	PA	YRT/I	OL	22,472,027	268,542	39,399	42,786	0	0
70769	25-1186315	03/01/2001	ERIE FAMILY LIFE INS CO	PA	CO/I	XXXL	913,221,606	5,796,653	2,604,987	1,738,745	0	0
70769	25-1186315	03/01/2001	ERIE FAMILY LIFE INS CO	PA	YRT/I	XXXLO	7,480,852	65,485	3,735	14,243	0	0
70769	25-1186315	08/15/2005	ERIE FAMILY LIFE INS CO	PA	CO/I	XXXL	1,549,541,552	43,973,093	2,659,083	2,950,278	0	0
70769	25-1186315	08/15/2005	ERIE FAMILY LIFE INS CO	PA	YRT/I	XXXLO	18,070,544	84,539	19,674	34,406	0	0
71218	31-0739286	05/21/2003	GRANGE LIFE INS CO	OH	CO/I	XXXL	3,040,051,651	89,180,427	5,932,602	5,788,162	0	0
71218	31-0739286	05/21/2003	GRANGE LIFE INS CO	OH	YRT/I	XXXLO	176,147,962	652,208	676,346	335,380	0	0
71218	31-0739286	03/01/2004	GRANGE LIFE INS CO	OH	YRT/I	XXXLO	0	0	(156,638)	0	0	0
71218	31-0739286	05/14/2004	GRANGE LIFE INS CO	OH	YRT/I	XXXLO	0	0	(506,383)	0	0	0
71218	31-0739286	09/01/2007	GRANGE LIFE INS CO	OH	CO/I	XXXL	1,884,308,673	54,894,754	3,768,416	3,587,664	0	0
71218	31-0739286	09/01/2007	GRANGE LIFE INS CO	OH	YRT/I	XXXLO	128,402,185	378,234	343,705	239,683	0	0
71218	31-0739286	01/01/2008	GRANGE LIFE INS CO	OH	YRT/I	XXXLO	232,855,988	570,495	354,570	443,350	0	0
71218	31-0739286	11/01/2008	GRANGE LIFE INS CO	OH	YRT/I	XXXLO	0	0	(85,703)	0	0	0
71218	31-0739286	01/01/2009	GRANGE LIFE INS CO	OH	YRT/I	XXXLO	0	0	(28,218)	0	0	0
71218	31-0739286	08/01/2010	GRANGE LIFE INS CO	OH	YRT/I	XXXLO	0	0	(31,279)	0	0	0
71218	31-0739286	11/01/2010	GRANGE LIFE INS CO	OH	CO/I	XXXL	0	0	(330,680)	0	0	0
71218	31-0739286	11/01/2010	GRANGE LIFE INS CO	OH	YRT/I	XXXLO	0	0	(3,779)	0	0	0
72125	47-0529583	02/01/2003	PHYSICIANS LIFE INS CO	NE	CO/I	XXXL	230,384,000	1,589,840	594,175	438,644	0	0
72125	47-0529583	02/01/2003	PHYSICIANS LIFE INS CO	NE	YRT/I	XXXLO	6,200,800	46,905	15,134	11,806	0	0
78077	86-0222062	01/01/1983	EQUITABLE FINANCIAL LIFE INS CO OF AMER	AZ	YRT/I	OL	366,858	19,279	24,131	698	0	0
78077	86-0222062	02/01/1997	EQUITABLE FINANCIAL LIFE INS CO OF AMER	AZ	YRT/I	OL	21,198,526	239,799	230,223	40,361	0	0
78077	86-0222062	04/01/2010	EQUITABLE FINANCIAL LIFE INS CO OF AMER	AZ	YRT/I	XXXLO	14,787,862	71,203	78,649	28,156	0	0
79227	22-1944557	09/30/2002	PRUCO LIFE INS CO	AZ	YRT/I	XXXLO	0	0	12,935	0	0	0
79227	22-1944557	12/15/2003	PRUCO LIFE INS CO	AZ	YRT/I	XXXLO	30,943,355	148,589	179,590	58,915	0	0
79227	22-1944557	04/01/2007	PRUCO LIFE INS CO	AZ	YRT/I	XXXLO	0	0	6,549	0	0	0
80942	41-0991508	10/01/1993	VENERABLE INS & ANN CO	IA	YRT/I	OL	555,338	8,824	12,256	1,057	0	0
80942	41-0991508	12/01/1995	VENERABLE INS & ANN CO	IA	YRT/I	VA	0	9,859,892	975,608	527,228	0	0
82627	06-0839705	01/01/1978	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	853,982	0	4,432	0	0	0
86375	13-3646501	03/01/2005	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	XXXLO	2,770,501	5,827	96,988	5,275	0	0
86375	13-3646501	07/01/2007	JOHN HANCOCK LIFE INS CO OF NY	NY	YRT/I	XXXLO	818,256	857	0	1,558	0	0
87726	06-0566090	02/01/1992	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	OL	43,284,737	2,425,783	2,792,639	82,413	0	0
87726	06-0566090	03/01/1993	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	OL	304,853	26,958	5,745	580	0	0
87726	06-0566090	06/01/1994	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	OL	52,009,918	74,504	686,499	99,025	0	0
87726	06-0566090	06/01/1994	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	VA	0	0	22,216	0	0	0
87726	06-0566090	10/01/1994	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	VA	0	1,293,874	870,696	9,509	0	0
87726	06-0566090	01/01/1995	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	OL	317,418,073	499,638	6,360,177	604,354	0	0
87726	06-0566090	06/01/1995	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	OL	1,573,317	3,059	29,360	2,996	0	0
87726	06-0566090	07/01/1995	BRIGHTHOUSE LIFE INS CO	DE	YRT/I	VA	0	0	13,122	0	0	0
87726	06-0566090	08/01/1998	BRIGHTHOUSE LIFE INS CO	DE	CO/I	OL	2,600,000	9,600	42,349	4,950	0	0
88340	59-2859797	07/01/1980	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	388,173	14,763	(8,901)	739	0	0
88536	63-0761690	09/01/1982	PROTECTIVE LIFE & ANNUITY INS CO	AL	YRT/I	OL	150,000	8,425	(9,116)	286	0	0
88536	63-0761690	11/01/1997	PROTECTIVE LIFE & ANNUITY INS CO	AL	YRT/I	OL	23,191	528	371	122	0	0
89206	31-0962495	01/01/2006	AUGUSTAR LIFE ASSUR CORP	OH	CO/I	XXXL	927,646,170	11,773,491	1,176,216	1,766,209	0	0
89206	31-0962495	01/01/2006	AUGUSTAR LIFE ASSUR CORP	OH	YRT/I	XXXLO	264,712,027	3,265,410	3,481,274	504,003	0	0
90212	74-2058261	11/01/1980	GREAT SOUTHERN LIFE INS CO	TX	YRT/I	OL	12,500	2	41	24	0	0
90212	74-2058261	01/01/1988	GREAT SOUTHERN LIFE INS CO	TX	CO/I	OL	275,000	3,337	4,791	524	0	0
90212	74-2058261	01/01/1988	GREAT SOUTHERN LIFE INS CO	TX	YRT/I	OL	955,775	34,263	29,560	1,820	0	0
90212	74-2058261	05/01/1997	GREAT SOUTHERN LIFE INS CO	TX	YRT/I	OL	4,712,697	5,280	38,201	8,973	0	0
90557	36-3050975	05/01/1998	ZURICH AMER LIFE INS CO	IL	YRT/I	VA	0	3,520,709	149,552	190,420	0	0
90611	41-1366075	09/01/1987	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	OL	173,618,201	53,097,561	1,941,040	600,000	0	0
90611	41-1366075	08/01/1988	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	FA	0	110,513,227	85,400	0	0	0
90611	41-1366075	03/27/1991	ALLIANZ LIFE INS CO OF N AMER	MN	CO/I	FA	0	56,501,106	177,245	0	0	0

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90611	41-1366075	04/01/1991	ALLIANZ LIFE INS CO OF N AMER	MN	MCO/I	OL	2,823,939	0	35,147	0	354,502	0
90611	41-1366075	07/01/1993	ALLIANZ LIFE INS CO OF N AMER	MN	MCO/I	FA	0	0	94,369	0	52,138,158	0
90638	95-6042390	09/01/1981	BEST LIFE & HLTH INS CO	TX	YRT/I	OL	72,045	2,359	149	137	0	0
91472	63-0782739	12/27/1978	GLOBE LIFE & ACCIDENT INS CO	NE	CO/I	OL	51,146	34,520	839	24	0	0
92711	35-1817054	11/01/1967	HCC LIFE INS CO	IN	YRT/I	OL	11,510	69	277	22	0	0
92711	35-1817054	10/01/1986	HCC LIFE INS CO	IN	CO/I	OL	425,000	3,825	5,116	809	0	0
92711	35-1817054	01/01/1989	HCC LIFE INS CO	IN	YRT/I	OL	400,000	3,581	5,092	762	0	0
93548	06-1045829	03/03/2000	PHL VARIABLE INS CO	CT	YRT/I	XXXLO	9,117,628	311,211	196,544	17,360	0	0
93548	06-1045829	02/25/2002	PHL VARIABLE INS CO	CT	CO/I	XXXL	1,877,792,837	18,811,216	2,635,037	3,575,258	0	0
93548	06-1045829	02/25/2002	PHL VARIABLE INS CO	CT	YRT/I	XXXLO	23,081,086	217,656	190,076	125,108	0	0
93548	06-1045829	03/24/2003	PHL VARIABLE INS CO	CT	CO/I	XXXL	2,146,306,696	100,087,622	3,372,673	4,086,500	0	0
93548	06-1045829	03/24/2003	PHL VARIABLE INS CO	CT	YRT/I	XXXLO	65,648,684	823,447	676,952	124,993	0	0
93548	06-1045829	06/01/2005	PHL VARIABLE INS CO	CT	CO/I	XXXL	818,101,309	27,941,705	1,067,097	1,557,639	0	0
93548	06-1045829	06/01/2005	PHL VARIABLE INS CO	CT	YRT/I	XXXLO	10,734,221	39,094	43,817	20,438	0	0
93734	43-1240953	04/01/1990	NASSAU LIFE & ANN CO	CT	CO/I	OL	275,000	6,119	5,414	524	0	0
93734	43-1240953	04/01/1990	NASSAU LIFE & ANN CO	CT	YRT/I	OL	1,126,330	6,758	10,359	2,145	0	0
93734	43-1240953	09/01/1991	NASSAU LIFE & ANN CO	CT	CO/I	OL	0	13,013	1,451	0	0	0
93734	43-1240953	09/01/1991	NASSAU LIFE & ANN CO	CT	YRT/I	OL	13,639,774	176,160	131,734	25,970	0	0
93734	43-1240953	01/01/1997	NASSAU LIFE & ANN CO	CT	CO/I	OL	7,532,000	53,825	829,980	14,341	0	0
93734	43-1240953	03/03/2000	NASSAU LIFE & ANN CO	CT	CO/I	XXXL	0	0	(22)	0	0	0
93734	43-1240953	03/03/2000	NASSAU LIFE & ANN CO	CT	YRT/I	XXXLO	1,097,116	15,892	40,728	2,089	0	0
94250	52-1236145	03/01/1986	BANNER LIFE INS CO	MD	CO/I	OL	0	0	(1,217)	0	0	0
94250	52-1236145	03/01/1986	BANNER LIFE INS CO	MD	YRT/I	OL	0	0	(12,603)	0	0	0
94250	52-1236145	04/01/1987	BANNER LIFE INS CO	MD	YRT/I	OL	0	0	(5,992)	0	0	0
94250	52-1236145	09/30/1988	BANNER LIFE INS CO	MD	CO/I	OL	0	0	(8,966)	0	0	0
94250	52-1236145	09/30/1988	BANNER LIFE INS CO	MD	YRT/I	OL	0	0	(1,730)	0	0	0
94250	52-1236145	12/01/1990	BANNER LIFE INS CO	MD	YRT/I	OL	0	0	(25,489)	0	0	0
94250	52-1236145	01/01/1994	BANNER LIFE INS CO	MD	YRT/I	OL	0	0	(242,182)	0	0	0
94250	52-1236145	05/15/1997	BANNER LIFE INS CO	MD	CO/I	OL	0	0	(23,906)	0	0	0
94250	52-1236145	05/15/1997	BANNER LIFE INS CO	MD	YRT/I	OL	0	0	(38,330)	0	0	0
94250	52-1236145	03/25/2002	BANNER LIFE INS CO	MD	CO/I	XXXL	0	0	(366,753)	0	0	0
94250	52-1236145	03/25/2002	BANNER LIFE INS CO	MD	YRT/I	XXXLO	0	0	(8,199)	0	0	0
94250	52-1236145	08/01/2003	BANNER LIFE INS CO	MD	CO/I	XXXL	0	0	(412,072)	0	0	0
94250	52-1236145	08/01/2003	BANNER LIFE INS CO	MD	YRT/I	XXXLO	0	0	(17,327)	0	0	0
94250	52-1236145	02/01/2004	BANNER LIFE INS CO	MD	CO/I	XXXL	0	0	(561,546)	0	0	0
94250	52-1236145	02/01/2004	BANNER LIFE INS CO	MD	YRT/I	XXXLO	0	0	(12,504)	0	0	0
94250	52-1236145	03/01/2004	BANNER LIFE INS CO	MD	YRT/I	XXXLO	0	0	(69,828)	0	0	0
94250	52-1236145	01/01/2005	BANNER LIFE INS CO	MD	CO/I	XXXL	0	0	(210,991)	0	0	0
94250	52-1236145	01/01/2005	BANNER LIFE INS CO	MD	YRT/I	XXXLO	0	0	(11,610)	0	0	0
94250	52-1236145	07/14/2006	BANNER LIFE INS CO	MD	CO/I	XXXL	0	0	(741,351)	0	0	0
94250	52-1236145	07/14/2006	BANNER LIFE INS CO	MD	YRT/I	XXXLO	0	0	(103,412)	0	0	0
97136	13-3114906	09/01/1980	METROPOLITAN TOWER LIFE INS CO	NE	YRT/I	OL	298,758	17,969	13,087	569	0	0
97136	13-3114906	04/01/1992	METROPOLITAN TOWER LIFE INS CO	NE	CO/I	OL	2,667,006	23,807	71,041	5,078	0	0
97136	13-3114906	04/01/1992	METROPOLITAN TOWER LIFE INS CO	NE	YRT/I	OL	657,875	14,302	19,592	1,253	0	0
97136	13-3114906	02/01/1994	METROPOLITAN TOWER LIFE INS CO	NE	CO/I	OL	780,000	6,548	21,529	1,485	0	0
97136	13-3114906	02/01/1994	METROPOLITAN TOWER LIFE INS CO	NE	YRT/I	OL	432,000	32,482	12,853	823	0	0
97136	13-3114906	08/15/2002	METROPOLITAN TOWER LIFE INS CO	NE	CO/I	XXXL	876,044,093	8,071,301	1,908,516	1,667,960	0	0
99724	73-1155182	07/01/1981	LIFESHIELD NATL INS CO	OK	YRT/I	OL	32,019	192	0	61	0	0
99937	31-1191427	11/01/1991	COLUMBUS LIFE INS CO	OH	CO/I	OL	0	196	135	0	0	0
99937	31-1191427	11/01/1991	COLUMBUS LIFE INS CO	OH	YRT/I	OL	35,045,045	2,251,696	1,159,730	66,725	0	0
99937	31-1191427	05/01/2007	COLUMBUS LIFE INS CO	OH	YRT/I	XXXLO	65,474,202	833,650	877,108	124,661	0	0
0899999. General Account - U.S. Non-Affiliates							244,033,248,089	5,041,197,915	843,519,495	475,461,929	70,575,523	(2,091)
00000	AA-1370021	01/01/1996	SWISS RE EUROPE SA	LUX	YRT/I	OL	0	0	16,287	0	0	0
00000	AA-1561007	04/01/1995	MANUFACTURERS LIFE INS CO	CAN	YRT/I	OL	199,938	8,160	0	381	0	0
00000	AA-1561007	01/01/1998	MANUFACTURERS LIFE INS CO	CAN	YRT/I	OL	681,040	12,523	6,529	1,297	0	0
00000	AA-1930015	07/27/2001	HALLMARK GEN INS CO LTD	AUS	CO/I	OL	412,822	3,135	4,268	551	0	0
00000	AA-1930015	07/03/2009	HALLMARK GEN INS CO LTD	AUS	CO/I	OL	6,482,325	1,724	20,219	0	0	4,512

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00000	AA-1930026	05/01/2002	AIA AUSTRALIA LIMITED	AUS	CO/I	OL	0	0	8,189	0	0	0
00000	AA-1930038	12/31/2006	TAL LIFE LTD	AUS	CO/I	OL	15,735,139	129,410	155,808	15,925	0	0
00000	AA-1930045	08/24/2012	ST ANDREWS LIFE INS PTY LTD	AUS	CO/I	OL	0	0	0	0	0	(49,396)
00000	AA-1930052	10/14/1999	WESTPAC LIFE INSURANCE SERVICES LIMITED	AUS	CO/I	OL	161,289,628	1,589,074	1,207,116	175,983	0	0
00000	AA-2130012	01/01/2004	METLIFE SEGUROS SA	ARG	YRT/I	XXXLO	0	0	28,477	0	0	0
00000	AA-2730000	01/01/2003	SEGUROS ARGOS SA DE CV	MEX	MCO/I	XXXL	1,389,324	0	42,754	15,868	73,155	0
00000	AA-2730000	09/01/2003	SEGUROS ARGOS SA DE CV	MEX	MCO/I	XXXL	16,330,292	0	2,029,437	285,285	4,214,306	0
00000	AA-2730000	08/01/2004	SEGUROS ARGOS SA DE CV	MEX	MCO/I	XXXL	32,364,979	0	2,300,411	337,548	308,938	0
00000	AA-2730000	10/18/2004	SEGUROS ARGOS SA DE CV	MEX	YRT/I	XXXLO	462,489	0	2,390	0	0	0
00000	AA-2730000	01/01/2007	SEGUROS ARGOS SA DE CV	MEX	MCO/I	XXXL	2,671,876	0	80,808	28,802	2,551,770	0
00000	AA-2730019	01/01/2005	SEGUROS INBURSA S A	MEX	YRT/I	OL	0	0	14,043	0	0	0
00000	AA-3190526	12/01/2004	MANULIFE REINS LTD	BMU	YRT/I	XXXLO	981,647,204	361,943	5,114,536	753,301	0	0
00000	AA-3190801	12/31/1999	BERMUDA LIFE INS CO LTD	BMU	YRT/I	OL	18,049,369	267,734	146,681	34,365	0	0
00000	AA-5280000	01/01/2008	TRANSGLOBE LIFE INS INC	TWN	CO/I	OL	2,685,604	0	916	161	0	0
73814	66-0258488	01/01/1987	TRIPLE S VIDA INC	PRI	YRT/I	OL	70,000	420	2,937	133	0	0
0999999. General Account - Non-U.S. Non-Affiliates							1,240,472,029	2,374,123	11,181,806	1,649,600	7,148,169	(44,884)
1099999. Total General Account - Non-Affiliates							245,273,720,118	5,043,572,038	854,701,301	477,111,529	77,723,692	(46,975)
1199999. Total General Account							262,184,741,817	12,526,249,880	844,500,958	498,682,225	77,723,692	(46,975)
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
60041	66-0502334	03/01/2007	UNIVERSAL LIFE INS CO	PR	MCO/I	VA	0	0	2,782,432	0	224,620,943	0
66265	04-1630650	01/01/1990	MONARCH LIFE INS CO	MA	MCO/I	OL	131,033	0	0	0	129,859	0
1999999. Separate Accounts - U.S. Non-Affiliates							131,033	0	2,782,432	0	224,750,802	0
2199999. Total Separate Accounts - Non-Affiliates							131,033	0	2,782,432	0	224,750,802	0
2299999. Total Separate Accounts							131,033	0	2,782,432	0	224,750,802	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							244,035,798,649	5,041,225,294	846,337,332	475,466,535	295,326,325	(2,091)
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							18,149,074,201	7,485,024,586	946,058	23,215,690	7,148,169	(44,884)
9999999 - Totals							262,184,872,850	12,526,249,880	847,283,390	498,682,225	302,474,494	(46,975)

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
00000	AA-9995000	12/01/1974	AMERICAN ACCIDENT REINS GRP I	NY	COFW/I	OH	0	0	0	1,352,867	0	87,229
00000	AA-9995001	09/01/1979	AMERICAN ACCIDENT REINS GRP II	NY	COFW/I	OH	0	0	0	193,414	0	36,000
00000	AA-9995012	01/01/1989	ASSOCIATED ACCIDENT & HLTH REINS	PA	COFW/I	OH	0	0	0	334,108	0	185,855
00000	AA-9995012	01/01/1994	ASSOCIATED ACCIDENT & HLTH REINS	PA	COFW/I	OH	0	0	0	22,888	0	1,050
00000	AA-9995012	01/01/1997	ASSOCIATED ACCIDENT & HLTH REINS	PA	COFW/I	OH	0	0	0	2,954	0	135
00000	AA-9995074	07/01/1994	SPECIAL RISK REINS FACILITY	MA	COFW/I	OH	0	0	0	10,626	0	487
00000	AA-9995076	01/01/1990	LONG TERM CARE REINS UNDERWRITERS	PA	CO/I	OH	23,350	0	320,874	2,298,756	0	0
00000	AA-9995096	07/01/1989	LDG RE UNDERWRITERS OCCUPATIONAL A&H FACILITY	MA	COFW/I	OH	0	0	0	45,962	0	42,161
15105	43-0727872	05/01/2000	SAFETY NATL CAS CORP	MO	COFW/I	OH	0	0	0	727,958	0	12,779
19380	13-5124990	07/01/2000	AMERICAN HOME ASSUR CO	NY	COFW/I	OH	0	0	0	9,666	0	170
20532	52-0266645	01/01/2001	CLARENDON NATL INS CO	TX	COFW/I	OH	0	0	0	856,034	0	15,027
25534	94-1517098	01/01/1995	TIG INS CO	CA	COFW/I	OH	0	0	0	180,792	0	8,292
25534	94-1517098	01/01/1996	TIG INS CO	CA	COFW/I	OH	0	0	0	1,900,802	0	87,181
26093	48-0470690	07/01/1992	NATIONWIDE AFFINITY CO OF AMER	OH	COFW/I	OH	0	0	0	1,021,665	0	46,859
26093	48-0470690	07/01/1993	NATIONWIDE AFFINITY CO OF AMER	OH	COFW/I	OH	0	0	0	675,468	0	30,981
29599	52-1504975	05/01/1999	US SPECIALTY INS CO	TX	OTH/G	OH	0	0	0	14,300	0	0
29874	02-0311919	08/01/1995	SWISS RE CORP SOLUTIONS AMER INS	MO	COFW/I	OH	0	0	0	2,550,130	0	116,963
29874	02-0311919	08/01/1996	SWISS RE CORP SOLUTIONS AMER INS	MO	COFW/I	OH	0	0	0	4,161,942	0	190,894
37958	47-0619971	05/01/1998	ACCEPTANCE INS CO	NE	OTH/G	OH	0	0	0	33,582	0	8,070
40627	85-0391712	01/01/2000	NEW MEXICO MUT CAS CO	NM	COFW/I	OH	0	0	0	14,267	0	250
56383	31-4273120	07/01/2008	ORDER OF UNITED COMMERCIAL TRAVEL	OH	OTH/I	OH	10,310	0	0	0	0	0
60488	25-0598210	01/01/1971	AMERICAN GEN LIFE INS CO	TX	OTH/I	OH	62	0	0	0	0	0
60488	25-0598210	12/01/1994	AMERICAN GEN LIFE INS CO	TX	COFW/I	OH	0	0	0	14,024	0	643
60488	25-0598210	01/01/1998	AMERICAN GEN LIFE INS CO	TX	OTH/G	OH	10,571	190	184	1,006	0	0
60488	25-0598210	12/31/2006	AMERICAN GEN LIFE INS CO	TX	OTH/G	OH	358,488	4,077	65,733	42,467	0	(730,753)
60488	25-0598210	12/31/2006	AMERICAN GEN LIFE INS CO	TX	OTH/I	OH	2,187	1,479		1,565	0	0
60895	35-0145825	01/01/1986	AMERICAN UNITED LIFE INS CO	IN	COFW/I	OH	0	0	0	1,752,750	0	1,787,184
60895	35-0145825	04/01/1989	AMERICAN UNITED LIFE INS CO	IN	COFW/I	OH	0	0	0	51,265	0	43,500
62235	01-0278678	10/01/1989	UNUM LIFE INS CO OF AMER	ME	COFW/I	OH	22	0	0	1,919,326	0	138,500
62235	01-0278678	01/01/1996	UNUM LIFE INS CO OF AMER	ME	COFW/I	OH	0	0	0	940	0	43
62235	01-0278678	01/01/1997	UNUM LIFE INS CO OF AMER	ME	COFW/I	OH	0	0	0	2,554	0	117
62308	06-0303370	06/01/1988	CONNECTICUT GEN LIFE INS CO	CT	CO/I	OH	0	0	0	137,639	0	0
62413	36-0947200	01/01/1995	WILCAC LIFE INS CO	IL	CO/I	OH	0	0	0	116,809	0	0
63223	36-1063550	01/01/1993	FEDERAL LIFE INS CO	IL	COFW/I	OH	0	0	0	67,786	0	3,109
63223	36-1063550	01/01/1995	FEDERAL LIFE INS CO	IL	COFW/I	OH	0	0	0	59,190	0	2,715
64238	72-0201480	01/01/2000	GUARANTY INCOME LIFE INS CO	IA	CO/I	LTC	88,591	3,551	1,325,467	1,306,095	0	0
65838	01-0233346	05/01/1991	JOHN HANCOCK LIFE INS CO USA	MI	COFW/I	OH	0	0	0	0	0	33,310
65838	01-0233346	08/01/2000	JOHN HANCOCK LIFE INS CO USA	MI	COFW/I	OH	0	0	0	165,634	0	2,908
67539	72-0281240	01/01/1994	PAN AMER LIFE INS CO	LA	CO/I	OH	0	0	0	3,840	0	0
67539	72-0281240	01/01/1997	PAN AMER LIFE INS CO	LA	OTH/G	OH	0	0	824	3,016	0	0
67539	72-0281240	07/01/2000	PAN AMER LIFE INS CO	LA	COFW/I	OH	0	0	0	497	0	9
67814	06-0493340	07/01/1990	NASSAU LIFE INS CO	NY	COFW/I	OH	0	0	0	1,042,660	0	25,000
69078	13-5679267	07/25/1974	STANDARD SECURITY LIFE INS CO OF NY	NY	CO/I	OH	0	1,111	0	25,491	0	0
69744	13-1423090	12/31/1999	UNION LABOR LIFE INS CO	MD	OTH/G	OH	5,464	448	13,476	2,077	0	0
70025	91-6027719	02/01/1993	GENWORTH LIFE INS CO	DE	OTH/G	OH	83,179	6,947	0	0	0	0
70025	91-6027719	02/01/1993	GENWORTH LIFE INS CO	DE	OTH/I	OH	2,248	225	2	200,118	0	0
70106	13-5459480	01/01/1998	UNITED STATES LIFE INS CO IN THE CITY OF NEW YORK	NY	OTH/G	OH	648	163	11	72	0	0
70637	23-1656558	01/03/1968	WORLD LIFE & HLTH INS CO OF PA	PA	OTH/I	OH	493	0	0	0	0	0
70815	06-0838648	07/01/2003	HARTFORD LIFE & ACCIDENT INS CO	CT	OTH/G	OH	0	0	0	502	0	0
80926	06-0893662	07/01/2000	SUN LIFE & HLTH INS CO	MI	COFW/I	OH	0	0	0	231,313	0	4,061
82627	06-0839705	01/01/1992	SWISS RE LIFE & HLTH AMER INC	MO	COFW/I	LTDI	0	0	0	(14,002)	0	15,644
88072	06-0974148	07/01/2003	TALCOTT RESOLUTION LIFE INS CO	CT	OTH/G	MS	0	0	0	12,055	0	0
90611	41-1366075	07/01/2002	ALLIANZ LIFE INS CO OF N AMER	MN	OTH/G	MS	68,997	0	0	229	0	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
92711	35-1817054	01/01/1999	HCC LIFE INS CO	IN	COFW/I	OH	0	0	0	11,267	0	198
92711	35-1817054	01/01/2000	HCC LIFE INS CO	IN	COFW/I	OH	0	0	0	9,420	0	165
93572	43-1235868	09/01/1990	RGA REINS CO	MO	COFW/I	OH	0	0	0	0	0	2,436
0899999. U.S. Non-Affiliates							654,610	18,191	1,726,571	23,575,786	0	2,199,172
00000	AA-0000000	11/01/2007	ACE INSURANCE JAPAN	JPN	OTH/G	OH	1,354,965	0	0	0	0	56,042
00000	AA-0000000	11/01/2007	CARDIF ASSURANCES RISQUES DIVERS	JPN	OTH/G	OH	20,124	0	0	0	0	0
00000	AA-0000000	04/01/2006	DAH SING LIFE ASSUR CO LTD	HKG	OTH/G	OH	0	0	670,958	0	0	0
00000	AA-0000000	10/18/2010	ACE AMERICAN FIRE AND MARINE INSURANCE COMPANY KOREA	KOR	CO/I	OH	(610)	0	0	0	0	0
00000	AA-1124137	01/01/1994	LONDON ACCIDENT REINS GRP	GBR	CO/I	OH	0	0	0	18	0	0
00000	AA-1126340	01/01/1994	LLOYD'S SYNDICATE NUMBER 340	GBR	COFW/I	OH	0	0	0	6,115	0	280
00000	AA-1126340	01/01/1995	LLOYD'S SYNDICATE NUMBER 340	GBR	COFW/I	OH	0	0	0	167,110	0	7,665
00000	AA-1127084	07/01/1994	LLOYD'S SYNDICATE NUMBER 1084	GBR	COFW/I	OH	0	0	0	89,835	0	4,120
00000	AA-1127121	01/01/1997	LLOYD'S SYNDICATE NUMBER 1121	GBR	COFW/I	OH	0	0	0	(6,828)	0	(313)
00000	AA-1561007	07/01/1995	MANUFACTURERS LIFE INS CO	CAN	COFW/I	OH	0	0	0	1,005,082	0	46,099
00000	AA-1561007	01/01/1996	MANUFACTURERS LIFE INS CO	CAN	COFW/I	OH	0	0	0	1,358,245	0	62,296
00000	AA-1580012	07/01/2000	CIGNA INS CO	JPN	COFW/I	OH	0	0	0	107,833	0	1,893
00000	AA-1580015	07/15/2001	AIOI NISSAY DOWA INS CO LTD	JPN	OTH/G	OH	(1,234,625)	0	0	0	0	0
00000	AA-1580027	06/01/2009	AXA LIFE INS CO LTD	JPN	OTH/G	OH	194,465	0	0	0	0	0
00000	AA-1930015	07/27/2001	HALLMARK GEN INS CO LTD	AUS	OTH/I	OH	1,970	130	5,956	31	0	1,530
00000	AA-1930015	07/03/2009	HALLMARK GEN INS CO LTD	AUS	OTH/G	OH	45,730	1,326	22,164	2,094	0	0
00000	AA-1930026	05/01/2002	AIA AUSTRALIA LIMITED	AUS	OTH/G	OH	1,406,662	1	0	1	0	0
00000	AA-1930038	12/31/2006	TAL LIFE LTD	AUS	OTH/G	OH	784,978	41,202	1,124,369	36,043	0	107,726
00000	AA-1930052	10/14/1999	WESTPAC LIFE INSURANCE SERVICES LIMITED	AUS	OTH/G	OH	1,883,467	96,012	5,327,400	129,177	0	185,271
00000	AA-3190005	01/01/2001	AMERICAN INTERNATIONAL REINS CO LTD	BMU	COFW/I	OH	0	0	0	2,338	0	41
00000	AA-5280000	01/01/2008	TRANSGLOBE LIFE INS INC	TWN	OTH/G	OH	434,157	0	0	84,939	0	1,213
00000	AA-5421000	11/05/2004	NATL CREDIT UNION FED OF KOREA	KOR	OTH/G	OH	0	0	0	0	0	304,353
00000	AA-5424101	12/31/2006	K B INS CO LTD	KOR	OTH/G	OH	(2,002,513)	0	0	0	0	377,265
00000	AA-5760065	04/16/2001	UNITED OVERSEAS INS LTD	SGP	CO/I	OH	1,223,041	0	19,313	164,253	0	0
00000	AA-5780050	09/01/2005	MUANG THAI LIFE ASSUR PUBLIC CO LTD	THA	OTH/G	OH	956,795	42,345	0	2,396,535	0	110,421
00000	AA-5784104	06/01/2006	MUANG THAI PUBLIC	THA	OTH/G	OH	1,154,336	66,126	0	2,669,419	0	0
0999999. Non-U.S. Non-Affiliates							6,222,942	247,142	7,170,160	8,212,240	0	1,265,902
1099999. Total - Non-Affiliates							6,877,552	265,333	8,896,731	31,788,026	0	3,465,074
1199999. Total U.S. (Sum of 0399999 and 0899999)							654,610	18,191	1,726,571	23,575,786	0	2,199,172
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							6,222,942	247,142	7,170,160	8,212,240	0	1,265,902
9999999 - Totals							6,877,552	265,333	8,896,731	31,788,026	0	3,465,074

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
15549	47-1026613	09/30/2011	TLIC OAKBROOK REINS INC	IA	0	30,920,688
15549	47-1026613	06/30/2014	TLIC OAKBROOK REINS INC	IA	0	15,248,468
15633	47-1703149	10/01/2014	IRONWOOD RE CORP	HI	100,000	12,022,593
16032	81-3715574	09/30/2016	TLIC WATERTREE REINS INC	IA	0	18,251,219
0199999. Life and Annuity - U.S. Affiliates - Captive					100,000	76,442,968
70688	36-6071399	01/01/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	452,869	468
0299999. Life and Annuity - U.S. Affiliates - Other					452,869	468
0399999. Total Life and Annuity - U.S. Affiliates					552,869	76,443,436
00000	AA-0000000	12/31/2023	TRANSAMERICA BERMUDA RE LTD	BMU	0	50,689
00000	AA-3190773	08/09/2011	TRANSAMERICA INTL RE (BERMUDA) LTD	BMU	0	7,220,419
0499999. Life and Annuity - Non-U.S. Affiliates - Captive					0	7,271,108
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	7,271,108
0799999. Total Life and Annuity - Affiliates					552,869	83,714,544
00000	86-0368943	08/01/2008	SPECTRUM INSURANCE COMPANY	AZ	0	44
60895	35-0145825	06/01/1981	AMERICAN UNITED LIFE INS CO	IN	0	4
60895	35-0145825	07/01/1984	AMERICAN UNITED LIFE INS CO	IN	208	15,501
60895	35-0145825	01/25/1999	AMERICAN UNITED LIFE INS CO	IN	910,204	2,613,995
60895	35-0145825	02/04/2002	AMERICAN UNITED LIFE INS CO	IN	146,504	99,202
60895	35-0145825	07/01/2007	AMERICAN UNITED LIFE INS CO	IN	0	12
61395	87-0115120	01/01/1980	BENEFICIAL LIFE INS CO	UT	0	3
61395	87-0115120	05/01/1982	BENEFICIAL LIFE INS CO	UT	0	17
61492	44-0188050	12/16/2011	ATHENE ANNUITY & LIFE ASSUR CO	DE	0	1,160
61689	42-0175020	02/17/1997	ATHENE ANN & LIFE CO	IA	210,259	6,315
62345	47-0766667	07/01/1980	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	3
62345	47-0766667	07/01/1981	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	20,826	38,658
62345	47-0766667	05/01/1982	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	2,726
62345	47-0766667	12/01/1982	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	304
62345	47-0766667	07/01/1984	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	836	64,461
62345	47-0766667	01/01/1986	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	16,705	35,089
62345	47-0766667	11/19/1987	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	214
62345	47-0766667	02/12/1988	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	1,242	1,779
62345	47-0766667	01/01/1991	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	11,121
62345	47-0766667	02/01/1991	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	525
62345	47-0766667	05/31/1991	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	196,679
62345	47-0766667	07/01/1991	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	67,154	2,079
62345	47-0766667	10/01/1992	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	54,296
62345	47-0766667	04/01/1993	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	199,973	858
62345	47-0766667	10/01/1993	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	171
62345	47-0766667	11/01/1993	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	104
62345	47-0766667	04/01/1994	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	15,077	14,599
62345	47-0766667	12/05/1994	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	68
62345	47-0766667	04/01/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	42,239	66,971
62345	47-0766667	06/23/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	28,658	1,200
62345	47-0766667	12/22/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	35,573	3,227
62345	47-0766667	02/14/1996	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	29
62345	47-0766667	07/26/1996	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	4
62345	47-0766667	08/01/1996	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	14,471	57,006
62345	47-0766667	01/05/1998	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	0	20,480
62944	13-5570651	07/01/1980	EQUITABLE FINANCIAL LIFE INS CO	NY	0	17
62944	13-5570651	05/01/1982	EQUITABLE FINANCIAL LIFE INS CO	NY	0	15
62944	13-5570651	10/01/1982	EQUITABLE FINANCIAL LIFE INS CO	NY	0	149
62944	13-5570651	07/01/1984	EQUITABLE FINANCIAL LIFE INS CO	NY	1,003	125,807
62944	13-5570651	01/01/1985	EQUITABLE FINANCIAL LIFE INS CO	NY	53,087	67,454
62944	13-5570651	04/15/1985	EQUITABLE FINANCIAL LIFE INS CO	NY	0	4,362
62944	13-5570651	01/01/1986	EQUITABLE FINANCIAL LIFE INS CO	NY	27,905	57,777
62944	13-5570651	03/15/1987	EQUITABLE FINANCIAL LIFE INS CO	NY	0	126
64688	75-6020048	02/01/2001	SCOR GLOBAL LIFE AMER REINS CO	DE	0	6,354
64688	75-6020048	02/04/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	0	6,889
64688	75-6020048	04/01/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	17,358	272,385
64688	75-6020048	08/15/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	45,000	465,192
64688	75-6020048	04/01/2004	SCOR GLOBAL LIFE AMER REINS CO	DE	7,348,862	18,046,638
64688	75-6020048	04/01/2005	SCOR GLOBAL LIFE AMER REINS CO	DE	336,300	429,499
64688	75-6020048	08/15/2005	SCOR GLOBAL LIFE AMER REINS CO	DE	2,793,638	860,918
64688	75-6020048	04/01/2006	SCOR GLOBAL LIFE AMER REINS CO	DE	0	2,447
64688	75-6020048	06/01/2006	SCOR GLOBAL LIFE AMER REINS CO	DE	102,718	154,989
64688	75-6020048	10/02/2006	SCOR GLOBAL LIFE AMER REINS CO	DE	152,247	616
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	7,500	140,431
64688	75-6020048	01/15/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	1,180,073	2,211,644
64688	75-6020048	06/01/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	0	114,303
64688	75-6020048	07/01/2010	SCOR GLOBAL LIFE AMER REINS CO	DE	0	72,029
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	0	398,764,156
64688	75-6020048	07/01/2012	SCOR GLOBAL LIFE AMER REINS CO	DE	0	12,190
64688	75-6020048	10/01/2017	SCOR GLOBAL LIFE AMER REINS CO	DE	0	46,925,662
64688	75-6020048	07/01/2018	SCOR GLOBAL LIFE AMER REINS CO	DE	0	14,532,188
65676	35-0472300	04/06/1961	LINCOLN NATL LIFE INS CO	IN	0	25
65676	35-0472300	10/16/1978	LINCOLN NATL LIFE INS CO	IN	30,322	2,678
65676	35-0472300	07/01/1980	LINCOLN NATL LIFE INS CO	IN	0	13
65676	35-0472300	02/01/1982	LINCOLN NATL LIFE INS CO	IN	0	69
65676	35-0472300	08/01/1982	LINCOLN NATL LIFE INS CO	IN	0	106
65676	35-0472300	08/01/1987	LINCOLN NATL LIFE INS CO	IN	0	19
65676	35-0472300	02/12/1988	LINCOLN NATL LIFE INS CO	IN	0	1,797
65676	35-0472300	01/01/1989	LINCOLN NATL LIFE INS CO	IN	0	1,373
65676	35-0472300	12/22/1995	LINCOLN NATL LIFE INS CO	IN	2,250	2,437
65676	35-0472300	02/14/1996	LINCOLN NATL LIFE INS CO	IN	0	51
65676	35-0472300	08/01/1996	LINCOLN NATL LIFE INS CO	IN	27,279	39,978
65676	35-0472300	08/01/1997	LINCOLN NATL LIFE INS CO	IN	110,822	18,973
65676	35-0472300	10/01/1997	LINCOLN NATL LIFE INS CO	IN	0	340,744
65676	35-0472300	01/05/1998	LINCOLN NATL LIFE INS CO	IN	12,518	94,934
65676	35-0472300	01/25/1999	LINCOLN NATL LIFE INS CO	IN	30,472	55,272
65676	35-0472300	06/01/1999	LINCOLN NATL LIFE INS CO	IN	0	5,908
65676	35-0472300	01/01/2000	LINCOLN NATL LIFE INS CO	IN	0	2,339
65676	35-0472300	04/01/2000	LINCOLN NATL LIFE INS CO	IN	0	363
65676	35-0472300	07/01/2000	LINCOLN NATL LIFE INS CO	IN	0	12
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	26,061	84,246
65676	35-0472300	04/01/2001	LINCOLN NATL LIFE INS CO	IN	0	366
65676	35-0472300	07/01/2001	LINCOLN NATL LIFE INS CO	IN	21,770	42,322
65676	35-0472300	07/01/2004	LINCOLN NATL LIFE INS CO	IN	0	388
65722	63-0343428	10/01/1978	LOYAL AMER LIFE INS CO	OH	0	6,728
65781	39-0990296	09/01/2007	MADISON NATL LIFE INS CO INC	WI	0	98
65870	13-1004640	01/01/1979	MANHATTAN LIFE INS CO	NY	0	2
65870	13-1004640	01/01/1982	MANHATTAN LIFE INS CO	NY	0	132
66133	41-1760577	01/19/2005	WILTON REASSUR CO	MN	145,573	251,733
66133	41-1760577	04/01/2005	WILTON REASSUR CO	MN	299,723	229,974
66133	41-1760577	08/15/2005	WILTON REASSUR CO	MN	1,580,111	1,021,118
66133	41-1760577	10/01/2006	WILTON REASSUR CO	MN	43,602	156,270

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
66133	41-1760577	04/01/2017	WILTON REASSUR CO	MN	0	40,049,796
66133	41-1760577	12/31/2020	WILTON REASSUR CO	MN	0	6,321,011
66133	41-1760577	07/01/2023	WILTON REASSUR CO	MN	0	4,409,282
66168	41-0417830	01/01/1998	MINNESOTA LIFE INS CO	MN	0	7,258
66346	58-0828824	10/16/1978	MUNICH AMER REASSUR CO	GA	150,000	0
66346	58-0828824	01/01/1979	MUNICH AMER REASSUR CO	GA	0	378
66346	58-0828824	01/01/1980	MUNICH AMER REASSUR CO	GA	0	151
66346	58-0828824	02/17/1981	MUNICH AMER REASSUR CO	GA	0	543
66346	58-0828824	01/01/1982	MUNICH AMER REASSUR CO	GA	0	330
66346	58-0828824	04/15/1985	MUNICH AMER REASSUR CO	GA	0	958
66346	58-0828824	01/01/1986	MUNICH AMER REASSUR CO	GA	14,631	38,192
66346	58-0828824	03/15/1987	MUNICH AMER REASSUR CO	GA	0	63
66346	58-0828824	02/12/1988	MUNICH AMER REASSUR CO	GA	0	1,797
66346	58-0828824	01/01/1989	MUNICH AMER REASSUR CO	GA	0	7,053
66346	58-0828824	01/01/1990	MUNICH AMER REASSUR CO	GA	0	1,163
66346	58-0828824	02/01/1991	MUNICH AMER REASSUR CO	GA	0	657
66346	58-0828824	11/01/1991	MUNICH AMER REASSUR CO	GA	0	2,056
66346	58-0828824	05/01/1992	MUNICH AMER REASSUR CO	GA	0	38
66346	58-0828824	10/01/1992	MUNICH AMER REASSUR CO	GA	0	55,066
66346	58-0828824	04/01/1993	MUNICH AMER REASSUR CO	GA	1,104,708	2,063
66346	58-0828824	10/01/1993	MUNICH AMER REASSUR CO	GA	0	508
66346	58-0828824	11/01/1993	MUNICH AMER REASSUR CO	GA	0	208
66346	58-0828824	04/01/1994	MUNICH AMER REASSUR CO	GA	74,868	684,630
66346	58-0828824	12/05/1994	MUNICH AMER REASSUR CO	GA	0	25,643
66346	58-0828824	04/01/1995	MUNICH AMER REASSUR CO	GA	80,479	250,072
66346	58-0828824	06/23/1995	MUNICH AMER REASSUR CO	GA	46,373	3,269
66346	58-0828824	12/22/1995	MUNICH AMER REASSUR CO	GA	0	9,750
66346	58-0828824	02/14/1996	MUNICH AMER REASSUR CO	GA	0	88
66346	58-0828824	07/26/1996	MUNICH AMER REASSUR CO	GA	0	8
66346	58-0828824	08/01/1996	MUNICH AMER REASSUR CO	GA	17,537	72,931
66346	58-0828824	01/24/1997	MUNICH AMER REASSUR CO	GA	0	484,501
66346	58-0828824	04/01/1997	MUNICH AMER REASSUR CO	GA	0	2,021
66346	58-0828824	08/01/1997	MUNICH AMER REASSUR CO	GA	110,822	19,055
66346	58-0828824	10/27/1997	MUNICH AMER REASSUR CO	GA	0	289,692
66346	58-0828824	01/01/1998	MUNICH AMER REASSUR CO	GA	93,715	173,978
66346	58-0828824	01/05/1998	MUNICH AMER REASSUR CO	GA	2,421,451	862,477
66346	58-0828824	01/31/1998	MUNICH AMER REASSUR CO	GA	4,894	352,231
66346	58-0828824	04/30/1998	MUNICH AMER REASSUR CO	GA	4,757,055	2,715,253
66346	58-0828824	06/01/1998	MUNICH AMER REASSUR CO	GA	0	688
66346	58-0828824	01/25/1999	MUNICH AMER REASSUR CO	GA	835,498	3,708,487
66346	58-0828824	08/01/1999	MUNICH AMER REASSUR CO	GA	0	7
66346	58-0828824	01/03/2000	MUNICH AMER REASSUR CO	GA	369,498	400,645
66346	58-0828824	11/01/2000	MUNICH AMER REASSUR CO	GA	0	47
66346	58-0828824	01/01/2001	MUNICH AMER REASSUR CO	GA	19,587	86,994
66346	58-0828824	02/01/2001	MUNICH AMER REASSUR CO	GA	142,614	11,644
66346	58-0828824	04/01/2001	MUNICH AMER REASSUR CO	GA	0	6,931
66346	58-0828824	05/15/2001	MUNICH AMER REASSUR CO	GA	0	43,497
66346	58-0828824	07/01/2001	MUNICH AMER REASSUR CO	GA	0	14
66346	58-0828824	08/15/2001	MUNICH AMER REASSUR CO	GA	0	91,968
66346	58-0828824	02/04/2002	MUNICH AMER REASSUR CO	GA	2,135,169	2,749,786
66346	58-0828824	07/01/2002	MUNICH AMER REASSUR CO	GA	0	708,453
66346	58-0828824	08/15/2002	MUNICH AMER REASSUR CO	GA	56,250	582,821
66346	58-0828824	06/01/2003	MUNICH AMER REASSUR CO	GA	0	51,442
66346	58-0828824	08/01/2003	MUNICH AMER REASSUR CO	GA	0	500,373
66346	58-0828824	09/01/2003	MUNICH AMER REASSUR CO	GA	32,088	103,597
66346	58-0828824	02/01/2004	MUNICH AMER REASSUR CO	GA	86,090	269,840
66346	58-0828824	01/01/2005	MUNICH AMER REASSUR CO	GA	16,250	22,421
66346	58-0828824	01/19/2005	MUNICH AMER REASSUR CO	GA	17,477	250,152
66346	58-0828824	03/01/2005	MUNICH AMER REASSUR CO	GA	0	156
66346	58-0828824	04/01/2005	MUNICH AMER REASSUR CO	GA	479,761	743,631
66346	58-0828824	08/01/2005	MUNICH AMER REASSUR CO	GA	0	104,028
66346	58-0828824	01/01/2006	MUNICH AMER REASSUR CO	GA	15,797	54,945
66346	58-0828824	02/15/2006	MUNICH AMER REASSUR CO	GA	0	55,088
66346	58-0828824	04/01/2006	MUNICH AMER REASSUR CO	GA	0	2,170
66346	58-0828824	05/01/2006	MUNICH AMER REASSUR CO	GA	0	11,574
66346	58-0828824	06/01/2006	MUNICH AMER REASSUR CO	GA	24,312	103,227
66346	58-0828824	07/01/2006	MUNICH AMER REASSUR CO	GA	0	2,252
66346	58-0828824	10/01/2006	MUNICH AMER REASSUR CO	GA	11,249	122,351
66346	58-0828824	11/01/2006	MUNICH AMER REASSUR CO	GA	80,942	142,393
66346	58-0828824	01/01/2007	MUNICH AMER REASSUR CO	GA	109,731	93,724
66346	58-0828824	01/15/2007	MUNICH AMER REASSUR CO	GA	648,562	1,113,477
66346	58-0828824	06/01/2007	MUNICH AMER REASSUR CO	GA	0	58,816
66346	58-0828824	04/14/2008	MUNICH AMER REASSUR CO	GA	0	58,596
66346	58-0828824	07/01/2008	MUNICH AMER REASSUR CO	GA	18,080	96,286
66346	58-0828824	09/01/2008	MUNICH AMER REASSUR CO	GA	0	2,455
66346	58-0828824	09/01/2009	MUNICH AMER REASSUR CO	GA	0	468,180
66346	58-0828824	11/01/2009	MUNICH AMER REASSUR CO	GA	0	13,025
66346	58-0828824	01/21/2011	MUNICH AMER REASSUR CO	GA	0	102,047
66346	58-0828824	10/01/2019	MUNICH AMER REASSUR CO	GA	0	388,485
67466	95-1079000	07/01/1981	PACIFIC LIFE INS CO	NE	0	31,815
67466	95-1079000	01/01/1982	PACIFIC LIFE INS CO	NE	0	893
67466	95-1079000	10/01/1982	PACIFIC LIFE INS CO	NE	0	34
67466	95-1079000	07/01/1984	PACIFIC LIFE INS CO	NE	8,987	14
67466	95-1079000	04/15/1985	PACIFIC LIFE INS CO	NE	0	4,788
67466	95-1079000	05/14/1991	PACIFIC LIFE INS CO	NE	0	2,148
67466	95-1079000	07/01/1991	PACIFIC LIFE INS CO	NE	0	33
67466	95-1079000	04/01/1994	PACIFIC LIFE INS CO	NE	51,816	111,714
67466	95-1079000	12/05/1994	PACIFIC LIFE INS CO	NE	0	92
67466	95-1079000	04/01/1995	PACIFIC LIFE INS CO	NE	85,314	218,186
67466	95-1079000	06/23/1995	PACIFIC LIFE INS CO	NE	19,322	1,362
68195	62-0331200	01/01/1967	PROVIDENT LIFE & ACCIDENT INS CO	TN	6,593	23,247
68276	48-1024691	12/22/1995	EMPLOYERS REASSUR CORP	KS	0	197
68276	48-1024691	04/01/1996	EMPLOYERS REASSUR CORP	KS	0	26
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	0	1,256
68276	48-1024691	01/05/1998	EMPLOYERS REASSUR CORP	KS	0	2,663
68276	48-1024691	03/01/1998	EMPLOYERS REASSUR CORP	KS	0	8,844
68276	48-1024691	01/25/1999	EMPLOYERS REASSUR CORP	KS	48,128	2,792
68276	48-1024691	01/01/2001	EMPLOYERS REASSUR CORP	KS	26,061	57,901
68276	48-1024691	04/01/2001	EMPLOYERS REASSUR CORP	KS	24,284	7,077
68322	84-0467907	01/01/1982	GREAT W LIFE & ANN INS CO	CO	0	165
68322	84-0467907	01/01/1984	GREAT W LIFE & ANN INS CO	CO	0	5
68713	84-0499703	04/15/1985	SECURITY LIFE OF DENVER INS CO	CO	0	1,410
68713	84-0499703	01/01/1986	SECURITY LIFE OF DENVER INS CO	CO	31,598	74,330
68713	84-0499703	02/12/1988	SECURITY LIFE OF DENVER INS CO	CO	2,484	3,595
68713	84-0499703	01/01/1989	SECURITY LIFE OF DENVER INS CO	CO	0	1,192

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
68713	84-0499703	02/01/1991	SECURITY LIFE OF DENVER INS CO	CO	0	615
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INS CO	CO	0	1,132
68713	84-0499703	04/01/1994	SECURITY LIFE OF DENVER INS CO	CO	125,745	120,929
68713	84-0499703	12/05/1994	SECURITY LIFE OF DENVER INS CO	CO	0	341
68713	84-0499703	04/01/1995	SECURITY LIFE OF DENVER INS CO	CO	13,992	113,178
68713	84-0499703	06/23/1995	SECURITY LIFE OF DENVER INS CO	CO	60,500	2,588
68713	84-0499703	12/22/1995	SECURITY LIFE OF DENVER INS CO	CO	111,166	12,689
68713	84-0499703	02/14/1996	SECURITY LIFE OF DENVER INS CO	CO	0	74
68713	84-0499703	08/01/1996	SECURITY LIFE OF DENVER INS CO	CO	56,204	182,049
68713	84-0499703	08/01/1997	SECURITY LIFE OF DENVER INS CO	CO	130,971	22,505
68713	84-0499703	01/05/1998	SECURITY LIFE OF DENVER INS CO	CO	61,276	398,534
68713	84-0499703	01/25/1999	SECURITY LIFE OF DENVER INS CO	CO	780,528	1,137,428
68713	84-0499703	02/01/2001	SECURITY LIFE OF DENVER INS CO	CO	112,054	7,846
68713	84-0499703	07/01/2001	SECURITY LIFE OF DENVER INS CO	CO	43,326	97,736
68713	84-0499703	08/15/2001	SECURITY LIFE OF DENVER INS CO	CO	0	90,896
68713	84-0499703	02/04/2002	SECURITY LIFE OF DENVER INS CO	CO	1,379,897	958,718
68713	84-0499703	08/15/2002	SECURITY LIFE OF DENVER INS CO	CO	1,403,597	789,251
74900	63-0483783	02/01/2014	PARTNERRE LIFE REINS CO OF AMER	AR	0	42,805
80659	82-4533188	08/01/1983	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	8
80659	82-4533188	10/01/1983	US BUSINESS OF CANADA LIFE ASSUR CO	MI	16,995	27,712
80659	82-4533188	05/02/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	9
80659	82-4533188	07/01/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	418	32,234
80659	82-4533188	01/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	6,995	27,269
80659	82-4533188	04/15/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	958
80659	82-4533188	01/01/1986	US BUSINESS OF CANADA LIFE ASSUR CO	MI	2,751	6,305
80659	82-4533188	09/01/1989	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	1,061
80659	82-4533188	03/25/1998	US BUSINESS OF CANADA LIFE ASSUR CO	MI	1,464,107	119,779
80659	82-4533188	01/01/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	196,739	0
80659	82-4533188	02/04/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	1,060,071	718,688
80659	82-4533188	08/15/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	45,000	470,706
80659	82-4533188	03/01/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	29,068	204,269
80659	82-4533188	04/01/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	4,008,057	9,240,748
80659	82-4533188	04/01/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	21,250	184,263
80659	82-4533188	08/01/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	103,100
80659	82-4533188	08/15/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	526,704	348,801
80659	82-4533188	01/15/2007	US BUSINESS OF CANADA LIFE ASSUR CO	MI	648,562	1,106,317
80659	82-4533188	06/01/2007	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	58,816
80659	82-4533188	04/14/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	4,181
80659	82-4533188	09/01/2009	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	133,832
80659	82-4533188	11/01/2009	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	4,312
80659	82-4533188	01/21/2011	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	28,377
80659	82-4533188	02/01/2014	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	99,204
80659	82-4533188	10/01/2019	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	293,092
82627	06-0839705	11/15/1950	SWISS RE LIFE & HLTH AMER INC	MO	0	15
82627	06-0839705	09/01/1969	SWISS RE LIFE & HLTH AMER INC	MO	0	116
82627	06-0839705	01/01/1977	SWISS RE LIFE & HLTH AMER INC	MO	0	229
82627	06-0839705	01/01/1979	SWISS RE LIFE & HLTH AMER INC	MO	65,322	3,235
82627	06-0839705	01/15/1980	SWISS RE LIFE & HLTH AMER INC	MO	0	31,342
82627	06-0839705	04/14/1980	SWISS RE LIFE & HLTH AMER INC	MO	0	9
82627	06-0839705	07/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	0	30
82627	06-0839705	04/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	100,000	33
82627	06-0839705	06/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	0	92
82627	06-0839705	07/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	38,883	211,553
82627	06-0839705	01/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	0	859
82627	06-0839705	02/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	0	69
82627	06-0839705	05/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	0	4
82627	06-0839705	07/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	0	11
82627	06-0839705	09/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	234,470	74,844
82627	06-0839705	02/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	50,096	292
82627	06-0839705	04/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	17,636	335
82627	06-0839705	05/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	0	513
82627	06-0839705	05/15/1983	SWISS RE LIFE & HLTH AMER INC	MO	0	47
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	3,851	71,016
82627	06-0839705	07/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	114,505	11,959
82627	06-0839705	08/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	3,900	32,002
82627	06-0839705	01/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	697	19,424
82627	06-0839705	02/12/1988	SWISS RE LIFE & HLTH AMER INC	MO	0	8,988
82627	06-0839705	03/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	0	244
82627	06-0839705	01/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	0	7,878
82627	06-0839705	09/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	161,044	5,253,612
82627	06-0839705	01/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	0	1,009
82627	06-0839705	08/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	1,225,538	191,519
82627	06-0839705	01/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	161,044	9,172
82627	06-0839705	01/14/1991	SWISS RE LIFE & HLTH AMER INC	MO	0	165
82627	06-0839705	02/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	0	788
82627	06-0839705	05/14/1991	SWISS RE LIFE & HLTH AMER INC	MO	1,956,383	113,458
82627	06-0839705	05/31/1991	SWISS RE LIFE & HLTH AMER INC	MO	0	195,853
82627	06-0839705	04/01/1992	SWISS RE LIFE & HLTH AMER INC	MO	228,083	969,601
82627	06-0839705	10/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	2,940,372	171
82627	06-0839705	11/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	0	104
82627	06-0839705	04/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	85,625	214,782
82627	06-0839705	07/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	0	131,504
82627	06-0839705	12/05/1994	SWISS RE LIFE & HLTH AMER INC	MO	0	427
82627	06-0839705	03/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	0	15,215
82627	06-0839705	04/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	0	150,510
82627	06-0839705	06/23/1995	SWISS RE LIFE & HLTH AMER INC	MO	34,780	2,452
82627	06-0839705	12/22/1995	SWISS RE LIFE & HLTH AMER INC	MO	15,750	9,171
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	0	140
82627	06-0839705	02/14/1996	SWISS RE LIFE & HLTH AMER INC	MO	0	33
82627	06-0839705	04/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	22,045	46,166
82627	06-0839705	08/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	50,744	83,568
82627	06-0839705	06/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	0	375,871
82627	06-0839705	08/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	151,122	26,037
82627	06-0839705	01/02/1998	SWISS RE LIFE & HLTH AMER INC	MO	0	206,436
82627	06-0839705	01/05/1998	SWISS RE LIFE & HLTH AMER INC	MO	40,057	332,078
82627	06-0839705	03/25/1998	SWISS RE LIFE & HLTH AMER INC	MO	1,116,316	117,258
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	0	78
82627	06-0839705	03/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	301,981	0
82627	06-0839705	07/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	0	12
82627	06-0839705	01/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	0	249
82627	06-0839705	02/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	50,934	3,533
82627	06-0839705	08/15/2001	SWISS RE LIFE & HLTH AMER INC	MO	0	37,162
82627	06-0839705	01/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	0	20
82627	06-0839705	01/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	0	295
82627	06-0839705	04/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	0	3,770

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	01/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	16,250	16,889
82627	06-0839705	04/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	0	239
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	36,000	71,271
82627	06-0839705	05/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	0	189
82627	06-0839705	06/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	0	37,636
82627	06-0839705	07/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	0	5,241
82627	06-0839705	11/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	0	877
82627	06-0839705	01/01/2007	SWISS RE LIFE & HLTH AMER INC	MO	7,098	88,383
82627	06-0839705	01/15/2007	SWISS RE LIFE & HLTH AMER INC	MO	648,562	1,110,117
82627	06-0839705	06/01/2007	SWISS RE LIFE & HLTH AMER INC	MO	0	58,816
82627	06-0839705	04/14/2008	SWISS RE LIFE & HLTH AMER INC	MO	0	69,062
82627	06-0839705	07/01/2008	SWISS RE LIFE & HLTH AMER INC	MO	0	310
82627	06-0839705	10/01/2008	SWISS RE LIFE & HLTH AMER INC	MO	9,998	175,506
82627	06-0839705	03/15/2009	SWISS RE LIFE & HLTH AMER INC	MO	0	4,317
82627	06-0839705	09/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	0	257,130
82627	06-0839705	11/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	0	8,745
82627	06-0839705	11/01/2010	SWISS RE LIFE & HLTH AMER INC	MO	0	43,096
82627	06-0839705	01/21/2011	SWISS RE LIFE & HLTH AMER INC	MO	0	58,818
82627	06-0839705	07/01/2012	SWISS RE LIFE & HLTH AMER INC	MO	0	12,521
82627	06-0839705	07/01/2013	SWISS RE LIFE & HLTH AMER INC	MO	0	39,158
82627	06-0839705	02/01/2014	SWISS RE LIFE & HLTH AMER INC	MO	0	93,273
84824	04-6145677	01/01/1982	COMMONWEALTH ANN & LIFE INS CO	MA	0	165
84824	04-6145677	06/30/2011	COMMONWEALTH ANN & LIFE INS CO	MA	0	1,402
84824	04-6145677	11/06/2014	COMMONWEALTH ANN & LIFE INS CO	MA	0	238,121
84824	04-6145677	10/01/2015	COMMONWEALTH ANN & LIFE INS CO	MA	0	1,878
85472	13-2740556	02/17/1981	NATIONAL SECURITY LIFE & ANN CO	NY	0	67
85472	13-2740556	04/01/1984	NATIONAL SECURITY LIFE & ANN CO	NY	0	682
86258	13-2572994	05/01/1971	GENERAL RE LIFE CORP	CT	0	21
86258	13-2572994	01/01/1977	GENERAL RE LIFE CORP	CT	175,871	2,439
86258	13-2572994	07/01/1981	GENERAL RE LIFE CORP	CT	2,383	22,043
86258	13-2572994	05/01/1982	GENERAL RE LIFE CORP	CT	0	3
86258	13-2572994	06/01/1983	GENERAL RE LIFE CORP	CT	0	9
86258	13-2572994	07/01/1984	GENERAL RE LIFE CORP	CT	167	14,001
86258	13-2572994	12/01/1984	GENERAL RE LIFE CORP	CT	0	169
86258	13-2572994	01/01/1986	GENERAL RE LIFE CORP	CT	3,140	15,274
86258	13-2572994	04/01/1986	GENERAL RE LIFE CORP	CT	0	20
86258	13-2572994	05/01/1986	GENERAL RE LIFE CORP	CT	0	32
86258	13-2572994	03/15/1987	GENERAL RE LIFE CORP	CT	0	66
86258	13-2572994	01/01/1988	GENERAL RE LIFE CORP	CT	2,494	1,180
86258	13-2572994	02/12/1988	GENERAL RE LIFE CORP	CT	0	1,797
86258	13-2572994	01/01/1990	GENERAL RE LIFE CORP	CT	0	975
86258	13-2572994	04/01/1993	GENERAL RE LIFE CORP	CT	0	1,219
86258	13-2572994	03/01/1996	GENERAL RE LIFE CORP	CT	0	1,115
86258	13-2572994	04/21/1997	GENERAL RE LIFE CORP	CT	0	173
86258	13-2572994	05/01/1997	GENERAL RE LIFE CORP	CT	0	135
86258	13-2572994	02/01/1998	GENERAL RE LIFE CORP	CT	0	700
86258	13-2572994	07/01/2001	GENERAL RE LIFE CORP	CT	286,371	871,952
86258	13-2572994	04/01/2004	GENERAL RE LIFE CORP	CT	71,657	493,769
86258	13-2572994	10/02/2006	GENERAL RE LIFE CORP	CT	286,904	132,754
86258	13-2572994	04/14/2008	GENERAL RE LIFE CORP	CT	0	59,086
86258	13-2572994	09/01/2009	GENERAL RE LIFE CORP	CT	0	251,232
86258	13-2572994	11/01/2009	GENERAL RE LIFE CORP	CT	0	7,432
86258	13-2572994	01/21/2011	GENERAL RE LIFE CORP	CT	0	56,836
87017	62-1003368	10/01/1985	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	112
87017	62-1003368	08/01/1990	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	6,085
87017	62-1003368	05/14/1991	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	4,360
87017	62-1003368	02/01/1994	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	4,161,711
87017	62-1003368	04/01/1994	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	9,747
87017	62-1003368	12/05/1994	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	1,399
87017	62-1003368	01/01/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	84,736	31,984
87017	62-1003368	04/01/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	83,020
87017	62-1003368	04/03/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	240
87017	62-1003368	06/23/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	8,000	1,090
87017	62-1003368	12/22/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	4,766
87017	62-1003368	02/14/1996	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	92
87017	62-1003368	07/26/1996	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	2
87017	62-1003368	08/01/1996	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	134,201
87017	62-1003368	01/24/1997	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	242,250
87017	62-1003368	04/01/1997	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	1,734
87017	62-1003368	01/05/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	9,195,109	38,849
87017	62-1003368	01/31/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	58,997
87017	62-1003368	04/30/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	175,117	456,599
87017	62-1003368	01/25/1999	SCOR GLOBAL LIFE RE INS CO OF DE	DE	19,329	528,381
87017	62-1003368	04/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	8,002
87017	62-1003368	07/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	145,863
87017	62-1003368	02/01/2004	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	27,261
87017	62-1003368	01/01/2005	SCOR GLOBAL LIFE RE INS CO OF DE	DE	32,500	32,159
87017	62-1003368	07/01/2005	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	13,546
87017	62-1003368	06/01/2007	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	101,230
87572	23-2038295	01/01/2001	SCOTTISH RE US INC	DE	(1,563)	1,563
88099	75-1608507	07/01/1980	OPTIMUM RE INS CO	TX	0	9
88099	75-1608507	04/01/1983	OPTIMUM RE INS CO	TX	26,943	1,096
88340	59-2859797	01/01/1979	HANNOVER LIFE REASSUR CO OF AMER	FL	0	2
88340	59-2859797	07/01/1980	HANNOVER LIFE REASSUR CO OF AMER	FL	0	2
88340	59-2859797	07/01/1981	HANNOVER LIFE REASSUR CO OF AMER	FL	11,108	22,905
88340	59-2859797	08/01/1981	HANNOVER LIFE REASSUR CO OF AMER	FL	0	83
88340	59-2859797	01/01/1982	HANNOVER LIFE REASSUR CO OF AMER	FL	0	601
88340	59-2859797	03/01/1982	HANNOVER LIFE REASSUR CO OF AMER	FL	72,430	84,735
88340	59-2859797	05/01/1982	HANNOVER LIFE REASSUR CO OF AMER	FL	0	8
88340	59-2859797	09/01/1982	HANNOVER LIFE REASSUR CO OF AMER	FL	0	62
88340	59-2859797	05/01/1983	HANNOVER LIFE REASSUR CO OF AMER	FL	0	2,179
88340	59-2859797	01/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	0	4
88340	59-2859797	07/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	293	16,507
88340	59-2859797	04/15/1985	HANNOVER LIFE REASSUR CO OF AMER	FL	0	478
88340	59-2859797	03/15/1987	HANNOVER LIFE REASSUR CO OF AMER	FL	0	63
88340	59-2859797	01/01/1989	HANNOVER LIFE REASSUR CO OF AMER	FL	0	242
88340	59-2859797	09/01/1989	HANNOVER LIFE REASSUR CO OF AMER	FL	0	8,952
88340	59-2859797	05/31/1991	HANNOVER LIFE REASSUR CO OF AMER	FL	0	294,274
88340	59-2859797	07/01/1991	HANNOVER LIFE REASSUR CO OF AMER	FL	134,309	4,513
88340	59-2859797	11/01/1991	HANNOVER LIFE REASSUR CO OF AMER	FL	0	2,774
88340	59-2859797	10/01/1992	HANNOVER LIFE REASSUR CO OF AMER	FL	0	104,799
88340	59-2859797	04/01/1993	HANNOVER LIFE REASSUR CO OF AMER	FL	3,679,235	3,680
88340	59-2859797	10/01/1993	HANNOVER LIFE REASSUR CO OF AMER	FL	0	686
88340	59-2859797	11/01/1993	HANNOVER LIFE REASSUR CO OF AMER	FL	0	416
88340	59-2859797	12/05/1994	HANNOVER LIFE REASSUR CO OF AMER	FL	0	24,002

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
88340	59-2859797	04/01/1995	HANNOVER LIFE REASSUR CO OF AMER	FL	160,957	528,468
88340	59-2859797	04/03/1995	HANNOVER LIFE REASSUR CO OF AMER	FL	0	233
88340	59-2859797	07/26/1996	HANNOVER LIFE REASSUR CO OF AMER	FL	0	17
88340	59-2859797	01/24/1997	HANNOVER LIFE REASSUR CO OF AMER	FL	0	691,978
88340	59-2859797	04/01/1997	HANNOVER LIFE REASSUR CO OF AMER	FL	0	1,629
88340	59-2859797	10/27/1997	HANNOVER LIFE REASSUR CO OF AMER	FL	7,397	287,870
88340	59-2859797	01/31/1998	HANNOVER LIFE REASSUR CO OF AMER	FL	3,867	58,641
88340	59-2859797	01/25/1999	HANNOVER LIFE REASSUR CO OF AMER	FL	21,093,111	15,804
88340	59-2859797	08/01/1999	HANNOVER LIFE REASSUR CO OF AMER	FL	0	4
88340	59-2859797	01/03/2000	HANNOVER LIFE REASSUR CO OF AMER	FL	284,272	279,711
88340	59-2859797	02/01/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	0	20,497
88340	59-2859797	05/15/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	0	12,569
88340	59-2859797	07/01/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	0	9
88340	59-2859797	02/04/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	1,205,940	535,732
88340	59-2859797	05/01/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	786,752	186,959
88340	59-2859797	09/01/2003	HANNOVER LIFE REASSUR CO OF AMER	FL	31,567	17,764
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	0	13,566
88340	59-2859797	10/01/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	0	189,389
88340	59-2859797	01/15/2007	HANNOVER LIFE REASSUR CO OF AMER	FL	3,045,847	2,212,156
88340	59-2859797	06/01/2007	HANNOVER LIFE REASSUR CO OF AMER	FL	0	2,391,276
88340	59-2859797	04/14/2008	HANNOVER LIFE REASSUR CO OF AMER	FL	0	31,129
88340	59-2859797	10/01/2008	HANNOVER LIFE REASSUR CO OF AMER	FL	4,999	88,350
88340	59-2859797	03/15/2009	HANNOVER LIFE REASSUR CO OF AMER	FL	0	2,142
88340	59-2859797	09/01/2009	HANNOVER LIFE REASSUR CO OF AMER	FL	0	185,338
88340	59-2859797	11/01/2009	HANNOVER LIFE REASSUR CO OF AMER	FL	0	6,018
88340	59-2859797	11/01/2010	HANNOVER LIFE REASSUR CO OF AMER	FL	0	19,896
88340	59-2859797	01/21/2011	HANNOVER LIFE REASSUR CO OF AMER	FL	0	42,627
88340	59-2859797	07/01/2012	HANNOVER LIFE REASSUR CO OF AMER	FL	0	11,199
88340	59-2859797	02/01/2014	HANNOVER LIFE REASSUR CO OF AMER	FL	0	30,182
91111	86-0383263	06/05/1997	M&T LIFE INS CO	AZ	0	8
93572	43-1235868	12/29/0200	RGA REINS CO	MO	0	37,929
93572	43-1235868	01/01/1979	RGA REINS CO	MO	0	2
93572	43-1235868	01/01/1982	RGA REINS CO	MO	0	1,980
93572	43-1235868	07/01/1984	RGA REINS CO	MO	836	64,516
93572	43-1235868	12/01/1984	RGA REINS CO	MO	0	573
93572	43-1235868	01/01/1985	RGA REINS CO	MO	36,769	47,798
93572	43-1235868	04/15/1985	RGA REINS CO	MO	0	1,879
93572	43-1235868	01/01/1986	RGA REINS CO	MO	13,954	28,913
93572	43-1235868	04/01/1986	RGA REINS CO	MO	0	17
93572	43-1235868	02/12/1988	RGA REINS CO	MO	0	7,190
93572	43-1235868	01/01/1989	RGA REINS CO	MO	67,154	5,472
93572	43-1235868	01/01/1990	RGA REINS CO	MO	0	107
93572	43-1235868	08/01/1990	RGA REINS CO	MO	0	12,971
93572	43-1235868	01/01/1991	RGA REINS CO	MO	80,522	4,884
93572	43-1235868	05/31/1991	RGA REINS CO	MO	0	97,926
93572	43-1235868	11/01/1991	RGA REINS CO	MO	0	2,081
93572	43-1235868	05/01/1992	RGA REINS CO	MO	0	38
93572	43-1235868	10/01/1992	RGA REINS CO	MO	0	51,101
93572	43-1235868	04/01/1993	RGA REINS CO	MO	399,947	1,675
93572	43-1235868	10/01/1993	RGA REINS CO	MO	0	624
93572	43-1235868	11/01/1993	RGA REINS CO	MO	0	208
93572	43-1235868	04/01/1994	RGA REINS CO	MO	80,510	77,568
93572	43-1235868	12/05/1994	RGA REINS CO	MO	0	7,811
93572	43-1235868	04/01/1995	RGA REINS CO	MO	40,240	168,392
93572	43-1235868	06/23/1995	RGA REINS CO	MO	3,864	272
93572	43-1235868	12/22/1995	RGA REINS CO	MO	17,787	2,807
93572	43-1235868	07/26/1996	RGA REINS CO	MO	0	4
93572	43-1235868	08/01/1996	RGA REINS CO	MO	15,031	41,117
93572	43-1235868	01/24/1997	RGA REINS CO	MO	0	450,611
93572	43-1235868	04/01/1997	RGA REINS CO	MO	0	3,218
93572	43-1235868	01/05/1998	RGA REINS CO	MO	25,035	184,788
93572	43-1235868	02/01/1998	RGA REINS CO	MO	0	281
93572	43-1235868	01/25/1999	RGA REINS CO	MO	347,430	2,054,338
93572	43-1235868	06/01/1999	RGA REINS CO	MO	0	5,561
93572	43-1235868	08/01/1999	RGA REINS CO	MO	0	4
93572	43-1235868	01/01/2000	RGA REINS CO	MO	0	2,306
93572	43-1235868	01/03/2000	RGA REINS CO	MO	341,151	161,757
93572	43-1235868	04/01/2000	RGA REINS CO	MO	0	363
93572	43-1235868	02/01/2001	RGA REINS CO	MO	198,965	417,959
93572	43-1235868	04/01/2001	RGA REINS CO	MO	0	1,094
93572	43-1235868	05/15/2001	RGA REINS CO	MO	0	18,689
93572	43-1235868	07/01/2001	RGA REINS CO	MO	0	4
93572	43-1235868	08/15/2001	RGA REINS CO	MO	0	44,520
93572	43-1235868	09/01/2001	RGA REINS CO	MO	383,265	672,073
93572	43-1235868	02/04/2002	RGA REINS CO	MO	7,307,390	514,905
93572	43-1235868	05/01/2002	RGA REINS CO	MO	0	55,960
93572	43-1235868	01/01/2003	RGA REINS CO	MO	360,000	1,117,196
93572	43-1235868	02/18/2003	RGA REINS CO	MO	1,561,714	1,886,345
93572	43-1235868	03/01/2003	RGA REINS CO	MO	0	538
93572	43-1235868	04/01/2003	RGA REINS CO	MO	0	3,034
93572	43-1235868	06/01/2003	RGA REINS CO	MO	69,827	280,516
93572	43-1235868	08/01/2003	RGA REINS CO	MO	0	400,030
93572	43-1235868	09/01/2003	RGA REINS CO	MO	188,736	208,314
93572	43-1235868	01/01/2004	RGA REINS CO	MO	10,336,567	20,497,153
93572	43-1235868	04/01/2004	RGA REINS CO	MO	6,120,709	1,389,338
93572	43-1235868	01/19/2005	RGA REINS CO	MO	34,953	500,303
93572	43-1235868	03/01/2005	RGA REINS CO	MO	0	351
93572	43-1235868	04/01/2005	RGA REINS CO	MO	468,156	794,907
93572	43-1235868	08/01/2005	RGA REINS CO	MO	0	343,156
93572	43-1235868	08/15/2005	RGA REINS CO	MO	3,626,692	1,702,769
93572	43-1235868	01/01/2006	RGA REINS CO	MO	0	8,195
93572	43-1235868	02/15/2006	RGA REINS CO	MO	0	70,157
93572	43-1235868	05/01/2006	RGA REINS CO	MO	0	23,149
93572	43-1235868	06/01/2006	RGA REINS CO	MO	155,093	362,611
93572	43-1235868	10/01/2006	RGA REINS CO	MO	0	171,467
93572	43-1235868	10/02/2006	RGA REINS CO	MO	32,053	54,880
93572	43-1235868	11/01/2006	RGA REINS CO	MO	161,886	288,404
93572	43-1235868	01/01/2007	RGA REINS CO	MO	367,501	326,091
93572	43-1235868	01/15/2007	RGA REINS CO	MO	4,568,768	3,193,216
93572	43-1235868	06/01/2007	RGA REINS CO	MO	0	147,169
93572	43-1235868	08/01/2007	RGA REINS CO	MO	0	1,700
93572	43-1235868	04/01/2008	RGA REINS CO	MO	0	158
93572	43-1235868	04/14/2008	RGA REINS CO	MO	0	122,456
93572	43-1235868	06/01/2008	RGA REINS CO	MO	0	16
93572	43-1235868	07/01/2008	RGA REINS CO	MO	36,154	178,985

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	09/01/2008	RGA REINS CO	MO	0	9,818
93572	43-1235868	10/01/2008	RGA REINS CO	MO	24,995	436,163
93572	43-1235868	03/15/2009	RGA REINS CO	MO	0	11,177
93572	43-1235868	11/01/2010	RGA REINS CO	MO	0	100,218
93572	43-1235868	07/01/2012	RGA REINS CO	MO	0	24,711
93572	43-1235868	02/01/2014	RGA REINS CO	MO	0	80,751
93572	43-1235868	01/01/2019	RGA REINS CO	MO	0	5,494
93572	43-1235868	10/01/2019	RGA REINS CO	MO	0	650,058
97071	13-3126819	02/01/1982	SCOR GLOBAL LIFE USA REINS CO	DE	0	106
97071	13-3126819	12/01/1984	SCOR GLOBAL LIFE USA REINS CO	DE	0	113
97071	13-3126819	09/01/1987	SCOR GLOBAL LIFE USA REINS CO	DE	0	56
97071	13-3126819	01/01/1989	SCOR GLOBAL LIFE USA REINS CO	DE	0	356
97071	13-3126819	01/01/1991	SCOR GLOBAL LIFE USA REINS CO	DE	0	30
97071	13-3126819	04/01/1993	SCOR GLOBAL LIFE USA REINS CO	DE	0	1,219
97071	13-3126819	01/01/1997	SCOR GLOBAL LIFE USA REINS CO	DE	0	10,344
97071	13-3126819	04/01/1999	SCOR GLOBAL LIFE USA REINS CO	DE	0	187
97071	13-3126819	06/01/1999	SCOR GLOBAL LIFE USA REINS CO	DE	0	7
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	0	2,339
97071	13-3126819	01/03/2000	SCOR GLOBAL LIFE USA REINS CO	DE	6,638	11,834
97071	13-3126819	04/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	0	363
97071	13-3126819	01/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	0	87,244
97071	13-3126819	02/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	101,866	7,065
97071	13-3126819	04/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	0	1,402,160
97071	13-3126819	08/15/2001	SCOR GLOBAL LIFE USA REINS CO	DE	0	148,400
97071	13-3126819	02/04/2002	SCOR GLOBAL LIFE USA REINS CO	DE	16,650	125,983
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	65,958	594,450
97071	13-3126819	02/01/2004	SCOR GLOBAL LIFE USA REINS CO	DE	0	72,534
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINS CO	DE	11,129	44,869
97071	13-3126819	04/01/2005	SCOR GLOBAL LIFE USA REINS CO	DE	12,500	173,484
97071	13-3126819	07/01/2005	SCOR GLOBAL LIFE USA REINS CO	DE	0	7,213
97071	13-3126819	04/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	0	1,821
0899999. Life and Annuity - U.S. Non-Affiliates					131,160,894	648,026,258
00000	AA-0040101	08/01/2008	PROGRESSIVE INS LTD	VGB	0	253
00000	AA-0051886	10/31/1999	DAVELLY REINS LTD	TCA	0	211,667
00000	AA-0054100	03/01/2009	MEMBER AUTO SERVICE CAS REINS LTD	TCA	0	19
00000	AA-0054806	08/01/2008	ICBA CREDIT LIFE REINS CO LTD	TCA	0	135
00000	AA-1580095	08/01/2005	THE TOA REINS CO LTD	JPN	22,500	24,976
00000	AA-1580095	06/01/2006	THE TOA REINS CO LTD	JPN	88,141	13,953
00000	AA-1930053	02/01/2000	HANNOVER LIFE RE OF AUSTRALASIA LTD	AUS	0	76,579
00000	AA-3190228	06/30/1983	TRADERS INS LTD	BMU	0	108
00000	AA-3191332	01/01/2017	SOMERSET REINS LTD	BMU	0	110,681
00000	AA-3191521	12/31/2021	WILTON RE OVERSEAS LTD	BMU	0	23,549,011
00000	AA-0000000	01/01/2015	Boss Re SPC	CYM	0	(19,954)
00000	AA-0000000	01/01/2016	Boss Re SPC	CYM	0	(35,418)
0999999. Life and Annuity - Non-U.S. Non-Affiliates					110,641	23,932,010
1099999. Total Life and Annuity - Non-Affiliates					131,271,535	671,958,268
1199999. Total Life and Annuity					131,824,404	755,672,812
1499999. Total Accident and Health - U.S. Affiliates					0	0
00000	AA-3190773	08/09/2011	TRANSAMERICA INTL RE (BERMUDA) LTD	BMU	0	147,828
1599999. Accident and Health - Non-U.S. Affiliates - Captive					0	147,828
1799999. Total Accident and Health - Non-U.S. Affiliates					0	147,828
1899999. Total Accident and Health - Affiliates					0	147,828
00000	86-0368943	08/01/2008	SPECTRUM INSURANCE COMPANY	AZ	0	13
00000	AA-9995056	07/01/1993	AMERICAN LONG TERM CARE REINS GRP	NY	0	61,948,983
00000	AA-9995106	10/01/1998	WORKERS COMP ALTERNATIVE FACILITY	MA	(388)	15,425
00000	AA-9995114	10/01/1997	COMP RE FACILITY	PA	2,946	2,958
15613	27-2782836	01/01/2012	MG INS CO	AZ	(187,979)	0
20443	36-2114545	10/01/1998	CONTINENTAL CAS CO	IL	0	8,743
22039	13-2673100	01/01/1994	GENERAL REINS CORP	DE	0	955,680
22667	95-2371728	07/01/2007	ACE AMER INS CO	PA	7,474	0
23876	36-3347420	01/01/1993	MAPFRE INS CO	NJ	0	1,553,127
26921	22-2005057	07/01/2007	EVEREST REINS CO	DE	142,015	0
38776	13-2997499	10/01/2018	SIRIUSPOINT AMER INS CO	NY	0	8,301,949
39217	22-2311816	01/01/1996	QBE INS CORP	PA	0	110,981
42374	74-2195939	10/01/1998	HOUSTON CAS CO	TX	126,229	9,881
60895	35-0145825	01/01/1995	AMERICAN UNITED LIFE INS CO	IN	0	1,102,766
62235	01-0278678	09/01/1999	UNUM LIFE INS CO OF AMER	ME	0	529
63967	74-0651020	01/01/1994	GOVERNMENT PERSONNEL MUT LIFE INS	TX	0	1,001
64246	13-5123390	01/01/1997	GUARDIAN LIFE INS CO OF AMER	NY	0	80,894
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	0	12,477,945
65838	01-0233346	01/01/1990	JOHN HANCOCK LIFE INS CO USA	MI	0	137,639
65838	01-0233346	01/01/1996	JOHN HANCOCK LIFE INS CO USA	MI	0	1,346,879
65838	01-0233346	01/01/1997	JOHN HANCOCK LIFE INS CO USA	MI	0	(275,531)
66087	62-0724538	01/01/1995	MID WEST NATL LIFE INS CO OF TN	TX	0	422
66087	62-0724538	05/01/2004	MID WEST NATL LIFE INS CO OF TN	TX	0	335
66168	41-0417830	08/01/1995	MINNESOTA LIFE INS CO	MN	0	134
66168	41-0417830	01/01/1997	MINNESOTA LIFE INS CO	MN	0	3,848
66168	41-0417830	01/01/1998	MINNESOTA LIFE INS CO	MN	0	1,838
66346	58-0828824	04/01/2007	MUNICH AMER REASSUR CO	GA	45,000	9,876
66915	13-5582869	01/01/1991	NEW YORK LIFE	NY	0	563,133
67105	41-0451140	01/01/1994	ING RELIASTAR LIFE INS CO	MN	0	546,032
67539	72-0281240	10/01/1996	PAN AMER LIFE INS CO	LA	5,193	4,094
67814	06-0493340	01/01/1991	NASSAU LIFE INS CO	NY	0	415,186
68276	48-1024691	05/01/1989	EMPLOYERS REASSUR CORP	KS	0	12,216
68381	36-0883760	01/01/1991	RELIANCE STANDARD LIFE INS CO	IL	0	269,646
69140	04-1867050	01/01/1992	FIRST ALLMERICA FIN LIFE INS CO	MA	0	337,880
79413	36-2739571	03/21/2005	UNITEDHEALTHCARE INS CO	CT	0	12,439
79413	36-2739571	02/01/2006	UNITEDHEALTHCARE INS CO	CT	0	164,605
80802	38-1082080	01/01/2021	US BR SUN LIFE ASSUR CO OF CANADA	MI	0	342,195
82627	06-0839705	01/01/1992	SWISS RE LIFE & HLTH AMER INC	MO	0	2,307,670
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	0	35,001
86258	13-2572994	10/01/1998	GENERAL RE LIFE CORP	CT	(284,707)	64,561
87017	62-1003368	01/01/1991	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	397,727
87017	62-1003368	01/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	188,641
88340	59-2859797	01/01/1993	HANNOVER LIFE REASSUR CO OF AMER	FL	0	1,292,950
93505	06-1207332	01/01/1991	TALCOTT RESOLUTION INTL LIFE REAS	CT	0	97,489
93572	43-1235868	01/01/1991	RGA REINS CO	MO	0	2,103,235
1999999. Accident and Health - U.S. Non-Affiliates					(144,217)	96,951,015
00000	AA-0040101	08/01/2008	PROGRESSIVE INS LTD	VGB	0	934
00000	AA-0050982	01/01/1995	UNITED GRP REINS INC	TCA	0	632
00000	AA-0054806	08/01/2008	ICBA CREDIT LIFE REINS CO LTD	TCA	0	670
00000	AA-1120049	07/01/2009	CATLIN INS CO (UK) LTD	GBR	55,916	0
00000	AA-1120055	06/01/2009	LLOYD'S SYNDICATE NUMBER 3623	GBR	47,928	0
00000	AA-1126033	05/01/1999	LLOYD'S SYNDICATE NUMBER 33	GBR	0	10,174

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-1126435	10/01/1998	LLOYD'S SYNDICATE NUMBER 435	GBR	0	17
00000	AA-1126510	07/01/2007	LLOYD'S SYNDICATE NUMBER 510	GBR	127,809	0
00000	AA-1126570	10/01/1998	LLOYD'S SYNDICATE NUMBER 570	GBR	0	5
00000	AA-1126590	10/01/1998	LLOYD'S SYNDICATE NUMBER 590	GBR	0	4
00000	AA-1126991	10/01/1998	LLOYD'S SYNDICATE NUMBER 991	GBR	0	1
00000	AA-1127223	10/01/1998	LLOYD'S SYNDICATE NUMBER 1223	GBR	0	2
00000	AA-1128020	07/01/2007	LLOYD'S SYNDICATE NUMBER 2020	GBR	223,665	0
00000	AA-1128591	10/01/1998	LLOYD'S SYNDICATE NUMBER 2591	GBR	0	3
00000	AA-1340145	01/01/2004	GENERAL REINS AG	DEU	0	274
00000	AA-3190172	10/01/1997	HOUSTON REINS CO LTD	BMU	(192)	7,074
00000	AA-3190228	06/30/1983	TRADERS INS LTD	BMU	0	454
00000	AA-3191321	10/01/2018	SIRIUS BERMUDA INS CO LTD	BMU	296,292	452,148
00000	AA-3770049	10/01/2009	ALPINE IND LTD	CYM	0	28,800
2099999. Accident and Health - Non-U.S. Non-Affiliates					751,418	501,192
2199999. Total Accident and Health - Non-Affiliates					607,201	97,452,207
2299999. Total Accident and Health					607,201	97,600,035
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					131,569,546	821,420,709
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					862,059	31,852,138
9999999 Totals - Life, Annuity and Accident and Health					132,431,605	853,272,847

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
12864	20-5927773	12/30/2005	LIICA RE II INC	VT	CO/I	AXXX	0	632,053,377	687,487,207	5,239,442	16,576,645	59,746,094	0	0
12864	20-5927773	12/31/2006	LIICA RE II INC	VT	CO/I	AXXX	0	1,398,930,134	1,471,934,510	9,877,541	0	0	0	0
15549	47-1026613	09/30/2011	TLIC OAKBROOK REINS INC	IA	COFW/G	XXXL	93,685,352	5,867,404	5,581,071	1,338	0	0	0	0
15549	47-1026613	09/30/2011	TLIC OAKBROOK REINS INC	IA	COFW/I	XXXL	67,388,346,438	2,950,851,240	3,034,517,793	150,066,302	763,024,581	819,166,143	0	1,113,115,023
15549	47-1026613	06/30/2014	TLIC OAKBROOK REINS INC	IA	COFW/I	XXXL	52,442,024,033	2,022,176,015	1,956,776,555	150,980,523	196,882,045	207,039,570	0	522,776,886
15633	47-1703149	06/30/2014	IRONWOOD RE CORP	HI	YRT/I	OL	2,261,348,785	11,086,123	11,978,807	6,526,651	0	0	0	0
15633	47-1703149	10/01/2014	IRONWOOD RE CORP	HI	CO/G	OL	1,261,005,842	377,156,320	394,472,879	29,920,993	73,265,601	77,309,721	0	266,541,344
15633	47-1703149	10/01/2014	IRONWOOD RE CORP	HI	CO/I	OL	5,151,824,380	978,464,105	951,613,401	53,045,843	140,384,388	146,258,617	0	591,796,838
16032	81-3715574	09/30/2016	TLIC WATERTREE REINS INC	IA	COFW/I	XXXL	65,127,792,745	1,699,937,619	1,564,448,867	170,327,772	168,972,230	168,972,230	0	469,337,522
16815	85-1028131	06/30/2020	TRANSAMERICA PACIFIC RE INC	VT	CO/I	AXXX	0	2,255,960,325	2,202,169,117	67,135,015	101,578,870	110,847,474	0	0
0199999. General Account - Authorized U.S. Affiliates - Captive							193,726,027,575	12,332,482,662	12,280,980,207	643,121,420	1,460,684,360	1,589,339,849	0	2,963,567,613
70688	36-6071399	01/01/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	418,750	1,440	2,296	6,660	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							418,750	1,440	2,296	6,660	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							193,726,446,325	12,332,484,102	12,280,982,503	643,128,080	1,460,684,360	1,589,339,849	0	2,963,567,613
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							193,726,446,325	12,332,484,102	12,280,982,503	643,128,080	1,460,684,360	1,589,339,849	0	2,963,567,613
60895	35-0145825	06/01/1981	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL	12,000	0	8,214	45	0	0	0	0
60895	35-0145825	07/01/1984	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL	1,852,660	49,350	44,989	43,346	0	0	0	0
60895	35-0145825	01/25/1999	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL	2,469,516,698	23,657,806	23,001,445	4,591,370	0	0	0	0
60895	35-0145825	01/25/1999	AMERICAN UNITED LIFE INS CO	IN	CO/I	XXXL	10,843,750	420,008	494,303	29,912	0	0	0	0
60895	35-0145825	02/04/2002	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL	0	0	0	39	0	0	0	0
60895	35-0145825	02/04/2002	AMERICAN UNITED LIFE INS CO	IN	CO/I	XXXL	164,027,761	2,221,731	7,461,646	667,910	0	0	0	0
60895	35-0145825	07/01/2007	AMERICAN UNITED LIFE INS CO	IN	CO/G	FA	0	308,370,837	330,847,072	1,976,445	0	0	0	0
60895	35-0145825	07/01/2007	AMERICAN UNITED LIFE INS CO	IN	CO/I	FA	0	13,850,268	14,520,038	42,317	0	0	0	0
61395	87-0115120	01/01/1980	BENEFICIAL LIFE INS CO	UT	YRT/I	OL	9,900	128	114	56	0	0	0	0
61395	87-0115120	05/01/1982	BENEFICIAL LIFE INS CO	UT	YRT/I	OL	50,000	563	516	1,756	0	0	0	0
61492	44-0188050	12/16/2011	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	FA	0	303,225,426	377,266,514	113,338	0	0	0	0
61689	42-0175020	02/17/1997	ATHENE ANN & LIFE CO	IA	CO/I	OL	33,676,613	276,809	280,484	207,789	0	0	0	0
61689	42-0175020	02/17/1997	ATHENE ANN & LIFE CO	IA	CO/I	XXXL	31,800	0	115	159	0	0	0	0
62345	47-0766667	07/01/1980	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	8,000	971	880	825	0	0	0	0
62345	47-0766667	07/01/1981	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	13,623,503	715,173	743,980	422,579	0	0	0	0
62345	47-0766667	07/01/1981	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	XXXL	2,500	0	489	11	0	0	0	0
62345	47-0766667	05/01/1982	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	5,250,000	433,850	384,775	214,069	0	0	0	0
62345	47-0766667	05/01/1982	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	3,000,000	0	0	161,885	0	0	0	0
62345	47-0766667	12/01/1982	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	921,125	3,905	5,553	(7,242)	0	0	0	0
62345	47-0766667	07/01/1984	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	14,826,218	421,072	393,162	411,699	0	0	0	0
62345	47-0766667	01/01/1986	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	9,153,418	165,092	158,753	143,487	0	0	0	0
62345	47-0766667	11/19/1987	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	649,000	884	788	1,119	0	0	0	0
62345	47-0766667	02/12/1988	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	1,831,487	52,048	58,839	33,684	0	0	0	0
62345	47-0766667	01/01/1991	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	33,655,746	2,112,235	2,088,710	1,120,419	0	0	0	0
62345	47-0766667	02/01/1991	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	1,390,000	56,078	80,365	(2,249)	0	0	0	0
62345	47-0766667	02/01/1991	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	XXXL	200,000	88,172	16,756	21,500	0	0	0	0
62345	47-0766667	05/31/1991	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	5,425,000	142,612	349,241	(44,911)	0	0	0	0
62345	47-0766667	07/01/1991	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	1,712,900	18,113	42,839	33,669	0	0	0	0
62345	47-0766667	07/01/1991	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	4,578,164	282,540	300,317	242,454	0	0	0	0
62345	47-0766667	10/01/1992	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	12,999,274	400,062	370,504	226,851	0	0	0	0
62345	47-0766667	04/01/1993	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	2,596,570	224,732	266,811	210,038	0	0	0	0
62345	47-0766667	10/01/1993	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	518,741	7,627	7,074	7,389	0	0	0	0
62345	47-0766667	11/01/1993	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	314,357	4,534	4,210	3,468	0	0	0	0
62345	47-0766667	04/01/1994	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	3,439,181	90,768	87,954	52,529	0	0	0	0
62345	47-0766667	04/01/1994	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	XXXL	10,200	125	362	76	0	0	0	0
62345	47-0766667	12/05/1994	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	206,595	2,415	2,326	2,268	0	0	0	0
62345	47-0766667	12/05/1994	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	XXXL	0	0	107	0	0	0	0	0
62345	47-0766667	04/01/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	1,743,549	34,999	36,897	24,679	0	0	0	0
62345	47-0766667	04/01/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	XXXL	0	0	58	0	0	0	0	0
62345	47-0766667	04/01/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	6,139,131	336,994	328,657	197,894	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
62345	47-0766667	06/23/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	3,592,746	97,660	96,871	64,812	0	0	0	0
62345	47-0766667	12/22/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	3,611,991	55,683	63,793	48,602	0	0	0	0
62345	47-0766667	12/22/1995	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	XXXL	120,000	4,059	5,931	527	0	0	0	0
62345	47-0766667	02/14/1996	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	69,000	1,893	1,751	990	0	0	0	0
62345	47-0766667	02/14/1996	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	XXXL	20,000	677	778	310	0	0	0	0
62345	47-0766667	07/26/1996	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	12,500	5	5	3	0	0	0	0
62345	47-0766667	08/01/1996	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	30,562,975	415,517	504,103	380,953	0	0	0	0
62345	47-0766667	08/01/1996	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	XXXL	1,097,640	38,718	50,190	3,114	0	0	0	0
62345	47-0766667	01/05/1998	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	OL	11,321,640	525,903	495,314	311,232	0	0	0	0
62345	47-0766667	01/05/1998	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	CO/I	XXXL	67,500	4,373	19,718	152	0	0	0	0
62944	13-5570651	07/01/1980	EQUITABLE FINANCIAL LIFE INS CO	NY	CO/I	OL	52,500	6,371	5,776	5,417	0	0	0	0
62944	13-5570651	05/01/1982	EQUITABLE FINANCIAL LIFE INS CO	NY	YRT/I	OL	45,000	506	464	1,580	0	0	0	0
62944	13-5570651	10/01/1982	EQUITABLE FINANCIAL LIFE INS CO	NY	YRT/I	OL	449,500	27,118	26,811	0	0	0	0	0
62944	13-5570651	07/01/1984	EQUITABLE FINANCIAL LIFE INS CO	NY	CO/I	OL	25,688,806	724,491	677,512	728,486	0	0	0	0
62944	13-5570651	01/01/1985	EQUITABLE FINANCIAL LIFE INS CO	NY	CO/I	OL	32,469,367	1,570,367	1,623,807	982,607	0	0	0	0
62944	13-5570651	01/01/1985	EQUITABLE FINANCIAL LIFE INS CO	NY	CO/I	XXXL	7,695	0	1,080	65	0	0	0	0
62944	13-5570651	04/15/1985	EQUITABLE FINANCIAL LIFE INS CO	NY	CO/I	OL	5,487,833	90,808	93,790	92,134	0	0	0	0
62944	13-5570651	01/01/1986	EQUITABLE FINANCIAL LIFE INS CO	NY	CO/I	OL	18,388,662	316,551	307,293	277,645	0	0	0	0
62944	13-5570651	03/15/1987	EQUITABLE FINANCIAL LIFE INS CO	NY	YRT/I	OL	381,962	8,846	8,502	2,265	0	0	0	0
64688	75-6020048	02/01/2001	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	19,227,431	631,276	918,404	428,096	0	0	0	0
64688	75-6020048	02/04/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	5,125,000	20,491	118,243	78,056	0	0	0	0
64688	75-6020048	02/04/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	2,375,000	40,819	134,986	91,105	0	0	0	0
64688	75-6020048	02/04/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	13,349,731	78,340	4,382,539	(1,576,833)	0	0	0	0
64688	75-6020048	04/01/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	478,516,036	203,278	199,218	1,772,465	0	0	0	0
64688	75-6020048	08/15/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	48,059,413	2,059,236	2,132,623	120,542	0	0	0	0
64688	75-6020048	08/15/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	896,810,038	67,322,660	63,135,570	1,378,016	0	0	0	0
64688	75-6020048	03/01/2004	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	0	0	5,696,432	0	0	0	0	0
64688	75-6020048	04/01/2004	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	0	2,428	0	1,606	0	0	0	0
64688	75-6020048	04/01/2004	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	350,383,752	40,891,430	47,516,445	53,821,753	0	0	0	0
64688	75-6020048	04/01/2005	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	0	0	15,974	422	0	0	0	0
64688	75-6020048	04/01/2005	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	622,357,232	8,262,542	2,378,842	4,717,386	0	0	0	0
64688	75-6020048	08/15/2005	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	257,696,537	21,616,930	23,964,412	26,965,734	0	0	0	0
64688	75-6020048	04/01/2006	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	0	0	2,143	880	0	0	0	0
64688	75-6020048	04/01/2006	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	13,058,546	42,103	44,385	66,079	0	0	0	0
64688	75-6020048	06/01/2006	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/G	OL	2,275,227	6,733	4,811	6,098	0	0	0	0
64688	75-6020048	06/01/2006	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	411,843,738	1,762,629	1,300,182	1,508,098	0	0	0	0
64688	75-6020048	10/02/2006	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	1,874,262	21,929	46,193	58,101	0	0	0	0
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/G	OL	2,453,804	6,980	5,376	4,896	0	0	0	0
64688	75-6020048	01/01/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	315,310,818	1,289,255	1,008,211	1,180,464	0	0	0	0
64688	75-6020048	01/15/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	156,574,672	8,784,152	9,223,697	10,607,286	0	0	0	0
64688	75-6020048	06/01/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	272,550,047	1,936,367	1,925,509	1,741,204	0	0	0	0
64688	75-6020048	05/01/2010	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	0	0	2,409,979	(914,874)	0	0	0	0
64688	75-6020048	07/01/2010	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/G	OL	521,000	1,728	1,567	1,047	0	0	0	0
64688	75-6020048	07/01/2010	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	237,250,154	1,124,981	984,068	902,579	0	0	0	0
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	5,514,807,797	92,106,000	101,691,868	24,994,945	0	0	0	0
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	143,632,919,367	3,487,065,411	3,966,363,305	197,699,891	0	0	0	0
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXLO	6,538,187	74,437	0	902	0	0	0	0
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	MCO/I	OL	31,594,452	0	141,986	258,399	0	0	18,082,863	0
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	MCO/I	XXXL	5,275,647	0	0	445,341	0	0	714,817	0
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	4,365,075,022	77,897,012	144,304,484	58,221,173	0	0	0	0
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL	0	0	0	103,167	0	0	0	0
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXLO	50,338,364,911	96,035,856	122,551,563	485,395,457	0	0	0	0
64688	75-6020048	07/01/2012	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	36,890,000	264,571	237,074	147,640	0	0	0	0
64688	75-6020048	01/01/2017	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/G	OL	0	0	0	39,533	0	0	0	0
64688	75-6020048	10/01/2017	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	3,001,112,239	65,207,693	76,014,692	8,402,334	0	0	0	0
64688	75-6020048	10/01/2017	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	21,577,670,867	323,419,176	386,668,158	23,793,623	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
64688	75-6020048	10/01/2017	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXLO	0	1,511	0	58	0	0	0	0
64688	75-6020048	10/01/2017	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXLO	1,704,218	34,607	60,357	(1,916)	0	0	0	0
64688	75-6020048	07/01/2018	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	747,668,140	3,883,035	3,640,028	1,035,729	0	0	0	0
64688	75-6020048	07/01/2018	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	6,727,878,691	169,869,098	241,859,743	13,274,817	0	0	0	0
64688	75-6020048	07/01/2018	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL	0	0	0	(6,653)	0	0	0	0
65676	35-0472300	07/01/1942	LINCOLN NATL LIFE INS CO	IN	MCO/I	OL	0	0	47,638	0	0	0	0	0
65676	35-0472300	09/01/1960	LINCOLN NATL LIFE INS CO	IN	CO/G	OL	0	5,680	8,149	647	0	0	0	0
65676	35-0472300	09/01/1960	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	0	42,205	55,902	5,410	0	0	0	0
65676	35-0472300	04/06/1961	LINCOLN NATL LIFE INS CO	IN	MCO/I	OL	75,000	42,594	0	1,100	0	0	7,572	0
65676	35-0472300	03/23/1967	LINCOLN NATL LIFE INS CO	IN	MCO/I	OL	0	0	0	0	0	0	6,932	0
65676	35-0472300	10/16/1978	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	3,569,247	32,050	550,874	164,003	0	0	0	0
65676	35-0472300	02/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/G	OL	0	4,205	5,054	9,026	0	0	0	0
65676	35-0472300	02/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	ADB	0	0	573	0	0	0	0	0
65676	35-0472300	02/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	0	683	683	808	0	0	0	0
65676	35-0472300	07/01/1980	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	39,500	4,793	4,346	4,076	0	0	0	0
65676	35-0472300	02/01/1982	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	366,670	80,794	69,632	20,618	0	0	0	0
65676	35-0472300	08/01/1982	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	553,500	14,928	13,838	35,190	0	0	0	0
65676	35-0472300	08/01/1987	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	100,000	4,862	4,476	0	0	0	0	0
65676	35-0472300	02/12/1988	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	1,886,802	52,761	59,552	34,403	0	0	0	0
65676	35-0472300	01/01/1989	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	4,153,586	129,800	143,167	100,757	0	0	0	0
65676	35-0472300	12/22/1995	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	4,874,072	72,595	88,713	58,403	0	0	0	0
65676	35-0472300	12/22/1995	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	240,000	8,117	11,862	1,054	0	0	0	0
65676	35-0472300	02/14/1996	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	120,750	3,313	3,065	1,718	0	0	0	0
65676	35-0472300	02/14/1996	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	35,000	1,184	1,361	542	0	0	0	0
65676	35-0472300	08/01/1996	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	28,899,717	356,785	468,202	365,201	0	0	0	0
65676	35-0472300	08/01/1996	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	1,275,660	54,310	62,453	4,115	0	0	0	0
65676	35-0472300	01/24/1997	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	0	(16)	0	0	0	0
65676	35-0472300	08/01/1997	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	57,101,413	620,072	611,523	116,819	0	0	0	0
65676	35-0472300	08/01/1997	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	319,000	25,325	28,672	584	0	0	0	0
65676	35-0472300	10/01/1997	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	241,785,429	2,599,951	3,023,314	810,030	0	0	0	0
65676	35-0472300	10/01/1997	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	881,250	75,071	84,487	3,157	0	0	0	0
65676	35-0472300	01/05/1998	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	61,563,572	680,020	697,384	229,470	0	0	0	0
65676	35-0472300	01/05/1998	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	448,375	22,779	25,055	585	0	0	0	0
65676	35-0472300	01/25/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	39,007,632	2,290,335	2,189,618	1,082,048	0	0	0	0
65676	35-0472300	01/25/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	380,000	5,419	9,963	664	0	0	0	0
65676	35-0472300	01/25/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	0	(9)	0	0	0	0
65676	35-0472300	06/01/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	0	40	4	12	0	0	0	0
65676	35-0472300	06/01/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	0	0	1,439	1,149	0	0	0	0
65676	35-0472300	06/01/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	0	0	6,113	4,739	0	0	0	0
65676	35-0472300	06/01/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	31,357,894	257,288	133,850	144,746	0	0	0	0
65676	35-0472300	01/01/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	0	0	988	569	0	0	0	0
65676	35-0472300	01/01/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	12,477,070	94,879	57,333	64,631	0	0	0	0
65676	35-0472300	04/01/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	0	0	231	152	0	0	0	0
65676	35-0472300	04/01/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,920,848	11,929	8,932	10,028	0	0	0	0
65676	35-0472300	07/01/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	106,509	69	64	683	0	0	0	0
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	733,179	7,066	4,987	46,646	0	0	0	0
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	82,456,925	3,181,593	3,788,158	540,178	0	0	0	0
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	538,617	5,878	5,698	18,260	0	0	0	0
65676	35-0472300	02/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	0	0	0	(138)	0	0	0	0
65676	35-0472300	04/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	1,953,374	19,005	17,419	17,184	0	0	0	0
65676	35-0472300	07/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	2,363,107	78,651	83,927	31,493	0	0	0	0
65676	35-0472300	07/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	30,902,668	794,219	920,814	172,409	0	0	0	0
65676	35-0472300	07/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	432,016	1,966	1,947	9,099	0	0	0	0
65676	35-0472300	07/01/2004	LINCOLN NATL LIFE INS CO	IN	CO/G	OL	9,125,000	0	0	68,519	0	0	0	0
65722	63-0343428	10/01/1978	LOYAL AMER LIFE INS CO	OH	CO/I	OL	988,854	660,075	673,986	17,153	0	0	0	0
65781	39-0990296	09/01/2007	MADISON NATL LIFE INS CO INC	WI	YRT/G	OL	520,700	3,495	2,959	4,793	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65838	01-0233346	06/30/1988	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	VA	0	0	0	1,939	0	0	0	0
65838	01-0233346	06/01/1994	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	VA	0	216,660	238,936	102,830	0	0	0	0
65838	01-0233346	10/01/1995	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	VA	0	3,603,608	4,378,860	166,480	0	0	0	0
65838	01-0233346	05/01/1997	JOHN HANCOCK LIFE INS CO USA	MI	YRT/I	VA	0	37,995,778	47,866,808	183,024	0	0	0	0
65838	01-0233346	07/28/2006	John Hancock Life Ins Co USA	MI	YRT/I	XXXLO	0	0	0	(1,632,605)	0	0	0	0
65838	01-0233346	11/18/2008	John Hancock Life Ins Co USA	MI	YRT/I	XXXLO	0	0	0	18,035	0	0	0	0
65870	13-1004640	01/01/1979	MANHATTAN LIFE INS CO	NY	YRT/I	OL	6,930	90	80	39	0	0	0	0
65870	13-1004640	01/01/1982	MANHATTAN LIFE INS CO	NY	YRT/I	OL	400,000	16,715	14,595	17,763	0	0	0	0
66087	62-0724538	01/01/1995	MID WEST NATL LIFE INS CO OF TN	TX	CO/G	OL	0	120	183	0	0	0	0	0
66133	41-1760577	01/19/2005	WILTON REASSUR CO	MN	CO/I	OL	126,973,424	3,027,211	3,730,262	254,159	0	0	0	0
66133	41-1760577	01/19/2005	WILTON REASSUR CO	MN	CO/I	XXXL	118,593,120	2,641,280	3,368,416	220,521	0	0	0	0
66133	41-1760577	01/19/2005	WILTON REASSUR CO	MN	YRT/I	OL	6,777,250	63,644	92,377	89,298	0	0	0	0
66133	41-1760577	04/01/2005	WILTON REASSUR CO	MN	CO/I	OL	0	0	15,974	422	0	0	0	0
66133	41-1760577	04/01/2005	WILTON REASSUR CO	MN	YRT/I	OL	295,604,594	1,856,562	1,773,246	1,628,782	0	0	0	0
66133	41-1760577	08/15/2005	WILTON REASSUR CO	MN	YRT/I	OL	228,788,663	17,009,287	18,055,133	15,409,649	0	0	0	0
66133	41-1760577	10/01/2006	WILTON REASSUR CO	MN	YRT/I	OL	11,186,640	263,538	301,068	218,250	0	0	0	0
66133	41-1760577	04/01/2017	WILTON REASSUR CO	MN	CO/I	OA	0	4,764,620,306	4,880,406,016	0	0	0	0	0
66133	41-1760577	04/01/2017	WILTON REASSUR CO	MN	CO/I	OL	14,665,378,896	4,180,596,563	4,172,373,862	(6,438,157)	0	0	0	0
66133	41-1760577	12/31/2020	WILTON REASSUR CO	MN	CO/I	XXXL	10,721,444,364	427,285,070	436,218,274	26,463,114	0	0	0	0
66133	41-1760577	07/01/2023	WILTON REASSUR CO	MN	CO/I	AXXX	4,965,924,877	1,505,658,383	0	924,577,616	0	0	0	0
66168	41-0417830	01/01/1998	MINNESOTA LIFE INS CO	MN	CO/G	OL	657,803	28,152	28,483	(432)	0	0	0	0
66168	41-0417830	01/01/1998	MINNESOTA LIFE INS CO	MN	CO/I	OL	0	9,861	11,480	(344)	0	0	0	0
66346	58-0828824	10/16/1978	MUNICH AMER REASSUR CO	GA	CO/I	OL	0	0	14,737	5,464	0	0	0	0
66346	58-0828824	01/01/1979	MUNICH AMER REASSUR CO	GA	CO/I	OL	1,144,677	9,308	191,348	60,519	0	0	0	0
66346	58-0828824	01/01/1980	MUNICH AMER REASSUR CO	GA	YRT/I	OL	456,225	6,141	7,019	5,795	0	0	0	0
66346	58-0828824	02/17/1981	MUNICH AMER REASSUR CO	GA	YRT/I	OL	4,719,003	47,599	85,510	91,422	0	0	0	0
66346	58-0828824	01/01/1982	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,000,000	41,787	37,334	46,038	0	0	0	0
66346	58-0828824	04/15/1985	MUNICH AMER REASSUR CO	GA	CO/I	OL	1,183,335	18,932	19,316	18,574	0	0	0	0
66346	58-0828824	10/01/1985	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	2,179	6,028	0	0	0	0
66346	58-0828824	01/01/1986	MUNICH AMER REASSUR CO	GA	CO/I	OL	11,766,772	405,502	392,791	285,261	0	0	0	0
66346	58-0828824	01/01/1986	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	1,410	0	159	15	0	0	0	0
66346	58-0828824	03/15/1987	MUNICH AMER REASSUR CO	GA	YRT/I	OL	190,981	4,423	4,251	1,132	0	0	0	0
66346	58-0828824	02/12/1988	MUNICH AMER REASSUR CO	GA	CO/I	OL	1,886,812	52,291	59,247	33,897	0	0	0	0
66346	58-0828824	01/01/1989	MUNICH AMER REASSUR CO	GA	CO/I	OL	14,126,543	725,272	866,062	346,229	0	0	0	0
66346	58-0828824	01/01/1989	MUNICH AMER REASSUR CO	GA	YRT/I	OL	7,216,958	383,046	405,379	311,421	0	0	0	0
66346	58-0828824	01/01/1990	MUNICH AMER REASSUR CO	GA	CO/I	OL	3,196,675	292,983	268,069	160,033	0	0	0	0
66346	58-0828824	01/01/1990	MUNICH AMER REASSUR CO	GA	YRT/I	OL	322,819	5,572	5,511	4,802	0	0	0	0
66346	58-0828824	02/01/1991	MUNICH AMER REASSUR CO	GA	CO/I	OL	1,737,500	70,195	100,545	(1,587)	0	0	0	0
66346	58-0828824	02/01/1991	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	250,000	110,216	20,945	26,875	0	0	0	0
66346	58-0828824	11/01/1991	MUNICH AMER REASSUR CO	GA	YRT/I	OL	6,221,650	257,889	252,483	181,566	0	0	0	0
66346	58-0828824	05/01/1992	MUNICH AMER REASSUR CO	GA	YRT/I	OL	329,979	13,738	12,082	12,512	0	0	0	0
66346	58-0828824	10/01/1992	MUNICH AMER REASSUR CO	GA	YRT/I	OL	15,330,985	475,289	438,532	374,915	0	0	0	0
66346	58-0828824	04/01/1993	MUNICH AMER REASSUR CO	GA	YRT/I	OL	6,243,142	539,075	1,680,850	507,508	0	0	0	0
66346	58-0828824	10/01/1993	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,537,482	15,396	14,281	15,705	0	0	0	0
66346	58-0828824	11/01/1993	MUNICH AMER REASSUR CO	GA	YRT/I	OL	628,714	9,068	8,419	6,937	0	0	0	0
66346	58-0828824	04/01/1994	MUNICH AMER REASSUR CO	GA	CO/I	OL	38,452,346	935,749	911,740	542,190	0	0	0	0
66346	58-0828824	04/01/1994	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	112,200	1,373	3,977	822	0	0	0	0
66346	58-0828824	04/01/1994	MUNICH AMER REASSUR CO	GA	YRT/I	OL	3,370,000	93,964	93,145	65,008	0	0	0	0
66346	58-0828824	12/05/1994	MUNICH AMER REASSUR CO	GA	CO/I	OL	1,140,374	27,641	31,902	14,146	0	0	0	0
66346	58-0828824	12/05/1994	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	0	0	284	0	0	0	0	0
66346	58-0828824	12/05/1994	MUNICH AMER REASSUR CO	GA	YRT/I	OL	4,245,302	53,667	79,104	66,913	0	0	0	0
66346	58-0828824	04/01/1995	MUNICH AMER REASSUR CO	GA	CO/I	OL	10,345,925	223,800	232,358	157,192	0	0	0	0
66346	58-0828824	04/01/1995	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	0	0	369	(2)	0	0	0	0
66346	58-0828824	04/01/1995	MUNICH AMER REASSUR CO	GA	YRT/I	OL	32,404,155	1,136,577	1,220,256	581,168	0	0	0	0
66346	58-0828824	06/23/1995	MUNICH AMER REASSUR CO	GA	CO/I	OL	9,784,661	266,464	262,915	153,471	0	0	0	0
66346	58-0828824	12/22/1995	MUNICH AMER REASSUR CO	GA	CO/I	OL	13,853,127	203,466	230,199	163,608	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	12/22/1995	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	570,000	18,784	28,403	1,706	0	0	0	0
66346	58-0828824	02/14/1996	MUNICH AMER REASSUR CO	GA	CO/I	OL	207,000	5,679	5,254	2,865	0	0	0	0
66346	58-0828824	02/14/1996	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	60,000	2,030	2,333	930	0	0	0	0
66346	58-0828824	07/26/1996	MUNICH AMER REASSUR CO	GA	YRT/I	OL	25,000	10	10	7	0	0	0	0
66346	58-0828824	08/01/1996	MUNICH AMER REASSUR CO	GA	CO/I	OL	53,773,172	776,255	894,171	685,932	0	0	0	0
66346	58-0828824	08/01/1996	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	1,947,870	67,998	88,610	5,468	0	0	0	0
66346	58-0828824	01/24/1997	MUNICH AMER REASSUR CO	GA	YRT/I	OL	3,082,759	164,146	240,351	113,795	0	0	0	0
66346	58-0828824	04/01/1997	MUNICH AMER REASSUR CO	GA	YRT/I	OL	6,117,496	543,231	479,075	221,619	0	0	0	0
66346	58-0828824	08/01/1997	MUNICH AMER REASSUR CO	GA	CO/I	OL	57,351,413	623,910	615,009	117,296	0	0	0	0
66346	58-0828824	08/01/1997	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	319,000	25,325	28,672	579	0	0	0	0
66346	58-0828824	10/27/1997	MUNICH AMER REASSUR CO	GA	CO/I	OL	0	0	0	1,065	0	0	0	0
66346	58-0828824	10/27/1997	MUNICH AMER REASSUR CO	GA	YRT/I	OL	43,642,532	1,741,989	1,075,856	721,162	0	0	0	0
66346	58-0828824	01/01/1998	MUNICH AMER REASSUR CO	GA	YRT/I	OL	89,301,225	757,324	865,305	873,593	0	0	0	0
66346	58-0828824	01/05/1998	MUNICH AMER REASSUR CO	GA	CO/I	OL	554,812,804	5,885,906	6,147,334	1,772,890	0	0	0	0
66346	58-0828824	01/05/1998	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	3,793,375	204,335	238,786	4,447	0	0	0	0
66346	58-0828824	01/31/1998	MUNICH AMER REASSUR CO	GA	CO/I	OL	0	0	0	256	0	0	0	0
66346	58-0828824	01/31/1998	MUNICH AMER REASSUR CO	GA	YRT/I	OL	27,747,852	1,482,238	1,814,912	546,810	0	0	0	0
66346	58-0828824	04/30/1998	MUNICH AMER REASSUR CO	GA	YRT/I	OL	390,380,887	21,006,308	20,694,164	6,035,742	0	0	0	0
66346	58-0828824	06/01/1998	MUNICH AMER REASSUR CO	GA	CO/I	OL	237,500	1,199	1,088	5,097	0	0	0	0
66346	58-0828824	06/01/1998	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,845,000	5,075	5,914	11,665	0	0	0	0
66346	58-0828824	01/25/1999	MUNICH AMER REASSUR CO	GA	CO/I	OL	3,151,750,686	34,373,916	33,524,430	9,691,226	0	0	0	0
66346	58-0828824	01/25/1999	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	13,978,381	528,594	623,875	40,555	0	0	0	0
66346	58-0828824	01/25/1999	MUNICH AMER REASSUR CO	GA	YRT/I	OL	73,826,662	2,814,697	3,083,441	1,062,630	0	0	0	0
66346	58-0828824	08/01/1999	MUNICH AMER REASSUR CO	GA	YRT/I	OL	22,500	67	62	40	0	0	0	0
66346	58-0828824	01/03/2000	MUNICH AMER REASSUR CO	GA	CO/I	OL	0	0	80,125	1,466	0	0	0	0
66346	58-0828824	01/03/2000	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	0	0	43,603	1,759	0	0	0	0
66346	58-0828824	01/03/2000	MUNICH AMER REASSUR CO	GA	YRT/I	OL	352,853,697	5,682,748	5,593,792	4,059,837	0	0	0	0
66346	58-0828824	11/01/2000	MUNICH AMER REASSUR CO	GA	OTH/I	OL	249,161	349,698	368,371	79,461	0	0	0	0
66346	58-0828824	11/15/2000	MUNICH AMER REASSUR CO	GA	YRT/I	OL	296,672,362	417,243	369,395	3,891,296	0	0	0	0
66346	58-0828824	01/01/2001	MUNICH AMER REASSUR CO	GA	CO/I	OL	504,824	5,323	5,500	5,819	0	0	0	0
66346	58-0828824	01/01/2001	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	71,238,832	3,290,743	3,736,963	601,341	0	0	0	0
66346	58-0828824	01/01/2001	MUNICH AMER REASSUR CO	GA	YRT/I	OL	29,250	266	244	199	0	0	0	0
66346	58-0828824	02/01/2001	MUNICH AMER REASSUR CO	GA	CO/I	OL	13,590,285	176,380	183,009	171,254	0	0	0	0
66346	58-0828824	02/01/2001	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	18,750,311	194,613	239,055	268,338	0	0	0	0
66346	58-0828824	02/01/2001	MUNICH AMER REASSUR CO	GA	YRT/I	OL	3,298,975	68,295	107,313	99,365	0	0	0	0
66346	58-0828824	04/01/2001	MUNICH AMER REASSUR CO	GA	CO/I	OL	135,000	1,826	1,656	1,029	0	0	0	0
66346	58-0828824	04/01/2001	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	36,859,289	1,662,814	1,804,389	357,100	0	0	0	0
66346	58-0828824	05/15/2001	MUNICH AMER REASSUR CO	GA	CO/I	OL	0	5,016	4,219	912	0	0	0	0
66346	58-0828824	05/15/2001	MUNICH AMER REASSUR CO	GA	YRT/I	OL	33,157,798	627,672	583,292	236,353	0	0	0	0
66346	58-0828824	07/01/2001	MUNICH AMER REASSUR CO	GA	YRT/I	OL	75,000	198	0	444	0	0	0	0
66346	58-0828824	08/15/2001	MUNICH AMER REASSUR CO	GA	CO/I	OL	15,397,775	265,478	246,739	222,103	0	0	0	0
66346	58-0828824	08/15/2001	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	13,808,587	220,293	292,768	204,468	0	0	0	0
66346	58-0828824	02/04/2002	MUNICH AMER REASSUR CO	GA	CO/I	OL	367,491,317	4,569,577	5,800,823	2,485,894	0	0	0	0
66346	58-0828824	02/04/2002	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	2,764,401,110	32,083,889	78,370,052	8,476,673	0	0	0	0
66346	58-0828824	02/04/2002	MUNICH AMER REASSUR CO	GA	YRT/I	OL	281,618,036	3,580,577	4,088,280	3,251,906	0	0	0	0
66346	58-0828824	05/01/2002	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	0	563	0	0	0	0
66346	58-0828824	07/01/2002	MUNICH AMER REASSUR CO	GA	YRT/I	OL	186,415	154	1,997	6,511	0	0	0	0
66346	58-0828824	08/15/2002	MUNICH AMER REASSUR CO	GA	CO/I	OL	59,357,394	2,565,624	2,657,990	143,758	0	0	0	0
66346	58-0828824	08/15/2002	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	1,125,756,297	84,038,244	80,047,475	1,738,621	0	0	0	0
66346	58-0828824	02/18/2003	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	0	158	0	0	0	0
66346	58-0828824	06/01/2003	MUNICH AMER REASSUR CO	GA	CO/G	AXXX	0	14	1	2	0	0	0	0
66346	58-0828824	06/01/2003	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	0	4,318	413	983	0	0	0	0
66346	58-0828824	06/01/2003	MUNICH AMER REASSUR CO	GA	YRT/G	OL	240,476	2,822	2,557	1,883	0	0	0	0
66346	58-0828824	06/01/2003	MUNICH AMER REASSUR CO	GA	YRT/I	OL	34,227,126	258,483	254,778	171,323	0	0	0	0
66346	58-0828824	08/01/2003	MUNICH AMER REASSUR CO	GA	CO/I	OL	0	0	0	323	0	0	0	0
66346	58-0828824	08/01/2003	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	27,270	172	1,195	58	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	08/01/2003	MUNICH AMER REASSUR CO	GA	YRT/I	OL	91,449,053	3,176,826	3,392,923	1,084,005	0	0	0	0
66346	58-0828824	09/01/2003	MUNICH AMER REASSUR CO	GA	YRT/G	OL	109,226	275	259	333	0	0	0	0
66346	58-0828824	09/01/2003	MUNICH AMER REASSUR CO	GA	YRT/I	OL	482,448,162	1,113,145	1,397,880	1,606,134	0	0	0	0
66346	58-0828824	01/01/2004	MUNICH AMER REASSUR CO	GA	YRT/I	OL	5,677,501	19,658	19,504	20,446	0	0	0	0
66346	58-0828824	02/01/2004	MUNICH AMER REASSUR CO	GA	CO/G	AXXX	0	257	23	58	0	0	0	0
66346	58-0828824	02/01/2004	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	0	20,355	1,828	4,179	0	0	0	0
66346	58-0828824	02/01/2004	MUNICH AMER REASSUR CO	GA	CO/I	OL	596,602	4,360	4,442	5,107	0	0	0	0
66346	58-0828824	02/01/2004	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	156,436,894	4,583,968	5,875,710	693,999	0	0	0	0
66346	58-0828824	02/01/2004	MUNICH AMER REASSUR CO	GA	YRT/G	OL	3,035,899	15,229	16,058	10,402	0	0	0	0
66346	58-0828824	02/01/2004	MUNICH AMER REASSUR CO	GA	YRT/I	OL	157,564,292	1,063,384	1,055,043	750,180	0	0	0	0
66346	58-0828824	04/01/2004	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	0	(23,709)	0	0	0	0
66346	58-0828824	01/01/2005	MUNICH AMER REASSUR CO	GA	CO/I	OL	154,699	1,593	3,200	955	0	0	0	0
66346	58-0828824	01/01/2005	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	52,341,925	1,707,212	2,130,746	232,518	0	0	0	0
66346	58-0828824	01/01/2005	MUNICH AMER REASSUR CO	GA	YRT/G	OL	0	0	7,529	0	0	0	0	0
66346	58-0828824	01/01/2005	MUNICH AMER REASSUR CO	GA	YRT/I	OL	2,089,440	7,282	5,042	4,633	0	0	0	0
66346	58-0828824	01/19/2005	MUNICH AMER REASSUR CO	GA	YRT/I	OL	228,101,185	592,474	710,490	690,474	0	0	0	0
66346	58-0828824	03/01/2005	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,353,600	11,922	11,202	11,798	0	0	0	0
66346	58-0828824	04/01/2005	MUNICH AMER REASSUR CO	GA	CO/I	OL	0	0	39,935	1,055	0	0	0	0
66346	58-0828824	04/01/2005	MUNICH AMER REASSUR CO	GA	YRT/I	OL	740,320,342	4,522,440	4,318,569	4,049,841	0	0	0	0
66346	58-0828824	08/01/2005	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	0	0	4,790	2,935	0	0	0	0
66346	58-0828824	08/01/2005	MUNICH AMER REASSUR CO	GA	YRT/G	OL	94,500	179	164	116	0	0	0	0
66346	58-0828824	08/01/2005	MUNICH AMER REASSUR CO	GA	YRT/I	OL	181,496,871	763,617	526,999	536,036	0	0	0	0
66346	58-0828824	08/15/2005	MUNICH AMER REASSUR CO	GA	YRT/I	OL	0	0	0	6,370	0	0	0	0
66346	58-0828824	01/01/2006	MUNICH AMER REASSUR CO	GA	CO/G	AXXX	0	9	1	2	0	0	0	0
66346	58-0828824	01/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	0	10,703	925	2,329	0	0	0	0
66346	58-0828824	01/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	0	0	195	43	0	0	0	0
66346	58-0828824	01/01/2006	MUNICH AMER REASSUR CO	GA	YRT/G	OL	242,872	3,414	3,117	2,617	0	0	0	0
66346	58-0828824	01/01/2006	MUNICH AMER REASSUR CO	GA	YRT/I	OL	72,897,283	380,553	377,302	278,353	0	0	0	0
66346	58-0828824	02/15/2006	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	0	0	2	(5)	0	0	0	0
66346	58-0828824	02/15/2006	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	0	0	20,264	5,973	0	0	0	0
66346	58-0828824	02/15/2006	MUNICH AMER REASSUR CO	GA	YRT/I	OL	135,235,009	841,253	2,136,402	622,412	0	0	0	0
66346	58-0828824	04/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	0	0	1,607	660	0	0	0	0
66346	58-0828824	04/01/2006	MUNICH AMER REASSUR CO	GA	YRT/I	OL	11,583,760	42,775	43,510	68,313	0	0	0	0
66346	58-0828824	05/01/2006	MUNICH AMER REASSUR CO	GA	YRT/I	OL	99,650,675	440,310	420,684	336,961	0	0	0	0
66346	58-0828824	06/01/2006	MUNICH AMER REASSUR CO	GA	YRT/G	OL	1,516,819	4,489	3,207	3,832	0	0	0	0
66346	58-0828824	06/01/2006	MUNICH AMER REASSUR CO	GA	YRT/I	OL	274,039,150	1,172,374	864,336	951,791	0	0	0	0
66346	58-0828824	07/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	OL	197,664	6,548	5,340	2,701	0	0	0	0
66346	58-0828824	07/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	11,820,480	396,840	425,767	52,910	0	0	0	0
66346	58-0828824	10/01/2006	MUNICH AMER REASSUR CO	GA	CO/G	AXXX	0	77	6	12	0	0	0	0
66346	58-0828824	10/01/2006	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	0	5,061	469	1,161	0	0	0	0
66346	58-0828824	10/01/2006	MUNICH AMER REASSUR CO	GA	YRT/G	OL	703,016	3,472	3,465	2,555	0	0	0	0
66346	58-0828824	10/01/2006	MUNICH AMER REASSUR CO	GA	YRT/I	OL	74,874,265	461,622	470,701	326,558	0	0	0	0
66346	58-0828824	11/01/2006	MUNICH AMER REASSUR CO	GA	YRT/I	OL	451,335,113	803,437	959,846	1,398,580	0	0	0	0
66346	58-0828824	01/01/2007	MUNICH AMER REASSUR CO	GA	YRT/G	OL	1,635,506	4,652	3,583	3,019	0	0	0	0
66346	58-0828824	01/01/2007	MUNICH AMER REASSUR CO	GA	YRT/I	OL	210,819,646	863,272	672,874	748,526	0	0	0	0
66346	58-0828824	01/15/2007	MUNICH AMER REASSUR CO	GA	YRT/I	OL	101,453,208	4,458,985	4,673,598	6,377,822	0	0	0	0
66346	58-0828824	06/01/2007	MUNICH AMER REASSUR CO	GA	YRT/I	OL	141,311,289	1,100,771	962,755	1,033,740	0	0	0	0
66346	58-0828824	04/14/2008	MUNICH AMER REASSUR CO	GA	YRT/I	OL	177,377,584	876,454	922,769	756,234	0	0	0	0
66346	58-0828824	07/01/2008	MUNICH AMER REASSUR CO	GA	CO/G	AXXX	0	27	2	7	0	0	0	0
66346	58-0828824	07/01/2008	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	0	1,384	120	452	0	0	0	0
66346	58-0828824	07/01/2008	MUNICH AMER REASSUR CO	GA	YRT/G	OL	149,910	575	527	413	0	0	0	0
66346	58-0828824	07/01/2008	MUNICH AMER REASSUR CO	GA	YRT/I	OL	157,992,746	626,123	599,350	476,647	0	0	0	0
66346	58-0828824	09/01/2008	MUNICH AMER REASSUR CO	GA	YRT/G	OL	737,493	2,441	2,274	2,212	0	0	0	0
66346	58-0828824	09/01/2008	MUNICH AMER REASSUR CO	GA	YRT/I	OL	20,471,620	48,169	45,534	50,207	0	0	0	0
66346	58-0828824	09/01/2009	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,417,282,984	4,694,822	4,944,834	3,853,955	0	0	0	0
66346	58-0828824	11/01/2009	MUNICH AMER REASSUR CO	GA	YRT/G	OL	1,400,000	8,424	3,444	5,483	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	11/01/2009	MUNICH AMER REASSUR CO	GA	YRT/I	OL	67,577,928	281,707	254,388	151,673	0	0	0	0
66346	58-0828824	01/21/2011	MUNICH AMER REASSUR CO	GA	YRT/I	OL	308,816,827	1,178,521	1,290,001	899,924	0	0	0	0
66346	58-0828824	10/01/2019	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,213,841,163	198,451	1,132,256	833,030	0	0	0	0
67466	95-1079000	07/01/1980	PACIFIC LIFE INS CO	NE	CO/I	OL	0	0	2,888	(1,442)	0	0	0	0
67466	95-1079000	07/01/1981	PACIFIC LIFE INS CO	NE	CO/I	OL	32,050	0	5,722,086	(833,645)	0	0	0	0
67466	95-1079000	07/01/1981	PACIFIC LIFE INS CO	NE	CO/I	XXXL	0	0	2,507	(96)	0	0	0	0
67466	95-1079000	01/01/1982	PACIFIC LIFE INS CO	NE	YRT/I	OL	2,701,970	109,856	97,006	141,099	0	0	0	0
67466	95-1079000	05/01/1982	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	1,893	200	0	0	0	0
67466	95-1079000	09/01/1982	PACIFIC LIFE INS CO	NE	CO/I	OL	0	0	3,268	0	0	0	0	0
67466	95-1079000	10/01/1982	PACIFIC LIFE INS CO	NE	YRT/I	OL	103,500	1,165	16,641	3,635	0	0	0	0
67466	95-1079000	07/01/1984	PACIFIC LIFE INS CO	NE	CO/I	OL	42,971	460	776,669	(223,793)	0	0	0	0
67466	95-1079000	07/01/1984	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	156,248	(31,639)	0	0	0	0
67466	95-1079000	04/15/1985	PACIFIC LIFE INS CO	NE	CO/I	OL	5,917,477	94,631	96,597	92,982	0	0	0	0
67466	95-1079000	01/01/1986	PACIFIC LIFE INS CO	NE	CO/I	OL	0	0	362,398	(112,249)	0	0	0	0
67466	95-1079000	01/01/1986	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	0	(2,480)	0	0	0	0
67466	95-1079000	05/07/1986	PACIFIC LIFE INS CO	NE	CO/I	OL	0	0	93,445	(12,443)	0	0	0	0
67466	95-1079000	02/12/1988	PACIFIC LIFE INS CO	NE	CO/I	OL	0	0	296,759	(62,315)	0	0	0	0
67466	95-1079000	07/01/1988	PACIFIC LIFE INS CO	NE	CO/I	OL	0	0	249,992	(3,217)	0	0	0	0
67466	95-1079000	01/01/1989	PACIFIC LIFE INS CO	NE	CO/I	OL	0	0	277,500	(17,393)	0	0	0	0
67466	95-1079000	01/01/1991	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	772,870	(279,187)	0	0	0	0
67466	95-1079000	05/14/1991	PACIFIC LIFE INS CO	NE	YRT/I	OL	6,500,000	81,897	70,937	57,227	0	0	0	0
67466	95-1079000	07/01/1991	PACIFIC LIFE INS CO	NE	YRT/I	OL	98,862	1,348	13,552	(3,246)	0	0	0	0
67466	95-1079000	11/01/1991	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	417,987	(85,969)	0	0	0	0
67466	95-1079000	10/01/1992	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	86,932	(18,935)	0	0	0	0
67466	95-1079000	04/01/1993	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	1,667,282	(235,996)	0	0	0	0
67466	95-1079000	10/01/1993	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	28,296	(4,274)	0	0	0	0
67466	95-1079000	11/01/1993	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	16,838	(3,797)	0	0	0	0
67466	95-1079000	04/01/1994	PACIFIC LIFE INS CO	NE	CO/I	OL	26,098,138	627,085	612,755	384,641	0	0	0	0
67466	95-1079000	04/01/1994	PACIFIC LIFE INS CO	NE	CO/I	XXXL	76,500	936	2,711	573	0	0	0	0
67466	95-1079000	12/05/1994	PACIFIC LIFE INS CO	NE	CO/I	OL	279,550	3,163	19,455	131	0	0	0	0
67466	95-1079000	12/05/1994	PACIFIC LIFE INS CO	NE	CO/I	XXXL	0	0	118	0	0	0	0	0
67466	95-1079000	12/05/1994	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	63,398	(23,496)	0	0	0	0
67466	95-1079000	04/01/1995	PACIFIC LIFE INS CO	NE	CO/I	OL	7,733,645	168,821	173,923	126,856	0	0	0	0
67466	95-1079000	04/01/1995	PACIFIC LIFE INS CO	NE	CO/I	XXXL	0	0	272	(1)	0	0	0	0
67466	95-1079000	04/01/1995	PACIFIC LIFE INS CO	NE	YRT/I	OL	17,959,020	350,023	937,948	37,444	0	0	0	0
67466	95-1079000	04/03/1995	PACIFIC LIFE INS CO	NE	CO/I	OL	0	0	0	(44)	0	0	0	0
67466	95-1079000	04/03/1995	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	18,286	(2,766)	0	0	0	0
67466	95-1079000	06/23/1995	PACIFIC LIFE INS CO	NE	CO/I	OL	4,076,941	111,572	109,743	73,492	0	0	0	0
67466	95-1079000	07/26/1996	PACIFIC LIFE INS CO	NE	YRT/I	OL	0	0	10	0	0	0	0	0
68195	62-0331200	01/01/1967	PROVIDENT LIFE & ACCIDENT INS CO	TN	CO/I	OL	747,548	558,006	581,153	12,746	0	0	0	0
68276	48-1024691	12/22/1995	EMPLOYERS REASSUR CORP	KS	CO/I	OL	550,330	6,286	17,192	6,293	0	0	0	0
68276	48-1024691	12/22/1995	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	45,000	2,263	1,878	1,395	0	0	0	0
68276	48-1024691	04/01/1996	EMPLOYERS REASSUR CORP	KS	CO/I	OL	78,796	3,697	4,136	105	0	0	0	0
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	CO/I	OL	3,427,227	35,961	35,177	42,485	0	0	0	0
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	374,395	3,880	13,329	592	0	0	0	0
68276	48-1024691	01/05/1998	EMPLOYERS REASSUR CORP	KS	CO/I	OL	7,531,992	94,072	220,915	103,585	0	0	0	0
68276	48-1024691	01/05/1998	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	525,750	19,944	57,732	(211)	0	0	0	0
68276	48-1024691	03/01/1998	EMPLOYERS REASSUR CORP	KS	CO/G	OL	17,001,000	100,523	96,363	2,863	0	0	0	0
68276	48-1024691	03/01/1998	EMPLOYERS REASSUR CORP	KS	CO/I	OL	2,025,000	11,199	19,471	(3,433)	0	0	0	0
68276	48-1024691	01/25/1999	EMPLOYERS REASSUR CORP	KS	CO/I	OL	7,308,901	107,549	378,756	126,098	0	0	0	0
68276	48-1024691	01/25/1999	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	1,140,000	16,258	29,888	1,991	0	0	0	0
68276	48-1024691	01/01/2001	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	47,510,687	2,193,942	2,492,104	400,947	0	0	0	0
68276	48-1024691	04/01/2001	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	37,771,543	1,673,639	1,818,567	366,942	0	0	0	0
68276	48-1024691	02/01/2004	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	0	0	0	47,537	0	0	0	0
68322	84-0467907	01/01/1982	GREAT W LIFE & ANN INS CO	CO	YRT/I	OL	500,000	20,893	18,243	22,204	0	0	0	0
68322	84-0467907	01/01/1984	GREAT W LIFE & ANN INS CO	CO	YRT/I	OL	15,000	169	155	527	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68608	91-0742147	12/01/2001	SYMETRA LIFE INS CO	IA	COFW/I	OL	183,118,539	108,753,567	106,880,748	0	0	0	0	109,568,897
68713	84-0499703	04/15/1985	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,693,565	25,559	25,514	23,685	0	0	0	0
68713	84-0499703	01/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	26,861,328	1,005,645	1,014,819	704,060	0	0	0	0
68713	84-0499703	01/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	3,845	0	433	40	0	0	0	0
68713	84-0499703	02/12/1988	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	3,773,623	104,640	118,406	66,936	0	0	0	0
68713	84-0499703	01/01/1989	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	3,516,818	325,080	304,302	126,205	0	0	0	0
68713	84-0499703	01/01/1989	SECURITY LIFE OF DENVER INS CO	CO	OTH/I	OL	157,500	374	692	722	0	0	0	0
68713	84-0499703	02/01/1991	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,612,500	62,848	57,252	886	0	0	0	0
68713	84-0499703	02/01/1991	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	250,000	110,216	20,945	26,875	0	0	0	0
68713	84-0499703	07/01/1991	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	3,425,800	37,594	114,682	58,704	0	0	0	0
68713	84-0499703	04/01/1994	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	26,136,660	591,784	582,546	371,001	0	0	0	0
68713	84-0499703	04/01/1994	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	86,700	1,061	3,073	642	0	0	0	0
68713	84-0499703	12/05/1994	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,031,896	27,396	32,035	13,928	0	0	0	0
68713	84-0499703	12/05/1994	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	0	0	225	0	0	0	0	0
68713	84-0499703	04/01/1995	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	10,378,867	219,465	234,879	166,997	0	0	0	0
68713	84-0499703	04/01/1995	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	0	0	407	(2)	0	0	0	0
68713	84-0499703	06/23/1995	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	7,746,188	210,897	208,196	140,290	0	0	0	0
68713	84-0499703	12/22/1995	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	18,802,030	292,472	335,125	250,481	0	0	0	0
68713	84-0499703	12/22/1995	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	745,000	25,609	36,631	3,938	0	0	0	0
68713	84-0499703	02/14/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	172,500	4,733	4,379	2,386	0	0	0	0
68713	84-0499703	02/14/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	50,000	1,692	1,944	775	0	0	0	0
68713	84-0499703	08/01/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	133,675,605	1,957,348	2,248,707	1,810,059	0	0	0	0
68713	84-0499703	08/01/1996	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	4,775,180	168,921	217,701	13,361	0	0	0	0
68713	84-0499703	08/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	67,732,897	736,643	726,189	138,571	0	0	0	0
68713	84-0499703	08/01/1997	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	376,999	29,929	33,885	690	0	0	0	0
68713	84-0499703	01/05/1998	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	273,228,813	3,747,101	3,839,611	1,529,153	0	0	0	0
68713	84-0499703	01/05/1998	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	2,237,251	109,898	161,342	2,657	0	0	0	0
68713	84-0499703	01/25/1999	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	1,126,572,815	17,736,263	16,905,777	5,871,038	0	0	0	0
68713	84-0499703	01/25/1999	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	4,133,250	157,897	185,991	12,541	0	0	0	0
68713	84-0499703	01/25/1999	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	50,040	278	182	380	0	0	0	0
68713	84-0499703	02/01/2001	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	9,673,262	119,038	123,932	125,885	0	0	0	0
68713	84-0499703	02/01/2001	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	14,384,043	148,991	181,509	203,919	0	0	0	0
68713	84-0499703	02/01/2001	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	1,650	14	14	22	0	0	0	0
68713	84-0499703	07/01/2001	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	423,188	2,330	1,280	2,630	0	0	0	0
68713	84-0499703	07/01/2001	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	71,917,026	1,838,681	2,147,046	401,099	0	0	0	0
68713	84-0499703	07/01/2001	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	903,267	3,361	3,259	3,203	0	0	0	0
68713	84-0499703	08/15/2001	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	12,730,115	199,365	186,848	183,492	0	0	0	0
68713	84-0499703	08/15/2001	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	13,233,157	209,427	281,837	196,986	0	0	0	0
68713	84-0499703	02/04/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	139,828,790	1,593,306	1,528,470	1,872,643	0	0	0	0
68713	84-0499703	02/04/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	1,501,013,550	17,422,170	40,831,709	5,781,199	0	0	0	0
68713	84-0499703	08/15/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	42,295,051	575,061	693,549	241,208	0	0	0	0
68713	84-0499703	08/15/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	1,536,069,667	113,971,764	110,437,450	2,352,164	0	0	0	0
69140	04-1867050	01/01/1998	FIRST ALLMERICA FIN LIFE INS CO	MA	MCO/I	OL	0	4,353,922	1,416,063	308,736	0	0	2,082,426	0
74900	63-0483783	02/01/2014	PARTNERRE LIFE REINS CO OF AMER	AR	YRT/I	OL	129,539,427	555,630	580,069	310,327	0	0	0	0
80659	82-4533188	08/01/1983	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	25,005	1,698	1,547	1,309	0	0	0	0
80659	82-4533188	10/01/1983	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	14,221,084	721,346	773,937	456,151	0	0	0	0
80659	82-4533188	10/01/1983	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	2,500	0	489	11	0	0	0	0
80659	82-4533188	05/02/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	50,000	5,349	4,334	2,101	0	0	0	0
80659	82-4533188	07/01/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	7,421,032	211,863	197,781	205,533	0	0	0	0
80659	82-4533188	01/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	7,776,940	250,206	259,316	196,452	0	0	0	0
80659	82-4533188	04/15/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	1,183,364	18,925	19,310	18,581	0	0	0	0
80659	82-4533188	01/01/1986	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	273,283	10,174	8,179	6,750	0	0	0	0
80659	82-4533188	09/01/1989	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	3,210,455	163,863	142,380	65,608	0	0	0	0
80659	82-4533188	03/25/1998	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/G	OL	0	42,949	52,654	94,331	0	0	0	0
80659	82-4533188	03/25/1998	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/G	XXXL	57,093,205	274,220	304,364	667,574	0	0	0	0
80659	82-4533188	03/25/1998	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	0	1,440	2,296	(1,934)	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
80659	82-4533188	01/01/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	15,985,641	0	0	8,594	0	0	0	0
80659	82-4533188	01/01/2002	US BUSINESS OF CANADA LIFE ASSUR	MI	YRT/I	OL	53,677,167	87,386	104,342	101,282	0	0	0	0
80659	82-4533188	02/04/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	113,208,297	1,385,077	1,730,765	776,865	0	0	0	0
80659	82-4533188	02/04/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	825,065,019	9,571,903	24,003,956	2,344,342	0	0	0	0
80659	82-4533188	02/04/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	61,282,675	2,308,846	2,153,462	1,329,153	0	0	0	0
80659	82-4533188	08/15/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	46,271,915	2,057,896	2,133,405	96,721	0	0	0	0
80659	82-4533188	08/15/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	915,285,038	68,246,146	65,541,582	1,409,254	0	0	0	0
80659	82-4533188	03/01/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	122,557,045	4,558,231	4,436,766	788,915	0	0	0	0
80659	82-4533188	04/01/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	0	1,214	0	1,196	0	0	0	0
80659	82-4533188	04/01/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	254,160,772	25,634,347	28,389,005	13,142,819	0	0	0	0
80659	82-4533188	04/01/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	0	0	15,974	422	0	0	0	0
80659	82-4533188	04/01/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	246,530,286	1,479,396	1,391,098	1,282,480	0	0	0	0
80659	82-4533188	08/01/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	0	0	4,790	2,935	0	0	0	0
80659	82-4533188	08/01/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/G	OL	94,500	179	164	401	0	0	0	0
80659	82-4533188	08/01/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	172,712,615	756,898	521,436	453,796	0	0	0	0
80659	82-4533188	08/15/2005	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	101,763,397	6,625,476	6,395,543	5,523,429	0	0	0	0
80659	82-4533188	01/15/2007	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	79,787,336	4,430,786	4,647,416	5,591,599	0	0	0	0
80659	82-4533188	06/01/2007	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	141,311,289	1,100,771	962,755	961,044	0	0	0	0
80659	82-4533188	04/14/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	12,662,627	119,586	140,625	127,002	0	0	0	0
80659	82-4533188	09/01/2009	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	405,138,369	1,339,386	1,581,642	1,105,043	0	0	0	0
80659	82-4533188	11/01/2009	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/G	OL	400,000	2,407	984	1,802	0	0	0	0
80659	82-4533188	11/01/2009	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	22,459,241	107,762	97,888	55,425	0	0	0	0
80659	82-4533188	01/21/2011	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	85,874,095	334,452	324,129	242,878	0	0	0	0
80659	82-4533188	02/01/2014	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	327,171,438	1,493,010	1,467,298	858,297	0	0	0	0
80659	82-4533188	10/01/2019	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	938,781,054	187,997	839,879	699,354	0	0	0	0
82627	06-0839705	03/01/1945	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	31,909	0	0	0	0	0
82627	06-0839705	11/15/1950	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	46,416	750	731	1,606	0	0	0	0
82627	06-0839705	09/01/1969	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	617,416	552	2,266	19,804	0	0	0	0
82627	06-0839705	11/25/1970	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	0	44	44	23	0	0	0	0
82627	06-0839705	01/01/1977	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	24,078	0	0	0	0	0
82627	06-0839705	01/01/1977	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	692,172	15,362	15,547	29,023	0	0	0	0
82627	06-0839705	01/01/1979	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	5,253,821	35,282	866,216	264,166	0	0	0	0
82627	06-0839705	01/15/1980	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	145,000	8,585	5,172	9,721	0	0	0	0
82627	06-0839705	01/15/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	319,522	3,478	5,363	10,070	0	0	0	0
82627	06-0839705	04/14/1980	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	45,478	5,120	4,861	747	0	0	0	0
82627	06-0839705	07/01/1980	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	92,000	11,164	10,121	9,493	0	0	0	0
82627	06-0839705	04/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	100,000	38,571	35,784	12,053	0	0	0	0
82627	06-0839705	06/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	278,856	10,370	44,253	6,222	0	0	0	0
82627	06-0839705	07/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	48,828,351	2,765,041	2,788,293	1,627,358	0	0	0	0
82627	06-0839705	07/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	0	0	755	(52)	0	0	0	0
82627	06-0839705	01/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,600,000	269,483	254,545	471,886	0	0	0	0
82627	06-0839705	02/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	366,670	80,794	69,632	20,618	0	0	0	0
82627	06-0839705	05/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	12,500	141	129	439	0	0	0	0
82627	06-0839705	07/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	59,996	2,505	1,918	2,865	0	0	0	0
82627	06-0839705	09/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	7,447,720	315,271	346,329	117,460	0	0	0	0
82627	06-0839705	02/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	CO/G	OL	1,410,000	21,867	21,260	47,240	0	0	0	0
82627	06-0839705	02/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	150,000	5,596	7,662	7,331	0	0	0	0
82627	06-0839705	05/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,552,500	46,494	60,277	70,288	0	0	0	0
82627	06-0839705	05/15/1983	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	250,000	52,813	46,743	13,312	0	0	0	0
82627	06-0839705	07/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	23,735,450	689,655	642,995	637,229	0	0	0	0
82627	06-0839705	07/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	CO/G	OL	2,146,750	131,880	167,308	140,800	0	0	0	0
82627	06-0839705	08/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	8,136,369	417,836	433,178	228,691	0	0	0	0
82627	06-0839705	01/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	6,119,957	104,168	95,986	94,829	0	0	0	0
82627	06-0839705	02/12/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	9,434,062	263,857	297,808	165,755	0	0	0	0
82627	06-0839705	03/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	0	50	0	0	0	0
82627	06-0839705	03/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,300,377	17,762	16,713	17,628	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	07/01/1988	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	249,992	0	0	0	0	0
82627	06-0839705	01/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	23,840,904	1,014,358	1,034,748	713,812	0	0	0	0
82627	06-0839705	09/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	63,615,967	3,917,718	4,659,103	1,793,658	0	0	0	0
82627	06-0839705	01/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	2,977,793	220,570	200,931	186,296	0	0	0	0
82627	06-0839705	01/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	75,000	23	24	199	0	0	0	0
82627	06-0839705	08/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	OL	166,669,907	5,200,501	6,863,605	4,459,839	0	0	0	0
82627	06-0839705	01/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	27,755,746	1,543,168	1,445,475	739,999	0	0	0	0
82627	06-0839705	01/14/1991	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	500,000	247,165	0	26,045	0	0	0	0
82627	06-0839705	02/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	2,085,000	84,657	121,042	(5,294)	0	0	0	0
82627	06-0839705	02/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	300,000	132,259	25,135	32,250	0	0	0	0
82627	06-0839705	05/14/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	OL	127,635,971	1,002,121	2,143,418	960,066	0	0	0	0
82627	06-0839705	05/31/1991	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,925,000	129,023	337,229	117,452	0	0	0	0
82627	06-0839705	04/01/1992	SWISS RE LIFE & HLTH AMER INC	MO	OTH/G	OL	304,891,607	37,989	48,937	2,246,621	0	0	0	0
82627	06-0839705	10/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	518,741	7,627	2,813,821	(103,548)	0	0	0	0
82627	06-0839705	11/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	314,357	4,534	4,210	3,468	0	0	0	0
82627	06-0839705	04/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	48,572,358	1,250,990	1,208,431	737,335	0	0	0	0
82627	06-0839705	04/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	132,600	1,622	4,700	992	0	0	0	0
82627	06-0839705	04/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	OTH/G	OL	29,201,468	122,183	189,832	194,767	0	0	0	0
82627	06-0839705	07/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	VA	0	3,996,151	4,845,148	295,982	0	0	0	0
82627	06-0839705	07/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	VA	0	481,506	625,521	35,223	0	0	0	0
82627	06-0839705	12/05/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	1,292,296	41,151	49,205	19,145	0	0	0	0
82627	06-0839705	12/05/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	0	0	189	0	0	0	0	0
82627	06-0839705	03/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	12,207	0	0	0	0	0
82627	06-0839705	03/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	651,489	10,509	58	9,958	0	0	0	0
82627	06-0839705	04/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	35,597,418	598,238	645,430	357,837	0	0	0	0
82627	06-0839705	04/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	0	0	504	(2)	0	0	0	0
82627	06-0839705	04/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	(117)	0	0	0	0
82627	06-0839705	06/23/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	7,338,493	200,328	197,300	130,470	0	0	0	0
82627	06-0839705	12/22/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	11,544,309	182,203	205,567	161,340	0	0	0	0
82627	06-0839705	12/22/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	370,000	12,679	18,211	1,891	0	0	0	0
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	CO/G	OL	0	0	0	8	0	0	0	0
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	746,446	75,831	71,674	15,359	0	0	0	0
82627	06-0839705	02/14/1996	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	77,625	2,130	1,970	1,108	0	0	0	0
82627	06-0839705	02/14/1996	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	22,500	761	875	349	0	0	0	0
82627	06-0839705	04/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	12,134,780	238,117	273,905	207,423	0	0	0	0
82627	06-0839705	08/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	63,025,935	873,849	1,022,837	814,836	0	0	0	0
82627	06-0839705	08/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	2,402,595	89,628	110,916	6,979	0	0	0	0
82627	06-0839705	01/24/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	(196)	0	0	0	0
82627	06-0839705	04/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	17	0	0	0	0
82627	06-0839705	06/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	OTH/I	OL	115,734,819	0	0	1,088,033	0	0	0	0
82627	06-0839705	08/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	78,366,157	853,234	840,872	160,330	0	0	0	0
82627	06-0839705	08/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	435,001	34,534	39,099	796	0	0	0	0
82627	06-0839705	01/02/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	VA	0	893,894	1,328,854	23,153	0	0	0	0
82627	06-0839705	01/02/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	VA	0	221,230	296,269	7,535	0	0	0	0
82627	06-0839705	01/05/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	251,410,029	2,943,278	2,972,262	1,225,213	0	0	0	0
82627	06-0839705	01/05/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	1,465,750	75,477	96,902	1,793	0	0	0	0
82627	06-0839705	03/25/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/G	OL	15,566,891	0	6,268	(4,188)	0	0	0	0
82627	06-0839705	03/25/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/G	XXXL	57,093,205	1,261,223	1,428,335	663,061	0	0	0	0
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	237,500	1,199	1,088	5,097	0	0	0	0
82627	06-0839705	01/25/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	(34)	0	0	0	0
82627	06-0839705	03/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/G	OL	22,487,500	0	0	67,409	0	0	0	0
82627	06-0839705	07/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	106,509	69	64	1,689	0	0	0	0
82627	06-0839705	01/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	1,330,578	83,629	76,065	16,885	0	0	0	0
82627	06-0839705	02/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	4,321,313	52,152	54,433	53,128	0	0	0	0
82627	06-0839705	02/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	6,512,120	67,430	82,031	92,173	0	0	0	0
82627	06-0839705	02/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	750	7	6	29	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	08/15/2001	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	5,121,949	79,323	74,414	71,189	0	0	0	0
82627	06-0839705	08/15/2001	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	5,430,508	85,304	114,924	80,331	0	0	0	0
82627	06-0839705	01/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	79,619	0	0	963	0	0	0	0
82627	06-0839705	01/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	16,250	358	329	341	0	0	0	0
82627	06-0839705	04/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	(24)	0	0	0	0
82627	06-0839705	05/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	703	0	0	0	0
82627	06-0839705	01/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/G	OL	0	1,246	1,013	862	0	0	0	0
82627	06-0839705	02/18/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	(180)	0	0	0	0
82627	06-0839705	04/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	20,075,186	688,015	854,701	80,327	0	0	0	0
82627	06-0839705	04/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	48,966	234	215	276	0	0	0	0
82627	06-0839705	09/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,081	0	0	0	0	0	0	0
82627	06-0839705	01/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	169,710	2,115	3,091	1,371	0	0	0	0
82627	06-0839705	01/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	24,922,051	496,857	575,613	111,885	0	0	0	0
82627	06-0839705	03/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	0	73,981	0	0	0	0
82627	06-0839705	04/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,276,374	3,250	3,030	2,823	0	0	0	0
82627	06-0839705	06/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	13,021	47,959	79,022	0	0	0	0
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	121,050	1,792	1,649	2,378	0	0	0	0
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	43,956,474	1,846,893	2,073,886	172,995	0	0	0	0
82627	06-0839705	05/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,010,952	3,135	2,996	2,738	0	0	0	0
82627	06-0839705	06/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	OL	1,199,039	4,063	3,418	3,823	0	0	0	0
82627	06-0839705	06/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	199,198,831	1,034,056	840,875	848,657	0	0	0	0
82627	06-0839705	07/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	517,182	7,796	6,103	3,740	0	0	0	0
82627	06-0839705	07/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	27,453,896	903,553	927,230	119,038	0	0	0	0
82627	06-0839705	11/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,681,946	15,262	14,417	13,044	0	0	0	0
82627	06-0839705	01/01/2007	SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	OL	1,478,054	4,124	3,439	2,717	0	0	0	0
82627	06-0839705	01/01/2007	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	181,594,755	725,320	601,248	613,094	0	0	0	0
82627	06-0839705	01/15/2007	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	91,287,336	4,439,360	4,670,438	5,799,568	0	0	0	0
82627	06-0839705	06/01/2007	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	141,311,289	1,100,771	962,755	887,153	0	0	0	0
82627	06-0839705	04/14/2008	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	209,056,319	980,960	1,017,242	769,171	0	0	0	0
82627	06-0839705	07/01/2008	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,654,099	5,707	5,320	4,720	0	0	0	0
82627	06-0839705	10/01/2008	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	191,106,658	2,592,619	2,411,521	1,825,007	0	0	0	0
82627	06-0839705	03/15/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	OL	521,000	1,728	1,567	1,202	0	0	0	0
82627	06-0839705	03/15/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	35,758,504	95,320	90,735	72,644	0	0	0	0
82627	06-0839705	09/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	778,397,069	2,682,836	2,827,493	2,029,695	0	0	0	0
82627	06-0839705	11/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	OL	800,000	4,814	1,968	3,399	0	0	0	0
82627	06-0839705	11/01/2009	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	45,568,484	197,970	159,903	134,517	0	0	0	0
82627	06-0839705	01/01/2010	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	0	0	0	3,032	0	0	0	0
82627	06-0839705	11/01/2010	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	130,417,956	409,802	354,053	446,315	0	0	0	0
82627	06-0839705	01/21/2011	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	177,998,186	707,756	768,142	473,727	0	0	0	0
82627	06-0839705	07/01/2012	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	37,890,000	280,949	251,565	164,793	0	0	0	0
82627	06-0839705	07/01/2013	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	118,500,485	3,163,983	2,742,492	2,471,574	0	0	0	0
82627	06-0839705	02/01/2014	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	307,976,192	1,338,032	1,308,837	795,117	0	0	0	0
84824	04-6145677	01/01/1982	COMMONWEALTH ANN & LIFE INS CO	MA	YRT/I	OL	500,000	20,893	18,243	22,204	0	0	0	0
84824	04-6145677	06/30/2011	COMMONWEALTH ANN & LIFE INS CO	MA	CO/I	FA	0	366,442,035	455,919,251	136,967	0	0	0	0
84824	04-6145677	11/06/2014	COMMONWEALTH ANN & LIFE INS CO	MA	CO/I	FA	0	646,769,838	711,562,156	1,161,697	0	0	0	0
84824	04-6145677	10/01/2015	COMMONWEALTH ANN & LIFE INS CO	MA	CO/G	FA	0	11,375,351	13,922,800	12,400	0	0	0	0
84824	04-6145677	10/01/2015	COMMONWEALTH ANN & LIFE INS CO	MA	CO/I	FA	0	406,990,606	450,207,171	879,619	0	0	0	0
85472	13-2740556	02/17/1981	NATIONAL SECURITY LIFE & ANN CO	NY	YRT/I	OL	577,735	2,436	2,243	3,403	0	0	0	0
85472	13-2740556	04/01/1984	NATIONAL SECURITY LIFE & ANN CO	NY	YRT/I	OL	5,923,561	92,516	82,314	95,224	0	0	0	0
86258	13-2572994	05/01/1971	GENERAL RE LIFE CORP	CT	CO/I	OL	65,000	1,478	12,828	1,379	0	0	0	0
86258	13-2572994	01/01/1977	GENERAL RE LIFE CORP	CT	CO/I	OL	0	53	125,262	120	0	0	0	0
86258	13-2572994	01/01/1977	GENERAL RE LIFE CORP	CT	YRT/I	OL	7,382,346	445,431	443,004	432,352	0	0	0	0
86258	13-2572994	07/01/1981	GENERAL RE LIFE CORP	CT	CO/I	OL	3,239,018	210,336	199,524	118,225	0	0	0	0
86258	13-2572994	05/01/1982	GENERAL RE LIFE CORP	CT	YRT/I	OL	10,000	214	196	351	0	0	0	0
86258	13-2572994	09/01/1982	GENERAL RE LIFE CORP	CT	CO/I	OL	0	0	539	(2,409)	0	0	0	0
86258	13-2572994	06/01/1983	GENERAL RE LIFE CORP	CT	YRT/I	OL	50,000	112	137	198	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	06/01/1984	GENERAL RE LIFE CORP	CT	YRT/I	OL	0	0	1,196	(277)	0	0	0	0
86258	13-2572994	07/01/1984	GENERAL RE LIFE CORP	CT	CO/I	OL	6,320,077	181,430	171,913	195,364	0	0	0	0
86258	13-2572994	12/01/1984	GENERAL RE LIFE CORP	CT	YRT/G	OL	190,359	11,476	10,049	17,254	0	0	0	0
86258	13-2572994	01/01/1986	GENERAL RE LIFE CORP	CT	CO/I	OL	4,243,218	65,135	61,999	62,631	0	0	0	0
86258	13-2572994	04/01/1986	GENERAL RE LIFE CORP	CT	YRT/I	OL	171,566	2,523	1,909	6,292	0	0	0	0
86258	13-2572994	05/01/1986	GENERAL RE LIFE CORP	CT	YRT/I	OL	280,546	4,688	4,505	7,352	0	0	0	0
86258	13-2572994	03/15/1987	GENERAL RE LIFE CORP	CT	YRT/I	OL	199,987	4,423	4,251	1,449	0	0	0	0
86258	13-2572994	01/01/1988	GENERAL RE LIFE CORP	CT	CO/I	OL	3,571,719	198,372	200,361	117,636	0	0	0	0
86258	13-2572994	02/12/1988	GENERAL RE LIFE CORP	CT	CO/I	OL	1,886,813	52,941	59,715	34,405	0	0	0	0
86258	13-2572994	01/01/1990	GENERAL RE LIFE CORP	CT	CO/I	OL	1,696,675	147,572	134,805	85,504	0	0	0	0
86258	13-2572994	01/01/1990	GENERAL RE LIFE CORP	CT	YRT/I	OL	1,253,153	26,875	34,842	37,106	0	0	0	0
86258	13-2572994	04/01/1993	GENERAL RE LIFE CORP	CT	YRT/I	OL	10,587,035	16,525	15,559	180,705	0	0	0	0
86258	13-2572994	07/01/1993	GENERAL RE LIFE CORP	CT	YRT/I	OL	0	0	4,830	(441)	0	0	0	0
86258	13-2572994	03/01/1996	GENERAL RE LIFE CORP	CT	YRT/I	OL	5,948,640	69,931	66,135	48,457	0	0	0	0
86258	13-2572994	04/21/1997	GENERAL RE LIFE CORP	CT	YRT/I	OL	1,500,000	12,363	10,289	9,644	0	0	0	0
86258	13-2572994	05/01/1997	GENERAL RE LIFE CORP	CT	YRT/I	OL	719,823	11,425	12,062	6,228	0	0	0	0
86258	13-2572994	02/01/1998	GENERAL RE LIFE CORP	CT	CO/I	OL	0	255	21	26	0	0	0	0
86258	13-2572994	02/01/1998	GENERAL RE LIFE CORP	CT	YRT/I	OL	3,736,486	67,530	61,954	49,422	0	0	0	0
86258	13-2572994	07/01/2001	GENERAL RE LIFE CORP	CT	YRT/I	OL	1,618,160,895	694,984	680,027	5,672,375	0	0	0	0
86258	13-2572994	04/01/2004	GENERAL RE LIFE CORP	CT	CO/I	OL	0	0	0	787	0	0	0	0
86258	13-2572994	04/01/2004	GENERAL RE LIFE CORP	CT	YRT/I	OL	148,430,793	10,558,192	10,702,623	4,898,037	0	0	0	0
86258	13-2572994	10/02/2006	GENERAL RE LIFE CORP	CT	YRT/I	OL	223,217,624	1,099,102	1,059,837	1,004,135	0	0	0	0
86258	13-2572994	04/14/2008	GENERAL RE LIFE CORP	CT	YRT/I	OL	178,851,946	753,623	772,764	553,948	0	0	0	0
86258	13-2572994	09/01/2009	GENERAL RE LIFE CORP	CT	YRT/I	OL	760,548,846	2,682,836	2,825,049	2,016,133	0	0	0	0
86258	13-2572994	11/01/2009	GENERAL RE LIFE CORP	CT	YRT/G	OL	800,000	4,814	1,968	3,557	0	0	0	0
86258	13-2572994	11/01/2009	GENERAL RE LIFE CORP	CT	YRT/I	OL	38,558,487	160,070	145,008	93,185	0	0	0	0
86258	13-2572994	01/21/2011	GENERAL RE LIFE CORP	CT	YRT/I	OL	171,998,189	669,273	733,355	475,020	0	0	0	0
87017	62-1003368	12/01/1984	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/G	OL	0	0	1,568,592	(121,227)	0	0	0	0
87017	62-1003368	12/01/1984	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	0	0	64,031	(2,204)	0	0	0	0
87017	62-1003368	10/01/1985	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	970,632	2,304	14,993	9,366	0	0	0	0
87017	62-1003368	08/01/1990	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/G	OL	341,058	2,373	9,736,944	(260,661)	0	0	0	0
87017	62-1003368	05/14/1991	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/G	OL	4,905,035	9,791	39,003	11,259	0	0	0	0
87017	62-1003368	02/01/1994	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	7,000,000	46,708	123,942	275,225	0	0	0	0
87017	62-1003368	04/01/1994	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	3,716,994	78,345	76,897	50,802	0	0	0	0
87017	62-1003368	12/05/1994	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	411,421	10,550	12,277	5,630	0	0	0	0
87017	62-1003368	12/05/1994	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	0	0	95	0	0	0	0	0
87017	62-1003368	12/05/1994	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	212,265	2,691	3,962	3,495	0	0	0	0
87017	62-1003368	01/01/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	8,970,390	690,471	643,768	601,357	0	0	0	0
87017	62-1003368	04/01/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	1,251,561	35,589	34,823	21,434	0	0	0	0
87017	62-1003368	04/01/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	9,612,132	523,235	592,889	449,028	0	0	0	0
87017	62-1003368	04/03/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	0	0	0	117	0	0	0	0
87017	62-1003368	04/03/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	727,600	22,064	18,840	12,267	0	0	0	0
87017	62-1003368	06/23/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	3,261,553	88,805	87,834	58,679	0	0	0	0
87017	62-1003368	12/22/1995	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	3,105,862	50,403	58,560	54,689	0	0	0	0
87017	62-1003368	02/14/1996	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	215,625	5,916	5,473	3,087	0	0	0	0
87017	62-1003368	02/14/1996	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	62,500	2,115	2,430	969	0	0	0	0
87017	62-1003368	07/26/1996	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	7,500	3	3	2	0	0	0	0
87017	62-1003368	08/01/1996	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	37,444,858	722,919	862,891	658,378	0	0	0	0
87017	62-1003368	08/01/1996	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	139,500	2,038	7,821	478	0	0	0	0
87017	62-1003368	01/24/1997	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	1,541,380	82,073	120,175	55,776	0	0	0	0
87017	62-1003368	04/01/1997	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	5,246,498	888,522	796,742	440,771	0	0	0	0
87017	62-1003368	01/05/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	16,157,064	342,236	612,990	350,328	0	0	0	0
87017	62-1003368	01/05/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	232,500	15,062	67,918	523	0	0	0	0
87017	62-1003368	01/31/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	0	0	0	43	0	0	0	0
87017	62-1003368	01/31/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	5,506,392	337,399	387,829	325,118	0	0	0	0
87017	62-1003368	04/30/1998	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	77,344,012	3,696,515	3,554,663	3,732,432	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87017	62-1003368	01/25/1999	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	139,851,835	4,143,352	4,558,483	2,958,297	0	0	0	0
87017	62-1003368	01/25/1999	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	2,086,493	66,773	85,687	9,022	0	0	0	0
87017	62-1003368	04/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	1,388,745	6,088	5,551	7,343	0	0	0	0
87017	62-1003368	04/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	39,596,046	1,695,290	1,846,924	386,627	0	0	0	0
87017	62-1003368	04/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	1,012,959	10,593	9,748	8,604	0	0	0	0
87017	62-1003368	07/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	4,084,108	100,705	98,738	37,143	0	0	0	0
87017	62-1003368	07/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	133,053,916	3,509,478	3,973,261	709,665	0	0	0	0
87017	62-1003368	07/01/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	786,421	6,502	3,304	3,527	0	0	0	0
87017	62-1003368	02/01/2004	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	25,412,584	724,034	950,556	122,660	0	0	0	0
87017	62-1003368	01/01/2005	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	279,412	3,813	5,626	2,210	0	0	0	0
87017	62-1003368	01/01/2005	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	41,269,600	932,392	1,102,013	185,799	0	0	0	0
87017	62-1003368	07/01/2005	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	12,257,176	439,210	492,706	51,485	0	0	0	0
87017	62-1003368	10/01/2005	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	8,162,736	4,664	4,238	41,069	0	0	0	0
88099	75-1608507	07/01/1980	OPTIMUM RE INS CO	TX	CO/I	OL	26,250	3,185	2,888	2,709	0	0	0	0
88099	75-1608507	04/01/1983	OPTIMUM RE INS CO	TX	CO/I	OL	263,479	5,898	6,268	(188)	0	0	0	0
88340	59-2859797	01/01/1979	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	4,950	64	57	28	0	0	0	0
88340	59-2859797	07/01/1980	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	5,500	667	605	568	0	0	0	0
88340	59-2859797	07/01/1981	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	8,759,700	436,970	450,639	268,031	0	0	0	0
88340	59-2859797	07/01/1981	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	1,280	0	250	6	0	0	0	0
88340	59-2859797	08/01/1981	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	250,000	10,447	9,122	11,102	0	0	0	0
88340	59-2859797	01/01/1982	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	1,820,000	96,591	119,266	116,775	0	0	0	0
88340	59-2859797	03/01/1982	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	11,705,493	421,100	447,168	234,563	0	0	0	0
88340	59-2859797	05/01/1982	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	25,000	408	374	878	0	0	0	0
88340	59-2859797	09/01/1982	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	187,500	15,188	14,318	9,228	0	0	0	0
88340	59-2859797	05/01/1983	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	6,593,187	418,657	396,425	259,074	0	0	0	0
88340	59-2859797	01/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	11,250	0	0	395	0	0	0	0
88340	59-2859797	07/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	4,209,501	120,451	112,316	114,717	0	0	0	0
88340	59-2859797	04/15/1985	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	591,544	9,462	9,654	9,296	0	0	0	0
88340	59-2859797	03/15/1987	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	189,646	4,392	4,221	1,125	0	0	0	0
88340	59-2859797	01/01/1989	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	733,500	44,285	44,381	38,705	0	0	0	0
88340	59-2859797	09/01/1989	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	27,090,094	2,168,658	2,813,170	1,174,924	0	0	0	0
88340	59-2859797	05/31/1991	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	5,887,500	201,688	513,051	228,737	0	0	0	0
88340	59-2859797	07/01/1991	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	13,656,331	650,860	680,586	493,954	0	0	0	0
88340	59-2859797	11/01/1991	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	8,395,533	340,281	351,168	231,871	0	0	0	0
88340	59-2859797	10/01/1992	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	14,523,416	432,499	411,733	232,039	0	0	0	0
88340	59-2859797	04/01/1993	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	11,136,284	904,163	2,815,455	909,228	0	0	0	0
88340	59-2859797	10/01/1993	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	2,074,964	30,508	28,296	29,557	0	0	0	0
88340	59-2859797	11/01/1993	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	1,257,429	18,137	16,838	13,874	0	0	0	0
88340	59-2859797	12/05/1994	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	0	0	0	19	0	0	0	0
88340	59-2859797	12/05/1994	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	4,033,033	51,130	75,285	62,477	0	0	0	0
88340	59-2859797	04/01/1995	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	64,412,658	3,069,153	3,364,555	1,136,715	0	0	0	0
88340	59-2859797	04/03/1995	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	0	0	0	114	0	0	0	0
88340	59-2859797	04/03/1995	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	706,200	21,415	18,286	11,545	0	0	0	0
88340	59-2859797	07/26/1996	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	50,000	20	19	12	0	0	0	0
88340	59-2859797	01/24/1997	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	3,903,943	203,227	343,358	161,546	0	0	0	0
88340	59-2859797	04/01/1997	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	4,928,497	453,597	1,245,983	310,271	0	0	0	0
88340	59-2859797	10/27/1997	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	0	0	0	852	0	0	0	0
88340	59-2859797	10/27/1997	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	37,864,765	489,650	594,720	676,026	0	0	0	0
88340	59-2859797	01/31/1998	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	0	0	0	43	0	0	0	0
88340	59-2859797	01/31/1998	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	4,431,392	272,892	363,160	(469,171)	0	0	0	0
88340	59-2859797	04/30/1998	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	0	0	3,712,106	0	0	0	0	0
88340	59-2859797	01/25/1999	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	47,828,080	2,359,583	3,512,736	1,019,339	0	0	0	0
88340	59-2859797	08/01/1999	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	11,250	34	31	20	0	0	0	0
88340	59-2859797	01/03/2000	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	0	0	78,080	2,113	0	0	0	0
88340	59-2859797	01/03/2000	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	289,436,726	5,518,482	5,497,307	4,361,885	0	0	0	0
88340	59-2859797	02/01/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	62,028,896	3,092,817	3,276,383	1,655,487	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88340	59-2859797	05/15/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	0	1,433	1,205	261	0	0	0	0
88340	59-2859797	05/15/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	9,902,227	230,189	211,890	86,484	0	0	0	0
88340	59-2859797	07/01/2001	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	46,875	124	0	277	0	0	0	0
88340	59-2859797	02/04/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	111,311,683	1,421,267	1,969,824	585,719	0	0	0	0
88340	59-2859797	02/04/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	264,297,891	5,316,919	15,829,840	2,459,233	0	0	0	0
88340	59-2859797	02/04/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	133,068,513	2,439,148	2,566,332	2,336,242	0	0	0	0
88340	59-2859797	05/01/2002	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	220,426,574	9,707,600	9,107,369	4,395,996	0	0	0	0
88340	59-2859797	09/01/2003	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	70,740,106	30,078	29,191	264,313	0	0	0	0
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	22,786,200	1,349,231	1,350,010	38,049	0	0	0	0
88340	59-2859797	01/19/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	18,266,850	1,141,807	1,122,756	31,236	0	0	0	0
88340	59-2859797	10/01/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	61,037,358	47,270	52,021	441,508	0	0	0	0
88340	59-2859797	01/15/2007	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	158,124,670	9,147,082	9,594,024	9,465,515	0	0	0	0
88340	59-2859797	06/01/2007	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	303,818,764	2,223,169	1,944,420	1,828,451	0	0	0	0
88340	59-2859797	04/14/2008	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	94,225,974	394,086	396,225	297,340	0	0	0	0
88340	59-2859797	10/01/2008	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	97,359,338	1,284,163	1,219,678	1,145,601	0	0	0	0
88340	59-2859797	03/15/2009	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/G	OL	260,500	864	784	551	0	0	0	0
88340	59-2859797	03/15/2009	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	17,841,763	43,789	41,052	33,218	0	0	0	0
88340	59-2859797	09/01/2009	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	561,074,142	2,005,090	2,119,731	1,405,696	0	0	0	0
88340	59-2859797	11/01/2009	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/G	OL	600,000	3,610	1,476	2,715	0	0	0	0
88340	59-2859797	11/01/2009	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	31,288,868	146,667	132,790	90,216	0	0	0	0
88340	59-2859797	11/01/2010	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	60,208,985	201,073	173,923	218,678	0	0	0	0
88340	59-2859797	01/21/2011	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	128,998,641	501,955	550,016	338,336	0	0	0	0
88340	59-2859797	07/01/2012	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	33,890,000	239,498	214,256	134,442	0	0	0	0
88340	59-2859797	02/01/2014	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	113,801,916	550,272	532,818	297,350	0	0	0	0
90611	41-1366075	01/01/1993	ALLIANZ LIFE INS CO OF N AMER	MN	YRT/I	OL	4,376,159	47,330	39,667	46,794	0	0	0	0
90611	41-1366075	10/31/2001	ALLIANZ LIFE INS CO OF N AMER	MN	MCO/I	FA	0	0	0	88,622	0	0	28,250,553	0
90611	41-1366075	08/09/2011	ALLIANZ LIFE INS CO OF N AMER	MN	MCO/I	OL	16,729,100	0	0	209,687	0	0	5,094,736	0
93572	43-1235868	12/29/0200	RGA REINS CO	MO	YRT/I	OL	18,662,069	17,946	17,266	194,907	0	0	0	0
93572	43-1235868	01/01/1979	RGA REINS CO	MO	YRT/I	OL	4,950	64	57	28	0	0	0	0
93572	43-1235868	01/01/1982	RGA REINS CO	MO	YRT/I	OL	5,990,734	332,336	299,146	94,363	0	0	0	0
93572	43-1235868	07/01/1984	RGA REINS CO	MO	CO/I	OL	14,992,100	430,192	401,460	422,285	0	0	0	0
93572	43-1235868	12/01/1984	RGA REINS CO	MO	YRT/G	OL	645,000	1,430	1,409	2,177	0	0	0	0
93572	43-1235868	12/01/1984	RGA REINS CO	MO	YRT/I	OL	0	0	5,025	(1,488)	0	0	0	0
93572	43-1235868	01/01/1985	RGA REINS CO	MO	CO/I	OL	24,073,527	1,165,343	1,226,590	701,085	0	0	0	0
93572	43-1235868	01/01/1985	RGA REINS CO	MO	CO/I	XXXL	5,130	0	1,003	23	0	0	0	0
93572	43-1235868	04/15/1985	RGA REINS CO	MO	CO/I	OL	2,258,252	34,081	34,023	31,552	0	0	0	0
93572	43-1235868	01/01/1986	RGA REINS CO	MO	CO/I	OL	8,923,281	155,613	151,198	137,795	0	0	0	0
93572	43-1235868	01/01/1986	RGA REINS CO	MO	YRT/I	OL	350,000	3,543	3,204	6,870	0	0	0	0
93572	43-1235868	04/01/1986	RGA REINS CO	MO	YRT/I	OL	145,614	8,587	9,086	16,528	0	0	0	0
93572	43-1235868	02/12/1988	RGA REINS CO	MO	CO/I	OL	7,547,249	210,006	237,289	135,036	0	0	0	0
93572	43-1235868	01/01/1989	RGA REINS CO	MO	CO/I	OL	8,248,489	388,973	391,664	233,680	0	0	0	0
93572	43-1235868	01/01/1989	RGA REINS CO	MO	YRT/I	OL	8,311,780	411,740	584,040	326,672	0	0	0	0
93572	43-1235868	01/01/1990	RGA REINS CO	MO	YRT/I	OL	322,819	5,572	5,511	4,802	0	0	0	0
93572	43-1235868	08/01/1990	RGA REINS CO	MO	YRT/G	OL	14,591,968	1,669,739	1,753,282	1,600,988	0	0	0	0
93572	43-1235868	01/01/1991	RGA REINS CO	MO	YRT/I	OL	14,781,236	1,233,548	1,095,665	558,725	0	0	0	0
93572	43-1235868	05/31/1991	RGA REINS CO	MO	YRT/I	OL	1,462,500	64,511	168,615	58,726	0	0	0	0
93572	43-1235868	11/01/1991	RGA REINS CO	MO	YRT/I	OL	6,296,650	254,669	262,882	173,978	0	0	0	0
93572	43-1235868	05/01/1992	RGA REINS CO	MO	YRT/I	OL	329,979	13,738	12,082	12,512	0	0	0	0
93572	43-1235868	10/01/1992	RGA REINS CO	MO	YRT/I	OL	3,332,431	34,652	43,466	24,923	0	0	0	0
93572	43-1235868	04/01/1993	RGA REINS CO	MO	YRT/I	OL	5,068,142	407,395	2,257,314	347,163	0	0	0	0
93572	43-1235868	10/01/1993	RGA REINS CO	MO	YRT/I	OL	1,887,482	15,495	14,373	16,354	0	0	0	0
93572	43-1235868	11/01/1993	RGA REINS CO	MO	YRT/I	OL	628,714	9,068	8,419	6,937	0	0	0	0
93572	43-1235868	04/01/1994	RGA REINS CO	MO	CO/I	OL	17,128,116	378,929	372,387	230,950	0	0	0	0
93572	43-1235868	04/01/1994	RGA REINS CO	MO	CO/I	XXXL	56,100	686	1,988	413	0	0	0	0
93572	43-1235868	12/05/1994	RGA REINS CO	MO	CO/I	OL	699,778	24,621	29,750	10,665	0	0	0	0
93572	43-1235868	12/05/1994	RGA REINS CO	MO	CO/I	XXXL	0	0	71	0	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	12/05/1994	RGA REINS CO	MO	YRT/I	OL	1,273,588	16,100	23,731	20,790	0	0	0	0
93572	43-1235868	04/01/1995	RGA REINS CO	MO	CO/I	OL	1,520,140	24,547	28,511	21,804	0	0	0	0
93572	43-1235868	04/01/1995	RGA REINS CO	MO	CO/I	XXXL	0	0	136	(1)	0	0	0	0
93572	43-1235868	04/01/1995	RGA REINS CO	MO	YRT/I	OL	18,438,324	1,111,568	1,161,366	578,486	0	0	0	0
93572	43-1235868	06/23/1995	RGA REINS CO	MO	CO/I	OL	815,388	22,117	21,918	14,680	0	0	0	0
93572	43-1235868	12/22/1995	RGA REINS CO	MO	CO/I	OL	5,264,238	83,436	128,843	61,350	0	0	0	0
93572	43-1235868	12/22/1995	RGA REINS CO	MO	CO/I	XXXL	215,000	6,860	10,819	280	0	0	0	0
93572	43-1235868	07/26/1996	RGA REINS CO	MO	YRT/I	OL	12,500	5	5	3	0	0	0	0
93572	43-1235868	08/01/1996	RGA REINS CO	MO	CO/I	OL	32,279,993	404,229	492,381	396,391	0	0	0	0
93572	43-1235868	08/01/1996	RGA REINS CO	MO	CO/I	XXXL	1,347,660	54,751	63,543	4,090	0	0	0	0
93572	43-1235868	01/24/1997	RGA REINS CO	MO	YRT/I	OL	5,037,557	143,081	233,129	112,616	0	0	0	0
93572	43-1235868	04/01/1997	RGA REINS CO	MO	YRT/I	OL	9,737,494	882,801	778,331	357,479	0	0	0	0
93572	43-1235868	01/05/1998	RGA REINS CO	MO	CO/I	OL	122,745,428	1,368,641	1,474,986	485,976	0	0	0	0
93572	43-1235868	01/05/1998	RGA REINS CO	MO	CO/I	XXXL	1,210,000	56,743	76,757	1,190	0	0	0	0
93572	43-1235868	02/01/1998	RGA REINS CO	MO	YRT/I	OL	1,502,214	45,040	40,648	41,375	0	0	0	0
93572	43-1235868	01/25/1999	RGA REINS CO	MO	CO/I	OL	2,038,034,771	19,178,613	17,703,960	3,194,290	0	0	0	0
93572	43-1235868	01/25/1999	RGA REINS CO	MO	CO/I	XXXL	4,003,125	204,806	215,601	5,819	0	0	0	0
93572	43-1235868	01/25/1999	RGA REINS CO	MO	YRT/I	OL	37,913,362	1,339,145	2,432,373	816,766	0	0	0	0
93572	43-1235868	06/01/1999	RGA REINS CO	MO	CO/I	OL	0	0	1,439	1,149	0	0	0	0
93572	43-1235868	06/01/1999	RGA REINS CO	MO	CO/I	XXXL	0	0	6,113	4,739	0	0	0	0
93572	43-1235868	06/01/1999	RGA REINS CO	MO	YRT/I	OL	29,503,959	226,132	116,815	121,359	0	0	0	0
93572	43-1235868	08/01/1999	RGA REINS CO	MO	YRT/I	OL	11,250	34	31	20	0	0	0	0
93572	43-1235868	01/01/2000	RGA REINS CO	MO	CO/I	XXXL	0	0	988	569	0	0	0	0
93572	43-1235868	01/01/2000	RGA REINS CO	MO	YRT/I	OL	12,300,692	93,343	55,850	63,518	0	0	0	0
93572	43-1235868	01/03/2000	RGA REINS CO	MO	CO/I	OL	0	0	20,031	708	0	0	0	0
93572	43-1235868	01/03/2000	RGA REINS CO	MO	CO/I	XXXL	0	0	43,603	1,759	0	0	0	0
93572	43-1235868	01/03/2000	RGA REINS CO	MO	YRT/I	OL	268,076,262	3,263,064	3,170,067	2,440,346	0	0	0	0
93572	43-1235868	04/01/2000	RGA REINS CO	MO	CO/I	XXXL	0	0	231	152	0	0	0	0
93572	43-1235868	04/01/2000	RGA REINS CO	MO	YRT/I	OL	1,920,848	11,927	8,931	10,215	0	0	0	0
93572	43-1235868	02/01/2001	RGA REINS CO	MO	CO/I	OL	6,978,898	77,050	81,502	77,893	0	0	0	0
93572	43-1235868	02/01/2001	RGA REINS CO	MO	CO/I	XXXL	12,450,490	128,405	153,652	172,951	0	0	0	0
93572	43-1235868	02/01/2001	RGA REINS CO	MO	YRT/I	OL	116,066,951	5,059,353	5,182,619	1,852,191	0	0	0	0
93572	43-1235868	04/01/2001	RGA REINS CO	MO	CO/I	OL	1,253,745	4,204	3,834	7,013	0	0	0	0
93572	43-1235868	04/01/2001	RGA REINS CO	MO	CO/I	XXXL	2,736,755	32,476	42,535	29,528	0	0	0	0
93572	43-1235868	04/01/2001	RGA REINS CO	MO	YRT/I	OL	1,136,155	12,746	11,708	12,176	0	0	0	0
93572	43-1235868	05/15/2001	RGA REINS CO	MO	CO/I	OL	0	2,150	1,808	391	0	0	0	0
93572	43-1235868	05/15/2001	RGA REINS CO	MO	YRT/I	OL	14,353,333	285,954	265,061	106,700	0	0	0	0
93572	43-1235868	07/01/2001	RGA REINS CO	MO	YRT/I	OL	18,750	50	0	111	0	0	0	0
93572	43-1235868	08/15/2001	RGA REINS CO	MO	CO/I	OL	3,989,782	37,616	37,215	35,124	0	0	0	0
93572	43-1235868	08/15/2001	RGA REINS CO	MO	CO/I	XXXL	6,181,686	94,529	130,653	91,541	0	0	0	0
93572	43-1235868	09/01/2001	RGA REINS CO	MO	CO/G	OL	44,749	748	710	1,740	0	0	0	0
93572	43-1235868	09/01/2001	RGA REINS CO	MO	CO/I	AXXX	0	18	18	43	0	0	0	0
93572	43-1235868	09/01/2001	RGA REINS CO	MO	CO/I	OL	9,516,152	61,173	50,350	136,587	0	0	0	0
93572	43-1235868	09/01/2001	RGA REINS CO	MO	CO/I	XXXL	1,547,330,187	41,690,774	46,401,330	3,457,100	0	0	0	0
93572	43-1235868	09/01/2001	RGA REINS CO	MO	YRT/I	OL	122,269,697	5,794,234	5,567,506	1,425,208	0	0	0	0
93572	43-1235868	02/04/2002	RGA REINS CO	MO	CO/I	OL	60,295,843	700,720	647,921	797,033	0	0	0	0
93572	43-1235868	02/04/2002	RGA REINS CO	MO	CO/I	XXXL	467,112,498	6,302,210	17,893,852	2,693,909	0	0	0	0
93572	43-1235868	02/04/2002	RGA REINS CO	MO	YRT/I	OL	164,046,307	1,990,883	2,613,865	1,562,106	0	0	0	0
93572	43-1235868	05/01/2002	RGA REINS CO	MO	YRT/I	OL	58,834,438	5,734,371	5,160,284	2,701,264	0	0	0	0
93572	43-1235868	01/01/2003	RGA REINS CO	MO	CO/I	OL	8,185,585	94,645	83,599	156,706	0	0	0	0
93572	43-1235868	01/01/2003	RGA REINS CO	MO	CO/I	XXXL	1,581,608,945	52,138,643	59,869,819	3,999,165	0	0	0	0
93572	43-1235868	01/01/2003	RGA REINS CO	MO	YRT/I	OL	134,606	403	369	1,396	0	0	0	0
93572	43-1235868	02/18/2003	RGA REINS CO	MO	CO/I	OL	0	0	0	774	0	0	0	0
93572	43-1235868	02/18/2003	RGA REINS CO	MO	YRT/I	OL	176,562,183	8,909,282	9,695,518	2,701,185	0	0	0	0
93572	43-1235868	03/01/2003	RGA REINS CO	MO	YRT/I	OL	1,627,560	136,713	123,982	31,755	0	0	0	0
93572	43-1235868	04/01/2003	RGA REINS CO	MO	CO/I	XXXL	16,007,400	663,912	726,877	51,046	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	04/01/2003	RGA REINS CO	MO	YRT/I	OL	300,000	15	14	175	0	0	0	0
93572	43-1235868	06/01/2003	RGA REINS CO	MO	CO/G	AXXX	0	330	30	72	0	0	0	0
93572	43-1235868	06/01/2003	RGA REINS CO	MO	CO/I	AXXX	0	33,018	3,023	6,995	0	0	0	0
93572	43-1235868	06/01/2003	RGA REINS CO	MO	CO/I	XXXL	0	0	187	51	0	0	0	0
93572	43-1235868	06/01/2003	RGA REINS CO	MO	YRT/G	OL	2,302,810	22,263	22,600	15,599	0	0	0	0
93572	43-1235868	06/01/2003	RGA REINS CO	MO	YRT/I	OL	255,019,357	1,726,630	1,712,449	1,231,611	0	0	0	0
93572	43-1235868	08/01/2003	RGA REINS CO	MO	CO/I	OL	0	0	0	258	0	0	0	0
93572	43-1235868	08/01/2003	RGA REINS CO	MO	YRT/I	OL	72,359,241	2,525,710	2,700,328	888,128	0	0	0	0
93572	43-1235868	09/01/2003	RGA REINS CO	MO	YRT/G	OL	436,906	1,099	1,036	1,123	0	0	0	0
93572	43-1235868	09/01/2003	RGA REINS CO	MO	YRT/I	OL	974,409,856	1,298,992	1,503,099	2,977,743	0	0	0	0
93572	43-1235868	01/01/2004	RGA REINS CO	MO	YRT/I	OL	529,308,164	61,777,893	67,724,282	28,457,686	0	0	0	0
93572	43-1235868	04/01/2004	RGA REINS CO	MO	CO/I	OL	126,558,196	1,683,358	2,461,033	478,268	0	0	0	0
93572	43-1235868	04/01/2004	RGA REINS CO	MO	CO/I	XXXL	952,251,233	9,698,777	17,696,222	1,772,759	0	0	0	0
93572	43-1235868	04/01/2004	RGA REINS CO	MO	YRT/I	OL	362,096,489	12,273,080	11,880,559	6,909,241	0	0	0	0
93572	43-1235868	01/19/2005	RGA REINS CO	MO	YRT/I	OL	456,202,315	984,948	1,170,981	1,350,608	0	0	0	0
93572	43-1235868	03/01/2005	RGA REINS CO	MO	YRT/I	OL	3,045,599	26,826	25,204	24,820	0	0	0	0
93572	43-1235868	04/01/2005	RGA REINS CO	MO	CO/I	OL	0	0	39,935	1,055	0	0	0	0
93572	43-1235868	04/01/2005	RGA REINS CO	MO	YRT/I	OL	964,287,213	5,533,255	5,238,507	4,395,176	0	0	0	0
93572	43-1235868	08/01/2005	RGA REINS CO	MO	CO/I	XXXL	0	0	15,967	9,782	0	0	0	0
93572	43-1235868	08/01/2005	RGA REINS CO	MO	YRT/G	OL	315,000	597	548	544	0	0	0	0
93572	43-1235868	08/01/2005	RGA REINS CO	MO	YRT/I	OL	572,890,714	2,514,510	1,731,003	1,226,241	0	0	0	0
93572	43-1235868	08/15/2005	RGA REINS CO	MO	YRT/I	OL	384,035,738	28,364,282	29,796,454	22,800,823	0	0	0	0
93572	43-1235868	01/01/2006	RGA REINS CO	MO	CO/I	AXXX	0	7,605	661	1,699	0	0	0	0
93572	43-1235868	01/01/2006	RGA REINS CO	MO	CO/I	XXXL	0	0	140	34	0	0	0	0
93572	43-1235868	01/01/2006	RGA REINS CO	MO	YRT/I	OL	43,918,808	188,977	187,903	157,647	0	0	0	0
93572	43-1235868	02/15/2006	RGA REINS CO	MO	CO/I	AXXX	0	0	7	(17)	0	0	0	0
93572	43-1235868	02/15/2006	RGA REINS CO	MO	CO/I	OL	2,963,144	18,496	16,288	27,989	0	0	0	0
93572	43-1235868	02/15/2006	RGA REINS CO	MO	CO/I	XXXL	254,451,097	4,499,433	4,879,817	491,425	0	0	0	0
93572	43-1235868	02/15/2006	RGA REINS CO	MO	YRT/I	OL	116,424,090	438,942	261,817	214,768	0	0	0	0
93572	43-1235868	05/01/2006	RGA REINS CO	MO	YRT/I	OL	199,301,381	480,619	591,367	599,479	0	0	0	0
93572	43-1235868	06/01/2006	RGA REINS CO	MO	YRT/G	OL	5,308,865	15,711	11,226	11,602	0	0	0	0
93572	43-1235868	06/01/2006	RGA REINS CO	MO	YRT/I	OL	966,138,447	4,128,211	3,046,904	2,883,728	0	0	0	0
93572	43-1235868	10/01/2006	RGA REINS CO	MO	CO/I	AXXX	0	2,814	279	680	0	0	0	0
93572	43-1235868	10/01/2006	RGA REINS CO	MO	CO/I	OL	733,590	6,088	5,311	8,059	0	0	0	0
93572	43-1235868	10/01/2006	RGA REINS CO	MO	CO/I	XXXL	104,933,529	2,699,635	2,483,216	247,165	0	0	0	0
93572	43-1235868	10/01/2006	RGA REINS CO	MO	YRT/G	OL	126,765	497	460	466	0	0	0	0
93572	43-1235868	10/01/2006	RGA REINS CO	MO	YRT/I	OL	41,856,591	231,267	235,790	184,101	0	0	0	0
93572	43-1235868	10/02/2006	RGA REINS CO	MO	YRT/I	OL	76,808,367	456,618	425,177	350,507	0	0	0	0
93572	43-1235868	11/01/2006	RGA REINS CO	MO	YRT/I	OL	901,445,739	1,606,513	1,919,360	2,525,729	0	0	0	0
93572	43-1235868	01/01/2007	RGA REINS CO	MO	YRT/G	OL	5,725,981	16,287	12,545	9,142	0	0	0	0
93572	43-1235868	01/01/2007	RGA REINS CO	MO	YRT/I	OL	727,206,793	3,104,930	2,404,513	2,418,504	0	0	0	0
93572	43-1235868	01/15/2007	RGA REINS CO	MO	YRT/I	OL	237,136,111	12,173,794	12,901,768	16,820,755	0	0	0	0
93572	43-1235868	06/01/2007	RGA REINS CO	MO	YRT/I	OL	335,326,964	2,588,581	2,264,688	2,002,267	0	0	0	0
93572	43-1235868	08/01/2007	RGA REINS CO	MO	YRT/G	OL	146,068	123	113	89	0	0	0	0
93572	43-1235868	08/01/2007	RGA REINS CO	MO	YRT/I	OL	8,926,271	218,710	199,498	287,605	0	0	0	0
93572	43-1235868	04/01/2008	RGA REINS CO	MO	YRT/I	OL	841,549	1,915	1,787	2,288	0	0	0	0
93572	43-1235868	04/14/2008	RGA REINS CO	MO	YRT/I	OL	370,670,283	1,651,488	1,684,301	1,337,892	0	0	0	0
93572	43-1235868	05/01/2008	RGA REINS CO	MO	CO/I	FA	0	205,779,256	222,993,572	468,667	366,544	516,525	0	0
93572	43-1235868	06/01/2008	RGA REINS CO	MO	YRT/I	OL	86,674	301	273	276	0	0	0	0
93572	43-1235868	07/01/2008	RGA REINS CO	MO	CO/I	AXXX	0	988	85	378	0	0	0	0
93572	43-1235868	07/01/2008	RGA REINS CO	MO	YRT/G	OL	41,066	38	35	31	0	0	0	0
93572	43-1235868	07/01/2008	RGA REINS CO	MO	YRT/I	OL	294,743,164	707,252	796,293	781,400	0	0	0	0
93572	43-1235868	09/01/2008	RGA REINS CO	MO	YRT/G	OL	2,949,955	9,763	9,095	8,589	0	0	0	0
93572	43-1235868	09/01/2008	RGA REINS CO	MO	YRT/I	OL	81,886,449	192,674	182,135	184,745	0	0	0	0
93572	43-1235868	10/01/2008	RGA REINS CO	MO	YRT/I	OL	469,892,673	6,357,419	6,043,085	3,722,324	0	0	0	0
93572	43-1235868	03/15/2009	RGA REINS CO	MO	YRT/G	OL	1,302,500	4,320	3,919	2,802	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	03/15/2009	RGA REINS CO	MO	YRT/I	OL	91,708,810	228,671	214,199	181,702	0	0	0	0
93572	43-1235868	11/01/2010	RGA REINS CO	MO	YRT/I	OL	303,282,025	1,008,353	872,024	1,081,981	0	0	0	0
93572	43-1235868	07/01/2012	RGA REINS CO	MO	YRT/I	OL	74,780,000	512,359	458,228	327,012	0	0	0	0
93572	43-1235868	02/01/2014	RGA REINS CO	MO	YRT/I	OL	262,340,815	1,130,527	1,120,687	682,389	0	0	0	0
93572	43-1235868	01/01/2019	RGA REINS CO	MO	YRT/I	OL	19,852,152	1,875,986	1,532,108	656,584	0	0	0	0
93572	43-1235868	10/01/2019	RGA REINS CO	MO	YRT/I	OL	1,630,893,646	325,062	1,341,739	1,324,839	0	0	0	0
97071	13-3126819	01/01/1901	SCOR GLOBAL LIFE USA REINS CO	DE	OTH/I	OL	1,350	2,002	2,210	0	0	0	0	0
97071	13-3126819	02/01/1982	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	566,670	128,258	112,041	31,829	0	0	0	0
97071	13-3126819	12/01/1984	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/G	OL	127,461	415	400	732	0	0	0	0
97071	13-3126819	09/01/1987	SCOR GLOBAL LIFE USA REINS CO	DE	CO/G	OL	300,000	1,828	1,656	2,994	0	0	0	0
97071	13-3126819	01/01/1989	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/G	OL	400,000	13,736	12,538	21,062	0	0	0	0
97071	13-3126819	01/01/1991	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	259,806	673	644	7,977	0	0	0	0
97071	13-3126819	04/01/1993	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	10,587,035	16,525	15,559	180,705	0	0	0	0
97071	13-3126819	01/01/1997	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	89,842,184	114,936	123,865	927,404	0	0	0	0
97071	13-3126819	04/01/1999	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	1,000,000	16,305	14,537	18,000	0	0	0	0
97071	13-3126819	06/01/1999	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	22,500	28	25	42	0	0	0	0
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	0	0	988	569	0	0	0	0
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	12,477,070	94,879	57,333	64,631	0	0	0	0
97071	13-3126819	01/03/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	3,322,736	69,801	67,525	54,418	0	0	0	0
97071	13-3126819	04/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	0	0	231	152	0	0	0	0
97071	13-3126819	04/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	1,920,848	11,929	8,932	9,943	0	0	0	0
97071	13-3126819	01/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	735,455	8,120	5,432	14,934	0	0	0	0
97071	13-3126819	01/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	71,424,592	3,292,638	3,741,053	601,877	0	0	0	0
97071	13-3126819	01/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	925,201	10,440	9,794	13,556	0	0	0	0
97071	13-3126819	02/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	8,642,626	105,290	109,758	111,221	0	0	0	0
97071	13-3126819	02/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	13,024,240	134,860	164,062	184,345	0	0	0	0
97071	13-3126819	02/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	1,500	13	12	20	0	0	0	0
97071	13-3126819	04/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	1,388,745	6,088	5,551	10,486	0	0	0	0
97071	13-3126819	04/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	39,596,046	1,695,290	1,846,924	386,627	0	0	0	0
97071	13-3126819	04/01/2001	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	2,341,311	78,012	66,734	98,669	0	0	0	0
97071	13-3126819	08/15/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	19,858,366	300,182	282,153	276,005	0	0	0	0
97071	13-3126819	08/15/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	21,598,812	338,500	456,964	319,451	0	0	0	0
97071	13-3126819	02/04/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	88,124,844	1,086,688	931,732	1,107,728	0	0	0	0
97071	13-3126819	02/04/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	104,953,862	1,483,231	17,003,649	(2,823,297)	0	0	0	0
97071	13-3126819	02/04/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	5,283,021	61,452	60,450	50,688	0	0	0	0
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	1,216,098,218	482,415	476,786	4,079,632	0	0	0	0
97071	13-3126819	02/01/2004	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	494,838	2,887	2,992	6,780	0	0	0	0
97071	13-3126819	02/01/2004	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	110,217,694	3,366,854	4,294,924	486,523	0	0	0	0
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	0	0	5,354	16	0	0	0	0
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	7,515,292	70,502	101,338	102,760	0	0	0	0
97071	13-3126819	04/01/2005	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	0	0	15,974	422	0	0	0	0
97071	13-3126819	04/01/2005	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	213,910,279	1,369,133	1,285,311	1,268,376	0	0	0	0
97071	13-3126819	07/01/2005	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	105,945	1,844	1,419	1,872	0	0	0	0
97071	13-3126819	07/01/2005	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	8,330,621	271,023	317,478	36,294	0	0	0	0
97071	13-3126819	04/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	0	0	1,607	660	0	0	0	0
97071	13-3126819	04/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	9,718,910	30,424	32,223	47,511	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							336,485,716,041	18,910,674,372	18,788,979,068	2,305,393,216	366,544	516,525	54,239,899	109,568,897
00000	AA-3191521	12/31/2021	WILTON RE OVERSEAS LTD	BMU	CO/I	AXXX	3,062,682,453	1,505,981,876	1,499,320,280	70,042,718	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							3,062,682,453	1,505,981,876	1,499,320,280	70,042,718	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							339,548,398,494	20,416,656,248	20,288,299,348	2,375,435,934	366,544	516,525	54,239,899	109,568,897
1199999. Total General Account Authorized							533,274,844,819	32,749,140,350	32,569,281,851	3,018,564,014	1,461,050,904	1,589,856,374	54,239,899	3,073,136,510
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
00000	AA-0000000	12/31/2023	TRANSAMERICA BERMUDA RE LTD	BMU	COFW/I	FA	0	4,393,737,659	0	4,393,788,348	0	0	0	4,393,788,348
00000	AA-3190773	09/01/2000	TRANSAMERICA INTL RE (BERMUDA) LTD	BMU	YRT/I	XXXLO	0	0	0	(155)	0	0	0	0
00000	AA-3190773	08/09/2011	TRANSAMERICA INTL RE (BERMUDA) LTD	BMU	CO/I	XXXL	6,913,415,338	140,346,640	179,534,990	11,332,903	0	0	0	0
00000	AA-3190773	08/09/2011	TRANSAMERICA INTL RE (BERMUDA) LTD	BMU	CO/I	XXXLO	0	0	3,827,661	(14,906)	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-3190773	08/09/2011	TRANSAMERICA INTL RE (BERMUDA) LTD	BMU	MCO/I	XXXL	47,480,824	0	0	4,008,069	0	0	6,433,352	0
00000	AA-3190773	08/09/2011	TRANSAMERICA INTL RE (BERMUDA) LTD	BMU	YRT/I	XXXLO	152,542,646	946,340	961,118	1,693,876	0	0	0	0
1599999. General Account - Unauthorized Non-U.S. Affiliates - Captive							7,113,438,808	4,535,030,639	184,323,769	4,410,808,135	0	0	6,433,352	4,393,788,348
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							7,113,438,808	4,535,030,639	184,323,769	4,410,808,135	0	0	6,433,352	4,393,788,348
1899999. Total General Account - Unauthorized Affiliates							7,113,438,808	4,535,030,639	184,323,769	4,410,808,135	0	0	6,433,352	4,393,788,348
00000	86-0368943	08/01/2008	SPECTRUM INSURANCE COMPANY	AZ	CO/G	OL	190,300	5,346	10,716	0	0	0	0	0
60118	84-1443530	10/01/1997	NORTH AMER NATL RE INS CO	AZ	CO/I	OL	0	26,512,329	26,088,969	4,273,142	0	0	0	0
69418	59-2403689	12/01/1994	SOUTHERN FINANCIAL LIFE INS CO	LA	CO/G	OL	7,122,353	4,953,082	5,119,283	1,774	0	0	0	0
78549	86-0251152	01/01/1997	FUTURAL LIFE INS CO	AZ	CO/G	OL	2,411	10	71	0	0	0	0	0
84786	84-0674027	04/01/1988	COLORADO BANKERS LIFE INS CO	NC	CO/I	OL	0	0	0	5,737	0	0	0	0
87572	23-2038295	01/01/1978	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	2,064	0	0	0	0
87572	23-2038295	01/01/1979	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	30	0	0	0	0
87572	23-2038295	07/01/1981	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	1,578,237	0	0	0	0
87572	23-2038295	07/01/1981	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	2	0	0	0	0
87572	23-2038295	05/01/1982	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	9,786	0	0	0	0
87572	23-2038295	09/01/1982	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	14,155	0	0	0	0
87572	23-2038295	12/01/1982	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	(401)	0	0	0	0
87572	23-2038295	04/01/1983	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	2,578	0	0	0	0
87572	23-2038295	08/01/1983	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	4,775	0	0	0	0
87572	23-2038295	07/01/1984	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	256,123	0	0	0	0
87572	23-2038295	04/15/1985	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	65,785	0	0	0	0
87572	23-2038295	01/01/1986	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	125,291	0	0	0	0
87572	23-2038295	01/01/1991	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	176,962	0	0	0	0
87572	23-2038295	11/01/1991	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	82,472	0	0	0	0
87572	23-2038295	01/01/1992	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	31	0	0	0	0
87572	23-2038295	01/01/1992	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	19,367	0	0	0	0
87572	23-2038295	04/16/1992	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	120,611	0	0	0	0
87572	23-2038295	04/01/1993	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	301,303	0	0	0	0
87572	23-2038295	07/01/1993	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	1,608,380	0	0	0	0
87572	23-2038295	04/01/1994	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	97,119	0	0	0	0
87572	23-2038295	04/01/1994	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	15	0	0	0	0
87572	23-2038295	12/05/1994	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	4,752	0	0	0	0
87572	23-2038295	12/05/1994	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	18,645	0	0	0	0
87572	23-2038295	04/01/1995	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	26,677	0	0	0	0
87572	23-2038295	04/01/1995	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	(1)	0	0	0	0
87572	23-2038295	04/01/1995	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	458,793	0	0	0	0
87572	23-2038295	06/23/1995	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	47,161	0	0	0	0
87572	23-2038295	12/22/1995	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	4,922	0	0	0	0
87572	23-2038295	12/22/1995	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	(1,091)	0	0	0	0
87572	23-2038295	01/01/1997	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	792,177	0	0	0	0
87572	23-2038295	05/01/1997	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	3,502	0	0	0	0
87572	23-2038295	01/03/2000	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	164	0	0	0	0
87572	23-2038295	01/03/2000	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	1,088,895	0	0	0	0
87572	23-2038295	01/01/2001	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	3,893	0	0	0	0
87572	23-2038295	02/01/2001	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	120	0	0	0	0
87572	23-2038295	02/04/2002	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	245,342	0	0	0	0
87572	23-2038295	02/04/2002	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	1,314,107	0	0	0	0
87572	23-2038295	02/04/2002	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	2,174,796	0	0	0	0
87572	23-2038295	02/18/2003	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	2,065	0	0	0	0
87572	23-2038295	02/18/2003	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	20,170,745	0	0	0	0
87572	23-2038295	06/01/2003	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	24	0	0	0	0
87572	23-2038295	08/01/2003	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	116	0	0	0	0
87572	23-2038295	08/01/2003	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	477,878	0	0	0	0
87572	23-2038295	09/01/2003	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	834,465	0	0	0	0
87572	23-2038295	04/01/2004	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	21,071	0	0	0	0
87572	23-2038295	11/20/2004	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	186	0	0	0	0

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87572	23-2038295	11/20/2004	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	57,898	0	0	0	0
87572	23-2038295	01/01/2005	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	118	0	0	0	0
87572	23-2038295	01/01/2005	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	6,624	0	0	0	0
87572	23-2038295	01/01/2005	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	293	0	0	0	0
87572	23-2038295	01/19/2005	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	409,365	0	0	0	0
87572	23-2038295	03/01/2005	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	10,386	0	0	0	0
87572	23-2038295	04/01/2005	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	376	0	0	0	0
87572	23-2038295	04/01/2005	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	1,147,462	0	0	0	0
87572	23-2038295	07/01/2005	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	55	0	0	0	0
87572	23-2038295	07/01/2005	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	2,560	0	0	0	0
87572	23-2038295	08/01/2005	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	2,371	0	0	0	0
87572	23-2038295	08/01/2005	SCOTTISH RE US INC	DE	YRT/G	OL	0	0	0	399	0	0	0	0
87572	23-2038295	08/01/2005	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	429,448	0	0	0	0
87572	23-2038295	09/01/2005	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	721	0	0	0	0
87572	23-2038295	09/01/2005	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	15,525	0	0	0	0
87572	23-2038295	05/01/2006	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	206,524	0	0	0	0
87572	23-2038295	07/01/2006	SCOTTISH RE US INC	DE	CO/I	OL	0	0	0	109	0	0	0	0
87572	23-2038295	07/01/2006	SCOTTISH RE US INC	DE	CO/I	XXXL	0	0	0	4,044	0	0	0	0
87572	23-2038295	10/01/2006	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	404	0	0	0	0
87572	23-2038295	11/01/2006	SCOTTISH RE US INC	DE	YRT/I	OL	0	0	0	819,034	0	0	0	0
91111	86-0383263	06/05/1997	M&T LIFE INS CO	AZ	CO/G	OL	0	0	0	109	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							7,315,064	31,470,767	31,219,039	39,548,567	0	0	0	0
00000	AA-0040101	08/01/2008	PROGRESSIVE INS LTD	VGB	CO/G	OL	115,848	4,228	7,365	3,439	0	0	0	0
00000	AA-0050982	11/01/1992	UNITED GRP REINS INC	TCA	CO/I	FA	0	379,124	436,502	687	0	0	0	0
00000	AA-0050982	10/01/1993	UNITED GRP REINS INC	TCA	CO/I	FA	0	991,874	1,099,436	0	0	0	0	0
00000	AA-0050982	10/01/1994	UNITED GRP REINS INC	TCA	CO/I	FA	0	2,615,811	2,870,140	0	0	0	0	0
00000	AA-0050982	01/01/1995	UNITED GRP REINS INC	TCA	CO/G	OL	0	180	275	0	0	0	0	0
00000	AA-0051702	11/01/2008	MERIDA REINS CO LTD	TCA	CO/G	OL	0	0	0	5	0	0	0	6,783
00000	AA-0051886	10/31/1999	DAVELLY REINS LTD	TCA	YRT/I	OL	93,071,850	235,549	150,630	(2,249)	0	0	0	0
00000	AA-0054100	03/01/2009	MEMBER AUTO SERVICE CAS REINS LTD	TCA	CO/G	OL	0	0	0	877	0	0	0	(2,573)
00000	AA-0054806	08/01/2008	ICBA CREDIT LIFE REINS CO LTD	TCA	CO/G	OL	134,728	2,978	6,249	643	0	0	0	0
00000	AA-1320052	10/01/1995	CAISSE CENTRALE DE REASS	FRA	YRT/I	VA	0	376,445	444,947	22,533	0	0	0	0
00000	AA-1340015	06/01/1994	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	YRT/I	VA	0	72,220	79,645	34,923	0	0	0	0
00000	AA-1340015	10/01/1995	SCOR GLOBAL LIFE DEUTSCHLAND	DEU	YRT/I	VA	0	3,603,608	4,378,860	166,480	0	0	0	0
00000	AA-1360182	06/01/1994	ALLIANZ S P A	ITA	YRT/I	VA	0	361,100	398,226	174,614	0	0	0	0
00000	AA-1360182	10/01/1995	ALLIANZ S P A	ITA	YRT/I	VA	0	1,505,778	1,779,788	90,132	0	0	0	0
00000	AA-1360240	06/01/1994	SWISS RE ITALIA SPA	ITA	YRT/I	VA	0	216,660	238,936	104,769	0	0	0	0
00000	AA-1360240	10/01/1995	SWISS RE ITALIA SPA	ITA	YRT/I	VA	0	1,129,334	1,334,841	67,599	0	0	0	0
00000	AA-1560034	05/01/1997	LA MUT DU MANS ASSUR I A R D	CAN	YRT/I	VA	0	28,496,834	35,900,106	137,268	0	0	0	0
00000	AA-1580095	08/01/2005	THE TOA REINS CO LTD	JPN	YRT/G	XXXL	18,447,600	6,714	6,916	76,372	0	0	0	0
00000	AA-1580095	08/01/2005	THE TOA REINS CO LTD	JPN	YRT/I	XXXL	11,435,125	4,115	4,193	17,783	0	0	0	0
00000	AA-1580095	06/01/2006	THE TOA REINS CO LTD	JPN	YRT/G	XXXL	4,031,250	1,268	1,877	32,141	0	0	0	0
00000	AA-1580095	06/01/2006	THE TOA REINS CO LTD	JPN	YRT/I	XXXL	14,081,250	6,703	6,881	113,078	0	0	0	0
00000	AA-1580095	10/01/2006	THE TOA REINS CO LTD	JPN	YRT/G	XXXL	0	0	0	1,290	0	0	0	0
00000	AA-1580095	10/01/2006	THE TOA REINS CO LTD	JPN	YRT/I	XXXL	0	0	0	516	0	0	0	0
00000	AA-1930053	02/01/2000	HANNOVER LIFE RE OF AUSTRALASIA LTD	AUS	CO/I	OL	73,619,413	421,202	465,079	66,179	0	0	0	0
00000	AA-3160095	06/01/1994	WENTWORTH INS CO LTD	BRB	YRT/I	VA	0	244,227	299,344	82,424	0	0	0	0
00000	AA-3160095	10/01/1995	WENTWORTH INS CO LTD	BRB	YRT/I	VA	0	2,402,406	2,919,240	110,986	0	0	0	0
00000	AA-3190194	05/01/1997	LIBERTY MUT (BERMUDA) LTD	BMU	YRT/I	VA	0	17,043,436	21,298,862	81,111	0	0	0	0
00000	AA-3190228	06/30/1983	TRADERS INS LTD	BMU	CO/G	OL	15,000	11,583	21,316	(317)	0	0	0	0
00000	AA-3190228	06/30/1983	TRADERS INS LTD	BMU	CO/I	OL	9,000	6,548	6,595	0	0	0	0	0
00000	AA-3191332	01/01/2017	SOMERSET REINS LTD	BMU	CO/I	FA	0	238,488,764	273,868,462	(263,078)	0	0	0	0
00000	AA-3194154	06/01/2001	CHUBB TEMPEST LIFE REINS LTD	BMU	OTH/I	VA	0	0	0	40,613	0	0	0	0
00000	AA-3194154	10/01/2002	CHUBB TEMPEST LIFE REINS LTD	BMU	OTH/I	VA	0	0	0	1,458,470	0	0	0	0
00000	AA-3194164	10/01/1987	UNION HAMILTON REINS LTD	BMU	CO/G	OL	0	888,373	1,076,887	0	0	0	0	0
00000	AA-0000000	01/01/2015	Boss Re SPC	CYM	CO/G	OL	68,518,026	947,139	895,854	321,732	0	0	0	156,517

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-0000000	01/01/2016	Boss Re SPC	CYM	CO/G	OL	0	0	0	225,392	0	0	0	(8,231)
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							283,479,090	300,464,201	349,997,452	3,166,412	0	0	0	152,496
2199999. Total General Account - Unauthorized Non-Affiliates							290,794,154	331,934,968	381,216,491	42,714,979	0	0	0	152,496
2299999. Total General Account Unauthorized							7,404,232,962	4,866,965,607	565,540,260	4,453,523,114	0	0	6,433,352	4,393,940,844
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
00000	AA-3191332	07/01/2020	SOMERSET REINS LTD	BMU	CO/I	FA	0	100,843,390	105,571,742	0	0	0	0	0
3199999. General Account - Certified Non-U.S. Non-Affiliates							0	100,843,390	105,571,742	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	100,843,390	105,571,742	0	0	0	0	0
3399999. Total General Account Certified							0	100,843,390	105,571,742	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							540,679,077,781	37,716,949,347	33,240,393,853	7,472,087,128	1,461,050,904	1,589,856,374	60,673,251	7,467,077,354
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
60895	35-0145825	07/01/2007	AMERICAN UNITED LIFE INS CO	IN	MCO/G	VA	0	0	0	10,101	0	0	14,395,662	0
60895	35-0145825	07/01/2007	AMERICAN UNITED LIFE INS CO	IN	MCO/I	VA	0	0	0	0	0	0	636,330	0
66133	41-1760577	04/01/2017	WILTON REASSUR CO	MN	MCO/I	OL	0	0	0	0	0	0	4,397,423,441	0
5399999. Separate Accounts - Authorized U.S. Non-Affiliates							0	0	0	10,101	0	0	4,412,455,433	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	10,101	0	0	4,412,455,433	0
5699999. Total Separate Accounts Authorized							0	0	0	10,101	0	0	4,412,455,433	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	10,101	0	0	4,412,455,433	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							530,219,477,430	31,274,629,241	31,101,180,610	2,988,079,964	1,461,050,904	1,589,856,374	4,466,695,332	3,073,136,510
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							10,459,600,351	6,442,320,106	2,139,213,243	4,484,017,265	0	0	6,433,352	4,393,940,844
9999999 - Totals							540,679,077,781	37,716,949,347	33,240,393,853	7,472,097,229	1,461,050,904	1,589,856,374	4,473,128,684	7,467,077,354

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
00000	AA-9995056	07/01/1993	AMERICAN LONG TERM CARE REINS GRP	NY	OTH/G	LTC	1,254,642	170,153	67,269,238	0	0	0	0
00000	AA-9995056	07/01/1993	AMERICAN LONG TERM CARE REINS GRP	NY	OTH/I	LTC	54,242,444	14,975,141	1,194,730,798	0	0	0	0
00000	AA-9995106	10/01/1998	WORKERS COMP ALTERNATIVE FACILITY	MA	OTH/G	OH	0	0	5,764	0	0	0	0
00000	AA-9995114	10/01/1997	COMP RE FACILITY	PA	OTH/G	OH	0	0	9,607	0	0	0	0
20443	36-2114545	10/01/1998	CONTINENTAL CAS CO	IL	OTH/G	OH	0	0	12,695	0	0	0	0
22039	13-2673100	01/01/1994	GENERAL REINS CORP	DE	COFW/I	OH	0	0	0	0	0	0	427,670
23876	36-3347420	01/01/1993	MAPFRE INS CO	NJ	COFW/I	OH	0	0	0	0	0	0	695,029
38776	13-2997499	10/01/2018	SIRIUSPOINT AMER INS CO	NY	OTH/G	OH	69,326,453	0	0	0	0	0	0
39217	22-2311816	01/01/1996	QBE INS CORP	PA	COFW/I	OH	0	0	0	0	0	0	49,664
42374	74-2195939	10/01/1998	HOUSTON CAS CO	TX	OTH/G	OH	0	0	73,311	0	0	0	0
60895	35-0145825	01/01/1995	AMERICAN UNITED LIFE INS CO	IN	COFW/I	OH	0	0	0	0	0	0	493,491
61239	58-0658963	12/31/1997	BANKERS FIDELITY LIFE INS CO	GA	OTH/I	OH	0	0	999	0	0	0	0
62235	01-0278678	09/01/1999	UNUM LIFE INS CO OF AMER	ME	OTH/G	OH	5,922	298	2,378	0	0	0	0
63967	74-0651020	01/01/1994	GOVERNMENT PERSONNEL MUT LIFE INS	TX	COFW/I	OH	0	0	0	0	0	0	448
64246	13-5123390	01/01/1997	GUARDIAN LIFE INS CO OF AMER	NY	COFW/I	OH	0	0	0	0	0	0	36,200
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OH	233,707	4,662	1,648,272	0	0	0	0
64688	75-6020048	08/09/2011	SCOR GLOBAL LIFE AMER REINS CO	DE	COFW/I	OH	(309)	0	0	0	0	0	7,346,942
65676	35-0472300	10/13/1975	LINCOLN NATL LIFE INS CO	IN	OTH/I	OH	0	1	7,253	0	0	0	0
65838	01-0233346	01/01/1996	JOHN HANCOCK LIFE INS CO USA	MI	COFW/I	OH	0	0	0	0	0	0	602,733
66087	62-0724538	01/01/1995	MID WEST NATL LIFE INS CO OF TN	TX	OTH/G	OH	8,395	18	64,699	0	0	0	0
66087	62-0724538	05/01/2004	MID WEST NATL LIFE INS CO OF TN	TX	OTH/G	OH	7	132	0	0	0	0	0
66168	41-0417830	08/01/1995	MINNESOTA LIFE INS CO	MN	OTH/G	OH	30	67	0	0	0	0	0
66168	41-0417830	01/01/1997	MINNESOTA LIFE INS CO	MN	OTH/G	OH	140	127	0	0	0	0	0
66168	41-0417830	01/01/1997	MINNESOTA LIFE INS CO	MN	OTH/I	OH	94	248	0	0	0	0	0
66168	41-0417830	01/01/1998	MINNESOTA LIFE INS CO	MN	OTH/G	OH	(7)	762	0	0	0	0	0
66168	41-0417830	01/01/1998	MINNESOTA LIFE INS CO	MN	OTH/I	OH	(45)	405	0	0	0	0	0
66346	58-0828824	11/01/2000	MUNICH AMER REASSUR CO	GA	OTH/I	OH	185	5,659	575,141	0	0	0	0
66346	58-0828824	04/01/2007	MUNICH AMER REASSUR CO	GA	OTH/G	OH	166	892	26,635	0	0	0	0
66915	13-5582869	01/01/1991	NEW YORK LIFE	NY	COFW/I	OH	0	0	0	0	0	0	252,004
67105	41-0451140	01/01/1994	ING RELIASTAR LIFE INS CO	MN	COFW/I	OH	0	0	0	0	0	0	244,351
67814	06-0493340	01/01/1991	NASSAU LIFE INS CO	NY	COFW/I	OH	0	0	0	0	0	0	185,797
68276	48-1024691	05/01/1989	EMPLOYERS REASSUR CORP	KS	OTH/I	LTC	0	0	938,939	0	0	0	0
68381	36-0883760	01/01/1991	RELIANCE STANDARD LIFE INS CO	IL	COFW/I	OH	0	0	0	0	0	0	120,667
69140	04-1867050	01/01/1992	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	OH	0	0	0	0	0	0	151,202
79413	36-2739571	03/21/2005	UNITEDHEALTHCARE INS CO	CT	OTH/G	OH	106,028	5,141	174	0	0	0	0
79413	36-2739571	02/01/2006	UNITEDHEALTHCARE INS CO	CT	OTH/G	D	2,533,426	11,759	0	0	0	0	0
79413	36-2739571	02/01/2006	UNITEDHEALTHCARE INS CO	CT	OTH/I	D	1,151,507	151,514	0	0	0	0	0
80802	38-1082080	01/01/2021	US BR SUN LIFE ASSUR CO OF CANADA	MI	OTH/G	STDI	387,824	0	0	0	0	0	0
80802	38-1082080	01/01/2021	US BR SUN LIFE ASSUR CO OF CANADA	MI	OTH/G	LTDI	728,104	0	487,867	0	0	0	0
82627	06-0839705	01/01/1992	SWISS RE LIFE & HLTH AMER INC	MO	COFW/I	OH	0	0	0	0	0	0	1,032,689
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	OTH/G	OH	433,038	0	0	0	0	0	0
82627	06-0839705	06/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	OTH/I	OH	197,489	9,528	457,342	0	0	0	0
86258	13-2572994	10/01/1998	GENERAL RE LIFE CORP	CT	OTH/G	OH	0	0	156,571	0	0	0	0
87017	62-1003368	01/01/1991	SCOR GLOBAL LIFE RE INS CO OF DE	DE	COFW/I	OH	0	0	0	0	0	0	177,984
88340	59-2859797	01/01/1993	HANNOVER LIFE REASSUR CO OF AMER	FL	COFW/I	OH	0	0	0	0	0	0	578,599
93505	06-1207332	01/01/1991	TALCOTT RESOLUTION INTL LIFE REAS	CT	COFW/I	OH	0	0	0	0	0	0	43,627
93572	43-1235868	01/01/1991	RGA REINS CO	MO	COFW/I	OH	0	0	0	0	0	0	941,204
97071	13-3126819	04/01/1990	SCOR GLOBAL LIFE USA REINS CO	DE	OTH/I	OH	1,105	80	74,682	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							130,610,345	15,336,587	1,266,542,365	0	0	0	13,380,301
1099999. Total General Account - Authorized Non-Affiliates							130,610,345	15,336,587	1,266,542,365	0	0	0	13,380,301
1199999. Total General Account Authorized							130,610,345	15,336,587	1,266,542,365	0	0	0	13,380,301
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
00000	AA-3190773	08/09/2011	TRANSAMERICA INTL RE (BERMUDA) LTD	BMU	CO/I	OH	1,101,213	0	17,382	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
1599999. General Account - Unauthorized Non-U.S. Affiliates - Captive							1,101,213	0	17,382	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							1,101,213	0	17,382	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							1,101,213	0	17,382	0	0	0	0
00000	86-0368943	08/01/2008	SPECTRUM INSURANCE COMPANY	AZ	OTH/G	OH	105	33	0	0	0	0	0
78549	86-0251152	01/01/1997	FUTURAL LIFE INS CO	AZ	OTH/G	OH	110	0	0	0	0	0	0
84786	84-0674027	04/01/1988	COLORADO BANKERS LIFE INS CO	NC	OTH/I	OH	0	7	388	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							215	40	388	0	0	0	0
00000	AA-0000000	11/01/2007	ACE INSURANCE JAPAN	JPN	OTH/G	OH	(300,000)	0	0	0	0	0	0
00000	AA-0040101	08/01/2008	PROGRESSIVE INS LTD	VGB	OTH/G	OH	1,820	0	4,913	0	0	0	0
00000	AA-0050982	01/01/1995	UNITED GRP REINS INC	TCA	OTH/G	OH	12,593	27	97,048	0	0	0	0
00000	AA-0054100	03/01/2009	MEMBER AUTO SERVICE CAS REINS LTD	TCA	OTH/G	OH	131	0	0	0	0	0	0
00000	AA-0054806	08/01/2008	ICBA CREDIT LIFE REINS CO LTD	TCA	OTH/G	OH	562	880	1,236	0	0	0	0
00000	AA-1340145	01/01/2004	GENERAL REINS AG	DEU	OTH/G	OH	3,622	0	0	0	0	0	0
00000	AA-1930026	05/01/2002	AIA AUSTRALIA LIMITED	AUS	OTH/G	OH	(3,399,708)	0	0	0	0	0	0
00000	AA-1930053	02/01/2000	HANNOVER LIFE RE OF AUSTRALASIA LTD	AUS	OTH/I	OH	7,270	0	0	0	0	0	0
00000	AA-3190172	10/01/1997	HOUSTON REINS CO LTD	BMU	OTH/G	OH	0	0	42,696	0	0	0	0
00000	AA-3190228	06/30/1983	TRADERS INS LTD	BMU	OTH/G	OH	(4)	400	11,002	0	0	0	0
00000	AA-3191321	10/01/2018	SIRIUS BERMUDA INS CO LTD	BMU	OTH/G	OH	0	0	4,643,843	0	0	0	0
00000	AA-3770049	10/01/2009	ALPINE IND LTD	CYM	OTH/G	OH	1,367	114	0	0	0	0	0
00000	AA-0000000	01/01/2015	Boss Re SPC	CYM	OTH/G	OH	0	0	0	0	0	0	(31,286)
00000	AA-0000000	01/01/2015	Boss Re SPC	CYM	QA/G	SLEL	0	0	0	0	0	0	56,552
00000	AA-0000000	01/01/2016	Boss Re SPC	CYM	OTH/G	OH	0	0	0	0	0	0	84,866
00000	AA-0000000	01/01/2017	Boss Re SPC	CYM	OTH/G	OH	0	0	0	0	0	0	(912,002)
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							(3,672,347)	1,421	4,800,738	0	0	0	(801,870)
2199999. Total General Account - Unauthorized Non-Affiliates							(3,672,132)	1,461	4,801,126	0	0	0	(801,870)
2299999. Total General Account Unauthorized							(2,570,919)	1,461	4,818,508	0	0	0	(801,870)
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							128,039,426	15,338,048	1,271,360,873	0	0	0	12,578,431
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							130,610,560	15,336,627	1,266,542,753	0	0	0	13,380,301
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							(2,571,134)	1,421	4,818,120	0	0	0	(801,870)
9999999 - Totals							128,039,426	15,338,048	1,271,360,873	0	0	0	12,578,431

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-0000000	12/31/2023	TRANSAMERICA BERMUDA RE LTD	4,393,737,659	50,689	0	4,393,788,348	0		0	4,393,788,348	0	0	4,393,788,348
00000	AA-3190773	09/01/2000	TRANSAMERICA INTL RE (BERMUDA) LTD	0	0	0	0	196	4001	34	0	0	(155)	0
00000	AA-3190773	08/09/2011	TRANSAMERICA INTL RE (BERMUDA) LTD	141,292,980	7,220,419	8,013,020	156,526,419	184,999,804	4001	31,630,150	0	0	12,094,673	156,526,419
0499999. General Account - Life and Annuity Non-U.S. Affiliates - Captive				4,535,030,639	7,271,108	8,013,020	4,550,314,767	185,000,000	XXX	31,630,184	4,393,788,348	0	12,094,518	4,550,314,767
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				4,535,030,639	7,271,108	8,013,020	4,550,314,767	185,000,000	XXX	31,630,184	4,393,788,348	0	12,094,518	4,550,314,767
0799999. Total General Account - Life and Annuity Affiliates				4,535,030,639	7,271,108	8,013,020	4,550,314,767	185,000,000	XXX	31,630,184	4,393,788,348	0	12,094,518	4,550,314,767
00000	86-0368943	08/01/2008	SPECTRUM INSURANCE COMPANY	5,346	44	0	5,390	0		55,433	0	0	0	5,390
00000	86-0629419	12/01/2008	COMMONWEALTH TRUST CREDIT LIFE INS	0	0	0	0	0		149,493	0	0	0	0
60118	84-1443530	10/01/1997	NORTH AMER NATL RE INS CO	26,512,329	0	0	26,512,329	0		22,936,176	0	0	0	22,936,176
69418	59-2403689	12/01/1994	SOUTHERN FINANCIAL LIFE INS CO	4,953,082	0	0	4,953,082	0		5,703,378	0	0	0	4,953,082
78549	86-0251152	01/01/1997	FUTURAL LIFE INS CO	10	0	0	10	0		596	0	0	0	10
87572	23-2038295	01/01/2001	SCOTTISH RE US INC	0	0	0	0	0		0	0	0	5,553	0
91111	86-0383263	06/05/1997	M&T LIFE INS CO	0	8	0	8	0		3,750,600	0	0	0	8
0899999. General Account - Life and Annuity U.S. Non-Affiliates				31,470,767	52	0	31,470,819	0	XXX	32,595,676	0	0	5,553	27,894,666
00000	AA-0040101	08/01/2008	PROGRESSIVE INS LTD	4,228	253	0	4,481	0		87,557	0	0	0	4,481
00000	AA-0040112	11/01/2002	KOONS INS CO LTD	0	0	0	0	0		8,942	0	0	0	0
00000	AA-0050982	11/01/1992	UNITED GRP REINS INC	379,124	0	0	379,124	0		400,000	0	0	0	379,124
00000	AA-0050982	10/01/1993	UNITED GRP REINS INC	991,874	0	0	991,874	0		1,000,000	0	0	0	991,874
00000	AA-0050982	10/01/1994	UNITED GRP REINS INC	2,615,811	0	0	2,615,811	0		3,000,536	0	0	0	2,615,811
00000	AA-0050982	01/01/1995	UNITED GRP REINS INC	180	0	0	180	0		0	0	0	0	0
00000	AA-0051702	11/01/2008	MERIDA REINS CO LTD	0	0	0	0	0		0	6,783	0	0	0
00000	AA-0051886	10/31/1999	DAVELLY REINS LTD	235,549	211,667	0	447,216	0		669,530	0	0	59,569	447,216
00000	AA-0054100	03/01/2009	MEMBER AUTO SERVICE CAS REINS LTD	0	19	0	19	0		0	(2,573)	0	0	(2,573)
00000	AA-0054806	08/01/2008	ICBA CREDIT LIFE REINS CO LTD	2,978	135	0	3,113	0		434,797	0	0	0	3,113
00000	AA-1320052	10/01/1995	CAISSE CENTRALE DE REASS	376,445	0	0	376,445	518,865	2004	0	0	0	0	376,445
00000	AA-1340015	06/01/1994	SCOR GLOBAL LIFE DEUTSCHLAND	72,220	0	0	72,220	78,102	2005	0	0	0	0	72,220
00000	AA-1340015	10/01/1995	SCOR GLOBAL LIFE DEUTSCHLAND	3,603,608	0	0	3,603,608	3,897,110	2005	0	0	0	0	3,603,608
00000	AA-1360182	06/01/1994	ALLIANZ S P A	361,100	0	0	361,100	373,765	2006	0	0	0	0	361,100
00000	AA-1360182	10/01/1995	ALLIANZ S P A	1,505,778	0	0	1,505,778	1,558,594	2006	0	0	0	0	1,505,778
00000	AA-1360240	06/01/1994	SWISS RE ITALIA SPA	216,660	0	0	216,660	244,956	2007	0	0	0	0	216,660
00000	AA-1360240	10/01/1995	SWISS RE ITALIA SPA	1,129,334	0	0	1,129,334	1,276,827	2007	0	0	0	0	1,129,334
00000	AA-1560034	05/01/1997	LA MUT DU MANS ASSUR I A R D	28,496,834	0	0	28,496,834	30,855,886	2003	0	0	0	0	28,496,834
00000	AA-1580095	08/01/2005	THE TOA REINS CO LTD	10,829	47,476	0	58,305	107,634	3103	0	0	0	2,154	58,305
00000	AA-1580095	06/01/2006	THE TOA REINS CO LTD	7,971	102,094	0	110,065	202,366	3103	0	0	0	1,153	110,065
00000	AA-1930053	02/01/2000	HANNOVER LIFE RE OF AUSTRALASIA LTD	421,202	76,579	0	497,781	0		0	0	0	210,879	210,879
00000	AA-3160095	06/01/1994	WENTWORTH INS CO LTD	244,227	0	0	244,227	265,012	2008	0	0	0	0	244,227
00000	AA-3160095	10/01/1995	WENTWORTH INS CO LTD	2,402,406	0	0	2,402,406	2,606,856	2008	0	0	0	0	2,402,406
00000	AA-3190194	05/01/1997	LIBERTY MUT (BERMUDA) LTD	17,043,436	0	0	17,043,436	0		31,145,498	0	0	0	17,043,436
00000	AA-3190228	06/30/1983	TRADERS INS LTD	18,131	108	0	18,239	143,789	3101	0	0	0	178	18,239
00000	AA-3191332	01/01/2017	SOMERSET REINS LTD	238,488,764	110,681	0	238,599,445	37,000,000	2010	223,623,604	0	0	0	238,599,445
00000	AA-3194154	06/01/2001	CHUBB TEMPEST LIFE REINS LTD	0	0	0	0	0		0	0	0	4,675	0
00000	AA-3194154	10/01/2002	CHUBB TEMPEST LIFE REINS LTD	0	0	0	0	0		0	0	0	150,500	0
00000	AA-3194164	10/01/1987	UNION HAMILTON REINS LTD	888,373	0	0	888,373	0		2,095,031	0	0	0	888,373
00000	AA-0000000	01/01/2015	Boss Re SPC	947,139	(19,954)	0	927,185	2,500,000	3104	0	156,517	0	0	927,185
00000	AA-0000000	01/01/2016	Boss Re SPC	0	(35,418)	0	(35,418)	0		0	(8,231)	0	0	(35,418)
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				300,464,201	493,640	0	300,957,841	81,629,762	XXX	262,465,495	152,496	0	429,108	300,668,167
1099999. Total General Account - Life and Annuity Non-Affiliates				331,934,968	493,692	0	332,428,660	81,629,762	XXX	295,061,171	152,496	0	434,661	328,562,833
1199999. Total General Account Life and Annuity				4,866,965,607	7,764,800	8,013,020	4,882,743,427	266,629,762	XXX	326,691,355	4,393,940,844	0	12,529,179	4,878,877,600
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
00000	AA-3190773	08/09/2011	TRANSAMERICA INTL RE (BERMUDA) LTD	17,382	147,828	759,148	924,358	0		0	0	0	1,638,160	924,358
1599999. General Account - Accident and Health Non-U.S. Affiliates - Captive				17,382	147,828	759,148	924,358	0	XXX	0	0	0	1,638,160	924,358
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				17,382	147,828	759,148	924,358	0	XXX	0	0	0	1,638,160	924,358
1899999. Total General Account - Accident and Health Affiliates				17,382	147,828	759,148	924,358	0	XXX	0	0	0	1,638,160	924,358

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
00000	86-0368943	08/01/2008	SPECTRUM INSURANCE COMPANY	0	13	0	13	0		130	0	0	0	13
15613	27-2782836	01/01/2012	MG INS CO	0	(187,979)	0	(187,979)	0		0	0	0	0	(187,979)
84786	84-0674027	04/01/1988	COLORADO BANKERS LIFE INS CO	388	0	0	388	0		0	0	0	0	0
99538	74-2118806	08/01/1994	SWBC LIFE INS CO	0	0	0	0	0		1,863	0	0	0	0
1999999. General Account - Accident and Health U.S. Non-Affiliates				388	(187,966)	0	(187,578)	0	XXX	1,993	0	0	0	(187,966)
00000	AA-0040101	08/01/2008	PROGRESSIVE INS LTD	4,913	934	0	5,847	0		18,240	0	0	0	5,847
00000	AA-0050982	01/01/1995	UNITED GRP REINS INC	97,048	632	18	97,698	0		98,502	0	0	149	97,698
00000	AA-0054806	08/01/2008	ICBA CREDIT LIFE REINS CO LTD	1,236	670	0	1,906	0		93,602	0	0	0	1,906
00000	AA-1120049	07/01/2009	CATLIN INS CO (UK) LTD	0	55,916	0	55,916	0		0	0	0	0	0
00000	AA-1340145	01/01/2004	GENERAL REINS AG	0	274	114	388	0		0	0	0	304	304
00000	AA-3190172	10/01/1997	HOUSTON REINS CO LTD	42,696	6,882	0	49,578	0		751,087	0	0	0	49,578
00000	AA-3190228	06/30/1983	TRADERS INS LTD	11,002	454	337	11,793	678	3101	0	0	0	32	710
00000	AA-3191321	10/01/2018	SIRIUS BERMUDA INS CO LTD	4,643,843	748,440	0	5,392,283	0		8,392,851	0	0	0	5,392,283
00000	AA-3770049	10/01/2009	ALPINE IND LTD	0	28,800	114	28,914	0		51,099	0	0	0	28,914
00000	AA-0000000	01/01/2015	Boss Re SPC	0	0	0	0	0		0	25,266	0	0	0
00000	AA-0000000	01/01/2016	Boss Re SPC	0	0	0	0	0		0	84,866	0	0	0
00000	AA-0000000	01/01/2017	Boss Re SPC	0	0	0	0	0		0	(912,002)	0	0	(912,002)
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				4,800,738	843,002	583	5,644,323	678	XXX	9,405,381	(801,870)	0	485	4,665,238
2199999. Total General Account - Accident and Health Non-Affiliates				4,801,126	655,036	583	5,456,745	678	XXX	9,407,374	(801,870)	0	485	4,477,272
2299999. Total General Account Accident and Health				4,818,508	802,864	759,731	6,381,103	678	XXX	9,407,374	(801,870)	0	1,638,645	5,401,630
2399999. Total General Account				4,871,784,115	8,567,664	8,772,751	4,889,124,530	266,630,440	XXX	336,098,729	4,393,138,974	0	14,167,824	4,884,279,230
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				31,471,155	(187,914)	0	31,283,241	0	XXX	32,597,669	0	0	5,553	27,706,700
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				4,840,312,960	8,755,578	8,772,751	4,857,841,289	266,630,440	XXX	303,501,060	4,393,138,974	0	14,162,271	4,856,572,530
9999999 - Totals				4,871,784,115	8,567,664	8,772,751	4,889,124,530	266,630,440	XXX	336,098,729	4,393,138,974	0	14,167,824	4,884,279,230

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
2004	1	021089673	BNP PARIBAS	518,865
2005	1	026003780	DEUTSCHE BANK	3,975,212
2008	1	021000089	CITIBANK NA	2,871,868
2006	1	026003780	UNICREDIT GROUP	1,932,359
2007	1	026005092	BAYERISCHE LANDESMARK	1,521,783
2003	2	026009593	BANK OF AMERICA, N.A.	2,057,059
2003	2	026002574	BARCLAYS BANK PLC, NY, NY	2,057,059
2003	2	021000089	CITIBANK N.A., NY, NY	2,057,059
2003	2	026008073	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK	2,057,059
2003	2	021001033	DEUTSCHE BANK AG, NY, NY	2,057,059
2003	2	026014601	GOLDMAN SACHS BANK USA	2,057,059
2003	2	021001088	HSBC BANK USA NATIONAL ASST.	2,057,059
2003	2	021000021	JPMORGAN CHASE BANK, N.A.	2,057,059
2003	2	066010296	LLOYDS TSB BANK PLC	2,057,059
2003	2	026004307	MIZUHO CORPORATE BANK LTD	2,057,059
2003	2	026014630	MORGAN STANLEY BANK N.A.	2,057,059
2003	2	021000018	THE BANK OF NEW YORK MELLON	2,057,059
2003	2	026009632	THE BANK OF TOKYO-MITSUBISHI UFJ LT TRUST CO.	2,057,059

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
2003	2	026009470	THE ROYAL BANK OF SCOTLAND PLC	2,057,059
2003	2	053000219	WELLS FARGO BANK N.A.	2,057,059
2010	1	026008073	CREDIT AGRICOLE	25,000,000
2011	1	026002574	BARCLAYS	12,000,000
3103	1	026011947	The Shizuoka Bank, Ltd	310,000
3101	1	260065319	Standard Chartered Bank	144,467
3104	1	026000593	Bank of America, N.A.	2,500,000
4001	2	122238420	Cooperatieve Raboboank U.A.	15,416,667
4001	2	026009593	Bank of America, N.A.	15,416,667
4001	2	026002574	Barclays Bank PLC	15,416,667
4001	2	026007689	BNP Paribas Fortis SA/NV Netherlands Branch	15,416,667
4001	2	021000089	Citibank, N.A., London Branch	15,416,667
4001	2	026008073	Credit Agricole Corporate and Investment Bank	15,416,667
4001	2	021001033	Deutsche Bank AG Filiale Luxembourg	15,416,667
4001	2	021001008	HSBC Bank USA, N.A.	15,416,667
4001	2	021000021	JPMorgan Chase Bank, N.A., London Branch	15,416,667
4001	2	026004226	Societe Generale	15,416,667
4001	2	026008808	UniCredit Bank AG, New York Branch	15,416,667
4001	2	081200528	State Street Bank & Trust Company	15,416,667

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
0799999. Total General Account - Life and Annuity Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
00000	AA-3191332	07/01/2020	SOMERSET REINS LTD	BMU	5	02/21/2019	75.0	100,843,390	0	0	100,843,390	0	100,843,390	75,632,543	0	0		83,299,554	0	0	83,299,554	82.6	100.0	100,843,390	0
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								100,843,390	0	0	100,843,390	0	100,843,390	75,632,543	0	0	XXX	83,299,554	0	0	83,299,554	XXX	XXX	100,843,390	0
1099999. Total General Account - Life and Annuity Non-Affiliates								100,843,390	0	0	100,843,390	0	100,843,390	75,632,543	0	0	XXX	83,299,554	0	0	83,299,554	XXX	XXX	100,843,390	0
1199999. Total General Account Life and Annuity								100,843,390	0	0	100,843,390	0	100,843,390	75,632,543	0	0	XXX	83,299,554	0	0	83,299,554	XXX	XXX	100,843,390	0
1499999. Total General Account - Accident and Health U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1899999. Total General Account - Accident and Health Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2199999. Total General Account - Accident and Health Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2299999. Total General Account Accident and Health								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2399999. Total General Account								100,843,390	0	0	100,843,390	0	100,843,390	75,632,543	0	0	XXX	83,299,554	0	0	83,299,554	XXX	XXX	100,843,390	0
2699999. Total Separate Accounts - U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3099999. Total Separate Accounts - Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3399999. Total Separate Accounts - Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3499999. Total Separate Accounts								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								100,843,390	0	0	100,843,390	0	100,843,390	75,632,543	0	0	XXX	83,299,554	0	0	83,299,554	XXX	XXX	100,843,390	0
9999999 - Totals								100,843,390	0	0	100,843,390	0	100,843,390	75,632,543	0	0	XXX	83,299,554	0	0	83,299,554	XXX	XXX	100,843,390	0

(a)

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

NONE

SCHEDULE S - PART 6

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

	1 2023	2 2022	3 2021	4 2020	5 2019
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	7,599,889	2,526,164	4,373,900	4,221,079	3,756,659
2. Commissions and reinsurance expense allowances	328,812	1,075,477	187,042	729,769	527,860
3. Contract claims	3,411,771	3,676,730	3,908,735	4,067,930	3,937,888
4. Surrender benefits and withdrawals for life contracts	429,050	280,185	362,409	574,913	406,832
5. Dividends to policyholders and refunds to members	(8)	10	3	3	3
6. Reserve adjustments on reinsurance ceded	(138,658)	(147,082)	(259,852)	(466,063)	(83,492)
7. Increase in aggregate reserve for life and accident and health contracts	4,496,418	(1,467,770)	(157,467)	(7,536,337)	(10,257,269)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	405,437	349,928	386,983	397,970	401,559
9. Aggregate reserves for life and accident and health contracts	39,003,648	34,507,230	36,615,825	36,764,162	42,505,188
10. Liability for deposit-type contracts	321,757	347,671	374,431	410,142	203,445
11. Contract claims unpaid	853,273	987,298	1,052,960	939,194	1,146,686
12. Amounts recoverable on reinsurance	120,537	56,714	78,098	107,514	114,275
13. Experience rating refunds due or unpaid	169,308	244,187	17,615	94,795	263,439
14. Policyholders' dividends and refunds to members (not included in Line 10)	25,194	22,235	18,669	14,917	10,271
15. Commissions and reinsurance expense allowances due	13,632	14,814	21,444	32,530	19,712
16. Unauthorized reinsurance offset	4,845	6,712	3,833	8,141	13,218
17. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	4,393,139	606	(303)	833,961	842,765
19. Letters of credit (L)	266,630	286,360	263,666	811,341	1,614,691
20. Trust agreements (T)	336,099	1,879,218	1,867,798	372,551	2,534,656
21. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust	0	0	0	0	0
23. Funds deposited by and withheld from (F)	0	0	0	0	0
24. Letters of credit (L)	0	0	0	0	0
25. Trust agreements (T)	83,299,554	83,099,094	110,391,566	66,654,607	0
26. Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	72,341,374,999	0	72,341,374,999
2.	Reinsurance (Line 16)	293,266,230	(293,266,230)	0
3.	Premiums and considerations (Line 15)	150,862,717	405,436,822	556,299,539
4.	Net credit for ceded reinsurance	XXX	35,130,581,853	35,130,581,853
5.	All other admitted assets (balance)	3,199,522,461	0	3,199,522,461
6.	Total assets excluding Separate Accounts (Line 26)	75,985,026,407	35,242,752,445	111,227,778,852
7.	Separate Account assets (Line 27)	98,851,893,829	0	98,851,893,829
8.	Total assets (Line 28)	174,836,920,236	35,242,752,445	210,079,672,681
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	52,496,321,774	38,682,040,447	91,178,362,221
10.	Liability for deposit-type contracts (Line 3)	716,572,540	7,529,548	724,102,088
11.	Claim reserves (Line 4)	983,315,967	853,273,013	1,836,588,980
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	25,194,214	0	25,194,214
13.	Premium & annuity considerations received in advance (Line 8)	21,261,149	5,396,053	26,657,202
14.	Other contract liabilities (Line 9)	130,800,819	105,877,961	236,678,780
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	4,845,300	(4,845,300)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	4,406,519,277	(4,406,519,277)	0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	11,282,540,105	0	11,282,540,105
20.	Total liabilities excluding Separate Accounts (Line 26)	70,067,371,145	35,242,752,445	105,310,123,590
21.	Separate Account liabilities (Line 27)	98,851,892,661	0	98,851,892,661
22.	Total liabilities (Line 28)	168,919,263,806	35,242,752,445	204,162,016,251
23.	Capital & surplus (Line 38)	5,917,656,430	XXX	5,917,656,430
24.	Total liabilities, capital & surplus (Line 39)	174,836,920,236	35,242,752,445	210,079,672,681
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	38,682,040,447		
26.	Claim reserves	853,273,013		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	5,396,053		
29.	Liability for deposit-type contracts	7,529,548		
30.	Other contract liabilities	105,877,961		
31.	Reinsurance ceded assets	293,266,230		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	39,947,383,252		
34.	Premiums and considerations	405,436,822		
35.	Reinsurance in unauthorized companies	4,845,300		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	4,406,519,277		
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	4,816,801,399		
41.	Total net credit for ceded reinsurance	35,130,581,853		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	53,084,443	7,279,021	20,159,373	47,446,340	127,969,177	45,369
2. Alaska	AK	L	4,882,105	723,920	1,909,188	5,877,416	13,392,629	19,652
3. Arizona	AZ	L	71,111,809	22,432,164	25,636,981	37,281,422	156,462,376	53,536
4. Arkansas	AR	L	22,553,936	4,717,420	11,368,066	19,305,952	57,945,374	13,448
5. California	CA	L	1,101,416,598	154,518,429	122,156,442	488,543,961	1,866,635,430	229,632
6. Colorado	CO	L	63,310,457	48,250,668	21,617,696	69,833,814	203,012,635	39,361
7. Connecticut	CT	L	45,383,927	17,516,841	40,905,863	41,855,256	145,661,887	16,343
8. Delaware	DE	L	18,651,263	2,864,675	4,528,651	404,712,699	430,757,288	10,541
9. District of Columbia	DC	L	9,185,085	1,581,603	1,833,638	19,271,515	31,871,841	22,156
10. Florida	FL	L	426,733,924	182,264,268	149,337,958	241,057,867	999,394,017	302,093
11. Georgia	GA	L	171,255,096	18,626,257	31,489,394	220,114,610	441,485,357	107,150
12. Hawaii	HI	L	41,072,255	16,893,325	5,091,414	87,000,138	150,057,132	9,916
13. Idaho	ID	L	12,808,427	6,573,754	10,054,561	6,618,951	36,055,693	18,636
14. Illinois	IL	L	176,242,795	26,976,477	39,194,851	546,113,876	788,527,999	93,629
15. Indiana	IN	L	64,127,387	23,804,343	19,206,247	39,905,141	147,043,118	41,035
16. Iowa	IA	L	39,726,789	18,740,978	16,553,595	3,380,507,140	3,455,528,502	60,763
17. Kansas	KS	L	29,633,294	12,766,722	15,715,403	21,535,347	79,650,766	18,746
18. Kentucky	KY	L	101,584,485	7,573,990	29,612,097	66,326,557	205,097,129	22,905
19. Louisiana	LA	L	63,634,367	9,029,580	19,736,960	78,874,363	171,275,270	32,326
20. Maine	ME	L	7,793,396	2,518,450	6,452,871	5,038,614	21,803,331	26,353
21. Maryland	MD	L	190,356,179	17,116,946	30,892,891	58,972,713	297,338,729	194,798
22. Massachusetts	MA	L	92,905,265	25,773,548	18,869,640	151,692,193	289,240,646	36,710
23. Michigan	MI	L	85,966,059	70,303,512	28,614,816	163,090,522	347,974,909	51,819
24. Minnesota	MN	L	47,230,022	31,571,700	36,944,194	57,032,968	172,778,884	7,546
25. Mississippi	MS	L	33,431,651	2,755,935	14,812,650	20,622,485	71,622,721	105,495
26. Missouri	MO	L	56,089,561	60,863,659	64,406,756	236,519,390	417,879,366	81,891
27. Montana	MT	L	6,444,891	3,675,384	4,138,448	9,072,344	23,331,067	3,546
28. Nebraska	NE	L	17,909,100	6,346,506	8,546,442	8,697,265	41,499,313	15,063
29. Nevada	NV	L	53,933,867	6,033,041	10,633,852	17,610,482	88,211,242	36,986
30. New Hampshire	NH	L	10,034,422	5,472,191	6,697,828	27,296,963	49,501,404	6,919
31. New Jersey	NJ	L	165,415,544	78,660,388	48,413,190	92,812,793	385,301,915	54,671
32. New Mexico	NM	L	22,341,093	4,819,262	7,165,747	7,156,441	41,482,543	23,646
33. New York	NY	N	88,470,388	56,959,500	6,723,271	908,164,372	1,060,317,531	29,612
34. North Carolina	NC	L	156,505,543	18,650,487	33,612,313	39,444,754	248,213,097	113,092
35. North Dakota	ND	L	5,794,125	1,075,748	9,096,366	4,693,811	20,660,050	7,025
36. Ohio	OH	L	101,786,418	42,949,300	23,122,435	113,800,389	281,658,542	48,942
37. Oklahoma	OK	L	28,545,488	9,424,823	8,601,481	15,006,709	61,578,501	340,492
38. Oregon	OR	L	29,378,439	11,219,489	17,821,592	13,110,781	71,530,301	13,702
39. Pennsylvania	PA	L	148,901,217	53,670,984	49,480,759	114,433,059	366,486,019	56,859
40. Rhode Island	RI	L	10,715,472	5,604,492	2,341,307	2,527,075	21,188,346	3,559
41. South Carolina	SC	L	71,688,922	14,770,367	20,872,920	62,962,430	170,294,639	59,054
42. South Dakota	SD	L	9,323,541	2,944,359	5,190,569	4,150,622	21,609,091	12,927
43. Tennessee	TN	L	77,511,274	11,692,156	24,234,142	170,607,774	284,045,346	9,823,452
44. Texas	TX	L	449,967,417	83,543,334	95,767,745	123,333,095	752,611,591	509,348
45. Utah	UT	L	51,479,620	13,844,732	6,180,138	22,254,705	93,759,195	20,203
46. Vermont	VT	L	2,793,940	2,939,409	1,738,053	6,646,792	14,118,194	536
47. Virginia	VA	L	138,767,804	27,112,141	29,789,028	71,921,393	267,590,366	168,384
48. Washington	WA	L	74,050,780	38,594,996	49,208,488	33,385,035	195,239,299	56,405
49. West Virginia	WV	L	22,293,865	5,175,440	3,053,101	3,569,898	34,092,304	12,141
50. Wisconsin	WI	L	34,999,377	39,392,213	27,131,541	98,975,200	200,498,331	16,182
51. Wyoming	WY	L	4,813,111	682,970	1,878,846	1,687,223	9,062,150	5,122
52. American Samoa	AS	N	46,808	0	593	0	47,401	0
53. Guam	GU	L	4,371,857	1,498	752,885	0	5,126,240	14,218
54. Puerto Rico	PR	L	18,826,278	389,399	50,489	8,198,629	27,464,795	278
55. U.S. Virgin Islands	VI	L	251,580	0	20,811	46,973	319,364	0
56. Northern Mariana Islands	MP	N	3,203	0	2,564	0	5,767	0
57. Canada	CAN	N	4,540,200	53,858	22,157	0	4,616,215	60
58. Aggregate Other Alien	OT	XXX	52,482,239	345,629	59,930	0	52,887,798	39,427
59. Subtotal		XXX	4,894,558,398	1,340,082,281	1,289,451,227	8,496,718,257	16,020,810,163	13,153,700
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,872,407	0	0	0	1,872,407	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	15,524,982	(132)	33,531,291	0	49,056,141	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	4,911,955,787	1,340,082,149	1,322,982,518	8,496,718,257	16,071,738,711	13,153,700
96. Plus reinsurance assumed		XXX	784,248,812	6,409,978	10,645,224	0	801,304,014	0
97 Totals (All Business)		XXX	5,696,204,599	1,346,492,127	1,333,627,742	8,496,718,257	16,873,042,725	13,153,700
98. Less reinsurance ceded		XXX	3,013,656,326	4,401,804,218	129,182,126	0	7,544,642,670	0
99. Totals (All Business) less Reinsurance Ceded		XXX	2,682,548,273	(3,055,312,091)	(c) 1,204,445,616	8,496,718,257	9,328,400,055	13,153,700
DETAILS OF WRITE-INS								
58001. ABW- ARUBA		XXX	940	0	0	0	940	0
58002. ANT- NETHERLANDS ANTILLES		XXX	21,545	0	95	0	21,640	0
58003. ARE- UNITED ARAB EMIRATES		XXX	7,970	0	312	0	8,282	0
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	52,451,784	345,629	59,523	0	52,856,936	39,427
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	52,482,239	345,629	59,930	0	52,887,798	39,427
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 53
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 4

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

Mailing address of insured

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
	States, Etc.		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL	53,084,443	7,279,021	704,110	9,407,188	45,369	70,520,131
2.	Alaska	AK	4,882,105	723,920	5,895	534,018	19,652	6,165,590
3.	Arizona	AZ	71,111,809	22,432,164	199,023	8,272,695	53,536	102,069,227
4.	Arkansas	AR	22,553,936	4,717,420	202,261	2,401,733	13,448	29,888,798
5.	California	CA	1,101,416,598	154,518,429	519,092	39,967,188	229,632	1,296,650,939
6.	Colorado	CO	63,310,457	48,250,668	159,143	13,410,913	39,361	125,170,542
7.	Connecticut	CT	45,383,927	17,516,841	75,520	34,981,309	16,343	97,973,940
8.	Delaware	DE	18,651,263	2,864,675	89,978	795,475	10,541	22,411,932
9.	District of Columbia	DC	9,185,085	1,581,603	12,420	655,396	22,156	11,456,660
10.	Florida	FL	426,733,924	182,264,268	477,226	33,009,077	302,093	642,786,588
11.	Georgia	GA	171,255,096	18,626,257	1,076,374	9,944,626	107,150	201,009,503
12.	Hawaii	HI	41,072,255	16,893,325	8,665	3,653,979	9,916	61,638,140
13.	Idaho	ID	12,808,427	6,573,754	14,488	1,277,930	18,636	20,693,235
14.	Illinois	IL	176,242,795	26,976,477	566,907	18,892,773	93,629	222,772,581
15.	Indiana	IN	64,127,387	23,804,343	290,397	7,763,082	41,035	96,026,244
16.	Iowa	IA	39,726,789	18,740,978	528,057	11,245,526	60,763	70,302,113
17.	Kansas	KS	29,633,294	12,766,722	54,971	5,081,086	18,746	47,554,819
18.	Kentucky	KY	101,584,485	7,573,990	253,913	14,212,446	22,905	123,647,739
19.	Louisiana	LA	63,634,367	9,029,580	378,040	3,215,195	32,326	76,289,508
20.	Maine	ME	7,793,396	2,518,450	40,857	1,737,540	26,353	12,116,596
21.	Maryland	MD	190,356,179	17,116,946	398,078	5,981,399	194,798	214,047,400
22.	Massachusetts	MA	92,905,265	25,773,548	88,045	12,597,307	36,710	131,400,875
23.	Michigan	MI	85,966,059	70,303,512	576,683	4,540,234	51,819	161,438,307
24.	Minnesota	MN	47,230,022	31,571,700	232,973	32,561,962	7,546	111,604,203
25.	Mississippi	MS	33,431,651	2,755,935	702,826	2,005,729	105,495	39,001,636
26.	Missouri	MO	56,089,561	60,863,659	344,490	9,369,514	81,891	126,749,115
27.	Montana	MT	6,444,891	3,675,384	35,793	2,213,838	3,546	12,373,452
28.	Nebraska	NE	17,909,100	6,346,506	190,350	4,282,362	15,063	28,743,381
29.	Nevada	NV	53,933,867	6,033,041	196,807	1,947,289	36,986	62,147,990
30.	New Hampshire	NH	10,034,422	5,472,191	27,505	2,447,755	6,919	17,988,792
31.	New Jersey	NJ	165,415,544	78,660,388	1,684,641	6,008,118	54,671	251,823,362
32.	New Mexico	NM	22,341,093	4,819,262	24,007	1,300,785	23,646	28,508,793
33.	New York	NY	88,470,388	56,959,500	152,314	1,484,411	29,612	147,096,225
34.	North Carolina	NC	156,505,543	18,650,487	655,553	12,000,720	113,092	187,925,395
35.	North Dakota	ND	5,794,125	1,075,748	9,355	7,420,057	7,025	14,306,310
36.	Ohio	OH	101,786,418	42,949,300	916,027	7,036,113	48,942	152,736,800
37.	Oklahoma	OK	28,545,488	9,424,823	301,390	2,883,940	340,492	41,496,133
38.	Oregon	OR	29,378,439	11,219,489	36,226	4,821,336	13,702	45,469,192
39.	Pennsylvania	PA	148,901,217	53,670,984	878,021	10,353,443	56,859	213,860,524
40.	Rhode Island	RI	10,715,472	5,604,492	46,861	1,333,529	3,559	17,703,913
41.	South Carolina	SC	71,688,922	14,770,367	434,846	5,973,381	59,054	92,926,570
42.	South Dakota	SD	9,323,541	2,944,359	20,673	3,633,272	12,927	15,934,772
43.	Tennessee	TN	77,511,274	11,692,156	728,243	6,784,285	9,823,452	106,539,410
44.	Texas	TX	449,967,417	83,543,334	1,607,210	28,043,162	509,348	563,670,471
45.	Utah	UT	51,479,620	13,844,732	26,690	1,391,649	20,203	66,762,894
46.	Vermont	VT	2,793,940	2,939,409	12,642	1,122,168	536	6,868,695
47.	Virginia	VA	138,767,804	27,112,141	666,397	11,341,899	168,384	178,056,625
48.	Washington	WA	74,050,780	38,594,996	31,566	37,025,155	56,405	149,758,902
49.	West Virginia	WV	22,293,865	5,175,440	59,260	400,298	12,141	27,941,004
50.	Wisconsin	WI	34,999,377	39,392,213	410,124	16,363,708	16,182	91,181,604
51.	Wyoming	WY	4,813,111	682,970	28,598	738,023	5,122	6,267,824
52.	American Samoa	AS	46,808	0	0	0	0	46,808
53.	Guam	GU	4,371,857	1,498	8,487	15,480	14,218	4,411,540
54.	Puerto Rico	PR	18,826,278	389,399	5,332	3,348	278	19,224,635
55.	U.S. Virgin Islands	VI	251,580	0	24	9,651	0	261,255
56.	Northern Mariana Islands	MP	3,203	0	0	1,873	0	5,076
57.	Canada	CAN	4,540,200	53,858	1,103	2,929	60	4,598,150
58.	Aggregate Other Alien	OT	52,482,239	345,629	0	12,502	39,427	52,879,797
59.	Total		4,894,558,398	1,340,082,281	17,196,477	465,911,799	13,153,700	6,730,902,655

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

NAME	FEDERAL ID NUMBER	NAIC CO. CODE	DOMICILE	Note
VERENIGING AEGON, NETHERLANDS MEMBERSHIP ASSOCIATION				
AEGON LTD.	Foreign		NLD	**1**
AEGON DERIVATIVES N.V.	Foreign		NLD	
AEGON DIGITAL INVESTMENTS HOLDING B.V.	Foreign		NLD	
AEGON EUROPE HOLDING B.V.	Foreign		NLD	
AEGON INTERNATIONAL B.V.	Foreign		NLD	
TRANSAMERICA CORPORATION	42-1484983		DE	
AEGON FUNDING COMPANY LLC	42-1489646		DE	
AEGON MANAGEMENT COMPANY	35-1113520		IN	
RIVER RIDGE INSURANCE COMPANY	20-0877184		VT	
AUSA HOLDING, LLC	52-1549874		MD	
ADMINISTRATIVE GROUP, LLC.			IA	
AEGON ASSET MANAGEMENT SERVICES, INC.	39-1884868		DE	
WORLD FINANCIAL GROUP, INC.	42-1518386		DE	
WFG PROPERTIES HOLDINGS, LLC	20-2133638		GA	
AEGON DIRECT MARKETING SERVICES INTERNATIONAL, LLC	52-1291367		MD	
AEGON USA ASSET MANAGEMENT HOLDING, LLC			IA	
AEGON USA INVESTMENT MANAGEMENT, LLC			IA	
AEGON AM FUNDS, LLC	82-1985561		DE	**2**
AEGON AM PRIVATE EQUITY PARTNERS I, LLC			DE	
AEGON AM PRIVATE EQUITY PARTNERS II, LLC			DE	
AEGON USA REALTY ADVISORS, LLC	42-1205796		IA	
AEGON ENERGY MANAGEMENT, LLC	83-3155501		DE	
AEGON OZF INVESTMENTS 1, LLC			DE	
AEGON USA REAL ESTATE SERVICES, INC.	61-1098396		DE	
AEGON USA REALTY ADVISORS OF CALIFORNIA, INC.	20-5023693		IA	
AHDF MANAGER I, LLC			DE	
AMFETF MANAGER, LLC			DE	
AUSA PROPERTIES, INC.	27-1275705		IA	
AWHF2 GENERAL PARTNER, LLC			DE	
AWHF3 GENERAL PARTNER, LLC			DE	
AWHJV4 MANAGER, LLC			DE	
AWHSA MANAGER 1, LLC			DE	
EQUITABLE AGRIFINANCE, LLC	32-0342677		DE	**3**
NOMAGON TITLE GRANDPARENT, LLC			DE	
NOMAGON TITLE PARENT, LLC			DE	
PEARL HOLDINGS, INC. I	20-1063558		DE	
PEARL HOLDINGS, INC. II	20-1063571		DE	
CREDITOR RESOURCES, INC.	42-1079584		MI	
CRI SOLUTIONS, INC.	52-1363611		MD	
MONEY SERVICES, INC.	42-1079580		DE	
TRANSAMERICA TRAVEL AND CONFERENCE SERVICES, LLC			IA	
MONUMENTAL GENERAL ADMINISTRATORS, INC.	52-1243288		MD	
TRANSAMERICA RESOURCES, INC.	52-1525601		MD	
TABR REALTY SERVICES, LLC			DE	
TRANSAMERICA AFFORDABLE HOUSING, INC.	94-3252196		CA	
TRANSAMERICA AGENCY NETWORK, INC.	61-1513662		IA	
TRANSAMERICA CAPITAL, INC.	95-3141953		CA	
TRANSAMERICA FINANCIAL ADVISORS, INC.	59-2476008		DE	**4**
TRANSAMERICA FUND SERVICES, INC.	59-3403587		FL	**5**
TRANSAMERICA RETIREMENT SOLUTIONS, LLC	13-3689044		DE	
TRANSAMERICA HEALTH SAVINGS SOLUTIONS, LLC	42-1484983		DE	
TRANSAMERICA INVESTORS SECURITIES CORPORATION	13-3696753		DE	
TRANSAMERICA RETIREMENT ADVISORS, LLC	45-2892702		DE	
TRANSAMERICA RETIREMENT INSURANCE AGENCY, LLC	46-2720367		DE	
TRANSAMERICA TRUST COMPANY	42-0947998		IA	
TRANSAMERICA VENTURES FUND II, LLC			DE	
ULI FUNDING, LLC			IA	
WORLD FINANCIAL GROUP INSURANCE AGENCY, LLC	95-3809372		IA	
WFG INSURANCE AGENCY OF PUERTO RICO, INC.	Foreign		PR	
WORLD FINANCIAL GROUP INSURANCE AGENCY OF HAWAII, INC.	99-0277127		HI	
WORLD FINANCIAL GROUP INSURANCE AGENCY OF MASSACHUSETTS, INC.	04-3182849		MA	
WORLD FINANCIAL GROUP INSURANCE AGENCY OF WYOMING, INC.	42-1519076		WY	
ZAHORIK COMPANY, INC.	95-2775959		CA	
COMMONWEALTH GENERAL CORPORATION	51-0108922		DE	
AEGON GLOBAL SERVICES, LLC.	81-4266921		IA	
AEGON INSTITUTIONAL MARKETS, INC.	61-1085329		DE	
FINANCIAL PLANNING SERVICES, INC.	23-2130174		DC	
GARNET ASSURANCE CORPORATION II	14-1893533		IA	
IRONWOOD RE CORP.	47-1703149	15633	HI	
STONEBRIDGE BENEFIT SERVICES, INC.	75-2548428		DE	
TRANSAMERICA LIFE INSURANCE COMPANY	39-0989781	86231	IA	**6**
AEGON DIRECT MARKETING SERVICES, INC.	42-1470697		MD	
TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC	42-1470697		MD	**7**
AEGON FINANCIAL SERVICES GROUP, INC.	41-1479568		MN	
AEGON MANAGED ENHANCED CASH, LLC	30-0445264		DE	
APOP III, LLC			DE	**8**
CUPPLES STATE LIHTC INVESTORS, LLC	20-4498171		DE	**9**
FD TLIC, LIMITED LIABILITY COMPANY	01-0969916		NY	
LIICA RE II, INC.	20-5927773	12864	VT	
LIFE INVESTORS ALLIANCE LLC	42-1483973		DE	
NATURAL RESOURCES ALTERNATIVES PORTFOLIO I, LLC	82-2456359		DE	**10**
NATURAL RESOURCES ALTERNATIVES PORTFOLIO II, LLC			DE	**11**
NATURAL RESOURCES ALTERNATIVES PORTFOLIO 3, LLC	84-3516408		DE	**12**
PEOPLES BENEFIT SERVICES, LLC	23-1705984		PA	
REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC	02-0685017		DE	**13**
REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC	20-1378364		DE	**14**
REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC	20-1627078		DE	**15**
REAL ESTATE ALTERNATIVES PORTFOLIO 4 HR, LLC	20-3878375		DE	**16**
REAL ESTATE ALTERNATIVES PORTFOLIO 4 MR, LLC	20-3878417		DE	**16**
TA-APOP I, LLC			DE	
TA-APOP I-A, LLC	39-0989781		DE	
TA-APOP II, LLC	87-2201653		DE	**17**
TA PRIVATE EQUITY ASSETS, LLC			DE	
THH ACQUISITIONS, LLC	26-1894745		IA	
TLIC OAKBROOK REINSURANCE, INC.	47-1026613	15549	IA	
TLIC WATERTREE REINSURANCE, INC.	81-3715574	16032	IA	
TRANSAMERICA ASSET MANAGEMENT, INC.	59-3403585		FL	**18**
TRANSAMERICA BERMUDA RE, LTD.	Foreign		BMU	
TRANSAMERICA LIFE (BERMUDA) LTD.	Foreign		BMU	
TRANSAMERICA PACIFIC RE, INC.	85-1028131	16815	VT	
ZERO BETA FUND, LLC	26-1298094		DE	**19**

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE TRANSAMERICA LIFE INSURANCE COMPANY

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

PART 1 - ORGANIZATIONAL CHART

NAME	FEDERAL ID NUMBER	NAIC CO. CODE	DOMICILE	Note
AEGON N.V.	Foreign		NLD	
AEGON INTERNATIONAL B.V.	Foreign		NLD	
TRANSAMERICA CORPORATION	42-1484983		DE	
COMMONWEALTH GENERAL CORPORATION	51-0108922		DE	
TRANSAMERICA STABLE VALUE SOLUTIONS INC.	27-0648897		DE	
WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA INC.	Foreign		CAN	
WFG SECURITIES INC.	Foreign		CAN	
WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA INC.	Foreign		CAN	
RCC NORTH AMERICA LLC	13-3256226		DE	
FGH USA, LLC	13-3256227		DE	20
INVESTORS WARRANTY OF AMERICA, LLC	42-1154276		IA	
ROCK SPRINGS DRIVE, LLC			MD	21
LCS ASSOCIATES, LLC	20-8687142		DE	
MITIGATION MANAGER, LLC	20-8736609		DE	
BARFIELD RANCH ASSOCIATES, LLC	30-0878889		FL	22
OSCEOLA MITIGATION PARTNERS, LLC	30-0878806		FL	22
PLACER 400 INVESTORS, LLC	45-3601940		CA	23
PSL ACQUISITIONS OPERATING, LLC			IA	
HORIZONS ACQUISITION 5, LLC	14-1865039		FL	
HORIZONS ST. LUCIE DEVELOPMENT, LLC	65-1150484		FL	
ST. LUCIE WEST DEVELOPMENT COMPANY, LLC	65-1060888		FL	
TRADITION DEVELOPMENT COMPANY, LLC	65-1060893		FL	
TRADITION LAND COMPANY, LLC	27-0968994		IA	
TRANSAMERICA CASUALTY INSURANCE COMPANY	31-4423946	10952	IA	
TRANSAMERICA CORPORATION (OR)	98-6021219		OR	
TRANSAMERICA FINANCE CORPORATION	95-1077235		DE	
TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	36-6071399	70688	NY	
CARLE PLACE LEASEHOLD SPE, LLC.			DE	
TRANSAMERICA INTERNATIONAL RE (BERMUDA) LTD.	98-0199561		BMU	
UNITED FINANCIAL SERVICES, INC.	52-1263786		MD	24
AEGON DMS HOLDING B.V.	Foreign		NLD	
AEGON INSIGHTS LIMITED	Foreign		HKG	
CORNERSTONE INTERNATIONAL HOLDINGS LTD	Foreign		UK	
TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY LTD	Foreign		AUS	
AEGON INSIGHTS AUSTRALIA PTY LIMITED	Foreign		AUS	
TRANSAMERICA INSURANCE MARKETING ASIA PACIFIC PTY LTD	Foreign		AUS	
AEGON DIRECT MARKETING SERVICES MEXICO S.A. DE C.V.	Foreign		MEX	25
AEGON DIRECT MARKETING SERVICES MEXICO SERVICIOS S.A. DE C.V.	Foreign		MEX	26
TRANSAMERICA DIRECT MARKETING CONSULTANTS PRIVATE LIMITED	Foreign		IND	27
TRANSAMERICA (BERMUDA) SERVICES CENTER, LTD.	Foreign		BMU	
TRANSAMERICA LIFE INTERNATIONAL (BERMUDA), LTD.	Foreign		BMU	

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

Organizational Chart Footnotes:

Ownership is 100% unless otherwise noted. Inclusion of an entity does not necessarily signify control.

1) Vereniging AEGON holds voting power in the common, preferred A and preferred B stock of Aegon LTD. totaling 31.9900%.

2) AEGON USA Investment Management, LLC is the Manager; equity will be owned by clients/investors of AEGON USA Investment Management, LLC

3) Members: AEGON USA Realty Advisors, LLC (50%) and non-affiliate of Aegon (50%)

4) AUSA Holding, LLC owns 51.60%; AEGON Asset Management Services, Inc. owns 37.62%; Commonwealth General Corporation owns 10.78%

5) Transamerica Life Insurance Company owns 44%; AUSA Holding, LLC owns 56%

6) Additional TLIC Subsidiaries & Other Entities Managed by TLIC: Garnet Assurance Corporation, Garnet Assurance Corporation III, Garnet Community Investments, LLC, Garnet Community Investments IV, LLC, Garnet Community Investments V, LLC, Garnet Community Investments VI, LLC, Garnet Community Investments VII, LLC, Garnet Community Investments VIII, LLC, Garnet Community Investments IX, LLC, Garnet Community Investments X, LLC, Garnet Community Investments XI, LLC, Garnet Community Investments XII, LLC, Garnet Community Investments XVIII, LLC, Garnet Community Investments XX, LLC, Garnet Community Investments XXIV, LLC, Garnet Community Investments XXV, LLC, Garnet Community Investments XXVI, LLC, Garnet Community Investments XXVII, LLC, Garnet Community Investments XXVIII, LLC, Garnet Community Investments XXIX, LLC, Garnet Community Investments XXXI, LLC, Garnet Community Investments XXXII, LLC, Garnet Community Investments XXXIII, LLC, Garnet Community Investments XXXIV, LLC, Garnet Community Investments XXXV, LLC, Garnet Community Investments XXXVI, LLC, Garnet Community Investments XXXVII, LLC, Garnet Community Investments XXXVIII, LLC, Garnet Community Investments XXXIX, LLC, Garnet Community Investments XL, LLC, Garnet Community Investments XLI, LLC, Garnet Community Investments XLII, LLC, Garnet Community Investments XLIII, LLC, Garnet Community Investments XLIV, LLC, Garnet Community Investments XLV, LLC, Garnet Community Investments XLVI, LLC, Garnet Community Investments XLVII, LLC, Garnet Community Investments XLVIII, LLC, Garnet Community Investments XLIX, LLC, Aegon Community Investments 50, LLC, Aegon Community Investments 51, LLC, Aegon Community Investments 52, LLC, Aegon Community Investments 53, LLC, Aegon Community Investments 54, LLC, Aegon Community Investments 55, LLC, Aegon Community Investments 56, LLC, Aegon Community Investments 57, LLC, Aegon Community Investments 58, LLC, Aegon Community Investments 59, LLC, Aegon Community Investments 60, LLC, Aegon Community Investments 61, LLC, Aegon Community Investments 62, LLC, Aegon Community Investments 63, LLC, Aegon Community Investments 64, LLC, Aegon Community Investments 65, LLC, Aegon Community Investments 66, LLC, Aegon Community Investments 67, LLC, Aegon Community Investments 68, LLC, Aegon Community Investments 69, LLC, Aegon LIHTC Fund 50, LLC, Aegon LIHTC Fund 54, LLC, Aegon LIHTC Fund 60, LLC, Aegon LIHTC Fund 61, LLC, Aegon LIHTC Fund 63, LLC, Aegon LIHTC Fund 67, LLC, LIHTC Fund 53, LLC, LIHTC Fund 59, LLC

7) Members: ADMS representative (51%); AEGON Direct Marketing Services, Inc. (49%)

8) Members: Transamerica Life Insurance Company (90%); Transamerica Financial Life Insurance Company (10%)

9) Sole Member: Transamerica Life Insurance Company; non-owner Manager: Transamerica Affordable Housing, Inc.

10) Members: Transamerica Life Insurance Company (96%); Transamerica Financial Life Insurance Company (4%); Manager: AEGON USA Realty Advisors, LLC

11) Members: Transamerica Life Insurance Company (95%) and Transamerica Financial Life Insurance Company (5%)

12) Members: Transamerica Life Insurance Company (90%); Transamerica Financial Life Insurance Company (10%)

13) Members: Transamerica Life Insurance Company (92.5%);Transamerica Financial Life Insurance Company (7.5%); Manager: AEGON USA Realty Advisors, LLC

14) Member: Transamerica Life Insurance Company. Manager: AEGON USA Realty Advisors, LLC

15) Members: Transamerica Life Insurance Company (90.6%); Transamerica Financial Life Insurance Company (9.4%)

16) Members: Transamerica Life Insurance Company (96%); Transamerica Financial Life Insurance Company (4%); Manager: AEGON USA Realty Advisors, LLC

17) Transamerica Life Insurance Company owns 56%; Transamerica Financial Life Insurance Company owns 44%

18) Transamerica Life Insurance Company owns 77%; AUSA Holding, LLC owns 23%

19) Members: Transamerica Life Insurance Company (83.42%); Transamerica Financial Life Insurance Company (16.58%); Manager: AEGON USA Investment Management, LLC

20) Additional FGH USA, LLC Subsidiaries: ALH Properties Two, LLC; ALH Properties Four, LLC; ALH Properties Seven, LLC; ALH Properties Eight, LLC; ALH Properties Nine, LLC; ALH Properties Ten, LLC; ALH Properties Eleven, LLC; ALH Properties Twelve, LLC; ALH Properties Sixteen, LLC; ALH Properties Seventeen, LLC; FGH Realty Credit, LLC; First FGP, LLC; Second FGP, LLC; Fourth FGP, LLC; Fifth FGP, LLC; Seventh FGP, LLC

21) Members: Investors Warranty of America, LLC (98%); non-affiliate of AEGON (2%)

22) Members: Mitigation Manager, LLC (50%); non-affiliate of Aegon (50%)

23) Members: RCC North America, LLC (50%); non-affiliate of Aegon (50%)

24) United Financial Services, Inc. is using two different DBA's in various states: Monumental Financial Services, Inc. and Transamerica Agency Network-Outbrokerage Services.

25) AEGON Mexico Holding B.V. owns 99%; AEGON DMS Holding B.V. owns 1%

26) AEGON Mexico Holding B.V. owns 99.998%; AEGON DMS Holding B.V. owns .002%

27) AEGON DMS Holding B.V. owns 99.95%; non-affiliate of Aegon owns .05%

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		00000		0	0		ADMINISTRATIVE GROUP, LLC	IA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	82-1985561	0	0		AEGON AM FUNDS, LLC	DE	NIA	AEGON USA INVESTMENT MANAGEMENT, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON AM PRIVATE EQUITY PARTNERS I, LLC	DE	NIA	AEGON USA INVESTMENT MANAGEMENT, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON AM PRIVATE EQUITY PARTNERS II, LLC	DE	NIA	AEGON USA INVESTMENT MANAGEMENT, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	39-1884868	0	0		AEGON ASSET MANAGEMENT SERVICES, INC.	DE	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON DERIVATIVES N.V.	NLD	NIA	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON DIGITAL INVESTMENTS HOLDING B.V.	NLD	NIA	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	52-1291367	0	0		AEGON DIRECT MARKETING SERVICES INTERNATIONAL, LLC.	MD	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON DIRECT MARKETING SERVICES MEXICO SERVICIOS, S.A. DE C.V.	MEX	NIA	AEGON MEXICO HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON DIRECT MARKETING SERVICES MEXICO, S.A. DE C.V.	MEX	NIA	AEGON MEXICO HOLDING B.V.	OWNERSHIP BOARD	99.000	AEGON N.V.		0
0000		00000		0	0		AEGON DIRECT MARKETING SERVICES MEXICO, S.A. DE C.V.	MEX	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	1.000	AEGON N.V.		0
0000		00000	42-1470697	0	0		AEGON DIRECT MARKETING SERVICES, INC.	MD	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON DMS HOLDING B.V.	NLD	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	83-3155501	0	0		AEGON ENERGY MANAGEMENT, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON EUROPE HOLDING B.V.	NLD	NIA	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	41-1479568	0	0		AEGON FINANCIAL SERVICES GROUP, INC.	MN	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-1489646	0	0		AEGON FUNDING COMPANY, LLC.	DE	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	81-4266921	0	0		AEGON GLOBAL SERVICES, LLC.	IA	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON INSIGHTS AUSTRALIA PTY LIMITED	AUS	NIA	TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON INSIGHTS LIMITED	HKG	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	61-1085329	0	0		AEGON INSTITUTIONAL MARKETS, INC.	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON INTERNATIONAL B.V.	NLD	UIP	AEGON N.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	769218	NYSE	AEGON LTD.	NLD	UIP	VERENIGING AEGON	OWNERSHIP BOARD	31.990			0
0000		00000	30-0445264	0	0		AEGON MANAGED ENHANCED CASH, LLC.	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	35-1113520	0	0		AEGON MANAGEMENT COMPANY	IN	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON OZF INVESTMENTS 1, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON USA ASSET MANAGEMENT HOLDING, LLC.	IA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AEGON USA INVESTMENT MANAGEMENT, LLC.	IA	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	61-1098396	0	0		AEGON USA REAL ESTATE SERVICES, INC.	DE	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	20-5023693	0	0		AEGON USA REALTY ADVISORS OF CALIFORNIA, INC.	IA	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-1205796	0	0		AEGON USA REALTY ADVISORS, LLC.	IA	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AHDF MANAGER I, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AMFETF MANAGER, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		APOP III, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	90.000	AEGON N.V.		0
0000		00000		0	0		APOP III, LLC	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	10.000	AEGON N.V.		0
0000		00000	52-1549874	0	0		AUSA HOLDING, LLC	MD	NIA	TRANSAMERICA CORPORATION.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	27-1275705	0	0		AUSA PROPERTIES, INC.	IA	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AWHF2 GENERAL PARTNER, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AWHF3 GENERAL PARTNER, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AWHJV4 MANAGER, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		AWHSA MANAGER 1, LLC	DE	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	30-0878889	0	0		BARFIELD RANCH ASSOCIATES, LLC	FL	NIA	MITIGATION MANAGER, LLC	OWNERSHIP BOARD	50.000	AEGON N.V.		0

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		00000		0	0		CARLE PLACE LEASHOLD SPE, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	51-0108922	0	0		COMMONWEALTH GENERAL CORPORATION	DE	UDP	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		CORNERSTONE INTERNATIONAL HOLDINGS, LTD.		NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-1079584	0	0		CREDITOR RESOURCES, INC.	MI	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	52-1363611	0	0		CRI SOLUTIONS, INC.	MD	NIA	CREDITOR RESOURCES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	20-4498171	0	0		CUPPLES STATE LIHTC INVESTORS, LLC.	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	32-0342677	0	0		EQUITABLE AGRIFINANCE, LLC.	DE	NIA	AEGON USA REALTY ADVISORS, LLC.	OWNERSHIP BOARD	50.000	AEGON N.V.		0
0000		00000	01-0969916	0	0		FD TLIC, LIMITED LIABILITY COMPANY	NY	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	13-3256227	0	0		FGH USA, LLC	DE	NIA	RCC NORTH AMERICA, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	23-2130174	0	0		FINANCIAL PLANNING SERVICES, INC.	DC	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	14-1893533	0	0		GARNET ASSURANCE CORPORATION II	IA	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	14-1865039	0	0		HORIZONS ACQUISITION 5, LLC	FL	NIA	PSL ACQUISITIONS OPERATING, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	65-1150484	0	0		HORIZONS ST. LUCIE DEVELOPMENT, LLC	FL	NIA	PSL ACQUISITIONS OPERATING, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-1154276	0	0		INVESTORS WARRANTY OF AMERICA, LLC	IA	NIA	RCC NORTH AMERICA, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0468	AEGON US HOLDING GRP	15633	47-1703149	0	0		IRONWOOD RE CORP	HI	IA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	20-8687142	0	0		LCS ASSOCIATES, LLC	DE	NIA	RCC NORTH AMERICA, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-1483973	0	0		LIFE INVESTORS ALLIANCE, LLC.	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		12864	20-5927773	0	0		LIICA RE II, INC.	VT	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	20-8736609	0	0		MITIGATION MANAGER, LLC	DE	NIA	RCC NORTH AMERICA, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-1079580	0	0		MONEY SERVICES, INC.	DE	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	52-1243288	0	0		MONUMENTAL GENERAL ADMINISTRATORS, INC.	MD	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	84-3516408	0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO 3, LLC	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	90.000	AEGON N.V.		0
0000		00000	84-3516408	0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO 3, LLC	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	10.000	AEGON N.V.		0
0000		00000	82-2456359	0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO I , LLC	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	96.000	AEGON N.V.		0
0000		00000	82-2456359	0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO I , LLC	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	4.000	AEGON N.V.		0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO II, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	95.000	AEGON N.V.		0
0000		00000		0	0		NATURAL RESOURCES ALTERNATIVES PORTFOLIO II, LLC	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	5.000	AEGON N.V.		0
0000		00000		0	0		NOMAGON TITLE GRANDPARENT, LLC	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		NOMAGON TITLE PARENT, LLC	DE	NIA	NOMAGON TITLE GRANDPARENT, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	30-0878806	0	0		OSCEOLA MITIGATION PARTNERS, LLC	FL	NIA	MITIGATION MANAGER, LLC	OWNERSHIP BOARD	50.000	AEGON N.V.		0
0000		00000	20-1063558	0	0		PEARL HOLDINGS, INC. I	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	20-1063571	0	0		PEARL HOLDINGS, INC. II	DE	NIA	AEGON USA ASSET MANAGEMENT HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	23-1705984	0	0		PEOPLES BENEFIT SERVICES, LLC.	PA	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	45-3601940	0	0		PLACER 400 INVESTORS, LLC	CA	NIA	RCC NORTH AMERICA, LLC.	OWNERSHIP BOARD	50.000	AEGON N.V.		0
0000		00000		0	0		PSL ACQUISITIONS OPERATING, LLC.	IA	NIA	RCC NORTH AMERICA, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	13-3256226	0	0		RCC NORTH AMERICA, LLC.	DE	NIA	TRANSAMERICA CORPORATION.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	02-0685017	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC.	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	92.500	AEGON N.V.		0
0000		00000	02-0685017	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 2, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	7.500	AEGON N.V.		0
0000		00000	20-1378364	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3, LLC.	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	20-1627078	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC.	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	90.600	AEGON N.V.		0

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		00000	20-1627078	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 3A, INC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	9.400	AEGON N.V.		0
0000		00000	20-3878375	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC.	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	96.000	AEGON N.V.		0
0000		00000	20-3878375	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4HR, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	4.000	AEGON N.V.		0
0000		00000	20-3878417	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC.	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	96.000	AEGON N.V.		0
0000		00000	20-3878417	0	0		REAL ESTATE ALTERNATIVES PORTFOLIO 4MR, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	4.000	AEGON N.V.		0
0000		00000	20-0877184	0	0		RIVER RIDGE INSURANCE COMPANY	VT	IA	AEGON MANAGEMENT COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		ROCK SPRINGS DRIVE, LLC	MD	NIA	INVESTORS WARRANTY OF AMERICA, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	65-1060888	0	0		ST. LUCIE WEST DEVELOPMENT COMPANY, LLC	FL	NIA	PSL ACQUISITIONS OPERATING, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	75-2548428	0	0		STONEBRIDGE BENEFIT SERVICES, INC.	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		TA PRIVATE EQUITY ASSETS, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		TA-APOP I, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	39-0989781	0	0		TA-APOP I-A, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	87-2201653	0	0		TA-APOP II, LLC	DE	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	56.000	AEGON N.V.		0
0000		00000	87-2201653	0	0		TA-APOP II, LLC	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	44.000	AEGON N.V.		0
0000		00000		0	0		TABR REALTY SERVICES, LLC	DE	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	26-1894745	0	0		THH ACQUISITIONS, LLC.	IA	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0468	AEGON US HOLDING GRP	15549	47-1026613	0	0		TLIC OAKBROOK REINSURANCE, INC.	IA	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0468	AEGON US HOLDING GRP	16032	81-3715574	0	0		TLIC WATERTREE REINSURANCE, INC.	IA	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	65-1060893	0	0		TRADITION DEVELOPMENT COMPANY, LLC	FL	NIA	PSL ACQUISITIONS OPERATING, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	27-0968994	0	0		TRADITION LAND COMPANY, LLC	IA	NIA	RCC NORTH AMERICA, LLC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		TRANSAMERICA (BERMUDA) SERVICES CENTER, LTD.	BMU	NIA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	94-3252196	0	0		TRANSAMERICA AFFORDABLE HOUSING, INC.	CA	NIA	TABR REALTY SERVICES, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	61-1513662	0	0		TRANSAMERICA AGENCY NETWORK, LLC	IA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	59-3403585	0	0		TRANSAMERICA ASSET MANAGEMENT, INC.	FL	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	77.000	AEGON N.V.		0
0000		00000	59-3403585	0	0		TRANSAMERICA ASSET MANAGEMENT, INC.	FL	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	23.000	AEGON N.V.		0
0000		00000		0	0		TRANSAMERICA BERMUDA RE, LTD	BMU	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	95-3141953	0	0		TRANSAMERICA CAPITAL, INC.	CA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0468	AEGON US HOLDING GRP	10952	31-4423946	0	0		TRANSAMERICA CASUALTY INSURANCE COMPANY	IA	IA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-1484983	0	0		TRANSAMERICA CORPORATION	DE	UIP	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	98-6021219	0	0		TRANSAMERICA CORPORATION (OR)	OR	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.	AUS	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		TRANSAMERICA DIRECT MARKETING CONSULTANTS PRIVATE LIMITED	IND	NIA	AEGON DMS HOLDING B.V.	OWNERSHIP BOARD	99.950	AEGON N.V.		0
0000		00000	95-1077235	0	0		TRANSAMERICA FINANCE CORPORATION	DE	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	59-2476008	0	0		TRANSAMERICA FINANCIAL ADVISORS, INC.	DE	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	51.600	AEGON N.V.		0
0000		00000	59-2476008	0	0		TRANSAMERICA FINANCIAL ADVISORS, INC.	DE	NIA	AEGON ASSET MANAGEMENT SERVICES, INC.	OWNERSHIP BOARD	37.620	AEGON N.V.		0
0000		00000	59-2476008	0	0		TRANSAMERICA FINANCIAL ADVISORS, INC.	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	10.780	AEGON N.V.		0
0468	AEGON US HOLDING GRP	70688	36-6071399	0	0		TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	IA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	59-3403587	0	0		TRANSAMERICA FUND SERVICES, INC.	FL	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	44.000	AEGON N.V.		0
0000		00000	59-3403587	0	0		TRANSAMERICA FUND SERVICES, INC.	FL	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	56.000	AEGON N.V.		0

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		00000	42-1484983	0	0		TRANSAMERICA HEALTH SAVINGS SOLUTIONS, LLC	DE	NIA	TRANSAMERICA RETIREMENT SOLUTIONS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		TRANSAMERICA INSURANCE MARKETING ASIA PACIFIC PTY, LTD.	AUS	NIA	TRANSAMERICA DIRECT MARKETING ASIA PACIFIC PTY, LTD.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-1470697	0	0		TRANSAMERICA INTERNATIONAL DIRECT MARKETING CONSULTANTS, LLC.	MD	NIA	AEGON DIRECT MARKETING SERVICES, INC.	OWNERSHIP BOARD	49.000	AEGON N.V.		0
0000		00000	98-0199561	0	0		TRANSAMERICA INTERNATIONAL RE (BERMUDA), LTD.	BMU	IA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	13-3696753	0	0		TRANSAMERICA INVESTORS SECURITIES CORPORATION	DE	NIA	TRANSAMERICA RETIREMENT SOLUTIONS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		TRANSAMERICA LIFE (BERMUDA), LTD.	BMU	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0468	AEGON US HOLDING GRP	86231	39-0989781	0	0		TRANSAMERICA LIFE INSURANCE COMPANY	IA	RE	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		TRANSAMERICA LIFE INTERNATIONAL (BERMUDA), LTD.	BMU	IA	AEGON INTERNATIONAL B.V.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0468	AEGON US HOLDING GRP	16815	85-1028131	0	0		TRANSAMERICA PACIFIC RE, INC	VT	NIA	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	52-1525601	0	0		TRANSAMERICA RESOURCES, INC.	MD	NIA	MONUMENTAL GENERAL ADMINISTRATORS, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	45-2892702	0	0		TRANSAMERICA RETIREMENT ADVISORS, LLC	DE	NIA	TRANSAMERICA RETIREMENT SOLUTIONS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	46-2720367	0	0		TRANSAMERICA RETIREMENT INSURANCE AGENCY, LLC	DE	NIA	TRANSAMERICA RETIREMENT SOLUTIONS, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	13-3689044	0	0		TRANSAMERICA RETIREMENT SOLUTIONS, LLC	DE	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	27-0648897	0	0		TRANSAMERICA STABLE VALUE SOLUTIONS, INC.	DE	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		TRANSAMERICA TRAVEL AND CONFERENCE SERVICES, LLC	IA	NIA	MONEY SERVICES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-0947998	0	0		TRANSAMERICA TRUST COMPANY	IA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		TRANSAMERICA VENTURES FUND II, LLC	DE	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		ULI FUNDING, LLC	IA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	52-1263786	0	0		UNITED FINANCIAL SERVICES, INC.	MD	NIA	TRANSAMERICA CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		WFG INSURANCE AGENCY OF PUERTO RICO, INC.	PR	NIA	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	20-2133638	0	0		WFG PROPERTIES HOLDINGS, LLC.	GA	NIA	WORLD FINANCIAL GROUP, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		WFG SECURITIES INC.	CAN	NIA	WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	CAN	NIA	COMMONWEALTH GENERAL CORPORATION	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000		0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF CANADA INC.	CAN	NIA	WORLD FINANCIAL GROUP HOLDING COMPANY OF CANADA, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	99-0277127	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF HAWAII, INC.	HI	NIA	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	04-3182849	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF MASSACHUSETTS, INC.	MA	NIA	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-1519076	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY OF WYOMING, INC.	WY	NIA	WORLD FINANCIAL GROUP INSURANCE AGENCY, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	95-3809372	0	0		WORLD FINANCIAL GROUP INSURANCE AGENCY, LLC	IA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	42-1518386	0	0		WORLD FINANCIAL GROUP, INC.	DE	NIA	AEGON ASSET MANAGEMENT SERVICES, INC.	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	95-2775959	0	0		ZAHORIK COMPANY, INC.	CA	NIA	AUSA HOLDING, LLC	OWNERSHIP BOARD	100.000	AEGON N.V.		0
0000		00000	26-1298094	0	0		ZERO BETA FUND, LLC.	DE	DS	TRANSAMERICA LIFE INSURANCE COMPANY	OWNERSHIP BOARD	83.420	AEGON N.V.		0
0000		00000	26-1298094	0	0		ZERO BETA FUND, LLC.	DE	NIA	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	OWNERSHIP BOARD	16.580	AEGON N.V.		0

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	42-1470697	AEGON Direct Marketing Services, Inc.	0	0	0	0	(9,565)	0		0	(9,565)	0
00000	81-4266921	AEGON GLOBAL SERVICES, LLC.	0	0	0	0	74,816,146	0		0	74,816,146	0
00000	42-1310237	AEGON USA Investment Management, LLC	0	0	0	0	66,468,122	0		0	66,468,122	0
00000	42-1205796	AEGON USA Realty Advisors, Inc.	0	0	0	0	36,919,737	0		0	36,919,737	0
00000	51-0108922	Commonwealth General Corporation	(857,500,000)	0	0	0	0	0		0	(857,500,000)	0
15633	47-1703149	Ironwood RE Corp	0	0	0	0	2,026,369	89,493,487		0	91,519,856	(1,378,829,141)
00000	20-5927773	LIICA RE II	50,000,000	0	0	0	(14,425,420)	15,116,983		0	50,691,563	(2,030,983,510)
00000	42-1079580	Money Services, Inc	0	0	0	0	62,855,358	0		0	62,855,358	0
00000	20-0877184	River Ridge Insurance Company	0	0	0	0	5,334,210	0		0	5,334,210	0
00000		TAG Resources, LLC	0	0	0	0	0	0		0	0	0
15549	47-1026613	TLIC Oakbrook Reinsurance, Inc.	75,000,000	0	0	0	28,050,542	301,048,163		0	404,098,705	(5,025,063,816)
16032	81-3715574	TLIC Watertree Reinsurance, Inc	0	0	0	0	(14,714,638)	170,327,772		0	155,613,134	(1,718,188,838)
00000	61-1513662	Transamerica Agency Network, Inc	0	0	0	0	(949,639)	0		0	(949,639)	0
00000	59-3403585	Transamerica Asset Management	19,250,000	0	0	0	0	0		0	19,250,000	0
00000	98-1701849	Transamerica Bermuda Re, LTD	0	(490,000,000)	0	0	0	4,393,788,348		0	3,903,788,348	4,393,788,348
00000	95-3141953	Transamerica Capital, Inc	0	0	0	0	(17,906,675)	0		0	(17,906,675)	0
10952	31-4423946	Transamerica Casualty Insurance Company	0	0	0	0	(252,795)	0		0	(252,795)	0
00000	42-1484983	Transamerica Corporation	(170,000,000)	0	0	0	(21,190,474)	0		250,000,000	58,809,526	0
00000	59-2476008	Transamerica Financial Advisors	0	0	0	0	(2,811,217)	0		0	(2,811,217)	0
70688	36-6071399	Transamerica Financial Life Insurance Company	170,000,000	0	0	0	(64,563,523)	(74,396,214)		0	31,040,263	929,897,985
00000	59-3403587	Transamerica Fund Services, Inc	0	2,206,500	0	0	110,940	0		0	2,317,440	0
00000	98-0199561	Transamerica International Re (Bermuda)	0	0	0	0	429,657	92,511,572		0	92,941,229	(1,079,027,989)
00000	98-0481010	Transamerica Life (Bermuda) LTD.	0	0	0	0	0	10,235,748		0	10,235,748	(7,504,216,553)
86231	39-0989781	Transamerica Life Insurance Company	663,250,000	487,793,500	0	0	73,369,351	(5,065,260,874)		(250,000,000)	(4,090,848,023)	15,668,583,839
00000	AA-3190837	Transamerica Life International (Bermuda) LTD	0	0	0	0	(16,228)	0		0	(16,228)	0
16815	85-1028131	Transamerica Pacific Reinsurance, Inc	50,000,000	0	0	0	921,003	67,135,015		0	118,056,018	(2,255,960,325)
00000	46-2720367	Transamerica Retirement Insurance Agency, LLC	0	0	0	0	(1,517,480)	0		0	(1,517,480)	0
00000	13-3689044	Transamerica Retirement Solutions, LLC	0	0	0	0	(202,077,160)	0		0	(202,077,160)	0
00000	42-1518386	World Financial Group, Inc	0	0	0	0	(10,866,620)	0		0	(10,866,620)	0
9999999 Control Totals			0	0	0	0	1	0	XXX	0	1	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)
Transamerica Life Insurance Company	Commonwealth General Corporation	100.000	NO	AEGON N.V.	AEGON US Holding Grp	100.000	NO
Transamerica Financial Life Insurance Company	Transamerica Corporation	100.000	NO	AEGON N.V.	TLIC Oakbrook Reinsurance, Inc.	100.000	NO
Transamerica Casualty Insurance Company	Transamerica Corporation	100.000	NO	AEGON N.V.	TLIC Watertree Reinsurance Inc.	100.000	NO
TLIC Oakbrook Reinsurance, Inc.	Transamerica Life Insurance Company	100.000	NO	AEGON N.V.	LIICA Re II, Inc.	100.000	NO
TLIC Watertree Reinsurance Inc.	Transamerica Life Insurance Company	100.000	NO	AEGON N.V.	Ironwood Re Corp	100.000	NO
LIICA Re II, Inc.	Transamerica Life Insurance Company	100.000	NO	AEGON N.V.		0.000	
Transamerica Pacific Re, Inc.	Transamerica Life Insurance Company	100.000	NO	AEGON N.V.		0.000	
Ironwood Re Corp	Commonwealth General Corporation	100.000	NO	AEGON N.V.		0.000	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

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

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
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?	YES
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?	YES
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	YES
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10.
12.
13.
18.
21.
22.
25.
27.
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31.
32.
41.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

8 6 2 3 1 2 0 2 3 4 2 0 0 0 0 0

12. Trusteed Surplus Statement [Document Identifier 490]

8 6 2 3 1 2 0 2 3 4 9 0 0 0 0 0

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

8 6 2 3 1 2 0 2 3 3 7 1 0 0 0 0

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

8 6 2 3 1 2 0 2 3 4 4 5 0 0 0 0

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

8 6 2 3 1 2 0 2 3 4 4 8 0 0 0 0

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

8 6 2 3 1 2 0 2 3 4 4 9 0 0 0 0

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

8 6 2 3 1 2 0 2 3 4 5 2 0 0 0 0

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]

8 6 2 3 1 2 0 2 3 4 5 4 0 0 0 0

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

8 6 2 3 1 2 0 2 3 3 6 5 0 0 0 0

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

8 6 2 3 1 2 0 2 3 2 2 4 0 0 0 0

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

8 6 2 3 1 2 0 2 3 2 2 5 0 0 0 0

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

8 6 2 3 1 2 0 2 3 2 1 6 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
2504. General agents pension fund	57,336,008	0	57,336,008	48,801,859
2505. State transferable tax credits	13,382,463	0	13,382,463	10,167,588
2506. Disallowed IMR	7,183,939	0	7,183,939	0
2507. Estimated premium tax offsets related to the provision for future GFA	5,580,445	0	5,580,445	5,809,592
2508. Investment receivables	11,125,494	11,007,626	117,868	0
2509. Other assets	45,333	0	45,333	0
2510. Accrued fee income	0	0	0	(6,326)
2597. Summary of remaining write-ins for Line 25 from overflow page	94,653,682	11,007,626	83,646,056	64,772,713

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Synthetic GICs and provision for liquidity reserves	1,975,854	9,507,410
2505. Deferred derivative gain/loss	(6,058,301)	(4,372,998)
2597. Summary of remaining write-ins for Line 25 from overflow page	(4,082,447)	5,134,412

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Surrender charges	345,520	381,210
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	345,520	381,210

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Administrative fee expense	4,488,496	15,246,248
2705. Fines and penalties	587,206	554,252
2706. Write-ins Other	(221,591)	(695,110)
2707. Reinsurance transaction - Modco reserve adjustment assumed	(3,955,475)	(7,159,959)
2708. Change in provision for liquidity guarantees	(7,531,556)	9,354,563
2797. Summary of remaining write-ins for Line 27 from overflow page	(6,632,920)	17,299,994

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance 1 Life	Accident and Health 2 Cost Containment	Accident and Health 3 All Other	4 All Other Lines of Business	5 Investment	6 Fraternal	7 Total
09.304. Agents' meetings, contests and awards	8,990,551	0	2,687,292	0	0	0	11,677,843
09.305. Other	7,001,120	0	2,092,648	0	0	0	9,093,768
09.397. Summary of remaining write-ins for Line 9.3 from overflow page	15,991,671	0	4,779,940	0	0	0	20,771,611

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)	7 Deposit-Type Contracts
58004. ARG- ARGENTINA	XXX	56,230	0	916	0	57,146	0
58005. ATG- ANTIGUA AND BARBUDA	XXX	101,790	0	215	0	102,005	0
58006. AUS- AUSTRALIA	XXX	104,932	300	480	0	105,712	0
58007. AUS- NEW SOUTH WALES	XXX	600	0	0	0	600	0
58008. AUS- NORTHERN TERRITORY	XXX	250	0	0	0	250	0
58009. AUT- AUSTRIA	XXX	59,200	0	0	0	59,200	0
58010. BEL- BELGIUM	XXX	137,646	0	200	0	137,846	0
58011. BHR- BAHRAIN	XXX	657	0	(8,301)	0	(7,644)	0
58012. BHS- BAHAMAS	XXX	138,762	0	0	0	138,762	0
58013. BLZ- BELIZE	XXX	3,480	0	205	0	3,685	0
58014. BMU- BERMUDA	XXX	42,311	0	0	0	42,311	0
58015. BOL- BOLIVIA	XXX	17,277	0	0	0	17,277	0
58016. BRA- BRAZIL	XXX	820,900	0	0	0	820,900	0
58017. BRB- BARBADOS	XXX	99,395	0	0	0	99,395	0
58018. CHE- SWITZERLAND	XXX	69,654	0	0	0	69,654	0
58019. CHL- CHILE	XXX	2,362,389	0	42	0	2,362,431	0
58020. CHN- CHINA	XXX	18,988,154	6,000	373	0	18,994,527	0
58021. CHN- PARACEL ISLAND	XXX	2,051	0	903	0	2,954	0
58022. COD - CONGO DEM. REP OF THE	XXX	0	0	204	0	204	0
58023. COL- COLOMBIA	XXX	585,143	0	0	0	585,143	0
58024. CPV- CAPE VERDE	XXX	0	0	119	0	119	0
58025. CRI- COSTA RICA	XXX	232,665	0	0	0	232,665	0
58026. CYM- CAYMAN ISLANDS	XXX	17,547	0	95	0	17,642	0
58027. CYP- CYPRUS	XXX	0	0	191	0	191	0
58028. CZE- CZECH REPUBLIC	XXX	1,814	0	25,477	0	27,291	0
58029. Department of defense	XXX	972,000	6,850	3,567	0	982,417	34,118
58030. DEU- GERMANY	XXX	539,786	2,386	180	0	542,352	5,309
58031. DNK- DENMARK	XXX	10,200	0	0	0	10,200	0
58032. DOM- DOMINICAN REPUBLIC	XXX	1,565,143	0	0	0	1,565,143	0
58033. ECU- ECUADOR	XXX	885,474	0	0	0	885,474	0
58034. ESP- SPAIN	XXX	256,608	0	1,218	0	257,826	0
58035. EST - ESTONIA	XXX	730	0	120	0	850	0
58036. FJI- FIJI	XXX	0	0	238	0	238	0
58037. FRA- FRANCE	XXX	615,102	0	13,279	0	628,381	0
58038. FSM- FEDERATED STATES OF MICRONESIA	XXX	555	0	0	0	555	0
58039. GBR- ENGLAND	XXX	119,881	0	825	0	120,706	0
58040. GBR- NORTHERN IRELAND	XXX	1,893	0	1,283	0	3,176	0
58041. GBR- UNITED KINGDOM	XXX	1,094,775	0	2,200	0	1,096,975	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
58042. GEO- GEORGIA	XXX	1,281	0	95	0	1,376	0
58043. GHA- GHANA	XXX	0	0	451	0	451	0
58044. GRC- GREECE	XXX	3,727	0	0	0	3,727	0
58045. GTM- GUATEMALA	XXX	309,401	0	0	0	309,401	0
58046. GUY- GUYANA	XXX	75	0	525	0	600	0
58047. HKG- HONG KONG	XXX	786,871	0	0	0	786,871	0
58048. HND- HONDURAS	XXX	39,232	0	203	0	39,435	0
58049. HRV- CROATIA	XXX	183	0	119	0	302	0
58050. HTI- HAITI	XXX	0	0	449	0	449	0
58051. HUN- HUNGARY	XXX	3,148	0	0	0	3,148	0
58052. IDN- INDONESIA	XXX	19,519	0	0	0	19,519	0
58053. IND- INDIA	XXX	80,249	0	0	0	80,249	0
58054. IRL- IRELAND	XXX	2,617	0	455	0	3,072	0
58055. IRL- REPUBLIC OF IRELAND	XXX	23,721	0	692	0	24,413	0
58056. IRN- IRAN	XXX	139	0	497	0	636	0
58057. ISL- ICELAND	XXX	2,241	0	0	0	2,241	0
58058. ISR- ISRAEL	XXX	966,159	290,000	1,197	0	1,257,356	0
58059. ITA- ITALY	XXX	59,112	0	229	0	59,341	0
58060. JAM- JAMAICA	XXX	43,797	0	0	0	43,797	0
58061. JOR- JORDAN	XXX	162,851	0	0	0	162,851	0
58062. JPN- JAPAN	XXX	635,667	0	359	0	636,026	0
58063. KOR- SOUTH KOREA	XXX	75,023	0	0	0	75,023	0
58064. KWT- KUWAIT	XXX	9,110	0	0	0	9,110	0
58065. LTU- LITHUANIA	XXX	1,286	0	0	0	1,286	0
58066. LUX- LUXEMBOURG	XXX	28,366	0	0	0	28,366	0
58067. MCO- MONACO	XXX	24,782	0	6,214	0	30,996	0
58068. MEX- MEXICO	XXX	12,384,125	0	656	0	12,384,781	0
58069. MMR-MYANMAR	XXX	311	0	237	0	548	0
58070. MYS- MALAYSIA	XXX	22,631	0	155	0	22,786	0
58071. NGA - NIGERIA	XXX	6,479	0	0	0	6,479	0
58072. NIC- NICARAGUA	XXX	3,521	1,800	0	0	5,321	0
58073. NLD- CURACO	XXX	5,218	0	0	0	5,218	0
58074. NLD- NETHERLANDS	XXX	23,282	0	0	0	23,282	0
58075. NOR- NORWAY	XXX	400	0	0	0	400	0
58076. NPL - NEPAL	XXX	320	0	0	0	320	0
58077. NZL- NEW ZEALAND	XXX	23,728	0	0	0	23,728	0
58078. PAK- PAKISTAN	XXX	0	0	95	0	95	0
58079. PAN- PANAMA	XXX	175,722	0	266	0	175,988	0
58080. PER- PERU	XXX	2,103,232	0	146	0	2,103,378	0
58081. PHL- PHILIPPINES	XXX	71,724	0	0	0	71,724	0
58082. POL- POLAND	XXX	2,252	0	877	0	3,129	0
58083. PRK- KOREA	XXX	1,800	0	0	0	1,800	0
58084. PRT- PORTUGAL	XXX	15,448	0	142	0	15,590	0
58085. PRY- PARAGUAY	XXX	0	0	177	0	177	0
58086. PYF- FRENCH POLYNESIA	XXX	2,248	0	0	0	2,248	0
58087. QAT- QATAR	XXX	11,824	0	0	0	11,824	0
58088. ROU- ROMANIA	XXX	1,240	0	119	0	1,359	0
58089. SAU- SAUDI ARABIA	XXX	693	0	0	0	693	0
58090. SDN- SUDAN	XXX	4,440	0	0	0	4,440	0
58091. SGP- SINGAPORE	XXX	742,378	0	217	0	742,595	0
58092. SLV- EL SALVADOR	XXX	34,011	0	0	0	34,011	0
58093. SRB- SERBIA	XXX	249	0	119	0	368	0
58094. SUR- SURINAME	XXX	0	0	631	0	631	0
58095. SVN- SLOVENIA	XXX	9,663	0	107	0	9,770	0
58096. SWE- SWEDEN	XXX	340,195	0	454	0	340,649	0
58097. TCA- TURKS AND CAICOS ISLANDS	XXX	24,204	0	0	0	24,204	0
58098. THA- THAILAND	XXX	58,231	0	1,093	0	59,324	0
58099. TTO- TRINIDAD AND TOBAGO	XXX	25,476	0	0	0	25,476	0
58100. TUR- TURKEY	XXX	48,092	0	0	0	48,092	0
58101. TUV- TUVALU	XXX	691	0	348	0	1,039	0
58102. TWN- TAIWAN	XXX	2,777,041	29,293	0	0	2,806,334	0
58103. TZA- TANZANIA	XXX	0	0	360	0	360	0
58104. UKR- UKRAINE	XXX	7,530	0	0	0	7,530	0
58105. URY- URUGUAY	XXX	245,182	0	0	0	245,182	0
58106. VEN- VENEZUELA	XXX	10,212	0	0	0	10,212	0
58107. VNM- VIETNAM	XXX	44,907	0	0	0	44,907	0
58108. ZAF- SOUTH AFRICA	XXX	32,197	9,000	0	0	41,197	0
58109. ZZZ- CARRIBEAN	XXX	2,288	0	0	0	2,288	0
58110. ZZZ- GLORIOSO ISLANDS	XXX	1,069	0	0	0	1,069	0
58111. ZZZ- GUERNSEY	XXX	390	0	0	0	390	0
58112. ZZZ- JOHNSTON ISLANDS	XXX	2,109	0	(3,559)	0	(1,450)	0
58113. ZZZ- LEEWARD ISLANDS	XXX	1,480	0	1,369	0	2,849	0
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	52,451,784	345,629	59,523	0	52,856,936	39,427

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. Surrender charges	345,521	14,192	0	331,329	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	345,521	14,192	0	331,329	0	0	0	0	0

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Admin Fee Expense	4,488,496	0	0	0	4,488,496	0	0	0	0
2705. Fines and penalties	587,206	587,206	0	0	0	0	0	0	0
2706. Other Write-Ins	(221,591)	(221,591)	0	0	0	0	0	0	0
2707. Reinsurance transaction - Modco reserve adjustment assumed	(3,955,474)	1,318,534	0	(5,274,008)	0	0	0	0	0
2708. Change in provision for liquidity guarantees	(7,531,556)	0	0	0	(7,531,556)	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(6,632,919)	1,684,149	0	(5,274,008)	(3,043,060)	0	0	0	0

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Surrender charges	14,192	0	0	0	0	14,192	0	0	0	0	0	0
08.305. Reinsurance premium on inforce transactions	0	0	0	0	0	0	0	0	0	0	0	0
08.306. Receivable for deposit accounting of reinsurance agreements	0	0	0	0	0	0	0	0	0	0	0	0
08.307. Funds withheld assumed investment income	0	0	0	0	0	0	0	0	0	0	0	0
08.308. Foreign currency translation adjustment	0	0	0	0	0	0	0	0	0	0	0	0
08.309. Change in retroactive reinsurance	0	0	0	0	0	0	0	0	0	0	0	0
08.310. Change in recovery of claims rebates	0	0	0	0	0	0	0	0	0	0	0	0
08.311. Change in case level liability	0	0	0	0	0	0	0	0	0	0	0	0
08.312. Administrative fee income	0	0	0	0	0	0	0	0	0	0	0	0
08.313.	0	0	0	0	0	0	0	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	14,192	0	0	0	0	14,192	0	0	0	0	0	0

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Fines and penalties	587,206	0	0	0	0	587,206	0	0	0	0	0	0
2705. Supplementary contracts without life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
2706. Reinsurance allowance	0	0	0	0	0	0	0	0	0	0	0	0
2707. Recapture commission expense allowance	0	0	0	0	0	0	0	0	0	0	0	0
2708. Modco interest adjustment	0	0	0	0	0	0	0	0	0	0	0	0
2709. Interest payable on surplus notes	0	0	0	0	0	0	0	0	0	0	0	0
2710. Interest expense on surplus notes	0	0	0	0	0	0	0	0	0	0	0	0
2711. Experience refunds	0	0	0	0	0	0	0	0	0	0	0	0
2712. Credit linked note fee	0	0	0	0	0	0	0	0	0	0	0	0
2713. Consideration paid on reinsurance	0	0	0	0	0	0	0	0	0	0	0	0
2714. Change in provision for liquidity guarantees	0	0	0	0	0	0	0	0	0	0	0	0
2715. Change in case level liability	0	0	0	0	0	0	0	0	0	0	0	0

OVERFLOW PAGE FOR WRITE-INS

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2716. Change in accrual for COI reimbursement	0	0	0	0	0	0	0	0	0	0	0	0
2717. Change in SHIP custody offset	0	0	0	0	0	0	0	0	0	0	0	0
2718. Amortization of goodwill	0	0	0	0	0	0	0	0	0	0	0	0
2719. Admin Fee Expense	0	0	0	0	0	0	0	0	0	0	0	0
2720. Accident and sickness active life reserves	0	0	0	0	0	0	0	0	0	0	0	0
2721.	0	0	0	0	0	0	0	0	0	0	0	0
2722. Other Write-Ins	(221,591)	0	0	0	0	(221,591)	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	365,615	0	0	0	0	365,615	0	0	0	0	0	0

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
08.304. Receivable for deposit accounting of reinsurance agreements	0	0	0	0	0	0	0	0	0
08.305. Income earned on company owned life insurance	0	0	0	0	0	0	0	0	0
08.306. Funds withheld assumed investment income	0	0	0	0	0	0	0	0	0
08.307. Foreign currency translation adjustment	0	0	0	0	0	0	0	0	0
08.308. Consideration recd on reinsurance recap and novation	0	0	0	0	0	0	0	0	0
08.309. Change in retroactive reinsurance	0	0	0	0	0	0	0	0	0
08.310. Change in recovery of claims rebates	0	0	0	0	0	0	0	0	0
08.311. Change in case level liability	0	0	0	0	0	0	0	0	0
08.312. Administrative fee income	0	0	0	0	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
2704. Admin Fee Expense	0	0	0	0	0	0	0	0	0
2705. Amortization of goodwill	0	0	0	0	0	0	0	0	0
2706. Change in SHIP custody offset	0	0	0	0	0	0	0	0	0
2707. Change in accrual for COI reimbursement	0	0	0	0	0	0	0	0	0
2708. Change in case level liability	0	0	0	0	0	0	0	0	0
2709. Change in provision for liquidity guarantees	0	0	0	0	0	0	0	0	0
2710. Consideration paid on reinsurance	0	0	0	0	0	0	0	0	0
2711. Credit linked note fee	0	0	0	0	0	0	0	0	0
2712. Experience refunds	0	0	0	0	0	0	0	0	0
2713. Fines and penalties	0	0	0	0	0	0	0	0	0
2714. IMR adjustment on reinsurance	0	0	0	0	0	0	0	0	0
2715. Interest expense on surplus notes	0	0	0	0	0	0	0	0	0
2716. Interest payable on surplus notes	0	0	0	0	0	0	0	0	0
2717. Modco interest adjustment	0	0	0	0	0	0	0	0	0
2718. Other Write-Ins	0	0	0	0	0	0	0	0	0
2719. Recapture commission expense allowance	0	0	0	0	0	0	0	0	0
2720. Reinsurance allowance	0	0	0	0	0	0	0	0	0
2721. Accident and sickness active life reserves	0	0	0	0	0	0	0	0	0
2722.	0	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0

OVERFLOW PAGE FOR WRITE-INS

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

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
08.304. Reinsurance premium on inforce transactions	0	0	0	0	0	0	0	0	0	0	0	0	0
08.305. Receivable for deposit accounting of reinsurance agreements	0	0	0	0	0	0	0	0	0	0	0	0	0
08.306. Income earned on company owned life insurance	0	0	0	0	0	0	0	0	0	0	0	0	0
08.307. Funds withheld assumed investment income	0	0	0	0	0	0	0	0	0	0	0	0	0
08.308. Foreign currency translation adjustment	0	0	0	0	0	0	0	0	0	0	0	0	0
08.309. Change in retroactive reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
08.310. Change in recovery of claims rebates	0	0	0	0	0	0	0	0	0	0	0	0	0
08.311. Change in case level liability	0	0	0	0	0	0	0	0	0	0	0	0	0
08.312. Administrative fee income	0	0	0	0	0	0	0	0	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0

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

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
2704. Amortization of goodwill	0	0	0	0	0	0	0	0	0	0	0	0	0
2705. Change in accrual for COI reimbursement	0	0	0	0	0	0	0	0	0	0	0	0	0
2706. Change in case level liability	0	0	0	0	0	0	0	0	0	0	0	0	0
2707. Change in provision for liquidity guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0
2708. Consideration paid on reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
2709. Credit linked note fee	0	0	0	0	0	0	0	0	0	0	0	0	0
2710. Experience refunds	0	0	0	0	0	0	0	0	0	0	0	0	0
2711. Fines and penalties	0	0	0	0	0	0	0	0	0	0	0	0	0
2712. IMR adjustment on reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
2713. Interest expense on surplus notes	0	0	0	0	0	0	0	0	0	0	0	0	0
2714. Interest payable on surplus notes	0	0	0	0	0	0	0	0	0	0	0	0	0
2715. Modco interest adjustment	0	0	0	0	0	0	0	0	0	0	0	0	0
2716. Modco reserve adjustment	0	0	0	0	0	0	0	0	0	0	0	0	0
2717. Other Write-Ins	0	0	0	0	0	0	0	0	0	0	0	0	0
2718. Recapture commission expense allowance	0	0	0	0	0	0	0	0	0	0	0	0	0
2719. Admin Fee Expense	0	0	0	0	0	0	0	0	0	0	0	0	0
2720. Accident and sickness active life reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
2721. Funds withheld ceded investment income	(132)	0	0	0	0	0	0	0	0	0	0	0	(132)
2797. Summary of remaining write-ins for Line 27 from overflow page	(132)	0	0	0	0	0	0	0	0	0	0	0	(132)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	5,485,579,994	7.581	5,485,579,994	0	5,485,579,994	7.583
1.02 All other governments	720,667,750	0.996	720,667,750	0	720,667,750	0.996
1.03 U.S. states, territories and possessions, etc. guaranteed	103,880,407	0.144	103,880,407	0	103,880,407	0.144
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	148,428,218	0.205	148,428,218	0	148,428,218	0.205
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	2,200,893,566	3.041	2,200,893,566	0	2,200,893,566	3.042
1.06 Industrial and miscellaneous	37,345,398,403	51.608	37,345,398,403	0	37,345,398,403	51.624
1.07 Hybrid securities	269,865,816	0.373	269,865,816	0	269,865,816	0.373
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	76,128,425	0.105	76,128,425	0	76,128,425	0.105
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	46,350,842,579	64.052	46,350,842,579	0	46,350,842,579	64.072
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	58,836,976	0.081	58,836,976	0	58,836,976	0.081
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	58,836,976	0.081	58,836,976	0	58,836,976	0.081
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	9,928,070	0.014	9,928,070	0	9,928,070	0.014
3.02 Industrial and miscellaneous Other (Unaffiliated)	98,424,831	0.136	98,424,831	0	98,424,831	0.136
3.03 Parent, subsidiaries and affiliates Publicly traded	415,030,100	0.574	415,030,100	0	415,030,100	0.574
3.04 Parent, subsidiaries and affiliates Other	3,349,048,596	4.628	3,349,048,596	0	3,349,048,596	4.630
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	4,288,386	0.006	4,288,386	0	4,288,386	0.006
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	3,876,719,982	5.357	3,876,719,983	0	3,876,719,983	5.359
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	36,965,461	0.051	36,965,461	0	36,965,461	0.051
4.02 Residential mortgages	304,702	0.000	304,702	0	304,702	0.000
4.03 Commercial mortgages	9,371,760,912	12.951	9,371,760,912	0	9,371,760,912	12.955
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	9,409,031,074	13.002	9,409,031,075	0	9,409,031,075	13.006
5. Real estate (Schedule A):						
5.01 Properties occupied by company	40,709,925	0.056	40,709,924	0	40,709,924	0.056
5.02 Properties held for production of income	207,956	0.000	207,956	0	207,956	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	40,917,881	0.057	40,917,880	0	40,917,880	0.057
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(22,216,846)	(0.031)	(22,216,846)	318,426,189	296,209,343	0.409
6.02 Cash equivalents (Schedule E, Part 2)	3,015,247,311	4.167	3,015,247,312	1,014,567,152	4,029,814,464	5.571
6.03 Short-term investments (Schedule DA)	311,706,192	0.431	311,706,191	959,412,262	1,271,118,453	1.757
6.04 Total cash, cash equivalents and short-term investments	3,304,736,657	4.567	3,304,736,657	2,292,405,603	5,597,142,260	7.737
7. Contract loans	2,108,601,769	2.914	2,108,601,769	0	2,108,601,769	2.915
8. Derivatives (Schedule DB)	1,142,813,546	1.579	1,142,813,546	0	1,142,813,546	1.580
9. Other invested assets (Schedule BA)	3,395,881,782	4.693	3,373,177,635	0	3,373,177,635	4.663
10. Receivables for securities	22,660,826	0.031	22,660,826	0	22,660,826	0.031
11. Securities Lending (Schedule DL, Part 1)	2,292,405,603	3.168	2,292,405,603	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	360,630,483	0.498	360,630,483	0	360,630,483	0.499
13. Total invested assets	72,364,079,157	100.000	72,341,375,012	2,292,405,603	72,341,375,012	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		43,621,837
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	631,616	631,616
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		(349,776)
5.	Deduct amounts received on disposals, Part 3, Column 15		517,113
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,468,685	
	8.2 Totals, Part 3, Column 9	0	2,468,685
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		40,917,881
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		40,917,881

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		9,269,964,710
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	539,371,260	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	138,032,924	677,404,184
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		500,576
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(1,444,641)
7.	Deduct amounts received on disposals, Part 3, Column 15		533,043,400
8.	Deduct amortization of premium and mortgage interest points and commitment fees		4,350,354
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		9,409,031,074
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		9,409,031,074
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		9,409,031,074

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,985,113,895
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	17,030,132	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	328,806,821	345,836,953
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		221,041
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	299,098,379	
	5.2 Totals, Part 3, Column 9	29,695,097	328,793,476
6.	Total gain (loss) on disposals, Part 3, Column 19		16,890,698
7.	Deduct amounts received on disposals, Part 3, Column 16		262,368,849
8.	Deduct amortization of premium and depreciation		18,605,432
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,395,881,781
12.	Deduct total nonadmitted amounts		22,704,147
13.	Statement value at end of current period (Line 11 minus Line 12)		3,373,177,634

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		54,447,277,604
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,176,782,365
3.	Accrual of discount		255,428,842
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	91,180,202	
	4.2. Part 2, Section 1, Column 15	966,287	
	4.3. Part 2, Section 2, Column 13	443,909,867	
	4.4. Part 4, Column 11	(112,163,332)	423,893,023
5.	Total gain (loss) on disposals, Part 4, Column 19		(561,684,600)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		8,244,821,888
7.	Deduct amortization of premium		128,069,986
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	30,834,755	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	5	
	8.4. Part 4, Column 15	299,055	31,133,815
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	46,414,984	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	8,746,897	
	9.4. Part 4, Column 13	59,558,684	114,720,565
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,180,898
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		50,286,399,508
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		50,286,399,508

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	5,490,811,401	4,603,200,576	4,402,507,490	6,585,841,018
Governments	2. Canada	6,043,424	5,834,400	6,233,250	5,000,000
(Including all obligations guaranteed by governments)	3. Other Countries	709,392,919	641,245,346	719,354,021	693,988,204
	4. Totals	6,206,247,744	5,250,280,322	5,128,094,761	7,284,829,222
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	103,880,407	102,971,860	101,989,586	98,455,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	148,428,218	125,723,167	150,255,047	138,241,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	2,200,893,566	1,860,861,258	2,231,099,901	2,031,710,124
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	30,654,834,582	28,739,204,246	30,782,329,635	31,109,931,921
	9. Canada	719,632,348	699,018,603	742,661,937	703,063,424
	10. Other Countries	6,316,925,714	5,863,130,318	6,303,615,893	6,321,401,060
	11. Totals	37,691,392,644	35,301,353,166	37,828,607,464	38,134,396,404
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	46,350,842,579	42,641,189,774	45,440,046,759	47,687,631,750
PREFERRED STOCKS	14. United States	58,836,976	58,881,231	60,284,409	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	58,836,976	58,881,231	60,284,409	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	58,836,976	58,881,231	60,284,409	
COMMON STOCKS	20. United States	111,844,293	111,844,293	104,487,000	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	82,145	82,145	186	
	22. Other Countries	714,848	714,848	530,417	
	23. Totals	112,641,286	112,641,286	105,017,603	
Parent, Subsidiaries and Affiliates	24. Totals	3,764,078,696	3,764,078,696	1,385,339,467	
	25. Total Common Stocks	3,876,719,982	3,876,719,982	1,490,357,070	
	26. Total Stocks	3,935,556,958	3,935,601,214	1,550,641,478	
	27. Total Bonds and Stocks	50,286,399,537	46,576,790,988	46,990,688,238	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	14,852,067	75,715,015	139,511,745	2,379,508,801	2,883,649,926	XXX	5,493,237,555	11.7	6,199,194,179	12.1	5,493,237,555	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	14,852,067	75,715,015	139,511,745	2,379,508,801	2,883,649,926	XXX	5,493,237,555	11.7	6,199,194,179	12.1	5,493,237,555	0
2. All Other Governments												
2.1 NAIC 1	1,954,653	40,147,448	23,287,342	9,386,483	100,140,054	XXX	174,915,979	0.4	195,370,363	0.4	80,098,108	94,817,871
2.2 NAIC 2	1,439,897	35,942,511	39,313,225	78,628,363	123,295,999	XXX	278,619,995	0.6	307,003,340	0.6	200,072,815	78,547,180
2.3 NAIC 3	3,155,126	59,237,386	49,312,053	29,156,501	49,093,627	XXX	189,954,693	0.4	182,495,931	0.4	159,033,116	30,921,577
2.4 NAIC 4	0	8,692,698	18,014,454	21,872,178	21,821,291	XXX	70,400,622	0.1	72,624,039	0.1	60,866,591	9,534,031
2.5 NAIC 5	1,663,121	831,561	0	0	0	XXX	2,494,682	0.0	2,784,070	0.0	0	2,494,682
2.6 NAIC 6	19,268	77,073	52,988	0	4,132,448	XXX	4,281,778	0.0	1,986,688	0.0	0	4,281,778
2.7 Totals	8,232,066	144,928,677	129,980,063	139,043,526	298,483,418	XXX	720,667,750	1.5	762,264,430	1.5	500,070,630	220,597,120
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	6,707,518	26,830,069	29,919,491	40,423,330	0	XXX	103,880,407	0.2	40,467,348	0.1	103,880,407	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	58,252,803	0.1	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	6,707,518	26,830,069	29,919,491	40,423,330	0	XXX	103,880,407	0.2	98,720,151	0.2	103,880,407	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	983,998	7,530,020	73,623,603	65,185,009	XXX	147,322,629	0.3	141,506,320	0.3	147,322,629	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	1,105,588	0	0	XXX	1,105,588	0.0	1,100,012	0.0	1,105,588	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	983,998	8,635,608	73,623,603	65,185,009	XXX	148,428,218	0.3	142,606,332	0.3	148,428,218	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	69,184,949	71,165,762	104,835,562	837,690,101	1,067,870,124	XXX	2,150,746,498	4.6	2,199,934,085	4.3	2,139,090,214	11,656,284
5.2 NAIC 2	941,094	6,394,376	3,764,376	20,239,391	54,367,947	XXX	85,707,184	0.2	88,560,751	0.2	77,237,338	8,469,846
5.3 NAIC 3	0	0	9,790,449	0	0	XXX	9,790,449	0.0	9,752,050	0.0	0	9,790,449
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	3,886,360	0.0	0	0
5.5 NAIC 5	0	587,455	1,729,657	1,785,020	0	XXX	4,102,131	0.0	0	0.0	0	4,102,131
5.6 NAIC 6	0	0	0	0	539,996	XXX	539,996	0.0	0	0.0	539,996	0
5.7 Totals	70,126,043	78,147,592	120,120,043	859,714,512	1,122,778,067	XXX	2,250,886,257	4.8	2,302,133,246	4.5	2,216,867,548	34,018,710

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,765,109,986	5,077,340,711	4,086,636,359	4,283,747,285	4,538,955,776	XXX	19,751,790,117	42.1	19,966,111,780	39.0	11,098,786,194	8,653,003,923
6.2 NAIC 2	429,635,794	4,072,167,841	3,872,825,362	4,545,766,424	3,639,072,561	XXX	16,559,467,982	35.3	19,370,724,236	37.8	10,347,231,421	6,212,236,561
6.3 NAIC 3	23,369,605	378,192,920	288,166,452	107,146,545	41,390,266	XXX	838,265,788	1.8	1,163,043,899	2.3	418,604,110	419,661,678
6.4 NAIC 4	3,937,818	230,026,389	181,297,356	15,308,172	59,651,716	XXX	490,221,450	1.0	533,300,011	1.0	160,411,624	329,809,826
6.5 NAIC 5	26,451,257	132,886,705	46,834,381	25,601,940	739,879	XXX	232,514,161	0.5	165,992,778	0.3	62,136,470	170,377,692
6.6 NAIC 6	1,090,750	5,154,564	4,130,776	13,276,747	646,851	XXX	24,299,688	0.1	42,326,273	0.1	17,180,826	7,118,862
6.7 Totals	2,249,595,210	9,895,769,129	8,479,890,686	8,990,847,112	8,280,457,049	XXX	37,896,559,187	80.7	41,241,498,977	80.5	22,104,350,645	15,792,208,541
7. Hybrid Securities												
7.1 NAIC 1	0	0	14,652,384	35,248,196	0	XXX	49,900,579	0.1	94,015,801	0.2	36,900,579	13,000,000
7.2 NAIC 2	7,265,441	50,298,511	24,437,305	36,733,147	44,618,113	XXX	163,352,517	0.3	223,852,626	0.4	130,957,843	32,394,674
7.3 NAIC 3	0	0	7,733,954	3,000,000	36,602,153	XXX	47,336,106	0.1	67,687,430	0.1	28,223,790	19,112,316
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	2,007,718	0.0	0	0
7.5 NAIC 5	0	2,159,959	0	0	0	XXX	2,159,959	0.0	2,153,824	0.0	2,159,959	0
7.6 NAIC 6	0	0	0	0	7,116,654	XXX	7,116,654	0.0	5,446,234	0.0	6,947,291	169,363
7.7 Totals	7,265,441	52,458,469	46,823,643	74,981,342	88,336,920	XXX	269,865,816	0.6	395,163,632	0.8	205,189,463	64,676,353
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	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	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	2,594,595	10,378,378	3,027,027	0	0	XXX	16,000,000	0.0	1,562,463	0.0	0	16,000,000
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	639,645	0	0	0	XXX	639,645	0.0	447,215	0.0	639,645	0
10.4 NAIC 4	0	22,908,388	0	0	0	XXX	22,908,388	0.0	22,665,563	0.0	22,908,388	0
10.5 NAIC 5	0	24,210,508	10,280,437	0	0	XXX	34,490,945	0.1	34,232,151	0.1	34,490,945	0
10.6 NAIC 6	2,270,422	2,026,439	0	0	0	XXX	4,296,861	0.0	13,033,611	0.0	2,089,447	2,207,414
10.7 Totals	4,865,017	60,163,358	13,307,464	0	0	XXX	78,335,839	0.2	71,941,003	0.1	60,128,425	18,207,414
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,860,403,768	5,302,561,381	4,409,399,930	7,659,627,798	8,655,800,888	0	27,887,793,765	59.4	XXX	XXX	19,099,315,686	8,788,478,079
12.2 NAIC 2	(d) 439,282,227	4,164,803,239	3,940,340,269	4,681,367,325	3,861,354,620	0	17,087,147,679	36.4	XXX	XXX	10,755,499,417	6,331,648,262
12.3 NAIC 3	(d) 26,524,731	438,069,951	355,002,908	139,303,046	127,086,046	0	1,085,986,681	2.3	XXX	XXX	606,500,661	479,486,020
12.4 NAIC 4	(d) 3,937,818	261,627,474	199,311,810	37,180,350	81,473,007	0	583,530,459	1.2	XXX	XXX	244,186,602	339,343,857
12.5 NAIC 5	(d) 28,114,379	160,676,187	59,950,063	27,386,959	739,879	0	(c) 276,867,467	0.6	XXX	XXX	99,892,962	176,974,505
12.6 NAIC 6	(d) 3,380,440	7,258,077	4,183,764	13,276,747	12,435,949	0	(c) 40,534,977	0.1	XXX	XXX	26,757,561	13,777,416
12.7 Totals	2,361,643,362	10,334,996,308	8,968,188,744	12,558,142,225	12,738,890,389	0	(b) 46,961,861,028	100.0	XXX	XXX	30,832,152,890	16,129,708,138
12.8 Line 12.7 as a % of Col. 7	5.0	22.0	19.1	26.7	27.1	0.0	100.0	XXX	XXX	XXX	65.7	34.3
13. Total Bonds Prior Year												
13.1 NAIC 1	1,141,665,504	5,086,670,146	5,236,561,692	7,083,104,205	10,290,160,792	0	XXX	XXX	28,838,162,338	56.3	20,412,530,799	8,425,631,539
13.2 NAIC 2	624,900,525	4,063,835,180	5,197,847,524	5,233,832,092	4,927,978,434	0	XXX	XXX	20,048,393,755	39.1	13,680,234,640	6,368,159,114
13.3 NAIC 3	65,415,820	369,502,125	480,296,745	289,855,066	218,356,768	0	XXX	XXX	1,423,426,525	2.8	900,964,630	522,461,894
13.4 NAIC 4	12,436,623	228,795,169	309,202,661	57,382,743	26,666,495	0	XXX	XXX	634,483,691	1.2	213,851,382	420,632,309
13.5 NAIC 5	26,225,903	111,389,589	43,364,848	25,282,495	0	0	XXX	XXX	(c) 206,262,836	0.4	73,717,564	132,545,272
13.6 NAIC 6	2,022,347	25,020,205	9,001,010	12,558,446	14,190,798	0	XXX	XXX	(c) 62,792,806	0.1	35,188,521	27,604,284
13.7 Totals	1,872,666,722	9,885,212,414	11,276,274,480	12,702,015,047	15,477,353,287	0	XXX	XXX	(b) 51,213,521,950	100.0	35,316,487,537	15,897,034,414
13.8 Line 13.7 as a % of Col. 9	3.7	19.3	22.0	24.8	30.2	0.0	XXX	XXX	100.0	XXX	69.0	31.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	801,464,192	2,658,866,041	1,838,419,940	6,458,943,212	7,341,622,301	0	19,099,315,686	40.7	20,412,530,799	39.9	19,099,315,686	XXX
14.2 NAIC 2	126,337,175	2,272,663,809	1,658,503,482	3,426,285,157	3,271,709,793	0	10,755,499,417	22.9	13,680,234,640	26.7	10,755,499,417	XXX
14.3 NAIC 3	5,842,313	188,059,307	180,674,882	127,162,436	104,761,725	0	606,500,661	1.3	900,964,630	1.8	606,500,661	XXX
14.4 NAIC 4	2,142,803	100,134,809	59,825,363	37,144,651	44,938,976	0	244,186,602	0.5	213,851,382	0.4	244,186,602	XXX
14.5 NAIC 5	3,948,627	43,642,272	25,960,244	25,601,940	739,879	0	99,892,962	0.2	73,717,564	0.1	99,892,962	XXX
14.6 NAIC 6	883,954	2,373,185	2,973,200	13,039,935	7,487,288	0	26,757,561	0.1	35,188,521	0.1	26,757,561	XXX
14.7 Totals	940,619,063	5,265,739,423	3,766,357,112	10,088,177,330	10,771,259,961	0	30,832,152,890	65.7	35,316,487,537	69.0	30,832,152,890	XXX
14.8 Line 14.7 as a % of Col. 7	3.1	17.1	12.2	32.7	34.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.0	11.2	8.0	21.5	22.9	0.0	65.7	XXX	XXX	XXX	65.7	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,058,939,576	2,643,695,340	2,570,979,990	1,200,684,586	1,314,178,587	0	8,788,478,079	18.7	8,425,631,539	16.5	XXX	8,788,478,079
15.2 NAIC 2	312,945,052	1,892,139,429	2,281,836,786	1,255,082,168	589,644,827	0	6,331,648,262	13.5	6,368,159,114	12.4	XXX	6,331,648,262
15.3 NAIC 3	20,682,418	250,010,644	174,328,026	12,140,611	22,324,322	0	479,486,020	1.0	522,461,894	1.0	XXX	479,486,020
15.4 NAIC 4	1,795,015	161,492,665	139,486,447	35,699	36,534,031	0	339,343,857	0.7	420,632,309	0.8	XXX	339,343,857
15.5 NAIC 5	24,165,752	117,033,914	33,989,819	1,785,020	0	0	176,974,505	0.4	132,545,272	0.3	XXX	176,974,505
15.6 NAIC 6	2,496,486	4,884,892	1,210,565	236,812	4,948,662	0	13,777,416	0.0	27,604,284	0.1	XXX	13,777,416
15.7 Totals	1,421,024,298	5,069,256,885	5,201,831,632	2,469,964,895	1,967,630,428	0	16,129,708,138	34.3	15,897,034,414	31.0	XXX	16,129,708,138
15.8 Line 15.7 as a % of Col. 7	8.8	31.4	32.3	15.3	12.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.0	10.8	11.1	5.3	4.2	0.0	34.3	XXX	XXX	XXX	XXX	34.3

(a) Includes $ 7,403,644,786 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 193,480,314 current year of bonds with Z designations and $ 262,519,814 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 $ 45,825,500 current year, $ 33,204,146 prior year of bonds with 5GI designations and $ 7,575,950 current year, $ 13,121,931 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 $ 608,811,036 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 2,207,414

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	10,841,189	72,846,655	139,040,580	2,378,150,241	2,883,231,794	XXX	5,484,110,459	11.7	6,185,735,482	12.1	5,484,110,459	0
1.02 Residential Mortgage-Backed Securities	2,612,774	2,710,062	471,165	1,358,560	418,132	XXX	7,570,692	0.0	10,743,955	0.0	7,570,692	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	1,398,105	158,299	0	0	0	XXX	1,556,403	0.0	2,714,741	0.0	1,556,403	0
1.05 Totals	14,852,067	75,715,015	139,511,745	2,379,508,801	2,883,649,926	XXX	5,493,237,555	11.7	6,199,194,179	12.1	5,493,237,555	0
2. All Other Governments												
2.01 Issuer Obligations	8,232,066	144,928,677	129,980,063	139,043,526	298,483,418	XXX	720,667,750	1.5	762,264,430	1.5	500,070,630	220,597,120
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	8,232,066	144,928,677	129,980,063	139,043,526	298,483,418	XXX	720,667,750	1.5	762,264,430	1.5	500,070,630	220,597,120
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	6,707,518	26,830,069	29,919,491	40,423,330	0	XXX	103,880,407	0.2	98,720,151	0.2	103,880,407	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	6,707,518	26,830,069	29,919,491	40,423,330	0	XXX	103,880,407	0.2	98,720,151	0.2	103,880,407	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	983,998	8,635,608	73,623,603	65,185,009	XXX	148,428,218	0.3	142,606,332	0.3	148,428,218	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	983,998	8,635,608	73,623,603	65,185,009	XXX	148,428,218	0.3	142,606,332	0.3	148,428,218	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	54,333,149	29,605,910	92,663,484	838,039,201	1,117,206,413	XXX	2,131,848,158	4.5	2,004,105,208	3.9	2,097,829,448	34,018,710
5.02 Residential Mortgage-Backed Securities	13,278,363	39,906,702	27,456,560	21,505,197	5,571,654	XXX	107,718,474	0.2	285,730,746	0.6	107,718,474	0
5.03 Commercial Mortgage-Backed Securities	2,514,531	8,634,980	0	0	0	XXX	11,149,511	0.0	11,923,350	0.0	11,149,511	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	170,114	0	XXX	170,114	0.0	373,942	0.0	170,114	0
5.05 Totals	70,126,043	78,147,592	120,120,043	859,714,512	1,122,778,067	XXX	2,250,886,257	4.8	2,302,133,246	4.5	2,216,867,548	34,018,710
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,033,187,593	7,347,311,748	7,025,805,590	8,291,817,604	7,871,801,990	XXX	31,569,924,525	67.2	35,194,929,883	68.7	20,461,155,574	11,108,768,951
6.02 Residential Mortgage-Backed Securities	102,925,322	164,991,126	91,445,897	93,465,697	87,908,017	XXX	540,736,059	1.2	569,534,871	1.1	427,929,638	112,806,421
6.03 Commercial Mortgage-Backed Securities	432,732,680	884,704,407	479,325,417	37,280,451	20,602,910	XXX	1,854,645,865	3.9	2,321,321,161	4.5	831,105,807	1,023,540,057
6.04 Other Loan-Backed and Structured Securities	680,749,614	1,498,761,849	883,313,782	568,283,359	300,144,132	XXX	3,931,252,737	8.4	3,155,713,063	6.2	384,159,625	3,547,093,112
6.05 Totals	2,249,595,210	9,895,769,129	8,479,890,686	8,990,847,112	8,280,457,049	XXX	37,896,559,187	80.7	41,241,498,978	80.5	22,104,350,645	15,792,208,541
7. Hybrid Securities												
7.01 Issuer Obligations	7,265,441	52,458,469	46,823,643	74,981,342	88,336,920	XXX	269,865,816	0.6	395,163,632	0.8	205,189,463	64,676,353
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	7,265,441	52,458,469	46,823,643	74,981,342	88,336,920	XXX	269,865,816	0.6	395,163,632	0.8	205,189,463	64,676,353
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	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 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	4,865,017	60,163,358	13,307,464	0	0	XXX	78,335,839	0.2	71,941,003	0.1	60,128,425	18,207,414
10.03 Totals	4,865,017	60,163,358	13,307,464	0	0	XXX	78,335,839	0.2	71,941,003	0.1	60,128,425	18,207,414
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	1,120,566,956	7,674,965,527	7,472,868,458	11,836,078,847	12,324,245,545	XXX	40,428,725,333	86.1	XXX	XXX	29,000,664,199	11,428,061,134
12.02 Residential Mortgage-Backed Securities	118,816,458	207,607,889	119,373,622	116,329,454	93,897,802	XXX	656,025,225	1.4	XXX	XXX	543,218,804	112,806,421
12.03 Commercial Mortgage-Backed Securities	435,247,212	893,339,387	479,325,417	37,280,451	20,602,910	XXX	1,865,795,376	4.0	XXX	XXX	842,255,319	1,023,540,057
12.04 Other Loan-Backed and Structured Securities	682,147,719	1,498,920,148	883,313,782	568,453,474	300,144,132	XXX	3,932,979,255	8.4	XXX	XXX	385,886,143	3,547,093,112
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	4,865,017	60,163,358	13,307,464	0	0	XXX	78,335,839	0.2	XXX	XXX	60,128,425	18,207,414
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	2,361,643,362	10,334,996,308	8,968,188,744	12,558,142,225	12,738,890,389	0	46,961,861,028	100.0	XXX	XXX	30,832,152,890	16,129,708,138
12.10 Line 12.09 as a % of Col. 7	5.0	22.0	19.1	26.7	27.1	0.0	100.0	XXX	XXX	XXX	65.7	34.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations	993,961,980	7,310,698,819	9,480,491,860	12,067,023,662	14,931,348,797	XXX	XXX	XXX	44,783,525,118	87.4	33,273,267,886	11,510,257,231
13.02 Residential Mortgage-Backed Securities	176,289,178	229,702,243	126,031,109	85,136,105	248,850,937	XXX	XXX	XXX	866,009,572	1.7	776,138,338	89,871,234
13.03 Commercial Mortgage-Backed Securities	338,530,164	1,060,047,089	899,801,009	29,275,496	5,590,753	XXX	XXX	XXX	2,333,244,511	4.6	1,053,638,350	1,279,606,161
13.04 Other Loan-Backed and Structured Securities	340,546,920	1,251,880,528	754,231,713	520,579,783	291,562,803	XXX	XXX	XXX	3,158,801,747	6.2	141,501,959	3,017,299,787
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	23,338,479	32,883,735	15,718,790	0	0	XXX	XXX	XXX	71,941,003	0.1	71,941,003	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	1,872,666,721	9,885,212,415	11,276,274,480	12,702,015,046	15,477,353,289	0	XXX	XXX	51,213,521,951	100.0	35,316,487,537	15,897,034,414
13.10 Line 13.09 as a % of Col. 9	3.7	19.3	22.0	24.8	30.2	0.0	XXX	XXX	100.0	XXX	69.0	31.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	560,926,086	4,493,135,354	3,425,364,294	9,912,646,349	10,608,592,116	XXX	29,000,664,199	61.8	33,273,267,886	65.0	29,000,664,199	XXX
14.02 Residential Mortgage-Backed Securities	109,568,059	145,594,310	110,135,174	107,674,728	70,246,534	XXX	543,218,804	1.2	776,138,338	1.5	543,218,804	XXX
14.03 Commercial Mortgage-Backed Securities	226,445,330	475,570,106	140,239,882	0	0	XXX	842,255,319	1.8	1,053,638,350	2.1	842,255,319	XXX
14.04 Other Loan-Backed and Structured Securities	43,616,579	101,654,673	80,337,325	67,856,254	92,421,312	XXX	385,886,143	0.8	141,501,959	0.3	385,886,143	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	63,008	49,784,980	10,280,437	0	0	XXX	60,128,425	0.1	71,941,003	0.1	60,128,425	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	940,619,063	5,265,739,423	3,766,357,112	10,088,177,330	10,771,259,961	0	30,832,152,890	65.7	35,316,487,537	69.0	30,832,152,890	XXX
14.10 Line 14.09 as a % of Col. 7	3.1	17.1	12.2	32.7	34.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.0	11.2	8.0	21.5	22.9	0.0	65.7	XXX	XXX	XXX	65.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	559,640,870	3,181,830,172	4,047,504,165	1,923,432,499	1,715,653,429	XXX	11,428,061,134	24.3	11,510,257,231	22.5	XXX	11,428,061,134
15.02 Residential Mortgage-Backed Securities	9,248,399	62,013,579	9,238,449	8,654,726	23,651,268	XXX	112,806,421	0.2	89,871,234	0.2	XXX	112,806,421
15.03 Commercial Mortgage-Backed Securities	208,801,882	417,769,281	339,085,534	37,280,451	20,602,910	XXX	1,023,540,057	2.2	1,279,606,161	2.5	XXX	1,023,540,057
15.04 Other Loan-Backed and Structured Securities	638,531,140	1,397,265,475	802,976,458	500,597,220	207,722,820	XXX	3,547,093,112	7.6	3,017,299,787	5.9	XXX	3,547,093,112
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	4,802,008	10,378,378	3,027,027	0	0	XXX	18,207,414	0.0	0	0.0	XXX	18,207,414
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	1,421,024,298	5,069,256,885	5,201,831,632	2,469,964,895	1,967,630,428	0	16,129,708,138	34.3	15,897,034,414	31.0	XXX	16,129,708,138
15.10 Line 15.09 as a % of Col. 7	8.8	31.4	32.3	15.3	12.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.0	10.8	11.1	5.3	4.2	0.0	34.3	XXX	XXX	XXX	XXX	34.3

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	20,312,755	20,312,755	0	0	0
2. Cost of short-term investments acquired	552,735,478	227,735,478	0	0	325,000,000
3. Accrual of discount	4,713,869	4,713,869	0	0	0
4. Unrealized valuation increase/(decrease)	(114,520)	(114,520)	0	0	0
5. Total gain (loss) on disposals	(1,311,390)	(1,311,390)	0	0	0
6. Deduct consideration received on disposals	264,602,202	189,602,202	0	0	75,000,000
7. Deduct amortization of premium	27,798	27,798	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	311,706,191	61,706,191	0	0	250,000,000
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	311,706,191	61,706,191	0	0	250,000,000

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			6,450,437,392
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	20,672,188		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(778,245)		19,893,942
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(540,996,121)		
	3.2 Section 2, Column 19	888,274,885		347,278,763
4.	SSAP No. 108 Adjustments			817,187,194
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(1,080,957,819)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			(2,880,836,541)
7.	Amortization:			
	7.1 Section 1, Column 19	(15,159,012)		
	7.2 Section 2, Column 21	(3,834,941)		(18,993,953)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20	0		
	8.2 Section 2, Column 23	(81,501,178)		(81,501,178)
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	(33,463,907)		
	9.2 Section 2, Column 20	0		(33,463,907)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			9,300,716,976
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			9,300,716,976

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				523,726,178
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	28,540,533			
	3.12 Section 1, Column 15, prior year	(47,629,900)	76,170,433		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	47,759,525			
	3.14 Section 1, Column 18, prior year	(21,791,025)	69,550,550	145,720,983	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	72,449,864			
	3.24 Section 1, Column 19, prior year plus	(69,591,191)			
	3.25 SSAP No. 108 Adjustments	(3,850,195)	138,190,859	138,190,859	
3.3	Subtotal (Line 3.1 minus Line 3.2)				7,530,124
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(38,929,483)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	(32,597,269)			
	4.23 SSAP No. 108 Adjustments	6,332,214	(26,265,056)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(12,664,427)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				543,920,729
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				543,920,729

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000000	RSAT, HCA INC.	2	20,000,000	18,610,745	19,438,043	12/20/2028	12/20/2028	456275-PREMIUM, CDS, HCA INC.	3,628,160	3,742,043	404280-DM-8	HSBC Holdings plc	2	14,982,585	15,696,000
000000000	RSAT, HCA INC.	2	0	5,397,599	5,580,650			456275-PREMIUM, CDS, HCA INC.	0	0	294429-AG-0	Equifax Inc.	2	5,397,599	5,580,650
000000000	RSAT, BARCLAYS PLC	2	5,000,000	2,507,641	2,517,987	12/20/2028	12/20/2028	456287-PREMIUM, CDS, BARCLAYS PLC	14,998	27,510	925524-AV-2	Paramount Global	2	2,492,643	2,490,477
000000000	RSAT, BARCLAYS PLC	2	0	3,144,864	2,913,450			456287-PREMIUM, CDS, BARCLAYS PLC	0	0	44841S-AC-3	Hutchison Whampoa International (03/33) Ltd.	1	3,144,864	2,913,450
000000000	RSAT, DELL INC	2	10,000,000	10,453,934	8,199,075	12/20/2028	12/20/2028	455945-PREMIUM, CDS, DELL INC	100,311	130,083	668131-AA-3	The Northwestern Mutual Life Insurance Company	1	10,353,623	8,068,992
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	8,000,000	9,015,166	7,734,831	12/20/2028	12/20/2028	457608-PREMIUM, CDX, CDX-NAIGS41V1-5Y	159,367	154,751	38141G-VS-0	The Goldman Sachs Group, Inc.	2	8,855,799	7,580,080
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	7,500,000	1,858,381	1,898,756			457610-PREMIUM, CDX, CDX-NAIGS41V1-5Y	149,577	145,079	17275R-AD-4	Cisco Systems, Inc.	1	1,708,804	1,753,677
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	1,977,260	2,175,560			457610-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	59156R-AY-4	MetLife, Inc.	1	1,977,260	2,175,560
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	1,745,510	1,805,111			457610-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	931142-CM-3	Walmart Inc.	1	1,745,510	1,805,111
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	2,013,116	2,285,440			457610-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	345277-AE-7	Ford Holdings LLC	3	2,013,116	2,285,440
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	40,000,000	4,655,978	4,925,355	12/20/2028	12/20/2028	457483-PREMIUM, CDX, CDX-NAIGS41V1-5Y	766,044	773,757	02209S-AH-6	Altria Group, Inc.	2	3,889,934	4,151,598
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	5,097,836	5,274,650			457483-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	172967-CC-3	Citigroup Inc.	2	5,097,836	5,274,650
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	4,563,682	4,204,198			457483-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	17305E-DT-9	Citibank Credit Card Issuance Trust 2007-A3	1	4,563,682	4,204,198
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	4,615,259	4,351,120			457483-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	59156R-AY-4	MetLife, Inc.	1	4,615,259	4,351,120
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	5,944,279	4,520,006			457483-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	161175-BA-1	Charter Communications Operating, LLC	2	5,944,279	4,520,006
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	2,999,397	3,000,600			457483-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	25470D-AD-1	Discovery Communications, LLC	2	2,999,397	3,000,600
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	5,000,000	4,669,675			457483-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	BAE44G-BT-A	Bif Iii Holtwood Llc	2	5,000,000	4,669,675
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	3,715,854	3,437,179			457483-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	BAE3N8-WL-A	Monash University	1	3,715,854	3,437,179
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	5,000,000	4,417,694			457483-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	BAE3XR-YA-A	Major League Baseball Trust	1	5,000,000	4,417,694
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	40,000,000	7,134,303	7,480,718	12/20/2028	12/20/2028	457418-PREMIUM, CDX, CDX-NAIGS41V1-5Y	850,064	773,757	02209S-AH-6	Altria Group, Inc.	2	6,284,239	6,706,961
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	15,959,023	17,970,360			457418-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	912803-DK-6	United States Department of The Treasury	1	15,959,023	17,970,360
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	3,999,023	4,160,680			457418-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	842400-EV-1	Southern California Edison Company	1	3,999,023	4,160,680
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	7,732,105	7,463,330			457418-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	59022C-AJ-2	Merrill Lynch & Co., Inc.	2	7,732,105	7,463,330
000000000	RSAT, CDX-NAIGS41V1-5Y Index	2	0	6,870,321	5,195,300			457418-PREMIUM, CDX, CDX-NAIGS41V1-5Y	0	0	46625H-HV-5	JPMorgan Chase & Co.	1	6,870,321	5,195,300
000000000	RSAT, FORD MTR CO	2	10,000,000	11,146,579	11,531,730	12/20/2028	12/20/2028	456125-PREMIUM, CDS, FORD MTR CO	1,146,579	1,306,638	BAE632-ZQ-A	Orica Finance Ltd	2	10,000,000	10,225,092
000000000	RSAT, GOLDMAN SACHS GP INC	1	20,000,000	5,191,743	4,797,396	12/20/2028	12/20/2028	456065-PREMIUM, CDS, GOLDMAN SACHS GP INC	191,743	283,677	BAE4AM-MV-A	Northfield Mountain LLC	2	5,000,000	4,513,719
000000000	RSAT, GOLDMAN SACHS GP INC	1	0	15,000,000	14,249,679			456065-PREMIUM, CDS, GOLDMAN SACHS GP INC	0	0	BAE3QK-BB-A	Transurban Queensland Finance Pty Ltd	2	15,000,000	14,249,679
000000000	RSAT, GOLDMAN SACHS GP INC	1	20,000,000	20,227,581	15,352,223	12/20/2028	12/20/2028	456166-PREMIUM, CDS, GOLDMAN SACHS GP INC	227,581	283,677	BAE4MV-XU-A	Stadco La Llc	2	20,000,000	15,068,546
000000000	RSAT, PRUDENTIAL FINL INC	1	20,000,000	10,103,159	8,041,255	12/20/2028	12/20/2028	456067-PREMIUM, CDS, PRUDENTIAL FINL INC	103,159	240,876	BAE4UH-29-A	Qph Finance Co Pty Ltd	2	10,000,000	7,800,379
000000000	RSAT, PRUDENTIAL FINL INC	1	0	10,000,000	9,157,473			456067-PREMIUM, CDS, PRUDENTIAL FINL INC	0	0	BAE5QU-WK-A	Lidl Us Llc	2	10,000,000	9,157,473
000000000	RSAT, AT&T INC	2	20,000,000	20,276,080	18,018,621	12/20/2028	12/20/2028	456274-PREMIUM, CDS, AT&T INC	165,529	203,621	450636-AD-7	ITR Concession Company LLC	2	20,110,551	17,815,000
000000000	RSAT, WHIRLPOOL CORP	2	20,000,000	6,712,331	6,460,489	12/20/2028	12/20/2028	456285-PREMIUM, CDS, WHIRLPOOL CORP	(512,501)	(317,955)	BAE3MB-DA-A	Enbridge Pipelines (Southern Lights) LLC	1	7,224,832	6,778,444

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000000	RSAT, WHIRLPOOL CORP	2	0	3,144,864	2,913,450			456285-PREMIUM, CDS, WHIRLPOOL CORP	0	0	44841S-AC-3	Hutchison Whampoa International (03/33) Ltd	1	3,144,864	2,913,450
000000000	RSAT, WHIRLPOOL CORP	2	0	8,964,402	9,802,890			456285-PREMIUM, CDS, WHIRLPOOL CORP	0	0	532457-BA-5	Eli Lilly and Company	1	8,964,402	9,802,890
000000000	RSAT, BK OF AMERICA CORP	1	25,000,000	15,126,120	15,937,014	12/20/2028	12/20/2028	456062-PREMIUM, CDS, BK OF AMERICA CORP	256,366	361,464	172967-EC-1	Citigroup Inc.	1	14,869,754	15,575,550
000000000	RSAT, BK OF AMERICA CORP	1	0	4,756,573	4,931,972			456062-PREMIUM, CDS, BK OF AMERICA CORP	0	0	92344G-AM-8	Verizon Global Funding Corp.	2	4,756,573	4,931,972
000000000	RSAT, BK OF AMERICA CORP	1	0	4,755,295	4,344,185			456062-PREMIUM, CDS, BK OF AMERICA CORP	0	0	BAE306-BE-A	Nfl Ventures Lp	1	4,755,295	4,344,185
000000000	RSAT, CITIGROUP INC	1	40,000,000	3,554,790	3,148,450	12/20/2028	12/20/2028	456035-PREMIUM, CDS, CITIGROUP INC	508,360	677,916	59156R-AJ-7	MetLife, Inc.	1	3,046,430	2,470,534
000000000	RSAT, CITIGROUP INC	1	0	19,109,159	18,792,569			456035-PREMIUM, CDS, CITIGROUP INC	0	0	89680Y-AC-9	Triton Container International Limited	2	19,109,159	18,792,569
000000000	RSAT, CITIGROUP INC	1	0	18,385,168	18,749,800			456035-PREMIUM, CDS, CITIGROUP INC	0	0	456837-BC-6	ING Groep N.V.	1	18,385,168	18,749,800
000000000	RSAT, SOUTHWEST AIRLS CO	2	7,500,000	7,268,947	7,832,052	12/20/2028	12/20/2028	455950-PREMIUM, CDS, SOUTHWEST AIRLS CO	(30,202)	35,433	94973V-AL-1	Elevance Health, Inc.	2	7,299,149	7,796,619
000000000	RSAT, AMERN INTL GP INC	2	20,000,000	14,389,471	16,234,668	12/20/2028	12/20/2028	456036-PREMIUM, CDS, AMERN INTL GP INC	307,980	378,468	912803-DK-6	United States Department of The Treasury	1	14,081,491	15,856,200
000000000	RSAT, AMERN INTL GP INC	2	0	6,902,721	7,300,352			456036-PREMIUM, CDS, AMERN INTL GP INC	0	0	55903V-BE-2	WarnerMedia Holdings, Inc.	2	6,902,721	7,300,352
000000000	RSAT, EXPEDIA GROUP INC	2	25,000,000	5,614,576	5,935,997	12/20/2028	12/20/2028	455926-PREMIUM, CDS, EXPEDIA GROUP INC	239,656	305,955	172967-EC-1	Citigroup Inc.	1	5,374,920	5,630,042
000000000	RSAT, EXPEDIA GROUP INC	2	0	9,325,351	6,334,725			455926-PREMIUM, CDS, EXPEDIA GROUP INC	0	0	743315-AX-1	The Progressive Corporation	1	9,325,351	6,334,725
000000000	RSAT, EXPEDIA GROUP INC	2	0	10,160,395	10,763,025			455926-PREMIUM, CDS, EXPEDIA GROUP INC	0	0	404119-CR-8	HCA Inc.	2	10,160,395	10,763,025
02005NA#7	RSAT, Ally Financial Inc.	2	20,000,000	10,094,741	8,721,189	06/20/2026	06/20/2026	361506-PREMIUM, CDS, Ally Financial Inc.	1,996,750	1,683,591	BAE3VH-M5-A	Vz (irving Tx) Ctl Pt Tr	2	8,097,991	7,037,598
02005NA#7	RSAT, Ally Financial Inc.	2	0	11,000,000	9,788,965			361506-PREMIUM, CDS, Ally Financial Inc.	0	0	BAE4J1-TM-A	Portland General Electric Comp	1	11,000,000	9,788,965
02005NA*1	RSAT, Ally Financial Inc.	2	3,000,000	3,128,445	2,940,559	06/20/2025	06/20/2025	318874-PREMIUM, CDS, Ally Financial Inc.	141,472	168,459	743315-AL-7	The Progressive Corporation	1	2,986,973	2,772,100
02005NA@9	RSAT, Ally Financial Inc.	2	4,000,000	3,832,789	3,638,043	06/20/2025	06/20/2025	318851-PREMIUM, CDS, Ally Financial Inc.	178,177	224,613	595620-AB-1	MidAmerican Energy Company	1	3,654,612	3,413,430
02005NA@9	RSAT, Ally Financial Inc.	2	0	214,146	194,750			318851-PREMIUM, CDS, Ally Financial Inc.	0	0	023135-BJ-4	Amazon.com, Inc.	1	214,146	194,750
026874M#1	RSAT, American International Group, Inc.	2	15,000,000	10,012,595	10,422,812	12/20/2025	12/20/2025	349100-PREMIUM, CDS, American International Group, Inc.	80,533	191,879	725906-AN-1	Placer Dome Inc.	2	9,932,062	10,230,933
026874M#1	RSAT, American International Group, Inc.	2	0	5,082,661	5,482,300			349100-PREMIUM, CDS, American International Group, Inc.	0	0	013716-AU-9	Rio Tinto Alcan Inc.	1	5,082,661	5,482,300
026874N*4	RSAT, American International Group, Inc.	2	5,000,000	6,288,192	6,473,340	12/20/2025	12/20/2025	349101-PREMIUM, CDS, American International Group, Inc.	26,844	63,960	74531E-AA-0	Puget Sound Energy, Inc.	1	6,261,348	6,409,380
05565AB@1	RSAT, BNP Paribas SA	2	15,000,000	8,072,626	7,150,921	12/20/2025	12/20/2025	333662-PREMIUM, CDS, BNP Paribas SA	(43,681)	148,361	594918-BT-0	Microsoft Corporation	1	8,116,307	7,002,560
05565AB@1	RSAT, BNP Paribas SA	2	0	7,248,803	7,256,130			333662-PREMIUM, CDS, BNP Paribas SA	0	0	884903-BH-7	Thomson Reuters Corporation	2	7,248,803	7,256,130
06051GT*0	RSAT, Bank of America Corporation	1	20,000,000	9,160,958	3,270,294	12/20/2027	12/20/2027	418350-PREMIUM, CDS, Bank of America Corporation	160,958	294,122	BAE4HN-SN-A	Hawaiian Electric Co	4	9,000,000	2,976,172
06051GT*0	RSAT, Bank of America Corporation	1	0	11,000,000	8,427,290			418350-PREMIUM, CDS, Bank of America Corporation	0	0	BAE4M9-AQ-A	Vcu Health System	1	11,000,000	8,427,290
06738EJ#3	RSAT, BARCLAYS PLC	2	4,000,000	3,916,283	3,291,368	12/20/2026	12/20/2026	373559-PREMIUM, CDS, BARCLAYS PLC	44,202	36,668	540424-AP-3	Loews Corporation	1	3,872,081	3,254,700
06738EJ@5	RSAT, BARCLAYS PLC	2	16,000,000	10,689,243	10,452,571	12/20/2026	12/20/2026	373558-PREMIUM, CDS, BARCLAYS PLC	176,810	146,670	00287Y-DB-2	AbbVie Inc.	1	10,512,433	10,305,901
06738EJ@5	RSAT, BARCLAYS PLC	2	0	4,118,560	3,648,728			373558-PREMIUM, CDS, BARCLAYS PLC	0	0	03073E-AN-5	Cencora, Inc.	2	4,118,560	3,648,728
06738EJ@5	RSAT, BARCLAYS PLC	2	0	3,667,298	3,219,600			373558-PREMIUM, CDS, BARCLAYS PLC	0	0	91324P-BN-1	UnitedHealth Group Incorporated	1	3,667,298	3,219,600
06738EJ@5	RSAT, BARCLAYS PLC	2	0	6,342,145	5,188,320			373558-PREMIUM, CDS, BARCLAYS PLC	0	0	628530-BC-0	Mylan, Inc.	2	6,342,145	5,188,320
06738EJ@5	RSAT, BARCLAYS PLC	2	0	1,509,713	1,218,555			373558-PREMIUM, CDS, BARCLAYS PLC	0	0	00774M-AZ-8	AerCap Ireland Capital Designated Activity Company	2	1,509,713	1,218,555

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Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
097023E@0	RSAT, The Boeing Company	2	10,000,000	3,682,235	3,537,150	12/20/2024	12/20/2024	301896-PREMIUM, CDS, The Boeing Company	32,170	70,744	74531E-AA-0	Puget Sound Energy, Inc.	1	3,650,065	3,466,406
097023E@0	RSAT, The Boeing Company	2	0	6,948,491	6,701,940			301896-PREMIUM, CDS, The Boeing Company	0	0	20029P-AH-2	Comcast Cable Communications, LLC	1	6,948,491	6,701,940
097023F#7	RSAT, The Boeing Company	2	10,000,000	666,014	1,168,429	06/20/2027	06/20/2027	397442-PREMIUM, CDS, The Boeing Company	(420,069)	171,310	039483-AP-7	Archer-Daniels-Midland Company	1	1,086,083	997,119
097023F#7	RSAT, The Boeing Company	2	0	560,153	590,091			397442-PREMIUM, CDS, The Boeing Company	0	0	039483-BC-5	Archer-Daniels-Midland Company	1	560,153	590,091
097023F#7	RSAT, The Boeing Company	2	0	651,717	600,492			397442-PREMIUM, CDS, The Boeing Company	0	0	172967-MD-0	Citigroup Inc.	1	651,717	600,492
097023F#7	RSAT, The Boeing Company	2	0	703,448	568,525			397442-PREMIUM, CDS, The Boeing Company	0	0	20030N-AK-7	Comcast Corporation	1	703,448	568,525
097023F#7	RSAT, The Boeing Company	2	0	672,018	708,302			397442-PREMIUM, CDS, The Boeing Company	0	0	29379V-AM-5	Enterprise Products Operating LLC	1	672,018	708,302
097023F#7	RSAT, The Boeing Company	2	0	587,967	447,088			397442-PREMIUM, CDS, The Boeing Company	0	0	161175-BA-1	Charter Communications Operating, LLC	2	587,967	447,088
097023F#7	RSAT, The Boeing Company	2	0	835,090	927,816			397442-PREMIUM, CDS, The Boeing Company	0	0	655844-AK-4	Norfolk Southern Corporation	2	835,090	927,816
097023F#7	RSAT, The Boeing Company	2	0	1,137,045	1,165,200			397442-PREMIUM, CDS, The Boeing Company	0	0	337358-BA-2	Wells Fargo Corporation	2	1,137,045	1,165,200
097023F#7	RSAT, The Boeing Company	2	0	526,043	529,576			397442-PREMIUM, CDS, The Boeing Company	0	0	74834L-AN-0	Quest Diagnostics Incorporated	2	526,043	529,576
097023F#7	RSAT, The Boeing Company	2	0	527,978	374,075			397442-PREMIUM, CDS, The Boeing Company	0	0	500255-AQ-7	Kohl's Corporation	3	527,978	374,075
097023F#7	RSAT, The Boeing Company	2	0	1,304,899	1,277,298			397442-PREMIUM, CDS, The Boeing Company	0	0	110122-AC-2	Bristol-Myers Squibb Company	1	1,304,899	1,277,298
097023F#7	RSAT, The Boeing Company	2	0	575,310	524,465			397442-PREMIUM, CDS, The Boeing Company	0	0	026351-AZ-9	American General Corporation	2	575,310	524,465
097023F#7	RSAT, The Boeing Company	2	0	560,986	603,609			397442-PREMIUM, CDS, The Boeing Company	0	0	92343V-DS-0	Verizon Communications Inc.	2	560,986	603,609
097023F*1	RSAT, The Boeing Company	2	5,000,000	111,576	402,803	06/20/2027	06/20/2027	397361-PREMIUM, CDS, The Boeing Company	(214,503)	85,655	097023-AS-4	The Boeing Company	2	326,079	317,148
097023F*1	RSAT, The Boeing Company	2	0	4,765,071	10,171,560			397361-PREMIUM, CDS, The Boeing Company	0	0	31428X-AW-6	FedEx Corporation	2	4,765,071	10,171,560
097023F@9	RSAT, The Boeing Company	2	5,000,000	2,025,983	2,131,838	06/20/2027	06/20/2027	396216-PREMIUM, CDS, The Boeing Company	(238,684)	85,655	039483-AP-7	Archer-Daniels-Midland Company	1	2,264,667	2,046,183
097023F@9	RSAT, The Boeing Company	2	0	2,246,760	2,651,783			396216-PREMIUM, CDS, The Boeing Company	0	0	20030N-AV-3	Comcast Corporation	1	2,246,760	2,651,783
097023F@9	RSAT, The Boeing Company	2	0	498,558	534,050			396216-PREMIUM, CDS, The Boeing Company	0	0	00206R-AD-4	AT&T Inc.	2	498,558	534,050
099724A*7	RSAT, BorgWarner Inc.	2	5,000,000	4,949,173	4,937,743	06/20/2027	06/20/2027	393902-PREMIUM, CDS, BorgWarner Inc.	(50,188)	85,243	406216-BK-6	Halliburton Company	2	4,999,361	4,852,500
12513#Z46	RSAT, CDX-NAIGS35V1-5Y Index	2	7,000,000	7,730,835	7,772,068	12/20/2025	12/20/2025	349503-PREMIUM, CDX, CDX-NAIGS35V1-5Y	60,484	102,462	925524-AH-3	Paramount Global	2	7,670,351	7,669,606
12574#GJ0	RSAT, CMBXNA10AAA Index	1	10,000,000	95,196	243,404	11/17/2059	11/17/2059	204838-PREMIUM, CMBX, CMBXNA10AAA	(154,643)	(2,206)	031162-AW-0	Amgen Inc.	2	249,839	245,610
12574#GJ0	RSAT, CMBXNA10AAA Index	1	0	328,755	303,476			204838-PREMIUM, CMBX, CMBXNA10AAA	0	0	83367T-BT-5	Société Générale Société anonyme	2	328,755	303,476
12574#GJ0	RSAT, CMBXNA10AAA Index	1	0	9,236,944	9,816,698			204838-PREMIUM, CMBX, CMBXNA10AAA	0	0	BAE1WO-TC-A	Dhm Railroad Lease Holding Co	2	9,236,944	9,816,698
12574#GM3	RSAT, CMBXNA12AAA Index	1	10,000,000	9,636,816	8,631,267	08/17/2061	08/17/2061	297471-PREMIUM, CMBX, CMBXNA12AAA	(377)	(39,853)	925524-AH-3	Paramount Global	2	9,637,193	8,671,120
12574#GV3	RSAT, CMBXNA13AAA Index	1	12,000,000	3,051,997	2,896,584	12/16/2072	12/16/2072	305322-PREMIUM, CMBX, CMBXNA13AAA	(54,779)	(82,366)	00440E-AC-1	Chubb INA Holdings Inc.	1	3,106,776	2,978,950
12574#GV3	RSAT, CMBXNA13AAA Index	1	0	2,175,960	1,965,471			305322-PREMIUM, CMBX, CMBXNA13AAA	0	0	00139P-AA-6	AIG Sunamerica Global Financing X	1	2,175,960	1,965,471
12574#GV3	RSAT, CMBXNA13AAA Index	1	0	5,511,733	5,181,075			305322-PREMIUM, CMBX, CMBXNA13AAA	0	0	20825U-AC-8	Conoco Funding Company	1	5,511,733	5,181,075
12574#GV3	RSAT, CMBXNA13AAA Index	1	0	715,245	628,896			305322-PREMIUM, CMBX, CMBXNA13AAA	0	0	BAE41S-FD-A	Aes Southland Energy Llc	2	715,245	628,896
12607@AT7	RSAT, CDX-NAIGS32V1-5Y Index	2	5,000,000	490,972	509,496	06/20/2024	06/20/2024	274845-PREMIUM, CDX, CDX-NAIGS32V1-5Y	6,421	21,439	17275R-AD-4	Cisco Systems, Inc.	1	484,551	488,057
12607@AT7	RSAT, CDX-NAIGS32V1-5Y Index	2	0	3,750,000	3,736,362			274845-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	BAE46D-SX-A	Comision Federal De Electricidad Cfe	2	3,750,000	3,736,362
12607@AT7	RSAT, CDX-NAIGS32V1-5Y Index	2	0	572,215	610,523			274845-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	548661-CL-9	Lowe's Companies, Inc.	2	572,215	610,523
12607@AU4	RSAT, CDX-NAIGS32V1-5Y Index	2	15,000,000	7,184,082	6,276,678	06/20/2024	06/20/2024	274846-PREMIUM, CDX, CDX-NAIGS32V1-5Y	19,264	64,318	161175-BN-3	Charter Communications Operating, LLC	2	7,164,818	6,212,360

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126070@AU4	RSAT, CDX-NAIGS32V1-5Y Index	2	0	7,669,162	6,484,429			274846-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	61166W-AG-6	Monsanto Company	2	7,669,162	6,484,429
126070@AV2	RSAT, CDX-NAIGS32V1-5Y Index	2	5,000,000	434,089	479,411	06/20/2024	06/20/2024	274847-PREMIUM, CDX, CDX-NAIGS32V1-5Y	6,421	21,439	912810-PX-0	United States Department of The Treasury	1	427,668	457,972
126070@AV2	RSAT, CDX-NAIGS32V1-5Y Index	2	0	617,260	424,931			274847-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	91324P-DF-6	UnitedHealth Group Incorporated	1	617,260	424,931
126070@AV2	RSAT, CDX-NAIGS32V1-5Y Index	2	0	4,000,000	3,522,755			274847-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	BAE3N2-4Z-A	Tri-state Generation And Transmission Association Inc	1	4,000,000	3,522,755
126070@AW0	RSAT, CDX-NAIGS32V1-5Y Index	2	5,000,000	5,006,852	4,423,786	06/20/2024	06/20/2024	274839-PREMIUM, CDX, CDX-NAIGS32V1-5Y	6,852	21,439	BAE3UY-9D-A	Etsa Utilities Finance Pty Ltd	1	5,000,000	4,402,347
126070@AX8	RSAT, CDX-NAIGS32V1-5Y Index	2	5,000,000	5,006,852	4,716,762	06/20/2024	06/20/2024	274840-PREMIUM, CDX, CDX-NAIGS32V1-5Y	6,852	21,439	BAE43U-VM-A	Bath County Energy Llc	2	5,000,000	4,695,323
126070@AY6	RSAT, CDX-NAIGS32V1-5Y Index	2	10,000,000	3,013,704	2,885,837	06/20/2024	06/20/2024	274841-PREMIUM, CDX, CDX-NAIGS32V1-5Y	13,704	42,878	BAE3PJ-CJ-A	Perth Airport Pty Ltd	2	3,000,000	2,842,959
126070@AY6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	7,000,000	5,962,525			274841-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	BAE3T3-KF-A	H. E. Butt Grocery Co	1	7,000,000	5,962,525
126070@AZ3	RSAT, CDX-NAIGS32V1-5Y Index	2	5,000,000	671,515	463,427	06/20/2024	06/20/2024	274842-PREMIUM, CDX, CDX-NAIGS32V1-5Y	6,852	21,439	20030N-DU-2	Comcast Corporation	1	664,663	441,988
126070@AZ3	RSAT, CDX-NAIGS32V1-5Y Index	2	0	3,384,197	2,964,365			274842-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	64952G-AF-5	New York Life Insurance Company	1	3,384,197	2,964,365
126070@AZ3	RSAT, CDX-NAIGS32V1-5Y Index	2	0	848,754	591,972			274842-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	037833-DW-7	Apple Inc.	1	848,754	591,972
126070@BA7	RSAT, CDX-NAIGS32V1-5Y Index	2	5,000,000	5,407,648	5,417,794	06/20/2024	06/20/2024	275980-PREMIUM, CDX, CDX-NAIGS32V1-5Y	10,420	21,439	17275R-AD-4	Cisco Systems, Inc.	1	5,397,228	5,396,355
126070@BB5	RSAT, CDX-NAIGS32V1-5Y Index	2	35,000,000	3,717,005	3,618,195	06/20/2024	06/20/2024	275981-PREMIUM, CDX, CDX-NAIGS32V1-5Y	72,938	150,075	20825C-AQ-7	ConocoPhillips	1	3,644,067	3,468,120
126070@BB5	RSAT, CDX-NAIGS32V1-5Y Index	2	0	5,002,019	5,241,100			275981-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	341099-CB-3	Duke Energy Florida, LLC	1	5,002,019	5,241,100
126070@BB5	RSAT, CDX-NAIGS32V1-5Y Index	2	0	6,620,624	6,548,580			275981-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	880591-EJ-7	Tennessee Valley Authority	1	6,620,624	6,548,580
126070@BB5	RSAT, CDX-NAIGS32V1-5Y Index	2	0	1,111,815	1,082,108			275981-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	406216-BK-6	Halliburton Company	2	1,111,815	1,082,108
126070@BB5	RSAT, CDX-NAIGS32V1-5Y Index	2	0	6,102,791	6,578,760			275981-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	013716-AU-9	Rio Tinto Alcan Inc.	1	6,102,791	6,578,760
126070@BB5	RSAT, CDX-NAIGS32V1-5Y Index	2	0	3,686,778	3,494,440			275981-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	219350-BF-1	Corning Incorporated	2	3,686,778	3,494,440
126070@BB5	RSAT, CDX-NAIGS32V1-5Y Index	2	0	2,695,101	2,662,900			275981-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	842400-EB-5	Southern California Edison Company	2	2,695,101	2,662,900
126070@BB5	RSAT, CDX-NAIGS32V1-5Y Index	2	0	3,365,914	3,621,654	10/11/2524		275981-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	92343V-DS-0	Verizon Communications Inc.	2	3,365,914	3,621,654
126070@BB5	RSAT, CDX-NAIGS32V1-5Y Index	2	0	1,573,149	1,475,951			275981-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	BAE3M8-DA-A	Enbridge Pipelines (Southern Lights) LLC	1	1,573,149	1,475,951
126070@BE9	RSAT, CDX-NAIGS32V1-5Y Index	2	37,000,000	36,213,486	25,522,650	06/20/2024	06/20/2024	277145-PREMIUM, CDX, CDX-NAIGS32V1-5Y	74,521	158,650	912810-SU-3	United States Department of The Treasury	1	36,138,965	25,364,000
126070@BE9	RSAT, CDX-NAIGS32V1-5Y Index	2	0	792,579	796,680			277145-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	43284M-AB-4	Hilton Grand Vacations Borrower Escrow LLC	4	792,579	796,680
126070@BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	47,000,000	5,906,336	5,397,929	06/20/2024	06/20/2024	276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	86,759	201,529	912803-DM-2	United States Department of The Treasury	1	5,819,577	5,196,400
126070@BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	2,694,181	2,680,788			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	665772-BQ-1	Northern States Power Company	1	2,694,181	2,680,788
126070@BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	2,203,050	2,378,611			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	25156P-AC-7	Deutsche Telekom International Finance B.V.	2	2,203,050	2,378,611
126070@BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	2,637,264	2,693,575			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	219350-AH-8	Corning Incorporated	2	2,637,264	2,693,575
126070@BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	2,747,211	2,767,038			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	655844-AJ-7	Norfolk Southern Corporation	2	2,747,211	2,767,038
126070@BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	3,037,437	3,216,570			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	172062-AF-8	Cincinnati Financial Corporation	1	3,037,437	3,216,570
126070@BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	4,497,547	4,660,800			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	337358-BA-2	Wells Fargo Corporation	2	4,497,547	4,660,800

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	2,051,033	2,087,720			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	239753-DJ-2	Target Corporation	1	2,051,033	2,087,720
126076BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	2,967,148	2,999,400			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	06423A-AJ-2	Bank One Corporation	2	2,967,148	2,999,400
126076BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	2,662,075	2,805,774			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	129466-AM-0	Berkshire Hathaway Energy Company	1	2,662,075	2,805,774
126076BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	6,648,749	6,693,408			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	74834L-AN-0	Quest Diagnostics Incorporated	2	6,648,749	6,693,408
126076BF6	RSAT, CDX-NAIGS32V1-5Y Index	2	0	7,731,996	8,066,423			276138-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	904764-AH-0	Unilever Capital Corporation	1	7,731,996	8,066,423
126076BM1	RSAT, CDX-NAIGS32V1-5Y Index	2	25,000,000	23,642,625	26,534,196	06/20/2024	06/20/2024	280395-PREMIUM, CDX, CDX-NAIGS32V1-5Y	42,370	107,196	912803-DK-6	United States Department of The Treasury	1	23,600,255	26,427,000
126076BM1	RSAT, CDX-NAIGS32V1-5Y Index	2	0	5,848,928	5,587,800			280395-PREMIUM, CDX, CDX-NAIGS32V1-5Y	0	0	500472-AC-9	Koninklijke Philips N.V.	2	5,848,928	5,587,800
126076EB2	RSAT, CDX-NAIGS33V1-5Y Index	2	20,000,000	5,265,573	5,331,331	12/20/2024	12/20/2024	297614-PREMIUM, CDX, CDX-NAIGS33V1-5Y	100,104	165,119	713448-EE-4	PepsiCo, Inc.	1	5,165,469	5,166,212
126076EB2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	1,771,216	1,793,435			297614-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	122014-AH-6	Burlington Resources Inc.	1	1,771,216	1,793,435
126076EB2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	1,595,159	1,605,074			297614-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	12189T-AA-2	Burlington Northern Santa Fe, LLC	1	1,595,159	1,605,074
126076EB2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	4,086,961	4,473,121			297614-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	655844-AJ-7	Norfolk Southern Corporation	2	4,086,961	4,473,121
126076EB2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	3,144,438	3,146,274			297614-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	655844-AK-4	Norfolk Southern Corporation	2	3,144,438	3,146,274
126076EB2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	1,995,274	2,071,430			297614-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	71644E-AF-9	Petro-Canada	2	1,995,274	2,071,430
126076EB2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	2,167,174	2,181,360			297614-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	254687-DM-5	The Walt Disney Company	1	2,167,174	2,181,360
126076EB2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	1,628,400	1,657,088			297614-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	92929Q-AQ-0	Waste Management Inc.	2	1,628,400	1,657,088
126076EC0	RSAT, CDX-NAIGS33V1-5Y Index	2	10,000,000	4,618,835	4,422,359	12/20/2024	12/20/2024	301904-PREMIUM, CDX, CDX-NAIGS33V1-5Y	47,375	82,559	24820R-AG-3	Equinor ASA	1	4,571,460	4,339,800
126076EC0	RSAT, CDX-NAIGS33V1-5Y Index	2	0	6,552,518	6,338,820			301904-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	674599-DR-3	Occidental Petroleum Corporation	2	6,552,518	6,338,820
126076FT2	RSAT, CDX-NAIGS33V1-5Y Index	2	20,000,000	11,592,843	12,435,314	12/20/2024	12/20/2024	307406-PREMIUM, CDX, CDX-NAIGS33V1-5Y	27,351	165,119	26882P-BE-1	ERAC USA Finance LLC	2	11,565,492	12,270,195
126076FT2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	5,621,249	6,005,533			307406-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	94973V-AL-1	Elevance Health, Inc.	2	5,621,249	6,005,533
126076FT2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	2,890,000	2,849,656			307406-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	744320-AV-4	Prudential Financial, Inc.	2	2,890,000	2,849,656
126076FU9	RSAT, CDX-NAIGS33V1-5Y Index	2	30,000,000	6,154,813	6,066,106	12/20/2024	12/20/2024	307407-PREMIUM, CDX, CDX-NAIGS33V1-5Y	41,026	247,678	29379V-AQ-6	Enterprise Products Operating LLC	1	6,113,787	5,818,428
126076FU9	RSAT, CDX-NAIGS33V1-5Y Index	2	0	13,195,595	14,097,996			307407-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	94973V-AL-1	Elevance Health, Inc.	2	13,195,595	14,097,996
126076FU9	RSAT, CDX-NAIGS33V1-5Y Index	2	0	3,356,815	3,132,030			307407-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	68268N-AG-8	ONEOK Partners, L.P.	2	3,356,815	3,132,030
126076FU9	RSAT, CDX-NAIGS33V1-5Y Index	2	0	2,363,393	2,323,335			307407-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	031162-AW-0	Amgen Inc.	2	2,363,393	2,323,335
126076FU9	RSAT, CDX-NAIGS33V1-5Y Index	2	0	4,955,760	5,308,300			307407-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	828807-DV-6	Simon Property Group, L.P.	1	4,955,760	5,308,300
126076FV7	RSAT, CDX-NAIGS33V1-5Y Index	2	20,000,000	13,541,349	14,501,381	12/20/2024	12/20/2024	307408-PREMIUM, CDX, CDX-NAIGS33V1-5Y	28,449	165,119	26882P-BE-1	ERAC USA Finance LLC	2	13,512,900	14,336,262
126076FV7	RSAT, CDX-NAIGS33V1-5Y Index	2	0	6,174,813	6,508,062			307408-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	29379V-AM-5	Enterprise Products Operating LLC	1	6,174,813	6,508,062
126076FW5	RSAT, CDX-NAIGS33V1-5Y Index	2	30,000,000	19,163,390	18,413,838	12/20/2024	12/20/2024	307409-PREMIUM, CDX, CDX-NAIGS33V1-5Y	42,674	247,678	459200-HF-1	International Business Machines Corporation	1	19,120,716	18,166,160
126076FW5	RSAT, CDX-NAIGS33V1-5Y Index	2	0	15,569,586	16,044,975			307409-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	78409V-AB-0	S&P Global Inc.	1	15,569,586	16,044,975
126076FW5	RSAT, CDX-NAIGS33V1-5Y Index	2	0	2,057,665	1,986,224			307409-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	437076-AS-1	The Home Depot, Inc.	1	2,057,665	1,986,224

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FX3	RSAT, CDX-NAIGS33V1-5Y Index	2	20,000,000	4,725,981	4,940,904	12/20/2024	12/20/2024	307410-PREMIUM, CDX, CDX-NAIGS33V1-5Y	28,109	165,119	912810-QK-7	United States Department of The Treasury	1	4,697,872	4,775,785
126076FX3	RSAT, CDX-NAIGS33V1-5Y Index	2	0	2,623,146	2,802,511			307410-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	94973V-AL-1	Elevance Health, Inc.	2	2,623,146	2,802,511
126076FX3	RSAT, CDX-NAIGS33V1-5Y Index	2	0	11,095,836	11,539,400			307410-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	12201P-AB-2	Burlington Resources Finance Company	1	11,095,836	11,539,400
126076FX3	RSAT, CDX-NAIGS33V1-5Y Index	2	0	1,225,861	1,204,360			307410-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	25156P-AC-7	Deutsche Telekom International Finance B.V.	2	1,225,861	1,204,360
126076FY1	RSAT, CDX-NAIGS33V1-5Y Index	2	30,000,000	1,606,462	1,886,226	12/20/2024	12/20/2024	307411-PREMIUM, CDX, CDX-NAIGS33V1-5Y	42,164	247,678	172967-EC-1	Citigroup Inc.	1	1,564,298	1,638,548
126076FY1	RSAT, CDX-NAIGS33V1-5Y Index	2	0	1,215,533	1,092,280			307411-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	20030N-BB-6	Comcast Corporation	1	1,215,533	1,092,280
126076FY1	RSAT, CDX-NAIGS33V1-5Y Index	2	0	539,381	513,324			307411-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	29379V-AQ-6	Enterprise Products Operating LLC	1	539,381	513,324
126076FY1	RSAT, CDX-NAIGS33V1-5Y Index	2	0	393,745	383,785			307411-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	459200-HF-1	International Business Machines Corporation	1	393,745	383,785
126076FY1	RSAT, CDX-NAIGS33V1-5Y Index	2	0	3,465,145	3,311,460			307411-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	68389X-AE-5	Oracle Corporation	2	3,465,145	3,311,460
126076FY1	RSAT, CDX-NAIGS33V1-5Y Index	2	0	8,656,624	7,448,840			307411-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	822582-AN-2	Shell International Finance B.V.	1	8,656,624	7,448,840
126076FY1	RSAT, CDX-NAIGS33V1-5Y Index	2	0	3,023,759	3,230,791			307411-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	94973V-AL-1	Elevance Health, Inc.	2	3,023,759	3,230,791
126076FY1	RSAT, CDX-NAIGS33V1-5Y Index	2	0	5,737,995	6,095,485			307411-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	94973V-AN-7	Elevance Health, Inc.	2	5,737,995	6,095,485
126076FY1	RSAT, CDX-NAIGS33V1-5Y Index	2	0	4,153,609	4,244,360			307411-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	468502-AA-7	Jackson National Life Insurance Company	2	4,153,609	4,244,360
126076FZ8	RSAT, CDX-NAIGS33V1-5Y Index	2	17,000,000	7,103,132	7,232,844	12/20/2024	12/20/2024	307556-PREMIUM, CDX, CDX-NAIGS33V1-5Y	(10,681)	140,351	172967-DR-9	Citigroup Inc.	2	7,113,813	7,092,493
126076FZ8	RSAT, CDX-NAIGS33V1-5Y Index	2	0	5,074,680	4,817,440	11/19/5500		307556-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	25156P-AC-7	Deutsche Telekom International Finance B.V.	2	5,074,680	4,817,440
126076FZ8	RSAT, CDX-NAIGS33V1-5Y Index	2	0	1,609,189	1,437,241			307556-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	171232-AQ-4	Chubb Corporation	1	1,609,189	1,437,241
126076FZ8	RSAT, CDX-NAIGS33V1-5Y Index	2	0	3,290,838	3,163,807			307556-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	030955-AN-8	Ameritech Capital Funding Corporation	2	3,290,838	3,163,807
126076GA2	RSAT, CDX-NAIGS33V1-5Y Index	2	33,000,000	3,685,886	3,194,541	12/20/2024	12/20/2024	307557-PREMIUM, CDX, CDX-NAIGS33V1-5Y	(20,733)	272,446	912810-PX-0	United States Department of The Treasury	1	3,706,619	2,922,095
126076GA2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	6,080,762	5,248,248			307557-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	BAE4FH-WS-A	Amazon.com Inc	1	6,080,762	5,248,248
126076GA2	RSAT, CDX-NAIGS33V1-5Y Index	2	0	22,000,000	19,882,310			307557-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	BAE4V8-S5-A	Bunzl Finance plc	2	22,000,000	19,882,310
126076GB0	RSAT, CDX-NAIGS33V1-5Y Index	2	34,000,000	10,870,301	10,054,701	12/20/2024	12/20/2024	307558-PREMIUM, CDX, CDX-NAIGS33V1-5Y	(44,420)	280,701	880591-EJ-7	Tennessee Valley Authority	1	10,914,721	9,774,000
126076GB0	RSAT, CDX-NAIGS33V1-5Y Index	2	0	16,688,409	13,781,850			307558-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	880591-ES-7	Tennessee Valley Authority	1	16,688,409	13,781,850
126076GB0	RSAT, CDX-NAIGS33V1-5Y Index	2	0	7,000,000	5,844,120			307558-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	BAE4HQ-PX-A	Chick-fil-a Inc	2	7,000,000	5,844,120
126076GC8	RSAT, CDX-NAIGS33V1-5Y Index	2	19,000,000	1,301,949	1,394,643	12/20/2024	12/20/2024	307559-PREMIUM, CDX, CDX-NAIGS33V1-5Y	(24,823)	156,863	097023-AE-5	The Boeing Company	2	1,326,772	1,237,780
126076GC8	RSAT, CDX-NAIGS33V1-5Y Index	2	0	14,454,095	12,676,690			307559-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	4041A2-AF-1	HBOS plc	2	14,454,095	12,676,690
126076GC8	RSAT, CDX-NAIGS33V1-5Y Index	2	0	1,630,256	1,549,155			307559-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	030955-AJ-7	Ameritech Capital Funding Corporation	2	1,630,256	1,549,155
126076GC8	RSAT, CDX-NAIGS33V1-5Y Index	2	0	983,000	909,481			307559-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	61744Y-AR-9	Morgan Stanley	1	983,000	909,481
126076GD6	RSAT, CDX-NAIGS33V1-5Y Index	2	33,000,000	5,574,712	5,159,446	12/20/2024	12/20/2024	307560-PREMIUM, CDX, CDX-NAIGS33V1-5Y	(23,938)	272,446	880591-EJ-7	Tennessee Valley Authority	1	5,598,650	4,887,000
126076GD6	RSAT, CDX-NAIGS33V1-5Y Index	2	0	4,058,814	3,214,572			307560-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	912810-QW-1	United States Department of The Treasury	1	4,058,814	3,214,572
126076GD6	RSAT, CDX-NAIGS33V1-5Y Index	2	0	1,531,473	1,118,276			307560-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	31428X-BQ-8	FedEx Corporation	2	1,531,473	1,118,276

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076GD6	RSAT, CDX-NAIGS33V1-5Y Index	2	0	25,000,000	15,363,686			307560-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	BAE4N9-61-A	Yankee Gas Services Co	1	25,000,000	15,363,686
126076GE4	RSAT, CDX-NAIGS33V1-5Y Index	2	17,000,000	10,474,597	9,184,924	12/20/2024	12/20/2024	307561-PREMIUM, CDX, CDX-NAIGS33V1-5Y	(12,332)	140,351	92976G-AJ-0	Wells Fargo Bank, National Association	2	10,486,929	9,044,573
126076GE4	RSAT, CDX-NAIGS33V1-5Y Index	2	0	5,851,467	5,020,850			307561-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	458140-AT-7	Intel Corporation	1	5,851,467	5,020,850
126076GE4	RSAT, CDX-NAIGS33V1-5Y Index	2	0	918,568	686,832			307561-PREMIUM, CDX, CDX-NAIGS33V1-5Y	0	0	500255-AN-4	Kohl's Corporation	3	918,568	686,832
126076HB9	RSAT, CDX-NAIGS34V1-5Y Index	2	15,000,000	3,632,260	3,689,101	06/20/2025	06/20/2025	320487-PREMIUM, CDX, CDX-NAIGS34V1-5Y	44,675	166,741	806605-AG-6	Merck & Co., Inc.	1	3,587,585	3,522,360
126076HB9	RSAT, CDX-NAIGS34V1-5Y Index	2	0	9,829,901	10,546,700			320487-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	494550-BF-2	Kinder Morgan Energy Partners, L.P.	2	9,829,901	10,546,700
126076HB9	RSAT, CDX-NAIGS34V1-5Y Index	2	0	1,554,297	1,475,820			320487-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	694308-HA-8	Pacific Gas and Electric Company	2	1,554,297	1,475,820
126076HC7	RSAT, CDX-NAIGS34V1-5Y Index	2	3,000,000	3,148,144	2,924,373	06/20/2025	06/20/2025	320485-PREMIUM, CDX, CDX-NAIGS34V1-5Y	8,935	33,348	4042Q1-AD-9	HSBC Bank USA, National Association	1	3,139,209	2,891,025
126076HL7	RSAT, CDX-NAIGS34V1-5Y Index	2	50,000,000	11,491,645	11,708,603	06/20/2025	06/20/2025	323146-PREMIUM, CDX, CDX-NAIGS34V1-5Y	177,800	555,803	039483-AS-1	Archer-Daniels-Midland Company	1	11,313,845	11,152,800
126076HL7	RSAT, CDX-NAIGS34V1-5Y Index	2	0	8,416,794	8,488,480			323146-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	478165-AB-9	S. C. Johnson & Son, Inc.	2	8,416,794	8,488,480
126076HL7	RSAT, CDX-NAIGS34V1-5Y Index	2	0	8,018,097	8,159,900			323146-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	806605-AH-4	Schering-Plough Corporation	1	8,018,097	8,159,900
126076HL7	RSAT, CDX-NAIGS34V1-5Y Index	2	0	10,796,358	9,772,200			323146-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	918204-AT-5	V.F. Corporation	2	10,796,358	9,772,200
126076HL7	RSAT, CDX-NAIGS34V1-5Y Index	2	0	9,835,849	11,301,200			323146-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	638671-AE-7	Nationwide Mutual Insurance Company	2	9,835,849	11,301,200
126076HL7	RSAT, CDX-NAIGS34V1-5Y Index	2	0	1,021,821	1,166,530			323146-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	549271-AF-1	The Lubrizol Corporation	1	1,021,821	1,166,530
126076HM5	RSAT, CDX-NAIGS34V1-5Y Index	2	30,000,000	10,143,012	9,743,401	06/20/2025	06/20/2025	329476-PREMIUM, CDX, CDX-NAIGS34V1-5Y	143,012	333,482	BAE47N-GK-A	Computershare Us	2	10,000,000	9,409,919
126076HM5	RSAT, CDX-NAIGS34V1-5Y Index	2	0	5,000,000	3,251,186			329476-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	BAE4FH-58-A	Duquesne Light Company	1	5,000,000	3,251,186
126076HM5	RSAT, CDX-NAIGS34V1-5Y Index	2	0	5,000,000	3,942,226			329476-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	BAE4CZ-NS-A	Prologis Targeted Us Logistics Fund Lp	1	5,000,000	3,942,226
126076HM5	RSAT, CDX-NAIGS34V1-5Y Index	2	0	10,000,000	7,961,333			329476-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	BAE4CK-QR-A	Lion Industrial Properties Lp	2	10,000,000	7,961,333
126076HN3	RSAT, CDX-NAIGS34V1-5Y Index	2	20,000,000	5,925,292	5,537,221	06/20/2025	06/20/2025	329668-PREMIUM, CDX, CDX-NAIGS34V1-5Y	93,046	222,321	136385-AJ-0	Canadian Natural Resources Limited	2	5,832,246	5,314,900
126076HN3	RSAT, CDX-NAIGS34V1-5Y Index	2	0	2,373,050	2,366,593			329668-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	341081-ET-0	Florida Power & Light Company	1	2,373,050	2,366,593
126076HN3	RSAT, CDX-NAIGS34V1-5Y Index	2	0	8,128,555	7,667,085			329668-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	370334-BJ-2	General Mills, Inc.	2	8,128,555	7,667,085
126076HN3	RSAT, CDX-NAIGS34V1-5Y Index	2	0	3,442,021	3,586,240			329668-PREMIUM, CDX, CDX-NAIGS34V1-5Y	0	0	958667-AA-5	Western Midstream Operating, LP	2	3,442,021	3,586,240
126076JK7	RSAT, CDX-NAIGS35V1-5Y Index	2	14,000,000	448,245	530,894	12/20/2025	12/20/2025	333227-PREMIUM, CDX, CDX-NAIGS35V1-5Y	121,893	204,923	039483-AR-3	Archer-Daniels-Midland Company	1	326,352	325,971
126076JK7	RSAT, CDX-NAIGS35V1-5Y Index	2	0	262,621	281,120			333227-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	20030N-AM-3	Comcast Corporation	1	262,621	281,120
126076JK7	RSAT, CDX-NAIGS35V1-5Y Index	2	0	6,681,316	6,658,364			333227-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	589331-AC-1	Merck & Co., Inc.	1	6,681,316	6,658,364
126076JK7	RSAT, CDX-NAIGS35V1-5Y Index	2	0	381,386	382,138			333227-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	589331-AD-9	Merck & Co., Inc.	1	381,386	382,138
126076JK7	RSAT, CDX-NAIGS35V1-5Y Index	2	0	654,186	640,416			333227-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	037389-AK-9	Aon Corporation	2	654,186	640,416
126076JK7	RSAT, CDX-NAIGS35V1-5Y Index	2	0	747,039	721,331			333227-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	74432Q-BD-6	Prudential Financial, Inc.	1	747,039	721,331
126076JK7	RSAT, CDX-NAIGS35V1-5Y Index	2	0	186,905	185,992			333227-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	337358-BD-6	Wells Fargo Corporation	2	186,905	185,992
126076JK7	RSAT, CDX-NAIGS35V1-5Y Index	2	0	737,325	784,501			333227-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	29266M-AE-9	Avangrid, Inc.	2	737,325	784,501

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076JK7	RSAT, CDX-NAIGS35V1-5Y Index	2	0	2,442,766	2,479,538			333227-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	BAE30Z-ZV-A	Caithness Long Island Llc	2	2,442,766	2,479,538
126076JK7	RSAT, CDX-NAIGS35V1-5Y Index	2	0	1,554,297	1,475,820			333227-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	694308-HA-8	Pacific Gas and Electric Company	2	1,554,297	1,475,820
126076JL5	RSAT, CDX-NAIGS35V1-5Y Index	2	20,000,000	2,898,531	2,430,766	12/20/2025	12/20/2025	335858-PREMIUM, CDX, CDX-NAIGS35V1-5Y	174,894	292,748	912810-QY-7	United States Department of The Treasury	1	2,723,637	2,138,018
126076JL5	RSAT, CDX-NAIGS35V1-5Y Index	2	0	2,175,299	1,739,060			335858-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	912810-QT-8	United States Department of The Treasury	1	2,175,299	1,739,060
126076JL5	RSAT, CDX-NAIGS35V1-5Y Index	2	0	14,921,593	9,345,900			335858-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	571676-AQ-8	Mars, Incorporated	1	14,921,593	9,345,900
126076JM3	RSAT, CDX-NAIGS35V1-5Y Index	2	4,000,000	3,148,241	2,292,025	12/20/2025	12/20/2025	335918-PREMIUM, CDX, CDX-NAIGS35V1-5Y	32,953	58,550	773903-AJ-8	Rockwell Automation, Inc.	1	3,115,288	2,233,475
126076JM3	RSAT, CDX-NAIGS35V1-5Y Index	2	0	873,662	650,933	11/04/4811		335918-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	92277G-AQ-0	Ventas Realty, Limited Partnership	2	873,662	650,933
126076JN1	RSAT, CDX-NAIGS35V1-5Y Index	2	16,000,000	1,818,669	2,040,584	12/20/2025	12/20/2025	335917-PREMIUM, CDX, CDX-NAIGS35V1-5Y	131,811	234,198	912810-PX-0	United States Department of The Treasury	1	1,686,858	1,806,386
126076JN1	RSAT, CDX-NAIGS35V1-5Y Index	2	0	4,342,346	3,598,404			335917-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	912810-QY-7	United States Department of The Treasury	1	4,342,346	3,598,404
126076JN1	RSAT, CDX-NAIGS35V1-5Y Index	2	0	1,502,601	974,604			335917-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	797440-BY-9	San Diego Gas & Electric Company	1	1,502,601	974,604
126076JN1	RSAT, CDX-NAIGS35V1-5Y Index	2	0	2,581,375	1,780,590			335917-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	570535-AV-6	Markel Group Inc.	2	2,581,375	1,780,590
126076JN1	RSAT, CDX-NAIGS35V1-5Y Index	2	0	5,220,079	3,742,960			335917-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	191216-CQ-1	The Coca-Cola Company	1	5,220,079	3,742,960
126076JN1	RSAT, CDX-NAIGS35V1-5Y Index	2	0	2,640,417	1,851,000			335917-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	125523-CK-4	The Cigna Group	2	2,640,417	1,851,000
126076LK4	RSAT, CDX-NAIGS35V1-5Y Index	2	4,000,000	1,621,513	1,789,745	12/20/2025	12/20/2025	349505-PREMIUM, CDX, CDX-NAIGS35V1-5Y	34,563	58,550	74432Q-BD-6	Prudential Financial, Inc.	1	1,586,950	1,731,195
126076LK4	RSAT, CDX-NAIGS35V1-5Y Index	2	0	1,616,864	1,530,180			349505-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	37045V-AF-7	General Motors Company	2	1,616,864	1,530,180
126076LK4	RSAT, CDX-NAIGS35V1-5Y Index	2	0	786,779	610,741			349505-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	615369-AE-5	Moody's Corporation	2	786,779	610,741
126076LL2	RSAT, CDX-NAIGS35V1-5Y Index	2	7,000,000	5,659,134	4,989,462	12/20/2025	12/20/2025	349506-PREMIUM, CDX, CDX-NAIGS35V1-5Y	60,484	102,462	880591-EJ-7	Tennessee Valley Authority	1	5,598,650	4,887,000
126076LL2	RSAT, CDX-NAIGS35V1-5Y Index	2	0	1,835,050	1,485,453			349506-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	912810-QY-7	United States Department of The Treasury	1	1,835,050	1,485,453
126076LN8	RSAT, CDX-NAIGS35V1-5Y Index	2	12,000,000	13,103,688	10,716,620	12/20/2025	12/20/2025	349508-PREMIUM, CDX, CDX-NAIGS35V1-5Y	103,688	175,649	BAE4FX-5A-A	Prologis Targeted Us Logistics Fund Lp	2	13,000,000	10,540,971
126076LP3	RSAT, CDX-NAIGS35V1-5Y Index	2	7,000,000	7,065,250	5,040,612	12/20/2025	12/20/2025	349959-PREMIUM, CDX, CDX-NAIGS35V1-5Y	65,250	102,462	05578Q-AG-8	BPCE S.A.	2	7,000,000	4,938,150
126076LR9	RSAT, CDX-NAIGS35V1-5Y Index	2	2,000,000	2,130,707	2,115,325	12/20/2025	12/20/2025	349961-PREMIUM, CDX, CDX-NAIGS35V1-5Y	18,643	29,275	694308-HH-3	Pacific Gas and Electric Company	2	2,112,064	2,086,050
126076LS7	RSAT, CDX-NAIGS35V1-5Y Index	2	4,000,000	4,022,602	2,923,310	12/20/2025	12/20/2025	349962-PREMIUM, CDX, CDX-NAIGS35V1-5Y	37,286	58,550	824348-BK-1	The Sherwin-Williams Company	2	3,985,316	2,864,760
126076LU2	RSAT, CDX-NAIGS35V1-5Y Index	2	6,000,000	2,055,928	1,978,330	12/20/2025	12/20/2025	349964-PREMIUM, CDX, CDX-NAIGS35V1-5Y	55,928	87,824	BAE3PC-WS-A	Aquasure Finance Pty Ltd	1	2,000,000	1,890,506
126076LU2	RSAT, CDX-NAIGS35V1-5Y Index	2	0	3,939,114	3,741,826			349964-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	BAE3HV-15-A	Nfl Ventures Lp	1	3,939,114	3,741,826
126076LV0	RSAT, CDX-NAIGS35V1-5Y Index	2	4,000,000	1,725,589	1,606,716	12/20/2025	12/20/2025	351132-PREMIUM, CDX, CDX-NAIGS35V1-5Y	35,443	58,550	83367T-BT-5	Société Générale Société anonyme	2	1,690,146	1,548,166
126076LV0	RSAT, CDX-NAIGS35V1-5Y Index	2	0	1,079,910	1,115,587			351132-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	017175-AF-7	Alleghany Corporation	1	1,079,910	1,115,587
126076LV0	RSAT, CDX-NAIGS35V1-5Y Index	2	0	1,217,232	1,646,503			351132-PREMIUM, CDX, CDX-NAIGS35V1-5Y	0	0	852060-AT-9	Sprint Capital Corporation	2	1,217,232	1,646,503
126076LW8	RSAT, CDX-NAIGS35V1-5Y Index	2	7,000,000	8,225,887	7,968,582	12/20/2025	12/20/2025	351133-PREMIUM, CDX, CDX-NAIGS35V1-5Y	62,025	102,462	BAE3GN-NJ-A	Stadium Funding Trust	2	8,163,862	7,866,120
126076MS6	RSAT, CDX-NAIGS36V1-5Y Index	2	35,000,000	14,547,812	14,724,348	06/20/2026	06/20/2026	360354-PREMIUM, CDX, CDX-NAIGS36V1-5Y	459,168	571,310	459200-HF-1	International Business Machines Corporation	1	14,088,644	14,153,038
126076MS6	RSAT, CDX-NAIGS36V1-5Y Index	2	0	20,880,009	19,163,780			360354-PREMIUM, CDX, CDX-NAIGS36V1-5Y	0	0	418056-AS-6	Hasbro, Inc.	2	20,880,009	19,163,780

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076SV3	RSAT, CDX-NAIGS37V1-5Y Index	2	12,000,000	6,109,613	5,384,982	12/20/2026	12/20/2026	373475-PREMIUM, CDX, CDX-NAIGS37V1-5Y	157,489	208,432	292505-AE-4	Ovintiv Inc.	2	5,952,124	5,176,550
126076SV3	RSAT, CDX-NAIGS37V1-5Y Index	2	0	5,899,706	5,358,650			373475-PREMIUM, CDX, CDX-NAIGS37V1-5Y	0	0	29379V-AT-0	Enterprise Products Operating LLC	1	5,899,706	5,358,650
126076SW1	RSAT, CDX-NAIGS37V1-5Y Index	2	8,000,000	8,038,060	9,402,155	12/20/2026	12/20/2026	373476-PREMIUM, CDX, CDX-NAIGS37V1-5Y	104,993	138,955	171232-AS-0	Chubb Corporation	1	7,933,067	9,263,200
126076XG0	RSAT, CDX-NAIGS38V1-5Y Index	2	12,000,000	1,731,578	1,592,451	06/20/2027	06/20/2027	394129-PREMIUM, CDX, CDX-NAIGS38V1-5Y	27,556	230,537	00774M-AZ-8	AerCap Ireland Capital Designated Activity Company	2	1,704,022	1,361,914
126076XG0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	10,250,000	7,178,793			394129-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	565130-AA-9	Maple Grove Funding Trust I	2	10,250,000	7,178,793
126076XH8	RSAT, CDX-NAIGS38V1-5Y Index	2	50,000,000	12,341,204	12,584,250	06/20/2027	06/20/2027	394490-PREMIUM, CDX, CDX-NAIGS38V1-5Y	36,255	960,570	079867-AS-6	BellSouth Telecommunications, LLC	2	12,304,949	11,623,680
126076XH8	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,782,833	4,058,960			394490-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	925524-AX-8	Viacom Inc.	2	4,782,833	4,058,960
126076XH8	RSAT, CDX-NAIGS38V1-5Y Index	2	0	5,279,781	3,740,750			394490-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	500255-AQ-7	Kohl's Corporation	3	5,279,781	3,740,750
126076XH8	RSAT, CDX-NAIGS38V1-5Y Index	2	0	12,516,988	10,223,000			394490-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	4042Q1-AA-5	HSBC Bank USA, National Association	1	12,516,988	10,223,000
126076XH8	RSAT, CDX-NAIGS38V1-5Y Index	2	0	14,154,396	14,552,998			394490-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	24668P-AE-7	Etablissements Delhaize Frères et Cie Le Lion (Groupe Delhaize) SA	2	14,154,396	14,552,998
126076XJ4	RSAT, CDX-NAIGS38V1-5Y Index	2	10,000,000	1,025,611	1,081,064	06/20/2027	06/20/2027	394506-PREMIUM, CDX, CDX-NAIGS38V1-5Y	6,323	192,114	713448-DV-7	PepsiCo, Inc.	1	1,019,288	888,950
126076XJ4	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,969,745	4,508,575			394506-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	07177M-AN-3	Baxalta Incorporated	2	4,969,745	4,508,575
126076XJ4	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,048,926	3,654,583			394506-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	87971M-BH-5	TELUS Corporation	2	4,048,926	3,654,583
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	50,000,000	4,399,654	5,942,476	06/20/2027	06/20/2027	394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	155,667	960,570	20030N-AF-8	Comcast Corporation	1	4,243,987	4,981,906
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,481,472	5,245,650			394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	806605-AH-4	Schering-Plough Corporation	1	4,481,472	5,245,650
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,496,807	4,683,375			394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	404280-DL-0	HSBC Holdings plc	2	4,496,807	4,683,375
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	0	3,516,302	2,985,695			394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	097023-AN-5	The Boeing Company	2	3,516,302	2,985,695
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,182,601	4,174,720			394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	878742-AE-5	Teck Resources Limited	2	4,182,601	4,174,720
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	0	9,552,422	8,801,744			394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	110122-AC-2	Bristol-Myers Squibb Company	1	9,552,422	8,801,744
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,469,319	4,675,770	11/18/7304		394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	46625H-HV-5	JPMorgan Chase & Co.	1	4,469,319	4,675,770
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,126,598	3,625,580			394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	418056-AS-6	Hasbro, Inc.	2	4,126,598	3,625,580
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	0	3,541,917	3,520,650			394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	792860-AK-4	The Travelers Companies, Inc.	1	3,541,917	3,520,650
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	0	3,238,706	3,199,182			394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	11778B-AB-8	Sky Group Finance Limited	1	3,238,706	3,199,182
126076XL9	RSAT, CDX-NAIGS38V1-5Y Index	2	0	3,632,318	3,195,208			394902-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	303901-BJ-0	Fairfax Financial Holdings Limited	2	3,632,318	3,195,208
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	50,000,000	2,702,030	3,761,020	06/20/2027	06/20/2027	395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	70,461	960,570	035229-CM-3	Anheuser-Busch Companies, LLC	1	2,631,569	2,800,450
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	5,641,620	5,135,784			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	039483-AP-7	Archer-Daniels-Midland Company	1	5,641,620	5,135,784
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,400,000	4,323,484			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	161175-BA-1	Charter Communications Operating, LLC	2	4,400,000	4,323,484
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	5,872,302	5,912,181			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	918204-AT-5	V.F. Corporation	2	5,872,302	5,912,181
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,376,895	2,827,025			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	254687-DZ-6	The Walt Disney Company	1	2,376,895	2,827,025
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	5,803,927	4,554,090			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	53079E-AE-4	Liberty Mutual Group Inc.	2	5,803,927	4,554,090

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	3,442,274	2,811,325			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	404201-AA-5	HSBC Bank USA, National Association	1	3,442,274	2,811,325
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	3,147,143	2,933,875			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	792860-AK-4	The Travelers Companies, Inc.	1	3,147,143	2,933,875
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	3,000,000	2,814,633			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	BAE3G9-Y4-A	Dexus Funds Management Ltd	1	3,000,000	2,814,633
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	3,297,350	2,950,313			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	BAE3Q6-AC-A	Nfl Ventures Lp	1	3,297,350	2,950,313
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	3,999,644	3,560,054			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	BAE3NB-DW-A	Wind Energy Transmission Texas Llc	1	3,999,644	3,560,054
126076XM7	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,307,765	4,287,713			395100-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	136375-BE-1	Canadian National Railway Company	1	4,307,765	4,287,713
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	50,000,000	1,605,987	2,570,867	06/20/2027	06/20/2027	397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	(6,190)	960,570	039483-AR-3	Archer-Daniels-Midland Company	1	1,612,177	1,610,297
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,723,703	1,815,829			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	039483-BC-5	Archer-Daniels-Midland Company	1	1,723,703	1,815,829
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,999,423	2,842,625			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	20030N-AK-7	Comcast Corporation	1	2,999,423	2,842,625
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,456,369	1,156,130			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	87612E-AR-7	Target Corporation	1	1,456,369	1,156,130
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	90,316	95,049			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	931142-CB-7	Walmart Inc.	1	90,316	95,049
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,287,511	1,331,562			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	931142-CM-3	Walmart Inc.	1	1,287,511	1,331,562
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,987,760	2,218,780			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	931142-CS-0	Walmart Inc.	1	1,987,760	2,218,780
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,328,384	1,072,070			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	92344G-AX-4	Verizon Global Funding Corp.	2	1,328,384	1,072,070
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,380,297	1,659,525			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	031162-AW-0	Amgen Inc.	2	1,380,297	1,659,525
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,991,070	2,143,760			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	30251B-AC-2	FMR LLC	1	1,991,070	2,143,760
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,898,924	2,029,480			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	925524-AX-8	Viacom Inc.	2	1,898,924	2,029,480
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,480,000	1,577,961			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	59022C-AJ-2	Merrill Lynch & Co., Inc.	2	1,480,000	1,577,961
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,668,432	2,728,803			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	126410-LL-1	CSX Transportation, Inc.	1	2,668,432	2,728,803
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,612,649	1,369,302			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	097023-AN-5	The Boeing Company	2	1,612,649	1,369,302
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,699,021	2,625,095			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	097023-AS-4	The Boeing Company	2	2,699,021	2,625,095
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,660,685	2,726,568			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	337358-BA-2	Wells Fargo Corporation	2	2,660,685	2,726,568
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,903,003	3,150,482			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	254687-EB-8	The Walt Disney Company	1	2,903,003	3,150,482
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,961,202	2,363,393			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	254687-DZ-6	The Walt Disney Company	1	1,961,202	2,363,393
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,782,788	1,517,860			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	500255-AN-4	Kohl's Corporation	3	1,782,788	1,517,860
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,934,642	1,518,030			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	53079E-AE-4	Liberty Mutual Group Inc.	2	1,934,642	1,518,030
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,428,659	1,117,560			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	500472-AC-9	Koninklijke Philips N.V.	2	1,428,659	1,117,560
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	3,402,578	3,135,186			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	110122-AC-2	Bristol-Myers Squibb Company	1	3,402,578	3,135,186
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,325,697	1,373,537			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	209111-EQ-2	Consolidated Edison Company of New York, Inc.	1	1,325,697	1,373,537
126076XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,482,955	2,597,650			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	46625H-HV-5	JPMorgan Chase & Co.	1	2,482,955	2,597,650

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,404,491	1,132,900			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	89417E-AD-1	The Travelers Companies, Inc.	1	1,404,491	1,132,900
12607@XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,687,874	1,660,620			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	10549P-AG-6	Brookfield Corporation	1	1,687,874	1,660,620
12607@XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,977,449	2,065,080			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	58155Q-AE-3	McKesson Corporation	2	1,977,449	2,065,080
12607@XN5	RSAT, CDX-NAIGS38V1-5Y Index	2	0	252,744	269,190			397168-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	548661-CL-9	Lowe's Companies, Inc.	2	252,744	269,190
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	50,000,000	6,194,037	6,857,320	06/20/2027	06/20/2027	397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	85,328	960,570	06849R-AC-6	Barrick North America Finance, LLC	1	6,108,709	5,896,750
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	4,476,903	9,812,700			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	29379V-BC-6	Enterprise Products Operating LLC	1	4,476,903	9,812,700
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,263,536	1,257,587			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	797440-BF-0	San Diego Gas & Electric Company	1	1,263,536	1,257,587
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,000,000	1,965,220			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	161175-BA-1	Charter Communications Operating, LLC	2	2,000,000	1,965,220
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,270,330	1,129,110			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	260543-BJ-1	The Dow Chemical Company	2	1,270,330	1,129,110
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,880,032	1,788,607			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	12201P-AB-2	Burlington Resources Finance Company	1	1,880,032	1,788,607
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,080,821	2,369,536			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	254687-ED-4	The Walt Disney Company	1	2,080,821	2,369,536
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,067,709	1,135,600			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	254687-EP-7	The Walt Disney Company	1	1,067,709	1,135,600
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,055,956	748,150			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	500255-AQ-7	Kohl's Corporation	3	1,055,956	748,150
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	5,150,091	5,424,750			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	24820R-AG-3	Equinor ASA	1	5,150,091	5,424,750
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	1,260,845	1,341,519			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	29266M-AE-9	Avangrid, Inc.	2	1,260,845	1,341,519
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	6,284,496	6,886,740			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	29266M-AF-6	Avangrid, Inc.	2	6,284,496	6,886,740
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,080,100	2,079,945			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	717265-AL-6	Freeport Minerals Corporation	2	2,080,100	2,079,945
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	5,804,748	6,673,246			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	690742-AB-7	Owens Corning	2	5,804,748	6,673,246
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,016,278	2,245,040			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	11778B-AB-8	Sky Group Finance Limited	1	2,016,278	2,245,040
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,130,073	2,798,578			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	24703T-AK-2	Dell International L.L.C.	2	2,130,073	2,798,578
12607@XP0	RSAT, CDX-NAIGS38V1-5Y Index	2	0	2,926,575	5,546,255			397325-PREMIUM, CDX, CDX-NAIGS38V1-5Y	0	0	670346-AN-5	Nucor Corporation	1	2,926,575	5,546,255
12776*AR8	RSAT, CDX-NAIGS39V1-5Y Index	2	10,000,000	5,073,110	3,209,999	12/20/2027	12/20/2027	418399-PREMIUM, CDX, CDX-NAIGS39V1-5Y	73,110	190,618	BAE4HE-VW-A	Aqua Pennsylvania Inc	1	5,000,000	3,019,381
12776*AR8	RSAT, CDX-NAIGS39V1-5Y Index	2	0	4,980,958	4,727,500			418399-PREMIUM, CDX, CDX-NAIGS39V1-5Y	0	0	95040Q-AF-1	Welltower Inc.	2	4,980,958	4,727,500
12776*AS6	RSAT, CDX-NAIGS39V1-5Y Index	2	20,000,000	10,883,011	11,415,136	12/20/2027	12/20/2027	418400-PREMIUM, CDX, CDX-NAIGS39V1-5Y	146,220	381,236	983024-AL-4	Wyeth LLC	1	10,736,791	11,033,900
12776*AS6	RSAT, CDX-NAIGS39V1-5Y Index	2	0	9,653,767	9,490,270			418400-PREMIUM, CDX, CDX-NAIGS39V1-5Y	0	0	031162-AW-0	Amgen Inc.	2	9,653,767	9,490,270
12776*AT4	RSAT, CDX-NAIGS39V1-5Y Index	2	15,000,000	15,109,665	12,373,391	12/20/2027	12/20/2027	418401-PREMIUM, CDX, CDX-NAIGS39V1-5Y	109,665	285,927	BAE4KQ-8B-A	Eastgroup Properties Inc	2	15,000,000	12,087,464
12776*AU1	RSAT, CDX-NAIGS39V1-5Y Index	2	5,000,000	4,966,863	5,145,029	12/20/2027	12/20/2027	418402-PREMIUM, CDX, CDX-NAIGS39V1-5Y	36,555	95,309	260003-AG-3	Dover Corporation	2	4,930,308	5,049,720
12776*AV9	RSAT, CDX-NAIGS39V1-5Y Index	2	18,000,000	13,119,922	8,995,398	12/20/2027	12/20/2027	418489-PREMIUM, CDX, CDX-NAIGS39V1-5Y	119,922	343,112	BAE4KQ-VE-A	Delmarva Power & Light Company	1	13,000,000	8,652,286
12776*AV9	RSAT, CDX-NAIGS39V1-5Y Index	2	0	5,000,000	3,784,175			418489-PREMIUM, CDX, CDX-NAIGS39V1-5Y	0	0	BAE4SG-WU-A	Hardwood Funding Llc	1	5,000,000	3,784,175
12776*AW7	RSAT, CDX-NAIGS39V1-5Y Index	2	14,000,000	11,085,586	9,654,656	12/20/2027	12/20/2027	418611-PREMIUM, CDX, CDX-NAIGS39V1-5Y	85,586	266,865	BAE4RJ-68-A	Lasalle Property Fund Reit Inc	2	11,000,000	9,387,791

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*AW7	RSAT, CDX-NAIGS39V1-5Y Index	2	0	3,303,937	2,676,137			418611-PREMIUM, CDX, CDX-NAIGS39V1-5Y	0	0	38141E-C3-1	The Goldman Sachs Group, Inc.	2	3,303,937	2,676,137
12776*AX5	RSAT, CDX-NAIGS39V1-5Y Index	2	25,000,000	18,098,108	20,289,865	12/20/2027	12/20/2027	418487-PREMIUM, CDX, CDX-NAIGS39V1-5Y	166,558	476,545	38141G-FD-1	The Goldman Sachs Group, Inc.	2	17,931,550	19,813,320
12776*AX5	RSAT, CDX-NAIGS39V1-5Y Index	2	0	7,500,000	8,134,367			418487-PREMIUM, CDX, CDX-NAIGS39V1-5Y	0	0	BRS0F8-2N-A	San Gabriel Valley Water Company	1	7,500,000	8,134,367
12776*AY3	RSAT, CDX-NAIGS39V1-5Y Index	2	7,000,000	6,874,345	5,219,594	12/20/2027	12/20/2027	418488-PREMIUM, CDX, CDX-NAIGS39V1-5Y	46,636	133,432	902613-AY-4	UBS Group AG	1	6,827,709	5,086,162
12776*AZ0	RSAT, CDX-NAIGS39V1-5Y Index	2	6,000,000	6,087,461	5,078,805	12/20/2027	12/20/2027	418610-PREMIUM, CDX, CDX-NAIGS39V1-5Y	36,680	114,371	026874-DF-1	American International Group, Inc.	2	6,050,781	4,964,434
12776*BU0	RSAT, CDX-NAIGS39V1-5Y Index	2	20,000,000	11,615,341	13,781,788	12/20/2027	12/20/2027	424387-PREMIUM, CDX, CDX-NAIGS39V1-5Y	122,267	381,236	617482-V9-2	Morgan Stanley	1	11,493,074	13,400,552
12776*BU0	RSAT, CDX-NAIGS39V1-5Y Index	2	0	8,914,472	9,595,710			424387-PREMIUM, CDX, CDX-NAIGS39V1-5Y	0	0	59022C-AJ-2	Merrill Lynch & Co., Inc.	2	8,914,472	9,595,710
12776*BV8	RSAT, CDX-NAIGS39V1-5Y Index	2	9,000,000	2,260,830	1,647,454	12/20/2027	12/20/2027	420028-PREMIUM, CDX, CDX-NAIGS39V1-5Y	54,579	171,556	07274N-AQ-6	Bayer US Finance II LLC	2	2,206,251	1,475,898
12776*BV8	RSAT, CDX-NAIGS39V1-5Y Index	2	0	6,812,000	4,894,831			420028-PREMIUM, CDX, CDX-NAIGS39V1-5Y	0	0	46647P-BN-5	JPMorgan Chase & Co.	1	6,812,000	4,894,831
12776*BW6	RSAT, CDX-NAIGS39V1-5Y Index	2	3,500,000	3,620,221	3,267,632	12/20/2027	12/20/2027	420027-PREMIUM, CDX, CDX-NAIGS39V1-5Y	28,196	66,716	209111-FG-3	Consolidated Edison Company of New York, Inc.	1	3,592,025	3,200,916
12776*BY2	RSAT, CDX-NAIGS39V1-5Y Index	2	12,500,000	12,812,399	13,570,401	12/20/2027	12/20/2027	420026-PREMIUM, CDX, CDX-NAIGS39V1-5Y	100,699	238,272	548661-ES-2	Lowe's Companies, Inc.	2	12,711,700	13,332,129
12776*DY0	RSAT, CDX-NAIGS40V1-5Y Index	2	20,000,000	20,241,809	16,885,719	06/20/2028	06/20/2028	443985-PREMIUM, CDX, CDX-NAIGS40V1-5Y	241,809	400,079	BAE4LQ-45-A	Westconnex Finance Company Pty Ltd	2	20,000,000	16,485,640
12776*EE3	RSAT, CDX-NAIGS40V1-5Y Index	2	30,000,000	26,858,357	17,929,127	12/20/2028	12/20/2028	448590-PREMIUM, CDX, CDX-NAIGS40V1-5Y	358,357	580,318	BAE4GU-A6-A	Vanguard Group Inc	1	26,500,000	17,348,809
12776*EE3	RSAT, CDX-NAIGS40V1-5Y Index	2	0	3,964,608	4,246,640			448590-PREMIUM, CDX, CDX-NAIGS40V1-5Y	0	0	828807-DV-6	Simon Property Group, L.P.	1	3,964,608	4,246,640
168863N#1	RSAT, Chile	1	25,000,000	21,257,226	13,931,026	12/20/2025	12/20/2025	348407-PREMIUM, CDS, Chile	257,226	417,810	BAE4G9-Y7-A	Avista Corporation	1	21,000,000	13,513,216
168863N#1	RSAT, Chile	1	0	4,500,000	2,731,637			348407-PREMIUM, CDS, Chile	0	0	BAE4H2-86-A	New Jersey Natural Gas Co	1	4,500,000	2,731,637
168863N*5	RSAT, Chile	1	6,000,000	6,166,235	6,536,034	12/20/2024	12/20/2024	307419-PREMIUM, CDS, Chile	15,764	53,661	29379V-AM-5	Enterprise Products Operating LLC	1	6,150,471	6,482,373
168863N@3	RSAT, Chile	1	4,000,000	3,575,153	3,108,589	12/20/2024	12/20/2024	307420-PREMIUM, CDS, Chile	10,510	35,774	BAE3VZ-PA-A	Comision Federal De Electricidad Cfe	2	3,564,643	3,072,815
168863N@3	RSAT, Chile	1	0	435,814	374,942			307420-PREMIUM, CDS, Chile	0	0	058498-AW-6	Ball Corporation	3	435,814	374,942
168863P*3	RSAT, Chile	1	25,000,000	5,539,825	4,867,130	12/20/2025	12/20/2025	348477-PREMIUM, CDS, Chile	262,753	417,810	761713-AT-3	Reynolds American Inc.	2	5,277,072	4,449,320
168863P*3	RSAT, Chile	1	0	5,691,916	5,349,650			348477-PREMIUM, CDS, Chile	0	0	913017-AT-6	RTX Corporation	2	5,691,916	5,349,650
168863P*3	RSAT, Chile	1	0	8,619,451	8,746,932			348477-PREMIUM, CDS, Chile	0	0	046353-AG-3	AstraZeneca PLC	1	8,619,451	8,746,932
168863P*3	RSAT, Chile	1	0	5,000,000	4,919,563			348477-PREMIUM, CDS, Chile	0	0	BAE48G-N0-A	Reyes Holdings Llc	1	5,000,000	4,919,563
168863P@1	RSAT, Chile	1	21,000,000	10,879,469	9,982,541	12/20/2026	12/20/2026	373432-PREMIUM, CDS, Chile	94,999	466,741	00287Y-AS-8	AbbVie Inc.	1	10,784,470	9,515,800
168863P@1	RSAT, Chile	1	0	10,295,002	8,628,312			373432-PREMIUM, CDS, Chile	0	0	BAE40L-GF-A	Mars Inc	1	10,295,002	8,628,312
168863Q*2	RSAT, Chile	1	39,000,000	10,112,588	12,019,806	12/20/2026	12/20/2026	373630-PREMIUM, CDS, Chile	141,647	866,806	38141G-GM-0	The Goldman Sachs Group, Inc.	2	9,970,941	11,153,000
168863Q*2	RSAT, Chile	1	0	10,081,381	10,407,500			373630-PREMIUM, CDS, Chile	0	0	404280-DL-0	HSBC Holdings plc	2	10,081,381	10,407,500
168863Q*2	RSAT, Chile	1	0	9,971,569	10,559,000			373630-PREMIUM, CDS, Chile	0	0	29273R-AR-0	Energy Transfer Operating, L.P.	2	9,971,569	10,559,000
168863Q*2	RSAT, Chile	1	0	10,286,487	11,489,800			373630-PREMIUM, CDS, Chile	0	0	002819-AC-4	Abbott Laboratories	1	10,286,487	11,489,800
168863Q*2	RSAT, Chile	1	0	9,334,513	9,376,341			373630-PREMIUM, CDS, Chile	0	0	23802W-AL-5	Databank Issuer LLC	1	9,334,513	9,376,341
168863Q@0	RSAT, Chile	1	5,000,000	5,045,483	5,228,229	12/20/2026	12/20/2026	373631-PREMIUM, CDS, Chile	18,160	111,129	41163G-AG-6	Harcourt General, Inc.	2	5,027,323	5,117,100
195325T#2	RSAT, Colombia	3	5,000,000	5,376,839	5,141,722	06/20/2024	06/20/2024	261765-PREMIUM, CDS, Colombia	(2,501)	19,912	58013M-EF-7	McDonald's Corporation	2	5,379,340	5,121,810
195325V#9	RSAT, Colombia	3	10,000,000	781,308	872,651	06/20/2025	06/20/2025	323133-PREMIUM, CDS, Colombia	(62,522)	98,568	83367T-BT-5	Société Générale Société anonyme	2	843,830	774,083
195325V#9	RSAT, Colombia	3	0	739,949	770,372			323133-PREMIUM, CDS, Colombia	0	0	89417E-AD-1	The Travelers Companies, Inc.	1	739,949	770,372
195325V#9	RSAT, Colombia	3	0	443,673	493,704			323133-PREMIUM, CDS, Colombia	0	0	852060-AT-9	Sprint Capital Corporation	2	443,673	493,704
195325V#9	RSAT, Colombia	3	0	8,053,383	8,583,600			323133-PREMIUM, CDS, Colombia	0	0	55903V-BE-2	WarnerMedia Holdings, Inc.	2	8,053,383	8,583,600
195325V*3	RSAT, Colombia	3	10,000,000	2,932,121	3,300,918	06/20/2025	06/20/2025	323131-PREMIUM, CDS, Colombia	(62,522)	98,568	375558-AS-2	Gilead Sciences, Inc.	2	2,994,643	3,202,350
195325V*3	RSAT, Colombia	3	0	7,450,030	7,026,740			323131-PREMIUM, CDS, Colombia	0	0	87927V-AR-9	Telecom Italia Capital S.A.	4	7,450,030	7,026,740
195325V@1	RSAT, Colombia	3	5,000,000	2,426,502	2,110,947	06/20/2025	06/20/2025	323132-PREMIUM, CDS, Colombia	(31,261)	49,284	37045V-AF-7	General Motors Company	2	2,457,763	2,061,663
195325V@1	RSAT, Colombia	3	0	2,604,225	2,746,234			323132-PREMIUM, CDS, Colombia	0	0	017175-AF-7	Alleghany Corporation	1	2,604,225	2,746,234
195325W#8	RSAT, Colombia	3	20,000,000	3,459,247	3,370,399	12/20/2025	12/20/2025	348397-PREMIUM, CDS, Colombia	49,942	222,949	478165-AF-0	S. C. Johnson & Son, Inc.	2	3,409,305	3,147,450
195325W#8	RSAT, Colombia	3	0	4,526,096	4,595,680			348397-PREMIUM, CDS, Colombia	0	0	023551-AF-1	Hess Corporation	2	4,526,096	4,595,680
195325W#8	RSAT, Colombia	3	0	6,843,695	6,496,699			348397-PREMIUM, CDS, Colombia	0	0	BAE3UY-9P-A	Etsa Utilities Finance Pty Ltd	1	6,843,695	6,496,699

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
195325W#8	RSAT, Colombia	3	0	5,000,000	4,619,211			348397-PREMIUM, CDS, Colombia	0	0	BAE3MW-C7-A	Commonwealth Managed Investments Limited	1	5,000,000	4,619,211
195325W@0	RSAT, Colombia	3	20,000,000	4,936,367	4,816,899	12/20/2025	12/20/2025	348396-PREMIUM, CDS, Colombia	49,942	222,949	880591-ES-7	Tennessee Valley Authority	1	4,886,425	4,593,950
195325W@0	RSAT, Colombia	3	0	6,110,162	4,376,665			348396-PREMIUM, CDS, Colombia	0	0	03939A-AA-5	Arch Capital Group Ltd.	2	6,110,162	4,376,665
195325W@0	RSAT, Colombia	3	0	9,000,000	7,174,991			348396-PREMIUM, CDS, Colombia	0	0	BAE4FJ-VU-A	Cslb Holdings Inc	1	9,000,000	7,174,991
195325X*1	RSAT, Colombia	3	10,000,000	10,024,971	9,352,076	12/20/2025	12/20/2025	348398-PREMIUM, CDS, Colombia	24,971	111,474	BAE3W9-3B-A	Cslb Holdings Inc	1	10,000,000	9,240,602
236363B#3	RSAT, Danske Bank A/S	2	15,000,000	7,227,474	7,128,169	12/20/2025	12/20/2025	333422-PREMIUM, CDS, Danske Bank A/S	(161,507)	109,257	478165-AB-9	S. C. Johnson & Son, Inc.	2	7,388,981	7,018,912
236363B#3	RSAT, Danske Bank A/S	2	0	936,913	830,139			333422-PREMIUM, CDS, Danske Bank A/S	0	0	00817Y-AG-3	Aetna Inc.	2	936,913	830,139
236363B#3	RSAT, Danske Bank A/S	2	0	6,781,922	6,145,629			333422-PREMIUM, CDS, Danske Bank A/S	0	0	BAE3VZ-PA-A	Comision Federal De Electricidad Cfe	2	6,781,922	6,145,629
24702RB*1	RSAT, DELL INC	1	10,000,000	10,520,434	11,833,383	12/20/2028	12/20/2028	448635-PREMIUM, CDS, DELL INC	25,236	130,083	458140-CK-4	Intel Corporation	1	10,495,198	11,703,300
251525L*0	RSAT, Deutsche Bank Aktiengesellschaft	1	20,000,000	1,952,648	2,751,170	06/20/2027	06/20/2027	396221-PREMIUM, CDS, Deutsche Bank Aktiengesellschaft	(548,857)	167,615	172967-BU-4	Citigroup Inc.	2	2,501,505	2,583,555
251525L*0	RSAT, Deutsche Bank Aktiengesellschaft	1	0	2,458,461	2,357,140			396221-PREMIUM, CDS, Deutsche Bank Aktiengesellschaft	0	0	20030N-AV-3	Comcast Corporation	1	2,458,461	2,357,140
251525L*0	RSAT, Deutsche Bank Aktiengesellschaft	1	0	6,910,664	8,079,332			396221-PREMIUM, CDS, Deutsche Bank Aktiengesellschaft	0	0	292505-AD-6	Ovintiv Inc.	2	6,910,664	8,079,332
251525L*0	RSAT, Deutsche Bank Aktiengesellschaft	1	0	682,421	679,088			396221-PREMIUM, CDS, Deutsche Bank Aktiengesellschaft	0	0	337358-BD-6	Wells Fargo Corporation	2	682,421	679,088
251525L*0	RSAT, Deutsche Bank Aktiengesellschaft	1	0	1,811,622	1,963,086			396221-PREMIUM, CDS, Deutsche Bank Aktiengesellschaft	0	0	254687-DZ-6	The Walt Disney Company	1	1,811,622	1,963,086
251525L*0	RSAT, Deutsche Bank Aktiengesellschaft	1	0	1,232,685	1,068,580			396221-PREMIUM, CDS, Deutsche Bank Aktiengesellschaft	0	0	867229-AE-6	Suncor Energy Inc.	2	1,232,685	1,068,580
251525L*0	RSAT, Deutsche Bank Aktiengesellschaft	1	0	2,257,083	1,771,035			396221-PREMIUM, CDS, Deutsche Bank Aktiengesellschaft	0	0	53079E-AE-4	Liberty Mutual Group Inc.	2	2,257,083	1,771,035
251525L*0	RSAT, Deutsche Bank Aktiengesellschaft	1	0	2,470,182	2,793,900			396221-PREMIUM, CDS, Deutsche Bank Aktiengesellschaft	0	0	500472-AC-9	Koninklijke Philips N.V.	2	2,470,182	2,793,900
260543*M7	RSAT, The Dow Chemical Company	2	10,000,000	5,870,221	5,876,497	06/20/2026	06/20/2026	360704-PREMIUM, CDS, The Dow Chemical Company	102,988	163,047	49337W-AC-4	KeySpan Corporation	2	5,767,233	5,713,450
260543*M7	RSAT, The Dow Chemical Company	2	0	4,124,673	3,820,530			360704-PREMIUM, CDS, The Dow Chemical Company	0	0	079857-AH-1	BellSouth Capital Funding Corp.	2	4,124,673	3,820,530
260543*N5	RSAT, The Dow Chemical Company	2	10,000,000	10,103,125	9,615,579	06/20/2026	06/20/2026	360705-PREMIUM, CDS, The Dow Chemical Company	103,125	163,047	BAE3PC-WS-A	Aquasure Finance Pty Ltd	1	10,000,000	9,452,532
277432D#4	RSAT, Eastman Chemical Company	2	10,000,000	10,002,946	9,442,822	06/20/2028	06/20/2028	432429-PREMIUM, CDS, Eastman Chemical Company	2,946	156,147	BAE4V8-S7-A	Bunzl Finance plc	2	10,000,000	9,286,675
277432E*7	RSAT, Eastman Chemical Company	2	10,000,000	10,975,340	11,452,487	06/20/2028	06/20/2028	432430-PREMIUM, CDS, Eastman Chemical Company	2,946	156,147	913017-BJ-7	RTX Corporation	2	10,972,394	11,296,340
277432E@5	RSAT, Eastman Chemical Company	2	5,000,000	4,999,684	4,090,134	06/20/2028	06/20/2028	432431-PREMIUM, CDS, Eastman Chemical Company	1,473	78,073	BAE4JG-WU-A	Hs Wildcat Llc	2	4,998,211	4,012,061
30212PB*5	RSAT, Expedia Group, Inc.	2	5,000,000	4,970,434	4,138,567	06/20/2028	06/20/2028	433255-PREMIUM, CDS, Expedia Group, Inc.	4,911	70,017	912810-SF-6	United States Department of The Treasury	1	4,965,523	4,068,550
30212PB@3	RSAT, Expedia Group, Inc.	2	5,000,000	2,979,558	2,752,306	06/20/2028	06/20/2028	433256-PREMIUM, CDS, Expedia Group, Inc.	4,911	70,017	BAE41S-FD-A	Aes Southland Energy Llc	2	2,974,647	2,682,289
30212PB@3	RSAT, Expedia Group, Inc.	2	0	2,124,560	2,119,040			433256-PREMIUM, CDS, Expedia Group, Inc.	0	0	771367-BX-6	Rochester Gas and Electric Corporation	1	2,124,560	2,119,040
337932C@4	RSAT, FirstEnergy Corp.	3	10,000,000	10,384,532	9,617,175	06/20/2026	06/20/2026	360726-PREMIUM, CDS, FirstEnergy Corp.	49,623	139,560	BAE46K-CN-A	Cpof Finance Pty Ltd	2	10,334,909	9,477,615
36959*AR6	RSAT, GE Capital Global Holdings, LLC	2	1,500,000	1,545,332	1,593,061	12/20/2027	12/20/2027	418607-PREMIUM, CDS, GE Capital Global Holdings, LLC	3,618	34,913	244199-AW-5	Deere & Company	1	1,541,714	1,558,148
36959*AS4	RSAT, GE Capital Global Holdings, LLC	2	3,500,000	2,508,441	1,842,364	12/20/2027	12/20/2027	418608-PREMIUM, CDS, GE Capital Global Holdings, LLC	8,441	81,464	534187-BN-8	Lincoln National Corporation	2	2,500,000	1,760,900
36959*AS4	RSAT, GE Capital Global Holdings, LLC	2	0	994,778	1,019,020			418608-PREMIUM, CDS, GE Capital Global Holdings, LLC	0	0	911684-AD-0	United States Cellular Corporation	3	994,778	1,019,020
36959*AT2	RSAT, GE Capital Global Holdings, LLC	2	5,000,000	4,946,524	5,353,577	12/20/2027	12/20/2027	418609-PREMIUM, CDS, GE Capital Global Holdings, LLC	12,059	116,377	196522-AE-6	Colorado Interstate Gas Company, L.L.C.	2	4,934,465	5,237,200
36959*AU9	RSAT, General Electric Company	2	5,000,000	5,125,559	4,374,288	06/20/2028	06/20/2028	432776-PREMIUM, CDS, General Electric Company	31,404	122,598	880591-EJ-7	Tennessee Valley Authority	1	5,094,155	4,251,690

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
36959*AV7	RSAT, General Electric Company	2	5,000,000	5,429,267	5,008,698	06/20/2028	06/20/2028	432777-PREMIUM, CDS, General Electric Company	31,404	122,598	918204-AT-5	V.F. Corporation	2	5,397,863	4,886,100
369604F@7	RSAT, General Electric Company	2	7,000,000	7,125,752	6,098,927	12/20/2026	12/20/2026	374591-PREMIUM, CDS, General Electric Company	71,850	136,607	020002-AU-5	The Allstate Corporation	2	7,053,902	5,962,320
37045VC#5	RSAT, General Motors Company	2	5,000,000	5,387,699	3,527,699	12/20/2025	12/20/2025	350663-PREMIUM, CDS, General Motors Company	387,699	406,810	BAE4G9-S4-A	Michigan Electric Transmission Company Llc	1	5,000,000	3,120,889
37045VD*8	RSAT, General Motors Company	2	10,000,000	5,650,137	6,914,888	06/20/2027	06/20/2027	394491-PREMIUM, CDS, General Motors Company	652,502	1,269,388	26882P-AR-3	ERAC USA Finance LLC	2	4,997,635	5,645,500
37045VD*8	RSAT, General Motors Company	2	0	5,127,298	5,978,264			394491-PREMIUM, CDS, General Motors Company	0	0	617482-V9-2	Morgan Stanley	1	5,127,298	5,978,264
37045VD@6	RSAT, General Motors Company	2	12,500,000	1,493,914	2,024,993	06/20/2027	06/20/2027	393880-PREMIUM, CDS, General Motors Company	973,116	1,586,735	459200-HF-1	International Business Machines Corporation	1	520,798	438,258
37045VD@6	RSAT, General Motors Company	2	0	5,947,179	5,275,650			393880-PREMIUM, CDS, General Motors Company	0	0	21685W-CJ-4	Coöperatieve Rabobank U.A.	1	5,947,179	5,275,650
37045VD@6	RSAT, General Motors Company	2	0	5,975,226	4,569,150			393880-PREMIUM, CDS, General Motors Company	0	0	402740-AE-4	Gulfstream Natural Gas System, L.L.C.	2	5,975,226	4,569,150
404119E#2	RSAT, HCA INC.	2	5,000,000	6,767,444	5,014,805	06/20/2028	06/20/2028	432432-PREMIUM, CDS, HCA INC.	784,091	867,455	92857W-BU-3	Vodafone Group Public Limited Company	2	5,983,353	4,147,350
404119F*5	RSAT, HCA INC.	2	5,000,000	5,832,613	5,886,555	06/20/2028	06/20/2028	432428-PREMIUM, CDS, HCA INC.	784,091	867,455	87927V-AR-9	Telecom Italia Capital S.A.	4	5,048,522	5,019,100
404119F@3	RSAT, HCA INC.	1	10,000,000	11,590,034	11,044,811	06/20/2028	06/20/2028	447873-PREMIUM, CDS, HCA INC.	1,607,553	1,734,911	30303M-8K-1	Meta Platforms, Inc.	1	9,982,481	9,309,900
445545F*2	RSAT, Republic of Hungary	2	5,000,000	5,741,822	4,428,128	06/20/2024	06/20/2024	261768-PREMIUM, CDS, Republic of Hungary	3,671	15,628	314275-AC-2	Macy's Retail Holdings, LLC	3	5,738,151	4,412,500
445545F@0	RSAT, Republic of Hungary	2	15,000,000	14,798,071	11,829,999	12/22/2025	12/22/2025	333200-PREMIUM, CDS, Republic of Hungary	114,802	91,344	912810-QT-8	United States Department of The Treasury	1	14,683,269	11,738,655
445545G@9	RSAT, Republic of Hungary	2	10,000,000	589,307	444,676	12/20/2025	12/20/2025	349064-PREMIUM, CDS, Republic of Hungary	90,406	60,896	20030N-CZ-2	Comcast Corporation	1	498,901	383,780
445545G@9	RSAT, Republic of Hungary	2	0	4,815,351	3,957,061			349064-PREMIUM, CDS, Republic of Hungary	0	0	74340K-AA-7	Project William (El Paso Tx) (Senior Note) Control Pass-Thru Trust, Series A-2	1	4,815,351	3,957,061
445545G@9	RSAT, Republic of Hungary	2	0	4,567,846	4,254,104			349064-PREMIUM, CDS, Republic of Hungary	0	0	BAE47B-5T-A	Project Arrow Oak Creek Wi Ctl Pt Tr	1	4,567,846	4,254,104
445545H*0	RSAT, Republic of Hungary	2	25,000,000	5,895,160	5,469,187	12/20/2026	12/20/2026	373625-PREMIUM, CDS, Republic of Hungary	365,216	44,687	540424-AP-3	Loews Corporation	1	5,529,944	5,424,500
445545H*0	RSAT, Republic of Hungary	2	0	19,047,153	17,559,950			373625-PREMIUM, CDS, Republic of Hungary	0	0	89417E-AD-1	The Travelers Companies, Inc.	1	19,047,153	17,559,950
445545H@8	RSAT, Republic of Hungary	2	15,000,000	6,527,985	7,802,590	06/20/2027	06/20/2027	394700-PREMIUM, CDS, Republic of Hungary	(214,165)	(20,030)	054536-AA-5	AXA SA	1	6,742,150	7,822,620
445545H@8	RSAT, Republic of Hungary	2	0	8,692,852	9,197,388			394700-PREMIUM, CDS, Republic of Hungary	0	0	071813-AX-7	Baxter International Inc.	2	8,692,852	9,197,388
455780*B4	RSAT, Indonesia	2	8,000,000	8,050,402	6,282,849	12/20/2026	12/20/2026	374336-PREMIUM, CDS, Indonesia	50,402	131,879	BAE4D9-2L-A	ITR Concession Company LLC	2	8,000,000	6,150,970
455780*C2	RSAT, Indonesia	2	15,000,000	15,853,747	14,743,443	12/20/2026	12/20/2026	374327-PREMIUM, CDS, Indonesia	95,245	247,273	031162-BA-7	Amgen Inc.	2	15,758,502	14,496,170
455780*D0	RSAT, Indonesia	2	10,000,000	413,243	599,328	06/20/2027	06/20/2027	394895-PREMIUM, CDS, Indonesia	(54,154)	170,217	039483-AP-7	Archer-Daniels-Midland Company	1	467,397	429,111
455780*D0	RSAT, Indonesia	2	0	589,599	588,921			394895-PREMIUM, CDS, Indonesia	0	0	039483-AR-3	Archer-Daniels-Midland Company	1	589,599	588,921
455780*D0	RSAT, Indonesia	2	0	55,311	58,268			394895-PREMIUM, CDS, Indonesia	0	0	039483-BC-5	Archer-Daniels-Midland Company	1	55,311	58,268
455780*D0	RSAT, Indonesia	2	0	62,677	66,059			394895-PREMIUM, CDS, Indonesia	0	0	29379V-AM-5	Enterprise Products Operating LLC	1	62,677	66,059
455780*D0	RSAT, Indonesia	2	0	292,913	296,646			394895-PREMIUM, CDS, Indonesia	0	0	842400-FH-1	Southern California Edison Company	1	292,913	296,646
455780*D0	RSAT, Indonesia	2	0	287,367	244,003			394895-PREMIUM, CDS, Indonesia	0	0	097023-AN-5	The Boeing Company	2	287,367	244,003
455780*D0	RSAT, Indonesia	2	0	348,962	339,404			394895-PREMIUM, CDS, Indonesia	0	0	097023-AS-4	The Boeing Company	2	348,962	339,404
455780*D0	RSAT, Indonesia	2	0	248,562	267,440			394895-PREMIUM, CDS, Indonesia	0	0	92928W-AH-8	WMC Finance (USA) Limited	1	248,562	267,440
455780*D0	RSAT, Indonesia	2	0	295,668	209,482			394895-PREMIUM, CDS, Indonesia	0	0	500255-AQ-7	Kohl's Corporation	3	295,668	209,482
455780*D0	RSAT, Indonesia	2	0	87,743	104,506			394895-PREMIUM, CDS, Indonesia	0	0	110122-AC-2	Bristol-Myers Squibb Company	1	87,743	104,506
455780*D0	RSAT, Indonesia	2	0	381,071	403,944			394895-PREMIUM, CDS, Indonesia	0	0	29266M-AE-9	Avangrid, Inc.	2	381,071	403,944
455780*D0	RSAT, Indonesia	2	0	1,072,676	1,084,360			394895-PREMIUM, CDS, Indonesia	0	0	792860-AK-4	The Travelers Companies, Inc.	1	1,072,676	1,084,360
455780*D0	RSAT, Indonesia	2	0	5,516,946	5,255,650			394895-PREMIUM, CDS, Indonesia	0	0	071813-AX-7	Baxter International Inc.	2	5,516,946	5,255,650
455780*D0	RSAT, Indonesia	2	0	253,342	259,056			394895-PREMIUM, CDS, Indonesia	0	0	079860-AE-2	BellSouth, LLC	2	253,342	259,056
455780T#3	RSAT, Indonesia	2	7,000,000	3,907,545	4,064,331	06/20/2025	06/20/2025	323134-PREMIUM, CDS, Indonesia	(22,915)	75,747	BAE47F-RK-A	EVM ENERGÍA DEL VALLE DE MÉXICO S.A.P.I. DE C.V.	2	3,930,460	3,988,584
455780T#3	RSAT, Indonesia	2	0	3,198,235	2,883,902			323134-PREMIUM, CDS, Indonesia	0	0	BAE41S-FD-A	Aes Southland Energy Llc	2	3,198,235	2,883,902

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								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
455780U*5	RSAT, Indonesia	2	3,000,000	1,862,374	1,817,673	06/20/2025	06/20/2025	323135-PREMIUM, CDS, Indonesia	(9,821)	32,463	37045V-AF-7	General Motors Company	2	1,872,195	1,785,210
455780U*5	RSAT, Indonesia	2	0	1,128,935	1,009,490			323135-PREMIUM, CDS, Indonesia	0	0	615369-AE-5	Moody's Corporation	2	1,128,935	1,009,490
455780U@3	RSAT, Indonesia	2	5,000,000	2,981,167	3,176,355	06/20/2025	06/20/2025	323136-PREMIUM, CDS, Indonesia	(16,368)	54,105	404280-DL-0	HSBC Holdings plc	2	2,997,535	3,122,250
455780U@3	RSAT, Indonesia	2	0	967,305	913,007			323136-PREMIUM, CDS, Indonesia	0	0	37045V-AF-7	General Motors Company	2	967,305	913,007
455780U@3	RSAT, Indonesia	2	0	1,013,127	928,020			323136-PREMIUM, CDS, Indonesia	0	0	83367T-BT-5	Société Générale Société anonyme	2	1,013,127	928,020
455780V#0	RSAT, Indonesia	2	5,000,000	4,715,961	4,739,742	12/20/2025	12/20/2025	333391-PREMIUM, CDS, Indonesia	(8,070)	65,869	059438-AH-4	Bank One Corporation	1	4,724,031	4,673,873
455780V#0	RSAT, Indonesia	2	0	252,752	269,190			333391-PREMIUM, CDS, Indonesia	0	0	548661-CL-9	Lowe's Companies, Inc.	2	252,752	269,190
455780V*4	RSAT, Indonesia	2	10,000,000	624,281	667,679	12/20/2025	12/20/2025	333390-PREMIUM, CDS, Indonesia	(16,140)	131,739	30251B-AC-2	FMR LLC	1	640,421	535,940
455780V*4	RSAT, Indonesia	2	0	623,916	594,435			333390-PREMIUM, CDS, Indonesia	0	0	00206R-AB-8	AT&T Inc.	2	623,916	594,435
455780V*4	RSAT, Indonesia	2	0	9,283,544	9,404,800			333390-PREMIUM, CDS, Indonesia	0	0	046353-AU-2	AstraZeneca PLC	1	9,283,544	9,404,800
455780V@2	RSAT, Indonesia	2	10,000,000	10,272,541	9,068,577	12/20/2025	12/20/2025	333238-PREMIUM, CDS, Indonesia	(15,352)	131,739	161175-BA-1	Charter Communications Operating, LLC	2	10,287,893	8,936,838
455780W#9	RSAT, Indonesia	2	5,000,000	2,410,734	2,519,078	12/20/2025	12/20/2025	333239-PREMIUM, CDS, Indonesia	(7,676)	65,869	87612E-AF-3	Target Corporation	1	2,418,410	2,453,209
455780W#9	RSAT, Indonesia	2	0	606,403	628,464			333239-PREMIUM, CDS, Indonesia	0	0	881685-AX-9	Texaco Capital Inc.	1	606,403	628,464
455780W#9	RSAT, Indonesia	2	0	1,696,415	1,716,278			333239-PREMIUM, CDS, Indonesia	0	0	882389-CC-1	Texas Eastern Transmission, LP	1	1,696,415	1,716,278
455780W#9	RSAT, Indonesia	2	0	277,040	280,984			333239-PREMIUM, CDS, Indonesia	0	0	377372-AE-7	GlaxoSmithKline Capital Inc.	1	277,040	280,984
455780W*3	RSAT, Indonesia	2	7,500,000	10,001,124	11,187,304	12/20/2025	12/20/2025	333389-PREMIUM, CDS, Indonesia	(12,105)	98,804	254687-DR-4	The Walt Disney Company	1	10,013,229	11,088,500
455780W@1	RSAT, Indonesia	2	7,500,000	6,967,793	7,275,414	12/20/2025	12/20/2025	333388-PREMIUM, CDS, Indonesia	(12,105)	98,804	031162-DR-8	Amgen Inc.	2	6,979,898	7,176,610
455780W@1	RSAT, Indonesia	2	0	503,421	461,811			333388-PREMIUM, CDS, Indonesia	0	0	83367T-BT-5	Société Générale Société anonyme	2	503,421	461,811
455780X#8	RSAT, Indonesia	2	20,000,000	6,448,776	6,297,417	12/20/2025	12/20/2025	348405-PREMIUM, CDS, Indonesia	126,135	263,477	20825C-AF-1	ConocoPhillips	1	6,322,641	6,033,940
455780X#8	RSAT, Indonesia	2	0	5,745,393	4,593,950			348405-PREMIUM, CDS, Indonesia	0	0	880591-ES-7	Tennessee Valley Authority	1	5,745,393	4,593,950
455780X#8	RSAT, Indonesia	2	0	5,531,273	5,391,400			348405-PREMIUM, CDS, Indonesia	0	0	91311Q-AC-9	United Utilities PLC	2	5,531,273	5,391,400
455780X#8	RSAT, Indonesia	2	0	2,334,419	2,188,040			348405-PREMIUM, CDS, Indonesia	0	0	125523-CD-0	The Cigna Group	2	2,334,419	2,188,040
455780X*2	RSAT, Indonesia	2	7,500,000	2,488,486	2,482,757	12/20/2025	12/20/2025	333237-PREMIUM, CDS, Indonesia	(11,514)	98,804	BAE3PY-MW-A	Wolseley Capital Inc	2	2,500,000	2,383,953
455780X*2	RSAT, Indonesia	2	0	5,000,000	4,500,258			333237-PREMIUM, CDS, Indonesia	0	0	BAE4AF-X9-A	Lonsdale Finance Pty Ltd	2	5,000,000	4,500,258
455780X@0	RSAT, Indonesia	2	7,500,000	528,498	523,836	12/20/2025	12/20/2025	333236-PREMIUM, CDS, Indonesia	(11,514)	98,804	912810-PX-0	United States Department of The Treasury	1	540,012	425,032
455780X@0	RSAT, Indonesia	2	0	7,383,432	5,366,248			333236-PREMIUM, CDS, Indonesia	0	0	BAE4DJ-VL-A	Cga Capital Credit Lease-backed Pass-thru Trust Duke Energy Ctl_19-18	2	7,383,432	5,366,248
455780Y*1	RSAT, Indonesia	2	30,000,000	5,749,893	6,417,016	12/20/2025	12/20/2025	348406-PREMIUM, CDS, Indonesia	189,203	395,216	25156P-AC-7	Deutsche Telekom International Finance B.V.	2	5,560,690	6,021,800
455780Y*1	RSAT, Indonesia	2	0	10,796,529	9,772,200			348406-PREMIUM, CDS, Indonesia	0	0	918204-AT-5	V.F. Corporation	2	10,796,529	9,772,200
455780Y*1	RSAT, Indonesia	2	0	6,469,257	7,153,402			348406-PREMIUM, CDS, Indonesia	0	0	254687-EZ-5	The Walt Disney Company	1	6,469,257	7,153,402
455780Y*1	RSAT, Indonesia	2	0	7,165,904	7,146,626			348406-PREMIUM, CDS, Indonesia	0	0	03522A-AH-3	Anheuser-Busch Companies, LLC	2	7,165,904	7,146,626
455780Y@9	RSAT, Indonesia	2	16,000,000	6,283,087	5,567,508	12/20/2026	12/20/2026	373505-PREMIUM, CDS, Indonesia	91,874	263,758	172967-FX-4	Citigroup Inc.	1	6,191,213	5,303,750
455780Y@9	RSAT, Indonesia	2	0	3,876,812	3,365,520			373505-PREMIUM, CDS, Indonesia	0	0	534187-BA-6	Lincoln National Corporation	2	3,876,812	3,365,520
455780Y@9	RSAT, Indonesia	2	0	5,836,049	5,470,100			373505-PREMIUM, CDS, Indonesia	0	0	125523-CD-0	The Cigna Group	2	5,836,049	5,470,100
456837A*4	RSAT, ING Groep N.V.	2	18,000,000	6,216,170	5,802,276	12/20/2025	12/20/2025	333663-PREMIUM, CDS, ING Groep N.V.	(45,558)	164,457	031162-BK-5	Amgen Inc.	2	6,261,728	5,637,819
456837A*4	RSAT, ING Groep N.V.	2	0	2,405,443	2,223,225			333663-PREMIUM, CDS, ING Groep N.V.	0	0	29273R-AT-6	Energy Transfer Operating, L.P.	2	2,405,443	2,223,225
456837A*4	RSAT, ING Groep N.V.	2	0	1,214,752	1,047,677			333663-PREMIUM, CDS, ING Groep N.V.	0	0	92976G-AJ-0	Wells Fargo Bank, National Association	2	1,214,752	1,047,677
456837A*4	RSAT, ING Groep N.V.	2	0	1,992,900	1,739,255			333663-PREMIUM, CDS, ING Groep N.V.	0	0	638671-AE-7	Nationwide Mutual Insurance Company	2	1,992,900	1,739,255
456837A*4	RSAT, ING Groep N.V.	2	0	1,025,285	899,960			333663-PREMIUM, CDS, ING Groep N.V.	0	0	37045V-AJ-9	General Motors Company	2	1,025,285	899,960
456837A*4	RSAT, ING Groep N.V.	2	0	1,178,779	1,323,578			333663-PREMIUM, CDS, ING Groep N.V.	0	0	540424-AP-3	Loews Corporation	1	1,178,779	1,323,578
456837A*4	RSAT, ING Groep N.V.	2	0	1,149,883	1,087,751			333663-PREMIUM, CDS, ING Groep N.V.	0	0	89420G-AE-9	Travelers Property Casualty Corp.	1	1,149,883	1,087,751
456837A*4	RSAT, ING Groep N.V.	2	0	1,555,629	1,363,423			333663-PREMIUM, CDS, ING Groep N.V.	0	0	00287Y-AW-9	AbbVie Inc.	1	1,555,629	1,363,423
456837A*4	RSAT, ING Groep N.V.	2	0	254,300	248,548			333663-PREMIUM, CDS, ING Groep N.V.	0	0	878742-AS-4	Teck Resources Limited	2	254,300	248,548

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
456837A*4	RSAT, ING Groep N.V.	2	0	951,257	889,757			333663-PREMIUM, CDS, ING Groep N.V.	0	0	724060-AA-6	Pipeline Funding Company, LLC	2	951,257	889,757
465410J@8	RSAT, Italy	2	5,000,000	4,976,832	5,076,758	06/20/2024	06/20/2024	261767-PREMIUM, CDS, Italy	(20,765)	20,858	00206R-JE-3	AT&T Inc.	2	4,997,597	5,055,900
486661A#8	RSAT, Kazakhstan	2	9,000,000	9,468,965	10,622,406	12/20/2024	12/20/2024	307427-PREMIUM, CDS, Kazakhstan	29,676	51,606	912803-DK-6	United States Department of The Treasury	1	9,439,289	10,570,800
486661A#8	RSAT, Kazakhstan	2	0	1,213,404	1,223,542			307427-PREMIUM, CDS, Kazakhstan	0	0	78387G-AM-5	AT&T Inc.	2	1,213,404	1,223,542
486661A@0	RSAT, Kazakhstan	2	5,000,000	2,453,264	2,462,458	06/20/2024	06/20/2024	261769-PREMIUM, CDS, Kazakhstan	5,646	17,675	039483-AR-3	Archer-Daniels-Midland Company	1	2,447,618	2,444,783
486661A@0	RSAT, Kazakhstan	2	0	2,496,801	2,594,075			261769-PREMIUM, CDS, Kazakhstan	0	0	423074-AF-0	The Kraft Heinz Foods Company	2	2,496,801	2,594,075
486661B#7	RSAT, Kazakhstan	2	5,000,000	3,598,701	3,849,485	06/20/2025	06/20/2025	323138-PREMIUM, CDS, Kazakhstan	21,560	32,402	02209S-AH-6	Altria Group, Inc.	2	3,577,141	3,817,083
486661B#7	RSAT, Kazakhstan	2	0	1,604,739	1,530,180			323138-PREMIUM, CDS, Kazakhstan	0	0	37045V-AF-7	General Motors Company	2	1,604,739	1,530,180
486661B*1	RSAT, Kazakhstan	2	6,000,000	6,019,784	4,121,688	12/20/2024	12/20/2024	307428-PREMIUM, CDS, Kazakhstan	19,784	34,404	BAE4CR-AG-A	Portland General Electric Comp	1	6,000,000	4,087,284
486661B@9	RSAT, Kazakhstan	2	10,000,000	4,799,625	5,193,713	06/20/2025	06/20/2025	323137-PREMIUM, CDS, Kazakhstan	43,120	64,805	054536-AC-1	AXA SA	2	4,756,505	5,128,908
486661B@9	RSAT, Kazakhstan	2	0	3,553,625	4,040,250			323137-PREMIUM, CDS, Kazakhstan	0	0	377372-AB-3	GlaxoSmithKline Capital Inc.	1	3,553,625	4,040,250
486661B@9	RSAT, Kazakhstan	2	0	2,032,270	1,382,413			323137-PREMIUM, CDS, Kazakhstan	0	0	07274N-BF-9	Bayer US Finance II LLC	2	2,032,270	1,382,413
486661C#6	RSAT, Kazakhstan	2	10,000,000	1,225,365	1,231,687	12/22/2025	12/22/2025	333212-PREMIUM, CDS, Kazakhstan	62,675	72,991	589331-AC-1	Merck & Co., Inc.	1	1,162,690	1,158,696
486661C#6	RSAT, Kazakhstan	2	0	6,411,126	6,688,980			333212-PREMIUM, CDS, Kazakhstan	0	0	867229-AC-0	Suncor Energy Inc.	2	6,411,126	6,688,980
486661C#6	RSAT, Kazakhstan	2	0	816,484	766,037			333212-PREMIUM, CDS, Kazakhstan	0	0	BAE3MM8-DA-A	Enbridge Pipelines (Southern Lights) LLC	1	816,484	766,037
486661C#6	RSAT, Kazakhstan	2	0	827,214	822,547			333212-PREMIUM, CDS, Kazakhstan	0	0	677412-AD-0	AuguStar Life Insurance Company	2	827,214	822,547
486661C#6	RSAT, Kazakhstan	2	0	638,288	640,639			333212-PREMIUM, CDS, Kazakhstan	0	0	141781-AE-4	Cargill, Incorporated	1	638,288	640,639
486661C*0	RSAT, Kazakhstan	2	5,000,000	5,168,973	5,148,701	06/20/2025	06/20/2025	323139-PREMIUM, CDS, Kazakhstan	21,560	32,402	59156R-CC-0	MetLife, Inc.	1	5,147,413	5,116,299
486661D#5	RSAT, Kazakhstan	2	15,000,000	1,265,894	1,343,651	12/20/2025	12/20/2025	333752-PREMIUM, CDS, Kazakhstan	101,338	109,486	674599-CY-9	Occidental Petroleum Corporation	2	1,164,556	1,234,165
486661D#5	RSAT, Kazakhstan	2	0	4,224,128	4,172,100			333752-PREMIUM, CDS, Kazakhstan	0	0	694308-HH-3	Pacific Gas and Electric Company	2	4,224,128	4,172,100
486661D#5	RSAT, Kazakhstan	2	0	2,584,020	2,453,551			333752-PREMIUM, CDS, Kazakhstan	0	0	694308-HA-8	Pacific Gas and Electric Company	2	2,584,020	2,453,551
486661D#5	RSAT, Kazakhstan	2	0	7,319,595	6,605,943			333752-PREMIUM, CDS, Kazakhstan	0	0	655855-FB-5	Norfolk Southern Railway Company	2	7,319,595	6,605,943
486661D@7	RSAT, Kazakhstan	2	15,000,000	14,985,528	15,418,036	12/22/2025	12/22/2025	333214-PREMIUM, CDS, Kazakhstan	94,013	109,486	91324P-EX-6	UnitedHealth Group Incorporated	1	14,891,515	15,308,550
486661E#4	RSAT, Kazakhstan	2	5,000,000	4,897,210	3,543,009	12/20/2025	12/20/2025	348485-PREMIUM, CDS, Kazakhstan	48,576	36,495	912810-PX-0	United States Department of The Treasury	1	4,848,634	3,506,514
486661E*8	RSAT, Kazakhstan	2	20,000,000	21,194,527	13,894,093	12/20/2025	12/20/2025	348419-PREMIUM, CDS, Kazakhstan	194,527	145,981	BAE4GU-A6-A	Vanguard Group Inc	1	21,000,000	13,748,112
486661E@6	RSAT, Kazakhstan	2	30,000,000	4,136,739	3,555,242	12/20/2025	12/20/2025	348427-PREMIUM, CDS, Kazakhstan	291,791	218,972	143658-AH-5	Carnival Corporation & plc	4	3,844,948	3,336,270
486661E@6	RSAT, Kazakhstan	2	0	3,833,792	3,413,312			348427-PREMIUM, CDS, Kazakhstan	0	0	416515-AP-9	The Hartford Financial Services Group, Inc.	2	3,833,792	3,413,312
486661E@6	RSAT, Kazakhstan	2	0	22,237,070	19,502,600			348427-PREMIUM, CDS, Kazakhstan	0	0	4041A2-AF-1	HBOS plc	2	22,237,070	19,502,600
486661F#3	RSAT, Kazakhstan	2	12,000,000	6,423,126	5,405,069	12/20/2025	12/20/2025	349699-PREMIUM, CDS, Kazakhstan	116,381	87,589	761713-AT-3	Reynolds American Inc.	2	6,306,745	5,317,480
486661F#3	RSAT, Kazakhstan	2	0	2,258,120	1,941,679			349699-PREMIUM, CDS, Kazakhstan	0	0	037833-CD-0	Apple Inc.	1	2,258,120	1,941,679
486661F#3	RSAT, Kazakhstan	2	0	3,335,560	2,925,390			349699-PREMIUM, CDS, Kazakhstan	0	0	4041A2-AF-1	HBOS plc	2	3,335,560	2,925,390
486661F*7	RSAT, Kazakhstan	2	3,000,000	3,042,433	2,872,397	12/20/2025	12/20/2025	348486-PREMIUM, CDS, Kazakhstan	29,113	21,897	89420G-AE-9	Travelers Property Casualty Corp.	1	3,013,320	2,850,500
486661F@5	RSAT, Kazakhstan	2	2,000,000	1,981,195	1,732,593	12/20/2025	12/20/2025	348487-PREMIUM, CDS, Kazakhstan	19,430	14,598	097023-AQ-8	The Boeing Company	2	1,961,765	1,717,995
486661G*6	RSAT, Kazakhstan	2	10,000,000	10,117,468	8,185,411	12/20/2025	12/20/2025	349853-PREMIUM, CDS, Kazakhstan	97,094	72,991	880591-EJ-7	Tennessee Valley Authority	1	10,020,374	8,112,420
486661G@4	RSAT, Kazakhstan	2	8,000,000	4,248,005	3,557,317	12/20/2025	12/20/2025	349852-PREMIUM, CDS, Kazakhstan	77,676	58,393	BAE3VX-NV-A	Atlanta Falcons Stadium Company Llc	2	4,170,329	3,498,924
486661G@4	RSAT, Kazakhstan	2	0	3,817,663	3,125,000			349852-PREMIUM, CDS, Kazakhstan	0	0	29078E-AA-3	Embarq Corporation	5	3,817,663	3,125,000
526057C#9	RSAT, Lennar Corporation	2	10,000,000	5,884,099	5,645,908	06/20/2027	06/20/2027	394519-PREMIUM, CDS, Lennar Corporation	914,232	1,424,758	031162-DG-2	Amgen Inc.	2	4,969,867	4,221,150
526057C#9	RSAT, Lennar Corporation	2	0	5,090,453	4,470,240			394519-PREMIUM, CDS, Lennar Corporation	0	0	500472-AC-9	Koninklijke Philips N.V.	2	5,090,453	4,470,240
526057D*2	RSAT, Lennar Corporation	2	10,000,000	7,149,540	8,253,838	06/20/2027	06/20/2027	394903-PREMIUM, CDS, Lennar Corporation	1,005,130	1,424,758	254687-EB-8	The Walt Disney Company	1	6,144,410	6,829,080
526057D*2	RSAT, Lennar Corporation	2	0	4,643,143	3,632,070			394903-PREMIUM, CDS, Lennar Corporation	0	0	500472-AC-9	Koninklijke Philips N.V.	2	4,643,143	3,632,070
534187H#9	RSAT, Lincoln National Corporation	2	5,000,000	5,156,101	4,839,224	12/20/2025	12/20/2025	349308-PREMIUM, CDS, Lincoln National Corporation	28,821	(12,976)	26874R-AC-2	Eni S.p.A.	2	5,127,280	4,852,200
534187J*1	RSAT, Lincoln National Corporation	2	5,000,000	5,781,115	5,888,762	12/20/2025	12/20/2025	349531-PREMIUM, CDS, Lincoln National Corporation	21,982	(12,976)	337358-BA-2	Wells Fargo Corporation	2	5,759,133	5,901,738
534187J@9	RSAT, Lincoln National Corporation	2	10,000,000	10,883,272	11,554,348	12/20/2025	12/20/2025	350000-PREMIUM, CDS, Lincoln National Corporation	51,774	(25,952)	03040W-AD-7	American Water Capital Corp.	2	10,831,498	11,580,300
53944YA*4	RSAT, Lloyds Banking Group plc	1	20,000,000	20,052,555	17,052,490	06/20/2028	06/20/2028	435384-PREMIUM, CDS, Lloyds Banking Group plc	52,555	339,376	BAE4LK-JR-A	Major League Baseball Facility Fund Llc	1	20,000,000	16,713,114

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
560904G#5	RSAT, Malaysia	1	2,000,000	1,989,186	1,825,073	12/20/2025	12/20/2025	333233-PREMIUM, CDS, Malaysia	18,977	30,698	460146-CF-8	International Paper Company	2	1,970,209	1,794,375
560904H#4	RSAT, Malaysia	1	8,000,000	520,677	488,212	12/20/2025	12/20/2025	333232-PREMIUM, CDS, Malaysia	75,907	122,793	026874-DF-1	American International Group, Inc.	2	444,770	365,419
560904H#4	RSAT, Malaysia	1	0	3,320,272	3,073,492			333232-PREMIUM, CDS, Malaysia	0	0	BAE3N2-6V-A	Delaware North Companies Inc Boston	2	3,320,272	3,073,492
560904H#4	RSAT, Malaysia	1	0	4,000,000	3,835,263			333232-PREMIUM, CDS, Malaysia	0	0	BAE3N3-TT-A	Brisbane Airport Corporation Pty Ltd	2	4,000,000	3,835,263
560904H*8	RSAT, Malaysia	1	3,000,000	1,575,123	1,515,615	12/20/2025	12/20/2025	333383-PREMIUM, CDS, Malaysia	28,079	46,047	478165-AB-9	S. C. Johnson & Son, Inc.	2	1,547,044	1,469,568
560904H*8	RSAT, Malaysia	1	0	254,462	229,597			333383-PREMIUM, CDS, Malaysia	0	0	92976G-AJ-0	Wells Fargo Bank, National Association	2	254,462	229,597
560904H*8	RSAT, Malaysia	1	0	631,767	709,702			333383-PREMIUM, CDS, Malaysia	0	0	878742-AE-5	Teck Resources Limited	2	631,767	709,702
560904H*8	RSAT, Malaysia	1	0	519,141	504,530			333383-PREMIUM, CDS, Malaysia	0	0	959802-AM-1	The Western Union Company	2	519,141	504,530
560904J*6	RSAT, Malaysia	1	6,000,000	533,613	594,255	12/20/2025	12/20/2025	333234-PREMIUM, CDS, Malaysia	56,930	92,095	039483-BC-5	Archer-Daniels-Midland Company	1	476,683	502,160
560904J*6	RSAT, Malaysia	1	0	3,015,897	3,216,379			333234-PREMIUM, CDS, Malaysia	0	0	931142-CB-7	Walmart Inc.	1	3,015,897	3,216,379
560904J*6	RSAT, Malaysia	1	0	990,075	965,914			333234-PREMIUM, CDS, Malaysia	0	0	67077M-AN-8	Nutrien Ltd.	2	990,075	965,914
560904J*6	RSAT, Malaysia	1	0	1,759,076	1,579,710			333234-PREMIUM, CDS, Malaysia	0	0	25746U-AV-1	Dominion Energy, Inc.	2	1,759,076	1,579,710
560904J@4	RSAT, Malaysia	1	6,000,000	1,859,666	2,011,237	12/20/2025	12/20/2025	333235-PREMIUM, CDS, Malaysia	56,930	92,095	59022C-AJ-2	Merrill Lynch & Co., Inc.	2	1,802,736	1,919,142
560904J@4	RSAT, Malaysia	1	0	1,554,297	1,475,820			333235-PREMIUM, CDS, Malaysia	0	0	694308-HA-8	Pacific Gas and Electric Company	2	1,554,297	1,475,820
560904J@4	RSAT, Malaysia	1	0	2,994,312	3,057,300			333235-PREMIUM, CDS, Malaysia	0	0	341081-FD-4	Florida Power & Light Company	1	2,994,312	3,057,300
560904K#0	RSAT, Malaysia	1	5,000,000	1,917,710	1,765,222	12/20/2025	12/20/2025	333385-PREMIUM, CDS, Malaysia	46,798	76,745	655855-FB-5	Norfolk Southern Railway Company	2	1,870,912	1,688,477
560904K#0	RSAT, Malaysia	1	0	3,327,136	3,057,300			333385-PREMIUM, CDS, Malaysia	0	0	341081-FD-4	Florida Power & Light Company	1	3,327,136	3,057,300
560904K*4	RSAT, Malaysia	1	7,000,000	7,065,517	6,674,921	12/20/2025	12/20/2025	333382-PREMIUM, CDS, Malaysia	65,517	107,444	BAE3G9-Y4-A	Dexus Funds Management Ltd	1	7,000,000	6,567,477
560904K@2	RSAT, Malaysia	1	5,000,000	2,474,923	2,420,646	12/20/2025	12/20/2025	333384-PREMIUM, CDS, Malaysia	46,798	76,745	437076-AS-1	The Home Depot, Inc.	1	2,428,125	2,343,901
560904K@2	RSAT, Malaysia	1	0	671,784	696,077			333384-PREMIUM, CDS, Malaysia	0	0	209111-EQ-2	Consolidated Edison Company of New York, Inc.	1	671,784	696,077
560904K@2	RSAT, Malaysia	1	0	2,500,321	2,200,820			333384-PREMIUM, CDS, Malaysia	0	0	641423-BP-2	Nevada Power Company	1	2,500,321	2,200,820
560904L*3	RSAT, Malaysia	1	5,000,000	4,574,694	4,690,349	06/20/2027	06/20/2027	394894-PREMIUM, CDS, Malaysia	23,963	117,149	824348-AX-4	The Sherwin-Williams Company	2	4,550,731	4,573,200
560904L*3	RSAT, Malaysia	1	0	433,270	439,677			394894-PREMIUM, CDS, Malaysia	0	0	BAE47F-RK-A	EVM ENERGÍA DEL VALLE DE MÉXICO S.A.P.I. DE C.V.	2	433,270	439,677
59156RX#0	RSAT, MetLife, Inc.	1	20,000,000	3,283,278	3,134,461	12/20/2027	12/20/2027	418732-PREMIUM, CDS, MetLife, Inc.	118,327	285,957	883556-BG-6	Thermo Fisher Scientific Inc.	1	3,164,951	2,848,504
59156RX#0	RSAT, MetLife, Inc.	1	0	14,986,963	12,756,150			418732-PREMIUM, CDS, MetLife, Inc.	0	0	404119-CL-1	HCA Inc.	2	14,986,963	12,756,150
59156RX#0	RSAT, MetLife, Inc.	1	0	2,000,000	1,233,048			418732-PREMIUM, CDS, MetLife, Inc.	0	0	BAE4GZ-Y4-A	Northern Illinois Gas Company	1	2,000,000	1,233,048
59156RY@1	RSAT, MetLife, Inc.	1	10,000,000	9,962,304	10,914,805	06/20/2028	06/20/2028	432782-PREMIUM, CDS, MetLife, Inc.	(37,696)	137,805	404280-DW-6	HSBC Holdings plc	1	10,000,000	10,777,000
61747YU@2	RSAT, Morgan Stanley	1	13,000,000	379,646	538,670	06/20/2027	06/20/2027	393882-PREMIUM, CDS, Morgan Stanley	2,846	214,069	031162-BE-9	Amgen Inc.	2	376,800	324,601
61747YU@2	RSAT, Morgan Stanley	1	0	12,650,000	13,146,766			393882-PREMIUM, CDS, Morgan Stanley	0	0	26078J-AF-7	DuPont de Nemours, Inc.	2	12,650,000	13,146,766
61747YV*3	RSAT, Morgan Stanley	1	20,000,000	4,497,681	4,533,535	06/20/2027	06/20/2027	395102-PREMIUM, CDS, Morgan Stanley	(66,001)	329,337	17305E-DT-9	Citibank Credit Card Issuance Trust 2007-A3	1	4,563,682	4,204,198
61747YV*3	RSAT, Morgan Stanley	1	0	4,997,635	5,645,500			395102-PREMIUM, CDS, Morgan Stanley	0	0	26882P-AR-3	ERAC USA Finance LLC	2	4,997,635	5,645,500
61747YV*3	RSAT, Morgan Stanley	1	0	2,657,522	2,432,320			395102-PREMIUM, CDS, Morgan Stanley	0	0	87612E-AU-0	Target Corporation	1	2,657,522	2,432,320
61747YV*3	RSAT, Morgan Stanley	1	0	7,387,184	6,836,500			395102-PREMIUM, CDS, Morgan Stanley	0	0	224044-BV-8	Cox Communications, Inc.	2	7,387,184	6,836,500
698299U#9	RSAT, Panama	2	9,000,000	5,232,071	5,391,578	12/22/2025	12/22/2025	333193-PREMIUM, CDS, Panama	15,288	34,478	362320-BA-0	GTE Corporation	2	5,216,783	5,357,100
698299U#9	RSAT, Panama	2	0	1,796,214	1,993,624			333193-PREMIUM, CDS, Panama	0	0	91324P-AX-0	UnitedHealth Group Incorporated	1	1,796,214	1,993,624
698299U#9	RSAT, Panama	2	0	2,370,231	2,232,260			333193-PREMIUM, CDS, Panama	0	0	294429-AG-0	Equifax Inc.	2	2,370,231	2,232,260
698299V*2	RSAT, Panama	2	2,500,000	3,000,406	2,953,387	12/22/2025	12/22/2025	333192-PREMIUM, CDS, Panama	4,247	9,577	29379V-BC-6	Enterprise Products Operating LLC	1	2,996,159	2,943,810
698299V@0	RSAT, Panama	2	9,000,000	2,034,330	2,367,538	12/20/2025	12/20/2025	333247-PREMIUM, CDS, Panama	15,382	34,478	549271-AF-1	The Lubrizol Corporation	1	2,018,948	2,333,060
698299V@0	RSAT, Panama	2	0	1,606,663	1,627,350			333247-PREMIUM, CDS, Panama	0	0	540424-AP-3	Loews Corporation	1	1,606,663	1,627,350
698299V@0	RSAT, Panama	2	0	3,070,549	3,106,502			333247-PREMIUM, CDS, Panama	0	0	882389-CC-1	Texas Eastern Transmission, LP	1	3,070,549	3,106,502
698299V@0	RSAT, Panama	2	0	2,200,398	2,142,620			333247-PREMIUM, CDS, Panama	0	0	257469-AG-1	Dominion Energy, Inc.	2	2,200,398	2,142,620

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
698299W*1	RSAT, Panama	2	6,000,000	554,272	589,435	12/22/2025	12/22/2025	333195-PREMIUM, CDS, Panama	10,192	22,985	89417E-AD-1	The Travelers Companies, Inc.	1	544,080	566,450
698299W*1	RSAT, Panama	2	0	5,347,425	5,512,750			333195-PREMIUM, CDS, Panama	0	0	744533-BJ-8	Public Service Company of Oklahoma	2	5,347,425	5,512,750
698299W@9	RSAT, Panama	2	2,500,000	3,104,933	3,191,701	12/20/2025	12/20/2025	333246-PREMIUM, CDS, Panama	4,273	9,577	37045V-AH-3	General Motors Company	2	3,100,660	3,182,124
698299X#6	RSAT, Panama	2	18,000,000	5,077,147	5,060,665	12/20/2025	12/20/2025	333408-PREMIUM, CDS, Panama	30,770	68,955	254687-EH-5	The Walt Disney Company	1	5,046,377	4,991,710
698299X#6	RSAT, Panama	2	0	6,230,400	5,633,313			333408-PREMIUM, CDS, Panama	0	0	026874-BE-6	American International Group, Inc.	2	6,230,400	5,633,313
698299X#6	RSAT, Panama	2	0	7,134,257	7,932,891			333408-PREMIUM, CDS, Panama	0	0	494368-BC-6	Kimberly-Clark Corporation	1	7,134,257	7,932,891
698299X*0	RSAT, Panama	2	6,000,000	633,539	594,751	12/20/2025	12/20/2025	333249-PREMIUM, CDS, Panama	10,255	22,985	83367T-BT-5	Société Générale Société anonyme	2	623,284	571,766
698299X*0	RSAT, Panama	2	0	5,397,000	5,044,363			333249-PREMIUM, CDS, Panama	0	0	07274N-BE-2	Bayer US Finance II LLC	2	5,397,000	5,044,363
698299X@8	RSAT, Panama	2	5,000,000	5,008,547	4,645,104	12/20/2025	12/20/2025	333407-PREMIUM, CDS, Panama	8,547	19,154	BAE482-KJ-A	Prime Property Fund Llc	1	5,000,000	4,625,950
698299Y#5	RSAT, Panama	2	25,000,000	1,762,194	1,649,006	12/20/2025	12/20/2025	348428-PREMIUM, CDS, Panama	262,194	95,771	097023-CX-1	The Boeing Company	2	1,500,000	1,553,235
698299Y#5	RSAT, Panama	2	0	9,000,000	8,478,991			348428-PREMIUM, CDS, Panama	0	0	BAE46K-ZP-A	Lonsdale Finance Pty Ltd	2	9,000,000	8,478,991
698299Y#5	RSAT, Panama	2	0	8,000,000	7,211,744			348428-PREMIUM, CDS, Panama	0	0	BAE4FH-RG-A	New Jersey Resources Corporation	2	8,000,000	7,211,744
698299Y#5	RSAT, Panama	2	0	6,500,000	6,145,629			348428-PREMIUM, CDS, Panama	0	0	BAE3VZ-PA-A	Comision Federal De Electricidad Cfe	2	6,500,000	6,145,629
698299Y@7	RSAT, Panama	2	12,000,000	11,968,711	12,423,975	12/20/2025	12/20/2025	333410-PREMIUM, CDS, Panama	20,513	45,970	501044-CK-5	The Kroger Co.	2	11,948,198	12,378,005
698299Z#4	RSAT, Panama	2	10,000,000	11,031,370	9,397,569	06/20/2027	06/20/2027	394699-PREMIUM, CDS, Panama	(100,675)	(49,660)	925524-AX-8	Viacom Inc.	2	11,132,045	9,447,229
698299Z@6	RSAT, Panama	2	5,000,000	5,043,817	4,226,860	06/20/2027	06/20/2027	394698-PREMIUM, CDS, Panama	(50,338)	(24,830)	880591-EJ-7	Tennessee Valley Authority	1	5,094,155	4,251,690
70687WS@2	RSAT, Penerbangan Malaysia Berhad	1	35,000,000	3,495,649	3,957,806	12/20/2026	12/20/2026	374319-PREMIUM, CDS, Penerbangan Malaysia Berhad	511,213	742,616	29379V-AT-0	Enterprise Products Operating LLC	1	2,984,436	3,215,190
70687WS@2	RSAT, Penerbangan Malaysia Berhad	1	0	6,284,577	6,419,760			374319-PREMIUM, CDS, Penerbangan Malaysia Berhad	0	0	00206R-HY-1	AT&T Inc.	2	6,284,577	6,419,760
70687WS@2	RSAT, Penerbangan Malaysia Berhad	1	0	13,046,713	13,318,633			374319-PREMIUM, CDS, Penerbangan Malaysia Berhad	0	0	24668P-AE-7	Etablissements Delhaize Frères et Cie Le Lion (Groupe Delhaize) SA	2	13,046,713	13,318,633
70687WS@2	RSAT, Penerbangan Malaysia Berhad	1	0	12,099,058	11,633,680			374319-PREMIUM, CDS, Penerbangan Malaysia Berhad	0	0	880451-AW-9	Tennessee Gas Pipeline Company, L.L.C.	2	12,099,058	11,633,680
712219M*2	RSAT, China	1	25,000,000	21,505,337	20,239,493	12/20/2026	12/20/2026	373503-PREMIUM, CDS, China	378,841	437,731	125523-CD-0	The Cigna Group	2	21,126,496	19,801,762
712219M*2	RSAT, China	1	0	4,000,000	3,578,057			373503-PREMIUM, CDS, China	0	0	BAE477-JG-A	Hardwood Funding Llc	1	4,000,000	3,578,057
712219M@0	RSAT, China	1	10,000,000	1,945,973	1,834,957	06/20/2027	06/20/2027	394893-PREMIUM, CDS, China	80,131	186,814	375558-AS-2	Gilead Sciences, Inc.	2	1,865,842	1,648,143
712219M@0	RSAT, China	1	0	6,656,364	6,053,477			394893-PREMIUM, CDS, China	0	0	023135-BJ-4	Amazon.com, Inc.	1	6,656,364	6,053,477
712219M@0	RSAT, China	1	0	1,721,494	1,361,914			394893-PREMIUM, CDS, China	0	0	00774M-AZ-8	AerCap Ireland Capital Designated Activity Company	2	1,721,494	1,361,914
715638S*4	RSAT, Peru	2	10,000,000	7,262,281	8,182,622	06/20/2024	06/20/2024	261766-PREMIUM, CDS, Peru	14,379	43,106	912803-DK-6	United States Department of The Treasury	1	7,247,902	8,139,516
715638S*4	RSAT, Peru	2	0	4,324,119	4,395,672			261766-PREMIUM, CDS, Peru	0	0	912810-QK-7	United States Department of The Treasury	1	4,324,119	4,395,672
715638T*3	RSAT, Peru	2	6,000,000	5,907,325	6,261,309	12/20/2024	12/20/2024	307421-PREMIUM, CDS, Peru	15,764	51,737	29379V-AM-5	Enterprise Products Operating LLC	1	5,891,561	6,209,572
715638T@1	RSAT, Peru	2	4,000,000	245,653	268,259	12/20/2024	12/20/2024	307422-PREMIUM, CDS, Peru	10,510	34,491	912810-PX-0	United States Department of The Treasury	1	235,143	233,768
715638T@1	RSAT, Peru	2	0	1,825,142	1,405,863			307422-PREMIUM, CDS, Peru	0	0	44965T-AA-5	ILFC E-Capital Trust I	3	1,825,142	1,405,863
715638T@1	RSAT, Peru	2	0	1,027,950	828,084			307422-PREMIUM, CDS, Peru	0	0	44965U-AA-2	ILFC E-Capital Trust II	3	1,027,950	828,084
715638T@1	RSAT, Peru	2	0	792,579	796,680			307422-PREMIUM, CDS, Peru	0	0	43284M-AB-4	Hilton Grand Vacations Borrower Escrow LLC	4	792,579	796,680
715638T@1	RSAT, Peru	2	0	2,000,000	2,105,000			307422-PREMIUM, CDS, Peru	0	0	362338-AQ-8	Frontier Southwest Inc.	3	2,000,000	2,105,000
715638U#7	RSAT, Peru	2	15,000,000	2,190,837	2,488,496	12/20/2025	12/20/2025	333651-PREMIUM, CDS, Peru	39,862	227,367	87612E-AK-2	Target Corporation	1	2,150,975	2,261,129
715638U#7	RSAT, Peru	2	0	1,117,516	1,110,990			333651-PREMIUM, CDS, Peru	0	0	136385-AC-5	Canadian Natural Resources Limited	2	1,117,516	1,110,990
715638U#7	RSAT, Peru	2	0	1,141,003	1,083,360			333651-PREMIUM, CDS, Peru	0	0	565849-AB-2	Marathon Oil Corporation	2	1,141,003	1,083,360
715638U#7	RSAT, Peru	2	0	1,146,248	1,186,410			333651-PREMIUM, CDS, Peru	0	0	77509N-AF-0	Rogers Cable Inc.	2	1,146,248	1,186,410
715638U#7	RSAT, Peru	2	0	1,995,087	2,027,191			333651-PREMIUM, CDS, Peru	0	0	871829-AF-4	Sysco Corporation	2	1,995,087	2,027,191
715638U#7	RSAT, Peru	2	0	871,246	886,595			333651-PREMIUM, CDS, Peru	0	0	92929Q-AQ-0	Waste Management Inc.	2	871,246	886,595
715638U#7	RSAT, Peru	2	0	1,071,567	1,048,930			333651-PREMIUM, CDS, Peru	0	0	026351-AZ-9	American General Corporation	2	1,071,567	1,048,930
715638U#7	RSAT, Peru	2	0	949,669	968,332			333651-PREMIUM, CDS, Peru	0	0	17248R-AJ-5	New Cingular Wireless PCS, LLC	2	949,669	968,332
715638U#7	RSAT, Peru	2	0	885,749	871,913			333651-PREMIUM, CDS, Peru	0	0	251799-AA-0	Devon Energy Corporation	2	885,749	871,913
715638U#7	RSAT, Peru	2	0	1,078,401	1,086,280			333651-PREMIUM, CDS, Peru	0	0	291011-AQ-7	Emerson Electric Co.	1	1,078,401	1,086,280
715638U#7	RSAT, Peru	2	0	1,092,662	1,061,410			333651-PREMIUM, CDS, Peru	0	0	461070-AC-8	Interstate Power and Light Company	2	1,092,662	1,061,410

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
715638U#7	RSAT, Peru	2	0	1,043,026	1,033,140			333651-PREMIUM, CDS, Peru	0	0	882440-AN-0	Texas Gas Transmission, LLC	2	1,043,026	1,033,140
715638U*1	RSAT, Peru	2	12,000,000	5,022,001	4,952,788	12/20/2025	12/20/2025	333241-PREMIUM, CDS, Peru	41,400	181,894	459200-AR-2	International Business Machines Corporation	1	4,980,601	4,770,894
715638U*1	RSAT, Peru	2	0	7,115,974	6,711,660			333241-PREMIUM, CDS, Peru	0	0	302508-AQ-9	Fidelity Investments	1	7,115,974	6,711,660
715638U@9	RSAT, Peru	2	18,000,000	4,956,523	4,185,725	12/20/2025	12/20/2025	333240-PREMIUM, CDS, Peru	62,100	272,840	912810-QT-8	United States Department of The Treasury	1	4,894,423	3,912,885
715638U@9	RSAT, Peru	2	0	3,825,575	2,633,585			333240-PREMIUM, CDS, Peru	0	0	91324P-DF-6	UnitedHealth Group Incorporated	1	3,825,575	2,633,585
715638U@9	RSAT, Peru	2	0	10,000,000	7,534,273			333240-PREMIUM, CDS, Peru	0	0	BAE4MV-XU-A	Stadco La Llc	2	10,000,000	7,534,273
715638V#6	RSAT, Peru	2	40,000,000	9,006,961	8,187,887	12/20/2025	12/20/2025	348430-PREMIUM, CDS, Peru	289,511	606,312	292505-AE-4	Ovintiv Inc.	2	8,717,450	7,581,575
715638V#6	RSAT, Peru	2	0	10,785,664	9,515,800			348430-PREMIUM, CDS, Peru	0	0	00287Y-AS-8	AbbVie Inc.	1	10,785,664	9,515,800
715638V#6	RSAT, Peru	2	0	20,000,000	17,256,624			348430-PREMIUM, CDS, Peru	0	0	BAE40L-GF-A	Mars Inc	1	20,000,000	17,256,624
715638V*0	RSAT, Peru	2	5,000,000	4,342,946	4,156,269	12/20/2025	12/20/2025	333652-PREMIUM, CDS, Peru	13,287	75,789	37045V-AF-7	General Motors Company	2	4,329,659	4,080,480
715638V*0	RSAT, Peru	2	0	711,936	642,564			333652-PREMIUM, CDS, Peru	0	0	87971M-BH-5	TELUS Corporation	2	711,936	642,564
715638V@8	RSAT, Peru	2	10,000,000	10,072,378	8,336,683	12/20/2025	12/20/2025	348429-PREMIUM, CDS, Peru	72,378	151,578	BAE4HP-CK-A	Chick-fil-a Inc	2	10,000,000	8,185,105
715638W*9	RSAT, Peru	2	20,000,000	1,181,703	1,474,221	12/20/2025	12/20/2025	348478-PREMIUM, CDS, Peru	142,928	303,156	38141G-GM-0	The Goldman Sachs Group, Inc.	2	1,038,775	1,171,065
715638W*9	RSAT, Peru	2	0	8,720,147	8,559,680			348478-PREMIUM, CDS, Peru	0	0	00206R-HY-1	AT&T Inc.	2	8,720,147	8,559,680
715638W*9	RSAT, Peru	2	0	7,000,000	6,660,879			348478-PREMIUM, CDS, Peru	0	0	BAE4BV-ES-A	Incitec Pivot Ltd	2	7,000,000	6,660,879
715638W*9	RSAT, Peru	2	0	3,000,000	2,431,689			348478-PREMIUM, CDS, Peru	0	0	BAE4E4-HG-A	Hardwood Funding Llc	1	3,000,000	2,431,689
715638W@7	RSAT, Peru	2	30,000,000	3,984,631	3,414,320	12/20/2025	12/20/2025	348480-PREMIUM, CDS, Peru	214,392	454,734	912810-QY-7	United States Department of The Treasury	1	3,770,239	2,959,586
715638W@7	RSAT, Peru	2	0	8,000,000	4,831,009			348480-PREMIUM, CDS, Peru	0	0	BAE4HE-VW-A	Aqua Pennsylvania Inc	1	8,000,000	4,831,009
715638W@7	RSAT, Peru	2	0	18,000,000	16,148,329			348480-PREMIUM, CDS, Peru	0	0	BAE4V4-L7-A	Bunzl Finance plc	2	18,000,000	16,148,329
717081C#8	RSAT, Pfizer Inc.	1	15,235,000	25,012,366	24,413,071	12/01/2028	12/01/2028	192813-FIXED, IRS, Zero Coupon	8,769,232	7,778,432	71713U-AW-2	Pharmacia LLC	1	16,243,134	16,634,639
718286J#5	RSAT, Philippines	2	7,500,000	2,728,708	2,507,661	06/20/2025	06/20/2025	323140-PREMIUM, CDS, Philippines	42,029	85,038	BAE41S-FD-A	Aes Southland Energy Llc	2	2,686,679	2,422,623
718286J#5	RSAT, Philippines	2	0	5,000,000	4,654,409			323140-PREMIUM, CDS, Philippines	0	0	BAE484-8Q-A	Gpt Funds Management Ltd	1	5,000,000	4,654,409
718286K#3	RSAT, Philippines	2	5,000,000	5,016,329	5,161,060	12/20/2026	12/20/2026	373507-PREMIUM, CDS, Philippines	53,892	91,732	878091-BC-0	Teachers Insurance and Annuity Association of America	1	4,962,437	5,069,328
718286K*7	RSAT, Philippines	2	2,500,000	2,046,198	4,832,146	06/20/2025	06/20/2025	323141-PREMIUM, CDS, Philippines	14,010	28,346	29379V-BA-0	Enterprise Products Operating LLC	1	2,032,188	4,803,800
718286K*7	RSAT, Philippines	2	0	158,529	181,196			323141-PREMIUM, CDS, Philippines	0	0	89417E-AD-1	The Travelers Companies, Inc.	1	158,529	181,196
718286K*7	RSAT, Philippines	2	0	349,061	315,023			323141-PREMIUM, CDS, Philippines	0	0	655855-FB-5	Norfolk Southern Railway Company	2	349,061	315,023
718286K@5	RSAT, Philippines	2	5,000,000	5,154,760	4,684,045	06/20/2025	06/20/2025	323142-PREMIUM, CDS, Philippines	28,019	56,692	87971M-BH-5	TELUS Corporation	2	5,126,741	4,627,353
718286L#2	RSAT, Philippines	2	12,000,000	12,895,645	12,836,436	12/20/2026	12/20/2026	374321-PREMIUM, CDS, Philippines	140,244	220,157	880591-EJ-7	Tennessee Valley Authority	1	12,755,401	12,616,279
718286L@4	RSAT, Philippines	2	23,000,000	19,637,391	21,135,168	12/20/2026	12/20/2026	374320-PREMIUM, CDS, Philippines	268,801	421,968	74432Q-AK-1	Prudential Financial, Inc.	1	19,368,590	20,713,200
718286L@4	RSAT, Philippines	2	0	3,926,893	4,225,263			374320-PREMIUM, CDS, Philippines	0	0	92343V-DS-0	Verizon Communications Inc.	2	3,926,893	4,225,263
718286M*5	RSAT, Philippines	2	10,000,000	3,971,285	4,163,798	06/20/2027	06/20/2027	394896-PREMIUM, CDS, Philippines	(23,373)	193,748	74432Q-AN-2	Prudential Financial, Inc.	2	3,994,658	3,970,050
718286M*5	RSAT, Philippines	2	0	6,000,000	4,622,533			394896-PREMIUM, CDS, Philippines	0	0	BAE3W5-NA-A	Mars Inc	1	6,000,000	4,622,533
723787A#4	RSAT, Pioneer Natural Resources Company	2	15,000,000	9,965,423	9,769,578	12/20/2025	12/20/2025	349102-PREMIUM, CDS, Pioneer Natural Resources Company	42,756	240,478	404119-BY-4	HCA Inc.	2	9,922,667	9,529,100
723787A#4	RSAT, Pioneer Natural Resources Company	2	0	5,573,782	5,155,769			349102-PREMIUM, CDS, Pioneer Natural Resources Company	0	0	BAE3N8-WL-A	Monash University	1	5,573,782	5,155,769
731011D*0	RSAT, Poland	1	5,000,000	5,132,111	4,853,488	12/20/2026	12/20/2026	373632-PREMIUM, CDS, Poland	93,727	84,427	37045V-AF-7	General Motors Company	2	5,038,384	4,769,061
731011D@8	RSAT, Poland	1	8,000,000	4,024,442	3,571,863	12/20/2026	12/20/2026	373633-PREMIUM, CDS, Poland	149,964	135,083	617482-V9-2	Morgan Stanley	1	3,874,478	3,436,780
731011D@8	RSAT, Poland	1	0	4,056,140	3,494,239			373633-PREMIUM, CDS, Poland	0	0	031162-BE-9	Amgen Inc.	2	4,056,140	3,494,239
731011E#5	RSAT, Poland	1	15,277,778	16,312,650	13,769,817	06/20/2027	06/20/2027	394644-PREMIUM, CDS, Poland	(39,615)	271,977	50075N-AZ-7	Mondelez International, Inc.	2	16,352,265	13,497,840
731011E*9	RSAT, Poland	1	2,777,778	2,710,971	2,015,223	06/20/2027	06/20/2027	394642-PREMIUM, CDS, Poland	(7,203)	49,450	912810-PX-0	United States Department of The Treasury	1	2,718,174	1,965,773
731011E@7	RSAT, Poland	1	2,777,778	300,847	322,359	06/20/2027	06/20/2027	394643-PREMIUM, CDS, Poland	(7,203)	49,450	03073E-AN-5	Cencora, Inc.	2	308,050	272,909
731011E@7	RSAT, Poland	1	0	2,383,672	2,020,780			394643-PREMIUM, CDS, Poland	0	0	125523-BF-6	The Cigna Group	2	2,383,672	2,020,780
731011F*8	RSAT, Poland	1	3,333,333	3,469,706	2,929,977	06/20/2027	06/20/2027	394897-PREMIUM, CDS, Poland	5,588	59,340	912810-QY-7	United States Department of The Treasury	1	3,464,118	2,870,637
731011F@6	RSAT, Poland	1	3,333,333	3,365,934	3,146,276	06/20/2027	06/20/2027	394898-PREMIUM, CDS, Poland	5,524	59,340	91324P-DQ-2	UnitedHealth Group Incorporated	1	3,360,410	3,086,936
731011G*7	RSAT, Poland	1	18,333,333	528,985	893,997	06/20/2027	06/20/2027	394900-PREMIUM, CDS, Poland	30,735	326,372	039483-AT-9	Archer-Daniels-Midland Company	1	498,250	567,625
731011G*7	RSAT, Poland	1	0	4,743,161	5,598,208			394900-PREMIUM, CDS, Poland	0	0	20030N-AV-3	Comcast Corporation	1	4,743,161	5,598,208
731011G*7	RSAT, Poland	1	0	395,416	402,455			394900-PREMIUM, CDS, Poland	0	0	64952G-AF-5	New York Life Insurance Company	1	395,416	402,455
731011G*7	RSAT, Poland	1	0	459,849	442,175			394900-PREMIUM, CDS, Poland	0	0	161175-BA-1	Charter Communications Operating, LLC	2	459,849	442,175
731011G*7	RSAT, Poland	1	0	484,783	669,420			394900-PREMIUM, CDS, Poland	0	0	655844-AK-4	Norfolk Southern Corporation	2	484,783	669,420
731011G*7	RSAT, Poland	1	0	474,094	402,554			394900-PREMIUM, CDS, Poland	0	0	097023-AN-5	The Boeing Company	2	474,094	402,554

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
731011G*7	RSAT, Poland	1	0	405,025	393,931			394900-PREMIUM, CDS, Poland	0	0	097023-AS-4	The Boeing Company	2	405,025	393,931
731011G*7	RSAT, Poland	1	0	462,651	463,632			394900-PREMIUM, CDS, Poland	0	0	254687-DZ-6	The Walt Disney Company	1	462,651	463,632
731011G*7	RSAT, Poland	1	0	4,535,849	5,165,200			394900-PREMIUM, CDS, Poland	0	0	254687-ED-4	The Walt Disney Company	1	4,535,849	5,165,200
731011G*7	RSAT, Poland	1	0	495,492	379,465			394900-PREMIUM, CDS, Poland	0	0	500255-AN-4	Kohl's Corporation	3	495,492	379,465
731011G*7	RSAT, Poland	1	0	499,190	517,830			394900-PREMIUM, CDS, Poland	0	0	048303-CC-3	Atlantic City Electric Company	1	499,190	517,830
731011G*7	RSAT, Poland	1	0	497,083	573,895			394900-PREMIUM, CDS, Poland	0	0	29266M-AF-6	Avangrid, Inc.	2	497,083	573,895
731011G*7	RSAT, Poland	1	0	475,479	499,932			394900-PREMIUM, CDS, Poland	0	0	792860-AK-4	The Travelers Companies, Inc.	1	475,479	499,932
731011G*7	RSAT, Poland	1	0	4,608,868	5,473,700			394900-PREMIUM, CDS, Poland	0	0	438516-AT-3	Honeywell International Inc.	1	4,608,868	5,473,700
731011H#2	RSAT, Poland	1	3,888,889	3,597,058	3,531,847	06/20/2027	06/20/2027	395136-PREMIUM, CDS, Poland	4,079	69,230	07177M-AN-3	Baxalta Incorporated	2	3,592,979	3,462,617
731011H#2	RSAT, Poland	1	0	387,019	338,757			395136-PREMIUM, CDS, Poland	0	0	025816-BF-5	American Express Company	1	387,019	338,757
731011H@4	RSAT, Poland	1	3,888,889	236,214	284,258	06/20/2027	06/20/2027	395135-PREMIUM, CDS, Poland	4,079	69,230	880591-EJ-7	Tennessee Valley Authority	1	232,135	215,028
731011H@4	RSAT, Poland	1	0	839,693	770,915			395135-PREMIUM, CDS, Poland	0	0	912810-QA-9	United States Department of The Treasury	1	839,693	770,915
731011H@4	RSAT, Poland	1	0	2,753,227	2,001,034			395135-PREMIUM, CDS, Poland	0	0	BAE4DJ-VL-A	Cga Capital Credit Lease-backed Pass-thru Trust Duke Energy Ctl_19-18	2	2,753,227	2,001,034
731011J@2	RSAT, Poland	1	21,388,889	22,132,612	19,085,118	06/20/2027	06/20/2027	395138-PREMIUM, CDS, Poland	22,435	380,768	912803-DJ-9	United States Department of The Treasury	1	22,110,177	18,704,350
731011K*2	RSAT, Poland	1	10,000,000	5,506,104	4,772,385	12/20/2027	12/20/2027	418725-PREMIUM, CDS, Poland	(44,900)	181,285	655844-BR-8	Norfolk Southern Corporation	2	5,551,004	4,591,100
731011K*2	RSAT, Poland	1	0	1,002,336	933,112			418725-PREMIUM, CDS, Poland	0	0	054561-AM-7	Equitable Holdings, Inc.	2	1,002,336	933,112
731011K*2	RSAT, Poland	1	0	3,993,136	3,860,720			418725-PREMIUM, CDS, Poland	0	0	548661-DW-4	Lowe's Companies, Inc.	2	3,993,136	3,860,720
744320G#3	RSAT, Prudential Financial, Inc.	1	20,000,000	1,964,202	2,071,054	06/21/2027	06/21/2027	394731-PREMIUM, CDS, Prudential Financial, Inc.	(13,175)	269,916	039483-AP-7	Archer-Daniels-Midland Company	1	1,977,377	1,801,138
744320G#3	RSAT, Prudential Financial, Inc.	1	0	789,729	788,850			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	039483-AR-3	Archer-Daniels-Midland Company	1	789,729	788,850
744320G#3	RSAT, Prudential Financial, Inc.	1	0	904,596	1,072,300			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	20030N-AF-8	Comcast Corporation	1	904,596	1,072,300
744320G#3	RSAT, Prudential Financial, Inc.	1	0	748,906	862,403			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	64952G-AF-5	New York Life Insurance Company	1	748,906	862,403
744320G#3	RSAT, Prudential Financial, Inc.	1	0	953,897	982,382			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	931142-BF-9	Walmart Inc.	1	953,897	982,382
744320G#3	RSAT, Prudential Financial, Inc.	1	0	2,363,393	2,323,335			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	031162-AW-0	Amgen Inc.	2	2,363,393	2,323,335
744320G#3	RSAT, Prudential Financial, Inc.	1	0	1,617,907	1,950,690			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	655844-AK-4	Norfolk Southern Corporation	2	1,617,907	1,950,690
744320G#3	RSAT, Prudential Financial, Inc.	1	0	1,001,520	1,066,190			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	59022C-AJ-2	Merrill Lynch & Co., Inc.	2	1,001,520	1,066,190
744320G#3	RSAT, Prudential Financial, Inc.	1	0	951,826	808,197			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	097023-AN-5	The Boeing Company	2	951,826	808,197
744320G#3	RSAT, Prudential Financial, Inc.	1	0	1,811,170	1,761,562			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	097023-AS-4	The Boeing Company	2	1,811,170	1,761,562
744320G#3	RSAT, Prudential Financial, Inc.	1	0	1,678,037	1,821,088			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	254687-EB-8	The Walt Disney Company	1	1,678,037	1,821,088
744320G#3	RSAT, Prudential Financial, Inc.	1	0	1,990,889	2,261,620			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	254687-DZ-6	The Walt Disney Company	1	1,990,889	2,261,620
744320G#3	RSAT, Prudential Financial, Inc.	1	0	860,962	822,524			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	500472-AC-9	Koninklijke Philips N.V.	2	860,962	822,524
744320G#3	RSAT, Prudential Financial, Inc.	1	0	994,165	1,147,790			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	29266M-AF-6	Avangrid, Inc.	2	994,165	1,147,790
744320G#3	RSAT, Prudential Financial, Inc.	1	0	1,007,311	1,147,000			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	690742-AB-7	Owens Corning	2	1,007,311	1,147,000
744320G#3	RSAT, Prudential Financial, Inc.	1	0	1,933,671	1,997,545			394731-PREMIUM, CDS, Prudential Financial, Inc.	0	0	501797-AM-6	Bath & Body Works, Inc.	3	1,933,671	1,997,545
74727PD#5	RSAT, Qatar	1	15,000,000	7,396,805	7,457,809	06/20/2025	06/20/2025	323143-PREMIUM, CDS, Qatar	91,113	172,489	149123-BE-0	Caterpillar Inc.	1	7,305,692	7,285,320
74727PD#5	RSAT, Qatar	1	0	2,055,823	2,339,430			323143-PREMIUM, CDS, Qatar	0	0	437076-AS-1	The Home Depot, Inc.	1	2,055,823	2,339,430
74727PD#5	RSAT, Qatar	1	0	5,983,603	6,363,420			323143-PREMIUM, CDS, Qatar	0	0	682441-AA-8	OneAmerica Financial Partners, Inc.	2	5,983,603	6,363,420
74727PE#4	RSAT, Qatar	1	15,000,000	4,408,020	4,867,893	12/20/2025	12/20/2025	333244-PREMIUM, CDS, Qatar	131,084	217,853	742718-DB-2	The Procter & Gamble Company	1	4,276,936	4,650,040

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
74727PE#4	RSAT, Qatar	1	0	7,121,154	7,198,560			333244-PREMIUM, CDS, Qatar	0	0	06423A-AJ-2	Bank One Corporation	2	7,121,154	7,198,560
74727PE#4	RSAT, Qatar	1	0	2,032,352	1,974,223			333244-PREMIUM, CDS, Qatar	0	0	461070-AC-8	Interstate Power and Light Company	2	2,032,352	1,974,223
74727PE#4	RSAT, Qatar	1	0	1,672,134	1,546,731			333244-PREMIUM, CDS, Qatar	0	0	BAE3N8-WL-A	Monash University	1	1,672,134	1,546,731
74727PE*8	RSAT, Qatar	1	5,000,000	5,151,672	5,251,039	06/20/2025	06/20/2025	323144-PREMIUM, CDS, Qatar	30,371	57,496	501044-BV-2	The Kroger Co.	2	5,121,301	5,193,543
74727PE@6	RSAT, Qatar	1	10,000,000	9,977,259	10,112,524	06/20/2025	06/20/2025	323145-PREMIUM, CDS, Qatar	60,742	114,992	08860F-AC-2	BHG Securitization Trust 2023-A	1	9,916,517	9,997,532
74727PF#3	RSAT, Qatar	1	10,000,000	7,679,727	8,312,548	12/20/2025	12/20/2025	333393-PREMIUM, CDS, Qatar	87,091	145,235	67077M-BB-3	Nutrien Ltd.	2	7,592,636	8,167,313
74727PF#3	RSAT, Qatar	1	0	3,391,903	3,171,990			333393-PREMIUM, CDS, Qatar	0	0	03938L-AS-3	ArcelorMittal S.A.	2	3,391,903	3,171,990
74727PF*7	RSAT, Qatar	1	15,000,000	15,131,084	16,434,653	12/20/2025	12/20/2025	333245-PREMIUM, CDS, Qatar	131,084	217,853	33835P-AA-4	Five Corners Funding Trust IV	1	15,000,000	16,216,800
74727PF@5	RSAT, Qatar	1	10,000,000	2,674,471	2,673,090	12/20/2025	12/20/2025	333392-PREMIUM, CDS, Qatar	87,091	145,235	931142-CK-7	Walmart Inc.	1	2,587,380	2,527,855
74727PF@5	RSAT, Qatar	1	0	4,487,046	5,259,105			333392-PREMIUM, CDS, Qatar	0	0	046353-AD-0	AstraZeneca PLC	1	4,487,046	5,259,105
74727PF@5	RSAT, Qatar	1	0	2,750,022	2,849,469			333392-PREMIUM, CDS, Qatar	0	0	209111-EQ-2	Consolidated Edison Company of New York, Inc.	1	2,750,022	2,849,469
74727PG*6	RSAT, Qatar	1	10,000,000	1,325,993	1,485,302	06/20/2027	06/20/2027	394909-PREMIUM, CDS, Qatar	119,200	214,010	039483-BC-5	Archer-Daniels-Midland Company	1	1,206,793	1,271,292
74727PG*6	RSAT, Qatar	1	0	1,120,052	1,068,890			394909-PREMIUM, CDS, Qatar	0	0	079867-AP-2	BellSouth Telecommunications, LLC	2	1,120,052	1,068,890
74727PG*6	RSAT, Qatar	1	0	1,094,560	1,196,250			394909-PREMIUM, CDS, Qatar	0	0	460146-CF-8	International Paper Company	2	1,094,560	1,196,250
74727PG*6	RSAT, Qatar	1	0	1,079,653	977,220			394909-PREMIUM, CDS, Qatar	0	0	918204-AT-5	V.F. Corporation	2	1,079,653	977,220
74727PG*6	RSAT, Qatar	1	0	1,170,966	1,277,323			394909-PREMIUM, CDS, Qatar	0	0	50075N-AR-5	Mondelez International, Inc.	2	1,170,966	1,277,323
74727PG*6	RSAT, Qatar	1	0	2,217,102	2,335,085			394909-PREMIUM, CDS, Qatar	0	0	494550-AV-8	Kinder Morgan Energy Partners, L.P.	2	2,217,102	2,335,085
74727PG*6	RSAT, Qatar	1	0	1,186,272	1,161,180			394909-PREMIUM, CDS, Qatar	0	0	110122-AC-2	Bristol-Myers Squibb Company	1	1,186,272	1,161,180
74727PG*6	RSAT, Qatar	1	0	1,116,149	1,173,550			394909-PREMIUM, CDS, Qatar	0	0	792860-AK-4	The Travelers Companies, Inc.	1	1,116,149	1,173,550
749770F*9	RSAT, Coöperatieve Rabobank U.A.	1	15,000,000	2,623,148	2,825,063	12/20/2025	12/20/2025	333421-PREMIUM, CDS, Coöperatieve Rabobank U.A.	(17,566)	156,663	037389-AK-9	Aon Corporation	2	2,640,714	2,668,400
749770F*9	RSAT, Coöperatieve Rabobank U.A.	1	0	24,444	23,289			333421-PREMIUM, CDS, Coöperatieve Rabobank U.A.	0	0	00206R-AB-8	AT&T Inc.	2	24,444	23,289
749770F*9	RSAT, Coöperatieve Rabobank U.A.	1	0	32,780	32,245			333421-PREMIUM, CDS, Coöperatieve Rabobank U.A.	0	0	842400-EV-1	Southern California Edison Company	1	32,780	32,245
749770F*9	RSAT, Coöperatieve Rabobank U.A.	1	0	11,507,366	11,641,100			333421-PREMIUM, CDS, Coöperatieve Rabobank U.A.	0	0	25179S-AD-2	Devon Financing Corporation, U.L.C.	2	11,507,366	11,641,100
749770F*9	RSAT, Coöperatieve Rabobank U.A.	1	0	738,138	721,421			333421-PREMIUM, CDS, Coöperatieve Rabobank U.A.	0	0	054561-AM-7	Equitable Holdings, Inc.	2	738,138	721,421
77586NA#6	RSAT, Romania	2	12,000,000	13,005,503	8,544,703	12/22/2025	12/22/2025	333196-PREMIUM, CDS, Romania	5,503	100,531	BAE4FK-0D-A	Itc Midwest Llc	1	13,000,000	8,444,172
77586NA@8	RSAT, Romania	2	18,000,000	5,816,008	5,145,793	12/22/2025	12/22/2025	333197-PREMIUM, CDS, Romania	8,255	150,796	375558-BD-4	Gilead Sciences, Inc.	2	5,807,753	4,994,997
77586NA@8	RSAT, Romania	2	0	2,887,992	2,837,668			333197-PREMIUM, CDS, Romania	0	0	404280-AS-8	HSBC Holdings plc	2	2,887,992	2,837,668
77586NA@8	RSAT, Romania	2	0	7,990,099	7,703,911			333197-PREMIUM, CDS, Romania	0	0	002819-AC-4	Abbott Laboratories	1	7,990,099	7,703,911
77586NA@8	RSAT, Romania	2	0	1,068,948	1,135,979			333197-PREMIUM, CDS, Romania	0	0	24703T-AK-2	Dell International L.L.C.	2	1,068,948	1,135,979
77586NB#5	RSAT, Romania	2	15,000,000	4,607,713	4,026,183	12/20/2025	12/20/2025	348403-PREMIUM, CDS, Romania	160,299	125,663	4041A2-AF-1	HBOS plc	2	4,447,414	3,900,520
77586NB#5	RSAT, Romania	2	0	4,348,885	4,111,286			348403-PREMIUM, CDS, Romania	0	0	478160-BJ-2	Johnson & Johnson	1	4,348,885	4,111,286
77586NB#5	RSAT, Romania	2	0	5,600,000	5,330,500			348403-PREMIUM, CDS, Romania	0	0	BAE3JL-7D-A	Campusparc Lp	2	5,600,000	5,330,500
77586NB*9	RSAT, Romania	2	10,000,000	11,106,866	7,175,828	12/20/2025	12/20/2025	348401-PREMIUM, CDS, Romania	106,866	83,776	BAE4GU-A5-A	Vanguard Group Inc	1	11,000,000	7,092,052
77586NB@7	RSAT, Romania	2	15,000,000	3,325,781	3,057,863	12/20/2025	12/20/2025	348402-PREMIUM, CDS, Romania	160,299	125,663	880591-EJ-7	Tennessee Valley Authority	1	3,165,482	2,932,200
77586NB@7	RSAT, Romania	2	0	5,087,362	3,699,186			348402-PREMIUM, CDS, Romania	0	0	501044-DM-0	The Kroger Co.	2	5,087,362	3,699,186
77586NB@7	RSAT, Romania	2	0	7,000,000	4,567,841			348402-PREMIUM, CDS, Romania	0	0	BAE4FH-UY-A	New Jersey Natural Gas Co	1	7,000,000	4,567,841
77586NC#4	RSAT, Romania	2	5,000,000	1,712,480	1,739,004	06/20/2027	06/20/2027	394701-PREMIUM, CDS, Romania	(209,875)	(9,237)	023135-BJ-4	Amazon.com, Inc.	1	1,922,355	1,748,241
77586NC#4	RSAT, Romania	2	0	3,090,957	2,416,170			394701-PREMIUM, CDS, Romania	0	0	00774M-AZ-8	AerCap Ireland Capital Designated Activity Company	2	3,090,957	2,416,170
77586NC*8	RSAT, Romania	2	10,000,000	4,829,272	4,270,651	12/20/2025	12/20/2025	348404-PREMIUM, CDS, Romania	106,866	83,776	460146-CF-8	International Paper Company	2	4,722,406	4,186,875
77586NC*8	RSAT, Romania	2	0	5,153,101	5,575,650			348404-PREMIUM, CDS, Romania	0	0	949746-TB-7	Wells Fargo & Company	2	5,153,101	5,575,650
77586NC@6	RSAT, Romania	2	15,000,000	5,026,699	4,702,466	12/20/2026	12/20/2026	373627-PREMIUM, CDS, Romania	127,736	36,346	549271-AF-1	The Lubrizol Corporation	1	4,898,963	4,666,120
77586NC@6	RSAT, Romania	2	0	10,956,395	11,904,860			373627-PREMIUM, CDS, Romania	0	0	110122-AQ-1	Bristol-Myers Squibb Company	1	10,956,395	11,904,860
77586ND*7	RSAT, Romania	2	5,000,000	1,000,218	1,018,254	06/20/2027	06/20/2027	394702-PREMIUM, CDS, Romania	(209,875)	(9,237)	097023-AN-5	The Boeing Company	2	1,210,093	1,027,491
77586ND*7	RSAT, Romania	2	0	1,318,972	1,351,632			394702-PREMIUM, CDS, Romania	0	0	337358-BA-2	Wells Fargo Corporation	2	1,318,972	1,351,632
77586ND*7	RSAT, Romania	2	0	1,215,764	1,121,700			394702-PREMIUM, CDS, Romania	0	0	63946B-AF-7	NBCUniversal Media, LLC	1	1,215,764	1,121,700
77586ND*7	RSAT, Romania	2	0	1,188,628	1,188,540			394702-PREMIUM, CDS, Romania	0	0	717265-AL-6	Freeport Minerals Corporation	2	1,188,628	1,188,540
77586ND*7	RSAT, Romania	2	0	768,282	754,527			394702-PREMIUM, CDS, Romania	0	0	55388R-AA-4	MV24 Capital BV	3	768,282	754,527

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
783549W@3	RSAT, Ryder System, Inc.	2	15,000,000	8,961,834	8,228,291	12/20/2025	12/20/2025	333380-PREMIUM, CDS, Ryder System, Inc.	62,987	211,616	079867-AP-2	BellSouth Telecommunications, LLC	2	8,898,847	8,016,675
783549W@3	RSAT, Ryder System, Inc.	2	0	5,729,093	4,794,000			333380-PREMIUM, CDS, Ryder System, Inc.	0	0	539439-AN-9	Lloyds Banking Group plc	2	5,729,093	4,794,000
828807E#0	RSAT, Simon Property Group, L.P.	1	5,000,000	5,413,698	5,163,878	12/20/2025	12/20/2025	349535-PREMIUM, CDS, Simon Property Group, L.P.	1,795	63,278	37045V-AF-7	General Motors Company	2	5,411,903	5,100,600
828807E@2	RSAT, Simon Property Group, L.P.	1	10,000,000	10,092,064	10,838,856	12/20/2025	12/20/2025	349103-PREMIUM, CDS, Simon Property Group, L.P.	7,406	126,556	94973V-AH-0	Elevance Health, Inc.	2	10,084,658	10,712,300
828807F#9	RSAT, Simon Property Group, L.P.	1	10,000,000	5,671,038	4,926,534	12/20/2025	12/20/2025	373469-PREMIUM, CDS, Simon Property Group, L.P.	98,946	153,159	172967-FX-4	Citigroup Inc.	1	5,572,092	4,773,375
828807F#9	RSAT, Simon Property Group, L.P.	1	0	6,753,426	6,285,900			373469-PREMIUM, CDS, Simon Property Group, L.P.	0	0	254687-ET-9	The Walt Disney Company	1	6,753,426	6,285,900
828807F#9	RSAT, Simon Property Group, L.P.	1	0	4,312,809	3,670,360			373469-PREMIUM, CDS, Simon Property Group, L.P.	0	0	717081-DE-0	Pfizer Inc.	1	4,312,809	3,670,360
828807F#9	RSAT, Simon Property Group, L.P.	1	0	851,028	679,749			373469-PREMIUM, CDS, Simon Property Group, L.P.	0	0	00774M-AZ-8	AerCap Ireland Capital Designated Activity Company	2	851,028	679,749
828807F#9	RSAT, Simon Property Group, L.P.	1	0	2,412,014	2,157,760			373469-PREMIUM, CDS, Simon Property Group, L.P.	0	0	718546-AH-7	Phillips 66	2	2,412,014	2,157,760
828807F*3	RSAT, Simon Property Group, L.P.	1	5,000,000	5,528,845	5,653,809	12/20/2025	12/20/2025	349720-PREMIUM, CDS, Simon Property Group, L.P.	2,479	63,278	87612E-AF-3	Target Corporation	1	5,526,366	5,590,531
828807F@1	RSAT, Simon Property Group, L.P.	1	10,000,000	6,106,361	5,704,909	12/20/2026	12/20/2026	373468-PREMIUM, CDS, Simon Property Group, L.P.	98,946	153,159	20030N-AX-9	Comcast Corporation	1	6,007,415	5,551,750
828807F@1	RSAT, Simon Property Group, L.P.	1	0	4,072,847	3,458,258			373468-PREMIUM, CDS, Simon Property Group, L.P.	0	0	097023-AN-5	The Boeing Company	2	4,072,847	3,458,258
828807F@1	RSAT, Simon Property Group, L.P.	1	0	10,076,816	11,195,500			373468-PREMIUM, CDS, Simon Property Group, L.P.	0	0	00817Y-AF-5	Aetna Inc.	2	10,076,816	11,195,500
844741E#1	RSAT, Southwest Airlines Co.	2	6,000,000	6,117,251	5,956,646	12/20/2025	12/20/2025	350001-PREMIUM, CDS, Southwest Airlines Co.	11,341	59,896	06849R-AC-6	Barrick North America Finance, LLC	1	6,105,910	5,896,750
844741F*4	RSAT, Southwest Airlines Co.	2	9,000,000	4,827,724	3,444,684	12/20/2025	12/20/2025	350002-PREMIUM, CDS, Southwest Airlines Co.	17,012	89,844	713448-EU-8	PepsiCo, Inc.	1	4,810,712	3,354,840
844741F*4	RSAT, Southwest Airlines Co.	2	0	4,158,847	2,889,760			350002-PREMIUM, CDS, Southwest Airlines Co.	0	0	12189L-BF-7	Burlington Northern Santa Fe, LLC	1	4,158,847	2,889,760
87264AA#2	RSAT, T-Mobile USA, Inc.	2	15,000,000	17,088,077	13,429,742	06/20/2028	06/20/2028	435382-PREMIUM, CDS, T-Mobile USA, Inc.	2,321,214	2,697,246	BAE4DJ-VL-A	Cga Capital Credit Lease-backed Pass-thru Trust Duke Energy Ctl_19-18	2	14,766,863	10,732,496
87264AB*5	RSAT, T-Mobile USA, Inc.	2	10,000,000	6,430,226	6,872,610	06/20/2028	06/20/2028	435383-PREMIUM, CDS, T-Mobile USA, Inc.	1,547,475	1,798,164	337358-BA-2	Wells Fargo Corporation	2	4,882,751	5,074,446
87264AB*5	RSAT, T-Mobile USA, Inc.	2	0	5,351,847	5,655,750			435383-PREMIUM, CDS, T-Mobile USA, Inc.	0	0	87938W-AC-7	Telefónica Emisiones, S.A.	2	5,351,847	5,655,750
91087BM#4	RSAT, Mexico	2	15,000,000	2,268,638	2,490,974	12/20/2025	12/20/2025	348399-PREMIUM, CDS, Mexico	38,182	216,074	36962G-XZ-2	General Electric Company	2	2,230,456	2,274,900
91087BM#4	RSAT, Mexico	2	0	930,724	912,593			348399-PREMIUM, CDS, Mexico	0	0	037389-AK-9	Aon Corporation	2	930,724	912,593
91087BM#4	RSAT, Mexico	2	0	2,589,863	2,260,240			348399-PREMIUM, CDS, Mexico	0	0	638671-AE-7	Nationwide Mutual Insurance Company	2	2,589,863	2,260,240
91087BM#4	RSAT, Mexico	2	0	2,653,544	2,475,560			348399-PREMIUM, CDS, Mexico	0	0	097023-AE-5	The Boeing Company	2	2,653,544	2,475,560
91087BM#4	RSAT, Mexico	2	0	3,176,925	2,375,451			348399-PREMIUM, CDS, Mexico	0	0	500255-AN-4	Kohl's Corporation	3	3,176,925	2,375,451
91087BM#4	RSAT, Mexico	2	0	2,957,598	1,893,198			348399-PREMIUM, CDS, Mexico	0	0	055287-AE-6	BBSG 2016-Mrp Mortgage Trust	3	2,957,598	1,893,198
91087BN*7	RSAT, Mexico	2	10,000,000	10,108,994	11,452,149	12/20/2025	12/20/2025	348400-PREMIUM, CDS, Mexico	25,455	144,049	254687-DZ-6	The Walt Disney Company	1	10,083,539	11,308,100
91087BN@5	RSAT, Mexico	2	25,000,000	6,269,264	6,392,564	12/20/2025	12/20/2025	348476-PREMIUM, CDS, Mexico	66,400	360,124	126650-BJ-8	CVS Health Corporation	2	6,202,864	6,032,440
91087BN@5	RSAT, Mexico	2	0	6,154,961	5,764,300			348476-PREMIUM, CDS, Mexico	0	0	50076Q-AR-7	Kraft Foods Group, Inc.	2	6,154,961	5,764,300
91087BN@5	RSAT, Mexico	2	0	12,101,273	10,972,405			348476-PREMIUM, CDS, Mexico	0	0	BAE3N2-4L-A	Tri-State Generation and Transmission Association, Inc.	1	12,101,273	10,972,405
91087BP@3	RSAT, Mexico	2	5,000,000	5,068,417	4,534,418	12/20/2027	12/20/2027	418762-PREMIUM, CDS, Mexico	(65,186)	71,168	026874-DP-9	American International Group, Inc.	2	5,133,603	4,463,250
92556HA#4	RSAT, Paramount Global	2	5,000,000	5,027,814	4,563,345	12/20/2025	12/20/2025	349509-PREMIUM, CDS, Paramount Global	27,814	32,583	BAE4C2-1S-A	Monongahela Power Company	1	5,000,000	4,530,762
92556HA*8	RSAT, Paramount Global	2	15,000,000	3,510,358	3,245,200	12/20/2025	12/20/2025	348698-PREMIUM, CDS, Paramount Global	101,053	97,750	478165-AF-0	S. C. Johnson & Son, Inc.	2	3,409,305	3,147,450
92556HA*8	RSAT, Paramount Global	2	0	5,704,914	5,100,600			348698-PREMIUM, CDS, Paramount Global	0	0	37045V-AF-7	General Motors Company	2	5,704,914	5,100,600

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
92556HA*8	RSAT, Paramount Global	2	0	2,653,544	2,475,560			348698-PREMIUM, CDS, Paramount Global	0	0	097023-AE-5	The Boeing Company	2	2,653,544	2,475,560
92556HA*8	RSAT, Paramount Global	2	0	2,660,287	2,578,100			348698-PREMIUM, CDS, Paramount Global	0	0	61746B-CY-0	Morgan Stanley	1	2,660,287	2,578,100
92556HA@6	RSAT, Paramount Global	2	5,000,000	5,297,988	5,543,939	12/20/2025	12/20/2025	349343-PREMIUM, CDS, Paramount Global	36,628	32,583	035229-CJ-0	Anheuser-Busch Companies, LLC	1	5,261,360	5,511,356
M9000*AA5	RSAT, Saudi Arabia	1	9,000,000	257,874	338,222	12/20/2024	12/20/2024	307424-PREMIUM, CDS, Saudi Arabia	2,332	67,109	26882P-BE-1	ERAC USA Finance LLC	2	255,542	271,113
M9000*AA5	RSAT, Saudi Arabia	1	0	6,388,475	6,733,153			307424-PREMIUM, CDS, Saudi Arabia	0	0	29379V-AM-5	Enterprise Products Operating LLC	1	6,388,475	6,733,153
M9000*AA5	RSAT, Saudi Arabia	1	0	2,278,240	2,434,040			307424-PREMIUM, CDS, Saudi Arabia	0	0	94973V-AL-1	Elevance Health, Inc.	2	2,278,240	2,434,040
M9000*AB3	RSAT, Saudi Arabia	1	6,000,000	2,851,250	2,274,564	12/20/2024	12/20/2024	307425-PREMIUM, CDS, Saudi Arabia	1,555	44,739	91324P-CZ-3	UnitedHealth Group Incorporated	1	2,849,695	2,229,825
M9000*AB3	RSAT, Saudi Arabia	1	0	3,144,915	2,792,048			307425-PREMIUM, CDS, Saudi Arabia	0	0	BAE3VH-L6-A	Mirvac Group Finance Ltd	1	3,144,915	2,792,048
M9000*AC1	RSAT, Saudi Arabia	1	18,000,000	18,298,281	13,152,710	12/20/2025	12/20/2025	333242-PREMIUM, CDS, Saudi Arabia	4,801	232,467	31428X-BN-5	FedEx Corporation	2	18,293,480	12,920,243
M9000*AD9	RSAT, Saudi Arabia	1	22,000,000	2,703,537	3,082,247	12/20/2025	12/20/2025	333243-PREMIUM, CDS, Saudi Arabia	5,867	284,126	87612E-AF-3	Target Corporation	1	2,697,670	2,798,121
M9000*AD9	RSAT, Saudi Arabia	1	0	4,216,811	4,384,972			333243-PREMIUM, CDS, Saudi Arabia	0	0	12201P-AB-2	Burlington Resources Finance Company	1	4,216,811	4,384,972
M9000*AD9	RSAT, Saudi Arabia	1	0	5,384,993	6,017,400			333243-PREMIUM, CDS, Saudi Arabia	0	0	054536-AA-5	AXA SA	1	5,384,993	6,017,400
M9000*AD9	RSAT, Saudi Arabia	1	0	2,005,933	2,076,218			333243-PREMIUM, CDS, Saudi Arabia	0	0	77509N-AF-0	Rogers Cable Inc.	2	2,005,933	2,076,218
M9000*AD9	RSAT, Saudi Arabia	1	0	2,381,172	2,221,940			333243-PREMIUM, CDS, Saudi Arabia	0	0	144141-CU-0	Duke Energy Progress, LLC	1	2,381,172	2,221,940
M9000*AD9	RSAT, Saudi Arabia	1	0	1,996,761	2,071,320			333243-PREMIUM, CDS, Saudi Arabia	0	0	048303-CC-3	Atlantic City Electric Company	1	1,996,761	2,071,320
M9000*AD9	RSAT, Saudi Arabia	1	0	2,111,996	2,150,580			333243-PREMIUM, CDS, Saudi Arabia	0	0	51808B-AE-2	Eni USA Inc.	2	2,111,996	2,150,580
M9000*AD9	RSAT, Saudi Arabia	1	0	558,146	666,463			333243-PREMIUM, CDS, Saudi Arabia	0	0	454889-AM-8	Indiana Michigan Power Company	1	558,146	666,463
M9000*AE7	RSAT, Saudi Arabia	1	10,000,000	3,357,765	3,342,838	12/20/2025	12/20/2025	348481-PREMIUM, CDS, Saudi Arabia	71,464	129,148	94973V-AH-0	Elevance Health, Inc.	2	3,286,301	3,213,690
M9000*AE7	RSAT, Saudi Arabia	1	0	6,643,563	5,288,183			348481-PREMIUM, CDS, Saudi Arabia	0	0	BAE4DL-2C-A	Univ Of Iowa Energy Collaborative Llc	1	6,643,563	5,288,183
M9000*AF4	RSAT, Saudi Arabia	1	55,000,000	26,794,969	17,625,199	12/20/2025	12/20/2025	348482-PREMIUM, CDS, Saudi Arabia	393,053	710,315	880591-EJ-7	Tennessee Valley Authority	1	26,401,916	16,914,884
M9000*AF4	RSAT, Saudi Arabia	1	0	10,095,176	7,924,574			348482-PREMIUM, CDS, Saudi Arabia	0	0	912810-QY-7	United States Department of The Treasury	1	10,095,176	7,924,574
M9000*AF4	RSAT, Saudi Arabia	1	0	5,995,898	4,152,240			348482-PREMIUM, CDS, Saudi Arabia	0	0	191216-CY-4	The Coca-Cola Company	1	5,995,898	4,152,240
M9000*AF4	RSAT, Saudi Arabia	1	0	6,200,448	4,434,813			348482-PREMIUM, CDS, Saudi Arabia	0	0	539830-BQ-1	Lockheed Martin Corporation	1	6,200,448	4,434,813
M9000*AF4	RSAT, Saudi Arabia	1	0	6,000,000	5,284,133			348482-PREMIUM, CDS, Saudi Arabia	0	0	BAE3N2-4Z-A	Tri-state Generation And Transmission Association Inc	1	6,000,000	5,284,133
M9000*AG2	RSAT, Saudi Arabia	1	55,000,000	10,187,396	9,335,701	12/20/2025	12/20/2025	348483-PREMIUM, CDS, Saudi Arabia	393,053	710,315	035229-CM-3	Anheuser-Busch Companies, LLC	1	9,794,343	8,625,386
M9000*AG2	RSAT, Saudi Arabia	1	0	15,392,376	15,302,400			348483-PREMIUM, CDS, Saudi Arabia	0	0	98978V-AH-6	Zoetis Inc.	2	15,392,376	15,302,400
M9000*AG2	RSAT, Saudi Arabia	1	0	1,811,879	1,690,725			348483-PREMIUM, CDS, Saudi Arabia	0	0	36158F-AD-2	Swiss Re Solutions Holding Corporation	1	1,811,879	1,690,725
M9000*AG2	RSAT, Saudi Arabia	1	0	22,049,864	20,010,244			348483-PREMIUM, CDS, Saudi Arabia	0	0	24668P-AE-7	Etablissements Delhaize Frères et Cie Le Lion (Groupe Delhaize) SA	2	22,049,864	20,010,244
M9000*AG2	RSAT, Saudi Arabia	1	0	5,947,229	5,049,800			348483-PREMIUM, CDS, Saudi Arabia	0	0	125523-BD-1	The Cigna Group	2	5,947,229	5,049,800
M9000*AH0	RSAT, Saudi Arabia	1	5,000,000	5,252,511	5,421,674	12/20/2025	12/20/2025	348484-PREMIUM, CDS, Saudi Arabia	35,678	64,574	362320-BA-0	GTE Corporation	2	5,216,833	5,357,100
N5945@AB6	RSAT, MUNICH RE	1	5,000,000	4,961,875	5,253,753	12/20/2027	12/20/2027	418752-PREMIUM, CDS, MUNICH RE	(34,016)	50,003	404280-DL-0	HSBC Holdings plc	2	4,995,891	5,203,750
N5945@AC4	RSAT, Munich Re Finance B.V.	1	3,000,000	2,936,593	2,818,202	12/20/2027	12/20/2027	418755-PREMIUM, CDS, Munich Re Finance B.V.	(20,410)	30,002	039483-AS-1	Archer-Daniels-Midland Company	1	2,957,003	2,788,200
N5945@AD2	RSAT, MUNICH RE	1	10,000,000	9,777,277	9,528,306	12/20/2027	12/20/2027	418753-PREMIUM, CDS, MUNICH RE	(68,032)	100,006	437076-BX-9	The Home Depot, Inc.	1	9,845,309	9,428,300
N5945@AE0	RSAT, Munich Re Finance B.V.	1	2,000,000	1,997,716	2,138,821	12/20/2027	12/20/2027	418754-PREMIUM, CDS, Munich Re Finance B.V.	(13,606)	20,001	039483-BC-5	Archer-Daniels-Midland Company	1	2,011,322	2,118,820
9999999999 - Totals				4,111,689,401	3,872,937,553	XXX	XXX	XXX	42,736,415	76,611,514	XXX	XXX	XXX	4,068,952,986	3,796,326,039

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	356	4,905,262,008	356	4,865,638,110	321	4,367,028,818	320	4,320,018,601	356	4,905,262,008
2. Add: Opened or Acquired Transactions	4	19,698,197	14	139,379,829	3	53,043,333	18	370,126,584	39	582,247,943
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	19,573,621	XXX	20,240,968	XXX	4,889,163	XXX	13,343,882	XXX	58,047,634
4. Less: Closed or Disposed of Transactions	4	20,133,818	49	618,674,626	4	93,611,218	41	576,294,972	98	1,308,714,634
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	58,761,898	XXX	39,555,463	XXX	11,331,495	XXX	15,504,691	XXX	125,153,547
7. Ending Inventory	356	4,865,638,110	321	4,367,028,818	320	4,320,018,601	297	4,111,689,404	297	4,111,689,404

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	(66,621,267)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	28,540,533	
3.	Total (Line 1 plus Line 2)		(38,080,734)
4.	Part D, Section 1, Column 6	1,142,813,548	
5.	Part D, Section 1, Column 7	(1,214,014,107)	
6.	Total (Line 3 minus Line 4 minus Line 5)		33,119,826

			Fair Value Check
7.	Part A, Section 1, Column 16	(416,422,090)	
8.	Part B, Section 1, Column 13	(4,579,329)	
9.	Total (Line 7 plus Line 8)		(421,001,419)
10.	Part D, Section 1, Column 9	1,286,481,452	
11.	Part D, Section 1, Column 10	(1,646,801,608)	
12	Total (Line 9 minus Line 10 minus Line 11)		(60,681,264)

			Potential Exposure Check
13.	Part A, Section 1, Column 21	4,170,854,531	
14.	Part B, Section 1, Column 20	350,610,619	
15.	Part D, Section 1, Column 12	4,521,405,975	
16.	Total (Line 13 plus Line 14 minus Line 15)		59,175

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	2,325,512,372	65,311,324	2,260,201,047	1
2. Cost of cash equivalents acquired	53,774,642,187	38,198,771,075	15,575,871,112	0
3. Accrual of discount	9,988,264	9,988,264	0	0
4. Unrealized valuation increase/(decrease)	(224,470)	0	(224,470)	0
5. Total gain (loss) on disposals	145,731	(36,159)	181,890	0
6. Deduct consideration received on disposals	53,094,844,949	37,724,750,415	15,370,094,534	0
7. Deduct amortization of premium	(28,169)	(28,169)	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,015,247,305	549,312,259	2,465,935,045	1
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,015,247,305	549,312,259	2,465,935,045	1

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
CO-Denver 891 14th St #1810		Denver	CO	11/30/2017	09/30/2023	651,202	0	550,865	675,000	16,485	0	0	(16,485)	0	0	19,028
CO-Denver 891 14th St #3615		Denver	CO	11/30/2017	09/30/2023	669,311	0	566,092	700,000	16,940	0	0	(16,940)	0	900	22,520
IA-Cedar Rapids 5600 C St		Cedar Rapids	IA	11/28/2006	09/30/2023	2,516,352	0	2,516,352	4,950,000	0	0	0	0	0	36,236	36,236
IA-Cedar Rapids 5830 C St (PRK)		Cedar Rapids	IA	12/28/2005	10/31/2022	4,364,307	0	2,940,643	4,400,000	111,465	0	0	(111,465)	0	243,741	243,741
IA-Cedar Rapids 6250 C St		Cedar Rapids	IA	12/28/2005	09/30/2023	128,780	0	128,780	595,000	1,615	0	0	(1,615)	0	63,356	63,356
IA-Cedar Rapids 6300 C St		Cedar Rapids	IA	09/24/2015	09/30/2023	9,227,583	0	5,700,604	11,200,000	695,992	0	0	(695,992)	0	2,349,830	2,349,830
IA-Cedar Rapids 6350 C St		Cedar Rapids	IA	09/24/2015	12/31/2021	2,638,394	0	2,181,435	3,800,000	63,698	0	0	(63,698)	0	228,021	228,021
IA-Cedar Rapids 6400 C St		Cedar Rapids	IA	12/28/2005	09/30/2023	31,128,479	0	18,739,486	20,825,000	1,103,602	0	0	(1,103,602)	0	2,760,642	2,760,642
IA-Cedar Rapids 6400 C St Land		Cedar Rapids	IA	12/28/2005		0	0	0	0	0	0	0	0	0	475,755	475,755
IA-Cedar Rapids 6910 Tower (CDC)		Cedar Rapids	IA	12/01/1994	09/30/2023	11,343,113	0	3,288,017	8,625,000	371,103	0	0	(371,103)	0	1,736,730	1,736,730
IA-Hiawatha 1750 Progress		Hiawatha	IA	02/17/2005	12/31/2021	4,519,504	0	1,084,946	4,000,000	46,901	0	0	(46,901)	0	514,220	514,220
North Parcel - AEGON Financial Park		Cedar Rapids	IA	12/28/2005	09/30/2023	1,109,704	0	1,109,704	2,250,000	0	0	0	0	0	0	0
OH-Dayton 109 North Main		Dayton	OH	09/22/2005	11/18/2021	1,133,870	0	546,696	625,000	26,542	0	0	(26,542)	0	131,010	163,173
South Parcel - AEGON Financial Park		Cedar Rapids	IA	12/28/2005	09/30/2023	1,356,305	0	1,356,305	2,800,000	0	0	0	0	0	0	0
0299999. Property occupied by the reporting entity - Administrative						70,786,904	0	40,709,925	65,445,000	2,454,343	0	0	(2,454,343)	0	8,540,441	8,613,252
0399999. Total Property occupied by the reporting entity						70,786,904	0	40,709,925	65,445,000	2,454,343	0	0	(2,454,343)	0	8,540,441	8,613,252
MD-Owings Mills 2910 Blendon		Owings Mills	MD	12/28/1998	12/28/1998	624,090	0	207,956	550,000	14,342	0	0	(14,342)	0	36,631	971
Wellman Industries		Longview	TX	11/03/1987	08/26/2003	33,343	0	0	0	0	0	0	0	0	0	104,201
0499999. Properties held for the production of income						657,432	0	207,956	550,000	14,342	0	0	(14,342)	0	36,631	105,172
0699999 - Totals						71,444,336	0	40,917,881	65,995,000	2,468,685	0	0	(2,468,685)	0	8,577,072	8,718,424

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
IA-Cedar Rapids 5830 C St (PRK)	Cedar Rapids	IA	01/31/2023	Various	0	0	0	16,264
IA-Cedar Rapids 6300 C St	Cedar Rapids	IA	12/31/2023	Various	0	0	0	107,985
IA-Cedar Rapids 6350 C St	Cedar Rapids	IA	12/31/2023	Various	0	0	0	147,382
IA-Cedar Rapids 6400 C St	Cedar Rapids	IA	12/31/2023	Various	0	0	0	161,978
IA-Cedar Rapids 6910 Tower (CDC)	Cedar Rapids	IA	07/31/2023	Various	0	0	0	35,793
IA-Hiawatha 1750 Progress	Hiawatha	IA	12/31/2023	Various	0	0	0	162,213
0199999. Acquired by Purchase					0	0	0	631,616
0399999 - Totals					0	0	0	631,616

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Cole - 9990001147	Sacramento	CA	03/02/2023	CASSANDRA CUMMINGS	501,400	0	501,400	0	0	0	0	0	501,400	517,113	0	15,713	15,713	0	7,971
IA-Cedar Rapids 4050 River Center	Cedar Rapids	IA	12/14/2022	PRIOR YEAR SALE	0	0	0	0	0	0	0	0	0	0	0	0	0	(54)	(54)
IA-Cedar Rapids 4425 North River	Cedar Rapids	IA	07/22/2022	PRIOR YEAR SALE	0	0	0	0	0	0	0	0	0	0	0	0	0	798	798
IA-Cedar Rapids 4515 North River	Cedar Rapids	IA	07/22/2022	PRIOR YEAR SALE	0	0	0	0	0	0	0	0	0	0	0	0	0	1,391	1,391
IA-Cedar Rapids 4650 42nd (RRK)	Cedar Rapids	IA	07/22/2022	PRIOR YEAR SALE	0	0	0	0	0	0	0	0	0	0	0	0	0	(1,418)	(1,418)
IA-Cedar Rapids 6250 C St	Cedar Rapids	IA	01/26/2023	DEMOLITION	812,905	0	365,488	0	0	0	0	0	365,488	0	0	(365,488)	(365,488)	0	0
IA-Cedar Rapids North River	Cedar Rapids	IA	07/22/2022	PRIOR YEAR SALE	0	0	0	0	0	0	0	0	0	0	0	0	0	23	23
MD-Baltimore 10 E Lee 1005	Baltimore	MD	11/29/2022	PRIOR YEAR SALE	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2,072
Schnock - 9990000522	Canyon Lake	CA	06/10/2022	PRIOR YEAR SALE	0	0	0	0	0	0	0	0	0	0	0	0	0	0	677
Sold Prior 2010	Cedar Rapids	IA		PRIOR YEAR SALES	0	0	0	0	0	0	0	0	0	0	0	0	0	3,806	0
0199999. Property Disposed					1,314,305	0	866,888	0	0	0	0	0	866,888	517,113	0	(349,776)	(349,776)	4,547	11,461
0399999 - Totals					1,314,305	0	866,888	0	0	0	0	0	866,888	517,113	0	(349,776)	(349,776)	4,547	11,461

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10717115ML		Various	CA		04/13/2017	4.349	3,600,000	0	0	0	0	0	15,700,000	12/05/2023
TA10721294ML		Santa Maria	CA		11/18/2021	4.449	14,000,000	0	0	0	0	0	29,200,000	12/06/2023
TA71716127ML		Decatur	GA		04/08/2016	5.180	1,741,366	0	0	0	0	0	5,840,000	09/19/2023
TA71719207ML		Parma	ID		09/06/2019	4.563	10,369,310	0	523	0	0	0	30,060,000	09/19/2023
TA71722232ML		Bainbridge	GA		08/26/2022	5.827	7,254,786	0	0	0	0	0	14,580,000	09/19/2023
0199999. Mortgages in good standing - Farm Mortgages							36,965,461	0	523	0	0	0	95,380,000	XXX
TA807370ML		ROSLYN ESTATES	NY		12/29/1994	4.844	11,559	0	39	0	0	0	318,000	10/12/1994
TA807426ML		ROCHESTER HILLS	MI		03/02/1995	7.748	3,909	0	0	0	0	0	134,000	08/25/1994
TA809084ML		PT. PLEASANT	NJ		12/28/1995	6.846	4,686	0	0	0	0	0	150,000	11/16/1995
TA809659ML		TULSA	OK		01/30/1996	6.974	3,596	0	0	0	0	0	105,000	10/11/1995
TA810681ML		ST LOUIS	MO		04/22/1997	5.819	31,386	0	0	0	0	0	280,000	03/26/1997
TA811417ML		GLEN RIDGE	NJ		11/17/1998	6.974	75,086	0	0	0	0	0	376,100	10/30/1998
TA860526ML		CHICAGO	IL		12/21/1990	8.147	3,678	0	0	0	0	0	45,000	09/21/1988
TA874498ML		BAYTOWN	TX		09/02/1994	7.231	3,777	0	0	0	0	0	110,000	08/10/1994
TA877566ML		PAWLING	NY		02/01/1995	4.332	64,023	0	283	0	0	0	1,275,000	12/28/1994
TA881429ML		RESTON	VA		07/18/1995	7.103	14,624	0	0	0	0	0	276,000	11/17/1994
TA882597ML		ELIZABETH	NJ		09/26/1995	4.676	11,624	0	100	0	0	0	196,000	07/11/1995
TA883942ML		BOXFORD	MA		12/11/1995	6.975	2,299	0	0	0	0	0	440,000	10/06/1995
TA886010ML		SOUTH BEND	IN		09/09/1996	6.974	18,262	0	0	0	0	0	124,000	07/08/1996
0399999. Mortgages in good standing - Residential mortgages-all other							248,507	0	422	0	0	0	3,829,100	XXX
TA10417164ML		Fulshear	TX		08/09/2017	4.553	24,748,169	0	0	0	0	0	70,000,000	09/22/2023
TA10417197ML		Greenfield	WI		10/17/2017	4.848	28,468,417	0	0	0	0	0	51,200,000	09/18/2023
TA10417199ML		Ogden	UT		11/08/2017	4.685	23,310,900	0	0	0	0	0	69,236,748	08/16/2023
TA10418185ML		Charlotte	NC		08/29/2018	5.093	27,050,233	0	0	0	0	0	72,800,000	07/06/2023
TA10418204ML		Canutillo	TX		09/28/2018	5.052	14,409,448	0	0	0	0	0	36,100,000	07/20/2023
TA10418233ML		Cincinnati	OH		01/02/2019	5.022	43,359,320	0	0	0	0	0	63,100,000	12/08/2023
TA10418237ML		Atlanta	GA		02/19/2019	5.379	36,298,583	0	39	0	0	0	58,000,000	12/14/2023
TA10419100ML		Salt Lake City	UT		08/27/2019	4.797	28,439,978	0	0	0	0	0	67,950,000	09/20/2023
TA10419113ML		Mechanicsburg	PA		09/27/2019	4.604	13,403,376	0	0	0	0	0	23,143,219	11/07/2023
TA10419135ML		Ontario	CA		08/29/2019	4.950	28,255,877	0	0	0	0	0	54,285,375	03/15/2023
TA10419136ML		San Luis Obispo	CA		08/15/2019	4.563	14,656,695	0	0	0	0	0	27,700,000	08/07/2023
TA10419192ML		Bakersfield	CA		12/12/2019	4.288	40,000,000	0	0	0	0	0	77,700,000	11/02/2023
TA10421121ML		Highland	CA		06/01/2021	3.617	29,812,410	0	0	0	0	0	65,600,000	12/06/2023
TA10421133ML		Torrance	CA		09/17/2021	3.932	8,297,964	0	0	0	0	0	29,800,000	12/06/2023
TA10421158ML		Houston	TX		10/27/2021	4.138	18,500,000	0	0	0	0	0	32,900,000	12/06/2023
TA10421206ML		Houston	TX		05/11/2022	3.800	1,439,675	0	0	0	0	0	71,417,360	09/21/2023
TA10421215ML		Daytona Beach	FL		03/11/2022	3.750	30,982,429	0	0	0	0	0	87,924,900	09/21/2023
TA10422121ML		American Fork	UT		08/08/2022	4.535	2,843,168	0	0	0	0	0	19,809,000	09/21/2023
TA10422140ML		East Hanover	NJ		11/22/2022	5.074	21,308,103	0	0	0	0	0	75,312,000	09/21/2023
TA10422150ML		Ontario	CA		10/27/2022	5.181	18,398,661	0	0	0	0	0	83,533,000	11/09/2023
TA10422162ML		Phoenix	AZ		12/14/2022	6.063	4,031,888	0	0	0	0	0	64,693,900	09/21/2023
TA10423152ML		Denver	CO		07/14/2023	6.021	7,801,479	0	0	0	0	0	60,662,294	05/31/2023
TA10423154ML		Kahului	HI		07/27/2023	5.993	578,116	0	0	0	0	0	8,732,921	05/31/2023
TA10423161ML		Titusville	FL		07/14/2023	6.419	10,967,065	0	0	0	0	0	33,692,176	06/23/2023
TA10423165ML		Visalia	CA		09/28/2023	6.272	4,134	0	0	0	0	0	27,601,801	08/08/2023
TA10423167ML		Asheville	NC		12/11/2023	7.015	5,000	0	0	0	0	0	4,115,880	09/22/2023
TA10511101ML		Laguna Beach	CA		06/30/2020	3.360	1,866,846	0	(17,787)	0	0	0	3,710,000	07/14/2023
TA10511121ML		Netcong	NJ		06/30/2020	3.223	7,681,039	0	(54,550)	0	0	0	34,900,000	10/30/2023
TA10511122ML		Louisville	KY		10/05/2011	3.220	5,926,595	0	(53,607)	0	0	0	17,600,000	08/21/2023
TA10511125ML	CF	Westminister	MD		12/01/2017	3.610	13,599,218	0	(109,447)	0	0	0	30,400,000	10/21/2023
TA10511126ML		Newport Beach	CA		12/15/2011	4.858	3,634,888	0	0	0	0	0	21,100,000	09/27/2023
TA10511148ML	CF	Las Cruces	NM		02/24/2012	4.899	9,024,540	0	(1)	0	0	0	42,300,000	10/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10511149ML		Duluth	GA		03/12/2012	5.052	1,228,658	0	0	0	0	0	13,500,000	12/04/2023
TA10512101ML	CF	Pasadena	CA		12/01/2017	3.211	286,159	0	(1,242)	0	0	0	11,000,000	08/07/2023
TA10512103ML	CF	Van Nuys	CA		05/14/2012	4.879	2,875,329	0	0	0	0	0	14,800,000	11/22/2023
TA10512104ML		Torrance	CA		06/07/2012	4.339	7,229,857	0	0	0	0	0	27,400,000	11/09/2023
TA10512106ML		El Paso	TX		06/22/2012	4.604	1,612,072	0	0	0	0	0	7,200,000	08/07/2023
TA10512109ML	CF	Seattle	WA		07/19/2012	4.553	2,652,876	0	0	0	0	0	12,500,000	09/19/2023
TA10512115ML	CF	Sterling	VA		08/28/2012	3.871	5,854,309	0	0	0	0	0	17,700,000	12/06/2023
TA10512116ML		Torrance	CA		06/07/2012	4.339	6,290,924	0	0	0	0	0	27,100,000	11/09/2023
TA10512117ML		Irwindale	CA		06/07/2012	4.339	4,271,117	0	0	0	0	0	20,000,000	11/09/2023
TA10512121ML		Boca Raton	FL		09/11/2012	3.952	2,880,432	0	0	0	0	0	10,600,000	11/08/2023
TA10512125ML	CF	Merritt Island	FL		10/01/2012	4.084	1,324,553	0	0	0	0	0	22,800,000	11/01/2023
TA10512126ML	CF	Melbourne	FL		10/01/2012	4.084	2,246,980	0	0	0	0	0	40,700,000	11/01/2023
TA10512132ML		Round Rock	TX		09/28/2012	3.983	1,887,037	0	0	0	0	0	9,100,000	08/07/2023
TA10512134ML		Pompano Beach	FL		10/22/2012	4.033	933,361	0	0	0	0	0	7,200,000	11/17/2023
TA10512154ML	CF	Knoxville	TN		12/27/2012	3.678	1,894,575	0	0	0	0	0	8,800,000	09/10/2023
TA10512158ML		Boca Raton	FL		03/01/2013	4.206	2,075,360	0	0	0	0	0	8,460,000	11/07/2023
TA10513108ML	CF	Taylorsville	UT		04/12/2013	4.726	8,940,783	0	0	0	0	0	36,900,000	09/21/2023
TA10513115ML		Port Wentworth	GA		04/30/2013	4.787	3,963,221	0	0	0	0	0	12,525,432	08/07/2023
TA10513117ML		Rancho Cucamonga	CA		04/30/2013	4.054	4,407,282	0	0	0	0	0	30,900,000	12/06/2023
TA10513125ML		Cuyahoga Falls	OH		06/30/2020	3.091	2,520,838	0	(9,774)	0	0	0	9,800,000	06/22/2023
TA10513128ML	CF	Irving	TX		06/06/2013	3.932	26,374,143	0	0	0	0	0	86,900,000	10/17/2023
TA10513135ML	CF	Morehead City	NC		06/19/2013	4.237	4,017,716	0	0	0	0	0	8,700,000	08/07/2023
TA10513140ML		Antelope	CA		07/30/2013	4.044	23,384,320	0	0	0	0	0	76,604,651	12/11/2023
TA10513157ML	CF	Sarasota	FL		08/01/2013	4.237	21,961,590	0	0	0	0	0	69,300,000	08/29/2023
TA10513158ML	CF	Millsboro	DE		08/01/2013	4.237	17,654,013	0	0	0	0	0	47,700,000	09/15/2023
TA10513160ML		Sarasota	FL		06/30/2020	3.401	14,788,677	0	(84,876)	0	0	0	45,900,000	08/29/2023
TA10513166ML	CF	Anoka	MN		09/06/2013	4.593	5,903,998	0	0	0	0	0	17,000,000	09/18/2023
TA10513167ML	CF	Fargo	ND		09/19/2013	4.624	4,048,670	0	0	0	0	0	5,900,000	10/05/2023
TA10513169ML	CF	Fargo	ND		09/20/2013	4.665	2,178,728	0	0	0	0	0	5,000,000	10/06/2023
TA10513170ML	CF	Various	CA		09/25/2013	7.763	4,176,767	0	0	0	0	0	25,400,000	12/06/2023
TA10513173ML	CF	Bellevue	WA		09/16/2013	4.654	8,435,765	0	(1)	0	0	0	20,700,000	09/25/2023
TA10513187ML	CF	Pembroke Pines	FL		11/20/2013	5.103	4,119,326	0	(1)	0	0	0	13,600,000	11/05/2023
TA10513200ML		Virginia Beach	VA		10/31/2013	4.961	12,138,168	0	0	0	0	0	29,482,759	09/26/2023
TA10513214ML	CF	Dallas	TX		12/26/2013	4.909	11,446,874	0	0	0	0	0	32,600,000	10/18/2023
TA10513216ML	CF	Laguna Niguel	CA		01/16/2014	4.665	4,970,340	0	0	0	0	0	11,700,000	06/21/2023
TA10513218ML	CF	Perrysburg	OH		12/01/2017	3.995	23,718,204	0	(209,264)	0	0	0	45,969,225	10/25/2023
TA10513218AML	CF	Perrysburg	OH		12/01/2017	4.012	3,263,835	0	(70,870)	0	0	0	5,830,775	10/25/2023
TA10513224ML	CF	Escondido	CA		02/07/2014	5.134	4,680,967	0	0	0	0	0	14,800,000	11/19/2023
TA10514105ML		Montgomery	AL		06/30/2020	2.978	7,741,471	0	(56,542)	0	0	0	22,100,000	06/26/2023
TA10514106ML	CF	Savannah	GA		03/28/2014	4.777	4,343,475	0	0	0	0	0	10,600,000	03/28/2023
TA10514108ML	CF	St George	UT		04/07/2014	4.777	2,145,679	0	0	0	0	0	7,500,000	10/03/2023
TA10514109ML	CF	Morgan Hill	CA		05/07/2014	4.614	4,470,595	0	0	0	0	0	16,200,000	10/09/2023
TA10514110ML	CF	Bloomington	IN		04/01/2014	4.909	3,703,939	0	0	0	0	0	7,900,000	11/09/2023
TA10514113ML	CF	Los Angeles	CA		04/28/2014	4.553	5,926,758	0	0	0	0	0	14,400,000	11/07/2023
TA10514114ML	CF	Lincoln	NE		04/30/2014	4.695	19,724,567	0	0	0	0	0	47,500,000	09/01/2023
TA10514116ML		Pasadena	CA		05/22/2014	4.777	7,800,000	0	0	0	0	0	21,900,000	08/07/2023
TA10514117ML	CF	Commerce	CA		06/05/2014	4.522	4,100,979	0	0	0	0	0	18,900,000	12/10/2023
TA10514118ML	CF	El Paso	TX		05/28/2014	4.512	12,185,656	0	0	0	0	0	30,800,000	07/20/2023
TA10514119ML	CF	Collierville	TN		06/11/2014	4.186	17,742,257	0	0	0	0	0	43,300,000	08/07/2023
TA10514120ML	CF	Tampa	FL		04/21/2014	4.777	3,496,662	0	0	0	0	0	23,300,000	08/29/2023
TA10514121ML		Clifton Park	NY		06/30/2020	3.330	15,947,433	0	(154,268)	0	0	0	21,500,000	09/12/2023
TA10514123ML	CF	West Hills	CA		06/09/2014	4.186	2,007,843	0	0	0	0	0	9,600,000	08/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10514128ML	CF	Campbell	CA		06/16/2014	4.186	11,290,526	0	0	0	0	0	20,600,000	11/20/2023
TA10514133ML	CF	Naples	FL		08/11/2014	4.532	2,583,491	0	0	0	0	0	7,800,000	11/20/2023
TA10514134ML	CF	San Diego	CA		06/26/2014	4.206	4,384,246	0	0	0	0	0	10,000,000	10/12/2023
TA10514135ML		Knoxville	TN		08/12/2014	4.512	1,437,711	0	0	0	0	0	6,200,000	09/10/2023
TA10514147ML	CF	Hopkins	MN		08/28/2014	4.156	4,193,755	0	0	0	0	0	11,000,000	09/19/2023
TA10514151ML	CF	Eden Prairie	MN		09/04/2014	3.810	3,049,377	0	0	0	0	0	8,900,000	09/19/2023
TA10514153ML		South Jordan	UT		06/30/2020	3.417	2,994,602	0	(14,691)	0	0	0	8,300,000	10/02/2023
TA10514161ML		Seattle	WA		09/26/2017	3.737	3,325,826	0	(10,225)	0	0	0	6,050,000	10/09/2023
TA10514165ML	CF	Greenfield	WI		09/18/2014	4.299	5,208,305	0	(7,357)	0	0	0	10,100,000	09/18/2023
TA10514166ML		San Jose	CA		06/30/2020	3.465	17,170,859	0	(59,994)	0	0	0	36,500,000	10/13/2023
TA10514172ML	CF	Mill Valley	CA		10/29/2014	3.800	21,178,538	0	0	0	0	0	81,900,000	10/18/2023
TA10514174ML	CF	Lynnwood	WA		10/17/2014	4.359	9,687,556	0	0	0	0	0	23,000,000	09/26/2023
TA10514181ML	CF	Ballston Spa	NY		09/18/2014	3.860	20,650,180	0	(50)	0	0	0	35,500,000	09/19/2023
TA10514182ML	CF	Minneapolis	MN		11/10/2014	3.739	3,739,940	0	0	0	0	0	12,700,000	11/03/2023
TA10514186ML	CF	Saratoga Springs	NY		11/13/2014	4.105	16,357,699	0	0	0	0	0	34,500,000	09/19/2023
TA10514194ML		Fargo	ND		11/03/2014	3.901	4,798,237	0	0	0	0	0	13,700,000	08/07/2023
TA10514196ML		Gurnee	IL		11/25/2014	3.688	16,373,514	0	0	0	0	0	28,200,000	10/17/2023
TA10514197ML	CF	La Miranda	CA		11/21/2014	3.830	3,959,799	0	0	0	0	0	13,600,000	10/16/2023
TA10514198ML		Shelby Township	MI		06/30/2020	3.194	3,451,359	0	(22,758)	0	0	0	10,900,000	10/15/2023
TA10514199ML		Portland	OR		06/30/2020	3.500	11,875,679	0	(34,527)	0	0	0	15,600,000	09/13/2023
TA10514200ML	CF	St Cloud	MN		12/15/2014	4.237	7,274,909	0	0	0	0	0	18,100,000	10/20/2023
TA10514205ML		Roseville	CA		11/26/2014	4.115	33,738,173	0	0	0	0	0	92,702,305	11/07/2023
TA10514205AML		Roseville	CA		01/26/2022	4.115	7,443,156	0	0	0	0	0	20,451,542	11/07/2023
TA10514207ML	CF	Houston	TX		10/31/2014	3.942	11,249,477	0	0	0	0	0	17,100,000	09/27/2023
TA10514208ML		Littleton	CO		12/12/2014	4.583	1,889,468	0	0	0	0	0	5,300,000	09/28/2023
TA10514211ML		Beverly Hills	CA		11/24/2014	3.759	12,095,590	0	0	0	0	0	24,120,000	07/11/2023
TA10514213ML	CF	Freemont	CA		12/30/2014	3.686	5,696,314	0	(5,057)	0	0	0	49,500,000	10/18/2023
TA10514214ML	CF	Newport Beach	CA		01/14/2015	3.576	29,019,654	0	0	0	0	0	54,100,000	10/01/2023
TA10514215ML		San Francisco	CA		11/25/2014	3.637	16,067,001	0	0	0	0	0	16,666,667	07/26/2023
TA10514220ML	CF	Delray Beach	FL		01/21/2015	3.800	6,586,119	0	0	0	0	0	17,000,000	11/10/2023
TA10514221ML	CF	Delray Beach	FL		01/21/2015	3.800	1,263,399	0	0	0	0	0	2,510,000	06/22/2023
TA10514224ML	CF	Reston	VA		12/29/2014	4.054	27,811,567	0	0	0	0	0	59,900,000	09/20/2023
TA10514225ML		Sterling	VA		12/29/2014	5.012	36,556,595	0	0	0	0	0	72,222,222	09/13/2023
TA10514230ML	CF	Salt Lake City	UT		01/28/2015	3.962	6,360,729	0	0	0	0	0	18,200,000	09/21/2023
TA10514231ML	CF	Various	MN		12/19/2014	4.033	37,405,995	0	0	0	0	0	108,400,000	09/14/2023
TA10514235ML	CF	Roseville	MN		12/19/2014	3.749	13,501,491	0	0	0	0	0	27,100,000	09/18/2023
TA10514236ML	CF	West Palm Beach	FL		01/15/2015	4.003	9,611,222	0	0	0	0	0	29,200,000	08/29/2023
TA10514238ML	CF	Orlando	FL		01/15/2015	4.003	28,644,046	0	0	0	0	0	82,500,000	08/29/2023
TA10514239ML	CF	New Port Richey	FL		01/15/2015	4.003	15,754,338	0	0	0	0	0	42,600,000	08/29/2023
TA10514240ML	CF	Nokomis	FL		01/15/2015	4.003	9,949,831	0	0	0	0	0	26,600,000	08/29/2023
TA10514243ML		Baltimore	MD		03/06/2015	4.033	31,693,936	0	0	0	0	0	38,500,000	08/28/2023
TA10514244ML	CF	Chatham	NJ		03/03/2015	3.932	5,294,085	0	0	0	0	0	14,800,000	09/01/2023
TA10514246ML	CF	Tampa	FL		04/01/2015	4.206	5,657,657	0	0	0	0	0	14,250,000	03/23/2023
TA10515101ML		Fresno	CA		04/16/2015	3.678	4,631,124	0	0	0	0	0	11,000,000	07/20/2023
TA10515106ML	CF	Seattle	WA		03/31/2015	3.881	8,585,480	0	0	0	0	0	19,800,000	12/08/2023
TA10515107ML	CF	Brookfield	CT		03/26/2015	3.729	9,361,347	0	0	0	0	0	20,000,000	08/07/2023
TA10515109ML		Shelby Township	MI		06/30/2020	3.193	5,045,830	0	(17,128)	0	0	0	18,000,000	10/15/2023
TA10515110ML	CF	Rocklin	CA		04/10/2015	3.698	9,240,040	0	0	0	0	0	21,100,000	09/10/2023
TA10515111ML	CF	Lower Merion	PA		05/06/2015	4.023	7,226,487	0	0	0	0	0	17,000,000	11/15/2023
TA10515112ML	CF	Ankeny	IA		04/09/2015	3.952	5,506,612	0	0	0	0	0	11,000,000	09/12/2023
TA10515114ML	CF	Lake Elsinore	CA		04/16/2015	4.105	17,551,519	0	(7)	0	0	0	28,400,000	09/18/2023
TA10515117ML		Levittown	PA		04/29/2015	4.166	2,092,499	0	0	0	0	0	6,200,000	06/14/2023

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TA10515118ML	CF	Philadelphia	PA		04/29/2015	4.166	2,072,444	0	0	0	0	0	6,000,000	06/14/2023
TA10515119ML	CF	Menasha	WI		05/14/2015	4.094	3,977,398	0	0	0	0	0	7,700,000	08/07/2023
TA10515121ML	CF	Edison	NJ		04/22/2015	3.851	2,579,924	0	0	0	0	0	21,000,000	08/24/2023
TA10515123ML	CF	Golden Valley	MN		05/20/2015	3.881	6,084,891	0	0	0	0	0	11,800,000	09/20/2023
TA10515133ML	CF	Livermore	CA		06/22/2015	3.627	2,423,671	0	0	0	0	0	13,700,000	10/18/2023
TA10515134ML	CF	Philadelphia	PA		06/24/2015	3.779	14,377,439	0	0	0	0	0	26,500,000	11/14/2023
TA10515135ML	CF	Shasta Lake	CA		07/01/2015	3.647	5,732,005	0	0	0	0	0	9,300,000	09/10/2023
TA10515136ML	CF	Fullerton	CA		06/24/2015	3.779	4,107,292	0	0	0	0	0	17,700,000	08/07/2023
TA10515138ML		Irvine	CA		06/30/2015	3.533	14,683,855	0	(268)	0	0	0	34,904,348	10/02/2023
TA10515139ML	CF	El Segundo	CA		08/03/2015	3.627	33,703,884	0	0	0	0	0	70,700,000	07/11/2023
TA10515141ML		New York	NY		07/15/2015	3.739	62,515,603	0	0	0	0	0	111,600,000	11/09/2023
TA10515142ML		Cornelius	NC		07/08/2015	3.739	11,093,965	0	6	0	0	0	26,710,390	06/27/2023
TA10515144ML	CF	Round Rock	TX		06/30/2020	3.382	22,427,715	0	(56,331)	0	0	0	35,900,000	10/05/2023
TA10515145ML		Martinez	CA		07/02/2015	4.217	7,081,732	0	0	0	0	0	14,900,000	10/18/2023
TA10515148ML	CF	North Olmsted	OH		07/29/2015	4.145	2,702,569	0	0	0	0	0	9,200,000	09/22/2023
TA10515149ML	CF	Lakewood	OH		07/30/2015	4.145	3,860,812	0	0	0	0	0	15,600,000	09/23/2023
TA10515153ML		Tomball	TX		08/12/2015	3.504	7,963,356	0	(13,392)	0	0	0	24,800,000	10/31/2023
TA10515158ML	CF	Owings Mills	MD		07/29/2015	3.838	7,054,563	0	(8,731)	0	0	0	22,700,000	08/24/2023
TA10515161ML	CF	Lakewood Township	NJ		08/21/2015	4.003	10,339,662	0	0	0	0	0	23,352,084	08/07/2023
TA10515161AML		Lakewood Township	NJ		01/24/2022	4.003	5,732,982	0	0	0	0	0	12,947,916	08/07/2023
TA10515162ML		Blacksburg	VA		08/24/2015	4.041	14,538,718	0	(161)	0	0	0	30,281,250	11/10/2023
TA10515163ML		Milwaukee	WI		08/20/2015	4.013	6,397,766	0	0	0	0	0	10,000,000	09/18/2023
TA10515164ML	CF	Whittier	CA		08/07/2015	4.013	4,385,516	0	0	0	0	0	17,100,000	12/04/2023
TA10515165ML		Altamonte Springs	FL		09/10/2015	4.410	4,502,672	0	0	0	0	0	15,300,000	11/15/2023
TA10515166ML	CF	Fayetteville	AR		09/01/2015	4.074	11,807,465	0	0	0	0	0	36,300,000	10/19/2023
TA10515173ML		Martinez	CA		07/02/2015	6.846	1,197,567	0	0	0	0	0	14,900,000	10/18/2023
TA10515175ML	CF	Savannah	GA		10/01/2016	3.771	10,337,633	0	(15,109)	0	0	0	14,900,000	11/20/2023
TA10515176ML		Kansas City	MO		09/03/2015	4.655	24,676,240	0	0	0	0	0	40,600,000	12/07/2023
TA10515177ML		Kansas City	MO		09/26/2017	5.152	8,976,533	0	(10,718)	0	0	0	40,600,000	12/07/2023
TA10515178ML	CF	Mesa	AZ		09/16/2015	4.156	15,048,584	0	0	0	0	0	69,900,000	07/10/2023
TA10515179ML	CF	Howell	MI		09/30/2015	4.390	4,291,386	0	0	0	0	0	18,000,000	09/20/2023
TA10515181ML	CF	Layton	UT		10/05/2015	4.451	4,390,612	0	0	0	0	0	14,100,000	08/15/2023
TA10515184ML	CF	Fayetteville	NC		10/09/2015	4.267	8,563,504	0	0	0	0	0	16,100,000	09/13/2023
TA10515193ML		Bordentown	NJ		11/12/2015	4.451	20,938,786	0	0	0	0	0	42,200,000	12/12/2023
TA10515195ML		Dallas	TX		10/30/2015	4.258	60,929,359	0	(35,009)	0	0	0	134,900,000	09/12/2023
TA10515197ML		Cramerton	NC		11/12/2015	4.288	5,899,606	0	0	0	0	0	20,363,636	07/05/2023
TA10515207ML		Savannah	GA		11/20/2015	4.298	13,070,152	0	0	0	0	0	30,100,000	08/07/2023
TA10515210ML	CF	Clearwater	FL		12/01/2017	3.779	6,558,802	0	(12,862)	0	0	0	30,000,000	10/24/2023
TA10515215ML		College Station	TX		12/09/2015	4.634	2,236,376	0	0	0	0	0	4,293,478	11/02/2023
TA10515217ML		Overland Park	KS		10/26/2015	4.583	14,988,527	0	0	0	0	0	28,400,000	09/25/2023
TA10515218ML		Overland Park	KS		09/26/2017	5.056	3,002,625	0	(7,679)	0	0	0	28,400,000	09/25/2023
TA10515222ML	CF	Bismark	ND		12/18/2015	4.074	7,212,197	0	0	0	0	0	18,000,000	11/02/2023
TA10515223ML		Chesapeake	VA		12/22/2016	3.448	15,557,776	0	(82,628)	0	0	0	32,631,707	09/26/2023
TA10515224ML	CF	Naples	FL		12/10/2015	4.257	5,486,529	0	0	0	0	0	19,200,000	08/29/2023
TA10515226ML		Chattanooga	TN		12/22/2015	3.840	17,838,069	0	(57,273)	0	0	0	27,500,000	09/21/2023
TA10515232ML		Staten Island	NY		03/15/2016	4.471	8,542,089	0	0	0	0	0	12,650,000	06/13/2023
TA10516101ML		St Peters	MO		03/03/2016	6.178	3,950,594	0	5	0	0	0	27,800,000	10/23/2023
TA10516102ML		Oxford	MS		03/15/2016	4.390	8,169,395	0	0	0	0	0	21,300,000	10/19/2023
TA10516104ML	CF	Washington	DC		05/04/2016	4.237	12,695,766	0	0	0	0	0	21,700,000	09/13/2023
TA10516107ML		Dallas	TX		03/08/2016	4.135	24,818,376	0	(21,817)	0	0	0	47,600,000	09/11/2023
TA10516109ML		Baltimore	MD		04/27/2016	4.054	8,475,466	0	0	0	0	0	12,250,000	03/28/2023
TA10516116ML	CF	West Palm Beach	FL		05/20/2016	3.932	24,428,490	0	(36,284)	0	0	0	91,300,000	10/04/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10516120ML		Asheville	NC		06/03/2016	5.912	3,676,977	0	0	0	0	0	32,300,000	09/14/2023
TA10516122ML		Knoxville	TN		06/13/2016	6.907	3,661,412	0	0	0	0	0	31,100,000	08/14/2023
TA10516124ML	CF	Houston	TX		06/22/2016	3.717	7,776,419	0	(14,886)	0	0	0	16,300,000	08/07/2023
TA10516128ML		Trinity	FL		05/26/2016	3.967	25,585,858	0	(28,115)	0	0	0	79,700,000	10/24/2023
TA10516129ML	CF	Gastonia	NC		07/14/2016	3.983	5,765,361	0	0	0	0	0	26,600,000	09/13/2023
TA10516131ML		Seattle	WA		05/31/2016	3.903	20,036,170	0	(14,006)	0	0	0	42,000,000	09/26/2023
TA10516133ML		Santa Monica	CA		06/01/2016	3.830	18,108,790	0	0	0	0	0	33,312,336	06/27/2023
TA10516134ML	CF	King of Prussia	PA		06/03/2016	3.983	4,249,795	0	0	0	0	0	6,200,000	08/31/2023
TA10516135ML	CF	Greeley	CO		07/26/2016	4.369	7,349,909	0	0	0	0	0	15,400,000	09/25/2023
TA10516139ML		Overland Park	KS		06/30/2020	3.656	8,396,876	0	(12,384)	0	0	0	22,200,000	09/25/2023
TA10516140ML		Orem	UT		10/01/2020	4.187	4,874,501	0	924	0	0	0	11,313,291	08/23/2023
TA10516140AML		Orem	UT		06/29/2022	5.482	1,085,494	0	0	0	0	0	2,509,131	08/23/2023
TA10516141ML	CF	Indianapolis	IN		12/01/2017	4.020	4,631,438	0	(5,432)	0	0	0	6,000,000	06/29/2023
TA10516143ML	CF	Stillwater	OK		08/01/2016	3.932	20,303,352	0	0	0	0	0	44,300,000	10/18/2023
TA10516144ML	CF	Stillwater	OK		08/01/2016	3.932	7,537,819	0	0	0	0	0	16,400,000	10/18/2023
TA10516145ML	CF	Shreveport	LA		07/29/2016	4.156	7,613,033	0	0	0	0	0	11,800,000	10/10/2023
TA10516148ML		Chattanooga	TN		08/03/2016	4.003	6,833,962	0	0	0	0	0	15,468,927	07/18/2023
TA10516148AML		Chattanooga	TN		11/01/2017	4.013	9,644,671	0	0	0	0	0	21,831,073	07/18/2023
TA10516149ML		New York	NY		12/01/2017	4.100	45,672,301	0	(11,565)	0	0	0	163,200,000	08/23/2023
TA10516150ML	CF	Salt Lake City	UT		10/14/2016	3.972	14,131,539	0	0	0	0	0	25,800,000	09/21/2023
TA10516151ML	CF	Madison	WI		08/22/2016	4.003	6,321,414	0	0	0	0	0	9,600,000	09/18/2023
TA10516153ML		Asheville	NC		08/15/2016	3.851	15,234,924	0	0	0	0	0	36,400,000	08/07/2023
TA10516154ML		Asheville	NC		06/30/2020	4.187	1,636,763	0	(16,258)	0	0	0	18,200,000	08/07/2023
TA10516155ML	CF	West Sacramento	CA		12/01/2017	4.558	11,318,523	0	17,946	0	0	0	17,301,232	11/17/2023
TA10516155AML		West Sacramento	CA		05/05/2022	4.267	3,432,366	0	0	0	0	0	5,098,768	11/17/2023
TA10516157ML	CF	Lincoln	NE		08/31/2016	3.983	6,062,229	0	0	0	0	0	8,200,000	09/01/2023
TA10516159ML		Oak Park	IL		09/16/2016	3.881	5,207,699	0	0	0	0	0	7,000,000	10/17/2023
TA10516161ML		Davie	FL		12/01/2016	3.616	24,978,231	0	(28,642)	0	0	0	41,775,676	10/09/2023
TA10516167ML		Los Angeles	CA		06/30/2020	3.614	15,670,407	0	(12,173)	0	0	0	70,457,143	08/24/2023
TA10516169ML	CF	Portland	OR		09/01/2016	3.881	7,582,645	0	0	0	0	0	10,400,000	11/19/2023
TA10516178ML		Reston	VA		09/01/2016	3.769	17,236,219	0	0	0	0	0	19,972,603	09/20/2023
TA10516179ML		Augusta	GA		09/19/2016	3.830	6,736,272	0	0	0	0	0	16,400,000	09/20/2023
TA10516183ML		Oviedo	FL		10/03/2016	5.277	2,118,809	0	0	0	0	0	32,000,000	11/10/2023
TA10516184ML	CF	Ogden	UT		10/26/2016	3.759	14,935,455	0	0	0	0	0	42,200,000	08/16/2023
TA10516185ML	CF	Arlington	TN		09/30/2016	3.901	13,751,511	0	0	0	0	0	36,400,000	09/12/2023
TA10516189ML	CF	Southern Pines	NC		10/24/2016	3.830	19,229,532	0	0	0	0	0	64,900,000	10/27/2023
TA10516191ML	CF	Madison	WI		10/13/2016	3.779	10,124,204	0	0	0	0	0	17,400,000	09/18/2023
TA10516192ML	CF	Omaha	NE		09/15/2016	3.800	8,301,357	0	0	0	0	0	11,700,000	10/24/2023
TA10516193ML	CF	Omaha	NE		09/15/2016	3.800	3,439,005	0	0	0	0	0	4,610,000	10/24/2023
TA10516194ML	CF	Omaha	NE		09/15/2016	3.800	3,679,521	0	0	0	0	0	6,200,000	10/24/2023
TA10516195ML	CF	Weymouth	MA		10/20/2016	3.678	6,471,876	0	0	0	0	0	10,500,000	11/06/2023
TA10516198ML	CF	Richmond	VA		10/26/2016	3.759	4,948,633	0	0	0	0	0	9,000,000	09/26/2023
TA10516199ML	CF	Santa Clara	CA		11/16/2016	3.678	11,949,576	0	0	0	0	0	26,100,000	10/18/2023
TA10516201ML	CF	Pleasant Grove	UT		12/01/2017	4.624	15,407,023	0	(3,621)	0	0	0	38,700,000	08/23/2023
TA10516203ML	CF	Milwaukee	WI		11/29/2016	3.942	2,753,888	0	0	0	0	0	5,200,000	08/07/2023
TA10516205ML	CF	Vancouver	WA		11/29/2016	4.044	3,248,055	0	0	0	0	0	7,800,000	08/08/2023
TA10516207ML	CF	Sartell	MN		12/01/2017	3.960	6,602,838	0	2,961	0	0	0	11,300,000	10/05/2023
TA10516208ML	CF	Salt Lake City	UT		11/18/2016	3.820	3,026,468	0	0	0	0	0	13,100,000	09/22/2023
TA10516210ML	CF	Westlake	OH		12/01/2017	3.911	19,172,620	0	6,170	0	0	0	32,200,000	09/23/2023
TA10516212ML		Severna Park	MD		12/28/2016	3.462	17,321,950	0	(17,134)	0	0	0	56,000,000	10/28/2023
TA10516215ML	CF	Irving	TX		12/08/2016	3.627	27,910,825	0	0	0	0	0	55,100,000	10/02/2023
TA10516216ML		Santa Monica	CA		12/06/2016	3.739	9,166,976	0	0	0	0	0	19,900,000	06/27/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10516217ML	CF	Cockeysville	MD		12/14/2016	3.922	9,313,021	0	0	0	0	0	21,300,000	08/07/2023
TA10516218ML		Charlotte	NC		06/30/2020	3.549	5,013,413	0	(6,961)	0	0	0	8,063,768	07/06/2023
TA10516219ML	CF	Olathe	KS		12/22/2016	4.166	31,428,127	0	0	0	0	0	51,000,000	09/25/2023
TA10516220ML	CF	Olathe	KS		12/22/2016	4.125	4,969,443	0	0	0	0	0	7,400,000	10/31/2023
TA10516221ML	CF	Overland Park	KS		12/22/2016	4.318	34,926,822	0	0	0	0	0	50,800,000	10/03/2023
TA10516222ML	CF	San Diego	CA		01/11/2017	3.739	11,715,744	0	0	0	0	0	23,800,000	10/12/2023
TA10516223ML		Concord	NC		01/10/2017	3.769	8,766,786	0	0	0	0	0	14,350,000	12/06/2023
TA10516225ML	CF	Madison	WI		09/26/2017	3.806	7,142,879	0	193	0	0	0	13,200,000	09/18/2023
TA10516226ML		Shippensburg TWP	PA		09/26/2017	3.821	2,546,394	0	3,655	0	0	0	4,482,353	09/02/2023
TA10516227ML		Concord	NC		01/10/2017	3.769	2,618,650	0	0	0	0	0	5,450,000	12/06/2023
TA10516228ML	CF	Wilmington	NC		12/28/2016	4.156	19,702,359	0	0	0	0	0	44,100,000	10/17/2023
TA10516229ML		Los Angeles	CA		06/30/2020	3.123	3,608,465	0	(23,656)	0	0	0	9,694,872	08/07/2023
TA10516230ML		Long Island City	NY		12/22/2016	3.932	28,953,041	0	0	0	0	0	47,700,000	08/31/2023
TA10516234ML	CF	Sun Prairie	WI		12/27/2016	3.678	5,325,050	0	0	0	0	0	8,100,000	09/18/2023
TA10516237ML	CF	Nashville	TN		01/10/2017	3.903	13,268,250	0	7,352	0	0	0	28,200,000	08/09/2023
TA10516239ML	CF	Margate	FL		03/15/2017	4.451	5,955,297	0	8	0	0	0	16,670,000	08/07/2023
TA10516243ML		Cincinnati	OH		03/01/2017	4.288	2,308,182	0	0	0	0	0	3,910,000	06/21/2023
TA10516244ML		Hilliard	OH		04/03/2017	4.390	6,748,917	0	0	0	0	0	10,887,898	09/25/2023
TA10516245ML	CF	Madison	WI		03/08/2017	4.573	2,875,285	0	0	0	0	0	4,910,000	09/18/2023
TA10516249ML		Charlotte	NC		04/03/2017	3.952	32,767,885	0	(69,546)	0	0	0	54,400,000	10/28/2023
TA10517100ML	CF	Evanston	IL		03/23/2017	4.176	3,787,948	0	0	0	0	0	6,200,000	10/05/2023
TA10517101ML	CF	Evanston	IL		03/23/2017	4.176	4,266,888	0	5	0	0	0	6,000,000	10/04/2023
TA10517102ML		Pasadena	CA		02/16/2017	4.003	5,811,317	0	0	0	0	0	8,686,957	06/14/2023
TA10517105ML		Minneapolis	MN		04/19/2017	4.441	8,100,825	0	0	0	0	0	10,300,000	06/27/2023
TA10517107ML	CF	Puyallup	WA		04/13/2017	4.150	14,153,037	0	(10,422)	0	0	0	24,300,000	10/13/2023
TA10517109ML		Evanston	IL		04/27/2017	4.186	6,633,449	0	0	0	0	0	10,400,000	10/05/2023
TA10517110ML		Sterling	VA		06/30/2020	3.403	5,380,104	0	(28,461)	0	0	0	12,600,000	08/07/2023
TA10517114ML		Seattle	WA		05/01/2017	4.227	4,367,802	0	0	0	0	0	9,000,000	10/11/2023
TA10517119ML	CF	North Hollywood	CA		06/30/2020	3.706	6,706,420	0	(24,758)	0	0	0	11,800,000	08/07/2023
TA10517120ML	CF	Las Cruces	NM		06/23/2017	4.553	7,327,851	0	0	0	0	0	19,800,000	10/09/2023
TA10517121ML	CF	Raleigh	NC		05/31/2017	4.318	25,338,877	0	0	0	0	0	53,100,000	08/07/2023
TA10517122ML		Sacramento	CA		05/26/2017	4.278	21,962,695	0	13	0	0	0	59,000,000	08/01/2023
TA10517123ML	CF	Cedar Rapids	IA		06/05/2017	4.369	3,514,411	0	0	0	0	0	7,100,000	08/07/2023
TA10517124ML	CF	Madison	WI		06/13/2017	4.322	9,787,743	0	(4,390)	0	0	0	16,700,000	09/18/2023
TA10517129ML	CF	South Salt Lake	UT		12/01/2017	4.358	34,354,368	0	(6,654)	0	0	0	82,005,858	09/20/2023
TA10517129AML		South Salt Lake	UT		11/30/2021	4.583	6,591,268	0	0	0	0	0	15,794,142	09/20/2023
TA10517130ML	CF	El Paso	TX		06/21/2017	3.792	11,635,353	0	(13,783)	0	0	0	29,500,000	10/30/2023
TA10517131ML		Bowie	MD		09/26/2017	3.869	21,241,709	0	(51,349)	0	0	0	33,645,614	09/13/2023
TA10517132ML		Poughkeepsie	NY		05/31/2017	4.236	23,039,616	0	(7,151)	0	0	0	41,600,000	08/07/2023
TA10517133ML		Philadelphia	PA		12/01/2017	4.126	17,516,854	0	(4,705)	0	0	0	26,100,000	09/12/2023
TA10517144ML	CF	Fresno	CA		09/29/2017	4.257	17,868,855	0	0	0	0	0	29,200,000	10/12/2023
TA10517145ML	CF	Farmington	UT		12/01/2017	4.321	16,049,624	0	(2,096)	0	0	0	47,300,000	07/27/2023
TA10517146ML	CF	Saratoga Springs	NY		05/26/2017	4.033	29,774,351	0	0	0	0	0	47,600,000	10/28/2023
TA10517147ML	CF	Bossier City	LA		06/30/2017	3.829	5,813,315	0	(5,825)	0	0	0	14,200,000	10/30/2023
TA10517150ML	CF	Ontario	CA		07/06/2017	4.122	55,826,824	0	4,549	0	0	0	105,552,243	11/01/2023
TA10517150AML		Ontario	CA		12/01/2021	4.105	11,573,807	0	0	0	0	0	21,847,757	11/01/2023
TA10517151ML		Baltimore	MD		06/21/2017	4.145	3,982,768	0	0	0	0	0	5,690,000	09/11/2023
TA10517152ML		Laguna Niguel	CA		07/13/2017	3.790	52,272,481	0	0	0	0	0	101,512,895	09/23/2023
TA10517152AML		Laguna Niguel	CA		12/15/2021	3.790	14,463,017	0	0	0	0	0	28,087,105	09/23/2023
TA10517153ML	CF	Bluffdale	UT		12/01/2017	4.167	9,558,799	0	1,444	0	0	0	20,700,000	09/21/2023
TA10517155ML		Madison	WI		06/30/2020	3.562	6,709,995	0	(20,058)	0	0	0	11,000,000	09/18/2023
TA10517162ML		Breinigsville	PA		07/31/2017	4.243	44,958,270	0	(7,754)	0	0	0	62,600,000	09/19/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10517163ML	CF	Richmond	VA		08/29/2017	3.929	19,545,456	0	(2,579)	0	0	0	35,900,000	09/26/2023
TA10517165ML		Huntington Beach	CA		08/01/2017	4.123	29,798,788	0	1,078	0	0	0	72,400,000	09/29/2023
TA10517166ML	CF	Plantation	FL		08/04/2017	3.901	10,401,852	0	0	0	0	0	18,500,000	11/07/2023
TA10517170ML		Elgin	IL		09/07/2017	4.200	28,616,523	0	20,328	0	0	0	54,458,215	10/03/2023
TA10517170AML		Elgin	IL		05/16/2022	4.105	11,196,806	0	0	0	0	0	21,241,785	10/03/2023
TA10517174ML		Memphis	TN		09/14/2017	3.851	14,017,428	0	0	0	0	0	31,900,000	09/12/2023
TA10517175ML		Memphis	TN		09/14/2017	7.093	3,697,166	0	0	0	0	0	31,900,000	09/12/2023
TA10517177ML		San Diego	CA		10/02/2017	3.799	55,330,658	0	(7,354)	0	0	0	99,200,000	08/31/2023
TA10517180ML		Omaha	NE		10/01/2020	4.263	6,919,259	0	9,463	0	0	0	13,221,053	10/23/2023
TA10517181ML		West Milford	NJ		12/01/2017	4.180	22,129,868	0	(3,439)	0	0	0	34,800,000	10/04/2023
TA10517184ML		El Paso	TX		10/01/2020	4.079	9,288,086	0	(3,466)	0	0	0	21,164,021	07/20/2023
TA10517185ML		Denver	CO		10/01/2020	4.302	32,108,311	0	24,724	0	0	0	56,700,000	09/27/2023
TA10517186ML	CF	Tamarac	FL		09/29/2017	3.962	6,936,940	0	0	0	0	0	30,600,000	10/05/2023
TA10517190ML	CF	North Salt Lake	UT		12/01/2017	4.326	3,730,832	0	302	0	0	0	9,100,000	08/16/2023
TA10517191ML	CF	Minneapolis	MN		10/12/2017	3.901	7,262,751	0	0	0	0	0	16,800,000	11/15/2023
TA10517192ML	CF	Bronx	NY		11/01/2017	3.861	18,002,027	0	(12)	0	0	0	35,200,000	06/15/2023
TA10517195ML	CF	Beverly Hills	CA		10/26/2017	3.446	13,403,503	0	(23,145)	0	0	0	27,300,000	09/29/2023
TA10517201ML		Chapel Hill	NC		06/30/2020	6.095	13,633,503	0	68,340	0	0	0	36,400,000	11/06/2023
TA10517202ML		Chapel Hill	NC		11/09/2017	5.727	4,220,632	0	0	0	0	0	36,400,000	11/06/2023
TA10517203ML		Mequon	WI		06/30/2020	4.345	11,850,640	0	1,419	0	0	0	17,900,000	09/18/2023
TA10517205ML	CF	Shippensburg	PA		01/10/2018	4.156	4,198,748	0	0	0	0	0	9,400,000	09/02/2023
TA10517206ML		Shippensburg	PA		10/10/2017	4.054	2,776,698	0	0	0	0	0	5,400,000	09/02/2023
TA10517208ML	CF	Heath	OH		11/29/2017	3.952	8,491,034	0	0	0	0	0	17,500,000	09/25/2023
TA10517209ML	CF	Columbus	OH		10/25/2017	3.932	9,237,551	0	0	0	0	0	12,700,000	11/13/2023
TA10517211ML		Long Island City	NY		12/07/2017	3.769	29,270,121	0	0	0	0	0	42,052,601	11/09/2023
TA10517212ML	CF	Cottage Grove	WI		11/01/2017	4.094	4,587,378	0	0	0	0	0	9,400,000	09/18/2023
TA10517213ML		Los Angeles	CA		11/16/2017	4.013	21,258,163	0	0	0	0	0	26,200,000	07/10/2023
TA10517215ML		Oxnard	CA		02/15/2018	4.176	11,356,911	0	0	0	0	0	21,100,000	09/10/2023
TA10517217ML		Rocklin	CA		01/26/2018	4.481	21,449,254	0	14,585	0	0	0	31,000,000	11/09/2023
TA10517218ML		Holladay	UT		01/18/2018	4.186	8,420,321	0	0	0	0	0	15,161,538	09/21/2023
TA10517219ML		Mercer Island	WA		12/07/2017	3.993	28,717,002	0	0	0	0	0	49,378,571	12/08/2023
TA10517223ML	CF	Doral	FL		12/15/2017	4.532	4,075,377	0	0	0	0	0	8,800,000	08/07/2023
TA10517226ML	CF	Nampa	ID		02/07/2018	4.145	23,246,113	0	0	0	0	0	54,800,000	08/07/2023
TA10517227ML		Boise	ID		02/07/2018	4.229	33,866,131	0	12,848	0	0	0	79,300,000	11/07/2023
TA10517229ML		Cypress	TX		06/30/2020	3.612	18,050,989	0	(13,520)	0	0	0	48,400,000	09/22/2023
TA10517235ML		Seattle	WA		02/08/2018	3.983	7,595,305	0	0	0	0	0	9,800,000	10/12/2023
TA10517236ML	CF	Seattle	WA		03/07/2018	3.871	24,720,560	0	0	0	0	0	33,400,000	10/06/2023
TA10517240ML		Houston	TX		03/12/2018	4.094	19,161,155	0	0	0	0	0	31,260,317	09/25/2023
TA10518103ML		Hancock Park	CA		03/05/2018	3.983	14,823,532	0	0	0	0	0	24,000,000	10/03/2023
TA10518107ML	CF	Hazel Park	MI		04/05/2018	4.298	25,084,103	0	21	0	0	0	51,000,000	08/07/2023
TA10518108ML	CF	East Lansing	MI		05/02/2018	4.502	12,253,462	0	0	0	0	0	23,200,000	10/19/2023
TA10518109ML	CF	Stillwater	OK		03/13/2018	4.247	5,147,961	0	0	0	0	0	16,600,000	10/18/2023
TA10518111ML	CF	Various	IL		04/03/2018	4.329	11,241,211	0	0	0	0	0	21,800,000	12/04/2023
TA10518113ML		Oxnard	CA		05/08/2018	4.400	6,476,141	0	0	0	0	0	16,000,000	08/07/2023
TA10518114ML	CF	Oxnard	CA		05/08/2018	4.400	13,222,123	0	0	0	0	0	27,300,000	12/04/2023
TA10518115ML	CF	Elkton	MD		04/30/2018	4.349	28,661,775	0	(1)	0	0	0	61,600,000	08/07/2023
TA10518116ML	CF	Various	TN		05/18/2018	4.329	22,369,813	0	0	0	0	0	41,800,000	08/14/2023
TA10518119ML	CF	Sarasota	FL		05/29/2018	4.166	28,257,196	0	0	0	0	0	61,200,000	08/07/2023
TA10518121ML	CF	Weston	FL		04/27/2018	4.553	6,039,017	0	0	0	0	0	12,200,000	08/07/2023
TA10518125ML		Arroyo Grande	CA		04/10/2018	4.206	12,000,000	0	0	0	0	0	35,850,000	09/10/2023
TA10518130ML	CF	Grandview	MO		06/15/2018	4.553	8,109,155	0	0	0	0	0	16,578,447	11/22/2023
TA10518130AML		Grandview	MO		10/27/2022	5.953	3,825,822	0	0	0	0	0	7,821,553	11/22/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10518134ML	CF	Buffalo	NY		06/06/2018	4.247	8,059,813	0	0	0	0	0	23,700,000	08/30/2023
TA10518135ML		Austin	TX		06/27/2018	4.135	11,500,000	0	0	0	0	0	25,547,118	08/07/2023
TA10518135AML		Austin	TX		05/09/2022	4.135	3,895,083	0	0	0	0	0	8,652,882	08/07/2023
TA10518136ML	CF	Eagan	MN		06/13/2018	4.206	8,982,698	0	0	0	0	0	15,100,000	11/21/2023
TA10518140ML		Panorama City	CA		07/06/2018	4.318	7,408,442	0	0	0	0	0	12,800,000	10/04/2023
TA10518142ML	CF	Carlsbad	CA		06/20/2018	4.542	23,446,300	0	0	0	0	0	38,500,000	12/07/2023
TA10518143ML	CF	Various	OH		08/02/2018	4.390	13,519,737	0	0	0	0	0	49,000,000	08/07/2023
TA10518144ML	CF	Alsip	IL		07/10/2018	4.390	6,557,779	0	0	0	0	0	11,900,000	11/17/2023
TA10518145ML	CF	Alsip	IL		07/10/2018	4.390	4,578,148	0	0	0	0	0	11,900,000	11/27/2023
TA10518146ML	CF	Bedford Park	IL		07/10/2018	4.390	3,563,721	0	0	0	0	0	7,300,000	07/21/2023
TA10518148ML	CF	Bedford Park	IL		07/10/2018	4.390	5,143,256	0	0	0	0	0	11,800,000	11/22/2023
TA10518149ML	CF	Bedford Park	IL		07/10/2018	4.390	4,860,702	0	0	0	0	0	11,300,000	11/27/2023
TA10518150ML	CF	Bedford Park	IL		07/10/2018	4.390	5,031,145	0	0	0	0	0	10,300,000	11/28/2023
TA10518151ML	CF	Elk Grove Village	IL		07/10/2018	4.390	4,012,164	0	0	0	0	0	8,400,000	11/28/2023
TA10518152ML	CF	Des Plaines	IL		07/10/2018	4.390	2,401,623	0	0	0	0	0	5,700,000	12/01/2023
TA10518153ML	CF	Arlington Heights	IL		07/10/2018	4.390	1,413,646	0	0	0	0	0	2,670,000	12/02/2023
TA10518154ML	CF	Elgin	IL		07/10/2018	4.390	7,347,108	0	0	0	0	0	15,200,000	12/02/2023
TA10518156ML	CF	Lake Forest	IL		07/10/2018	4.390	2,334,181	0	0	0	0	0	4,840,000	12/02/2023
TA10518157ML	CF	Lake Forest	IL		07/10/2018	4.390	2,096,297	0	0	0	0	0	4,310,000	12/02/2023
TA10518158ML	CF	Gurnee	IL		07/10/2018	4.390	2,311,409	0	0	0	0	0	4,900,000	12/03/2023
TA10518160ML	CF	Milwaukee	WI		07/10/2018	4.390	1,319,754	0	0	0	0	0	2,600,000	12/03/2023
TA10518161ML	CF	Freeport	IL		07/10/2018	4.390	6,386,459	0	0	0	0	0	16,900,000	12/03/2023
TA10518162ML	CF	Newport Beach	CA		07/19/2018	4.491	42,426,684	0	0	0	0	0	61,700,000	07/12/2023
TA10518164ML	CF	Owings Mills	MD		06/28/2018	4.522	6,214,317	0	0	0	0	0	9,700,000	08/28/2023
TA10518165ML	CF	Mount Juliet	TN		08/23/2018	4.502	23,874,037	0	0	0	0	0	57,700,000	08/11/2023
TA10518166ML	CF	Oklahoma City	OK		07/30/2018	4.522	5,427,926	0	0	0	0	0	11,800,000	10/23/2023
TA10518167ML	CF	Richmond	VA		07/12/2018	4.522	14,404,789	0	0	0	0	0	29,200,000	09/26/2023
TA10518169ML	CF	Tampa	FL		06/29/2018	4.491	4,061,378	0	0	0	0	0	9,700,000	11/20/2023
TA10518170ML	CF	Princeton	NJ		08/02/2018	4.542	9,626,563	0	0	0	0	0	19,000,000	08/30/2023
TA10518173ML		Pennsburg	PA		07/26/2018	4.695	7,181,916	0	0	0	0	0	20,600,000	08/07/2023
TA10518176ML		Lexington	SC		08/28/2018	4.542	13,599,229	0	0	0	0	0	23,100,000	09/21/2023
TA10518178ML		Middletown	CT		08/21/2018	4.390	15,375,273	0	0	0	0	0	23,600,000	06/30/2023
TA10518181ML	CF	Winnetka	IL		08/16/2018	4.481	4,811,362	0	0	0	0	0	10,400,000	10/18/2023
TA10518184ML	CF	Newport Beach	CA		10/01/2018	4.420	5,525,000	0	0	0	0	0	18,300,000	10/02/2023
TA10518189ML	CF	Hamden	CT		09/21/2018	4.420	19,170,965	0	0	0	0	0	30,000,000	10/20/2023
TA10518190ML	CF	Evanston	IL		08/14/2018	4.430	3,620,059	0	0	0	0	0	5,500,000	10/18/2023
TA10518191ML	CF	Los Angeles	CA		08/23/2018	4.359	15,934,462	0	0	0	0	0	85,000,000	11/16/2023
TA10518192ML	CF	Richmond	VA		09/06/2018	4.573	6,199,868	0	0	0	0	0	9,400,000	09/26/2023
TA10518193ML	CF	Salt Lake City	UT		01/01/2019	4.532	15,581,883	0	0	0	0	0	35,700,000	11/22/2023
TA10518196ML	CF	Birmingham	AL		09/14/2018	4.502	18,417,203	0	0	0	0	0	32,200,000	10/28/2023
TA10518199ML		Various	FL		06/30/2020	3.392	5,486,905	0	(23,683)	0	0	0	11,520,460	06/15/2023
TA10518200ML	CF	Redmond	WA		10/01/2018	4.257	7,479,759	0	0	0	0	0	19,600,000	08/08/2023
TA10518201ML		Jacksonville	FL		09/14/2018	4.604	12,406,828	0	0	0	0	0	25,800,000	08/08/2023
TA10518202ML	CF	Clayton	NC		11/28/2018	4.512	25,625,482	0	0	0	0	0	62,600,000	08/07/2023
TA10518203ML	CF	Van Buren	AR		09/17/2018	4.481	4,365,646	0	0	0	0	0	7,300,000	10/06/2023
TA10518207ML	CF	Secaucus	NJ		09/27/2018	4.471	21,053,659	0	0	0	0	0	30,000,000	09/01/2023
TA10518208ML	CF	Greeley	CO		10/25/2018	4.583	4,323,500	0	0	0	0	0	8,600,000	09/24/2023
TA10518210ML	CF	Mendota Heights	MN		10/25/2018	4.461	29,294,967	0	0	0	0	0	45,700,000	09/18/2023
TA10518213ML	CF	Chicago	IL		10/30/2018	4.430	3,951,444	0	0	0	0	0	6,100,000	10/11/2023
TA10518214ML	CF	West Jordan	UT		02/13/2019	4.563	25,729,196	0	(1)	0	0	0	58,168,761	09/20/2023
TA10518218ML	CF	Sacramento	CA		09/24/2018	4.278	15,376,802	0	0	0	0	0	27,700,000	08/07/2023
TA10518219ML	CF	Hamden	CT		01/16/2019	4.583	14,065,975	0	0	0	0	0	23,000,000	10/20/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10518220ML	CF	Various	HI		11/15/2018	4.430	9,061,897	0	0	0	0	0	29,800,000	08/22/2023
TA10518221ML	CF	Atlanta	GA		11/30/2018	4.634	36,000,000	0	0	0	0	0	49,700,000	08/08/2023
TA10518223ML		Southfield	MI		06/30/2020	4.554	16,220,431	0	(10,176)	0	0	0	27,400,000	09/01/2023
TA10518226ML		Norfolk	VA		12/04/2018	4.879	5,230,446	0	0	0	0	0	8,140,000	09/26/2023
TA10518229ML	CF	Greendale	WI		12/11/2018	4.593	11,558,024	0	0	0	0	0	18,300,000	09/18/2023
TA10518230ML	CF	Seattle	WA		12/06/2018	4.604	6,611,800	0	0	0	0	0	11,700,000	09/13/2023
TA10518231ML	CF	Woodbridge	VA		12/18/2018	4.736	20,233,837	0	0	0	0	0	34,500,000	09/18/2023
TA10518232ML	CF	Fresno	CA		06/10/2019	4.797	25,316,317	0	(2)	0	0	0	69,700,000	08/10/2023
TA10518235ML	CF	Fort Washington	MD		01/10/2019	4.695	19,563,234	0	0	0	0	0	33,600,000	09/13/2023
TA10518236ML	CF	Naples	FL		12/13/2018	4.746	10,928,240	0	0	0	0	0	31,200,000	11/05/2023
TA10518240ML	CF	Oklahoma City	OK		01/31/2019	4.542	9,788,976	0	0	0	0	0	18,300,000	10/23/2023
TA10518242ML	CF	Chicago	IL		12/27/2018	4.665	4,116,786	0	0	0	0	0	8,300,000	10/12/2023
TA10518243ML	CF	Liberty	MO		01/09/2019	4.920	4,598,502	0	0	0	0	0	6,200,000	06/14/2023
TA10518244ML	CF	Madison	WI		03/14/2019	4.746	11,800,496	0	0	0	0	0	21,000,000	09/18/2023
TA10518245ML	CF	Delray Beach	FL		12/20/2018	4.746	8,701,133	0	0	0	0	0	16,300,000	11/10/2023
TA10518246ML		Sacramento	CA		12/27/2018	4.797	5,629,889	0	0	0	0	0	12,360,000	08/07/2023
TA10518248ML	CF	Charlottesville	VA		12/21/2018	4.685	24,101,998	0	0	0	0	0	41,300,000	09/19/2023
TA10518249ML	CF	Alameda	CA		12/28/2018	4.604	26,500,000	0	0	0	0	0	38,400,000	08/04/2023
TA10518253ML	CF	Oxford	MS		02/01/2019	4.481	8,521,832	0	0	0	0	0	48,000,000	10/19/2023
TA10518256ML	CF	Wilmington	NC		02/25/2019	4.889	8,650,236	0	0	0	0	0	19,600,000	10/18/2023
TA10518259ML		Wilder	KY		02/25/2019	4.695	5,443,415	0	0	0	0	0	22,900,000	08/28/2023
TA10518260ML	CF	Eagan	MN		03/12/2019	4.542	5,508,669	0	0	0	0	0	12,900,000	11/22/2023
TA10518261ML	CF	Shelby Township	MI		03/19/2019	4.614	5,697,883	0	0	0	0	0	23,700,000	12/12/2023
TA10518262ML	CF	Memphis	TN		04/12/2019	4.593	7,692,397	0	0	0	0	0	18,800,000	11/22/2023
TA10518263ML	CF	Auburn	PA		04/12/2019	4.593	2,451,848	0	0	0	0	0	6,390,000	11/22/2023
TA10518264ML	CF	Holland	MI		04/12/2019	4.593	4,723,305	0	0	0	0	0	8,400,000	06/22/2023
TA10518265ML	CF	Ashland	VA		04/12/2019	4.593	8,569,503	0	0	0	0	0	19,200,000	11/22/2023
TA10518266ML	CF	Robbinsville	NJ		04/12/2019	4.593	5,162,318	0	0	0	0	0	8,800,000	08/10/2023
TA10518267ML	CF	Richmond	VA		04/12/2019	4.593	3,613,347	0	0	0	0	0	8,300,000	06/21/2023
TA10519101ML	CF	Lincoln	NE		04/12/2019	4.461	21,594,827	0	0	0	0	0	33,100,000	09/01/2023
TA10519102ML		Somerville	NJ		07/31/2019	4.532	9,374,595	0	0	0	0	0	11,900,000	09/05/2023
TA10519103ML	CF	Vernon	CA		04/04/2019	4.390	8,760,911	0	0	0	0	0	21,800,000	08/07/2023
TA10519104ML	CF	Draper	UT		04/23/2019	4.491	18,841,381	0	0	0	0	0	38,500,000	08/07/2023
TA10519105ML	CF	Lincoln	NE		04/24/2019	4.339	15,256,731	0	0	0	0	0	23,100,000	09/01/2023
TA10519106ML	CF	Lincoln	NE		04/24/2019	4.441	3,109,404	0	0	0	0	0	6,100,000	10/31/2023
TA10519107ML	CF	Oxnard	CA		05/01/2019	4.430	16,113,376	0	0	0	0	0	46,400,000	12/08/2023
TA10519108ML	CF	Laurel	MD		04/16/2019	4.369	50,465,054	0	19	0	0	0	86,700,000	09/13/2023
TA10519109ML	CF	Herndon	VA		04/10/2019	4.369	50,465,036	0	0	0	0	0	87,000,000	09/13/2023
TA10519111ML	CF	Conway	AR		05/30/2019	4.318	2,352,933	0	0	0	0	0	7,500,000	09/12/2023
TA10519112ML		Conway	AR		05/30/2019	4.318	1,678,549	0	0	0	0	0	6,200,000	09/12/2023
TA10519114ML		Santa Barbara	CA		05/30/2019	4.247	11,474,171	0	0	0	0	0	23,800,000	10/18/2023
TA10519115ML	CF	Austin	TX		05/23/2019	3.932	26,650,000	0	0	0	0	0	40,900,000	12/06/2023
TA10519118ML		Horsham	PA		02/03/2020	4.461	16,586,926	0	0	0	0	0	23,500,000	08/31/2023
TA10519119ML	CF	Billerica	MA		07/12/2019	4.227	6,975,500	0	0	0	0	0	16,900,000	08/07/2023
TA10519120ML	CF	Alpharetta	GA		06/07/2019	4.441	10,714,380	0	0	0	0	0	16,200,000	10/28/2023
TA10519121ML		Mechanicsburg	PA		09/27/2019	4.603	21,982,735	0	(10)	0	0	0	37,956,782	11/07/2023
TA10519122ML		Anaheim	CA		06/30/2020	3.253	16,084,065	0	(96,603)	0	0	0	43,000,000	08/07/2023
TA10519125ML	CF	Ellabell	GA		08/14/2019	4.084	15,914,656	0	0	0	0	0	34,100,000	12/06/2023
TA10519126ML	CF	Dayton	OH		08/14/2019	4.084	18,473,040	0	0	0	0	0	31,400,000	12/07/2023
TA10519127ML	CF	Dayton	OH		08/14/2019	4.084	15,322,089	0	0	0	0	0	30,100,000	12/07/2023
TA10519128ML	CF	Jessup	PA		08/14/2019	4.084	6,452,396	0	0	0	0	0	12,300,000	12/07/2023
TA10519129ML	CF	Jesup	PA		08/14/2019	4.084	4,881,623	0	0	0	0	0	10,300,000	12/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10519130ML	CF	Hanover	PA		08/14/2019	4.084	8,559,301	0	0	0	0	0	16,100,000	12/07/2023
TA10519131ML	CF	Los Angeles	CA		07/02/2019	4.074	5,513,101	0	0	0	0	0	12,500,000	08/07/2023
TA10519134ML		Phoenix	AZ		07/25/2019	3.962	9,174,424	0	0	0	0	0	16,400,000	11/14/2023
TA10519137ML		Gambrills	MD		11/18/2019	3.790	60,000,000	0	0	0	0	0	102,700,000	10/19/2023
TA10519138ML		Hoboken	NJ		08/21/2019	3.911	17,131,512	0	0	0	0	0	28,800,000	11/14/2023
TA10519139ML	CF	Hoboken	NJ		08/21/2019	3.911	17,131,512	0	0	0	0	0	31,700,000	11/14/2023
TA10519142ML		Jersey City	NJ		08/29/2019	3.729	8,000,000	0	0	0	0	0	14,566,667	08/04/2023
TA10519145ML	CF	El Segundo	CA		06/30/2020	4.389	10,572,408	0	29,739	0	0	0	19,201,069	12/04/2023
TA10519145AML		El Segundo	CA		05/27/2022	4.471	2,411,302	0	0	0	0	0	4,198,931	12/04/2023
TA10519146ML	CF	Parker	CO		09/06/2019	3.962	11,050,608	0	0	0	0	0	15,200,000	08/24/2023
TA10519147ML		Various	MI		09/12/2019	3.769	20,861,207	0	0	0	0	0	39,300,000	10/27/2023
TA10519153ML	CF	Fresno	CA		08/30/2019	3.566	5,314,989	0	0	0	0	0	12,500,000	08/10/2023
TA10519178ML	CF	Kalamazoo	MI		10/03/2019	3.962	3,416,805	0	0	0	0	0	8,200,000	12/06/2023
TA10519187ML		Hamden	CT		01/06/2020	3.627	11,811,900	0	0	0	0	0	22,500,000	10/20/2023
TA10519188ML		Scottsdale	AZ		10/30/2019	3.576	5,876,131	0	0	0	0	0	8,000,000	06/22/2023
TA10519191ML		Santa Monica	CA		10/31/2019	3.678	31,250,505	0	0	0	0	0	57,300,000	10/04/2023
TA10519193ML		Various	ID		11/25/2019	3.576	33,493,626	0	0	0	0	0	75,000,000	07/26/2023
TA10519200ML		Irvine	CA		06/30/2020	4.211	11,961,866	0	29,425	0	0	0	19,400,000	07/14/2023
TA10519202ML	CF	Fresno	CA		07/01/2020	3.678	13,431,856	0	0	0	0	0	23,400,000	06/29/2023
TA10519203ML	CF	Odenton	MD		10/31/2019	3.576	19,275,243	0	0	0	0	0	51,600,000	08/07/2023
TA10519204ML	CF	Augusta	GA		11/07/2019	3.576	8,651,308	0	0	0	0	0	14,900,000	11/22/2023
TA10519205ML	CF	Palm Desert	CA		12/20/2019	3.576	14,973,707	0	0	0	0	0	26,600,000	09/18/2023
TA10519206ML	CF	Kirkwood	MO		12/23/2019	3.627	5,200,465	0	0	0	0	0	9,700,000	10/23/2023
TA10519207ML	CF	Colorado Springs	CO		11/14/2019	3.729	4,377,223	0	0	0	0	0	11,300,000	08/07/2023
TA10519208ML	CF	Austin	TX		11/26/2019	3.526	50,500,000	0	0	0	0	0	76,200,000	09/20/2023
TA10519209ML	CF	Mellville	NY		12/18/2019	3.627	28,000,157	0	0	0	0	0	45,000,000	08/31/2023
TA10519211ML		Norfolk	VA		12/17/2019	3.881	4,371,180	0	(1)	0	0	0	7,700,000	09/26/2023
TA10519212ML	CF	Fresno	CA		12/19/2019	3.678	4,932,536	0	0	0	0	0	9,000,000	12/04/2023
TA10519215ML		Romulus	MI		06/30/2020	3.548	7,352,302	0	(4,552)	0	0	0	13,500,000	11/02/2023
TA10519216ML		Lake Geneva	WI		06/30/2020	3.343	20,429,573	0	(33,192)	0	0	0	46,112,195	10/19/2023
TA10519218ML	CF	Gainesville	FL		12/23/2019	3.576	25,075,319	0	0	0	0	0	41,900,000	10/09/2023
TA10519222ML	CF	Raleigh	NC		06/30/2020	3.375	7,230,752	0	(12,899)	0	0	0	14,300,000	01/13/2023
TA10519224ML	CF	La Crosse	WI		02/28/2020	3.526	4,228,475	0	0	0	0	0	15,100,000	08/07/2023
TA10519225ML	CF	Fresno	CA		02/06/2020	3.658	17,210,402	0	0	0	0	0	28,400,000	08/10/2023
TA10519226ML	CF	Chicago	IL		03/18/2020	3.617	32,000,000	0	0	0	0	0	67,100,000	10/28/2023
TA10520100ML		Austin	TX		08/05/2020	3.627	10,683,203	0	0	0	0	0	20,400,000	08/07/2023
TA10520101ML	CF	Layton	UT		03/06/2020	3.576	15,959,076	0	0	0	0	0	45,200,000	08/02/2023
TA10520103ML		Portland	OR		04/16/2020	3.576	21,050,000	0	0	0	0	0	24,600,000	08/30/2023
TA10520104ML	CF	Parsippany	NJ		03/24/2020	3.475	5,721,312	0	0	0	0	0	10,900,000	11/22/2023
TA10520105ML	CF	Shelton	CT		03/24/2020	3.475	2,315,314	0	0	0	0	0	5,300,000	12/01/2023
TA10520112ML	CF	Hayward	CA		05/28/2020	3.373	11,041,168	0	0	0	0	0	18,300,000	11/22/2023
TA10520114ML		Portland	OR		05/29/2020	3.373	9,140,752	0	0	0	0	0	12,400,000	08/30/2023
TA10520115ML	CF	West Jordan	UT		07/08/2020	3.444	34,412,806	0	0	0	0	0	77,800,820	09/20/2023
TA10520126ML		San Francisco	CA		10/28/2020	3.932	390,000,000	0	0	0	0	0	491,100,000	11/14/2023
TA10520126AML		San Francisco	CA		10/28/2020	6.838	36,711,682	0	0	0	0	0	491,100,000	11/14/2023
TA10520127ML		Laveen Village	AZ		10/30/2020	3.526	5,970,155	0	0	0	0	0	16,100,000	07/11/2023
TA10520128ML		Lake Geneva	WI		09/30/2020	3.576	1,965,166	0	0	0	0	0	4,487,805	10/19/2023
TA10520129ML		Vernon	CA		12/02/2020	3.120	26,000,000	0	0	0	0	0	66,900,000	08/07/2023
TA10520130ML		Commerce	CA		12/09/2020	3.120	5,750,000	0	0	0	0	0	15,000,000	08/07/2023
TA10520131ML		Industry	CA		12/07/2020	3.120	9,000,000	0	0	0	0	0	19,700,000	08/07/2023
TA10520132ML		Rowland Heights	CA		12/07/2020	3.120	11,500,000	0	0	0	0	0	25,600,000	08/07/2023
TA10520134ML		Ogden	UT		01/04/2021	3.424	4,903,213	0	0	0	0	0	14,563,252	08/16/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10520135ML		Houston	TX		11/25/2020	3.242	49,920,000	0	0	0	0	0	73,300,000	09/14/2023
TA10520136ML		Various	MA		01/14/2021	3.221	64,000,000	0	0	0	0	0	113,120,000	11/08/2023
TA10520138ML		Watsonville	CA		12/18/2020	3.262	16,000,000	0	0	0	0	0	47,200,000	08/07/2023
TA10520140ML		Santa Fe Springs	CA		01/29/2021	3.120	4,000,000	0	0	0	0	0	8,400,000	08/07/2023
TA10520142ML		Roselle Park	NJ		02/16/2021	2.594	13,000,000	0	0	0	0	0	19,500,000	10/31/2023
TA10520143ML		Salt Lake	UT		01/22/2021	2.665	18,247,421	0	0	0	0	0	37,700,000	09/21/2023
TA10521100ML		Rochester Hills	MI		03/22/2021	3.526	3,252,828	0	0	0	0	0	5,600,000	10/27/2023
TA10521110ML		Livonia	MI		02/04/2021	2.918	21,714,479	0	0	0	0	0	36,100,000	11/02/2023
TA10521111ML		Chino	CA		03/31/2021	3.059	4,824,842	0	0	0	0	0	24,700,000	08/07/2023
TA10521123ML		Shippensburg	PA		05/28/2021	3.891	2,859,669	0	0	0	0	0	5,000,000	09/02/2023
TA10521124ML		Hanahan	SC		06/09/2021	3.100	14,755,078	0	0	0	0	0	26,000,000	11/27/2023
TA10521125ML	CF	West Jordan	UT		06/09/2021	3.566	16,998,516	0	0	0	0	0	38,430,418	09/20/2023
TA10521126ML		North Salt Lake City	UT		07/01/2021	3.465	18,151,546	0	0	0	0	0	42,400,000	07/25/2023
TA10521128ML		Goleta	CA		06/23/2021	3.394	40,748,089	0	0	0	0	0	67,700,000	10/18/2023
TA10521131ML		Spokane	WA		08/05/2021	3.434	12,895,231	0	0	0	0	0	24,100,000	12/08/2023
TA10521132ML		Kent	WA		08/17/2021	2.816	5,252,342	0	0	0	0	0	54,500,000	09/22/2023
TA10521135ML		Colorado Springs	CO		07/01/2021	3.150	5,602,586	0	0	0	0	0	12,100,000	08/07/2023
TA10521137ML		Commack	NY		09/20/2021	3.161	43,737,319	0	0	0	0	0	87,400,000	11/06/2023
TA10521138ML		Rockledge	FL		08/20/2021	3.688	7,000,000	0	0	0	0	0	22,300,000	08/22/2023
TA10521139ML		Fresno	CA		08/18/2021	3.414	3,775,000	0	0	0	0	0	5,300,000	12/08/2023
TA10521140ML		Titusville	FL		07/30/2021	3.272	26,200,000	0	0	0	0	0	55,800,000	11/01/2023
TA10521141ML		Myrtle Beach	SC		08/17/2021	2.938	14,921,524	0	0	0	0	0	28,000,000	10/20/2023
TA10521142ML		Babylon	NY		09/20/2021	3.110	23,998,951	0	0	0	0	0	53,300,000	08/07/2023
TA10521143ML		Puyallup	WA		08/17/2021	3.069	4,286,304	0	0	0	0	0	15,853,846	08/08/2023
TA10521144ML		West Sacramento	CA		08/12/2021	2.816	10,841,802	0	0	0	0	0	14,700,000	11/14/2023
TA10521145ML		Mason	OH		03/31/2022	2.938	4,546,191	0	0	0	0	0	11,500,000	08/07/2023
TA10521146ML		Fresno	CA		08/31/2021	3.171	15,897,097	0	0	0	0	0	27,209,434	07/21/2023
TA10521151ML		O'Fallon	MO		08/19/2021	3.100	24,200,000	0	0	0	0	0	41,700,000	09/15/2023
TA10521153ML		Corona	CA		12/22/2021	2.988	23,500,000	0	0	0	0	0	70,300,000	08/07/2023
TA10521154ML		West Sacramento	CA		09/09/2021	2.816	10,911,069	0	0	0	0	0	15,500,000	11/15/2023
TA10521157ML		Liberty lake	WA		10/08/2021	3.069	10,039,495	0	0	0	0	0	21,300,000	12/08/2023
TA10521159ML		Hazel Park	MI		10/01/2021	2.918	56,343,956	0	13	0	0	0	106,800,000	11/02/2023
TA10521160ML		University Place	WA		09/27/2021	3.110	15,431,158	0	0	0	0	0	27,300,000	11/14/2023
TA10521161ML		Memphis	TN		09/30/2021	3.150	10,742,800	0	0	0	0	0	19,800,000	09/13/2023
TA10521162ML		Beverly	NJ		10/13/2021	2.948	4,850,000	0	0	0	0	0	7,800,000	10/25/2023
TA10521164ML		Greenville	MI		10/20/2021	2.999	14,300,000	0	0	0	0	0	19,200,000	10/06/2023
TA10521165ML		Norfolk	VA		10/22/2021	3.019	6,499,351	0	0	0	0	0	9,700,000	09/26/2023
TA10521167ML		Chalfont	PA		10/08/2021	3.272	5,711,704	0	0	0	0	0	10,700,000	08/07/2023
TA10521168ML		Coppell	TX		09/17/2021	2.907	13,153,341	0	0	0	0	0	21,000,000	10/17/2023
TA10521169ML		Puyallup	WA		10/29/2021	2.816	26,000,000	0	0	0	0	0	55,500,000	11/15/2023
TA10521170ML		Chula Vista	CA		11/10/2021	2.816	8,500,000	0	0	0	0	0	17,600,000	08/24/2023
TA10521183ML		Lake Worth	FL		11/16/2021	2.816	6,878,788	0	0	0	0	0	12,000,000	10/05/2023
TA10521184ML		Rockville	MD		11/19/2021	2.816	23,578,993	0	0	0	0	0	51,500,000	09/13/2023
TA10521185ML		Rockville	MD		11/19/2021	2.816	23,578,993	0	0	0	0	0	52,800,000	09/13/2023
TA10521186ML		Stow	OH		11/17/2021	2.887	11,866,323	0	0	0	0	0	16,950,000	12/05/2023
TA10521187ML		Logan Township	NJ		11/24/2021	2.978	15,109,198	0	0	0	0	0	25,800,000	11/16/2023
TA10521191ML		San Diego	CA		11/22/2021	2.857	11,956,275	0	0	0	0	0	25,700,000	07/24/2023
TA10521192ML		West Covina	CA		11/22/2021	2.857	9,086,769	0	0	0	0	0	19,100,000	08/24/2023
TA10521193ML		Beverly	NJ		10/13/2021	2.948	8,450,000	0	0	0	0	0	12,900,000	10/25/2023
TA10521194ML		Vineland	NJ		10/13/2021	2.948	8,200,000	0	0	0	0	0	12,100,000	10/27/2023
TA10521195ML		Vineland	NJ		10/13/2021	2.948	4,200,000	0	0	0	0	0	6,000,000	10/27/2023
TA10521199ML		Silverdale	WA		01/25/2022	3.221	24,543,348	0	0	0	0	0	39,100,000	11/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10521200ML		Prattville	AL		12/30/2021	3.069	11,277,113	0	0	0	0	0	22,100,000	08/07/2023
TA10521202ML		Lindon	UT		12/15/2021	3.191	18,400,000	0	0	0	0	0	26,300,000	12/04/2023
TA10521203ML		Corona	CA		04/05/2022	2.867	21,248,136	0	0	0	0	0	66,200,000	12/06/2023
TA10521204ML		Nottingham	MD		01/26/2022	3.221	9,674,254	0	0	0	0	0	15,700,000	08/24/2023
TA10521205ML		Dania Beach	FL		12/23/2021	3.009	45,000,000	0	0	0	0	0	73,900,000	10/06/2023
TA10521207ML		Clarkston	GA		03/01/2022	3.019	12,038,098	0	0	0	0	0	25,200,000	08/07/2023
TA10521208ML		Fort Myers	FL		01/26/2022	3.110	4,616,761	0	0	0	0	0	7,700,000	12/12/2023
TA10521210ML		Boise	ID		05/02/2022	3.181	22,800,000	0	0	0	0	0	46,500,000	08/07/2023
TA10521211ML		Pinellas Park	FL		01/27/2022	2.816	7,679,715	0	0	0	0	0	21,700,000	08/22/2023
TA10521213ML		Gastonia	NC		02/24/2022	2.816	24,726,556	0	0	0	0	0	51,700,000	07/05/2023
TA10521214ML		Amherst	NH		03/04/2022	2.978	34,700,000	0	0	0	0	0	55,500,000	12/11/2023
TA10521216ML		Portland	OR		03/14/2022	2.968	6,606,428	0	0	0	0	0	14,800,000	08/07/2023
TA10521217ML		Savage	MN		03/23/2022	2.958	30,304,841	0	0	0	0	0	47,800,000	09/18/2023
TA10522100ML		Northampton	PA		03/21/2022	3.891	3,971,957	0	0	0	0	0	6,600,000	09/02/2023
TA10522101ML		West Chicago	IL		04/21/2022	3.313	9,894,584	0	0	0	0	0	20,100,000	08/07/2023
TA10522102ML		Ann Arbor	MI		03/31/2022	3.343	8,844,883	0	0	0	0	0	16,700,000	08/07/2023
TA10522103ML		Irvine	CA		04/22/2022	3.171	8,000,000	0	0	0	0	0	20,200,000	07/24/2023
TA10522104ML		Sparta	NJ		04/19/2022	3.191	21,500,000	0	0	0	0	0	32,800,000	10/04/2023
TA10522105ML		Greenville	SC		04/18/2022	3.171	11,771,298	0	0	0	0	0	19,400,000	12/05/2023
TA10522106ML		Scottsdale	AZ		05/04/2022	3.617	7,214,303	0	0	0	0	0	11,900,000	07/11/2023
TA10522108ML		Burlington	NC		04/28/2022	3.465	23,585,330	0	0	0	0	0	46,800,000	11/07/2023
TA10522109ML		Westmont	IL		04/26/2022	3.424	17,099,027	0	0	0	0	0	28,800,000	08/23/2023
TA10522111ML		Charleston	SC		05/20/2022	3.282	29,093,161	0	0	0	0	0	59,175,000	12/06/2023
TA10522112ML		Merrimack	NH		04/05/2022	3.373	28,100,000	0	0	0	0	0	53,200,000	12/11/2023
TA10522113ML		Rockford	MI		05/04/2022	3.597	4,735,928	0	0	0	0	0	7,600,000	08/28/2023
TA10522120ML		Fresno	CA		09/20/2022	3.414	9,771,231	0	0	0	0	0	20,700,000	08/10/2023
TA10522122ML		Olympia	WA		06/30/2022	3.972	9,697,090	0	0	0	0	0	24,700,000	08/07/2023
TA10522123ML		Sherman Oaks	CA		06/10/2022	4.094	5,000,000	0	0	0	0	0	11,900,000	08/24/2023
TA10522127ML		Corona	CA		06/03/2022	4.420	14,419,954	0	0	0	0	0	27,100,000	07/17/2023
TA10522128ML		Goleta	CA		07/14/2022	4.410	17,600,920	0	0	0	0	0	29,900,000	12/08/2023
TA10522129ML		Albuquerque	NM		09/08/2022	4.359	7,844,011	0	0	0	0	0	12,900,000	11/16/2023
TA10522132ML		Pittston	PA		07/27/2022	4.644	9,350,000	0	0	0	0	0	16,875,610	12/12/2023
TA10522134ML		Tacoma	WA		08/11/2022	4.491	9,795,413	0	0	0	0	0	25,000,000	11/03/2023
TA10522135ML		Various	FL		07/28/2022	4.736	16,643,677	0	0	0	0	0	28,200,000	11/17/2023
TA10522136ML		Various	OH		07/27/2022	4.481	12,609,827	0	0	0	0	0	27,225,000	09/26/2023
TA10522137ML		Meridian	ID		07/14/2022	4.563	7,827,225	0	0	0	0	0	12,591,304	07/26/2023
TA10522138ML		Las Vegas	NV		07/21/2022	4.675	6,800,000	0	0	0	0	0	12,200,000	11/24/2023
TA10522139ML		Riverside	CA		08/08/2022	4.512	10,500,000	0	0	0	0	0	16,300,000	07/12/2023
TA10522143ML		Sheffield Village	OH		09/16/2022	4.879	20,251,190	0	0	0	0	0	47,100,000	12/07/2023
TA10522146ML		New Orleans	LA		09/08/2022	4.879	7,000,000	0	0	0	0	0	18,864,721	10/05/2023
TA10522148ML		Frankfort	KY		10/20/2022	4.848	15,000,000	0	0	0	0	0	25,000,000	11/20/2023
TA10522149ML		Various	NY		11/18/2022	4.644	52,200,000	0	0	0	0	0	103,900,000	11/14/2023
TA10522152ML		Warrenton	VA		10/31/2022	4.665	12,629,730	0	0	0	0	0	23,500,000	08/07/2023
TA10522153ML		Bloomington	IL		09/22/2022	4.909	8,600,000	0	0	0	0	0	18,800,000	09/02/2023
TA10522154ML		Palm Springs	CA		11/09/2022	4.950	13,021,776	0	0	0	0	0	25,700,000	12/04/2023
TA10522155ML		Silverton	OR		01/20/2023	5.236	9,881,507	0	0	0	0	0	17,930,000	01/01/2023
TA10522156ML		Romulus	MI		11/18/2022	4.899	41,000,000	0	0	0	0	0	80,500,000	11/02/2023
TA10522158ML		Pennsauken	NJ		11/18/2022	4.644	10,300,000	0	0	0	0	0	23,500,000	11/16/2023
TA10522159ML		Asheville	NC		10/28/2022	5.042	41,058,506	0	0	0	0	0	71,700,000	09/18/2023
TA10522161ML		Wake Forest	NC		12/01/2022	5.379	26,272,537	0	0	0	0	0	49,700,000	10/25/2023
TA10522163ML		Green Lane	PA		12/08/2022	5.727	11,000,000	0	0	0	0	0	18,600,000	09/02/2023
TA10522168ML		Grand Rapids	MI		01/24/2023	6.055	6,000,000	0	0	0	0	0	9,600,000	10/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10522169ML		Renton	WA		02/14/2023	5.390	10,600,000	0	0	0	0	0	27,591,176	01/16/2023
TA10522170ML		Mead	WA		02/28/2023	5.482	8,500,000	0	0	0	0	0	15,743,478	02/27/2023
TA10522172ML		Cary	NC		03/21/2023	6.147	6,500,000	0	0	0	0	0	11,768,421	02/01/2023
TA10523100ML		Richmond	VA		02/28/2023	5.932	4,300,000	0	0	0	0	0	7,400,000	01/17/2023
TA10523102ML		Novi	MI		04/18/2023	5.461	3,159,796	0	0	0	0	0	4,750,000	02/28/2023
TA10523103ML		Indianapolis	IN		04/18/2023	5.461	3,772,410	0	0	0	0	0	5,950,000	02/10/2023
TA10523104ML		Indianapolis	IN		04/18/2023	5.461	11,413,957	0	0	0	0	0	18,000,000	02/10/2023
TA10523105ML		Crawfordsville	IN		04/18/2023	5.461	2,480,217	0	0	0	0	0	4,150,000	02/15/2023
TA10523106ML		Kimball	MI		04/18/2023	5.461	10,863,349	0	0	0	0	0	19,600,000	02/13/2023
TA10523107ML		Trotwood	OH		04/18/2023	5.461	6,617,218	0	0	0	0	0	9,300,000	02/11/2023
TA10523108ML		Anderson	IN		04/18/2023	5.461	2,132,986	0	0	0	0	0	3,900,000	02/13/2023
TA10523109ML		Lawrence	IN		04/18/2023	5.461	1,934,569	0	0	0	0	0	3,250,000	02/15/2023
TA10523110ML		St Louis	MO		04/18/2023	5.461	9,920,867	0	0	0	0	0	19,000,000	02/17/2023
TA10523111ML		Indianapolis	IN		04/18/2023	5.461	2,916,735	0	0	0	0	0	4,900,000	02/10/2023
TA10523112ML		Rock Island	IL		04/18/2023	5.461	3,422,699	0	0	0	0	0	5,750,000	02/20/2023
TA10523113ML		Flint	MI		04/18/2023	5.461	3,526,868	0	0	0	0	0	7,900,000	02/13/2023
TA10523114ML		Akron	OH		04/18/2023	5.461	8,254,161	0	0	0	0	0	12,800,000	02/14/2023
TA10523115ML		Moline	IL		04/18/2023	5.461	4,662,807	0	0	0	0	0	7,250,000	02/20/2023
TA10523116ML		Anderson	IN		04/18/2023	5.461	1,599,740	0	0	0	0	0	3,000,000	02/13/2023
TA10523117ML		Huber Heights	OH		04/18/2023	5.461	3,343,332	0	0	0	0	0	4,800,000	02/13/2023
TA10523118ML		Marysville	MI		04/18/2023	5.461	1,289,713	0	0	0	0	0	3,250,000	02/13/2023
TA10523119ML		Saginaw	MI		04/18/2023	5.461	4,365,181	0	0	0	0	0	10,000,000	02/13/2023
TA10523120ML		Fremont	OH		04/18/2023	5.461	5,049,721	0	0	0	0	0	7,850,000	02/13/2023
TA10523121ML		Benton Harbor	MI		04/18/2023	5.461	2,381,008	0	0	0	0	0	4,000,000	02/13/2023
TA10523122ML		Crawfordsville	IN		04/18/2023	5.461	1,636,943	0	0	0	0	0	2,750,000	02/15/2023
TA10523123ML		Anderson	IN		04/18/2023	5.461	1,488,130	0	0	0	0	0	2,500,000	02/13/2023
TA10523124ML		Denton	TX		02/09/2023	5.267	19,100,000	0	0	0	0	0	33,100,000	12/04/2023
TA10523125ML		Middleburg Heights	OH		05/12/2023	5.553	21,700,000	0	0	0	0	0	37,470,000	02/03/2023
TA10523126ML		Seal Beach	CA		03/24/2023	5.584	7,400,000	0	0	0	0	0	14,000,000	02/07/2023
TA10523127ML		Fairless Hills	PA		03/15/2023	5.308	7,900,000	0	0	0	0	0	16,200,000	02/15/2023
TA10523128ML		Columbia	MD		05/04/2023	5.645	11,200,000	0	0	0	0	0	32,200,000	03/15/2023
TA10523129ML		Cheshire	CT		04/05/2023	5.840	20,800,000	0	0	0	0	0	33,883,871	03/08/2023
TA10523130ML		Newington	CT		05/12/2023	5.953	3,900,000	0	0	0	0	0	7,008,696	03/08/2023
TA10523131ML		Commerce City	CO		06/14/2023	6.034	3,532,016	0	0	0	0	0	7,804,580	03/22/2023
TA10523132ML		San Diego	CA		06/14/2023	5.953	1,989,714	0	0	0	0	0	11,800,000	04/30/2023
TA10523133ML		Riverdale	UT		05/26/2023	5.471	8,220,479	0	0	0	0	0	19,420,388	04/20/2023
TA10523134ML		American Fort	UT		07/17/2023	5.666	13,939,427	0	0	0	0	0	25,200,000	05/10/2023
TA10523135ML		Northhampton	PA		08/11/2023	5.359	26,000,000	0	0	0	0	0	56,400,000	06/13/2023
TA10523136ML		Philadelphia	PA		08/11/2023	5.359	11,800,000	0	0	0	0	0	19,300,000	06/13/2023
TA10523137ML		Burlington	NJ		08/11/2023	5.359	4,100,000	0	0	0	0	0	6,520,000	06/13/2023
TA10523138ML		Alexandria	VA		08/11/2023	5.359	7,100,000	0	0	0	0	0	12,000,000	06/13/2023
TA10523139ML		Islandia	NY		08/11/2023	5.359	13,200,000	0	0	0	0	0	22,500,000	06/07/2023
TA10523140ML		Sterling	VA		08/11/2023	5.359	3,500,000	0	0	0	0	0	6,970,000	06/13/2023
TA10523141ML		Folcroft	PA		08/11/2023	5.359	17,800,000	0	0	0	0	0	26,600,000	06/13/2023
TA10523143ML		Las Vegas	NV		05/31/2023	5.359	9,931,060	0	0	0	0	0	27,100,000	05/02/2023
TA10523144ML		Fort Mill	SC		06/23/2023	5.625	16,907,152	0	0	0	0	0	29,260,054	04/25/2023
TA10523146ML		Northridge	CA		06/02/2023	5.298	4,940,326	0	0	0	0	0	17,200,000	05/10/2023
TA10523147ML		Strongville	OH		06/01/2023	5.533	4,000,000	0	0	0	0	0	7,600,000	05/04/2023
TA10523148ML		Cape Coral	FL		06/29/2023	5.748	3,350,000	0	0	0	0	0	7,385,827	05/05/2023
TA10523149ML		Denville	NJ		06/29/2023	5.410	4,100,000	0	0	0	0	0	9,200,000	05/16/2023
TA10523150ML		Lynchburg	VA		07/25/2023	5.430	31,795,305	0	0	0	0	0	58,917,647	07/06/2023
TA10523151ML		Johns Island	SC		08/04/2023	5.430	30,851,609	0	0	0	0	0	58,200,000	05/23/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA10523153ML		Concord	CA		08/09/2023	5.185	3,836,394	0	0	0	0	0	24,700,000	05/25/2023
TA10523155ML		King of Prussia	PA		08/04/2023	5.461	5,232,355	0	0	0	0	0	11,067,568	05/16/2023
TA10523156ML		Cinnaminson	NJ		06/29/2023	5.410	3,720,000	0	0	0	0	0	6,900,000	05/11/2023
TA10523157ML		Bensalem	PA		06/29/2023	5.410	19,030,000	0	0	0	0	0	33,500,000	05/16/2023
TA10523158ML		Bryan	TX		08/22/2023	5.451	21,300,000	0	0	0	0	0	35,515,236	05/24/2023
TA10523159ML		Covington	WA		07/27/2023	5.257	8,500,000	0	0	0	0	0	16,700,000	05/25/2023
TA10523160ML		Windsor Locks	CT		07/31/2023	5.461	12,500,000	0	0	0	0	0	21,600,000	07/12/2023
TA10523163ML		Windsor Locks	CT		07/31/2023	5.461	5,400,000	0	0	0	0	0	9,300,000	07/13/2023
TA10523164ML		Milford	CT		07/31/2023	5.461	7,100,000	0	0	0	0	0	11,700,000	07/12/2023
TA10619140ML		Havelock	NC		08/13/2021	5.400	2,506,810	0	0	0	0	0	3,650,000	10/10/2023
TA10619161ML		Bronx	NY		12/01/2022	6.144	4,395,836	0	0	0	0	0	9,500,000	10/26/2023
TA10619183ML		Charlotte	NC		09/08/2021	5.359	5,278,629	0	0	0	0	0	9,600,000	10/10/2023
TA10619198ML		Los Angeles	CA		11/15/2021	4.440	1,942,772	0	0	0	0	0	5,800,000	08/07/2023
TA10619221ML		Lutherville-Timonium	MD		06/13/2022	5.136	2,363,703	0	0	0	0	0	4,150,000	10/10/2023
TA10619227ML		Baltimore	MD		12/23/2021	5.246	3,763,418	0	0	0	0	0	6,300,000	10/10/2023
TA12514202ML		Virginia Beach	VA		12/16/2014	4.410	9,146,214	0	0	0	0	0	19,411,848	09/26/2023
TA13514111ML		Broken Arrow	OK		05/14/2014	4.807	9,013,035	0	0	0	0	0	18,000,000	08/07/2023
TA14514209ML		Various	TX		11/13/2014	3.647	55,649,512	0	0	0	0	0	197,500,000	09/11/2023
TA14517112ML		Various	IN		10/01/2020	3.939	19,688,260	0	(28,743)	0	0	0	37,584,830	11/09/2023
TA15515104ML		Irvine	CA		04/20/2015	3.627	18,307,961	0	0	0	0	0	38,700,000	09/23/2023
TA15515198ML		Various	CA		11/19/2015	4.064	2,742,662	0	0	0	0	0	8,507,311	11/22/2023
TA15515200ML		Various	AZ		11/19/2015	4.064	939,112	0	0	0	0	0	2,912,981	11/22/2023
TA15515201ML		Various	CA		11/19/2015	4.064	1,759,595	0	0	0	0	0	5,457,990	11/22/2023
TA15515202ML		Various	CA		11/19/2015	4.064	3,061,213	0	0	0	0	0	9,495,408	11/22/2023
TA15515203ML		Various	CA		11/19/2015	4.064	2,046,953	0	0	0	0	0	6,349,330	08/30/2023
TA15515204ML		Various	NV		11/19/2015	4.064	2,103,196	0	0	0	0	0	6,523,786	11/22/2023
TA15515205ML		Various	AZ		11/19/2015	4.064	1,126,273	0	0	0	0	0	3,493,524	11/22/2023
TA15515206ML		Various	CA		11/19/2015	4.064	18,359,716	0	0	0	0	0	56,948,990	08/30/2023
TA15518110ML		Cockeysville	MD		05/02/2018	4.186	50,000,000	0	0	0	0	0	82,105,263	11/29/2023
TA16615221ML		Moundridge	KS		11/03/2017	5.819	673,376	0	0	0	0	0	1,030,000	10/10/2023
TA16616162ML		New York	NY		01/31/2020	5.246	4,262,568	0	0	0	0	0	7,260,000	10/30/2023
TA16616206ML		Jackson	MS		08/13/2018	5.630	313,472	0	0	0	0	0	860,000	10/10/2023
TA16617173ML		Jamaica	NY		10/27/2020	5.338	7,416,727	0	0	0	0	0	14,000,000	10/26/2023
TA16617189ML		Fremont	CA		01/30/2020	5.103	7,962,031	0	(1)	0	0	0	11,300,000	10/16/2023
TA16617193ML		Brooklyn	NY		10/16/2020	5.297	3,903,472	0	0	0	0	0	5,040,000	10/10/2023
TA16617207ML		Brooklyn	NY		07/17/2019	5.635	3,628,576	0	0	0	0	0	5,150,000	10/30/2023
TA16617220ML		El Cajon	CA		07/09/2020	5.932	3,680,540	0	0	0	0	0	9,700,000	10/13/2023
TA16617233ML		Brenham	TX		05/24/2019	5.573	2,125,799	0	0	0	0	0	2,550,000	10/10/2023
TA16618133ML		Walnut Creek	CA		09/25/2020	5.676	1,143,451	0	0	0	0	0	2,320,000	10/16/2023
TA16618139ML		Farmington	NY		04/14/2020	5.614	1,205,585	0	0	0	0	0	2,770,000	10/10/2023
TA16618171ML		Fairfield	CA		12/11/2019	5.584	3,690,253	0	0	0	0	0	8,600,000	10/17/2023
TA16618172ML		Corona	CA		12/03/2020	5.768	5,877,285	0	0	0	0	0	10,300,000	10/10/2023
TA16618177ML		Lake Elsinore	CA		11/02/2020	5.819	5,279,815	0	0	0	0	0	9,900,000	08/07/2023
TA16618180ML		Brooklyn	NY		09/13/2021	5.850	5,116,129	0	0	0	0	0	8,980,000	10/26/2023
TA16618206ML		Salisbury	MD		08/28/2020	6.116	1,033,585	0	0	0	0	0	2,260,000	10/10/2023
TA16618209ML		Brooklyn	NY		08/11/2022	6.081	10,564,071	0	0	0	0	0	20,600,000	08/07/2023
TA16618212ML		Hartford	CT		07/01/2020	5.809	656,828	0	0	0	0	0	3,440,000	10/18/2023
TA16618225ML		Los Angeles	CA		02/19/2021	5.952	1,749,085	0	0	0	0	0	7,300,000	08/07/2023
TA16618239ML		Montgomery	TX		10/22/2020	5.747	3,908,637	0	0	0	0	0	6,720,000	10/10/2023
TA17421116ML		Denton	TX		05/28/2021	4.992	14,230,505	0	0	0	0	0	40,465,635	08/23/2023
TA17421117ML		Conroe	TX		05/28/2021	4.838	17,397,800	0	0	0	0	0	48,020,000	12/06/2023
TA17421118ML		Angleton	TX		05/28/2021	4.788	3,500	0	0	0	0	0	35,447,552	11/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA17421119ML		Rockport	TX		05/28/2021	4.788	5,889,179	0	0	0	0	0	31,840,200	11/09/2023
TA17421120ML		Rockport	TX		05/28/2021	4.788	7,135,603	0	0	0	0	0	40,661,460	11/09/2023
TA18518129ML		Colorado Springs	CO		06/13/2018	4.461	4,993,425	0	0	0	0	0	27,027,027	07/19/2023
TA88091ML	CF	San Jose	CA		01/18/2001	8.981	1,694,484	0	776	0	0	0	14,300,000	10/11/2023
TA88255AML		Chesterfield	MO		01/12/2001	8.486	6,312,385	0	0	0	0	0	24,828,804	11/17/2023
TA88750ML		Atlanta	GA		01/31/2003	6.438	836,078	0	0	0	0	0	9,666,667	08/07/2023
TA88881ML	CF	Lake Worth	FL		05/28/2004	5.455	396,769	0	280	0	0	0	17,300,000	08/07/2023
TA89016AML	CF	Knoxville	TN		12/22/2005	5.901	580,926	0	0	0	0	0	5,200,000	10/04/2023
TA89045ML	CF	Provo	UT		02/11/2004	6.065	601,970	0	0	0	0	0	3,980,000	12/11/2023
TA89046ML		Northfield	IL		01/30/2004	6.229	172,698	0	0	0	0	0	19,000,000	08/07/2023
TA89071ML	CF	Okemos	MI		10/29/2004	6.127	472,216	0	0	0	0	0	9,700,000	08/07/2023
TA89090ML		Newport	KY		10/04/2004	6.260	96,920	0	0	0	0	0	5,000,000	08/07/2023
TA89103ML		Sioux City	IA		09/08/2005	6.322	1,283,578	0	0	0	0	0	10,504,225	08/07/2023
TA89113AML		New Orleans	LA		07/16/2004	5.599	3,667,798	0	36,910	0	0	0	16,915,223	06/21/2023
TA89113BML		New Orleans	LA		05/11/2005	5.862	4,142,634	0	41,618	0	0	0	19,106,965	06/21/2023
TA89113CML		New Orleans	LA		05/11/2005	6.129	211,110	0	70	0	0	0	977,812	06/21/2023
TA89145ML	CF	Fresno	CA		03/31/2005	6.794	520,289	0	0	0	0	0	6,100,000	08/07/2023
TA89152ML		Salinas	CA		12/07/2004	6.423	3,268,638	0	(11)	0	0	0	19,000,000	11/19/2023
TA89221ML	CF	Las Vegas	NV		04/29/2005	6.301	923,229	0	0	0	0	0	6,000,000	08/07/2023
TA89229ML		Westfield	NJ		12/15/2004	5.901	799,343	0	0	0	0	0	5,600,000	08/07/2023
TA89253ML	CF	Woodland	CA		02/25/2005	6.295	6,593,880	0	2,953	0	0	0	21,600,000	10/13/2023
TA89324ML		Chicago	IL		01/13/2005	6.065	282,839	0	1	0	0	0	2,320,000	06/20/2023
TA89327ML	CF	Lincoln	NE		05/26/2005	6.205	1,247,009	0	407	0	0	0	4,500,000	05/25/2023
TA89331ML	CF	Jacksonville	FL		12/01/2017	3.319	668,934	0	(7,284)	0	0	0	11,400,000	08/07/2023
TA89339ML		Las Vegas	NV		02/01/2005	5.400	294,226	0	0	0	0	0	9,100,000	08/07/2023
TA89340ML	CF	Oceanside	NY		12/09/2004	4.501	3,305,807	0	(31,179)	0	0	0	24,400,000	11/05/2023
TA89377ML		Laguna Niguel	CA		04/21/2005	3.658	20,841,501	0	(38,736)	0	0	0	52,200,000	08/07/2023
TA89378ML	CF	Dana Point	CA		04/21/2005	3.871	16,871,696	0	0	0	0	0	43,600,000	09/23/2023
TA89412ML		Portland	OR		06/17/2005	5.645	502,541	0	0	0	0	0	5,100,000	08/07/2023
TA89420ML		Knoxville	TN		10/25/2005	6.126	241,554	0	0	0	0	0	1,720,000	08/07/2023
TA89475ML	CF	North Las Vegas	NV		08/31/2005	5.758	3,002,146	0	6	0	0	0	9,600,000	10/31/2023
TA89485ML		Fresno	CA		10/01/2016	2.983	1,422,444	0	(18,608)	0	0	0	15,700,000	08/07/2023
TA89507ML	CF	Fresno	CA		09/06/2005	5.748	771,299	0	0	0	0	0	9,200,000	08/07/2023
TA89516ML	CF	Fresno	CA		12/01/2017	3.385	770,509	0	(8,405)	0	0	0	7,500,000	08/07/2023
TA89531ML		Spokane	WA		08/31/2005	5.451	1,499,508	0	0	0	0	0	32,000,000	08/07/2023
TA89532ML		Las Vegas	NV		08/30/2005	5.359	736,770	0	0	0	0	0	3,100,000	09/26/2023
TA89567ML	CF	Las Vegas	NV		09/27/2005	5.430	953,326	0	0	0	0	0	7,700,000	08/07/2023
TA89569ML		Kansas City	MO		08/07/2006	6.498	620,406	0	178	0	0	0	10,500,000	08/07/2023
TA89589ML	CF	Hebron	KY		10/27/2005	5.717	992,090	0	0	0	0	0	4,570,000	08/07/2023
TA89612ML		Columbia	MD		11/14/2005	5.574	5,463,948	0	0	0	0	0	42,400,000	08/07/2023
TA89637ML		Garfield Heights	OH		07/07/2006	5.604	3,758,513	0	0	0	0	0	8,405,096	08/07/2023
TA89637AML		Garfield Heights	OH		06/04/2007	7.010	444,892	0	0	0	0	0	994,904	08/07/2023
TA89703ML	CF	Akron	OH		03/14/2006	6.055	882,891	0	0	0	0	0	5,100,000	08/31/2023
TA89729ML		Modesto	CA		04/12/2006	5.912	2,290,195	0	0	0	0	0	15,600,000	07/26/2023
TA89759ML		Costa Mesa	CA		04/16/2007	6.763	17,558,582	0	41	0	0	0	33,200,000	09/07/2023
TA89821ML	CF	Rock Hill	SC		05/30/2007	6.933	5,624,770	0	3,431	0	0	0	13,900,000	10/30/2023
TA89838ML		Branchburg	NJ		12/01/2017	3.642	2,439,663	0	(29,946)	0	0	0	8,900,000	11/30/2023
TA89839ML		Ft Myers	FL		04/18/2007	6.527	762,831	0	0	0	0	0	4,900,000	12/11/2023
TA89879ML		Omaha	NE		09/27/2007	4.764	2,300,973	0	(16,562)	0	0	0	11,250,000	08/04/2023
TA89884ML	CF	Basking Ridge	NJ		05/15/2007	6.291	4,522,466	0	14	0	0	0	5,700,000	09/01/2023
TA89885ML	CF	Piscataway	NJ		12/01/2017	3.945	2,352,845	0	(20,223)	0	0	0	9,600,000	08/07/2023
TA89886ML	CF	Piscataway	NJ		01/10/2007	6.086	3,514,440	0	0	0	0	0	8,800,000	11/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
TA89892ML	CF	College Place	WA		02/06/2007	6.437	1,403,866	0	800	0	0	0	6,900,000	11/20/2023
TA89896ML	CF	Chino Hills	CA		02/21/2007	6.547	7,145,140	0	9	0	0	0	13,500,000	07/17/2023
TA89897ML	CF	Chino Hills	CA		06/08/2007	6.568	6,846,187	0	6	0	0	0	12,400,000	07/17/2023
TA89912ML	CF	Anchorage	AK		02/08/2007	5.963	1,066,303	0	0	0	0	0	4,360,000	06/26/2023
TA89923ML		Edgewater	NJ		12/01/2017	3.446	826,548	0	(8,810)	0	0	0	4,180,000	11/10/2023
TA89925ML		Cranberry Township	PA		12/01/2017	3.443	857,225	0	(11,521)	0	0	0	6,900,000	11/24/2023
TA89939ML		Spokane	WA		12/01/2017	3.411	1,245,610	0	(16,382)	0	0	0	4,970,000	11/17/2023
TA89946ML		Santa Barbara	CA		12/01/2017	3.449	806,919	0	(9,745)	0	0	0	5,760,000	11/16/2023
TA89949ML	CF	Spokane	WA		12/01/2017	3.387	5,899,551	0	(70,303)	0	0	0	74,200,000	12/19/2023
TA89963ML		Fort Myers	FL		12/01/2017	3.505	2,782,302	0	(33,769)	0	0	0	12,600,000	12/11/2023
TA89978ML	CF	Spokane	WA		06/14/2007	6.158	661,527	0	0	0	0	0	23,500,000	08/07/2023
TA89990ML	CF	Piscataway	NJ		12/01/2017	3.652	2,659,494	0	(27,928)	0	0	0	9,800,000	11/29/2023
TA89992ML		Cliffside Park	NJ		01/31/2008	6.373	20,478,274	0	0	0	0	0	35,600,000	11/09/2023
TA90007ML		Spokane	WA		08/22/2007	6.434	1,153,806	0	3	0	0	0	2,060,000	08/17/2023
TA90014ML		New York	NY		08/28/2009	6.743	38,848,310	0	0	0	0	0	50,000,000	12/18/2023
TA90031ML		Minnetonka	MN		12/01/2017	3.569	21,159,850	0	(254,098)	0	0	0	37,200,000	08/22/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							9,371,760,912	0	(2,325,879)	0	0	0	20,976,022,555	XXX
0899999. Total Mortgages in good standing							9,408,974,880	0	(2,324,935)	0	0	0	21,075,231,655	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
TA810298ML		SANTA CLARA	CA		04/02/1996	4.639	28,305	0	188	0	0	0	195,000	11/28/1995
TA869105ML		BARRINGTON	IL		03/02/1994	5.000	2,616	0	96	0	0	0	749,000	01/24/1994
TA873473ML		HOUSTON	TX		08/12/1994	8.005	14,295	0	0	0	0	0	205,000	06/14/1994
TA883928ML		NEW BRAUNFELS	TX		12/11/1995	5.947	10,978	0	0	0	0	0	124,000	04/26/1995
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							56,194	0	283	0	0	0	1,273,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days							56,194	0	283	0	0	0	1,273,000	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							9,409,031,074	0	(2,324,651)	0	0	0	21,076,504,655	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
TA10517180ML	Omaha	NE		05/03/2023	4.263	0	34	13,221,053
TA10418233ML	Cincinnati	OH		09/27/2023	5.022	0	80	63,100,000
TA10512103ML	Van Nuys	CA		12/27/2023	4.879	0	303	14,800,000
TA10516131ML	Seattle	WA		05/03/2023	3.903	0	209	42,000,000
TA10520101ML	Layton	UT		04/27/2023	3.576	0	2,661	45,200,000
TA89612ML	Columbia	MD		12/21/2023	5.574	0	60	42,400,000
TA10421121ML	Highland	CA		11/27/2023	3.617	0	17,036,098	65,600,000
TA10421133ML	Torrance	CA		02/28/2023	3.932	0	1,130,953	29,800,000
TA10421158ML	Houston	TX		12/18/2023	4.136	0	10,232,063	32,900,000
TA10421206ML	Houston	TX		12/12/2023	3.801	0	1,434,675	71,417,360
TA10421215ML	Daytona Beach	FL		12/18/2023	3.750	0	30,977,429	87,924,900
TA10422121ML	American Fork	UT		12/22/2023	4.530	0	2,841,501	19,809,000
TA10422140ML	East Hanover	NJ		12/15/2023	5.074	0	20,275,084	75,312,000
TA10422150ML	Ontario	CA		12/22/2023	5.185	0	16,464,217	83,533,000
TA10422162ML	Phoenix	AZ		12/13/2023	6.065	0	4,026,888	64,693,900
TA10423152ML	Denver	CO		07/14/2023	6.004	4,677	7,796,802	60,662,294
TA10423154ML	Kahului	HI		07/27/2023	5.987	3,421	574,695	8,732,921
TA10423161ML	Titusville	FL		07/14/2023	6.421	4,027	10,963,038	33,692,176
TA10423165ML	Visalia	CA		09/28/2023	6.342	4,134	0	27,601,801
TA10423167ML	Asheville	NC		12/11/2023	7.113	5,000	0	4,115,880
TA10522155ML	Silverton	OR		01/20/2023	5.180	10,000,000	0	17,930,000
TA10522168ML	Grand Rapids	MI		01/24/2023	5.980	6,000,000	0	9,600,000
TA10522169ML	Renton	WA		02/14/2023	5.330	10,600,000	0	27,591,176
TA10522170ML	Mead	WA		02/28/2023	5.480	8,500,000	0	15,743,478
TA10522172ML	Cary	NC		03/21/2023	6.070	6,500,000	0	11,768,421
TA10523100ML	Richmond	VA		02/28/2023	5.930	4,300,000	0	7,400,000
TA10523102ML	Novi	MI		04/18/2023	5.461	3,185,000	0	4,750,000
TA10523103ML	Indianapolis	IN		04/18/2023	5.461	3,802,500	0	5,950,000
TA10523104ML	Indianapolis	IN		04/18/2023	5.461	11,505,000	0	18,000,000
TA10523105ML	Crawfordsville	IN		04/18/2023	5.461	2,500,000	0	4,150,000
TA10523106ML	Kimball	MI		04/18/2023	5.461	10,950,000	0	19,600,000
TA10523107ML	Trotwood	OH		04/18/2023	5.461	6,670,000	0	9,300,000
TA10523108ML	Anderson	IN		04/18/2023	5.461	2,150,000	0	3,900,000
TA10523109ML	Lawrence	IN		04/18/2023	5.461	1,950,000	0	3,250,000
TA10523110ML	St Louis	MO		04/18/2023	5.461	10,000,000	0	19,000,000
TA10523111ML	Indianapolis	IN		04/18/2023	5.461	2,940,000	0	4,900,000
TA10523112ML	Rock Island	IL		04/18/2023	5.414	3,450,000	0	5,750,000
TA10523113ML	Flint	MI		04/18/2023	5.400	3,555,000	0	7,900,000
TA10523114ML	Akron	OH		04/18/2023	5.400	8,320,000	0	12,800,000
TA10523115ML	Moline	IL		04/18/2023	5.400	4,700,000	0	7,250,000
TA10523116ML	Anderson	IN		04/18/2023	5.400	1,612,500	0	3,000,000
TA10523117ML	Huber Heights	OH		04/18/2023	5.400	3,370,000	0	4,800,000
TA10523118ML	Marysville	MI		04/18/2023	5.461	1,300,000	0	3,250,000
TA10523119ML	Saginaw	MI		04/18/2023	5.461	4,400,000	0	10,000,000
TA10523120ML	Fremont	OH		04/18/2023	5.461	5,090,000	0	7,850,000
TA10523121ML	Benton Harbor	MI		04/18/2023	5.461	2,400,000	0	4,000,000
TA10523122ML	Crawfordsville	IN		04/18/2023	5.461	1,650,000	0	2,750,000
TA10523123ML	Anderson	IN		04/18/2023	5.461	1,500,000	0	2,500,000
TA10523124ML	Denton	TX		02/09/2023	5.210	19,100,000	0	33,100,000
TA10523125ML	Middleburg Heights	OH		05/12/2023	5.490	21,700,000	0	37,470,000
TA10523126ML	Seal Beach	CA		03/24/2023	5.520	7,400,000	0	14,000,000
TA10523127ML	Fairless Hills	PA		03/15/2023	5.250	7,900,000	0	16,200,000
TA10523128ML	Columbia	MD		05/04/2023	5.580	11,200,000	0	32,200,000
TA10523129ML	Cheshire	CT		04/05/2023	5.770	20,800,000	0	33,883,871
TA10523130ML	Newington	CT		05/12/2023	5.880	3,900,000	0	7,008,696

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
TA10523131ML	Commerce City	CO		06/14/2023	6.034	3,550,000	0	7,804,580
TA10523132ML	San Diego	CA		06/14/2023	5.953	2,000,000	0	11,800,000
TA10523133ML	Riverdale	UT		05/26/2023	5.410	8,300,000	0	19,420,388
TA10523134ML	American Fort	UT		07/17/2023	5.600	14,000,000	0	25,200,000
TA10523135ML	Northhampton	PA		08/11/2023	5.300	26,000,000	0	56,400,000
TA10523136ML	Philadelphia	PA		08/11/2023	5.300	11,800,000	0	19,300,000
TA10523137ML	Burlington	NJ		08/11/2023	5.300	4,100,000	0	6,520,000
TA10523138ML	Alexandria	VA		08/11/2023	5.300	7,100,000	0	12,000,000
TA10523139ML	Islandia	NY		08/11/2023	5.300	13,200,000	0	22,500,000
TA10523140ML	Sterling	VA		08/11/2023	5.300	3,500,000	0	6,970,000
TA10523141ML	Folcroft	PA		08/11/2023	5.300	17,800,000	0	26,600,000
TA10523143ML	Las Vegas	NV		05/31/2023	5.359	10,000,000	0	27,100,000
TA10523144ML	Fort Mill	SC		06/23/2023	5.560	17,000,000	0	29,260,054
TA10523146ML	Northridge	CA		06/02/2023	5.240	5,000,000	0	17,200,000
TA10523147ML	Strongville	OH		06/01/2023	5.470	4,000,000	0	7,600,000
TA10523148ML	Cape Coral	FL		06/29/2023	5.743	3,350,000	0	7,385,827
TA10523149ML	Denville	NJ		06/29/2023	5.350	4,100,000	0	9,200,000
TA10523150ML	Lynchburg	VA		07/25/2023	5.370	32,000,000	0	58,917,647
TA10523151ML	Johns Island	SC		08/04/2023	5.370	31,000,000	0	58,200,000
TA10523153ML	Concord	CA		08/09/2023	5.130	3,850,000	0	24,700,000
TA10523155ML	King of Prussia	PA		08/04/2023	5.400	5,250,000	0	11,067,568
TA10523156ML	Cinnaminson	NJ		06/29/2023	5.404	3,720,000	0	6,900,000
TA10523157ML	Bensalem	PA		06/29/2023	5.404	19,030,000	0	33,500,000
TA10523158ML	Bryan	TX		08/22/2023	5.390	21,300,000	0	35,515,236
TA10523159ML	Covington	WA		07/27/2023	5.200	8,500,000	0	16,700,000
TA10523160ML	Windsor Locks	CT		07/31/2023	5.459	12,500,000	0	21,600,000
TA10523163ML	Windsor Locks	CT		07/31/2023	5.459	5,400,000	0	9,300,000
TA10523164ML	Milford	CT		07/31/2023	5.459	7,100,000	0	11,700,000
TA17421116ML	Denton	TX		12/22/2023	4.885	0	5,182,804	40,465,635
TA17421117ML	Conroe	TX		10/25/2023	4.832	0	5,015,611	48,020,000
TA17421119ML	Rockport	TX		12/22/2023	4.787	0	2,418,076	31,840,200
TA17421120ML	Rockport	TX		12/22/2023	4.787	0	1,525,906	40,661,460
TA89923ML	Edgewater	NJ		11/09/2023	3.446	0	128,467	4,180,000
0599999. Mortgages in good standing - Commercial mortgages-all other						539,371,260	138,027,652	2,080,590,521
0899999. Total Mortgages in good standing						539,371,260	138,027,652	2,080,590,521
1699999. Total - Restructured Mortgages						0	0	0
TA810298ML	SANTA CLARA	CA		12/18/2023	4.639	0	5,183	195,000
TA873473ML	HOUSTON	TX		01/01/2023	8.005	0	89	205,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						0	5,272	400,000
2499999. Total - Mortgages with overdue interest over 90 days						0	5,272	400,000
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						539,371,260	138,032,924	2,080,990,521

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10512160ML	Salt Lake City	UT		02/27/2013	09/01/2023	4,294,658	0	(3,528)	0	0	(3,528)	0	4,291,130	4,291,130	0	0	0
TA10513107ML	Various	NY		06/14/2013	07/01/2023	12,001,647	0	0	0	0	0	0	12,001,647	12,001,647	0	0	0
TA10513121ML	San Diego	CA		07/01/2013	07/01/2023	34,793,837	0	0	0	0	0	0	34,793,837	34,793,837	0	0	0
TA10513131ML	Overland Park	KS		06/27/2013	09/04/2023	6,106,124	0	0	0	0	0	0	6,106,124	4,663,994	0	(1,442,129)	(1,442,129)
TA10513151ML	Bothell	WA		08/08/2013	09/01/2023	8,367,711	0	0	0	0	0	0	8,367,711	8,367,711	0	0	0
TA10513168ML	San Diego	CA		09/19/2013	10/01/2023	33,267,752	0	0	0	0	0	0	33,267,752	33,267,752	0	0	0
TA10513186ML	Grand Forks	ND		10/18/2013	11/01/2023	4,903,661	0	0	0	0	0	0	4,903,661	4,903,661	0	0	0
TA10513201ML	Bismark	ND		11/26/2013	12/01/2023	3,587,718	0	0	0	0	0	0	3,587,718	3,587,718	0	0	0
TA88855ML	Discovery Bay	CA		06/19/2003	07/01/2023	240,899	0	0	0	0	0	0	240,899	240,899	0	0	0
TA88977ML	Bend	OR		11/12/2003	12/01/2023	380,241	0	(11)	0	0	(11)	0	380,230	380,230	0	0	0
TA89889ML	Shelton	CT		07/29/2008	11/01/2023	2,606,710	0	0	0	0	0	0	2,606,710	2,606,710	0	0	0
0199999. Mortgages closed by repayment						110,550,957	0	(3,539)	0	0	(3,539)	0	110,547,418	109,105,288	0	(1,442,129)	(1,442,129)
TA10417197ML	Greenfield	WI		10/17/2017		508,981	0	0	0	0	0	0	508,981	508,981	0	0	0
TA10516203ML	Milwaukee	WI		11/29/2016		103,454	0	0	0	0	0	0	103,454	103,454	0	0	0
TA10519146ML	Parker	CO		09/06/2019		242,204	0	0	0	0	0	0	242,204	242,204	0	0	0
TA10518146ML	Bedford Park	IL		07/10/2018		127,653	0	0	0	0	0	0	127,653	127,653	0	0	0
TA10517203ML	Mequon	WI		11/09/2017		277,552	0	1,036	0	0	1,036	0	278,587	278,587	0	0	0
TA10517146ML	Saratoga Springs	NY		05/26/2017		1,066,043	0	0	0	0	0	0	1,066,043	1,066,043	0	0	0
TA10517175ML	Memphis	TN		09/14/2017		58,358	0	0	0	0	0	0	58,358	58,358	0	0	0
TA89485ML	Fresno	CA		08/01/2005		799,812	0	(25,423)	0	0	(25,423)	0	774,388	774,388	0	0	0
TA16615221ML	Moundridge	KS		11/03/2017		11,839	0	0	0	0	0	0	11,839	11,839	0	0	0
TA10518264ML	Holland	MI		04/12/2019		96,563	0	0	0	0	0	0	96,563	96,563	0	0	0
TA10515232ML	Staten Island	NY		03/15/2016		219,328	0	0	0	0	0	0	219,328	219,328	0	0	0
TA10518190ML	Evanston	IL		08/14/2018		79,264	0	0	0	0	0	0	79,264	79,264	0	0	0
TA10518232ML	Fresno	CA		06/10/2019		657,756	0	(1)	0	0	(1)	0	657,755	657,755	0	0	0
TA10515114ML	Lake Elsinore	CA		05/25/2022		736,838	0	(7)	0	0	(7)	0	736,830	736,832	0	2	2
TA16617193ML	Brooklyn	NY		10/16/2020		63,782	0	0	0	0	0	0	63,782	63,782	0	0	0
TA10515175ML	Savannah	GA		09/30/2015		419,482	0	(10,285)	0	0	(10,285)	0	409,197	409,197	0	0	0
TA10518203ML	Van Buren	AR		09/17/2018		134,371	0	0	0	0	0	0	134,371	134,371	0	0	0
TA15515206ML	Various	CA		11/19/2015		368,779	0	0	0	0	0	0	368,779	368,779	0	0	0
TA89637AML	Garfield Heights	OH		06/04/2007		32,048	0	0	0	0	0	0	32,048	32,048	0	0	0
TA10518161ML	Freeport	IL		07/10/2018		229,190	0	0	0	0	0	0	229,190	229,190	0	0	0
TA10517114ML	Seattle	WA		05/01/2017		107,592	0	0	0	0	0	0	107,592	107,592	0	0	0
TA71716127ML	Decatur	GA		04/08/2016		46,374	0	0	0	0	0	0	46,374	46,374	0	0	0
TA89923ML	Edgewater	NJ		04/17/2007		308,763	0	(9,841)	0	0	(9,841)	0	298,922	298,922	0	0	0
TA10515161ML	Lakewood Township	NJ		08/21/2015		426,391	0	0	0	0	0	0	426,391	426,391	0	0	0
TA10513117ML	Rancho Cucamonga	CA		04/30/2013		146,949	0	0	0	0	0	0	146,949	146,949	0	0	0
TA16616206ML	Jackson	MS		08/13/2018		5,683	0	0	0	0	0	0	5,683	5,683	0	0	0
TA10516143ML	Stillwater	OK		08/01/2016		783,583	0	0	0	0	0	0	783,583	783,582	0	0	0
TA10516161ML	Davie	FL		12/01/2016		672,798	0	(5,236)	0	0	(5,236)	0	667,561	667,561	0	0	0
TA89103ML	Sioux City	IA		09/08/2005		640,801	0	0	0	0	0	0	640,801	640,801	0	0	0
TA10519203ML	Odenton	MD		10/31/2019		445,749	0	0	0	0	0	0	445,749	445,749	0	0	0
TA10514172ML	Mill Valley	CA		10/29/2014		653,328	0	0	0	0	0	0	653,328	653,328	0	0	0
TA10517132ML	Poughkeepsie	NY		05/31/2017		522,273	0	(3,304)	0	0	(3,304)	0	518,969	518,969	0	0	0
TA10514246ML	Tampa	FL		04/01/2015		382,653	0	0	0	0	0	0	382,653	382,653	0	0	0
TA10519103ML	Vernon	CA		04/04/2019		152,910	0	0	0	0	0	0	152,910	152,910	0	0	0
TA10514114ML	Lincoln	NE		04/30/2014		855,829	0	0	0	0	0	0	855,829	855,829	0	0	0
TA10516189ML	Southern Pines	NC		10/24/2016		516,666	0	0	0	0	0	0	516,666	516,666	0	0	0
TA10516217ML	Cockeysville	MD		12/14/2016		244,494	0	0	0	0	0	0	244,494	244,494	0	0	0
TA10517100ML	Evanston	IL		03/23/2017		94,489	0	0	0	0	0	0	94,489	94,489	0	0	0
TA10517190ML	North Salt Lake	UT		10/10/2017		47,977	0	82	0	0	82	0	48,059	48,059	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA89221ML	Las Vegas	NV		04/29/2005		604,528	0	0	0	0	0	0	604,528	604,528	0	0	0
TA10516249ML	Charlotte	NC		04/03/2017		840,471	0	(34,529)	0	0	(34,529)	0	805,942	805,942	0	0	0
TA10514200ML	St Cloud	MN		12/15/2014		310,281	0	0	0	0	0	0	310,281	310,281	0	0	0
TA10519193ML	Various	ID		11/25/2019		1,055,462	0	0	0	0	0	0	1,055,462	1,055,462	0	0	0
TA10518200ML	Redmond	WA		10/01/2018		236,260	0	0	0	0	0	0	236,260	236,260	0	0	0
TA10513157ML	Sarasota	FL		08/01/2013		704,005	0	0	0	0	0	0	704,005	704,005	0	0	0
TA89884ML	Basking Ridge	NJ		05/15/2007		391,980	0	(18)	0	0	(18)	0	391,962	391,962	0	0	0
TA10518267ML	Richmond	VA		04/12/2019		73,871	0	0	0	0	0	0	73,871	73,871	0	0	0
TA10514128ML	Campbell	CA		06/16/2014		340,397	0	0	0	0	0	0	340,397	340,397	0	0	0
TA10516193ML	Omaha	NE		09/15/2016		82,144	0	0	0	0	0	0	82,144	82,144	0	0	0
TA10515193ML	Bordentown	NJ		11/12/2015		291,791	0	0	0	0	0	0	291,791	291,791	0	0	0
TA10518178ML	Middletown	CT		08/21/2018		338,679	0	312	0	0	312	0	338,990	338,990	0	0	0
TA10512103ML	Van Nuys	CA		05/14/2012		367,698	0	0	0	0	0	0	367,698	367,698	0	0	0
TA10518103ML	Hancock Park	CA		03/05/2018		176,468	0	0	0	0	0	0	176,468	176,468	0	0	0
TA10515178ML	Mesa	AZ		09/16/2015		416,853	0	0	0	0	0	0	416,853	416,853	0	0	0
TA10512117ML	Irwindale	CA		06/07/2012		147,051	0	0	0	0	0	0	147,051	147,051	0	0	0
TA10518193ML	Salt Lake City	UT		01/17/2019		431,639	0	0	0	0	0	0	431,639	431,639	0	0	0
TA10518143ML	Various	OH		08/02/2018		423,214	0	0	0	0	0	0	423,214	423,214	0	0	0
TA10518164ML	Owings Mills	MD		06/28/2018		119,044	0	0	0	0	0	0	119,044	119,044	0	0	0
TA10518114ML	Oxnard	CA		05/08/2018		295,666	0	0	0	0	0	0	295,666	295,666	0	0	0
TA10419136ML	San Luis Obispo	CA		08/15/2019		43,305	0	0	0	0	0	0	43,305	43,305	0	0	0
TA10515164ML	Whittier	CA		08/07/2015		108,853	0	0	0	0	0	0	108,853	108,853	0	0	0
TA89378ML	Dana Point	CA		04/21/2005		498,517	0	0	0	0	0	0	498,517	498,517	0	0	0
TA10515117ML	Levittown	PA		04/29/2015		140,602	0	0	0	0	0	0	140,602	140,602	0	0	0
TA10515217ML	Overland Park	KS		10/26/2015		278,281	0	0	0	0	0	0	278,281	278,281	0	0	0
TA10518157ML	Lake Forest	IL		07/10/2018		74,826	0	0	0	0	0	0	74,826	74,826	0	0	0
TA10517209ML	Columbus	OH		10/25/2017		215,312	0	0	0	0	0	0	215,312	215,312	0	0	0
TA10511149ML	Duluth	GA		03/12/2012		330,481	0	0	0	0	0	0	330,481	330,481	0	0	0
TA10517235ML	Seattle	WA		02/08/2018		152,264	0	0	0	0	0	0	152,264	152,264	0	0	0
TA10514235ML	Roseville	MN		12/19/2014		414,301	0	0	0	0	0	0	414,301	414,301	0	0	0
TA88881ML	Lake Worth	FL		05/28/2004		762,496	0	812	0	0	812	0	763,307	763,307	0	0	0
TA10514135ML	Knoxville	TN		08/12/2014		214,513	0	0	0	0	0	0	214,513	214,513	0	0	0
TA89324ML	Chicago	IL		01/13/2005		78,757	0	0	0	0	0	0	78,757	78,757	0	0	0
TA89090ML	Newport	KY		10/04/2004		99,671	0	0	0	0	0	0	99,671	99,671	0	0	0
TA10519206ML	Kirkwood	MO		12/23/2019		118,170	0	0	0	0	0	0	118,170	118,170	0	0	0
TA10514221ML	Delray Beach	FL		01/21/2015		55,712	0	0	0	0	0	0	55,712	55,712	0	0	0
TA10519106ML	Lincoln	NE		04/24/2019		92,050	0	0	0	0	0	0	92,050	92,050	0	0	0
TA10511125ML	Westminister	MD		11/08/2011		747,790	0	(26,431)	0	0	(26,431)	0	721,359	721,359	0	0	0
TA10514161ML	Seattle	WA		09/26/2017		98,420	0	(2,435)	0	0	(2,435)	0	95,985	95,985	0	0	0
TA10514106ML	Savannah	GA		03/28/2014		158,130	0	0	0	0	0	0	158,130	158,130	0	0	0
TA10516150ML	Salt Lake City	UT		10/14/2016		184,835	0	0	0	0	0	0	184,835	184,835	0	0	0
TA10518196ML	Birmingham	AL		09/14/2018		610,887	0	0	0	0	0	0	610,887	610,887	0	0	0
TA89637ML	Garfield Heights	OH		07/07/2006		286,165	0	0	0	0	0	0	286,165	286,165	0	0	0
TA10513135ML	Morehead City	NC		06/19/2013		380,860	0	0	0	0	0	0	380,860	380,860	0	0	0
TA89567ML	Las Vegas	NV		09/27/2005		481,851	0	0	0	0	0	0	481,851	481,851	0	0	0
TA16617189ML	Fremont	CA		01/30/2020		74,423	0	0	0	0	0	0	74,423	74,423	0	0	0
TA10519121ML	Mechanicsburg	PA		09/27/2019		396,051	0	(2)	0	0	(2)	0	396,049	396,049	0	0	0
TA15515200ML	Various	AZ		11/19/2015		18,863	0	0	0	0	0	0	18,863	18,863	0	0	0
TA10520114ML	Portland	OR		05/29/2020		285,625	0	0	0	0	0	0	285,625	285,625	0	0	0
TA10518167ML	Richmond	VA		07/12/2018		302,661	0	0	0	0	0	0	302,661	302,661	0	0	0
TA10518140ML	Panorama City	CA		07/06/2018		121,421	0	0	0	0	0	0	121,421	121,421	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10512154ML	Knoxville	TN		12/27/2012		333,138	0	0	0	0	0	0	333,138	333,138	0	0	0
TA10520100ML	Austin	TX		08/05/2020		66,797	0	0	0	0	0	0	66,797	66,797	0	0	0
TA10512125ML	Merritt Island	FL		10/01/2012		197,325	0	0	0	0	0	0	197,325	197,325	0	0	0
TA10520143ML	Salt Lake	UT		01/22/2021		452,852	0	0	0	0	0	0	452,852	452,852	0	0	0
TA89759ML	Costa Mesa	CA		04/16/2007		1,014,836	0	(1)	0	0	(1)	0	1,014,835	1,014,835	0	0	0
TA10518154ML	Elgin	IL		07/10/2018		263,445	0	0	0	0	0	0	263,445	263,445	0	0	0
TA10518243ML	Liberty	MO		01/09/2019		90,978	0	0	0	0	0	0	90,978	90,978	0	0	0
TA10515224ML	Naples	FL		12/10/2015		147,421	0	0	0	0	0	0	147,421	147,421	0	0	0
TA89113BML	New Orleans	LA		05/11/2005		502,221	0	(5,113)	0	0	(5,113)	0	497,108	497,108	0	0	0
TA10513167ML	Fargo	ND		09/19/2013		186,490	0	0	0	0	0	0	186,490	186,490	0	0	0
TA89531ML	Spokane	WA		08/31/2005		795,588	0	0	0	0	0	0	795,588	795,588	0	0	0
TA10518111ML	Various	IL		04/03/2018		337,258	0	0	0	0	0	0	337,258	337,258	0	0	0
TA10514238ML	Orlando	FL		01/15/2015		1,239,632	0	0	0	0	0	0	1,239,632	1,239,632	0	0	0
TA10514186ML	Saratoga Springs	NY		11/13/2014		450,856	0	0	0	0	0	0	450,856	450,856	0	0	0
TA10516135ML	Greeley	CO		07/26/2016		186,884	0	0	0	0	0	0	186,884	186,884	0	0	0
TA89016AML	Knoxville	TN		12/22/2005		254,810	0	(21,699)	0	0	(21,699)	0	233,111	233,111	0	0	0
TA10519211ML	Norfolk	VA		12/17/2019		95,535	0	(1)	0	0	(1)	0	95,535	95,535	0	0	0
TA10517186ML	Tamarac	FL		09/29/2017		244,036	0	0	0	0	0	0	244,036	244,036	0	0	0
TA89327ML	Lincoln	NE		05/26/2005		151,991	0	401	0	0	401	0	152,392	152,392	0	0	0
TA10516109ML	Baltimore	MD		04/27/2016		228,562	0	0	0	0	0	0	228,562	228,562	0	0	0
TA10516243ML	Cincinnati	OH		03/01/2017		57,018	0	0	0	0	0	0	57,018	57,018	0	0	0
TA10519153ML	Fresno	CA		08/30/2019		170,557	0	0	0	0	0	0	170,557	170,557	0	0	0
TA10516167ML	Los Angeles	CA		09/16/2016		423,668	0	(9,026)	0	0	(9,026)	0	414,642	414,642	0	0	0
TA10514224ML	Reston	VA		12/29/2014		591,857	0	0	0	0	0	0	591,857	591,857	0	0	0
TA10418204ML	Canutillo	TX		09/28/2018		233,006	0	0	0	0	0	0	233,006	233,006	0	0	0
TA10516149ML	New York	NY		11/18/2016		1,021,809	0	(8,022)	0	0	(8,022)	0	1,013,788	1,013,902	0	114	114
TA10519109ML	Herndon	VA		04/10/2019		1,067,451	0	0	0	0	0	0	1,067,451	1,067,451	0	0	0
TA10518246ML	Sacramento	CA		12/27/2018		82,421	0	0	0	0	0	0	82,421	82,421	0	0	0
TA89046ML	Northfield	IL		01/30/2004		999,918	0	0	0	0	0	0	999,918	999,918	0	0	0
TA10516225ML	Madison	WI		01/13/2017		167,135	0	100	0	0	100	0	167,235	167,235	0	0	0
TA10517227ML	Boise	ID		02/07/2018		442,330	0	3,673	0	0	3,673	0	446,002	446,002	0	0	0
TA10516124ML	Houston	TX		06/22/2016		462,107	0	(12,987)	0	0	(12,987)	0	449,119	449,119	0	0	0
TA10514197ML	La Miranda	CA		11/21/2014		121,005	0	0	0	0	0	0	121,005	121,005	0	0	0
TA89516ML	Fresno	CA		08/26/2005		411,644	0	(10,999)	0	0	(10,999)	0	400,644	400,644	0	0	0
TA90014ML	New York	NY		08/28/2009		1,223,846	0	0	0	0	0	0	1,223,846	1,223,846	0	0	0
TA10519200ML	Irvine	CA		11/15/2019		378,328	0	24,914	0	0	24,914	0	403,242	403,242	0	0	0
TA89892ML	College Place	WA		02/06/2007		377,776	0	889	0	0	889	0	378,665	378,665	0	0	0
TA10515111ML	Lower Merion	PA		05/06/2015		303,607	0	0	0	0	0	0	303,607	303,607	0	0	0
TA10513200ML	Virginia Beach	VA		10/31/2013		351,013	0	0	0	0	0	0	351,013	351,013	0	0	0
TA10518199ML	Various	FL		08/29/2018		170,688	0	(14,915)	0	0	(14,915)	0	155,773	155,773	0	0	0
TA15515203ML	Various	CA		11/19/2015		41,116	0	0	0	0	0	0	41,116	41,116	0	0	0
TA10518151ML	Elk Grove Village	IL		07/10/2018		144,119	0	0	0	0	0	0	144,119	144,119	0	0	0
TA10518261ML	Shelby Township	MI		03/19/2019		116,771	0	0	0	0	0	0	116,771	116,771	0	0	0
TA10515136ML	Fullerton	CA		06/24/2015		121,367	0	0	0	0	0	0	121,367	121,367	0	0	0
TA10517213ML	Los Angeles	CA		11/16/2017		430,498	0	0	0	0	0	0	430,498	430,498	0	0	0
TA16618172ML	Corona	CA		12/03/2020		44,216	0	0	0	0	0	0	44,216	44,216	0	0	0
TA10518235ML	Fort Washington	MD		01/10/2019		572,525	0	0	0	0	0	0	572,525	572,525	0	0	0
TA10514117ML	Commerce	CA		06/05/2014		178,027	0	0	0	0	0	0	178,027	178,027	0	0	0
TA883942ML	BOXFORD	MA		12/11/1995		1,115	0	0	0	0	0	0	1,115	1,208	0	93	93
TA10515139ML	El Segundo	CA		08/03/2015		1,003,833	0	0	0	0	0	0	1,003,833	1,003,833	0	0	0
TA10513214ML	Dallas	TX		12/26/2013		502,574	0	0	0	0	0	0	502,574	502,574	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10514213ML	Freemont	CA		12/30/2014		250,570	0	(4,186)	0	0	(4,186)	0	246,384	246,384	0	0	0
TA10519178ML	Kalamazoo	MI		10/03/2019		151,577	0	0	0	0	0	0	151,577	151,577	0	0	0
TA10516228ML	Wilmington	NC		12/28/2016		439,661	0	0	0	0	0	0	439,661	439,661	0	0	0
TA10516178ML	Reston	VA		09/01/2016		347,392	0	0	0	0	0	0	347,392	347,392	0	0	0
TA10519138ML	Hoboken	NJ		08/21/2019		217,395	0	0	0	0	0	0	217,395	217,395	0	0	0
TA10518245ML	Delray Beach	FL		12/20/2018		177,737	0	0	0	0	0	0	177,737	177,737	0	0	0
TA10516222ML	San Diego	CA		01/11/2017		176,314	0	0	0	0	0	0	176,314	176,314	0	0	0
TA10518165ML	Mount Juliet	TN		08/23/2018		517,269	0	0	0	0	0	0	517,269	517,269	0	0	0
TA10515222ML	Bismark	ND		12/18/2015		287,471	0	0	0	0	0	0	287,471	287,471	0	0	0
TA10518142ML	Carlsbad	CA		06/20/2018		394,489	0	0	0	0	0	0	394,489	394,489	0	0	0
TA10515133ML	Livermore	CA		06/22/2015		104,994	0	0	0	0	0	0	104,994	104,994	0	0	0
TA15515202ML	Various	CA		11/19/2015		61,489	0	0	0	0	0	0	61,489	61,489	0	0	0
TA10518156ML	Lake Forest	IL		07/10/2018		83,343	0	0	0	0	0	0	83,343	83,343	0	0	0
TA88091ML	San Jose	CA		01/18/2001		163,294	0	691	0	0	691	0	163,986	163,986	0	0	0
TA10515207ML	Savannah	GA		11/20/2015		351,384	0	0	0	0	0	0	351,384	351,384	0	0	0
TA10419135ML	Ontario	CA		08/29/2019		437,943	0	0	0	0	0	0	437,943	437,943	0	0	0
TA10518113ML	Oxnard	CA		05/08/2018		144,816	0	0	0	0	0	0	144,816	144,816	0	0	0
TA89879ML	Omaha	NE		09/27/2007		518,874	0	(17,983)	0	0	(17,983)	0	500,891	500,891	0	0	0
TA10514118ML	El Paso	TX		05/28/2014		355,464	0	0	0	0	0	0	355,464	355,464	0	0	0
TA89331ML	Jacksonville	FL		07/25/2005		376,468	0	(10,353)	0	0	(10,353)	0	366,114	366,114	0	0	0
TA10516185ML	Arlington	TN		09/30/2016		368,002	0	0	0	0	0	0	368,002	368,002	0	0	0
TA89377ML	Laguna Niguel	CA		04/21/2005		616,959	0	13,589	0	0	13,589	0	630,548	630,548	0	0	0
TA10514236ML	West Palm Beach	FL		01/15/2015		415,946	0	0	0	0	0	0	415,946	415,946	0	0	0
TA10516207ML	Sartell	MN		11/14/2016		250,550	0	2,481	0	0	2,481	0	253,031	253,031	0	0	0
TA10514194ML	Fargo	ND		11/03/2014		697,035	0	0	0	0	0	0	697,035	697,035	0	0	0
TA10516159ML	Oak Park	IL		09/16/2016		139,740	0	0	0	0	0	0	139,740	139,740	0	0	0
TA10519107ML	Oxnard	CA		05/01/2019		279,276	0	0	0	0	0	0	279,276	279,276	0	0	0
TA10517110ML	Sterling	VA		04/28/2017		131,184	0	(8,010)	0	0	(8,010)	0	123,174	123,174	0	0	0
TA16618177ML	Lake Elsinore	CA		11/02/2020		55,117	0	0	0	0	0	0	55,117	55,117	0	0	0
TA10516239ML	Margate	FL		03/15/2017		143,035	0	0	0	0	0	0	143,035	143,035	0	0	0
TA10517124ML	Madison	WI		06/13/2017		168,878	0	(916)	0	0	(916)	0	167,962	167,962	0	0	0
TA10520134ML	Ogden	UT		01/04/2021		108,023	0	0	0	0	0	0	108,023	108,023	0	0	0
TA10517174ML	Memphis	TN		09/14/2017		353,992	0	0	0	0	0	0	353,992	353,992	0	0	0
TA10517145ML	Farmington	UT		06/28/2017		208,547	0	(561)	0	0	(561)	0	207,986	207,986	0	0	0
TA10518248ML	Charlottesville	VA		12/21/2018		710,716	0	0	0	0	0	0	710,716	710,716	0	0	0
TA10516153ML	Asheville	NC		08/15/2016		341,378	0	0	0	0	0	0	341,378	341,378	0	0	0
TA10518153ML	Arlington Heights	IL		07/10/2018		50,816	0	0	0	0	0	0	50,816	50,816	0	0	0
TA10517219ML	Mercer Island	WA		12/07/2017		616,911	0	0	0	0	0	0	616,911	616,911	0	0	0
TA10520105ML	Shelton	CT		03/24/2020		63,532	0	0	0	0	0	0	63,532	63,532	0	0	0
TA10515107ML	Brookfield	CT		03/26/2015		283,115	0	0	0	0	0	0	283,115	283,115	0	0	0
TA10515118ML	Philadelphia	PA		04/29/2015		139,254	0	0	0	0	0	0	139,254	139,254	0	0	0
TA10518263ML	Auburn	PA		04/12/2019		50,125	0	0	0	0	0	0	50,125	50,125	0	0	0
TA15515205ML	Various	AZ		11/19/2015		22,623	0	0	0	0	0	0	22,623	22,623	0	0	0
TA10518213ML	Chicago	IL		10/31/2018		85,572	0	0	0	0	0	0	85,572	85,572	0	0	0
TA10517185ML	Denver	CO		10/18/2017		427,796	0	7,022	0	0	7,022	0	434,818	434,818	0	0	0
TA10516116ML	West Palm Beach	FL		05/20/2016		650,801	0	(3,552)	0	0	(3,552)	0	647,249	647,249	0	0	0
TA10518260ML	Eagan	MN		03/12/2019		114,123	0	0	0	0	0	0	114,123	114,123	0	0	0
TA10518210ML	Mendota Heights	MN		10/25/2018		344,810	0	0	0	0	0	0	344,810	344,810	0	0	0
TA10514165ML	Greenfield	WI		09/18/2014		146,777	0	(3,263)	0	0	(3,263)	0	143,514	143,514	0	0	0
TA10417164ML	Fulshear	TX		08/09/2017		489,971	0	0	0	0	0	0	489,971	489,971	0	0	0
TA10513216ML	Laguna Niguel	CA		01/16/2014		374,512	0	0	0	0	0	0	374,512	374,512	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10517109ML	Evanston	IL		04/27/2017		164,321	0	0	0	0	0	0	164,321	164,321	0	0	0
TA10514239ML	New Port Richey	FL		01/15/2015		681,803	0	0	0	0	0	0	681,803	681,803	0	0	0
TA10514211ML	Beverly Hills	CA		11/24/2014		372,826	0	0	0	0	0	0	372,826	372,826	0	0	0
TA10517131ML	Bowie	MD		07/11/2017		412,401	0	(20,080)	0	0	(20,080)	0	392,321	392,321	0	0	0
TA10519202ML	Fresno	CA		07/01/2020		556,528	0	0	0	0	0	0	556,528	556,528	0	0	0
TA10514225ML	Sterling	VA		12/29/2014		669,565	0	0	0	0	0	0	669,565	669,565	0	0	0
TA10511121ML	Netcong	NJ		11/17/2011		774,765	0	(50,561)	0	0	(50,561)	0	724,205	724,205	0	0	0
TA10517121ML	Raleigh	NC		05/31/2017		445,439	0	0	0	0	0	0	445,439	445,439	0	0	0
TA10519216ML	Lake Geneva	WI		12/30/2019		362,715	0	(4,798)	0	0	(4,798)	0	357,917	357,917	0	0	0
TA10514151ML	Eden Prairie	MN		09/04/2014		223,602	0	0	0	0	0	0	223,602	223,602	0	0	0
TA10517201ML	Chapel Hill	NC		11/09/2017		214,003	0	55,522	0	0	55,522	0	269,526	269,526	0	0	0
TA10517102ML	Pasadena	CA		02/16/2017		109,418	0	0	0	0	0	0	109,418	109,418	0	0	0
TA10518150ML	Bedford Park	IL		07/10/2018		180,480	0	0	0	0	0	0	180,480	180,480	0	0	0
TA10521110ML	Livonia	MI		02/04/2021		1,031,366	0	0	0	0	0	0	1,031,366	1,031,366	0	0	0
TA10516230ML	Long Island City	NY		12/22/2016		667,845	0	0	0	0	0	0	667,845	667,845	0	0	0
TA10516201ML	Pleasant Grove	UT		12/19/2016		192,637	0	(902)	0	0	(902)	0	191,734	191,734	0	0	0
TA10516102ML	Oxford	MS		03/15/2016		309,227	0	0	0	0	0	0	309,227	309,227	0	0	0
TA10516148AML	Chattanooga	TN		11/01/2017		236,816	0	0	0	0	0	0	236,815	236,815	0	0	0
TA10515158ML	Owings Mills	MD		07/29/2015		202,308	0	(681)	0	0	(681)	0	201,627	201,627	0	0	0
TA16617207ML	Brooklyn	NY		07/17/2019		30,899	0	0	0	0	0	0	30,899	30,899	0	0	0
TA10517119ML	North Hollywood	CA		08/21/2017		162,858	0	(3,118)	0	0	(3,118)	0	159,739	159,739	0	0	0
TA10520127ML	Laveen Village	AZ		10/30/2020		178,136	0	0	0	0	0	0	178,136	178,136	0	0	0
TA10515112ML	Ankeny	IA		04/09/2015		234,515	0	0	0	0	0	0	234,515	234,515	0	0	0
TA10518220ML	Various	HI		11/15/2018		239,491	0	0	0	0	0	0	239,490	239,490	0	0	0
TA10518121ML	Weston	FL		04/27/2018		190,335	0	0	0	0	0	0	190,335	190,335	0	0	0
TA10515144ML	Round Rock	TX		08/05/2015		474,412	0	(19,711)	0	0	(19,711)	0	454,702	454,702	0	0	0
TA10512106ML	El Paso	TX		06/22/2012		404,907	0	0	0	0	0	0	404,907	404,907	0	0	0
TA10515177ML	Kansas City	MO		09/03/2015		99,236	0	(5,717)	0	0	(5,717)	0	93,518	93,518	0	0	0
TA89839ML	Ft Myers	FL		04/18/2007		193,389	0	0	0	0	0	0	193,389	193,389	0	0	0
TA10518253ML	Oxford	MS		02/01/2019		1,175,435	0	0	0	0	0	0	1,175,435	1,175,435	0	0	0
TA10515141ML	New York	NY		07/21/2015		1,846,299	0	0	0	0	0	0	1,846,299	1,846,299	0	0	0
TA10512121ML	Boca Raton	FL		09/11/2012		153,890	0	0	0	0	0	0	153,890	153,890	0	0	0
TA10519209ML	Mellville	NY		12/18/2019		815,824	0	0	0	0	0	0	815,824	815,824	0	0	0
TA16618171ML	Fairfield	CA		12/11/2019		61,023	0	0	0	0	0	0	61,023	61,023	0	0	0
TA10515163ML	Milwaukee	WI		08/20/2015		181,499	0	0	0	0	0	0	181,499	181,499	0	0	0
TA10518256ML	Wilmington	NC		02/25/2019		149,446	0	0	0	0	0	0	149,446	149,446	0	0	0
TA10516215ML	Irving	TX		12/08/2016		673,290	0	0	0	0	0	0	673,290	673,290	0	0	0
TA10518208ML	Greeley	CO		10/25/2018		70,747	0	0	0	0	0	0	70,747	70,747	0	0	0
TA10517208ML	Heath	OH		11/29/2017		196,294	0	0	0	0	0	0	196,294	196,294	0	0	0
TA10519111ML	Conway	AR		05/30/2019		196,576	0	0	0	0	0	0	196,576	196,576	0	0	0
TA10513125ML	Cuyahoga Falls	OH		06/26/2013		213,073	0	(9,077)	0	0	(9,077)	0	203,996	203,996	0	0	0
TA10519139ML	Hoboken	NJ		08/21/2019		217,395	0	0	0	0	0	0	217,395	217,395	0	0	0
TA10516145ML	Shreveport	LA		07/29/2016		199,166	0	0	0	0	0	0	199,166	199,166	0	0	0
TA10514214ML	Newport Beach	CA		01/14/2015		904,270	0	0	0	0	0	0	904,270	904,270	0	0	0
TA10519125ML	Ellabell	GA		08/14/2019		323,521	0	0	0	0	0	0	323,521	323,521	0	0	0
TA10417199ML	Ogden	UT		11/08/2017		452,045	0	0	0	0	0	0	452,045	452,045	0	0	0
TA89253ML	Woodland	CA		02/25/2005		840,628	0	2,864	0	0	2,864	0	843,492	843,492	0	0	0
TA10514240ML	Nokomis	FL		01/15/2015		430,600	0	0	0	0	0	0	430,600	430,600	0	0	0
TA10516199ML	Santa Clara	CA		11/16/2016		325,893	0	0	0	0	0	0	325,893	325,893	0	0	0
TA10517150ML	Ontario	CA		07/06/2017		759,325	0	1,277	0	0	1,277	0	760,602	760,602	0	0	0
TA10512109ML	Seattle	WA		07/19/2012		137,372	0	0	0	0	0	0	137,372	137,457	0	85	85

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10512132ML	Round Rock	TX		09/28/2012		175,100	0	0	0	0	0	0	175,100	175,100	0	0	0
TA10517223ML	Doral	FL		12/15/2017		132,114	0	0	0	0	0	0	132,114	132,114	0	0	0
TA89589ML	Hebron	KY		10/27/2005		476,595	0	0	0	0	0	0	476,595	476,595	0	0	0
TA16618212ML	Hartford	CT		07/01/2020		38,648	0	0	0	0	0	0	38,648	38,648	0	0	0
TA10518219ML	Hamden	CT		01/16/2019		241,205	0	0	0	0	0	0	241,205	241,205	0	0	0
TA10518149ML	Bedford Park	IL		07/10/2018		174,258	0	0	0	0	0	0	174,258	174,258	0	0	0
TA10419100ML	Salt Lake City	UT		08/27/2019		60,022	0	0	0	0	0	0	60,022	60,022	0	0	0
TA10519191ML	Santa Monica	CA		10/31/2019		711,644	0	0	0	0	0	0	711,643	711,643	0	0	0
TA10518189ML	Hamden	CT		09/21/2018		345,068	0	0	0	0	0	0	345,068	345,068	0	0	0
TA10516120ML	Asheville	NC		06/03/2016		76,302	0	0	0	0	0	0	76,302	76,302	0	0	0
TA10515101ML	Fresno	CA		04/16/2015		202,364	0	0	0	0	0	0	202,364	202,364	0	0	0
TA10513140ML	Antelope	CA		07/30/2013		766,313	0	0	0	0	0	0	766,313	766,313	0	0	0
TA10518202ML	Clayton	NC		11/28/2018		478,760	0	0	0	0	0	0	478,760	478,760	0	0	0
TA10518231ML	Woodbridge	VA		12/18/2018		593,073	0	0	0	0	0	0	593,073	593,073	0	0	0
TA16617233ML	Brenham	TX		05/24/2019		25,830	0	0	0	0	0	0	25,830	25,830	0	0	0
TA10515195ML	Dallas	TX		10/30/2015		1,511,076	0	(25,104)	0	0	(25,104)	0	1,485,971	1,485,971	0	0	0
TA10518242ML	Chicago	IL		12/27/2018		85,133	0	0	0	0	0	0	85,133	85,133	0	0	0
TA89729ML	Modesto	CA		04/12/2006		857,305	0	0	0	0	0	0	857,305	857,305	0	0	0
TA10515166ML	Fayetteville	AR		09/01/2015		778,740	0	0	0	0	0	0	778,740	778,740	0	0	0
TA89949ML	Spokane	WA		05/04/2007		1,491,195	0	(79,224)	0	0	(79,224)	0	1,411,971	1,411,971	0	0	0
TA10514243ML	Baltimore	MD		03/06/2015		861,825	0	0	0	0	0	0	861,825	861,825	0	0	0
TA89113ML	New Orleans	LA		05/11/2005		25,075	0	0	0	0	0	0	25,075	25,075	0	0	0
TA10518109ML	Stillwater	OK		03/13/2018		301,418	0	0	0	0	0	0	301,418	301,418	0	0	0
TA89532ML	Las Vegas	NV		08/30/2005		88,466	0	0	0	0	0	0	88,466	88,466	0	0	0
TA10516134ML	King of Prussia	PA		06/03/2016		114,393	0	0	0	0	0	0	114,393	114,393	0	0	0
TA10518259ML	Wilder	KY		02/25/2019		97,113	0	0	0	0	0	0	97,113	97,113	0	0	0
TA10513224ML	Escondido	CA		02/07/2014		129,163	0	0	0	0	0	0	129,163	129,163	0	0	0
TA10516244ML	Hilliard	OH		04/03/2017		162,545	0	0	0	0	0	0	162,545	162,545	0	0	0
TA10514147ML	Hopkins	MN		08/28/2014		185,434	0	0	0	0	0	0	185,434	185,434	0	0	0
TA10519114ML	Santa Barbara	CA		05/30/2019		216,983	0	0	0	0	0	0	216,983	216,983	0	0	0
TA10517153ML	Bluffdale	UT		07/21/2017		129,188	0	402	0	0	402	0	129,590	129,590	0	0	0
TA10513128ML	Irving	TX		06/06/2013		627,773	0	0	0	0	0	0	627,773	627,773	0	0	0
TA10519224ML	La Crosse	WI		02/28/2020		131,842	0	0	0	0	0	0	131,842	131,842	0	0	0
TA881429ML	RESTON	VA		07/18/1995		13,870	0	(5)	0	0	(5)	0	13,865	13,855	0	(10)	(10)
TA10516148ML	Chattanooga	TN		08/03/2016		181,427	0	0	0	0	0	0	181,426	181,427	0	0	0
TA10514133ML	Naples	FL		08/11/2014		182,934	0	0	0	0	0	0	182,934	182,934	0	0	0
TA10516218ML	Charlotte	NC		12/15/2016		111,450	0	(1,724)	0	0	(1,724)	0	109,726	109,726	0	0	0
TA10519128ML	Jessup	PA		08/14/2019		131,168	0	0	0	0	0	0	131,168	131,168	0	0	0
TA10516226ML	Shippensburg TWP	PA		12/15/2016		69,447	0	567	0	0	567	0	70,014	70,014	0	0	0
TA10516198ML	Richmond	VA		10/26/2016		134,228	0	0	0	0	0	0	134,228	134,228	0	0	0
TA10518169ML	Tampa	FL		06/29/2018		89,167	0	0	0	0	0	0	89,167	89,167	0	0	0
TA10517123ML	Cedar Rapids	IA		06/05/2017		154,669	0	0	0	0	0	0	154,669	154,669	0	0	0
TA10513108ML	Taylorsville	UT		04/12/2013		386,876	0	0	0	0	0	0	386,876	386,876	0	0	0
TA10514198ML	Shelby Township	MI		11/24/2014		153,325	0	(1,992)	0	0	(1,992)	0	151,333	151,333	0	0	0
TA89990ML	Piscataway	NJ		07/24/2007		228,697	0	(23,651)	0	0	(23,651)	0	205,046	205,046	0	0	0
TA10514108ML	St George	UT		04/07/2014		155,768	0	0	0	0	0	0	155,768	155,768	0	0	0
TA10517226ML	Nampa	ID		02/07/2018		303,736	0	0	0	0	0	0	303,736	303,736	0	0	0
TA10515123ML	Golden Valley	MN		05/20/2015		259,103	0	0	0	0	0	0	259,103	259,103	0	0	0
TA10518152ML	Des Plaines	IL		07/10/2018		85,638	0	0	0	0	0	0	85,638	85,638	0	0	0
TA10515181ML	Layton	UT		10/05/2015		116,418	0	0	0	0	0	0	116,418	116,418	0	0	0
TA10518226ML	Norfolk	VA		12/04/2018		104,722	0	0	0	0	0	0	104,722	104,722	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10518108ML	East Lansing	MI		05/02/2018		269,966	0	0	0	0	0	0	269,966	269,966	0	0	0
TA10520112ML	Hayward	CA		05/28/2020		108,832	0	0	0	0	0	0	108,832	108,832	0	0	0
TA89946ML	Santa Barbara	CA		05/02/2007		203,324	0	(10,844)	0	0	(10,844)	0	192,480	192,480	0	0	0
TA10518181ML	Winnetka	IL		08/16/2018		86,165	0	0	0	0	0	0	86,165	86,165	0	0	0
TA10515226ML	Chattanooga	TN		12/22/2015		482,747	0	(4,944)	0	0	(4,944)	0	477,803	477,803	0	0	0
TA89978ML	Spokane	WA		06/14/2007		386,239	0	0	0	0	0	0	386,239	386,239	0	0	0
TA10514166ML	San Jose	CA		10/06/2014		506,569	0	(27,409)	0	0	(27,409)	0	479,160	479,160	0	0	0
TA10517184ML	El Paso	TX		10/11/2017		196,994	0	(931)	0	0	(931)	0	196,064	196,064	0	0	0
TA874498ML	BAYTOWN	TX		09/02/1994		4,792	0	(6)	0	0	(6)	0	4,787	4,773	0	(13)	(13)
TA10513169ML	Fargo	ND		09/20/2013		171,141	0	0	0	0	0	0	171,141	171,141	0	0	0
TA10517212ML	Cottage Grove	WI		11/01/2017		111,358	0	0	0	0	0	0	111,358	111,358	0	0	0
TA89507ML	Fresno	CA		09/06/2005		388,133	0	0	0	0	0	0	388,133	388,133	0	0	0
TA89229ML	Westfield	NJ		12/15/2004		694,464	0	0	0	0	0	0	694,464	694,464	0	0	0
TA10517166ML	Plantation	FL		08/04/2017		370,661	0	0	0	0	0	0	370,661	370,661	0	0	0
TA10516155ML	West Sacramento	CA		07/26/2016		158,480	0	4,855	0	0	4,855	0	163,335	163,335	0	0	0
TA10517152ML	Laguna Niguel	CA		07/13/2017		1,345,513	0	0	0	0	0	0	1,345,513	1,345,513	0	0	0
TA71719207ML	Parma	ID		09/06/2019		432,474	0	439	0	0	439	0	432,913	483,814	0	50,901	50,901
TA10514120ML	Tampa	FL		04/21/2014		253,844	0	0	0	0	0	0	253,844	253,844	0	0	0
TA10516169ML	Portland	OR		09/01/2016		374,794	0	0	0	0	0	0	374,794	374,794	0	0	0
TA10517120ML	Las Cruces	NM		06/23/2017		170,569	0	0	0	0	0	0	170,569	170,569	0	0	0
TA10516229ML	Los Angeles	CA		12/19/2016		93,539	0	(4,184)	0	0	(4,184)	0	89,355	89,355	0	0	0
TA10517195ML	Beverly Hills	CA		10/26/2017		342,092	0	(7,236)	0	0	(7,236)	0	334,855	334,855	0	0	0
TA10512134ML	Pompano Beach	FL		10/22/2012		215,816	0	0	0	0	0	0	215,816	215,816	0	0	0
TA10518170ML	Princeton	NJ		08/02/2018		170,639	0	0	0	0	0	0	170,639	170,639	0	0	0
TA10514105ML	Montgomery	AL		04/02/2014		568,877	0	(48,634)	0	0	(48,634)	0	520,242	520,242	0	0	0
TA10516223ML	Concord	NC		01/10/2017		233,660	0	0	0	0	0	0	233,660	233,660	0	0	0
TA10514208ML	Littleton	CO		12/12/2014		78,043	0	0	0	0	0	0	78,043	78,043	0	0	0
TA883928ML	NEW BRAUNFELS	TX		12/11/1995		9,100	0	0	0	0	0	0	9,100	6,667	0	(2,433)	(2,433)
TA10517105ML	Minneapolis	MN		04/19/2017		104,248	0	0	0	0	0	0	104,248	104,248	0	0	0
TA10520115ML	West Jordan	UT		07/08/2020		495,270	0	0	0	0	0	0	495,270	495,270	0	0	0
TA10515134ML	Philadelphia	PA		06/24/2015		397,482	0	0	0	0	0	0	397,482	397,482	0	0	0
TA10517229ML	Cypress	TX		02/08/2018		626,553	0	(10,692)	0	0	(10,692)	0	615,861	615,861	0	0	0
TA15515201ML	Various	CA		11/19/2015		35,344	0	0	0	0	0	0	35,344	35,344	0	0	0
TA88255AML	Chesterfield	MO		01/12/2001		938,579	0	0	0	0	0	0	938,579	938,579	0	0	0
TA10518244ML	Madison	WI		03/14/2019		194,691	0	0	0	0	0	0	194,691	194,691	0	0	0
TA10515184ML	Fayetteville	NC		10/09/2015		541,404	0	0	0	0	0	0	541,404	541,404	0	0	0
TA10515223ML	Chesapeake	VA		11/24/2015		355,128	0	(5,777)	0	0	(5,777)	0	349,351	349,351	0	0	0
TA10518223ML	Southfield	MI		11/20/2018		334,956	0	(4,897)	0	0	(4,897)	0	330,059	330,059	0	0	0
TA10520101ML	Layton	UT		03/06/2020		211,712	0	0	0	0	0	0	214,373	214,373	0	0	0
TA10518134ML	Buffalo	NY		06/06/2018		392,204	0	0	0	0	0	0	392,204	392,204	0	0	0
TA10513166ML	Anoka	MN		09/06/2013		272,661	0	0	0	0	0	0	272,661	272,661	0	0	0
TA10519212ML	Fresno	CA		12/19/2019		152,672	0	0	0	0	0	0	152,672	152,672	0	0	0
TA10418237ML	Atlanta	GA		02/19/2019		201,456	0	0	0	0	0	0	201,456	201,456	0	0	0
TA10517215ML	Oxnard	CA		02/15/2018		266,655	0	0	0	0	0	0	266,654	266,655	0	0	0
TA807426ML	ROCHESTER HILLS	MI		03/02/1995		4,929	0	(2)	0	0	(2)	0	4,927	4,912	0	(15)	(15)
TA10514215ML	San Francisco	CA		11/25/2014		502,597	0	0	0	0	0	0	502,597	502,597	0	0	0
TA10519112ML	Conway	AR		05/30/2019		140,234	0	0	0	0	0	0	140,234	140,234	0	0	0
TA10516212ML	Severna Park	MD		12/28/2016		1,014,186	0	(14,997)	0	0	(14,997)	0	999,189	999,189	0	0	0
TA10516192ML	Omaha	NE		09/15/2016		198,285	0	0	0	0	0	0	198,285	198,285	0	0	0
TA10514119ML	Collierville	TN		06/11/2014		534,909	0	0	0	0	0	0	534,909	534,909	0	0	0
TA10517155ML	Madison	WI		07/24/2017		166,069	0	(5,984)	0	0	(5,984)	0	160,085	160,085	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10519126ML	Dayton	OH		08/14/2019		375,529	0	0	0	0	0	0	375,529	375,529	0	0	0
TA10517181ML	West Milford	NJ		09/29/2017		531,039	0	(1,722)	0	0	(1,722)	0	529,318	529,318	0	0	0
TA10514181ML	Ballston Spa	NY		09/18/2014		555,614	0	(3)	0	0	(3)	0	555,611	555,611	0	0	0
TA10514205ML	Roseville	CA		11/26/2014		1,152,717	0	0	0	0	0	0	1,152,716	1,152,717	0	0	0
TA10518148ML	Bedford Park	IL		07/10/2018		184,596	0	0	0	0	0	0	184,596	184,596	0	0	0
TA16616162ML	New York	NY		01/31/2020		38,528	0	0	0	0	0	0	38,528	38,528	0	0	0
TA10513158ML	Millsboro	DE		08/01/2013		565,921	0	0	0	0	0	0	565,921	565,921	0	0	0
TA10516205ML	Vancouver	WA		11/29/2016		120,741	0	0	0	0	0	0	120,741	120,741	0	0	0
TA860526ML	CHICAGO	IL		12/21/1990		548	0	0	0	0	0	0	548	595	0	47	47
TA10517129ML	South Salt Lake	UT		07/06/2017		439,651	0	(1,766)	0	0	(1,766)	0	437,885	437,885	0	0	0
TA10517205ML	Shippensburg	PA		01/10/2018		99,411	0	0	0	0	0	0	99,411	99,411	0	0	0
TA10517177ML	San Diego	CA		10/02/2017		1,090,118	0	(1,475)	0	0	(1,475)	0	1,088,643	1,088,643	0	0	0
TA10517218ML	Holladay	UT		01/18/2018		109,579	0	0	0	0	0	0	109,579	109,579	0	0	0
TA10513173ML	Bellevue	WA		09/16/2013		254,477	0	0	0	0	0	0	254,477	254,477	0	0	0
TA10516220ML	Olathe	KS		12/22/2016		126,927	0	0	0	0	0	0	126,927	126,927	0	0	0
TA10512116ML	Torrance	CA		06/07/2012		216,592	0	0	0	0	0	0	216,592	216,592	0	0	0
TA10518218ML	Sacramento	CA		09/24/2018		342,471	0	0	0	0	0	0	342,471	342,471	0	0	0
TA10518230ML	Seattle	WA		12/06/2018		121,045	0	0	0	0	0	0	121,045	121,045	0	0	0
TA10518119ML	Sarasota	FL		05/29/2018		242,804	0	0	0	0	0	0	242,804	242,804	0	0	0
TA10518266ML	Robbinsville	NJ		04/12/2019		105,538	0	0	0	0	0	0	105,538	105,538	0	0	0
TA10515119ML	Menasha	WI		05/14/2015		153,003	0	0	0	0	0	0	153,003	153,003	0	0	0
TA10515173ML	Martinez	CA		07/02/2015		15,531	0	0	0	0	0	0	15,531	15,531	0	0	0
TA10515148ML	North Olmsted	OH		07/29/2015		110,695	0	0	0	0	0	0	110,695	110,695	0	0	0
TA873473ML	HOUSTON	TX		08/12/1994		11,017	0	1,798	0	0	1,798	0	12,815	15,504	0	2,689	2,689
TA10518201ML	Jacksonville	FL		09/14/2018		376,493	0	0	0	0	0	0	376,493	376,493	0	0	0
TA10518173ML	Pennsburg	PA		07/26/2018		218,424	0	0	0	0	0	0	218,424	218,424	0	0	0
TA10515215ML	College Station	TX		12/09/2015		49,720	0	0	0	0	0	0	49,720	49,720	0	0	0
TA89925ML	Cranberry Township	PA		03/16/2007		226,845	0	(12,903)	0	0	(12,903)	0	213,942	213,942	0	0	0
TA89897ML	Chino Hills	CA		06/08/2007		236,282	0	(2)	0	0	(2)	0	236,280	236,280	0	0	0
TA10516237ML	Nashville	TN		01/10/2017		350,547	0	1,002	0	0	1,002	0	351,549	351,549	0	0	0
TA10511148ML	Las Cruces	NM		02/24/2012		868,781	0	(1)	0	0	(1)	0	868,781	868,781	0	0	0
TA10515218ML	Overland Park	KS		10/26/2015		43,940	0	(4,204)	0	0	(4,204)	0	39,736	39,736	0	0	0
TA10514244ML	Chatham	NJ		03/03/2015		227,455	0	0	0	0	0	0	227,455	227,455	0	0	0
TA10516141ML	Indianapolis	IN		07/01/2016		174,654	0	(2,228)	0	0	(2,228)	0	172,425	172,425	0	0	0
TA882597ML	ELIZABETH	NJ		09/26/1995		5,613	0	(26)	0	0	(26)	0	5,587	6,091	0	504	504
TA10513115ML	Port Wentworth	GA		04/30/2013		121,625	0	0	0	0	0	0	121,625	121,625	0	0	0
TA10519187ML	Hamden	CT		01/06/2020		188,100	0	0	0	0	0	0	188,100	188,100	0	0	0
TA16618239ML	Montgomery	TX		10/22/2020		41,649	0	(3,185)	0	0	(3,185)	0	38,464	38,464	0	0	0
TA10514134ML	San Diego	CA		06/26/2014		107,103	0	0	0	0	0	0	107,103	107,103	0	0	0
TA10513187ML	Pembroke Pines	FL		11/20/2013		172,043	0	0	0	0	0	0	172,043	172,043	0	0	0
TA10517192ML	Bronx	NY		11/01/2017		451,566	0	(3)	0	0	(3)	0	451,563	451,563	0	0	0
TA10514174ML	Lynnwood	WA		10/17/2014		259,920	0	0	0	0	0	0	259,920	259,920	0	0	0
TA10511126ML	Newport Beach	CA		12/15/2011		359,366	0	0	0	0	0	0	359,366	359,366	0	0	0
TA10516129ML	Gastonia	NC		07/14/2016		344,077	0	0	0	0	0	0	344,077	344,077	0	0	0
TA10519205ML	Palm Desert	CA		12/20/2019		342,893	0	0	0	0	0	0	342,893	342,893	0	0	0
TA10519129ML	Jesup	PA		08/14/2019		99,236	0	0	0	0	0	0	99,236	99,236	0	0	0
TA10519147ML	Various	MI		09/12/2019		1,307,185	0	0	0	0	0	0	1,307,185	1,307,185	0	0	0
TA10514230ML	Salt Lake City	UT		01/28/2015		189,066	0	0	0	0	0	0	189,066	189,066	0	0	0
TA10516219ML	Olathe	KS		12/22/2016		581,474	0	0	0	0	0	0	581,474	581,474	0	0	0
TA10515176ML	Kansas City	MO		09/03/2015		333,608	0	0	0	0	0	0	333,608	333,608	0	0	0
TA89886ML	Piscataway	NJ		01/10/2007		170,140	0	0	0	0	0	0	170,140	170,140	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA89145ML	Fresno	CA		03/31/2005		360,902	0	0	0	0	0	0	360,902	360,902	0	0	0
TA90031ML	Minnetonka	MN		10/22/2007		1,455,645	0	(197,764)	0	0	(197,764)	0	1,257,881	1,258,044	0	163	163
TA10517202ML	Chapel Hill	NC		11/09/2017		48,708	0	0	0	0	0	0	48,708	48,708	0	0	0
TA10516195ML	Weymouth	MA		10/20/2016		177,452	0	0	0	0	0	0	177,452	177,452	0	0	0
TA89339ML	Las Vegas	NV		02/01/2005		238,038	0	0	0	0	0	0	238,038	238,038	0	0	0
TA10516101ML	St Peters	MO		03/03/2016		37,910	0	0	0	0	0	0	37,910	37,910	0	0	0
TA89821ML	Rock Hill	SC		05/30/2007		462,539	0	1,479	0	0	1,479	0	464,017	464,017	0	0	0
TA10519101ML	Lincoln	NE		04/12/2019		637,732	0	0	0	0	0	0	637,732	637,732	0	0	0
TA10518176ML	Lexington	SC		08/28/2018		292,880	0	0	0	0	0	0	292,880	292,880	0	0	0
TA10518229ML	Greendale	WI		12/11/2018		175,712	0	0	0	0	0	0	175,712	175,712	0	0	0
TA10518116ML	Various	TN		05/18/2018		505,435	0	0	0	0	0	0	505,435	505,435	0	0	0
TA10518191ML	Los Angeles	CA		08/23/2018		65,538	0	0	0	0	0	0	65,538	65,538	0	0	0
TA10419113ML	Mechanicsburg	PA		09/27/2019		240,199	0	0	0	0	0	0	240,199	240,199	0	0	0
TA15515104ML	Irvine	CA		04/20/2015		557,524	0	0	0	0	0	0	557,524	557,524	0	0	0
TA10518145ML	Alsip	IL		07/10/2018		163,919	0	0	0	0	0	0	163,919	163,919	0	0	0
TA807370ML	ROSLYN ESTATES	NY		12/29/1994		11,849	0	(116)	0	0	(116)	0	11,733	11,719	0	(14)	(14)
TA15515198ML	Various	CA		11/19/2015		55,090	0	0	0	0	0	0	55,090	55,090	0	0	0
TA10518162ML	Newport Beach	CA		07/19/2018		812,379	0	0	0	0	0	0	812,379	812,379	0	0	0
TA89939ML	Spokane	WA		04/11/2007		321,283	0	(18,252)	0	0	(18,252)	0	303,031	303,031	0	0	0
TA16617220ML	El Cajon	CA		07/09/2020		38,414	0	0	0	0	0	0	38,414	38,414	0	0	0
TA10515145ML	Martinez	CA		07/02/2015		141,689	0	0	0	0	0	0	141,689	141,689	0	0	0
TA16617173ML	Jamaica	NY		10/27/2020		62,619	0	0	0	0	0	0	62,619	62,619	0	0	0
TA10515142ML	Cornelius	NC		07/08/2015		306,671	0	0	0	0	0	0	306,671	306,671	0	0	0
TA10513170ML	Various	CA		09/25/2013		167,343	0	0	0	0	0	0	167,343	167,343	0	0	0
TA10515162ML	Blacksburg	VA		08/24/2015		383,893	0	(74)	0	0	(74)	0	383,819	383,819	0	0	0
TA10517163ML	Richmond	VA		08/29/2017		473,870	0	(775)	0	0	(775)	0	473,095	473,095	0	0	0
TA10418185ML	Charlotte	NC		08/29/2018		616,239	0	0	0	0	0	0	616,239	616,239	0	0	0
TA10516184ML	Ogden	UT		10/26/2016		204,443	0	0	0	0	0	0	204,443	204,443	0	0	0
TA10519130ML	Hanover	PA		08/14/2019		173,998	0	0	0	0	0	0	173,998	173,998	0	0	0
TA10519104ML	Draper	UT		04/23/2019		391,213	0	0	0	0	0	0	391,213	391,213	0	0	0
TA10516208ML	Salt Lake City	UT		11/18/2016		45,009	0	0	0	0	0	0	45,009	45,009	0	0	0
TA10516144ML	Stillwater	OK		08/01/2016		290,913	0	0	0	0	0	0	290,913	290,913	0	0	0
TA89612ML	Columbia	MD		11/14/2005		2,514,754	0	0	0	0	0	0	2,514,754	2,514,754	0	0	0
TA10514123ML	West Hills	CA		06/09/2014		313,095	0	0	0	0	0	0	313,095	313,095	0	0	0
TA10516234ML	Sun Prairie	WI		12/27/2016		135,604	0	0	0	0	0	0	135,604	135,604	0	0	0
TA89412ML	Portland	OR		06/17/2005		295,315	0	(25,126)	0	0	(25,126)	0	270,189	270,189	0	0	0
TA10519118ML	Horsham	PA		02/03/2020		683,009	0	0	0	0	0	0	683,009	683,009	0	0	0
TA10519222ML	Raleigh	NC		01/29/2020		222,665	0	(4,527)	0	0	(4,527)	0	218,138	218,138	0	0	0
TA10516104ML	Washington	DC		05/04/2016		310,557	0	0	0	0	0	0	310,557	310,557	0	0	0
TA90007ML	Spokane	WA		08/22/2007		264,137	0	0	0	0	0	0	264,136	264,136	0	0	0
TA89885ML	Piscataway	NJ		01/31/2007		219,680	0	(17,796)	0	0	(17,796)	0	201,884	201,884	0	0	0
TA10516194ML	Omaha	NE		09/15/2016		87,889	0	0	0	0	0	0	87,889	87,889	0	0	0
TA10514207ML	Houston	TX		10/31/2014		318,393	0	0	0	0	0	0	318,393	318,393	0	0	0
TA10515110ML	Rocklin	CA		04/10/2015		261,009	0	0	0	0	0	0	261,009	261,009	0	0	0
TA89569ML	Kansas City	MO		08/07/2006		200,065	0	222	0	0	222	0	200,286	200,286	0	0	0
TA10515179ML	Howell	MI		09/30/2015		271,490	0	0	0	0	0	0	271,490	271,490	0	0	0
TA10518207ML	Secaucus	NJ		09/27/2018		400,177	0	0	0	0	0	0	400,177	400,177	0	0	0
TA10512104ML	Torrance	CA		06/07/2012		248,918	0	0	0	0	0	0	248,918	248,918	0	0	0
TA10515165ML	Altamonte Springs	FL		09/10/2015		284,465	0	0	0	0	0	0	284,465	284,465	0	0	0
TA10517236ML	Seattle	WA		03/07/2018		473,628	0	0	0	0	0	0	473,628	473,628	0	0	0
TA10518136ML	Eagan	MN		06/13/2018		205,472	0	0	0	0	0	0	205,472	205,472	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10518236ML	Naples	FL		12/13/2018		828,038	0	0	0	0	0	0	828,038	828,038	0	0	0
TA10517162ML	Breinigsville	PA		07/31/2017		658,167	0	(4,271)	0	0	(4,271)	0	653,896	653,896	0	0	0
TA10512101ML	Pasadena	CA		05/07/2012		557,411	0	(3,070)	0	0	(3,070)	0	554,341	554,341	0	0	0
TA89475ML	North Las Vegas	NV		08/31/2005		354,815	0	0	0	0	0	0	354,815	354,815	0	0	0
TA88750ML	Atlanta	GA		01/31/2003		348,832	0	0	0	0	0	0	348,832	348,832	0	0	0
TA10516191ML	Madison	WI		10/13/2016		227,017	0	0	0	0	0	0	227,017	227,017	0	0	0
TA10516133ML	Santa Monica	CA		06/01/2016		366,658	0	0	0	0	0	0	366,658	366,658	0	0	0
TA10516179ML	Augusta	GA		09/19/2016		181,982	0	0	0	0	0	0	181,982	181,982	0	0	0
TA10519127ML	Dayton	OH		08/14/2019		311,475	0	0	0	0	0	0	311,475	311,475	0	0	0
TA10516107ML	Dallas	TX		03/08/2016		619,098	0	(15,053)	0	0	(15,053)	0	604,045	604,045	0	0	0
TA10516245ML	Madison	WI		03/08/2017		67,900	0	0	0	0	0	0	67,900	67,900	0	0	0
TA10514110ML	Bloomington	IN		04/01/2014		158,885	0	0	0	0	0	0	158,885	158,885	0	0	0
TA16618225ML	Los Angeles	CA		02/19/2021		94,263	0	0	0	0	0	0	94,263	94,263	0	0	0
TA16618139ML	Farmington	NY		04/14/2020		19,362	0	0	0	0	0	0	19,362	19,362	0	0	0
TA10519225ML	Fresno	CA		02/06/2020		291,184	0	0	0	0	0	0	291,184	291,184	0	0	0
TA10517180ML	Omaha	NE		09/07/2017		170,582	0	3,007	0	0	3,007	0	173,623	173,623	0	0	0
TA10717115ML	Various	CA		04/13/2017		200,000	0	0	0	0	0	0	200,000	200,000	0	0	0
TA10519207ML	Colorado Springs	CO		11/14/2019		98,420	0	0	0	0	0	0	98,420	98,420	0	0	0
TA886010ML	SOUTH BEND	IN		09/09/1996		6,164	0	0	0	0	0	0	6,164	6,164	0	0	0
TA89838ML	Branchburg	NJ		10/23/2006		231,589	0	(25,588)	0	0	(25,588)	0	206,002	206,002	0	0	0
TA10515153ML	Tomball	TX		08/12/2015		661,204	0	(12,465)	0	0	(12,465)	0	648,740	648,740	0	0	0
TA10517101ML	Evanston	IL		03/23/2017		106,436	0	0	0	0	0	0	106,436	106,436	0	0	0
TA10516227ML	Concord	NC		01/10/2017		69,794	0	0	0	0	0	0	69,794	69,794	0	0	0
TA89071ML	Okemos	MI		10/29/2004		486,208	0	0	0	0	0	0	486,208	486,208	0	0	0
TA809084ML	PT. PLEASANT	NJ		12/28/1995		6,033	0	(1)	0	0	(1)	0	6,032	6,032	0	1	1
TA10520128ML	Lake Geneva	WI		09/30/2020		34,834	0	0	0	0	0	0	34,834	34,834	0	0	0
TA10514199ML	Portland	OR		10/29/2014		300,459	0	(1,637)	0	0	(1,637)	0	298,822	298,822	0	0	0
TA10516122ML	Knoxville	TN		06/13/2016		66,135	0	0	0	0	0	0	66,135	66,135	0	0	0
TA10514109ML	Morgan Hill	CA		05/07/2014		193,925	0	0	0	0	0	0	193,925	193,925	0	0	0
TA10515210ML	Clearwater	FL		12/03/2015		256,238	0	(10,179)	0	0	(10,179)	0	246,059	246,059	0	0	0
TA10518240ML	Oklahoma City	OK		01/31/2019		205,048	0	0	0	0	0	0	205,048	205,048	0	0	0
TA869105ML	BARRINGTON	IL		03/02/1994		52,762	0	(2,534)	0	0	(2,534)	0	50,228	0	0	(50,228)	(50,228)
TA10518107ML	Hazel Park	MI		04/05/2018		1,234,318	0	0	0	0	0	0	1,234,318	1,234,318	0	0	0
TA10518130ML	Grandview	MO		06/15/2018		384,643	0	0	0	0	0	0	384,643	384,643	0	0	0
TA10515197ML	Cramerton	NC		11/12/2015		158,816	0	0	0	0	0	0	158,816	158,816	0	0	0
TA10515138ML	Irvine	CA		06/30/2015		447,270	0	(41)	0	0	(41)	0	447,229	447,229	0	0	0
TA14514209ML	Various	TX		11/13/2014		1,738,655	0	0	0	0	0	0	1,738,655	1,738,655	0	0	0
TA10511101ML	Laguna Beach	CA		07/27/2011		191,988	0	(15,718)	0	0	(15,718)	0	176,270	176,270	0	0	0
TA10517211ML	Long Island City	NY		12/07/2017		735,873	0	0	0	0	0	0	735,873	735,873	0	0	0
TA10516216ML	Santa Monica	CA		12/06/2016		246,650	0	0	0	0	0	0	246,650	246,650	0	0	0
TA10418233ML	Cincinnati	OH		01/02/2019		605,562	0	0	0	0	0	0	605,642	605,642	0	0	0
TA10518160ML	Milwaukee	WI		07/10/2018		47,077	0	0	0	0	0	0	47,077	47,077	0	0	0
TA10517165ML	Huntington Beach	CA		08/01/2017		733,201	0	547	0	0	547	0	733,748	733,748	0	0	0
TA10517191ML	Minneapolis	MN		10/12/2017		221,308	0	0	0	0	0	0	221,308	221,308	0	0	0
TA10517151ML	Baltimore	MD		06/21/2017		286,160	0	0	0	0	0	0	286,160	286,160	0	0	0
TA10514231ML	Various	MN		12/19/2014		1,108,624	0	0	0	0	0	0	1,108,624	1,108,624	0	0	0
TA89420ML	Knoxville	TN		10/25/2005		115,364	0	0	0	0	0	0	115,364	115,364	0	0	0
TA89113AML	New Orleans	LA		07/16/2004		449,202	0	(4,682)	0	0	(4,682)	0	444,521	444,521	0	0	0
TA10514121ML	Clifton Park	NY		07/01/2014		441,199	0	(6,437)	0	0	(6,437)	0	434,762	434,762	0	0	0
TA89340ML	Oceanside	NY		12/09/2004		446,811	0	(9,002)	0	0	(9,002)	0	437,809	437,809	0	0	0
TA89045ML	Provo	UT		02/11/2004		242,641	0	0	0	0	0	0	242,641	242,641	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA89963ML	Fort Myers	FL		04/01/2008		551,017	0	(35,574)	0	0	(35,574)	0	515,444	515,444	0	0	0
TA16618133ML	Walnut Creek	CA		09/25/2020		17,636	0	0	0	0	0	0	17,636	17,636	0	0	0
TA10516154ML	Asheville	NC		08/15/2016		28,075	0	(1,789)	0	0	(1,789)	0	26,287	26,286	0	0	0
TA10519102ML	Somerville	NJ		07/31/2019		403,583	0	0	0	0	0	0	403,583	403,583	0	0	0
TA89992ML	Cliffside Park	NJ		01/31/2008		691,491	0	0	0	0	0	0	691,491	691,491	0	0	0
TA10520104ML	Parsippany	NJ		03/24/2020		156,992	0	0	0	0	0	0	156,992	156,992	0	0	0
TA10515121ML	Edison	NJ		04/22/2015		176,944	0	0	0	0	0	0	176,944	176,944	0	0	0
TA10513160ML	Sarasota	FL		08/01/2013		476,790	0	(17,514)	0	0	(17,514)	0	459,276	459,276	0	0	0
TA10518192ML	Richmond	VA		09/06/2018		127,847	0	0	0	0	0	0	127,847	127,847	0	0	0
TA10518214ML	West Jordan	UT		02/13/2019		290,629	0	0	0	0	0	0	290,629	290,629	0	0	0
TA10518115ML	Elkton	MD		04/30/2018		535,740	0	0	0	0	0	0	535,740	535,740	0	0	0
TA10515106ML	Seattle	WA		03/31/2015		254,812	0	0	0	0	0	0	254,812	254,812	0	0	0
TA15515204ML	Various	NV		11/19/2015		42,245	0	0	0	0	0	0	42,245	42,245	0	0	0
TA10512158ML	Boca Raton	FL		03/01/2013		104,499	0	0	0	0	0	0	104,499	104,499	0	0	0
TA10515135ML	Shasta Lake	CA		07/01/2015		161,231	0	0	0	0	0	0	161,231	161,231	0	0	0
TA10518262ML	Memphis	TN		04/12/2019		157,262	0	0	0	0	0	0	157,262	157,262	0	0	0
TA10518144ML	Alsip	IL		07/10/2018		234,534	0	0	0	0	0	0	234,534	234,534	0	0	0
TA10516139ML	Overland Park	KS		07/01/2016		323,005	0	(9,936)	0	0	(9,936)	0	313,069	313,069	0	0	0
TA10518158ML	Gurnee	IL		07/10/2018		82,870	0	0	0	0	0	0	82,870	82,870	0	0	0
TA877566ML	PAWLING	NY		02/01/1995		55,950	0	(652)	0	0	(652)	0	55,298	55,304	0	6	6
TA10519131ML	Los Angeles	CA		07/02/2019		120,029	0	0	0	0	0	0	120,029	120,029	0	0	0
TA10516183ML	Oviedo	FL		10/03/2016		112,054	0	0	0	0	0	0	112,054	112,054	0	0	0
TA89703ML	Akron	OH		03/14/2006		342,348	0	0	0	0	0	0	342,348	342,348	0	0	0
TA10519215ML	Romulus	MI		12/20/2019		330,022	0	(3,204)	0	0	(3,204)	0	326,817	326,817	0	0	0
TA10514196ML	Gurnee	IL		11/25/2014		739,560	0	0	0	0	0	0	739,560	739,560	0	0	0
TA10517144ML	Fresno	CA		09/29/2017		608,758	0	0	0	0	0	0	608,758	608,758	0	0	0
TA10516157ML	Lincoln	NE		08/31/2016		161,374	0	0	0	0	0	0	161,374	161,374	0	0	0
TA10519105ML	Lincoln	NE		04/24/2019		457,176	0	0	0	0	0	0	457,176	457,176	0	0	0
TA10517170ML	Elgin	IL		09/07/2017		696,966	0	2,666	0	0	2,666	0	699,633	699,633	0	0	0
TA10517122ML	Sacramento	CA		05/26/2017		613,202	0	0	0	0	0	0	613,202	613,202	0	0	0
TA810681ML	ST LOUIS	MO		04/22/1997		8,411	0	(3)	0	0	(3)	0	8,407	8,417	0	10	10
TA10517240ML	Houston	TX		03/12/2018		452,712	0	0	0	0	0	0	452,712	452,712	0	0	0
TA10517130ML	El Paso	TX		06/21/2017		630,719	0	(11,818)	0	0	(11,818)	0	618,901	618,901	0	0	0
TA10514182ML	Minneapolis	MN		11/10/2014		546,435	0	0	0	0	0	0	546,435	546,435	0	0	0
TA10511122ML	Louisville	KY		10/05/2011		592,657	0	(47,469)	0	0	(47,469)	0	545,188	545,188	0	0	0
TA10514220ML	Delray Beach	FL		01/21/2015		290,429	0	0	0	0	0	0	290,429	290,429	0	0	0
TA10516151ML	Madison	WI		08/22/2016		167,820	0	0	0	0	0	0	167,820	167,820	0	0	0
TA12514202ML	Virginia Beach	VA		12/16/2014		258,799	0	0	0	0	0	0	258,799	258,799	0	0	0
TA10514153ML	South Jordan	UT		08/06/2014		215,503	0	(8,706)	0	0	(8,706)	0	206,797	206,797	0	0	0
TA10516128ML	Trinity	FL		05/26/2016		589,084	0	(11,763)	0	0	(11,763)	0	577,321	577,321	0	0	0
TA10519145ML	El Segundo	CA		09/04/2019		285,582	0	13,107	0	0	13,107	0	298,689	298,689	0	0	0
TA18518129ML	Colorado Springs	CO		06/13/2018		961,663	0	0	0	0	0	0	961,663	961,663	0	0	0
TA89912ML	Anchorage	AK		02/08/2007		289,184	0	0	0	0	0	0	289,184	289,184	0	0	0
TA10519120ML	Alpharetta	GA		06/27/2019		313,298	0	0	0	0	0	0	313,298	313,298	0	0	0
TA10516221ML	Overland Park	KS		12/22/2016		469,689	0	0	0	0	0	0	469,689	469,689	0	0	0
TA10517147ML	Bossier City	LA		06/30/2017		262,707	0	(4,805)	0	0	(4,805)	0	257,902	257,902	0	0	0
TA10517206ML	Shippensburg	PA		10/10/2017		67,791	0	0	0	0	0	0	67,791	67,791	0	0	0
TA10518265ML	Ashland	VA		04/12/2019		175,194	0	0	0	0	0	0	175,194	175,194	0	0	0
TA10512115ML	Sterling	VA		08/28/2012		552,445	0	0	0	0	0	0	552,445	552,445	0	0	0
TA809659ML	TULSA	OK		01/30/1996		1,739	0	(1)	0	0	(1)	0	1,738	1,736	0	(3)	(3)
TA10518166ML	Oklahoma City	OK		07/30/2018		117,906	0	0	0	0	0	0	117,906	117,906	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10515109ML	Shelby Township	MI		04/29/2015		223,341	0	(1,499)	0	0	(1,499)	0	221,843	221,843	0	0	0
TA10515149ML	Lakewood	OH		07/30/2015		158,136	0	0	0	0	0	0	158,136	158,136	0	0	0
TA89896ML	Chino Hills	CA		02/21/2007		246,348	0	0	0	0	0	0	246,348	246,348	0	0	0
TA10512126ML	Melbourne	FL		10/01/2012		334,743	0	0	0	0	0	0	334,743	334,743	0	0	0
TA811417ML	GLEN RIDGE	NJ		11/17/1998		13,128	0	0	0	0	0	0	13,128	15,395	0	2,267	2,267
TA10519134ML	Phoenix	AZ		07/25/2019		203,161	0	0	0	0	0	0	203,161	203,161	0	0	0
TA10513218ML	Perrysburg	OH		12/16/2013		651,296	0	(40,027)	0	0	(40,027)	0	611,269	611,269	0	0	0
TA10516140ML	Orem	UT		07/14/2016		62,256	0	265	0	0	265	0	62,521	62,521	0	0	0
TA10516210ML	Westlake	OH		12/01/2016		423,653	0	2,682	0	0	2,682	0	426,335	426,335	0	0	0
TA10517217ML	Rocklin	CA		01/26/2018		270,684	0	4,079	0	0	4,079	0	274,763	274,763	0	0	0
TA10517107ML	Puyallup	WA		04/13/2017		285,070	0	(2,477)	0	0	(2,477)	0	282,593	282,593	0	0	0
TA10513218AML	Perrysburg	OH		01/24/2017		52,822	0	(7,702)	0	0	(7,702)	0	45,120	45,120	0	0	0
TA810296ML	SANTA CLARA	CA		04/02/1996		15,222	0	(114)	0	0	(114)	0	15,108	8,430	0	(6,677)	(6,677)
TA10514113ML	Los Angeles	CA		04/28/2014		260,442	0	0	0	0	0	0	260,441	260,441	0	0	0
TA10519204ML	Augusta	GA		11/07/2019		177,436	0	0	0	0	0	0	177,436	177,436	0	0	0
TA10517133ML	Philadelphia	PA		06/01/2017		432,849	0	(882)	0	0	(882)	0	431,967	431,967	0	0	0
TA10519218ML	Gainesville	FL		12/23/2019		785,754	0	0	0	0	0	0	785,754	785,754	0	0	0
TA89152ML	Salinas	CA		12/07/2004		895,169	0	(10)	0	0	(10)	0	895,160	895,160	0	0	0
TA10519108ML	Laurel	MD		04/16/2019		1,067,451	0	0	0	0	0	0	1,067,451	1,067,451	0	0	0
TA13514111ML	Broken Arrow	OK		05/14/2014		515,676	0	0	0	0	0	0	515,676	515,676	0	0	0
TA10519188ML	Scottsdale	AZ		10/30/2019		114,509	0	0	0	0	0	0	114,509	114,509	0	0	0
TA16618206ML	Salisbury	MD		08/28/2020		10,324	0	0	0	0	0	0	10,324	10,324	0	0	0
TA10521124ML	Hanahan	SC		06/09/2021		411,221	0	0	0	0	0	0	411,221	411,221	0	0	0
TA10521125ML	West Jordan	UT		06/09/2021		212,718	0	0	0	0	0	0	212,718	212,718	0	0	0
TA10521126ML	North Salt Lake City	UT		07/01/2021		232,481	0	0	0	0	0	0	232,481	232,481	0	0	0
TA10521111ML	Chino	CA		03/31/2021		105,804	0	0	0	0	0	0	105,804	105,804	0	0	0
TA10521128ML	Goleta	CA		06/23/2021		530,408	0	0	0	0	0	0	530,408	530,408	0	0	0
TA10521100ML	Rochester Hills	MI		03/22/2021		207,328	0	0	0	0	0	0	207,328	207,328	0	0	0
TA10521135ML	Colorado Springs	CO		07/01/2021		168,096	0	0	0	0	0	0	168,096	168,096	0	0	0
TA10521123ML	Shippensburg	PA		05/28/2021		78,339	0	0	0	0	0	0	78,339	78,339	0	0	0
TA10521131ML	Spokane	WA		08/05/2021		274,514	0	0	0	0	0	0	274,514	274,514	0	0	0
TA10521144ML	West Sacramento	CA		08/12/2021		58,198	0	0	0	0	0	0	58,198	58,198	0	0	0
TA10521141ML	Myrtle Beach	SC		08/17/2021		78,476	0	0	0	0	0	0	78,476	78,476	0	0	0
TA10619140ML	Havelock	NC		08/13/2021		19,803	0	0	0	0	0	0	19,803	19,803	0	0	0
TA10521143ML	Puyallup	WA		08/17/2021		96,786	0	0	0	0	0	0	96,786	96,786	0	0	0
TA10521132ML	Kent	WA		08/17/2021		338,107	0	0	0	0	0	0	338,107	338,107	0	0	0
TA10521146ML	Fresno	CA		08/31/2021		273,232	0	0	0	0	0	0	273,232	273,232	0	0	0
TA10619183ML	Charlotte	NC		09/08/2021		41,909	0	0	0	0	0	0	41,909	41,909	0	0	0
TA16618180ML	Brooklyn	NY		09/13/2021		50,123	0	0	0	0	0	0	50,123	50,123	0	0	0
TA10521154ML	West Sacramento	CA		09/09/2021		38,931	0	0	0	0	0	0	38,931	38,931	0	0	0
TA10521168ML	Coppell	TX		09/17/2021		303,487	0	0	0	0	0	0	303,487	303,487	0	0	0
TA10521142ML	Babylon	NY		09/20/2021		329,390	0	0	0	0	0	0	329,390	329,390	0	0	0
TA10421133ML	Torrance	CA		09/17/2021		152,036	0	0	0	0	0	0	152,036	152,036	0	0	0
TA10521137ML	Commack	NY		09/20/2021		593,445	0	0	0	0	0	0	593,445	593,445	0	0	0
TA10521160ML	University Place	WA		09/27/2021		267,272	0	0	0	0	0	0	267,272	267,272	0	0	0
TA10521159ML	Hazel Park	MI		10/01/2021		1,715,943	0	0	0	0	0	0	1,715,942	1,715,942	0	0	0
TA10521161ML	Memphis	TN		09/30/2021		238,364	0	0	0	0	0	0	238,364	238,364	0	0	0
TA10521167ML	Chalfont	PA		10/08/2021		165,238	0	0	0	0	0	0	165,238	165,238	0	0	0
TA10521157ML	Liberty lake	WA		10/08/2021		224,691	0	0	0	0	0	0	224,691	224,691	0	0	0
TA10521165ML	Norfolk	VA		10/22/2021		146,654	0	0	0	0	0	0	146,654	146,654	0	0	0
TA10521186ML	Stow	OH		11/17/2021		258,677	0	0	0	0	0	0	258,677	258,677	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10521192ML	West Covina	CA		11/22/2021		209,546	0	0	0	0	0	0	209,546	209,546	0	0	0
TA10521191ML	San Diego	CA		11/22/2021		275,718	0	0	0	0	0	0	275,718	275,718	0	0	0
TA10517129AML	South Salt Lake	UT		11/30/2021		81,164	0	0	0	0	0	0	81,164	81,164	0	0	0
TA10517152AML	Laguna Niguel	CA		12/15/2021		284,983	0	0	0	0	0	0	284,983	284,983	0	0	0
TA10515161AML	Lakewood Township	NJ		01/24/2022		148,049	0	0	0	0	0	0	148,049	148,049	0	0	0
TA10521145ML	Mason	OH		03/31/2022		274,928	0	0	0	0	0	0	274,928	274,928	0	0	0
TA10517150AML	Ontario	CA		12/01/2021		217,425	0	0	0	0	0	0	217,425	217,425	0	0	0
TA16618209ML	Brooklyn	NY		08/11/2022		134,075	0	0	0	0	0	0	134,075	134,075	0	0	0
TA10619221ML	Lutherville-Timonium	MD		06/22/2022		26,110	0	0	0	0	0	0	26,110	26,110	0	0	0
TA10619161ML	Bronx	NY		12/01/2022		54,164	0	0	0	0	0	0	54,164	54,164	0	0	0
TA10619227ML	Baltimore	MD		12/23/2021		41,244	0	0	0	0	0	0	41,244	41,244	0	0	0
TA10619198ML	Los Angeles	CA		11/15/2021		107,965	0	0	0	0	0	0	107,965	107,965	0	0	0
TA10521183ML	Lake Worth	FL		11/16/2021		137,502	0	0	0	0	0	0	137,502	137,502	0	0	0
TA10521200ML	Prattville	AL		12/30/2021		250,167	0	0	0	0	0	0	250,167	250,167	0	0	0
TA10521185ML	Rockville	MD		11/19/2021		720,438	0	0	0	0	0	0	720,438	720,438	0	0	0
TA10521187ML	Logan Township	NJ		11/24/2021		451,984	0	0	0	0	0	0	451,984	451,984	0	0	0
TA10521199ML	Silverdale	WA		01/27/2022		528,752	0	0	0	0	0	0	528,752	528,752	0	0	0
TA10521184ML	Rockville	MD		11/19/2021		720,438	0	0	0	0	0	0	720,438	720,438	0	0	0
TA10521203ML	Corona	CA		04/05/2022		478,796	0	0	0	0	0	0	478,796	478,796	0	0	0
TA10521204ML	Nottingham	MD		01/26/2022		246,368	0	0	0	0	0	0	246,368	246,368	0	0	0
TA10521208ML	Fort Myers	FL		01/26/2022		134,380	0	0	0	0	0	0	134,380	134,380	0	0	0
TA10514205AML	Roseville	CA		01/26/2022		138,205	0	0	0	0	0	0	138,205	138,205	0	0	0
TA10521211ML	Pinellas Park	FL		01/27/2022		176,735	0	0	0	0	0	0	176,735	176,735	0	0	0
TA10521207ML	Clarkston	GA		03/07/2022		266,906	0	0	0	0	0	0	266,906	266,906	0	0	0
TA10521213ML	Gastonia	NC		02/24/2022		1,024,012	0	0	0	0	0	0	1,024,012	1,024,012	0	0	0
TA10421215ML	Daytona Beach	FL		03/11/2022		0	0	0	0	0	0	0	0	0	0	0	0
TA10521216ML	Portland	OR		03/14/2022		93,572	0	0	0	0	0	0	93,572	93,572	0	0	0
TA10521217ML	Savage	MN		03/23/2022		421,171	0	0	0	0	0	0	421,171	421,171	0	0	0
TA10522100ML	Northampton	PA		03/21/2022		48,043	0	0	0	0	0	0	48,043	48,043	0	0	0
TA10522101ML	West Chicago	IL		04/21/2022		577,309	0	0	0	0	0	0	577,309	577,309	0	0	0
TA10522102ML	Ann Arbor	MI		03/31/2022		185,089	0	0	0	0	0	0	185,089	185,089	0	0	0
TA10522105ML	Greenville	SC		04/18/2022		464,446	0	0	0	0	0	0	464,446	464,446	0	0	0
TA10522106ML	Scottsdale	AZ		05/04/2022		192,166	0	0	0	0	0	0	192,166	192,166	0	0	0
TA10516155AML	West Sacramento	CA		05/05/2022		45,564	0	0	0	0	0	0	45,564	45,564	0	0	0
TA10522108ML	Burlington	NC		04/28/2022		902,405	0	0	0	0	0	0	902,406	902,406	0	0	0
TA10522109ML	Westmont	IL		04/26/2022		351,421	0	0	0	0	0	0	351,421	351,421	0	0	0
TA10517170AML	Elgin	IL		05/16/2022		204,175	0	0	0	0	0	0	204,175	204,175	0	0	0
TA10522113ML	Rockford	MI		05/04/2022		177,612	0	0	0	0	0	0	177,612	177,612	0	0	0
TA10518135AML	Austin	TX		05/09/2022		70,658	0	0	0	0	0	0	70,658	70,658	0	0	0
TA10522111ML	Charleston	SC		05/20/2022		609,466	0	0	0	0	0	0	609,467	609,467	0	0	0
TA10519145AML	El Segundo	CA		05/27/2022		59,783	0	0	0	0	0	0	59,783	59,783	0	0	0
TA10522127ML	Corona	CA		06/03/2022		341,929	0	0	0	0	0	0	341,929	341,929	0	0	0
TA10516140AML	Orem	UT		06/29/2022		10,354	0	0	0	0	0	0	10,354	10,354	0	0	0
TA10522122ML	Olympia	WA		06/30/2022		179,982	0	0	0	0	0	0	179,982	179,982	0	0	0
TA10522128ML	Goleta	CA		07/18/2022		301,475	0	0	0	0	0	0	301,475	301,475	0	0	0
TA10522137ML	Meridian	ID		07/14/2022		130,550	0	0	0	0	0	0	130,550	130,550	0	0	0
TA10522136ML	Various	OH		07/27/2022		294,781	0	0	0	0	0	0	294,781	294,781	0	0	0
TA10522135ML	Various	FL		07/28/2022		269,316	0	0	0	0	0	0	269,316	269,316	0	0	0
TA10522134ML	Tacoma	WA		08/11/2022		164,573	0	0	0	0	0	0	164,573	164,573	0	0	0
TA71722232ML	Bainbridge	GA		08/26/2022		112,246	0	0	0	0	0	0	112,246	112,246	0	0	0
TA10522129ML	Albuquerque	NM		09/08/2022		134,183	0	0	0	0	0	0	134,183	134,183	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10522143ML	Sheffield Village	OH		09/16/2022		644,398	0	0	0	0	0	0	644,398	644,398	0	0	0
TA10522120ML	Fresno	CA		09/20/2022		196,638	0	0	0	0	0	0	196,638	196,638	0	0	0
TA10518130AML	Grandview	MO		10/27/2022		161,169	0	0	0	0	0	0	161,169	161,169	0	0	0
TA10522159ML	Asheville	NC		10/28/2022		870,861	0	0	0	0	0	0	870,861	870,861	0	0	0
TA10522152ML	Warrenton	VA		10/31/2022		203,714	0	0	0	0	0	0	203,714	203,714	0	0	0
TA10522154ML	Palm Springs	CA		11/09/2022		278,224	0	0	0	0	0	0	278,224	278,224	0	0	0
TA10522161ML	Wake Forest	NC		12/01/2022		527,463	0	0	0	0	0	0	527,463	527,463	0	0	0
TA10522155ML	Silverton	OR		01/20/2023		0	0	0	0	0	0	0	118,493	118,493	0	0	0
TA10523116ML	Anderson	IN		04/18/2023		0	0	0	0	0	0	0	12,760	12,760	0	0	0
TA10523117ML	Huber Heights	OH		04/18/2023		0	0	0	0	0	0	0	26,668	26,668	0	0	0
TA10523114ML	Akron	OH		04/18/2023		0	0	0	0	0	0	0	65,839	65,839	0	0	0
TA10523113ML	Flint	MI		04/18/2023		0	0	0	0	0	0	0	28,132	28,132	0	0	0
TA10523115ML	Moline	IL		04/18/2023		0	0	0	0	0	0	0	37,193	37,193	0	0	0
TA10523104ML	Indianapolis	IN		04/18/2023		0	0	0	0	0	0	0	91,043	91,043	0	0	0
TA10523103ML	Indianapolis	IN		04/18/2023		0	0	0	0	0	0	0	30,090	30,090	0	0	0
TA10523102ML	Novi	MI		04/18/2023		0	0	0	0	0	0	0	25,204	25,204	0	0	0
TA10523105ML	Crawfordsville	IN		04/18/2023		0	0	0	0	0	0	0	19,783	19,783	0	0	0
TA10523118ML	Marysville	MI		04/18/2023		0	0	0	0	0	0	0	10,287	10,287	0	0	0
TA10523122ML	Crawfordsville	IN		04/18/2023		0	0	0	0	0	0	0	13,057	13,057	0	0	0
TA10523107ML	Trotwood	OH		04/18/2023		0	0	0	0	0	0	0	52,782	52,782	0	0	0
TA10523106ML	Kimball	MI		04/18/2023		0	0	0	0	0	0	0	86,651	86,651	0	0	0
TA10523120ML	Fremont	OH		04/18/2023		0	0	0	0	0	0	0	40,279	40,279	0	0	0
TA10523108ML	Anderson	IN		04/18/2023		0	0	0	0	0	0	0	17,014	17,014	0	0	0
TA10523119ML	Saginaw	MI		04/18/2023		0	0	0	0	0	0	0	34,819	34,819	0	0	0
TA10523121ML	Benton Harbor	MI		04/18/2023		0	0	0	0	0	0	0	18,992	18,992	0	0	0
TA10523110ML	St Louis	MO		04/18/2023		0	0	0	0	0	0	0	79,133	79,133	0	0	0
TA10523109ML	Lawrence	IN		04/18/2023		0	0	0	0	0	0	0	15,431	15,431	0	0	0
TA10523123ML	Anderson	IN		04/18/2023		0	0	0	0	0	0	0	11,870	11,870	0	0	0
TA10523111ML	Indianapolis	IN		04/18/2023		0	0	0	0	0	0	0	23,265	23,265	0	0	0
TA10523112ML	Rock Island	IL		04/18/2023		0	0	0	0	0	0	0	27,301	27,301	0	0	0
TA10523133ML	Riverdale	UT		05/26/2023		0	0	0	0	0	0	0	79,521	79,521	0	0	0
TA10523143ML	Las Vegas	NV		05/31/2023		0	0	0	0	0	0	0	68,940	68,940	0	0	0
TA10523146ML	Northridge	CA		06/02/2023		0	0	0	0	0	0	0	59,674	59,674	0	0	0
TA10523131ML	Commerce City	CO		06/14/2023		0	0	0	0	0	0	0	17,984	17,984	0	0	0
TA10523132ML	San Diego	CA		06/14/2023		0	0	0	0	0	0	0	10,286	10,286	0	0	0
TA10523144ML	Fort Mill	SC		06/23/2023		0	0	0	0	0	0	0	92,848	92,848	0	0	0
TA10523134ML	American Fort	UT		07/17/2023		0	0	0	0	0	0	0	60,573	60,573	0	0	0
TA10523150ML	Lynchburg	VA		07/25/2023		0	0	0	0	0	0	0	204,695	204,695	0	0	0
TA10523151ML	Johns Island	SC		08/04/2023		0	0	0	0	0	0	0	148,391	148,391	0	0	0
TA10523155ML	King of Prussia	PA		08/04/2023		0	0	0	0	0	0	0	17,645	17,645	0	0	0
TA10523153ML	Concord	CA		08/09/2023		0	0	0	0	0	0	0	13,606	13,606	0	0	0
TA1051613ML	Seattle	WA		05/03/2023		0	0	0	0	0	0	0	209	209	0	0	0
0299999. Mortgages with partial repayments						212,604,639	0	(1,097,773)	0	0	(1,097,773)	0	213,170,101	213,167,589	0	(2,511)	(2,511)
TA10512157ML	Irvine	CA		02/25/2013	02/27/2023	39,395,679	0	0	0	0	0	0	39,395,679	39,395,679	0	0	0
TA10513109ML	Amherst	NY		06/14/2013	06/29/2023	966,192	0	0	0	0	0	0	966,192	966,192	0	0	0
TA10513110ML	Amherst	NY		06/14/2013	06/29/2023	1,352,670	0	0	0	0	0	0	1,352,670	1,352,670	0	0	0
TA10513112ML	Amherst	NY		06/14/2013	06/29/2023	1,835,766	0	0	0	0	0	0	1,835,766	1,835,766	0	0	0
TA10513114ML	Beverly Hills	FL		04/23/2013	04/06/2023	104,925	0	0	0	0	0	0	104,925	104,925	0	0	0
TA10513130ML	Little Rock	AR		06/13/2013	02/17/2023	4,851,951	0	0	0	0	0	0	4,851,951	4,851,951	0	0	0
TA10513133ML	Annapolis	MD		07/01/2013	04/21/2023	14,309,280	0	0	0	0	0	0	14,309,280	14,309,280	0	0	0
TA10513137ML	San Diego	CA		07/10/2013	06/14/2023	3,959,470	0	0	0	0	0	0	3,959,470	3,959,470	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
TA10513146ML	Framingham	MA		07/26/2013	06/30/2023	160,548	0	(136)	0	0	(136)	0	160,412	160,412	0	0	0
TA10513156ML	Haines City	FL		07/30/2013	06/30/2023	5,871,409	0	(26,265)	0	0	(26,265)	0	5,845,144	5,845,144	0	0	0
TA10513162ML	Raleigh	NC		08/07/2013	08/09/2023	5,551,968	0	0	0	0	0	0	5,551,968	5,551,968	0	0	0
TA10513192ML	Columbia	MD		10/29/2013	05/04/2023	10,938,937	0	0	0	0	0	0	10,938,937	10,938,937	0	0	0
TA10513204ML	Bronx	NY		12/05/2013	12/22/2023	29,610,596	0	0	0	0	0	0	29,610,596	29,610,524	0	0	0
TA10513207ML	Cordova	TN		12/18/2013	11/30/2023	19,268,491	0	(230,781)	0	0	(230,781)	0	19,037,709	19,037,709	0	0	0
TA10514124ML	Northridge	CA		05/30/2014	06/02/2023	4,378,978	0	0	0	0	0	0	4,378,978	4,378,978	0	0	0
TA10514160ML	Inwood	NY		09/04/2014	08/22/2023	4,078,520	0	0	0	0	0	0	4,078,520	4,078,520	0	0	0
TA10514162ML	Inwood	NY		09/04/2014	08/22/2023	1,978,927	0	0	0	0	0	0	1,978,927	1,978,927	0	0	0
TA10514163ML	Inwood	NY		09/04/2014	08/22/2023	1,110,130	0	0	0	0	0	0	1,110,130	1,110,130	0	0	0
TA10516130ML	Lawrenceville	GA		06/02/2016	06/27/2023	7,585,646	0	0	0	0	0	0	7,585,646	7,585,646	0	0	0
TA10518147ML	Bedford Park	IL		07/10/2018	09/15/2023	5,913,637	0	0	0	0	0	0	5,913,637	5,913,637	0	0	0
TA10522107ML	Lovejoy	GA		05/19/2022	06/20/2023	25,052,777	0	0	0	0	0	0	25,052,777	25,052,777	0	0	0
TA700218ML	Various	IL		02/07/2008	01/13/2023	684,447	0	0	0	0	0	0	684,447	684,446	0	(1)	(1)
TA700218AML	Various	IL		02/07/2008	01/13/2023	171,112	0	0	0	0	0	0	171,112	171,112	0	0	0
TA87832ML	Loomis	CA		12/30/1998	12/05/2023	486,673	0	0	0	0	0	0	486,673	486,673	0	0	0
TA88425ML	Oakdale	MN		03/17/2003	01/10/2023	8,082,443	0	1,486	0	0	1,486	0	8,083,929	8,083,929	0	0	0
TA88713ML	Spokane	WA		04/04/2003	04/19/2023	322,971	0	0	0	0	0	0	322,971	322,971	0	0	0
TA88735ML	Salt Lake City	UT		05/07/2003	05/23/2023	206,813	0	0	0	0	0	0	206,813	206,813	0	0	0
TA88790ML	Richfield	MN		08/01/2003	05/01/2023	750,616	0	0	0	0	0	0	750,616	750,616	0	0	0
TA88871ML	St George	UT		08/26/2003	05/22/2023	180,145	0	0	0	0	0	0	180,145	180,145	0	0	0
TA88900ML	Spokane	WA		08/20/2003	08/01/2023	573,262	0	0	0	0	0	0	573,262	573,262	0	0	0
TA88903ML	Boynton Beach	FL		08/26/2003	07/12/2023	204,433	0	0	0	0	0	0	204,433	204,433	0	0	0
TA88916ML	Various	PA		09/05/2003	12/20/2023	222,798	0	0	0	0	0	0	222,798	222,798	0	0	0
TA89139ML	Oakdale	MN		09/03/2004	01/10/2023	4,265,466	0	0	0	0	0	0	4,265,466	4,265,466	0	0	0
TA89139AML	Oakdale	MN		12/31/2014	01/10/2023	2,778,656	0	0	0	0	0	0	2,778,656	2,778,656	0	0	0
TA89578ML	Nogales	AZ		09/15/2005	09/18/2023	1,517,184	0	(51,483)	0	0	(51,483)	0	1,465,701	1,465,701	0	0	0
TA89766ML	Miami Beach	FL		06/12/2006	02/27/2023	1,974,585	0	(116,636)	0	0	(116,636)	0	1,857,949	1,857,949	0	0	0
TA89800ML	Salinas	CA		07/14/2006	04/03/2023	496,308	0	0	0	0	0	0	496,308	496,308	0	0	0
0399999. Mortgages disposed						211,194,411	0	(423,816)	0	0	(423,816)	0	210,770,595	210,770,522	0	(1)	(1)
0599999 - Totals						534,350,006	0	(1,525,128)	0	0	(1,525,128)	0	534,488,113	533,043,400	0	(1,444,641)	(1,444,641)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
20758#-AA-6	ADVANTAGE CAP CT PTRS II LTD SER A			US	ADVANTAGE CAP CT PTRS II LTD SER A	1.A	10/27/2011		360,000	121,962	128,912	0	4,918	0	0	0	0	0	0.000
20758#-AB-4	ADVANTAGE CAP CT PTRS II LTD SER B			US	ADVANTAGE CAP CT PTRS II LTD SER B	1.A	10/27/2011		360,000	177,360	151,557	0	6,964	0	0	0	0	0	0.000
0799999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated									720,000	299,322	280,470	0	11,882	0	0	0	0	0	XXX
00793@-AA-7	AEGON AFFORDABLE HOUSING		DOVER	DE	AEGON AFFORDABLE HOUSING	3.C	11/14/2017		13,587,334	12,288,128	13,587,334	0	0	0	0	0	660,585	0	0.000
0899999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Affiliated									13,587,334	12,288,128	13,587,334	0	0	0	0	0	660,585	0	XXX
000000-00-0	Guaranteed Investment Contract MF3089 04 (formerly 50201-000)		Los Angeles	CA	Transamerica Retirement Solutions LLC		01/11/1974		486,055	486,055	486,055	0	8,771	0	0	0	0	0	0.000
000000-00-0	Guaranteed Investment Contract 50477-000		Los Angeles	CA	Transamerica Retirement Solutions LLC		06/01/1983		82,417	82,417	82,417	0	1,755	0	0	0	0	0	0.000
000000-00-0	Guaranteed Investment Contract 50477-001		Los Angeles	CA	Transamerica Retirement Solutions LLC		06/01/1983		40,654	40,654	40,654	0	1,074	0	0	0	0	0	0.000
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated									609,126	609,126	609,126	0	11,600	0	0	0	0	0	XXX
000000-00-0	Texas ACP II, L.P.		AUSTIN	TX	ADVTG GP II, L.L.C.		01/23/2008	1	0	0	0	0	0	0	0	0	0	0	15.000
000000-00-0	Advantage Capital Alabama Partners II, L.P.		MONTGOMERY	AL	Advantage Capital AL-GP-II, LLC		04/15/2008	1	0	0	0	0	0	0	0	0	0	0	15.000
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
000000-00-0	Lovell Minnick Equity Partners V LP		DOVER	DE	Lovell Minnick Equity Advisors V LP		10/28/2019	3	23,023,166	25,590,887	25,590,887	(1,824,719)	0	0	0	0	288,525	2,868,727	3.510
000000-00-0	MidOcean Partners V, L.P.		DOVER	DE	MidOcean Associates V, L.P.		04/26/2018	3	21,889,526	29,314,448	29,314,448	1,299,535	0	0	0	0	0	2,584,778	2.500
000000-00-0	Iowa First Capital Fund II, L.P.		DES MOINES	IA	Corridor Management Company, LLC		07/12/2006	1	1	1	1	0	0	0	0	0	0	0	66.450
000000-00-0	Falcon Mezzanine Partners II, L.P.		DOVER	DE	Falcon Mezzanine Investments II, LLC		06/10/2005	2	48,386	1	1	(425,805)	0	0	0	0	59,820	285,922	11.360
000000-00-0	PineBridge Global Emerging Markets Partners, LLC		DOVER	DE	PineBridge Investments LLC		08/31/1997		466,498	427,214	427,214	9,051	0	0	0	0	0	0	2.650
000000-00-0	TPG Partners V, L.P. (and AIVs)		DOVER	DE	TPG GenPar V, L.P.		06/27/2006	3	12,157	20,215	20,215	384	0	0	0	0	0	129,845	0.130
000000-00-0	Specialty Loan Fund 2016-L, L.P.		GRAND CAYMAN	CYM	HPS GP, Ltd.		05/15/2017		22,325,906	28,432,864	28,432,864	294,671	0	0	0	0	1,923,433	14,043,070	10.840
000000-00-0	Catalyst Fund Limited Partnership II		ONTARIO	CAN	Catalyst Fund General Partner II Inc.		11/02/2006		44,985,846	101,420,380	101,420,380	(104,803)	0	0	0	0	0	0	5.500
000000-00-0	WLR Recovery Fund IV, L.P. (and AIVs)		DOVER	DE	WLR Recovery Associates IV LLC		11/09/2007		12,288	12,337	12,337	49	0	0	0	0	0	0	0.530
000000-00-0	Strategic Partners Fund VII, L.P.		DOVER	DE	Strategic Partners Fund Solutions Associates VII, L.P.		06/27/2016	3	1	37,112,003	37,112,003	(3,700,566)	0	0	0	0	(20,793)	21,368,019	1.130
000000-00-0	Lovell Minnick Equity Partners IV LP		DOVER	DE	Lovell Minnick Equity Advisors IV LP		03/27/2015	3	16,834,100	17,708,100	17,708,100	(3,760,900)	0	0	0	0	1,423,156	2,217,908	9.840
000000-00-0	Apollo Investment Fund VIII, L.P. (and AIVs)		DOVER	DE	Apollo Advisors VIII, L.P.		02/05/2014	3	6,915,861	5,319,158	5,319,158	(817,271)	0	0	0	0	32,590	1,788,195	0.200
000000-00-0	TCW/Crescent Mezzanine Partners V, L.P.		DOVER	DE	TCW/Crescent Mezzanine V, LLC		03/20/2008	2	1	44,232	44,232	(135,133)	0	0	0	0	234,253	3,541,562	2.840
000000-00-0	Iowa Startup Accelerator Fund, LP		DES MOINES	IA	Iowa Startup Accelerator Management, Inc.		11/28/2014	1	186,465	137,899	137,899	(678)	0	0	0	0	0	0	12.460
000000-00-0	Court Square Capital Partners II, L.P.		DOVER	DE	Court Square Capital GP, LLC		09/05/2006	3	1,786,697	894,558	894,558	(19,422)	0	0	0	0	0	1,623,168	2.460
000000-00-0	Yukon Capital Partners III, L.P.		DOVER	DE	Yukon Partners III, L.L.C.		07/18/2017	2	6,580,184	12,680,540	12,680,540	3,076,377	0	0	0	0	36,663	3,690,110	5.990
000000-00-0	Prudential Capital Partners V, L.P. (and AIVs)		DOVER	DE	Wabash Avenue Partners V, LP		04/21/2017	2	24,712,635	26,489,828	26,489,828	174,492	0	0	0	0	1,253,992	0	2.740
000000-00-0	KKR Americas Fund XII L.P.		GRAND CAYMAN	CYM	KKR Associates Americas XII, L.P.		10/31/2017	3	41,250,751	60,326,166	60,326,166	1,764,520	0	0	0	0	235,630	5,958,273	0.400
000000-00-0	Gander Holdings LP		DOVER	DE	WHLP GP 1, LLC		06/27/2019	3	99,425	98,919	98,919	(5,096)	0	0	0	0	0	2,349,556	24.000
000000-00-0	Green Equity Investors V, L.P.		DOVER	DE	GEI Capital V, LLC		08/10/2007	3	976,244	346,878	346,878	(212,084)	0	0	0	0	0	2,479,929	0.680
000000-00-0	MS Private Markets Fund III, LP		DOVER	DE	MS Alternative Investment Partners, LP		07/20/2006	3	1	904,297	904,297	(161,753)	0	0	0	0	0	1,289,203	5.120
000000-00-0	Harbour Group Investments IV, L.P.		DOVER	DE	Harbour Group IV Management Co., LLC		04/30/1999	3	90,531	110,694	110,694	(47,294)	0	0	0	0	0	0	6.330
000000-00-0	Prudential Capital Partners II, L.P.		DOVER	DE	Stetson Street Partners, L.P.		04/28/2005	2	230,933	247,495	247,495	(2,020)	0	0	0	0	0	5,267,077	6.730
000000-00-0	Turning Rock Fund I LP		DOVER	DE	Turning Rock Partners GP LLC		07/31/2019	3	7,825,875	10,358,595	10,358,595	760,579	0	0	0	0	691,892	4,351,817	9.010
000000-00-0	TPG Partners VI, L.P. (and AIVs)		DOVER	DE	TPG GenPar VI, L.P.		05/22/2008	3	2,702,018	260,789	260,789	(127,657)	0	0	0	0	(10,517)	365,988	0.110
000000-00-0	Green Equity Investors VII, L.P.		DOVER	DE	GEI Capital VII, LLC		05/12/2017	3	34,364,815	52,961,709	52,961,709	(10,035,257)	0	0	0	0	9,080	8,208,969	0.550
000000-00-0	Yukon Capital Partners II, L.P.		DOVER	DE	Yukon Partners II, L.L.C.		11/18/2014	2	6,774,422	7,563,444	7,563,444	(478,500)	0	0	0	0	10,854	1,687,462	7.240
000000-00-0	Carlyle Partners VI, L.P. (and AIVs)		DOVER	DE	TC Group VI, L.P.		07/12/2013	3	8,035,298	7,456,794	7,456,794	(2,635,140)	0	0	0	0	12,575	1,061,535	0.150
000000-00-0	The Resolute Fund III, L.P. (and AIVs)		DOVER	DE	Resolute Fund Partners III, L.P.		06/11/2014	3	7,262,914	8,486,571	8,486,571	(156,440)	0	0	0	0	0	1,703,771	0.560
000000-00-0	TPG Partners VII, L.P. (and AIVs)		DOVER	DE	TPG GenPar VII, L.P.		09/25/2015	3	16,192,726	12,083,818	12,083,818	(1,143,390)	0	0	0	0	0	4,835,822	0.400
000000-00-0	Rapid Holdings I LP		DOVER	DE	WHLP GP 1, LLC		03/31/2020	3	7,000,000	14,041,473	14,041,473	(4,649,124)	0	0	0	0	3,742,366	3,804,051	7.620
000000-00-0	Fleet Holdings I LP		DOVER	DE	Fleet Holdings I GP LLC		07/31/2020	3	1	3,549,137	3,549,137	1,595,297	0	0	0	0	1,098,252	711,291	4.900

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	StepStone Aegon Opportunities Fund, L.P.		DOVER	DE	StepStone Aegon (GP) LLC		10/26/2016	3	60,414,829	74,333,634	74,333,634	(2,604,663)	0	0	0	0	963,321	13,057,250	99.940
000000-00-0	Francisco Partners Agility II-A, L.P.		GRAND CAYMAN	CYM	Francisco Partners Agility GP II, L.P.		09/17/2020	3	7,865,000	9,993,545	9,993,545	1,652,051	0	0	0	0	0	2,135,000	0.190
000000-00-0	Whitehorse Liquidity Partners IV LP		DOVER	DE	Whitehorse Liquidity Partners Inc.		11/25/2020		8,469,643	11,046,890	11,046,890	(111,265)	0	0	0	0	(8,325)	4,398,460	0.910
000000-00-0	Whitehorse Liquidity Partners I LP		DOVER	DE	Whitehorse Associates I LP		04/25/2017		12,020,562	6,891,976	6,891,976	(2,256,682)	0	0	0	0	0	2,279,733	9.940
000000-00-0	The Resolute Fund IV, L.P. (and AIVs)		DOVER	DE	Resolute Fund Partners IV, L.P.		12/07/2018	3	14,089,721	34,712,546	34,712,546	5,409,665	0	0	0	0	15,309	2,271,976	0.550
000000-00-0	Centerbridge Capital Partners, L.P. (and AIVs)		DOVER	DE	Centerbridge Associates, LP		06/01/2006		2,815,863	1,146,105	1,146,105	61,840	0	0	0	0	0	1,985,018	0.890
000000-00-0	WLR Recovery Fund III, L.P. (and AIVs)		DOVER	DE	WLR Recovery Associates III LLC		08/08/2005		40,468	47,487	47,487	7,019	0	0	0	0	0	0	1.750
000000-00-0	Merit Mezzanine Fund VI, L.P.		DOVER	DE	Merit Capital Partners VI, LP		06/08/2016	2	22,459,823	20,442,362	20,442,362	(1,438,361)	0	0	0	0	0	2,921,642	14.390
000000-00-0	The Rohatyn Group Global Opportunity Partners, L.P		DOVER	DE	TRG Allocation LLC		02/28/2003	12	822,482	80,672	80,672	5,801	0	0	0	0	0	0	10.740
000000-00-0	Audax Private Equity Fund V-A, L.P.		DOVER	DE	Audax Private Equity Business V L.P.		01/25/2016	3	15,685,619	22,979,231	22,979,231	(1,566,767)	0	0	0	0	0	2,788,364	2.510
000000-00-0	Carlyle Partners V, L.P. (and AIVs)		DOVER	DE	TC Group V, L.P.		01/15/2008	3	1	964,417	964,417	(314,898)	0	0	0	0	0	709,704	0.130
000000-00-0	MidOcean Partners III, L.P.		GRAND CAYMAN	CYM	MidOcean Associates, SPC		01/17/2007	3	7,315	1	1	(9,182)	0	0	0	0	36,129	422,468	3.650
000000-00-0	Private Equity Solutions SCSp			LUX	PES GP S.à r.l.		12/17/2019	3	14,634,101	21,335,493	21,335,493	2,125,588	0	0	0	0	0	5,089,491	2.870
000000-00-0	ASF VII Infrastructure B L.P.		EDINBURGH	GBR	ASF VII Infrastructure GP Limited		03/31/2017	3	16,557,353	29,701,120	29,701,120	1,280,855	0	0	0	0	0	8,135,164	10.250
000000-00-0	Arsenal Capital Partners IV, LP		DOVER	DE	Arsenal Capital Investment IV, LP		07/22/2016	3	23,644,033	29,018,886	29,018,886	(2,433,938)	0	0	0	0	0	5,054,366	3.080
000000-00-0	Private Equity Partners 2005 LP		DOVER	DE	GS PEP 2005 Advisors, LLC		07/26/2006	3	1,694,778	2,464,951	2,464,951	(724,274)	0	0	0	0	0	2,490,185	48.570
000000-00-0	MHR Institutional Partners III L.P.		DOVER	DE	MHR Institutional Advisors III LLC		06/11/2007		8,308,091	5,687,857	5,687,857	510,257	0	0	0	0	0	5,217,939	0.910
000000-00-0	Charlesbank Credit Opportunities Fund II, LP		BOSTON	MA	Charlesbank Credit Opportunities Fund II GP, LP		04/14/2020		20,348,394	20,741,808	20,741,808	658,336	0	0	0	0	1,046,686	2,649,150	4.490
000000-00-0	PineBridge Secondary Partners, L.P.		DOVER	DE	PineBridge Secondary Partners GP, L.P.		12/20/2005	3	1	139,656	139,656	(63,707)	0	0	0	0	0	6,489,148	19.260
000000-00-0	Brightstar Capital Partners Fund II, LP		DOVER	DE	Brightstar Associates II, L.P.		10/02/2020	3	12,539,334	19,912,868	19,912,868	2,570,520	0	0	0	0	309,864	6,440,421	3.200
000000-00-0	Ampersand CF LP		DOVER	DE	AMP-CF Management Company LP		11/13/2020	3	3,293,102	6,290,873	6,290,873	73,087	0	0	0	0	0	0	1.760
000000-00-0	Ridgemont Equity Partners III, L.P.		DOVER	DE	Ridgemont Equity Management III, L.P.		10/09/2019	3	9,483,988	26,497,977	26,497,977	(1,456,485)	0	0	0	0	0	3,430,835	1.260
000000-00-0	Apollo Investment Fund VII, L.P. (and AIVs)		DOVER	DE	Apollo Advisors VII, L.P.		06/26/2008	3	1	113,578	113,578	(107,876)	0	0	0	0	12,948	272,332	0.250
000000-00-0	Apollo Investment Fund VI, L.P. (and AIVs)		DOVER	DE	Apollo Advisors VI, L.P.		05/10/2006	3	747,108	707,934	707,934	(15,117)	0	0	0	0	0	1,672,008	0.640
000000-00-0	PineBridge PEP IV Non-U.S., L.P.		DOVER	DE	PineBridge PEP IV Non-U.S. GP, L.P.		07/21/2006		132,121	148,182	148,182	(12,376)	0	0	0	0	0	4,185,379	11.120
000000-00-0	Sun Capital Partners V, L.P.		GRAND CAYMAN	CYM	Sun Capital Advisors V, L.P.		05/21/2007		1,929,157	1,136,984	1,136,984	(1,014,496)	0	0	0	0	0	780,653	0.430
000000-00-0	ICG Strategic Equity Fund IV LP		DOVER	DE	ICG Strategic Equity IV GP LP		05/21/2021	3	14,319,945	17,213,644	17,213,644	924,742	0	0	0	0	(189,545)	5,873,793	1.330
000000-00-0	Francisco Partners VI, L.P.		GRAND CAYMAN	CYM	Francisco Partners GP VI, L.P.		01/26/2021	3	22,133,252	26,162,403	26,162,403	2,559,093	0	0	0	0	(85)	1,987,500	0.670
000000-00-0	ICG Dallas Co-Investor LP		DOVER	DE	ICG Strategic Equity Associates IV LLC		06/16/2021	3	10,157,794	10,112,978	10,112,978	(792,547)	0	0	0	0	0	1,842,206	18.460
000000-00-0	TPG AAF Partners RNI-A, L.P.		DOVER	DE	TPG AAF GenPar, L.P.		06/28/2021	3	232,431	7,955	7,955	(887,829)	0	0	0	0	13,481	72,424	1.810
000000-00-0	Denali Holdings I LP		DOVER	DE	WHLP GP 1 LLC		07/02/2021	3	6,143,094	8,947,470	8,947,470	189,727	0	0	0	0	0	2,571,600	3.190
000000-00-0	Pretium Residential Credit Fund II, LP		DOVER	DE	Pretium Residential Credit Fund II GP, LP		03/28/2022		33,123,280	41,413,495	41,413,495	4,416,172	0	0	0	0	381,544	8,070,673	2.670
000000-00-0	Aquatine V LLC		Dover	DE	Lakemore Credit Manager V-US LLC		03/29/2023		27,180,635	28,367,929	28,367,929	1,187,294	0	0	0	0	3,772,730	0	5.740
000000-00-0	Wellington Venture Investments I, L.P.		Dover	DE	Wellington Venture Investments I GP L.P.		10/19/2023	1	1,997,420	1,997,420	1,997,420	0	0	0	0	0	0	3,111,685	3.330
1999999. Joint Venture Interests - Common Stock - Unaffiliated									675,876,410	945,161,770	945,161,770	(13,646,513)	0	0	0	0	17,375,830	206,622,614	XXX
000000-00-0	Zero Beta Fund, LLC		DOVER	DE	AEGON USA Investment Mgmt, LLC		12/31/2007		16,283,842	5,914,661	5,484,317	815,244	0	0	0	0	(24,167)	0	83.420
000000-00-0	TA Private Equity Assets LLC		DOVER	DE	AEGON USA Investment Management, LLC		06/30/2020		242,709,253	359,467,474	359,467,474	(9,631,427)	0	0	0	0	26,140,723	83,141,251	95.000
000000-00-0	TA-APOP II, LLC		DOVER	DE	AEGON USA Investment Management, LLC		09/13/2021		133,900,688	176,820,348	176,820,348	5,465,177	0	0	0	0	1,029,256	13,206,734	73.190
000000-00-0	TA-APOP I, LLC		DOVER	DE	AEGON USA Investment Management, LLC		10/01/2021		134,680,228	154,082,043	154,082,043	(2,949,929)	0	0	0	0	21,117	281,280,832	100.000
000000-00-0	TA-APOP I-A, LLC		Dover	DE	AEGON USA Investment Management, LLC		01/11/2023		21,164,591	25,523,814	25,523,814	4,359,223	0	0	0	0	3,767,351	123,693,163	90.000
000000-00-0	APOP III, LLC		Dover	DE	AEGON USA Investment Management, LLC		11/01/2022		94,284,311	99,091,817	99,091,817	4,807,506	0	0	0	0	18	81,715,689	78.750
2099999. Joint Venture Interests - Common Stock - Affiliated									643,022,913	820,900,157	820,469,814	2,865,794	0	0	0	0	30,934,297	583,037,668	XXX
000000-00-0	AG Net Lease Realty Fund III, L.P.		DOVER	DE	AG Net Lease III LLC		03/10/2014		16,915,312	16,770,116	16,770,116	135,221	0	0	0	0	909,278	800,000	2.570

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Walton Street Real Estate Fund III, L.P.		DOVER	DE	Walton Street Managers III, L.P.		01/25/2001		1	21,401	1	0	0	0	0	0	61,280	0	3.820
000000-00-0	Heartwood Forestland Fund IV, Limited Partnership		RALEIGH	NC	Heartwood Forestland Advisors IV, LLC		06/06/2002		1,623,905	93,924	93,924	(1,167)	0	0	0	0	0	0	3.580
2199999. Joint Venture Interests - Real Estate - Unaffiliated									18,539,217	16,885,442	16,864,041	134,054	0	0	0	0	970,558	800,000	XXX
000000-00-0	Real Estate Alternatives Portfolio 3, LLC		DOVER	DE	AEGON USA Realty Advisors, Inc.		09/24/2004		160,244,764	14,601,203	13,786,839	1,392,641	0	0	0	0	0	0	100.000
000000-00-0	Real Estate Alternatives Portfolio 2, LLC		DOVER	DE	AEGON USA Realty Advisors, Inc.		06/18/2003		19,187,615	2,024,118	1,210,599	(1,575,771)	0	0	0	0	2,493,604	0	92.500
000000-00-0	Real Estate Alternatives Portfolio 4 MR, LLC		DOVER	DE	AEGON USA Realty Advisors, Inc		12/29/2005		49,273,586	7,798,121	7,798,121	(121,398)	0	0	0	0	0	0	96.000
000000-00-0	Real Estate Alternatives Portfolio 4 HR, LLC		DOVER	DE	AEGON USA Realty Advisors, Inc.		03/06/2006		216,829,675	190,643,350	187,202,091	143,043,617	0	0	0	0	4,648,182	7,805,649	96.000
000000-00-0	Aegon Workforce Housing Separate Account 1, LLC		DOVER	DE	AWHSA MANAGER 1, LLC		10/15/2019		4,437,553	9,380,954	9,380,954	(3,948,742)	0	0	0	0	132,610	17,553	20.000
000000-00-0	Aegon Workforce Housing Fund 2, L.P.		DOVER	DE	AWHF2 General Partner, LLC		03/28/2019		210,628,626	280,605,531	198,974,735	(9,837,382)	0	0	0	0	2,873,512	11,044,027	80.000
000000-00-0	Aegon Workforce Housing Fund 3, L.P.		DOVER	DE	AWHF3 General Partner, LLC		12/13/2019		20,698,453	17,336,064	16,409,171	(1,728,085)	0	0	0	0	0	0	90.000
000000-00-0	Transamerica Pyramid Properties, LLC		Des Moines	IA	AEGON USA Realty Advisors		12/20/2002		3,063,357	3,063,357	3,063,357	31,005	0	0	0	0	0	0	100.000
000000-00-0	Transamerica Realty Investment Properties, LLC		Dover	DE	AEGON USA Realty Advisors		12/27/2002		268,359	268,359	268,359	80,464	0	0	0	0	0	0	100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									684,631,987	525,721,058	438,094,226	127,336,349	0	0	0	0	10,147,908	18,867,230	XXX
000000-00-0	Natural Resources Alternatives Portfolio 3, LLC		DOVER	DE	AEGON USA Realty Advisors, Inc.		12/31/2019		250,585,276	357,024,701	255,329,200	73,409,251	0	0	0	0	42,186,508	18,785,735	90.000
000000-00-0	Natural Resources Alternatives Portfolio II, LLC		DOVER	DE	AEGON USA Realty Advisors, Inc.		12/19/2019		95,847,502	180,332,137	131,972,853	43,810,281	0	0	0	0	26,906,695	52,413,313	95.000
000000-00-0	Natural Resources Alternatives Portfolio I, LLC		DOVER	DE	AEGON USA Realty Advisors, Inc.		09/30/2017		288,975,494	504,784,404	329,163,898	74,205,176	0	0	0	0	44,291,934	21,342,579	96.000
000000-00-0	Garnet Community Investments 35, LLC		DOVER	DE	Transamerica Life Insurance Company		10/26/2012		2,647,955	0	0	(251,662)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 29, LLC		DOVER	DE	Transamerica Life Insurance Company		12/03/2010		(173,723)	0	0	1,873,740	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 62, LLC - Unguaranteed		DOVER	DE	Transamerica Life Insurance Company		10/24/2019		3,364	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 12, LLC		DOVER	DE	Monumental Life Insurance Company		04/20/2007		6,084,157	3,000	3,000	(379,940)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 07, LLC		DOVER	DE	Monumental Life Insurance Company		12/15/2005		(2,041,968)	29,129	29,129	(314,513)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 28, LLC		DOVER	DE	Transamerica Life Insurance Company		11/16/2010		758,568	508	508	(64,777)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 18, LLC		DOVER	DE	Transamerica Life Insurance Company		03/05/2010		6,772,936	0	0	(554,594)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 45, LLC		DOVER	DE	Transamerica Life Insurance Company		03/06/2015		818,420	0	0	(96,922)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 47, LLC - Unguarantee		DOVER	DE	Transamerica Life Insurance Company		11/03/2015		2,390,182	0	0	6,646	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 08, LLC		DOVER	DE	Monumental Life Insurance Company		07/20/2006		246,089	0	0	(1,214,528)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 36, LLC		DOVER	DE	Transamerica Life Insurance Company		10/26/2012		125,408	279,385	279,385	(110,585)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 24, LLC - Unguarantee		DOVER	DE	Transamerica Life Insurance Company		11/15/2010		9,305	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 38, LLC		DOVER	DE	Transamerica Life Insurance Company		09/17/2013		107,086	0	0	(67,647)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 04, LLC		DOVER	DE	Monumental Life Insurance Company		05/27/2004		611,341	0	0	(146,222)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 43, LLC		DOVER	DE	Transamerica Life Insurance Company		04/02/2015		(334,653)	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 48, LLC - Unguarantee		DOVER	DE	Transamerica Life Insurance Company		07/15/2016		4,141	0	0	(495)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 11, LLC		DOVER	DE	Monumental Life Insurance Company		01/29/2007		2,232,971	1,795,290	1,795,290	(948,888)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 56, LLC		DOVER	DE	Transamerica Life Insurance Company		06/26/2018		1,280,847	0	0	(404,055)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 27, LLC - Unguarantee		DOVER	DE	Transamerica Life Insurance Company		06/09/2010		(245,372)	0	0	(492)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 49, LLC		DOVER	DE	Transamerica Life Insurance Company		07/15/2016		2,835,028	0	0	(471,946)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 51, LLC - Unguaranteed		DOVER	DE	Transamerica Life Insurance Company		08/31/2016		4,600	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 31, LLC		DOVER	DE	Transamerica Life Insurance Company		07/15/2011		1,563,674	0	0	(131,141)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 59, LLC		DOVER	DE	Transamerica Life Insurance Company		05/13/2019		1,018,968	0	0	(410,463)	0	0	0	0	0	0	100.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Garnet Community Investments 09, LLC		DOVER	DE	Monumental Life Insurance Company		12/01/2006		6,922,214	0	0	971,740	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 57, LLC - Unguaranteed		DOVER	DE	Transamerica Life Insurance Company		05/24/2018		2,775	0	0	(399)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 05, LLC		DOVER	DE	Monumental Life Insurance Company		09/30/2004		2,119,123	0	0	(85,525)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 34, LLC		DOVER	DE	Transamerica Life Insurance Company		04/01/2012		3,165,123	0	0	(314,367)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments, LLC		DOVER	DE	Monumental Life Insurance Company		03/31/2007		24,338,526	5,149,621	5,149,621	(2,117,298)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 44, LLC		DOVER	DE	Transamerica Life Insurance Company		08/26/2014		3,905	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 32, LLC - Unguarantee		DOVER	DE	Transamerica Life Insurance Company		02/07/2012		(69,829)	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 61, LLC		DOVER	DE	Transamerica Life Insurance Company		10/24/2019		99,171	0	0	(39,250)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 26, LLC		DOVER	DE	Transamerica Life Insurance Company		03/30/2010		1,865,289	0	0	(121,847)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 39, LLC - Unguarantee		DOVER	DE	Transamerica Life Insurance Company		09/17/2013		(22,548)	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 33, LLC		DOVER	DE	Transamerica Life Insurance Company		04/02/2012		764,835	0	0	(65,686)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 25, LLC		DOVER	DE	Transamerica Life Insurance Company		06/09/2010		5,785,524	0	0	(571,192)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 46, LLC - Unguarantee		DOVER	DE	Transamerica Life Insurance Company		08/07/2015		4,493	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 42, LLC - Unguarantee		DOVER	DE	Transamerica Life Insurance Company		04/16/2014		5,924	0	0	(673)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 50, LLC - Unguaranteed		DOVER	DE	Transamerica Life Insurance Company		07/06/2016		4,607	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 52, LLC - Unguaranteed		DOVER	DE	Transamerica Life Insurance Company		04/04/2017		5,046	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 40, LLC		DOVER	DE	Transamerica Life Insurance Company		12/05/2013		6,723	2,393	2,393	(492)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 10, LLC		DOVER	DE	Monumental Life Insurance Company		01/29/2007		2,497,981	0	0	(153,614)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 60, LLC		DOVER	DE	Transamerica Life Insurance Company		05/01/2019		873,713	0	0	(491,006)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 06, LLC		DOVER	DE	Monumental Life Insurance Company		12/31/2004		1,519,954	0	0	(64,527)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 37, LLC		DOVER	DE	Transamerica Life Insurance Company		11/16/2012		9,404	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 20, LLC		DOVER	DE	Transamerica Life Insurance Company		06/09/2010		469,764	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 58, LLC - Unguaranteed		DOVER	DE	Transamerica Life Insurance Company		10/04/2018		4,013	0	0	937	0	0	0	0	0	0	100.000
000000-00-0	Garnet Community Investments 41, LLC - Unguarantee		DOVER	DE	Transamerica Life Insurance Company		02/06/2014		4,638	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 54, LLC		DOVER	DE	Transamerica Life Insurance Company		07/11/2017		1,191,307	0	0	(575,765)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 53, LLC		DOVER	DE	Transamerica Life Insurance Company		07/17/2017		1,886,143	0	0	(447,120)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 55, LLC - Unguaranteed		DOVER	DE	Transamerica Life Insurance Company		10/13/2017		4,204	0	0	(490)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 63, LLC		DOVER	DE	Transamerica Life Insurance Company		11/12/2020		1,383,939	0	0	(666,084)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 64, LLC		DOVER	DE	Transamerica Life Insurance Company		11/12/2020		7,506	0	0	(6,411)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 65, LLC - Unguaranteed		DOVER	DE	Transamerica Life Insurance Company		10/26/2021		2,641	956	956	(448)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 66, LLC - Unguaranteed		DOVER	DE	Transamerica Life Insurance Company		10/26/2021		2,710	975	975	(475)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 67, LLC		DOVER	DE	Transamerica Life Insurance Company		12/06/2021		255,177	0	0	(179,796)	0	0	0	0	0	0	100.000
000000-00-0	Aegon Community Investments 68, LLC		DOVER	DE	Transamerica Life Insurance Company		06/09/2023		1,658	1,000	1,000	(658)	0	0	0	0	0	0	0.000
000000-00-0	Aegon Community Investments 69, LLC		DOVER	DE	Transamerica Life Insurance Company		06/09/2023		1,658	1,000	1,000	(658)	0	0	0	0	0	0	0.000
2699999. Joint Venture Interests - Other - Affiliated									717,244,908	1,049,404,499	723,729,209	182,798,756	0	0	0	0	113,385,138	92,541,627	XXX
023138-AA-8	AMBAC ASSURANCE CORP		MADISON	WI	AMBAC ASSURANCE CORP	6.	02/12/2018		454,002	590,203	454,002	0	0	0	0	0	0	0	0.000
309588-AC-5	FARMERS EXCHANGE CAPITAL		LOS ANGELES	CA	FARMERS EXCHANGE CAPITAL	2.A FE	03/01/2007		5,718,024	5,392,264	5,453,977	0	(34,606)	0	0	0	371,535	0	0.000
309601-AA-0	FARMERS INSURANCE EXCHANGE		LOS ANGELES	CA	FARMERS INSURANCE EXCHANGE	2.A FE	10/19/2004		20,554,064	17,354,851	17,378,048	0	(386,498)	0	0	0	1,487,381	0	0.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA		NEW YORK	NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERI	1.D FE	12/10/2020		25,435,008	15,498,028	25,291,788	0	(48,897)	0	0	0	882,700	0	0.000
41020V-AA-9	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)		BOSTON	MA	JOHN HANCOCK LIFE INSURANCE COMPANY (USA	1.F FE	10/10/2003		10,067,671	9,001,148	9,001,425	0	(91,321)	0	0	0	663,013	0	0.000
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO		ST PAUL	MI	JACKSON NATIONAL LIFE INSURANCE CO	2.A FE	08/07/2003		13,163,275	12,202,535	11,908,436	0	(109,013)	0	0	0	937,250	0	0.000
53079Q-AB-3	LIBERTY MUTUAL INSURANCE CO		BOSTON	MA	LIBERTY MUTUAL INSURANCE CO	2.A FE	11/30/2017		11,295,687	10,505,375	10,744,048	0	(369,430)	0	0	0	867,850	0	0.000
53079Q-AC-1	LIBERTY MUTUAL INSURANCE CO		BOSTON	MA	LIBERTY MUTUAL INSURANCE CO	2.A FE	04/26/2013		6,589,252	5,586,791	5,772,826	0	(138,507)	0	0	0	421,313	0	0.000
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	01/11/2012		25,050,004	20,288,824	24,493,799	0	(101,045)	0	0	0	1,171,750	0	0.000
604074-AA-2	MINNESOTA LIFE INSURANCE CO		ST PAUL	MN	MINNESOTA LIFE INSURANCE CO	1.F FE	03/26/2003		21,279,859	18,161,909	18,280,509	0	(430,546)	0	0	0	1,443,338	0	0.000
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	NATIONWIDE MUTUAL INSURANCE CO	2.A FE	05/15/2002		7,702,467	8,051,252	7,385,924	0	(26,939)	0	0	0	584,513	0	0.000
638671-AE-7	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	NATIONWIDE MUTUAL INSURANCE CO	2.A FE	03/20/2003		16,412,264	16,567,559	15,870,230	0	(108,817)	0	0	0	1,154,475	0	0.000
644162-AB-5	METROPOLITAN LIFE INSURANCE CO		BOSTON	NY	METROPOLITAN LIFE INSURANCE CO	1.F FE	06/17/2004		11,557,300	10,011,500	10,016,726	0	(133,607)	0	0	0	787,500	0	0.000
64952G-AE-8	NEW YORK LIFE INSURANCE CO		NEW YORK	NY	NEW YORK LIFE INSURANCE CO	1.C FE	03/24/2010		5,808,833	5,287,100	5,571,964	0	(48,632)	0	0	0	168,906	0	0.000
64952G-AF-5	NEW YORK LIFE INSURANCE CO		NEW YORK	NY	NEW YORK LIFE INSURANCE CO	1.C FE	10/05/2009		56,283,888	49,329,423	53,270,531	0	(445,963)	0	0	0	2,895,750	0	0.000
64952G-AT-5	NEW YORK LIFE INSURANCE CO		NEW YORK	NY	NEW YORK LIFE INSURANCE CO	1.C FE	10/15/2020		4,879,095	3,408,151	4,834,393	0	(14,460)	0	0	0	159,825	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	03/23/2010		23,433,820	20,460,886	22,771,551	0	(166,478)	0	0	0	1,367,185	0	0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE CO		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	10/08/2020		6,855,480	4,803,480	6,784,348	0	(22,828)	0	0	0	231,000	0	0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO		MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	10/31/2022		4,123,680	4,072,035	4,139,162	0	13,207	0	0	0	199,375	0	0.000
677412-AD-0	AUGUSTAR LIFE INSURANCE CO			OH	AUGUSTAR LIFE INSURANCE CO	2.C FE	06/18/2002		10,757,700	10,092,600	10,150,744	0	(54,628)	0	0	0	850,000	0	0.000
677412-AF-5	AUGUSTAR LIFE INSURANCE CO		COLUMBUS	OH	AUGUSTAR LIFE INSURANCE CO	2.C FE	06/06/2012		3,065,000	2,750,010	3,065,000	0	0	0	0	0	210,719	0	0.000
694475-AA-2	PACIFIC LIFE INSURANCE CO		NEWPORT BEACH	CA	PACIFIC LIFE INSURANCE CO	1.F FE	06/14/2012		301,820	305,721	286,700	0	(1,828)	0	0	0	21,738	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NEW YORK	NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	03/03/2010		62,651,707	58,758,120	60,012,300	0	(369,997)	0	0	0	3,493,500	0	0.000
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NEW YORK	NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	10/31/2022		1,458,720	1,415,790	1,460,052	0	1,113	0	0	0	73,500	0	0.000
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	10/31/2022		1,748,316	1,715,992	1,753,901	0	4,761	0	0	0	84,162	0	0.000
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANCE CO		CINCINNATI	OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	1.F FE	04/21/2021		17,114,190	11,854,270	17,110,506	0	(1,416)	0	0	0	637,500	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									373,761,126	323,465,817	353,262,891	0	(3,086,376)	0	0	0	21,165,776	0	XXX
000000-00-0	TCA 204 - USA Institutional Tax Credit Fund LXXIII		DOVER	DE	Richman U.S.A. Tax Credit LXXIII, LLC		12/29/2009		3,228,656	(11,761)	(17,383)	0	(25,517)	0	0	0	0	67,938	17.940
000000-00-0	TCA 119 - Hampstead Village, LLC		ANNAPOLIS	MD	Landex Corporation		06/25/2004		9,803,672	72,048	1	0	(8)	0	0	0	0	0	99.990
000000-00-0	TCA 355 - Capitol Art Lofts, LLC		BATON ROUGE	LA	Capitol Art MM, LLC		09/13/2016		8,812,352	2,988,570	3,095,174	0	(699,826)	0	0	0	0	0	99.990
000000-00-0	TCA 080 - Countryside Corporate Tax Credit VII		BOSTON	MA	Countryside Corporate VII, LLC; Ken Michel		11/30/1999		30,907,090	15,098	0	0	0	0	0	0	0	0	99.990
000000-00-0	TCA 327 - Riverside Affordable Housing Fund XXXII		TRENTON	NJ	Riverside Capital, LLC		10/14/2016		1,664,246	21,355	0	0	0	0	0	0	0	0	1.000
000000-00-0	TCA 066 - Sterling Corporate Tax Credit Fund V LP		ALBANY	NY	First Sterling Partners No. 4 L.P.		04/01/1998		13,992,706	23,434	0	0	0	0	0	0	0	0	49.500
000000-00-0	TCA 050 - USA Metropolitan Tax Credit Fund II LP		DOVER	DE	Richman Metropolitan Tax Credit L.P.		12/14/1995		7,663,336	(2,289)	0	0	0	0	0	0	0	0	12.540
000000-00-0	TCA 086 - Countryside Corporate Tax Credits VIII L		BOSTON	MA	Countryside Corporate VIII, LLC; Ken Michel		01/01/2007		10,119,818	(78,945)	0	0	0	0	0	0	0	0	99.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									86,191,875	3,027,510	3,077,793	0	(725,352)	0	0	0	0	67,938	XXX
000000-00-0	TCG 047 - Garnet LIHTC Fund XLVII, LLC		DOVER	DE	Garnet Community Investments XLVII, LLC		02/01/2016		23,249,023	7,619,559	7,141,761	0	(2,120,081)	0	0	0	0	50,625	14.000
000000-00-0	TCG 024 - Garnet LIHTC Fund 24, LLC		DOVER	DE	Garnet Community Investments XXIV, LLC		02/28/2012		12,768,251	463,207	432,187	0	(283,869)	0	0	0	0	334,019	21.260
000000-00-0	Garnet LIHTC Fund 14, LLC		DOVER	DE	Garnet Community Investments, LLC		12/24/2019		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	Garnet LIHTC Fund 12-A, LLC		DOVER	DE	Garnet Community Investments XII, LLC		12/29/2020		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	Garnet LIHTC Fund 05, LLC		DOVER	DE	Garnet Community Investments V, LLC		12/30/2015		1	0	1	0	0	0	0	0	2	0	0.010

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Garnet LIHTC Fund 13-B, LLC		DOVER	DE	Garnet Community Investments, LLC		12/20/2019		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	Garnet LIHTC Fund 12-B, LLC		DOVER	DE	Garnet Community Investments XII, LLC		12/13/2019		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	Garnet LIHTC Fund 28, LLC		Dover	DE	Garnet Community Investments, LLC		01/31/2023		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	TCG 041 - Garnet LIHTC Fund XLI, LLC		DOVER	DE	Garnet Community Investments XLI, LLC		03/10/2015		7,904,251	2,091,027	2,071,412	0	(734,591)	0	0	0	0	52,965	10.000
000000-00-0	Garnet LIHTC Fund 23, LLC		DOVER	DE	Garnet Community Investments, LLC		12/29/2020		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	Garnet LIHTC Fund 12-C, LLC		DOVER	DE	Garnet Community Investments XII, LLC		12/20/2019		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	Garnet LIHTC Fund 07, LLC		DOVER	DE	Garnet Community Investments VII, LLC		12/29/2016		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	Garnet LIHTC Fund 11, LLC		DOVER	DE	Garnet Community Investments XI, LLC		12/21/2018		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	Garnet LIHTC Fund 09, LLC		DOVER	DE	Garnet Community Investments IX, LLC		12/29/2017		1	0	1	0	0	0	0	0	152	0	0.010
000000-00-0	Garnet LIHTC Fund 17, LLC		DOVER	DE	Garnet Community Investments, LLC		12/29/2020		1	0	1	0	0	0	0	0	3	0	0.010
000000-00-0	Garnet LIHTC Fund 13-A, LLC		DOVER	DE	Garnet Community Investments, LLC		12/13/2019		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	TCG 052 - Aegon LIHTC Fund 52, LLC		DOVER	DE	Aegon Community Investments 52, LLC		08/07/2017		1,437,824	434,670	508,517	0	(113,208)	0	0	0	0	7,003	1.000
000000-00-0	Garnet LIHTC Fund 37, LLC		Dover	DE	Garnet Community Investments XXXVII, LLC		03/14/2022		500	0	500	0	0	0	0	0	0	0	0.000
000000-00-0	Garnet LIHTC Fund 06, LLC		DOVER	DE	Garnet Community Investments VI, LLC		12/29/2017		1	0	1	0	0	0	0	0	2	0	0.010
000000-00-0	TCG 058 - Aegon LIHTC Fund 58, LLC		DOVER	DE	Aegon Community Investments 58, LLC		06/18/2019		3,172,381	2,402,734	1,772,980	0	(222,645)	0	0	0	0	926,886	2.920
000000-00-0	Garnet LIHTC Fund 08, LLC		DOVER	DE	Garnet Community Investments VIII, LLC		12/29/2017		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	Garnet LIHTC Fund 15, LLC		DOVER	DE	Garnet Community Investments, LLC		04/29/2022		98	0	98	0	0	0	0	0	0	0	99.990
000000-00-0	Garnet LIHTC Fund 04, LLC		DOVER	DE	Garnet Community Investments IV, LLC		12/30/2015		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	Garnet LIHTC Fund 34, LLC		DOVER	DE	Garnet Community Investments XXXIV, LLC		12/31/2018		1	0	1	0	0	0	0	0	0	0	0.010
000000-00-0	TCG 027 - Garnet LIHTC Fund 27, LLC		DOVER	DE	Garnet Community Investments XXVII, LLC		06/10/2011		12,103,380	260,639	195,985	0	(63,894)	0	0	0	0	137,715	16.710
000000-00-0	TCG 055 - Aegon LIHTC Fund 55, LLC		DOVER	DE	Aegon Community Investments 55, LLC		11/30/2017		3,976,743	1,616,420	1,959,761	0	(373,891)	0	0	0	0	45,001	2.820
000000-00-0	Garnet LIHTC Fund XIX, LLC		Dover	DE	Garnet Community Investments, LLC		12/24/2019		1	0	1	0	0	0	0	0	0	0	0.000
000000-00-0	Cupples State LIHTC Investors, LLC		Columbus	OH	Transamerica Affordable Housing, Inc.		09/30/2005		590,074	(42,973)	0	0	0	0	0	0	(490)	0	100.000
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									65,202,544	14,845,283	14,083,218	0	(3,912,178)	0	0	0	(331)	1,554,214	XXX
000000-00-0	TCA 218B - The Tower at Dorsey Manor, L.P.		ATLANTA	GA	Lemon Street Tower GP, LLC and Columbia at Dorsey Manor Tower Partners, LLC		04/27/2010		2,366,972	4,524	1,298	0	(103)	0	0	0	0	0	100.000
000000-00-0	TCA 428B - Rural Housing of Coweta, LP		OKLAHOMA CITY	OK	Rural Housing of Coweta GP, LLC		02/15/2019		3,290,371	1,511,838	1,451,247	0	(354,093)	0	0	0	0	0	1.000
000000-00-0	TCA 257B - Broadway Partners, L.P.		JACKSON	MS	Park Plaza GP, LLC		03/01/2012		428,180	789	283	0	(3,378)	0	0	0	0	0	1.000
000000-00-0	TCA 308B - Eudora Partners, L.P.		OLYMPIA	WA	Chicot Park, LLC		04/16/2015		321,709	96,659	52,136	0	(31,298)	0	0	0	0	0	1.000
000000-00-0	TCA 258B - Broadway Partners II, L.P.		JACKSON	MS	Park Plaza GP II, LLC		03/01/2012		429,856	789	278	0	(1,945)	0	0	0	0	0	1.000
000000-00-0	TCA 291B - Broadway Partners III, L.P.		JACKSON	MS	Park Plaza GP III, LLC		02/18/2014		501,570	40,683	27,379	0	(63,344)	0	0	0	0	0	1.000
000000-00-0	TCA 174B - Lillie R. Campbell House, L.P.		ATLANTA	GA	Campbell House Developers, LLC		04/10/2007		389,821	0	0	0	0	0	0	0	0	0	0.250
000000-00-0	TCA 446B - Commons on Willow, LP		OKLAHOMA CITY	OK	The Manor at Enid LLC		09/20/2019		2,691,046	1,725,310	2,166,352	0	(403,162)	0	0	0	0	0	2.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									10,419,524	3,380,592	3,698,972	0	(857,324)	0	0	0	0	0	XXX
000000-00-0	TCA 150A - Countryside Corporate Tax Credits XIV L		BOSTON	MA	Countryside Corporate XIV, LLC and Kenneth J. Michel		01/17/2006		4,750,438	(28,706)	0	0	0	0	0	0	(1,750)	0	99.990
000000-00-0	TCA 310 - Tuolumne Road Partners, LP		SACRAMENTO	CA	Community Revitalization and Development Corporation (Managing General Partner) Tuolumne-Michaels, LLC (Administrative General Partner)		06/10/2015		1,889,639	641,948	486,144	0	(160,804)	0	0	0	(1,190)	0	99.990
000000-00-0	TCA 166 - Pedcor Investments - 2005 - LXXXIII, L.P		INDIANAPOLIS	IN	Avalon Housing Company, LLP		12/04/2006		6,400,000	0	0	0	0	0	0	0	(161)	0	99.990
000000-00-0	TCA 361 - North Ping Yuen, L.P.		SACRAMENTO	CA	Chinatown Community Development Center		10/12/2016		57,207,985	25,100,148	30,491,090	0	(5,534,826)	0	0	0	0	0	99.990
000000-00-0	TCA 359 - Polo Run Family Apartments, L.P.		SACRAMENTO	CA	ROEM Polo Run Family Apartments, LLC (Co-General Partner)		10/17/2016		12,143,528	3,571,206	3,747,609	0	(1,171,974)	0	0	0	(3,471)	184,313	99.990

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	TCA 404 - KMUD I, LP		HONOLULU	HI	PH Canyon Crest Holdings		08/08/2018		27,719,553	19,696,769	19,431,810	0	(2,449,263)	0	0	0	(442)	0	99.990
000000-00-0	TCA 225 - Orvieto Family Apartments, L.P.		SACRAMENTO	CA	Highridge Costa Development Company, LLC (Managing General Partner)/Polo Court Investors, LLC (Administrative General Partner)		10/29/2010		1,798,640	2,736	4,267	0	(319)	0	0	0	0	0	1.000
000000-00-0	TCA 236 - Mechanicsville Apartments Phase 6, L.P.		ATLANTA	GA	ROEM Orvieto Family, LLC [Co-General Partner]; EDEN Orvieto LLC [Managing General Partner]		01/14/2011		1,835,057	4,789	3,154	0	(2,158)	0	0	0	0	0	1.000
4399999. All Other Low Income Housing Tax Credit - Unaffiliated									113,744,840	48,988,890	54,164,075	0	(9,319,344)	0	0	0	(7,014)	184,313	XXX
000000-00-0	EMCO PROPERTIES LMTD PRTNRSHP		Little Rock	AR	Emco Properties Limited Partnership		12/31/1980		1	1	1	0	0	0	0	0	(3,388)	0	0.630
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									1	1	1	0	0	0	0	0	(3,388)	0	XXX
15032G-AC-8	CEDF VIII SN - CDO			US	CEDF VIII SN - CDO	6.	08/09/2017		2,734,526	1,337,000	1,337,000	(97,075)	63,650	0	0	0	306,149	0	0.000
15032V-AA-9	CEDF II SN - CDO		GRAND CAYMAN	CYM	CEDF II SN - CDO	6.	03/20/2013		1,421,875	665,000	665,000	(128,712)	84,962	0	0	0	114,421	0	0.000
15033M-AE-0	CEDF 11 SUB - CDO			US	CEDF 11 SUB - CDO	6.	04/26/2019		3,000,000	1,050,000	1,050,000	(65,172)	0	0	0	0	472,161	0	0.000
15034M-AC-3	CEDF X SUB - CDO		GRAND CAYMAN	CYM	CEDF X SUB - CDO	6.	08/15/2019		3,128,250	2,002,000	2,002,000	(101,069)	(149,181)	0	0	0	618,352	0	0.000
00793@-AA-7	AEGON Affordable Housing Debt Fund I, LLC		Dover	DE	AHDF Manager I, LLC		11/14/2017		245,139	241,678	241,678	(570)	0	0	0	0	28,191	4,861	5.000
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated									10,529,791	5,295,678	5,295,678	(392,598)	(569)	0	0	0	1,539,273	4,861	XXX
999000-00-6	Estate of Mary A Gallagher - MBS			US	Estate of Mary A Gallagher - MBS		03/28/1990		1,644,147	1,644,147	1,644,147	0	0	0	0	0	46,308	0	0.000
999000-11-8	CHARLES N BAKER - MBS			US	CHARLES N BAKER - MBS		05/20/1992		1,506,990	1,506,990	1,506,990	0	0	0	0	0	83,338	0	0.000
999777-00-0	RUBY I MILLER - MBS			US	RUBY I MILLER - MBS		11/30/1992		148,283	148,283	148,283	0	0	0	0	0	8,162	0	0.000
000000-00-0	MONUMENTAL POLICY LOANS - ABS		BALTIMORE	MD	MONUMENTAL POLICY LOANS - ABS		08/29/1986		131,518	149,774	149,774	1,868	0	0	0	0	7,063	0	0.000
000000-00-0	MONUMENTAL POLICY LOANS - ABS		BALTIMORE	MD	MONUMENTAL POLICY LOANS - ABS		08/29/1986		47,269	53,974	53,974	670	(4)	0	0	0	3,684	0	0.000
5899999. Any Other Class of Assets - Unaffiliated									3,478,207	3,503,168	3,503,168	2,537	(4)	0	0	0	148,555	0	XXX
6099999. Total - Unaffiliated									1,283,340,327	1,345,321,638	1,380,622,306	(13,509,921)	(13,964,918)	0	0	0	39,650,316	207,674,865	XXX
6199999. Total - Affiliated									2,134,219,477	2,428,454,803	2,015,259,478	312,608,300	(3,912,747)	0	0	0	156,666,870	696,005,600	XXX
6299999 - Totals									3,417,559,804	3,773,776,441	3,395,881,784	299,098,379	(17,877,666)	0	0	0	196,317,186	903,680,465	XXX

1.

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

1A 1A ...$ 280,470 1B ..$ 0 1C ..$ 97,371,949 1D ..$ 113,011,840 1E ..$ 0 1F ..$ 54,695,866 1G ..$ 0

1B 2A ...$ 74,513,490 2B ..$ 0 2C ..$ 13,215,744

1C 3A ...$ 0 3B ..$ 0 3C ..$ 13,587,334

1D 4A ...$ 0 4B ..$ 0 4C ..$ 0

1E 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F 6 .....$ 5,508,002

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Guaranteed Investment Contract MF3089 04 (formerly 50201-000)	Los Angeles	CA	Transamerica Retirement Solutions LLC	01/11/1974		0	1,192,263	0	0.000
000000-00-0	Guaranteed Investment Contract 50477-001	Los Angeles	CA	Transamerica Retirement Solutions LLC	06/01/1983		0	182,137	0	0.000
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated							0	1,374,400	0	XXX
000000-00-0	Lovell Minnick Equity Partners V LP	DOVER	DE	Lovell Minnick Equity Advisors V LP	10/28/2019	3	0	7,425,562	0	3.510
000000-00-0	MidOcean Partners V, L.P.	DOVER	DE	MidOcean Associates V, L.P.	04/26/2018	3	0	526,025	0	2.500
000000-00-0	Falcon Mezzanine Partners II, L.P.	DOVER	DE	Falcon Mezzanine Investments II, LLC	06/10/2005	2	0	35,352	0	11.360
000000-00-0	Specialty Loan Fund 2016-L, L.P.	GRAND CAYMAN	CYM	HPS GP, Ltd.	05/15/2017		0	2,248,543	0	10.840
000000-00-0	Strategic Partners Fund VII, L.P.	DOVER	DE	Strategic Partners Fund Solutions Associates VII, L.P.	06/27/2016	3	0	3,115,511	0	1.130
000000-00-0	Lovell Minnick Equity Partners IV LP	DOVER	DE	Lovell Minnick Equity Advisors IV LP	03/27/2015	3	0	384,556	0	9.840
000000-00-0	Apollo Investment Fund VIII, L.P. (and AIVs)	DOVER	DE	Apollo Advisors VIII, L.P.	02/05/2014	3	0	184,710	0	0.200
000000-00-0	Yukon Capital Partners III, L.P.	DOVER	DE	Yukon Partners III, L.L.C.	07/18/2017	2	0	849,518	0	5.990
000000-00-0	Prudential Capital Partners V, L.P. (and AIVs)	DOVER	DE	Wabash Avenue Partners V, LP	04/21/2017	2	0	1,796,704	0	2.740
000000-00-0	KKR Americas Fund XII L.P.	GRAND CAYMAN	CYM	KKR Associates Americas XII, L.P.	10/31/2017	3	0	430,747	0	0.400
000000-00-0	Green Equity Investors VII, L.P.	DOVER	DE	GEI Capital VII, LLC	05/12/2017	3	0	5,516,058	0	0.550
000000-00-0	Yukon Capital Partners II, L.P.	DOVER	DE	Yukon Partners II, L.L.C.	11/18/2014	2	0	274,055	0	7.240
000000-00-0	Carlyle Partners VI, L.P. (and AIVs)	DOVER	DE	TC Group VI, L.P.	07/12/2013	3	0	41,341	0	0.150
000000-00-0	The Resolute Fund III, L.P. (and AIVs)	DOVER	DE	Resolute Fund Partners III, L.P.	06/11/2014	3	0	225,978	0	0.560
000000-00-0	TPG Partners VII, L.P. (and AIVs)	DOVER	DE	TPG GenPar VII, L.P.	09/25/2015	3	0	199,898	0	0.400
000000-00-0	Fleet Holdings I LP	DOVER	DE	Fleet Holdings I GP LLC	07/31/2020	3	0	306,393	0	4.900
000000-00-0	StepStone Aegon Opportunities Fund, L.P.	DOVER	DE	StepStone Aegon (GP) LLC	10/26/2016	3	0	290,491	0	99.940
000000-00-0	Francisco Partners Agility II-A, L.P.	GRAND CAYMAN	CYM	Francisco Partners Agility GP II, L.P.	09/17/2020	3	0	3,000,000	0	0.190
000000-00-0	Whitehorse Liquidity Partners IV LP	DOVER	DE	Whitehorse Liquidity Partners Inc.	11/25/2020		0	1,614,715	0	0.910
000000-00-0	Whitehorse Liquidity Partners I LP	DOVER	DE	Whitehorse Associates I LP	04/25/2017		0	196,960	0	9.940
000000-00-0	The Resolute Fund IV, L.P. (and AIVs)	DOVER	DE	Resolute Fund Partners IV, L.P.	12/07/2018	3	0	235,742	0	0.550
000000-00-0	Private Equity Solutions SCSp		LUX	PES GP S.à r.l.	12/17/2019	3	0	2,103,494	0	2.870
000000-00-0	ASF VII Infrastructure B L.P.	EDINBURGH	GBR	ASF VII Infrastructure GP Limited	03/31/2017	3	0	2,384,150	0	10.250
000000-00-0	Charlesbank Credit Opportunities Fund II, LP	BOSTON	MA	Charlesbank Credit Opportunities Fund II GP, LP	04/14/2020		0	9,001,739	0	4.490
000000-00-0	Brightstar Capital Partners Fund II, LP	DOVER	DE	Brightstar Associates II, L.P.	10/02/2020	3	0	2,109,184	0	3.200
000000-00-0	Ridgemont Equity Partners III, L.P.	DOVER	DE	Ridgemont Equity Management III, L.P.	10/09/2019	3	0	2,187,187	0	1.260
000000-00-0	Sun Capital Partners V, L.P.	GRAND CAYMAN	CYM	Sun Capital Advisors V, L.P.	05/21/2007		0	(220,740)	0	0.430
000000-00-0	ICG Strategic Equity Fund IV LP	DOVER	DE	ICG Strategic Equity IV GP LP	05/21/2021	3	0	6,006,612	0	1.330
000000-00-0	Francisco Partners VI, L.P.	GRAND CAYMAN	CYM	Francisco Partners GP VI, L.P.	01/26/2021	3	0	4,625,000	0	0.670
000000-00-0	ICG Dallas Co-Investor LP	DOVER	DE	ICG Strategic Equity Associates IV LLC	06/16/2021	3	0	104,101	0	18.460
000000-00-0	TPG AAF Partners RNI-A, L.P.	DOVER	DE	TPG AAF GenPar, L.P.	06/28/2021	3	0	7,341	0	1.810
000000-00-0	Denali Holdings I LP	DOVER	DE	WHLP GP 1 LLC	07/02/2021	3	0	680,422	0	3.190
000000-00-0	Pretium Residential Credit Fund II, LP	DOVER	DE	Pretium Residential Credit Fund II GP, LP	03/28/2022		0	2,381,544	0	2.670
000000-00-0	Aquatine V LLC	Dover	DE	Lakemore Credit Manager V-US LLC	03/29/2023		15,010,073	12,170,562	0	5.740
000000-00-0	Wellington Venture Investments I, L.P.	Dover	DE	Wellington Venture Investments I GP L.P.	10/19/2023	1	361,475	1,635,944	0	3.330
1999999. Joint Venture Interests - Common Stock - Unaffiliated							15,371,549	74,075,400	0	XXX
000000-00-0	Zero Beta Fund, LLC	DOVER	DE	AEGON USA Investment Mgmt, LLC	12/31/2007		0	642,939	0	83.420
000000-00-0	TA Private Equity Assets LLC	DOVER	DE	AEGON USA Investment Management, LLC	06/30/2020		0	12,749,035	0	95.000
000000-00-0	TA-APOP II, LLC	DOVER	DE	AEGON USA Investment Management, LLC	09/13/2021		0	1,463,830	0	73.190
000000-00-0	TA-APOP I, LLC	DOVER	DE	AEGON USA Investment Management, LLC	10/01/2021		0	51,034,611	0	100.000
000000-00-0	TA-APOP I-A, LLC	Dover	DE	AEGON USA Investment Management, LLC	01/11/2023		1,658,461	25,591,897	0	90.000
000000-00-0	APOP III, LLC	Dover	DE	AEGON USA Investment Management, LLC	11/01/2022		0	94,194,311	0	78.750
2099999. Joint Venture Interests - Common Stock - Affiliated							1,658,461	185,676,623	0	XXX
000000-00-0	Aegon Workforce Housing Fund 2, L.P.	DOVER	DE	AWHF2 General Partner, LLC	03/28/2019		0	14,669,892	0	80.000
000000-00-0	Aegon Workforce Housing Fund 3, L.P.	DOVER	DE	AWHF3 General Partner, LLC	12/13/2019		0	1,192,555	0	90.000
2299999. Joint Venture Interests - Real Estate - Affiliated							0	15,862,447	0	XXX
000000-00-0	Natural Resources Alternatives Portfolio 3, LLC	DOVER	DE	AEGON USA Realty Advisors, Inc.	12/31/2019		0	2,434,547	0	90.000
000000-00-0	Natural Resources Alternatives Portfolio II, LLC	DOVER	DE	AEGON USA Realty Advisors, Inc.	12/19/2019		0	33,737,371	0	95.000
000000-00-0	Natural Resources Alternatives Portfolio I, LLC	DOVER	DE	AEGON USA Realty Advisors, Inc.	09/30/2017		0	2,596,851	0	96.000
000000-00-0	Garnet Community Investments 35, LLC	DOVER	DE	Transamerica Life Insurance Company	10/26/2012		0	251,662	0	100.000
000000-00-0	Garnet Community Investments 29, LLC	DOVER	DE	Transamerica Life Insurance Company	12/03/2010		0	226,690	0	100.000
000000-00-0	Aegon Community Investments 62, LLC - Unguaranteed	DOVER	DE	Transamerica Life Insurance Company	10/24/2019		0	490	0	100.000
000000-00-0	Garnet Community Investments 12, LLC	DOVER	DE	Monumental Life Insurance Company	11/29/2006		0	382,940	0	100.000
000000-00-0	Garnet Community Investments 07, LLC	DOVER	DE	Monumental Life Insurance Company	12/15/2005		0	343,642	0	100.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Garnet Community Investments 28, LLC	DOVER	DE	Transamerica Life Insurance Company	11/16/2010		0	64,738	0	100.000
000000-00-0	Garnet Community Investments 03, LLC	DOVER	DE	Transamerica Life Insurance Company	05/13/2004		0	104	0	100.000
000000-00-0	Garnet Community Investments 18, LLC	DOVER	DE	Transamerica Life Insurance Company	03/05/2010		0	560,487	0	100.000
000000-00-0	Garnet Community Investments 45, LLC	DOVER	DE	Transamerica Life Insurance Company	03/06/2015		0	96,922	0	100.000
000000-00-0	Garnet Community Investments 47, LLC - Unguarantee	DOVER	DE	Transamerica Life Insurance Company	11/03/2015		0	998	0	100.000
000000-00-0	Garnet Community Investments 08, LLC	DOVER	DE	Monumental Life Insurance Company	07/20/2006		0	141,586	0	100.000
000000-00-0	Garnet Community Investments 36, LLC	DOVER	DE	Transamerica Life Insurance Company	10/26/2012		0	490	0	100.000
000000-00-0	Garnet Community Investments 24, LLC - Unguarantee	DOVER	DE	Transamerica Life Insurance Company	11/15/2010		0	490	0	100.000
000000-00-0	Garnet Community Investments 38, LLC	DOVER	DE	Transamerica Life Insurance Company	09/17/2013		0	114,754	0	100.000
000000-00-0	Garnet Community Investments 04, LLC	DOVER	DE	Monumental Life Insurance Company	05/27/2004		0	146,222	0	100.000
000000-00-0	Garnet Community Investments 43, LLC	DOVER	DE	Transamerica Life Insurance Company	04/02/2015		0	490	0	100.000
000000-00-0	Garnet Community Investments 48, LLC - Unguarantee	DOVER	DE	Transamerica Life Insurance Company	07/15/2016		0	495	0	100.000
000000-00-0	Garnet Community Investments 11, LLC	DOVER	DE	Monumental Life Insurance Company	01/29/2007		0	126,778	0	100.000
000000-00-0	Aegon Community Investments 56, LLC	DOVER	DE	Transamerica Life Insurance Company	06/26/2018		0	404,055	0	100.000
000000-00-0	Garnet Community Investments 27, LLC - Unguarantee	DOVER	DE	Transamerica Life Insurance Company	06/09/2010		0	492	0	100.000
000000-00-0	Garnet Community Investments 49, LLC	DOVER	DE	Transamerica Life Insurance Company	07/15/2016		0	471,946	0	100.000
000000-00-0	Aegon Community Investments 51, LLC - Unguaranteed	DOVER	DE	Transamerica Life Insurance Company	08/31/2016		0	490	0	100.000
000000-00-0	Garnet Community Investments 31, LLC	DOVER	DE	Transamerica Life Insurance Company	07/15/2011		0	135,706	0	100.000
000000-00-0	Aegon Community Investments 59, LLC	DOVER	DE	Transamerica Life Insurance Company	05/13/2019		0	410,463	0	100.000
000000-00-0	Garnet Community Investments 09, LLC	DOVER	DE	Monumental Life Insurance Company	12/01/2006		0	546,754	0	100.000
000000-00-0	Aegon Community Investments 57, LLC - Unguaranteed	DOVER	DE	Transamerica Life Insurance Company	05/24/2018		0	399	0	100.000
000000-00-0	Garnet Community Investments 05, LLC	DOVER	DE	Monumental Life Insurance Company	09/30/2004		0	109,318	0	100.000
000000-00-0	Garnet Community Investments 34, LLC	DOVER	DE	Transamerica Life Insurance Company	04/01/2012		0	314,367	0	100.000
000000-00-0	Garnet Community Investments, LLC	DOVER	DE	Monumental Life Insurance Company	01/29/2007		0	2,425,824	0	100.000
000000-00-0	Garnet Community Investments 44, LLC	DOVER	DE	Transamerica Life Insurance Company	08/26/2014		0	490	0	100.000
000000-00-0	Garnet Community Investments 32, LLC - Unguarantee	DOVER	DE	Transamerica Life Insurance Company	02/07/2012		0	490	0	100.000
000000-00-0	Aegon Community Investments 61, LLC	DOVER	DE	Transamerica Life Insurance Company	10/24/2019		0	39,250	0	100.000
000000-00-0	Garnet Community Investments 26, LLC	DOVER	DE	Transamerica Life Insurance Company	03/30/2010		0	155,302	0	100.000
000000-00-0	Garnet Community Investments 39, LLC - Unguarantee	DOVER	DE	Transamerica Life Insurance Company	09/17/2013		0	490	0	100.000
000000-00-0	Garnet Community Investments 33, LLC	DOVER	DE	Transamerica Life Insurance Company	04/02/2012		0	88,445	0	100.000
000000-00-0	Garnet Community Investments 25, LLC	DOVER	DE	Transamerica Life Insurance Company	06/09/2010		0	577,263	0	100.000
000000-00-0	Garnet Community Investments 46, LLC - Unguarantee	DOVER	DE	Transamerica Life Insurance Company	08/07/2015		0	490	0	100.000
000000-00-0	Garnet Community Investments 42, LLC - Unguarantee	DOVER	DE	Transamerica Life Insurance Company	04/16/2014		0	490	0	100.000
000000-00-0	Aegon Community Investments 50, LLC - Unguaranteed	DOVER	DE	Transamerica Life Insurance Company	07/06/2016		0	490	0	100.000
000000-00-0	Aegon Community Investments 52, LLC - Unguaranteed	DOVER	DE	Transamerica Life Insurance Company	04/04/2017		0	490	0	100.000
000000-00-0	Garnet Community Investments 40, LLC	DOVER	DE	Transamerica Life Insurance Company	12/05/2013		0	490	0	100.000
000000-00-0	Garnet Community Investments 10, LLC	DOVER	DE	Monumental Life Insurance Company	01/29/2007		0	161,146	0	100.000
000000-00-0	Aegon Community Investments 60, LLC	DOVER	DE	Transamerica Life Insurance Company	05/01/2019		0	491,006	0	100.000
000000-00-0	Garnet Community Investments 06, LLC	DOVER	DE	Monumental Life Insurance Company	12/31/2004		0	82,378	0	100.000
000000-00-0	Garnet Community Investments 37, LLC	DOVER	DE	Transamerica Life Insurance Company	11/16/2012		0	490	0	100.000
000000-00-0	Garnet Community Investments 20, LLC	DOVER	DE	Transamerica Life Insurance Company	06/09/2010		0	490	0	100.000
000000-00-0	Aegon Community Investments 58, LLC - Unguaranteed	DOVER	DE	Transamerica Life Insurance Company	10/04/2018		0	(937)	0	100.000
000000-00-0	Garnet Community Investments 41, LLC - Unguarantee	DOVER	DE	Transamerica Life Insurance Company	02/06/2014		0	490	0	100.000
000000-00-0	Aegon Community Investments 54, LLC	DOVER	DE	Transamerica Life Insurance Company	07/11/2017		0	575,765	0	100.000
000000-00-0	Aegon Community Investments 53, LLC	DOVER	DE	Transamerica Life Insurance Company	07/17/2017		0	447,120	0	100.000
000000-00-0	Aegon Community Investments 55, LLC - Unguaranteed	DOVER	DE	Transamerica Life Insurance Company	10/13/2017		0	490	0	100.000
000000-00-0	Aegon Community Investments 63, LLC	DOVER	DE	Transamerica Life Insurance Company	11/12/2020		0	666,084	0	100.000
000000-00-0	Aegon Community Investments 64, LLC	DOVER	DE	Transamerica Life Insurance Company	11/12/2020		0	5,411	0	100.000
000000-00-0	Aegon Community Investments 65, LLC - Unguaranteed	DOVER	DE	Transamerica Life Insurance Company	07/26/2021		0	404	0	100.000
000000-00-0	Aegon Community Investments 66, LLC - Unguaranteed	DOVER	DE	Transamerica Life Insurance Company	07/26/2021		0	472	0	100.000
000000-00-0	Aegon Community Investments 67, LLC	DOVER	DE	Transamerica Life Insurance Company	10/14/2021		0	179,796	0	100.000
000000-00-0	Aegon Community Investments 68, LLC	DOVER	DE	Transamerica Life Insurance Company	06/09/2023		1,000	658	0	0.000
000000-00-0	Aegon Community Investments 69, LLC	DOVER	DE	Transamerica Life Insurance Company	06/09/2023		1,000	658	0	0.000
2699999. Joint Venture Interests - Other - Affiliated							2,000	49,524,654	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	TCA 204 - USA Institutional Tax Credit Fund LXXIII	DOVER	DE	Richman U.S.A. Tax Credit LXXIII, LLC	12/29/2009		0	5,723	0	17.940
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	5,723	0	XXX
000000-00-0	TCG 047 - Garnet LIHTC Fund XLVII, LLC	DOVER	DE	Garnet Community Investments XLVII, LLC	02/01/2016		0	7,114	0	0.000
000000-00-0	TCG 024 - Garnet LIHTC Fund 24, LLC	DOVER	DE	Garnet Community Investments XXIV, LLC	02/28/2012		0	71,304	0	0.000
000000-00-0	TCG 052 - Aegon LIHTC Fund 52, LLC	DOVER	DE	Aegon Community Investments 52, LLC	08/07/2017		0	690	0	0.000
000000-00-0	TCG 058 - Aegon LIHTC Fund 58, LLC	DOVER	DE	Aegon Community Investments 58, LLC	06/18/2019		0	430,809	0	0.000
000000-00-0	TCG 027 - Garnet LIHTC Fund 27, LLC	DOVER	DE	Garnet Community Investments XXVII, LLC	06/10/2011		0	51,115	0	0.000
000000-00-0	TCG 055 - Aegon LIHTC Fund 55, LLC	DOVER	DE	Aegon Community Investments 55, LLC	11/30/2017		0	3,388	0	0.000
000000-00-0	Garnet LIHTC Fund XXVIII, LLC	DOVER	DE	Garnet Community Investments, LLC	01/31/2023		1	0	0	0.010
000000-00-0	Garnet LIHTC Fund XIX, LLC	DOVER	DE	Garnet Community Investments, LLC	12/29/2023		1	0	0	0.000
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							2	564,420	0	XXX
000000-00-0	TCA 446B - Commons on Willow, LP	OKLAHOMA CITY	OK	The Manor at Enid LLC	09/20/2019		0	953,773	0	2.000
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	953,773	0	XXX
000000-00-0	TCA 404 - KMUD I, LP	HONOLULU	HI	Highridge Costa Development Company, LLC (Managing General Partner)/Polo Court Investors, LLC (Administrative General Partner)	08/08/2018		0	769,381	0	99.990
4399999. All Other Low Income Housing Tax Credit - Unaffiliated							0	769,381	0	XXX
000000-00-0	MONUMENTAL POLICY LOANS - ABS	BALTIMORE	MD	MONUMENTAL POLICY LOANS - ABS	08/29/1986		(1,880)	0	0	0.000
5899999. Any Other Class of Assets - Unaffiliated							(1,880)	0	0	XXX
6099999. Total - Unaffiliated							15,369,669	77,178,677	0	XXX
6199999. Total - Affiliated							1,660,463	251,628,144	0	XXX
6299999 - Totals							17,030,132	328,806,821	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
00750*-AA-0	ADVANTAGE CAP AL PTRS II CAPCO	BIRMINGHAM	LA	ADVANTAGE CAP AL PTRS II CAPCO	03/20/2008	05/15/2023	74,190	0	1,226	0	0	1,226	0	75,415	75,415	0	0	0	0
20758#-AA-6	ADVANTAGE CAP CT PTRS II LTD SER A	NEW ORLEANS	LA	ADVANTAGE CAP CT PTRS II LTD SER A	10/27/2011	03/22/2023	665	0	(665)	0	0	(665)	0	0	0	0	0	0	0
20758#-AA-6	ADVANTAGE CAP CT PTRS II LTD SER A		US	ADVANTAGE CAP CT PTRS II LTD SER A	10/27/2011	11/15/2023	41,678	0	6,044	0	0	6,044	0	47,722	47,722	0	0	0	0
20758#-AB-4	ADVANTAGE CAP CT PTRS II LTD SER B	NEW ORLEANS	LA	ADVANTAGE CAP CT PTRS II LTD SER B	10/27/2011	03/21/2023	(1,723)	0	1,723	0	0	1,723	0	0	0	0	0	0	0
20758#-AB-4	ADVANTAGE CAP CT PTRS II LTD SER B		US	ADVANTAGE CAP CT PTRS II LTD SER B	10/27/2011	11/15/2023	48,679	0	8,591	0	0	8,591	0	57,270	57,270	0	0	0	0
88213@-AA-4	ADVANTAGE CAP TEXAS ACP II SR A	AUSTIN	LA	Various	01/21/2008	01/30/2023	73,345	0	210	0	0	210	0	73,555	73,555	0	0	0	0
0799999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							236,834	0	17,128	0	0	17,128	0	253,962	253,962	0	0	0	0
00793@-AA-7	AEGON AFFORDABLE HOUSING	DOVER	DE	AEGON AFFORDABLE HOUSING	11/14/2017	10/30/2023	266,771	0	0	0	0	0	0	266,771	266,771	0	0	0	8,726
0899999. Non-Registered Private Funds - Bonds - NAIC Designation Assigned by the SVO - Affiliated							266,771	0	0	0	0	0	0	266,771	266,771	0	0	0	8,726
000000-00-0	Guaranteed Investment Contract MF3089 04 (formerly 50201-000)	Los Angeles	CA	Capital Distribution	01/11/1974	12/01/2023	1,176,613	0	0	0	0	0	0	1,176,613	1,176,613	0	0	0	0
000000-00-0	Guaranteed Investment Contract 50477-001	Los Angeles	CA	Capital Distribution	06/01/1983	12/01/2023	211,334	0	0	0	0	0	0	211,334	211,334	0	0	0	0
1399999. Non-Registered Private Funds - Other Fixed Income Instruments - Unaffiliated							1,387,947	0	0	0	0	0	0	1,387,947	1,387,947	0	0	0	0
000000-00-0	Lovell Minnick Equity Partners V LP	DOVER	DE	Capital Distribution	10/28/2019	12/29/2023	1,897,913	0	0	0	0	0	0	1,897,913	6,011,217	0	4,113,304	4,113,304	0
000000-00-0	PineBridge PEP IV Co-Investment, L.P.	DOVER	DE	Sale	07/21/2006	10/05/2023	404,235	(12,153)	0	0	0	(12,153)	0	392,082	418,155	0	26,073	26,073	0
000000-00-0	Falcon Mezzanine Partners II, L.P.	DOVER	DE	Capital Distribution	06/10/2005	03/24/2023	35,352	0	0	0	0	0	0	35,352	397,509	0	362,157	362,157	0
000000-00-0	TPG Partners V, L.P. (and AIVs)	DOVER	DE	Capital Distribution	06/27/2006	06/09/2023	36,926	0	0	0	0	0	0	36,926	36,926	0	0	0	0
000000-00-0	Specialty Loan Fund 2016-L, L.P.	GRAND CAYMAN	CYM	Capital Distribution	05/15/2017	02/28/2023	1,729,047	0	0	0	0	0	0	1,729,047	1,729,047	0	0	0	0
000000-00-0	WLR Recovery Fund IV, L.P. (and AIVs)	DOVER	DE	Capital Distribution	11/09/2007	04/01/2023	(12,288)	0	0	0	0	0	0	(12,288)	0	0	12,288	12,288	0
000000-00-0	Strategic Partners Fund VII, L.P.	DOVER	DE	Capital Distribution	06/27/2016	12/27/2023	3,115,511	0	0	0	0	0	0	3,115,511	6,563,968	0	3,448,457	3,448,457	0
000000-00-0	Lovell Minnick Equity Partners IV LP	DOVER	DE	Capital Distribution	03/27/2015	02/01/2023	1,766,667	0	0	0	0	0	0	1,766,667	6,770,778	0	5,004,111	5,004,111	0
000000-00-0	Apollo Investment Fund VIII, L.P. (and AIVs)	DOVER	DE	Capital Distribution	02/05/2014	12/12/2023	867,004	0	0	0	0	0	0	867,004	1,314,155	0	447,151	447,151	0
000000-00-0	Yukon Capital Partners III, L.P.	DOVER	DE	Capital Distribution	07/18/2017	11/30/2023	1,593,349	0	0	0	0	0	0	1,593,349	2,043,853	0	450,503	450,503	0
000000-00-0	Prudential Capital Partners V, L.P. (and AIVs)	DOVER	DE	Capital Distribution	04/21/2017	12/22/2023	3,184,329	0	0	0	0	0	0	3,184,329	3,598,520	0	414,191	414,191	0
000000-00-0	KKR Americas Fund XII L.P.	GRAND CAYMAN	CYM	Capital Distribution	10/31/2017	12/29/2023	3,399,208	0	0	0	0	0	0	3,399,208	9,867,474	0	6,468,266	6,468,266	0
000000-00-0	Harbour Group Investments IV, L.P.	DOVER	DE	Sale	04/30/1999	12/28/2023	0	0	0	0	0	0	0	0	57,556	0	57,556	57,556	0
000000-00-0	Turning Rock Fund I LP	DOVER	DE	Capital Distribution	07/31/2019	11/17/2023	514,415	0	0	0	0	0	0	514,415	514,415	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (and AIVs)	DOVER	DE	Capital Distribution	05/22/2008	12/21/2023	758,331	0	0	0	0	0	0	758,331	758,331	0	0	0	0
000000-00-0	Green Equity Investors VII, L.P.	DOVER	DE	Capital Distribution	05/12/2017	12/22/2023	7,382,350	0	0	0	0	0	0	7,382,350	14,970,716	0	7,588,366	7,588,366	0
000000-00-0	Carlyle Partners VI, L.P. (and AIVs)	DOVER	DE	Capital Distribution	07/12/2013	12/22/2023	480,259	0	0	0	0	0	0	480,259	1,070,617	0	590,358	590,358	0
000000-00-0	The Resolute Fund III, L.P. (and AIVs)	DOVER	DE	Sale	06/11/2014	08/01/2023	0	0	0	0	0	0	0	0	71,920	0	71,920	71,920	0
000000-00-0	TPG Partners VII, L.P. (and AIVs)	DOVER	DE	Capital Distribution	09/25/2015	12/28/2023	342,898	0	0	0	0	0	0	342,898	342,898	0	0	0	0
000000-00-0	Fleet Holdings I LP	DOVER	DE	Capital Distribution	07/31/2020	12/28/2023	306,393	0	0	0	0	0	0	306,393	308,893	0	2,500	2,500	0
000000-00-0	StepStone Aegon Opportunities Fund, L.P.	DOVER	DE	Capital Distribution	10/26/2016	12/28/2023	2,301,325	0	0	0	0	0	0	2,301,325	7,452,509	0	5,151,184	5,151,184	0
000000-00-0	Whitehorse Liquidity Partners IV LP	DOVER	DE	Capital Distribution	11/25/2020	12/29/2023	1,253,652	0	0	0	0	0	0	1,253,652	1,471,840	0	218,188	218,188	0
000000-00-0	Whitehorse Liquidity Partners I LP	DOVER	DE	Capital Distribution	04/25/2017	12/27/2023	1,796,915	0	0	0	0	0	0	1,796,915	1,796,915	0	0	0	0
000000-00-0	The Resolute Fund IV, L.P. (and AIVs)	DOVER	DE	Capital Distribution	12/07/2018	12/22/2023	1,250,160	0	0	0	0	0	0	1,250,160	2,459,477	0	1,209,317	1,209,317	0
000000-00-0	Merit Mezzanine Fund IV, L.P.	DOVER	DE	Sale	01/13/2005	12/22/2023	1,050,231	(1,050,230)	0	0	0	(1,050,230)	0	1	1,502,616	0	1,502,615	1,502,615	0
000000-00-0	Vintage III LP	DOVER	DE	Sale	12/22/2004	06/08/2023	52,884	176,871	0	0	0	176,871	0	229,755	44,083	0	(185,672)	(185,672)	4,808
000000-00-0	Merit Mezzanine Fund VI, L.P.	DOVER	DE	Capital Distribution	06/08/2016	10/06/2023	4,134,580	0	0	0	0	0	0	4,134,580	10,572,733	0	6,438,153	6,438,153	0
000000-00-0	The Rohatyn Group Global Opportunity Partners, L.P	DOVER	DE	Capital Distribution	02/28/2003	11/09/2023	124,947	0	0	0	0	0	0	124,947	124,947	0	0	0	0
000000-00-0	Carlyle Partners V, L.P. (and AIVs)	DOVER	DE	Sale	01/15/2008	11/17/2023	0	0	0	0	0	0	0	0	239,775	0	239,775	239,775	0
000000-00-0	MidOcean Partners III, L.P.	GRAND CAYMAN	CYM	Sale	01/17/2007	12/27/2023	0	0	0	0	0	0	0	0	8,933	0	8,933	8,933	0
000000-00-0	ASF VII Infrastructure B L.P.	EDINBURGH	GBR	Capital Distribution	03/31/2017	12/19/2023	2,946,425	0	0	0	0	0	0	2,946,425	2,946,425	0	0	0	0
000000-00-0	Charlesbank Credit Opportunities Fund II, LP	BOSTON	MA	Capital Distribution	04/14/2020	10/10/2023	1,525,050	0	0	0	0	0	0	1,525,050	1,597,064	0	72,014	72,014	0
000000-00-0	Brightstar Capital Partners Fund II, LP	DOVER	DE	Capital Distribution	10/02/2020	12/27/2023	2,983,435	0	0	0	0	0	0	2,983,435	3,630,745	0	647,310	647,310	0
000000-00-0	MatlinPatterson Global Opportunities Partners III,	DOVER	DE	Sale	06/22/2007	09/20/2023	69,969	39,850	0	0	0	39,850	0	109,819	70,646	0	(39,172)	(39,172)	0
000000-00-0	Ridgemont Equity Partners III, L.P.	DOVER	DE	Capital Distribution	10/09/2019	11/06/2023	4,248,807	0	0	0	0	0	0	4,248,807	4,248,807	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (and AIVs)	DOVER	DE	Sale	06/26/2008	12/22/2023	0	0	0	0	0	0	0	0	103,379	0	103,379	103,379	0

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Sun Capital Partners V, L.P.	GRAND CAYMAN	CYM	Capital Distribution	05/21/2007	10/05/2023	191,673	0	0	0	0	0	0	191,673	191,673	0	0	0	0
000000-00-0	ICG Strategic Equity Fund IV LP	DOVER	DE	Capital Distribution	05/21/2021	11/03/2023	1,557,212	0	0	0	0	0	0	1,557,212	2,598,798	0	1,041,585	1,041,585	0
000000-00-0	Francisco Partners VI, L.P.	GRAND CAYMAN	CYM	Capital Distribution	01/26/2021	10/20/2023	879,248	0	0	0	0	0	0	879,248	2,594,474	0	1,715,226	1,715,226	0
000000-00-0	TPG AAF Partners RNI-A, L.P.	DOVER	DE	Capital Distribution	06/28/2021	11/16/2023	1,102,654	0	0	0	0	0	0	1,102,654	2,425,386	0	1,322,732	1,322,732	0
000000-00-0	Denali Holdings I LP	DOVER	DE	Capital Distribution	07/02/2021	12/29/2023	410,968	0	0	0	0	0	0	410,968	410,968	0	0	0	0
000000-00-0	Pretium Residential Credit Fund II, LP	DOVER	DE	Capital Distribution	03/28/2022	11/28/2023	1,270,673	0	0	0	0	0	0	1,270,673	1,270,673	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							56,952,707	(845,663)	0	0	0	(845,663)	0	56,107,045	104,609,813	0	48,502,768	48,502,768	4,808
000000-00-0	Zero Beta Fund, LLC	DOVER	DE	Capital Distribution	12/31/2007	12/19/2023	5,351,215	0	0	0	0	0	0	5,351,215	2,773,665	0	(2,577,550)	(2,577,550)	0
000000-00-0	TA Private Equity Assets LLC	DOVER	DE	Capital Distribution	06/30/2020	12/28/2023	25,516,191	0	0	0	0	0	0	25,516,191	31,478,161	0	5,961,970	5,961,970	0
000000-00-0	TA-APOP II, LLC	DOVER	DE	Capital Distribution	09/13/2021	03/17/2023	4,444,302	0	0	0	0	0	0	4,444,302	7,753,725	0	3,309,423	3,309,423	0
000000-00-0	TA-APOP I, LLC	DOVER	DE	Capital Distribution	10/01/2021	09/27/2023	2,311,809	0	0	0	0	0	0	2,311,809	2,311,809	0	0	0	0
000000-00-0	TA-APOP I-A, LLC	Dover	DE	Capital Distribution	01/11/2023	03/17/2023	6,085,767	0	0	0	0	0	0	6,085,767	6,085,767	0	0	0	0
2099999. Joint Venture Interests - Common Stock - Affiliated							43,709,284	0	0	0	0	0	0	43,709,284	50,403,127	0	6,693,843	6,693,843	0
000000-00-0	AG Net Lease Realty Fund III, L.P.	DOVER	DE	Capital Distribution	03/10/2014	12/12/2023	1,041,262	0	0	0	0	0	0	1,041,262	1,065,369	0	24,107	24,107	0
000000-00-0	Heartwood Forestland Fund IV, Limited Partnership	RALEIGH	NC	Capital Distribution	06/06/2002	06/30/2023	208,735	0	0	0	0	0	0	208,735	208,735	0	0	0	0
000000-00-0	TCA 313 - Akard Master Tenant, LLC	BATON ROUGE	LA	Sale	08/03/2015	11/01/2023	0	10,343,196	0	0	0	10,343,196	0	10,343,196	49,250	0	(10,293,946)	(10,293,946)	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							1,249,997	10,343,196	0	0	0	10,343,196	0	11,593,193	1,323,354	0	(10,269,839)	(10,269,839)	0
000000-00-0	Real Estate Alternatives Portfolio 3, LLC	DOVER	DE	Capital Distribution	09/24/2004	09/29/2023	1,792,728	0	0	0	0	0	0	1,792,728	1,792,728	0	0	0	0
000000-00-0	Real Estate Alternatives Portfolio 4 MR, LLC	DOVER	DE	Capital Distribution	12/29/2005	10/26/2023	63,491	0	0	0	0	0	0	63,491	63,491	0	0	0	0
000000-00-0	Aegon Multi-Family Equity Fund, LLC	DOVER	DE	Sale	07/19/2017	12/22/2023	27,150	(27,150)	0	0	0	(27,150)	0	1	126,782	0	126,781	126,781	0
000000-00-0	Real Estate Alternatives Portfolio 4 HR, LLC	DOVER	DE	Capital Distribution	03/06/2006	09/13/2023	13,769,096	0	0	0	0	0	0	13,769,096	13,769,096	0	0	0	0
000000-00-0	Aegon Workforce Housing Separate Account 1, LLC	DOVER	DE	Capital Distribution	10/15/2019	05/23/2023	2,670,523	0	0	0	0	0	0	2,670,523	4,095,435	0	1,424,911	1,424,911	0
000000-00-0	Aegon Workforce Housing Fund 2, L.P.	DOVER	DE	Capital Distribution	03/28/2019	09/08/2023	7,292,105	0	0	0	0	0	0	7,292,105	7,292,105	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							25,615,094	(27,150)	0	0	0	(27,150)	0	25,587,944	27,139,637	0	1,551,693	1,551,693	0
000000-00-0	Natural Resources Alternatives Portfolio 3, LLC	DOVER	DE	Capital Distribution	12/31/2019	11/09/2023	12,398,600	0	0	0	0	0	0	12,398,600	12,398,600	0	0	0	0
000000-00-0	Natural Resources Alternatives Portfolio I, LLC	DOVER	DE	Capital Distribution	09/30/2017	11/09/2023	6,296,585	0	0	0	0	0	0	6,296,585	6,296,585	0	0	0	0
000000-00-0	Garnet Community Investments 29, LLC	DOVER	DE	Capital Distribution	12/03/2010	10/23/2023	2,100,430	0	0	0	0	0	0	2,100,430	2,100,430	0	0	0	0
000000-00-0	Garnet Community Investments 18, LLC	DOVER	DE	Capital Distribution	03/05/2010	07/14/2023	5,893	0	0	0	0	0	0	5,893	5,893	0	0	0	0
000000-00-0	Garnet Community Investments 47, LLC - Unguarantee	DOVER	DE	Capital Distribution	11/03/2015	12/14/2023	7,644	0	0	0	0	0	0	7,644	7,644	0	0	0	0
000000-00-0	TCA 316 - FAE LSE 2, LLC	RALEIGH	NC	Capital Distribution	08/27/2015	09/22/2023	1,316,437	20,122,639	0	0	0	20,122,639	0	21,439,076	978,508	0	(20,460,568)	(20,460,568)	(9,250)
000000-00-0	Garnet Community Investments 38, LLC	DOVER	DE	Capital Distribution	09/17/2013	10/17/2023	47,107	0	0	0	0	0	0	47,107	47,107	0	0	0	0
000000-00-0	Garnet Community Investments 31, LLC	DOVER	DE	Capital Distribution	07/15/2011	07/14/2023	4,565	0	0	0	0	0	0	4,565	4,565	0	0	0	0
000000-00-0	Garnet Community Investments 09, LLC	DOVER	DE	Capital Distribution	12/01/2006	10/17/2023	1,518,493	0	0	0	0	0	0	1,518,493	1,518,493	0	0	0	0
000000-00-0	Garnet Community Investments 05, LLC	DOVER	DE	Capital Distribution	09/30/2004	07/14/2023	23,793	0	0	0	0	0	0	23,793	23,793	0	0	0	0
000000-00-0	Garnet Community Investments, LLC	DOVER	DE	Capital Distribution	01/29/2007	12/13/2023	1,687,621	0	0	0	0	0	0	1,687,621	1,687,621	0	0	0	0
000000-00-0	Garnet Community Investments 26, LLC	DOVER	DE	Capital Distribution	03/30/2010	10/17/2023	33,455	0	0	0	0	0	0	33,455	33,455	0	0	0	0
000000-00-0	Garnet Community Investments 33, LLC	DOVER	DE	Capital Distribution	04/02/2012	10/17/2023	22,759	0	0	0	0	0	0	22,759	22,759	0	0	0	0
000000-00-0	Garnet Community Investments 25, LLC	DOVER	DE	Capital Distribution	06/09/2010	12/13/2023	6,071	0	0	0	0	0	0	6,071	6,071	0	0	0	0
000000-00-0	Garnet Community Investments 40, LLC	DOVER	DE	Capital Distribution	12/05/2013	10/23/2023	5	0	0	0	0	0	0	5	5	0	0	0	0
000000-00-0	Garnet Community Investments 10, LLC	DOVER	DE	Capital Distribution	01/29/2007	12/13/2023	7,532	0	0	0	0	0	0	7,532	7,532	0	0	0	0
000000-00-0	Garnet Community Investments 06, LLC	DOVER	DE	Capital Distribution	12/31/2004	07/14/2023	17,851	0	0	0	0	0	0	17,851	17,851	0	0	0	0
000000-00-0	Garnet Community Investments III, LLC	Dover	DE	Dissolution of Partnership	05/13/2004	12/31/2021	0	(104)	0	0	0	(104)	0	0	0	0	0	0	104
2699999. Joint Venture Interests - Other - Affiliated							25,494,840	20,122,535	0	0	0	20,122,535	0	45,617,479	25,156,911	0	(20,460,568)	(20,460,568)	(9,146)
41020V-AA-9	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)	BOSTON	MA	JOHN HANCOCK LIFE INSURANCE COMPANY (USA	10/10/2003	08/30/2023	2,760,757	0	(17,912)	0	0	(17,912)	0	2,742,846	2,741,138	0	(1,707)	(1,707)	209,727
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO	COLUMBUS	OH	NATIONWIDE MUTUAL INSURANCE CO	05/15/2002	12/04/2023	12,893,022	0	(252,798)	0	0	(252,798)	0	12,640,224	11,109,300	0	(1,530,924)	(1,530,924)	836,458
638671-AE-7	NATIONWIDE MUTUAL INSURANCE CO	COLUMBUS	OH	NATIONWIDE MUTUAL INSURANCE CO	02/03/2004	12/22/2023	7,789,019	0	(55,011)	0	0	(55,011)	0	7,734,008	7,876,750	0	142,742	142,742	675,281

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
64952G-AE-8	NEW YORK LIFE INSURANCE CO	NEW YORK	NY	NEW YORK LIFE INSURANCE CO	03/24/2010	08/30/2023	577,158	0	(4,023)	0	0	(4,023)	0	573,135	505,305	0	(67,830)	(67,830)	23,255
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO	MILWAUKEE	WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	03/23/2010	12/22/2023	28,985,518	0	(206,183)	0	0	(206,183)	0	28,779,334	21,799,138	0	(6,980,196)	(6,980,196)	1,719,089
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	10/31/2022	07/24/2023	6,996,562	0	10,670	0	0	10,670	0	7,007,232	6,519,280	0	(487,953)	(487,953)	234,718
2799999. Surplus Debentures, etc - Unaffiliated							60,002,036	0	(525,257)	0	0	(525,257)	0	59,476,779	50,550,911	0	(8,925,868)	(8,925,868)	3,698,528
000000-00-0	TCA 355 - Capitol Art Lofts, LLC	BATON ROUGE	LA	Capital Distribution	09/13/2016	10/12/2023	4,626	0	0	0	0	0	0	4,626	4,626	0	0	0	0
000000-00-0	TCA 064 - Midland Corporate Tax Credit Fund III	DOVER	DE	Sale	01/01/2007	06/15/2023	0	0	0	0	0	0	0	0	0	0	0	0	275,994
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							4,626	0	0	0	0	0	0	4,626	4,626	0	0	0	275,994
000000-00-0	TCG 047 - Garnet LIHTC Fund XLVII, LLC	DOVER	DE	Capital Distribution	02/01/2016	12/14/2023	107,013	0	0	0	0	0	0	107,013	107,013	0	0	0	0
000000-00-0	TCG 024 - Garnet LIHTC Fund 24, LLC	DOVER	DE	Capital Distribution	02/28/2012	10/18/2023	4,788	0	0	0	0	0	0	4,788	4,788	0	0	0	0
000000-00-0	TCG 041 - Garnet LIHTC Fund XLI, LLC	DOVER	DE	Capital Distribution	03/10/2015	10/20/2023	8,601	0	0	0	0	0	0	8,601	8,601	0	0	0	0
000000-00-0	TCG 052 - Aegon LIHTC Fund 52, LLC	DOVER	DE	Capital Distribution	08/07/2017	07/18/2023	31	0	0	0	0	0	0	31	31	0	0	0	0
000000-00-0	TCG 027 - Garnet LIHTC Fund 27, LLC	DOVER	DE	Capital Distribution	06/10/2011	10/18/2023	885	0	0	0	0	0	0	885	885	0	0	0	0
000000-00-0	Garnet LIHTC Fund XV, LLC	DOVER	DE	Capital Distribution	04/29/2022	10/17/2023	2	0	0	0	0	0	0	2	2	0	0	0	0
000000-00-0	Aegon LIHTC Fund 50, LLC	DOVER	DE	Sale	11/15/2016	12/26/2023	0	0	0	0	0	0	0	0	(394,955)	0	(394,955)	(394,955)	0
3899999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							121,320	0	0	0	0	0	0	121,320	(273,635)	0	(394,955)	(394,955)	0
000000-00-0	TCA 257B - Broadway Partners, L.P.	JACKSON	MS	Capital Distribution	03/01/2012	02/23/2023	120	0	0	0	0	0	0	120	120	0	0	0	0
000000-00-0	TCA 258B - Broadway Partners II, L.P.	JACKSON	MS	Capital Distribution	03/01/2012	02/23/2023	120	0	0	0	0	0	0	120	120	0	0	0	0
000000-00-0	TCA 291B - Broadway Partners III, L.P.	JACKSON	MS	Capital Distribution	02/18/2014	02/23/2023	249	0	0	0	0	0	0	249	249	0	0	0	0
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							489	0	0	0	0	0	0	489	489	0	0	0	0
000000-00-0	TCA 194 - BC Wilber School, LLC	BOSTON	MA	Sale	12/01/2009	04/03/2023	0	0	0	0	0	0	0	0	256,856	0	256,856	256,856	(822)
4399999. All Other Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	256,856	0	256,856	256,856	(822)
999000-04-4	Adjustment		US	ESTATE OF HELEN E BROWN - MBS	02/19/1991	05/10/2023	1,212,382	101,803	0	0	0	101,803	0	1,314,185	1,250,566	0	(63,619)	(63,619)	9,086
000000-00-0	MONUMENTAL POLICY LOANS - ABS	BALTIMORE	MD	MONUMENTAL POLICY LOANS - ABS	08/29/1986	12/15/2023	27,375	280	1,401	0	0	1,681	0	29,056	29,648	0	592	592	829
000000-00-0	MONUMENTAL POLICY LOANS - ABS	BALTIMORE	MD	MONUMENTAL POLICY LOANS - ABS	08/29/1986	12/15/2023	7,975	95	2	0	0	97	0	8,072	7,866	0	(206)	(206)	256
5899999. Any Other Class of Assets - Unaffiliated							1,247,732	102,178	1,403	0	0	103,581	0	1,351,313	1,288,080	0	(63,232)	(63,232)	10,171
6099999. Total - Unaffiliated							121,082,368	9,599,711	(506,726)	0	0	9,092,985	0	130,175,353	159,676,038	0	29,500,685	29,500,685	3,988,679
6199999. Total - Affiliated							95,207,309	20,095,386	0	0	0	20,095,386	0	115,302,798	102,692,811	0	(12,609,988)	(12,609,988)	(421)
6299999 - Totals							216,289,677	29,695,097	(506,726)	0	0	29,188,371	0	245,478,151	262,368,849	0	16,890,698	16,890,698	3,988,258

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-BV-4	UNITED STATES TREASURY	@LS			1.A	23,079,360	82.9920	39,836,160	48,000,000	39,377,971	0	1,591,434	0	0	0.000	4.113	N/A	0	0	11/23/2010	11/15/2028
912803-CH-4	UNITED STATES TREASURY	@C			1.A	40,849,180	78.2790	70,137,984	89,600,000	69,400,040	0	2,781,073	0	0	0.000	4.060	N/A	0	0	11/01/2010	05/15/2030
912803-DJ-9	UNITED STATES TREASURY	@			1.A	212,984,599	53.4410	240,484,500	450,000,000	280,670,633	0	8,587,445	0	0	0.000	3.001	N/A	0	0	10/16/2014	11/15/2039
912803-DK-6	UNITED STATES TREASURY	@LS			1.A	83,123,140	52.8540	172,832,580	327,000,000	154,006,737	0	7,343,134	0	0	0.000	4.734	N/A	0	0	11/15/2010	02/15/2040
912803-DM-2	UNITED STATES TREASURY	@C			1.A	40,775,864	51.9640	45,052,788	86,700,000	53,568,198	0	1,623,635	0	0	0.000	2.968	N/A	0	0	10/16/2014	05/15/2040
912803-DM-2	UNITED STATES TREASURY	@C			1.A	318,396,951	51.9640	356,664,268	686,368,000	420,644,868	0	12,951,720	0	0	0.000	3.016	N/A	0	0	10/16/2014	05/15/2040
912803-DP-5	UNITED STATES TREASURY	M			1.A	48,545,922	50.5190	92,904,441	183,900,000	85,625,061	0	3,971,313	0	0	0.000	4.592	N/A	0	0	07/19/2011	11/15/2040
912803-DP-5	UNITED STATES TREASURY	M			1.A	47,655,599	50.5190	47,654,068	94,329,000	51,024,095	0	1,909,224	0	0	0.000	3.679	N/A	0	0	09/14/2022	11/15/2040
912803-EN-9	UNITED STATES TREASURY	@			1.A	50,101,650	40.4530	53,397,960	132,000,000	66,225,338	0	2,228,588	0	0	0.000	3.260	N/A	0	0	06/10/2015	05/15/2045
912803-ER-0	UNITED STATES TREASURY	@			1.A	23,868,900	39.2700	21,598,500	55,000,000	30,230,105	0	1,118,799	0	0	0.000	2.818	N/A	0	0	04/21/2016	02/15/2046
912803-FE-8	UNITED STATES TREASURY	@			1.A	11,872,500	35.8230	10,746,900	30,000,000	13,991,485	0	426,509	0	0	0.000	3.120	N/A	0	0	09/11/2018	08/15/2048
912803-GU-1	UNITED STATES TREASURY	@			1.A	11,372,200	31.6490	12,659,600	40,000,000	11,445,712	0	73,512	0	0	0.000	4.278	N/A	0	0	12/04/2023	08/15/2053
912803-GW-7	UNITED STATES TREASURY	@			1.A	37,160,000	31.7920	41,329,600	130,000,000	37,398,230	0	238,230	0	0	0.000	4.223	N/A	0	0	12/04/2023	11/15/2053
912810-FG-8	UNITED STATES TREASURY				1.A	525,024	106.2970	456,014	429,000	481,528	0	(9,448)	0	0	5.250	2.676	FA	8,507	22,523	02/27/2019	02/15/2029
912810-FP-8	UNITED STATES TREASURY	LS			1.A	4,257,311	109.5820	4,054,534	3,700,000	3,963,207	0	(32,012)	0	0	5.375	4.189	FA	75,119	198,875	11/30/2016	02/15/2031
912810-FT-0	UNITED STATES TREASURY				1.A	391,872	106.6480	319,944	300,000	360,431	0	(4,203)	0	0	4.500	2.557	FA	5,099	13,500	10/26/2015	02/15/2036
912810-PT-9	UNITED STATES TREASURY				1.A	7,243,140	109.4180	6,565,080	6,000,000	7,160,121	0	(71,322)	0	0	4.750	2.961	FA	107,649	285,000	10/31/2022	02/15/2037
912810-PW-2	UNITED STATES TREASURY				1.A	21,085,837	105.0780	19,229,274	18,300,000	20,789,641	0	(139,301)	0	0	4.375	3.165	FA	302,410	800,625	10/31/2022	02/15/2038
912810-PX-0	UNITED STATES TREASURY	LS			1.A	38,590,240	106.2580	27,212,674	25,610,000	36,153,249	0	(679,333)	0	0	4.500	1.293	MN	148,805	1,152,549	05/11/2020	05/15/2038
912810-PX-0	UNITED STATES TREASURY	M			1.A	1,541,597	106.2580	1,476,986	1,390,000	1,485,688	0	(4,888)	0	0	4.500	3.871	MN	8,077	54,643	04/24/2009	05/15/2038
912810-QA-9	UNITED STATES TREASURY	LS			1.A	15,585,938	94.7070	14,206,050	15,000,000	15,473,170	0	(28,853)	0	0	3.500	3.235	FA	2,010,379	544,470	11/16/2018	02/15/2039
912810-QB-7	UNITED STATES TREASURY				1.A	610,990	103.0080	515,040	500,000	578,203	0	(3,959)	0	0	4.250	2.975	MN	2,744	21,250	08/31/2014	05/15/2039
912810-QD-3	UNITED STATES TREASURY	LS			1.A	6,230,250	104.1680	5,208,400	5,000,000	5,877,127	0	(42,644)	0	0	4.375	2.980	MN	28,245	218,750	08/31/2014	11/15/2039
912810-QH-4	UNITED STATES TREASURY				1.A	2,498,740	103.8320	2,076,640	2,000,000	2,359,529	0	(16,812)	0	0	4.375	2.979	MN	11,298	87,500	08/31/2014	05/15/2040
912810-QK-7	UNITED STATES TREASURY	SD			1.A	39,431,866	97.4650	39,851,489	40,888,000	39,962,798	0	40,228	0	0	3.875	4.059	FA	598,459	1,733,191	10/31/2022	08/15/2040
912810-QK-7	UNITED STATES TREASURY	SD			1.A	33,541,832	97.4650	34,600,075	35,500,000	34,124,009	0	56,198	0	0	3.875	4.201	FA	519,597	1,375,625	11/10/2010	08/15/2040
912810-QL-5	UNITED STATES TREASURY	LS			1.A	67,564,159	101.9300	59,119,400	58,000,000	66,230,603	0	(456,032)	0	0	4.250	3.028	MN	318,283	2,465,000	05/11/2020	11/15/2040
912810-QS-0	UNITED STATES TREASURY				1.A	2,735,524	95.1480	2,093,256	2,200,000	2,594,812	0	(17,636)	0	0	3.750	2.486	FA	31,162	82,500	03/31/2015	08/15/2041
912810-QT-8	UNITED STATES TREASURY	LS			1.A	27,117,077	86.9530	21,086,103	24,250,000	26,375,501	0	(93,132)	0	0	3.125	2.513	MN	97,849	757,813	03/31/2015	11/15/2041
912810-QV-3	UNITED STATES TREASURY	LS			1.A	9,958,816	81.0030	9,755,691	12,043,617	13,084,116	379,716	49,980	0	0	0.750	1.345	FA	34,118	88,342	12/19/2012	02/15/2042
912810-QW-1	UNITED STATES TREASURY	LS			1.A	24,874,800	84.5940	19,287,432	22,800,000	24,353,058	0	(65,435)	0	0	3.000	2.534	MN	88,319	684,000	03/31/2015	05/15/2042
912810-QX-9	UNITED STATES TREASURY				1.A	1,792,180	81.1060	1,622,120	2,000,000	1,800,970	0	7,517	0	0	2.750	3.481	FA	20,774	55,000	10/31/2022	08/15/2042
912810-QY-7	UNITED STATES TREASURY	LS			1.A	59,019,864	80.8630	49,593,278	61,330,000	59,018,025	0	83,806	0	0	2.750	3.004	MN	217,772	1,686,575	10/31/2022	11/15/2042
912810-RA-8	UNITED STATES TREASURY	M			1.A	568,642,767	78.0620	677,637,757	868,074,788	798,591,245	(2,826,754)	11,363,045	0	0	0.625	1.817	FA	2,627,068	6,466,943	04/14/2016	02/15/2043
912810-RB-6	UNITED STATES TREASURY	M			1.A	109,123,447	82.0900	102,016,937	124,274,500	111,700,895	0	457,477	0	0	2.875	3.596	MN	461,335	4,589,337	10/31/2022	05/15/2043
912810-RC-4	UNITED STATES TREASURY	C			1.A	53,339,245	91.9340	50,747,568	55,200,000	53,786,298	0	49,012	0	0	3.625	3.810	FA	755,813	2,337,095	10/31/2022	08/15/2043
912810-RG-5	UNITED STATES TREASURY				1.A	1,795,534	88.1680	1,542,940	1,750,000	1,793,492	0	(1,492)	0	0	3.375	3.208	MN	7,626	59,063	08/01/2022	05/15/2044
912810-RJ-9	UNITED STATES TREASURY				1.A	19,970,279	82.7620	17,793,830	21,500,000	20,026,300	0	47,400	0	0	3.000	3.464	MN	83,283	645,000	10/31/2022	11/15/2044
912810-RK-6	UNITED STATES TREASURY	LS			1.A	6,904,546	75.7230	6,057,840	8,000,000	7,048,622	0	30,735	0	0	2.500	3.284	FA	75,543	200,000	10/31/2022	02/15/2045
912810-RL-4	UNITED STATES TREASURY	M			1.A	1,245,277,255	78.1260	1,346,764,366	1,723,833,911	1,669,554,901	76,290,454	4,084,478	0	0	0.750	1.553	FA	5,414,523	13,600,524	05/16/2016	02/15/2045
912810-RM-2	UNITED STATES TREASURY				1.A	12,589,688	82.5000	10,725,000	13,000,000	12,670,797	0	10,636	0	0	3.000	3.164	MN	50,357	390,000	06/22/2015	05/15/2045
912810-RP-5	UNITED STATES TREASURY				1.A	1,254,505	82.2730	1,069,549	1,300,000	1,256,449	0	1,354	0	0	3.000	3.214	MN	5,036	39,000	08/01/2022	11/15/2045
912810-RQ-3	UNITED STATES TREASURY				1.A	13,343,806	75.0350	10,504,900	14,000,000	13,466,161	0	17,375	0	0	2.500	2.731	FA	132,201	350,000	04/27/2016	02/15/2046
912810-RT-7	UNITED STATES TREASURY				1.A	19,031,330	71.0980	14,219,600	20,000,000	19,205,117	0	25,925	0	0	2.250	2.481	FA	169,973	450,000	10/13/2016	08/15/2046
912810-RV-2	UNITED STATES TREASURY				1.A	1,162,739	81.7540	981,048	1,200,000	1,164,203	0	1,035	0	0	3.000	3.183	FA	13,598	36,000	08/01/2022	02/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-SA-7	UNITED STATES TREASURY				1.A	4,827,950	81.4880	4,074,400	5,000,000	4,848,273	0	4,128	0	0	3.000	3.181	FA	56,658	150,000	08/01/2022	02/15/2048
912810-SC-3	UNITED STATES TREASURY				1.A	4,836,700	83.3130	4,165,650	5,000,000	4,841,617	0	4,167	0	0	3.125	3.316	MN	20,175	156,250	10/31/2022	05/15/2048
912810-SE-9	UNITED STATES TREASURY		LS		1.A	21,223,518	87.1330	17,426,600	20,000,000	21,090,381	0	(28,619)	0	0	3.375	3.060	MN	87,157	675,000	01/30/2019	11/15/2048
912810-SF-6	UNITED STATES TREASURY		LS		1.A	5,956,118	81.3710	4,882,260	6,000,000	5,960,486	0	1,036	0	0	3.000	3.038	FA	67,989	180,000	08/01/2022	02/15/2049
912810-SK-5	UNITED STATES TREASURY				1.A	795,343	71.7500	645,750	900,000	798,955	0	2,552	0	0	2.375	3.002	MN	2,760	21,375	08/01/2022	11/15/2049
912810-SM-1	UNITED STATES TREASURY		LS		1.A	425,637,155	65.1200	280,869,775	431,311,080	493,419,983	13,601,685	(1,257,761)	0	0	0.250	(0.072)	FA	407,284	1,054,572	12/15/2020	02/15/2050
912810-SR-0	UNITED STATES TREASURY				1.A	1,001,767	64.4450	837,785	1,300,000	1,024,745	0	13,159	0	0	1.125	2.739	MN	1,888	14,625	03/25/2022	05/15/2040
912810-ST-6	UNITED STATES TREASURY				1.A	1,265,311	66.3480	1,127,916	1,700,000	1,290,672	0	17,976	0	0	1.375	3.239	MN	3,018	23,375	07/29/2022	11/15/2040
912810-SU-3	UNITED STATES TREASURY		LS		1.A	114,871,867	63.4100	80,530,700	127,000,000	115,680,899	0	297,362	0	0	1.875	2.319	FA	899,440	2,381,250	04/15/2021	02/15/2051
912810-SX-7	UNITED STATES TREASURY		LS		1.A	55,453,284	71.3590	39,461,527	55,300,000	55,441,835	0	(2,953)	0	0	2.375	2.362	MN	169,584	1,313,375	08/01/2022	05/15/2051
912810-SY-5	UNITED STATES TREASURY				1.A	1,017,504	76.1680	837,848	1,100,000	1,023,443	0	3,393	0	0	2.250	2.757	MN	3,196	24,750	03/25/2022	05/15/2041
912810-SZ-2	UNITED STATES TREASURY				1.A	6,767,149	65.3010	4,505,769	6,900,000	6,774,661	0	3,418	0	0	2.000	2.087	FA	52,125	138,000	10/05/2021	08/15/2051
912810-TA-6	UNITED STATES TREASURY				1.A	1,049,688	69.5470	765,017	1,100,000	1,054,422	0	2,145	0	0	1.750	2.031	FA	7,271	19,250	10/05/2021	08/15/2041
912810-TD-0	UNITED STATES TREASURY				1.A	594,620	69.3200	485,240	700,000	598,380	0	2,285	0	0	2.250	3.020	FA	5,949	15,750	05/04/2022	02/15/2052
912810-TF-5	UNITED STATES TREASURY				1.A	943,559	76.7270	767,270	1,000,000	947,438	0	2,212	0	0	2.375	2.745	FA	8,971	23,750	03/25/2022	02/15/2042
912810-TG-3	UNITED STATES TREASURY				1.A	2,098,751	79.6170	1,923,547	2,416,000	2,105,503	0	6,037	0	0	2.875	3.593	MN	8,969	69,460	11/30/2022	05/15/2052
912810-TH-1	UNITED STATES TREASURY				1.A	1,412,748	87.7340	1,228,276	1,400,000	1,412,117	0	(479)	0	0	3.250	3.187	MN	5,875	45,500	07/29/2022	05/15/2042
912810-TK-4	UNITED STATES TREASURY				1.A	3,991,357	89.1680	3,943,009	4,422,000	3,998,324	0	6,709	0	0	3.375	4.108	FA	56,371	66,960	09/28/2023	08/15/2042
912810-TV-0	UNITED STATES TREASURY		LS		1.A	266,208,823	112.1410	283,156,025	252,500,000	266,193,913	0	(14,910)	0	0	4.750	4.421	MN	1,548,644	0	12/04/2023	11/15/2053
912828-2A-7	UNITED STATES TREASURY				1.A	2,909,309	93.5940	2,807,820	3,000,000	2,974,126	0	9,546	0	0	1.500	1.838	FA	16,997	45,000	10/27/2016	08/15/2026
912828-2R-0	UNITED STATES TREASURY				1.A	628,823	94.3130	618,693	656,000	644,420	0	2,994	0	0	2.250	2.765	FA	5,575	14,760	07/17/2018	08/15/2027
912828-3F-5	UNITED STATES TREASURY				1.A	1,795,182	94.0230	1,786,437	1,900,000	1,853,991	0	11,045	0	0	2.250	2.915	MN	5,520	42,750	05/31/2018	11/15/2027
912828-3W-8	UNITED STATES TREASURY				1.A	1,867,932	95.5900	1,736,870	1,817,000	1,844,505	0	(6,700)	0	0	2.750	2.346	FA	18,874	49,968	10/31/2022	02/15/2028
912828-4N-7	UNITED STATES TREASURY				1.A	1,530,411	95.8910	1,459,461	1,522,000	1,523,133	0	(707)	0	0	2.875	2.855	MN	5,650	43,758	04/06/2023	05/15/2028
912828-4V-9	UNITED STATES TREASURY				1.A	1,219,455	95.6990	1,170,399	1,223,000	1,221,232	0	341	0	0	2.875	2.908	FA	13,281	35,161	01/28/2019	08/15/2028
912828-5M-8	UNITED STATES TREASURY				1.A	2,603,995	96.6020	2,451,276	2,537,500	2,572,599	0	(6,641)	0	0	3.125	2.819	MN	10,239	79,297	01/31/2019	11/15/2028
912828-5U-0	UNITED STATES TREASURY				1.A	0	100.0000	0	0	0	0	0	0	0	2.625	2.625	JD	7,324	0	08/15/2022	12/31/2023
912828-6B-1	UNITED STATES TREASURY				1.A	888,866	94.1480	810,614	861,000	876,494	0	(2,838)	0	0	2.625	2.250	FA	8,537	22,601	06/27/2019	02/15/2029
912828-6T-2	UNITED STATES TREASURY				1.A	1,000,305	92.6880	875,902	945,000	977,752	0	(5,790)	0	0	2.375	1.696	MN	2,898	22,444	01/31/2020	05/15/2029
912828-K7-4	UNITED STATES TREASURY				1.A	1,636,813	96.2310	1,666,721	1,732,000	1,655,567	0	18,753	0	0	2.000	4.864	FA	13,084	17,320	07/31/2023	08/15/2025
912828-M5-6	UNITED STATES TREASURY				1.A	1,134,925	96.3130	1,089,300	1,131,000	1,129,642	0	648	0	0	2.250	2.314	MN	3,286	25,448	08/15/2022	11/15/2025
912828-X8-8	UNITED STATES TREASURY				1.A	2,485,399	94.9810	2,374,525	2,500,000	2,488,434	0	3,200	0	0	2.375	2.518	MN	7,667	59,375	10/31/2022	05/15/2027
912828-XB-1	UNITED STATES TREASURY				1.A	486,135	96.8090	484,045	500,000	497,882	0	1,501	0	0	2.125	2.441	MN	1,372	10,625	06/11/2015	05/15/2025
912828-XX-3	UNITED STATES TREASURY				1.A	1,491,192	98.4410	1,496,303	1,520,000	1,517,456	0	5,022	0	0	2.000	2.341	JD	15,284	30,400	12/11/2018	06/30/2024
912828-YB-0	UNITED STATES TREASURY				1.A	1,654,944	88.9730	1,423,568	1,600,000	1,639,441	0	(6,748)	0	0	1.625	1.171	FA	9,821	26,000	09/03/2021	08/15/2029
912828-YS-3	UNITED STATES TREASURY				1.A	1,440,051	89.2460	1,219,100	1,366,000	1,411,779	0	(7,570)	0	0	1.750	1.153	MN	3,087	23,905	04/29/2020	11/15/2029
912828-Z7-8	UNITED STATES TREASURY				1.A	6,169,944	92.8240	6,033,560	6,500,000	6,269,610	0	70,767	0	0	1.500	2.707	JJ	40,802	97,500	07/29/2022	01/31/2027
912828-ZQ-6	UNITED STATES TREASURY				1.A	3,786,954	81.7190	3,423,209	4,189,000	3,858,733	0	36,968	0	0	0.625	1.925	MN	3,381	24,028	07/31/2023	05/15/2030
91282C-AJ-0	UNITED STATES TREASURY				1.A	5,910,958	93.3560	5,601,360	6,000,000	5,962,542	0	22,310	0	0	0.250	0.628	FA	5,069	15,000	09/03/2021	08/31/2025
91282C-BL-4	UNITED STATES TREASURY				1.A	16,075,717	83.4730	14,141,161	16,941,000	16,288,898	0	85,036	0	0	1.125	1.699	FA	71,988	190,586	06/15/2022	02/15/2031
91282C-CJ-8	UNITED STATES TREASURY				1.A	132,369	92.4730	121,972	131,900	132,138	0	(94)	0	0	0.875	0.802	JD	580	1,154	07/06/2021	06/30/2026
91282C-CS-8	UNITED STATES TREASURY				1.A	6,746,050	82.7460	6,083,486	7,352,000	6,794,037	0	32,269	0	0	1.250	2.301	FA	34,712	73,438	11/30/2023	08/15/2031
91282C-CW-9	UNITED STATES TREASURY				1.A	1,597,130	91.6800	1,466,880	1,600,000	1,598,468	0	566	0	0	0.750	0.786	FA	4,055	12,000	09/03/2021	08/31/2026
91282C-DJ-7	UNITED STATES TREASURY				1.A	8,262,304	83.0230	7,096,806	8,548,000	8,311,479	0	27,335	0	0	1.375	1.748	MN	15,176	117,535	07/29/2022	11/15/2031
91282C-DY-4	UNITED STATES TREASURY				1.A	5,217,189	85.9730	4,641,682	5,399,000	5,244,222	0	16,671	0	0	1.875	2.259	FA	38,237	101,231	01/31/2023	02/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-EP-2	UNITED STATES TREASURY				1.A	3,107,406	92.6640	2,913,356	3,144,000	3,112,378	0	3,276	0	0	2.875	3.012	MN	11,671	90,390	06/30/2022	05/15/2032
91282C-EQ-0	UNITED STATES TREASURY				1.A	1,097,670	97.6330	1,076,892	1,103,000	1,100,395	0	1,834	0	0	2.750	2.927	MN	3,917	30,333	07/29/2022	05/15/2025
91282C-ER-8	UNITED STATES TREASURY				1.A	1,649,053	98.8830	1,655,301	1,674,000	1,666,173	0	14,496	0	0	2.500	3.655	MN	3,659	41,850	04/28/2023	05/31/2024
91282C-ES-6	UNITED STATES TREASURY				1.A	396,892	94.4100	377,640	400,000	397,545	0	415	0	0	2.750	2.873	MN	962	11,000	05/31/2022	05/31/2029
91282C-FF-3	UNITED STATES TREASURY				1.A	2,872,465	91.5780	2,848,076	3,110,000	2,895,509	0	21,298	0	0	2.750	3.691	FA	32,304	85,525	12/19/2022	08/15/2032
91282C-FV-8	UNITED STATES TREASURY				1.A	5,933,508	101.6480	5,770,964	5,677,400	5,912,230	0	(21,034)	0	0	4.125	3.577	MN	30,239	234,193	02/06/2023	11/15/2032
91282C-GM-7	UNITED STATES TREASURY				1.A	4,726,193	96.9730	4,622,509	4,766,800	4,729,062	0	2,869	0	0	3.500	3.602	FA	63,018	83,419	04/28/2023	02/15/2033
91282C-HC-8	UNITED STATES TREASURY	LS			1.A	212,041	95.9690	218,905	228,100	212,459	0	418	0	0	3.375	4.268	MN	994	3,849	09/29/2023	05/15/2033
91282C-HT-1	UNITED STATES TREASURY				1.A FE	2,360,804	99.8750	2,471,906	2,475,000	2,362,856	0	2,051	0	0	3.875	4.456	FA	36,225	0	11/01/2023	08/15/2033
91282C-JJ-1	UNITED STATES TREASURY				1.A FE	170,953	104.9840	175,533	167,200	170,934	0	(19)	0	0	4.500	4.220	MN	972	0	12/07/2023	11/15/2033
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,387,970,609	XXX	4,589,536,759	6,571,536,796	5,476,452,899	87,445,101	58,899,662	0	0	XXX	XXX	XXX	18,390,797	49,625,774	XXX	XXX
36176D-KQ-5	GN 762903 - RMBS			4	1.A	17,210	97.1150	15,166	15,617	17,152	0	(61)	0	0	4.000	2.238	MON	52	625	05/11/2020	04/15/2041
36176F-Z2-7	G2 765161 - RMBS			4	1.A	70,786	98.3300	66,119	66,878	66,881	0	(142)	0	0	3.892	3.512	MON	218	2,765	07/31/2016	09/20/2061
36179T-Z5-7	G2 MA5264 - RMBS			4	1.A	364,756	96.3398	328,072	340,536	368,419	0	(49)	0	0	4.000	2.740	MON	1,135	13,621	12/30/2020	06/20/2048
36181L-UA-4	GN AF5077 - RMBS			4	1.A	146,227	93.7512	125,854	134,242	145,897	0	(330)	0	0	3.500	2.024	MON	392	4,699	05/11/2020	08/15/2043
36202C-4P-5	G2 002630 - RMBS			4	1.A	455	102.6185	486	474	466	0	2	0	0	6.500	7.521	MON	3	31	11/15/1999	08/20/2028
36202C-LQ-4	G2 002135 - RMBS			4	1.A	2,444	102.6185	2,634	2,567	2,532	0	10	0	0	6.500	7.836	MON	14	181	05/22/1996	12/20/2025
36202D-5D-9	G2 003544 - RMBS			4	1.A	8,694	104.1320	9,166	8,802	8,720	0	6	0	0	5.500	5.776	MON	40	484	11/30/2010	04/20/2034
36202D-A5-0	G2 002728 - RMBS			4	1.A	1,460	104.2495	1,564	1,501	1,481	0	3	0	0	6.000	6.643	MON	8	90	03/17/1999	03/20/2029
36202D-BH-3	G2 002740 - RMBS			4	1.A	274	104.2495	294	282	278	0	1	0	0	6.000	6.685	MON	1	17	03/31/2002	04/20/2029
36202D-J8-5	G2 002987 - RMBS			4	1.A	110	105.7150	117	111	110	0	0	0	0	7.500	7.592	MON	1	8	03/31/2002	10/20/2030
36202D-KA-8	G2 002989 - RMBS			4	1.A	755	104.8010	748	714	731	0	(5)	0	0	8.500	7.139	MON	5	61	03/19/2002	10/20/2030
36202D-LX-7	G2 003042 - RMBS			4	1.A	1,195	105.0380	1,198	1,141	1,164	0	(7)	0	0	8.000	6.909	MON	8	91	03/19/2002	02/20/2031
36202D-RG-8	G2 003187 - RMBS			4	1.A	2,591	104.2495	2,729	2,618	2,599	0	2	0	0	6.000	6.240	MON	13	157	05/22/2002	01/20/2032
36202D-S5-1	G2 003240 - RMBS			4	1.A	3,593	105.6710	3,706	3,507	3,543	0	(10)	0	0	7.000	6.455	MON	20	246	04/16/2002	05/20/2032
36205Y-DE-9	GN 404301 - RMBS			4	1.A	134	99.8490	133	133	133	0	0	0	0	8.500	8.118	MON	1	11	12/30/2020	10/15/2024
36206J-AS-3	GN 412317 - RMBS			4	1.A	1,862	101.1493	1,753	1,733	1,770	0	(12)	0	0	7.500	5.894	MON	11	130	02/01/2005	09/15/2027
36206J-K4-5	GN 412615 - RMBS			4	1.A	1,430	101.1493	1,345	1,330	1,350	0	(10)	0	0	7.500	5.823	MON	8	100	02/01/2005	06/15/2026
36207K-F8-8	GN 434091 - RMBS			4	1.A	1,007	101.1493	1,021	1,009	1,006	0	0	0	0	7.500	7.602	MON	6	76	02/28/2010	03/15/2030
36207N-DY-7	GN 436719 - RMBS			4	1.A	475	100.6904	478	475	475	0	0	0	0	8.000	7.867	MON	3	38	12/20/2010	10/15/2026
36208D-LP-8	GN 447734 - RMBS			4	1.A	12,438	100.6904	12,524	12,438	12,438	0	0	0	0	8.000	7.904	MON	83	995	12/20/2010	06/15/2027
36208D-LQ-6	GN 447735 - RMBS			4	1.A	4,529	100.6904	4,560	4,529	4,529	0	0	0	0	8.000	7.887	MON	30	362	12/20/2010	06/15/2027
36209E-VB-5	GN 469610 - RMBS			4	1.A	878	101.5990	857	844	854	0	(4)	0	0	6.000	5.072	MON	4	51	02/01/2005	10/15/2028
36209F-NE-5	GN 470289 - RMBS			4	1.A	3,252	101.5990	3,177	3,127	3,168	0	(12)	0	0	6.000	5.063	MON	16	188	02/01/2005	05/15/2029
36209V-J9-6	GN 482788 - RMBS			4	1.A	1,765	101.5990	1,724	1,696	1,721	0	(4)	0	0	6.000	5.193	MON	8	102	02/01/2005	10/15/2028
3620C4-TJ-9	GN 748553 - RMBS			4	1.A	55,689	94.2465	48,822	51,803	55,446	0	(145)	0	0	3.500	2.183	MON	151	1,813	05/11/2020	09/15/2040
3620C4-VA-5	GN 748609 - RMBS			4	1.A	302,284	94.2465	264,268	280,401	297,606	0	(1,589)	0	0	3.500	2.343	MON	818	9,814	05/11/2020	09/15/2040
36210D-JN-2	GN 489069 - RMBS			4	1.A	862	102.1818	870	851	854	0	(1)	0	0	7.000	6.817	MON	5	60	03/31/2002	03/15/2029
36210F-ML-7	GN 490963 - RMBS			4	1.A	168	101.5990	164	162	165	0	0	0	0	6.000	5.057	MON	1	10	02/01/2005	12/15/2028
36210H-TB-8	GN 492946 - RMBS			4	1.A	261	101.5990	255	251	254	0	(1)	0	0	6.000	5.109	MON	1	15	02/01/2005	11/15/2028
36213F-SW-4	GN 553233 - RMBS			4	1.A	27,713	102.0780	27,287	26,732	27,317	0	(1)	0	0	6.000	5.302	MON	134	1,604	09/17/2003	05/15/2033
36224M-JT-3	GN 332474 - RMBS			4	1.A	1,364	100.6904	1,388	1,379	1,374	0	1	0	0	8.000	8.310	MON	9	110	08/12/1994	08/15/2024
36225A-XV-7	G2 780692 - RMBS			4	1.A	975	102.8150	972	945	953	0	(3)	0	0	7.000	6.164	MON	6	66	04/15/2002	12/20/2027
36225B-C5-5	GN 780992 - RMBS			4	1.A	6,824	100.6904	6,871	6,824	6,824	0	0	0	0	8.000	7.867	MON	45	546	12/20/2010	12/15/2028
36230R-NF-9	G2 756690 - RMBS			4	1.A	2,209	98.5020	2,032	2,063	2,087	0	(22)	0	0	4.700	2.622	MON	20	132	08/23/2011	10/20/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36230R-NM-4	G2 756696 - RMBS			4	1.A	5,355	94.8010	4,693	4,950	4,976	0	(26)	0	0	4.700	3.605	MON	27	232	07/31/2016	12/20/2061
36290T-X4-6	GN 617299 - RMBS			4	1.A	40,816	105.5350	41,276	39,111	40,927	0	38	0	0	6.500	5.401	MON	212	2,542	07/31/2016	11/15/2036
36296P-PN-5	G2 697129 - RMBS			4	1.A	63,381	98.1470	61,699	62,461	62,565	0	(228)	0	0	5.500	4.776	MON	288	3,436	03/21/2019	02/20/2060
36296P-PS-4	G2 697133 - RMBS			4	1.A	3,436	95.1160	2,933	3,084	3,130	0	(42)	0	0	5.671	2.644	MON	15	185	11/04/2010	04/20/2060
36296P-PU-9	G2 697135 - RMBS			4	1.A	29,994	95.8210	26,959	28,135	28,632	0	(402)	0	0	5.750	2.424	MON	135	1,606	08/22/2016	05/20/2060
38375B-CL-4	GNR 2010-0100 HB - CMO/RMBS			4	1.A	338,666	100.1212	315,106	314,725	317,069	0	(3,218)	0	0	5.150	3.443	MON	1,351	16,105	05/29/2013	06/20/2060
38380G-WF-7	GNR 2017-137 DZ - CMO/RMBS			4	1.A	965,842	81.8025	828,163	1,012,393	985,202	0	742	0	0	3.000	3.197	MON	2,531	29,884	09/27/2017	09/20/2047
38380G-WL-4	GNR 2017-137 CZ - CMO/RMBS			4	1.A	739,640	86.6797	674,945	778,665	756,929	0	(1,622)	0	0	3.000	3.301	MON	1,947	23,360	09/27/2017	09/20/2047
83164E-3B-1	SBA 504394 - RMBS			4	1.A	0	98.9570	0	0	0	0	0	0	0	8.865	3.110	MON	26	0	09/30/2016	01/25/2024
83164F-4P-6	SBA 505330 - RMBS			4	1.A	189,300	99.9150	180,563	180,716	180,716	0	0	0	0	8.875	7.636	MON	2,722	14,834	09/30/2016	02/25/2026
83164F-AE-4	SBA 504505 - RMBS			4	1.A	23,728	98.9790	23,427	23,669	23,606	0	(155)	0	0	8.875	5.075	MON	408	1,908	11/30/2019	04/25/2024
83164F-D9-2	SBA 504628 - RMBS			4	1.A	0	99.0960	0	0	0	0	0	0	0	8.375	2.937	MON	217	0	09/30/2016	05/25/2024
83164F-ME-1	SBA 504857 - RMBS			4	1.A	7,579	99.2610	7,486	7,542	7,542	0	0	0	0	8.875	4.491	MON	116	619	05/11/2020	01/25/2025
83164F-P5-7	SBA 504944 - RMBS			4	1.A	43,657	99.2230	42,171	42,502	42,502	0	0	0	0	9.125	6.384	MON	670	3,533	03/15/2017	02/25/2025
83164F-PY-4	SBA 504939 - RMBS			4	1.A	37,869	99.4010	37,439	37,664	37,664	0	0	0	0	9.375	7.411	MON	608	3,225	05/11/2020	03/25/2025
83164F-QJ-6	SBA 504957 - RMBS			4	1.A	34,459	99.1640	32,690	32,966	32,966	0	0	0	0	8.875	5.046	MON	502	2,658	03/15/2017	05/25/2025
83164F-R5-5	SBA 505008 - RMBS			4	1.A	92,565	99.4600	90,621	91,113	91,113	0	0	0	0	8.375	6.318	MON	1,309	7,023	03/15/2017	05/25/2025
83164F-U3-6	SBA 505102 - RMBS			4	1.A	78,027	99.1600	75,370	76,009	76,118	0	(458)	0	0	7.875	4.981	MON	1,022	5,479	03/15/2017	08/25/2025
83164F-WE-0	SBA 505145 - RMBS			4	1.A	133,035	99.2960	127,632	128,537	128,537	0	0	0	0	8.375	5.589	MON	1,849	9,908	03/15/2017	08/25/2025
83164F-ZG-2	SBA 505243 - RMBS			4	1.A	78,707	99.1670	75,962	76,600	77,543	0	(447)	0	0	7.875	4.614	MON	1,025	5,522	09/30/2016	01/25/2026
83164F-ZK-3	SBA 505246 - RMBS			4	1.A	49,867	99.7210	49,339	49,477	49,825	0	(180)	0	0	8.875	6.104	MON	746	4,061	05/11/2020	12/25/2025
83164G-5X-6	SBA 506262 - RMBS			4	1.A	401,501	100.0000	391,946	391,946	399,289	0	2,989	0	0	8.800	6.855	MON	5,797	31,307	03/15/2017	02/25/2028
83164G-TN-2	SBA 505957 - RMBS			4	1.A	152,354	99.8120	151,375	151,660	153,120	0	371	0	0	9.250	6.862	MON	2,362	12,796	05/11/2020	06/25/2027
83164H-AH-3	SBA 506308 - RMBS			4	1.A	85,336	100.0180	84,730	84,715	85,869	0	364	0	0	8.775	6.568	MON	1,249	6,745	05/11/2020	03/25/2028
83164H-BK-5	SBA 506342 - RMBS			4	1.A	50,367	100.1520	50,088	50,012	50,850	0	305	0	0	8.750	6.671	MON	735	3,970	05/11/2020	04/25/2028
83164H-BV-1	SBA 506352 - RMBS			4	1.A	200,149	101.2820	197,687	195,184	200,750	0	1,150	0	0	8.770	6.348	MON	2,875	15,532	08/14/2020	05/25/2028
83164H-CJ-7	SBA 506373 - RMBS			4	1.A	471,180	100.7140	431,526	428,467	436,849	0	2,720	0	0	8.750	6.629	MON	6,298	34,010	04/03/2003	05/25/2028
83164H-KH-2	SBA 506596 - RMBS			4	1.A	453,829	100.4970	448,319	446,102	456,580	0	1,665	0	0	8.530	5.949	MON	6,386	34,428	08/14/2020	11/25/2028
83164H-LX-6	SBA 506642 - RMBS			4	1.A	20,846	100.1200	20,380	20,356	20,931	0	102	0	0	8.500	6.035	MON	290	1,565	08/14/2020	12/25/2028
83164H-MQ-0	SBA 506667 - RMBS			4	1.A	185,628	99.9550	183,310	183,392	187,261	0	1,735	0	0	8.520	6.762	MON	2,622	14,135	03/15/2017	01/25/2029
83164H-MV-9	SBA 506672 - RMBS			4	1.A	570,506	101.2400	525,222	518,789	518,789	0	0	0	0	8.500	7.786	MON	7,399	39,847	12/19/2003	01/25/2029
83164H-ND-8	SBA 506688 - RMBS			4	1.A	59,184	100.4970	58,348	58,060	59,595	0	347	0	0	8.530	6.201	MON	835	4,481	08/14/2020	02/25/2029
83164H-NZ-9	SBA 506708 - RMBS			4	1.A	331,874	100.2730	329,472	328,575	337,080	0	2,695	0	0	8.500	6.515	MON	4,685	25,259	08/14/2020	02/25/2029
83164H-XL-9	SBA 506983 - RMBS			4	1.A	526,743	101.3270	496,622	490,119	499,376	0	2,315	0	0	8.375	6.149	MON	6,880	37,065	08/14/2020	09/25/2029
911760-GK-6	VENDE 1995-2 4 - CMO/RMBS			4	1.A	9,435	101.0427	9,533	9,435	9,435	0	0	0	0	9.293	8.279	MON	73	877	12/20/2010	05/15/2025
911760-GZ-3	VENDE 1995-3 2 - CMO/RMBS			4	1.A	630	99.9813	579	579	581	0	(5)	0	0	8.791	(180.845)	MON	4	51	05/29/2013	07/15/2025
911760-LY-0	VENDE 1998-3 E - CMO/RMBS			4	1.A	164,541	98.1570	147,066	149,828	159,236	0	(1,910)	0	0	6.500	3.155	MON	812	9,739	03/25/2019	03/15/2029
92260M-AP-8	VENDE 1996-1 2 - CMO/RMBS	M		4	1.A	7,690	98.1473	7,133	7,267	7,245	0	(14)	0	0	3.168	3.311	MON	19	239	09/30/2004	09/15/2025
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						7,694,387	XXX	7,170,165	7,482,515	7,570,692	0	6,445	0	0	XXX	XXX	XXX	70,318	447,462	XXX	XXX
83162C-PA-5	SBAP 2004-20 I A - ABS			4	1.A	105,259	99.2740	101,634	102,378	102,900	0	(279)	0	0	4.990	2.543	MS	1,703	5,844	05/25/2011	09/01/2024
83162C-PE-7	SBAP 2004-20 L A - ABS			4	1.A	39,675	99.2800	38,269	38,547	38,796	0	(156)	0	0	4.870	3.304	JD	156	1,877	11/30/2017	12/01/2024
83162C-PH-0	SBAP 2005-20 B A - ABS			4	1.A	309,892	98.8630	290,711	294,055	296,870	0	(1,885)	0	0	4.625	1.851	FA	5,667	13,600	07/20/2012	02/01/2025
83162C-PK-3	SBAP 2005-20 B A - ABS			4	1.A	134,238	99.7070	123,703	124,067	125,971	0	(1,284)	0	0	4.950	0.902	MS	2,047	6,141	07/31/2015	03/01/2025
83162C-PS-6	SBAP 2005-20 H A - ABS			4	1.A	143,432	99.0790	142,411	143,735	143,688	0	30	0	0	5.110	5.185	FA	3,060	7,345	10/31/2006	08/01/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
83162C-PX-5	SBAP 2005-20 K A - ABS			4	1.A	334,062	98.7260	314,892	318,955	321,604	0	(732)	0	0	5.360	4.041	MN	2,849	18,146	09/30/2016	11/01/2025
83162C-QA-4	SBAP 2006-20 A A - ABS			4	1.A	79,797	98.8750	78,899	79,797	79,797	0	0	0	0	5.210	5.210	JJ	2,079	4,157	12/27/2007	01/01/2026
83162C-QE-6	SBAP 2006-20 D A - ABS			4	1.A	146,775	99.2910	142,316	143,332	144,081	0	(391)	0	0	5.640	4.610	AO	2,021	8,084	11/04/2010	04/01/2026
83162C-QG-1	SBAP 2006-20 E A - ABS			4	1.A	313,769	99.2510	296,604	298,842	302,697	0	(2,064)	0	0	5.870	3.865	MN	2,924	17,678	06/30/2020	05/01/2026
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						1,606,899	XXX	1,529,439	1,543,706	1,556,403	0	(6,762)	0	0	XXX	XXX	XXX	22,506	82,872	XXX	XXX
0109999999. Total - U.S. Government Bonds						4,397,271,895	XXX	4,598,236,364	6,580,563,018	5,485,579,994	87,445,101	58,899,345	0	0	XXX	XXX	XXX	18,483,621	50,156,109	XXX	XXX
000000-00-0	BUENOS AIRES, PROVINCE OF		C		6. FE	149,330	38.4500	188,331	489,807	149,330	0	(1,533)	0	0	6.375	24.134	MS	10,408	25,715	10/31/2022	09/01/2037
00830Y-AD-3	AFRICA FINANCE CORP		C		1.G FE	4,314,500	87.2500	4,362,500	5,000,000	4,443,343	0	110,407	0	0	2.875	5.827	AO	25,156	143,750	10/31/2022	04/28/2028
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA		C	1	1.G FE	6,083,568	89.9250	5,341,545	5,940,000	6,073,930	0	(8,946)	0	0	4.950	4.682	JJ	124,146	294,030	10/31/2022	07/29/2035
05674R-AK-0	BAHRAIN, KINGDOM OF (GOVERNMENT)		C		4.A FE	9,500,000	94.0290	9,402,900	10,000,000	9,534,031	0	8,015	0	0	7.500	7.939	MS	210,417	750,000	03/01/2018	09/20/2047
105756-CE-8	BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME		C	1	3.B FE	818,000	89.0130	890,130	1,000,000	836,656	0	15,969	0	0	3.750	6.480	MS	11,354	37,500	10/31/2022	09/12/2031
133653-AA-3	CAMEROON, REPUBLIC OF (GOVERNMENT)		C		5.A FE	2,463,931	97.2770	2,435,168	2,503,333	2,494,682	0	4,009	0	0	9.500	9.759	MN	27,745	237,817	11/12/2015	11/19/2025
168863-DL-9	CHILE, GOVERNMENT OF	LS	C	2	1.F FE	18,718,950	75.8438	13,576,031	17,900,000	18,658,819	0	(18,876)	0	0	3.500	3.254	JJ	271,483	626,500	08/11/2021	01/25/2050
168863-DY-1	CHILE, GOVERNMENT OF		C	1,2	1.F FE	3,097,520	89.0938	2,761,906	3,100,000	3,097,679	0	94	0	0	4.340	4.346	MS	42,604	134,540	03/02/2022	03/07/2042
168863-EA-2	CHILE, GOVERNMENT OF		C	1,2	1.F FE	7,979,025	99.3840	7,892,241	7,941,159	8,002,219	0	17,205	0	0	5.330	5.278	JJ	206,929	184,315	10/31/2022	01/05/2054
16955E-AD-2	CHINA, PEOPLE'S REPUBLIC OF (GOVERNMENT)		C		1.E FE	3,948,280	66.6250	2,665,000	4,000,000	3,952,254	0	1,273	0	0	2.250	2.310	AO	17,500	90,000	10/14/2020	10/21/2050
195325-BB-0	COLOMBIA, REPUBLIC OF (GOVERNMENT)	LS	C		3.A FE	4,103,460	118.7980	4,362,263	3,672,000	4,075,979	0	(27,481)	0	0	10.375	8.603	JJ	161,912	380,970	01/06/2023	01/28/2033
195325-BK-0	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C		3.A FE	553,988	103.5938	440,273	425,000	539,413	0	(5,784)	0	0	7.375	4.691	MS	8,968	31,344	05/20/2021	09/18/2037
195325-BM-6	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1	3.A FE	1,567,250	90.7188	1,814,375	2,000,000	1,580,020	0	10,806	0	0	6.125	8.476	JJ	55,465	122,500	10/31/2022	01/18/2041
195325-CU-7	COLOMBIA, REPUBLIC OF (GOVERNMENT)	LS	C	1,2	3.A FE	24,490,473	77.1875	18,525,000	24,000,000	24,433,970	0	(12,739)	0	0	5.000	4.857	JD	53,333	1,200,000	05/26/2021	06/15/2045
195325-DL-6	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	23,041,250	95.2813	23,820,313	25,000,000	24,062,022	0	248,716	0	0	3.875	5.106	AO	177,604	968,750	10/31/2022	04/25/2027
195325-DS-1	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	7,663,390	81.2813	8,347,584	10,270,000	7,929,697	0	236,618	0	0	3.125	7.199	AO	67,753	320,938	01/04/2023	04/15/2031
195325-EF-8	COLOMBIA, REPUBLIC OF (GOVERNMENT)	LS	C	1,2	3.A FE	920,112	109.1563	1,012,970	928,000	920,707	0	586	0	0	8.000	8.122	AO	14,642	64,548	11/29/2022	04/20/2033
195325-EG-6	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	2,726,272	105.5030	2,901,333	2,750,000	2,727,588	0	1,316	0	0	7.500	7.617	FA	85,365	103,125	01/31/2023	02/02/2034
195325-EM-3	COLOMBIA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.A FE	5,440,824	115.2254	6,401,925	5,556,000	5,440,930	0	106	0	0	8.750	8.950	MN	63,470	0	11/07/2023	11/14/2053
200447-AE-0	COMISION FEDERAL DE ELECTRICIDAD	LS	C	1	2.B FE	13,440,370	87.3438	11,385,258	13,035,000	13,394,853	0	(8,891)	0	0	6.125	5.891	JD	33,266	798,394	11/30/2017	06/16/2045
221625-AM-8	COTE D'IVOIRE, REPUBLIC OF (GOVERNMENT)		C		3.C FE	3,921,500	98.0313	3,921,250	4,000,000	3,965,497	0	9,476	0	0	6.375	6.678	MS	83,583	255,000	07/17/2018	03/03/2028
226775-AG-9	CROATIA, REPUBLIC OF (GOVERNMENT)		C		2.A FE	226,522	100.0070	230,016	230,000	229,970	0	438	0	0	6.000	6.198	JJ	5,942	13,800	11/19/2013	01/26/2024
25714P-DJ-4	DOMINICAN REPUBLIC OF (GOVERNMENT)		C		3.C FE	1,730,000	101.6650	1,758,805	1,730,000	1,730,000	0	0	0	0	6.875	6.873	JJ	50,218	118,938	01/22/2016	01/29/2026
25714P-DT-2	DOMINICAN REPUBLIC OF (GOVERNMENT)		C		3.C FE	2,500,000	100.2050	2,505,125	2,500,000	2,500,000	0	0	0	0	5.950	5.949	JJ	64,458	148,750	01/18/2017	01/25/2027
25714P-DZ-8	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1	3.C FE	4,500,000	99.9050	4,495,725	4,500,000	4,500,000	0	0	0	0	6.000	5.999	JJ	121,500	270,000	07/12/2018	07/19/2028
25714P-EF-1	DOMINICAN REPUBLIC OF (GOVERNMENT)		C	1	3.C FE	2,409,301	90.9140	2,337,399	2,571,000	2,408,712	0	10,821	0	0	4.875	5.689	MS	34,119	125,336	10/31/2022	09/23/2032
29135L-AA-8	EMIRATE OF ABU DHABI		C		1.C FE	8,779,300	95.9720	9,597,200	10,000,000	9,472,119	0	124,972	0	0	3.125	4.667	AO	69,444	312,500	10/03/2017	10/11/2027
29135L-AJ-9	EMIRATE OF ABU DHABI		C		1.C FE	2,270,400	83.6650	1,606,368	1,920,000	2,243,301	0	(7,999)	0	0	3.875	2.950	AO	15,500	74,400	06/30/2020	04/16/2050
29766L-AA-4	ETHIOPIA, FEDERAL DEMOCRATIC REPUBLIC OF		C		6. FE	1,891,915	67.4230	1,856,829	2,754,000	1,856,829	(35,086)	(7,370)	884,785	0	6.625	0.000	JD	0	91,226	10/25/2017	12/11/2024
30216J-AC-9	EXPORT IMPORT BANK OF INDIA		C		2.C FE	15,350,850	96.0000	14,400,000	15,000,000	15,158,498	0	(35,424)	0	0	3.875	3.594	FA	242,188	581,250	01/25/2018	02/01/2028
401494-AR-0	GUATEMALA, REPUBLIC OF (GOVERNMENT)	LS	C	1,2	3.B FE	1,399,888	94.6250	1,324,750	1,400,000	1,399,995	0	0	0	0	6.125	6.125	JD	7,146	85,750	04/21/2020	06/01/2050
401494-AV-1	GUATEMALA, REPUBLIC OF (GOVERNMENT)		C	1,2	3.B FE	1,383,886	97.9000	1,370,600	1,400,000	1,386,627	0	1,989	0	0	5.250	5.450	FA	28,788	73,500	08/03/2022	08/10/2029
445545-AQ-9	HUNGARY (GOVERNMENT)		C		2.B FE	15,550,080	101.3100	16,209,600	16,000,000	15,592,134	0	27,649	0	0	5.500	5.829	JD	36,667	880,000	06/08/2022	06/16/2034
455780-AT-3	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	25,885,000	132.7500	22,567,500	17,000,000	22,675,047	0	(352,619)	0	0	8.500	4.761	AO	317,097	1,445,000	03/31/2015	10/12/2035
455780-AZ-9	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	1,150,000	128.1540	1,473,771	1,150,000	1,150,000	0	0	0	0	7.750	7.749	JJ	40,601	89,125	01/10/2008	01/17/2038
455780-BW-5	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	7,943,920	112.6030	9,008,240	8,000,000	7,951,464	0	1,041	0	0	5.950	6.000	JJ	228,744	476,000	12/01/2015	01/08/2046
455780-CE-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	LS	C		2.B FE	16,665,163	92.4063	15,595,403	16,877,000	16,614,807	0	(364)	0	0	4.350	4.418	JJ	346,682	734,150	10/31/2022	01/11/2048
455780-CF-1	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	2,668,180	97.9800	2,939,400	3,000,000	2,834,547	0	33,084	0	0	4.100	5.557	AO	22,892	123,000	04/17/2018	04/24/2028

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
455780-CR-5	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	3,936,875	80.3438	4,017,188	5,000,000	3,959,602	0	19,400	0	0	3.500	4.924	FA	66,597	175,000	10/31/2022	02/14/2050
455780-CT-1	INDONESIA, REPUBLIC OF (GOVERNMENT)	LS	C		2.B FE	13,754,988	89.7188	10,497,094	11,700,000	13,627,739	0	(44,388)	0	0	4.200	3.272	AO	103,740	491,400	01/12/2021	10/15/2050
50066P-AG-5	KOREA NATIONAL OIL CORP		C		1.C FE	1,508,970	95.9060	1,438,590	1,500,000	1,503,343	0	(962)	0	0	3.375	3.302	MS	13,219	50,625	10/31/2017	03/27/2027
617726-AL-8	MOROCCO, KINGDOM OF (GOVERNMENT)		C		3.A FE	590,590	82.2340	485,181	590,000	590,215	0	(38)	0	0	3.000	2.992	JD	787	17,700	05/20/2021	12/15/2032
636203-AA-9	NATIONAL GAS COMPANY OF TRINIDAD AND TOB		C	1	3.B FE	6,026,243	91.0000	5,460,000	6,000,000	6,025,312	0	(1,664)	0	0	6.050	5.996	JJ	167,383	363,000	09/30/2016	01/15/2036
698299-AK-0	PANAMA, REPUBLIC OF (GOVERNMENT)		C		2.C FE	1,514,100	113.1563	1,108,931	980,000	1,182,685	0	(33,186)	0	0	9.375	4.862	AO	22,969	91,875	11/04/2010	04/01/2029
698299-AV-6	PANAMA, REPUBLIC OF (GOVERNMENT)	LS	C		2.C FE	2,308,000	102.0000	2,091,000	2,050,000	2,097,003	0	(21,015)	0	0	7.125	5.926	JJ	61,671	146,063	10/23/2012	01/29/2026
698299-AW-4	PANAMA, REPUBLIC OF (GOVERNMENT)		C		2.C FE	2,006,900	99.0625	1,733,594	1,750,000	1,945,624	0	(12,809)	0	0	6.700	5.340	JJ	50,483	117,250	10/31/2022	01/26/2036
698299-BF-0	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.C FE	4,084,176	92.1875	3,687,500	4,000,000	4,035,537	0	(8,141)	0	0	3.875	3.632	MS	44,778	155,000	10/25/2017	03/17/2028
698299-BH-6	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.C FE	9,678,527	69.2500	5,470,750	7,900,000	9,559,261	0	(41,541)	0	0	4.500	3.273	AO	74,063	355,500	01/12/2021	04/16/2050
698299-BL-7	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.C FE	10,486,488	59.7188	7,166,250	12,000,000	10,486,360	0	9,828	0	0	3.870	4.526	JJ	203,820	464,400	10/31/2022	07/23/2060
698299-BM-5	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.C FE	4,363,775	67.0625	2,796,506	4,170,000	4,345,807	0	(4,141)	0	0	4.500	4.217	AO	46,913	187,650	10/31/2022	04/01/2056
698299-BN-3	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.C FE	3,154,320	72.9688	2,371,484	3,250,000	3,173,599	0	7,698	0	0	2.252	2.554	MS	18,704	73,190	06/15/2021	09/29/2032
699149-AC-4	PARAGUAY, REPUBLIC OF (GOVERNMENT)		C		3.A FE	3,603,438	98.8840	3,213,730	3,250,000	3,396,746	0	(61,105)	0	0	5.000	2.943	AO	34,306	162,500	06/30/2020	04/15/2026
706451-BR-1	PETROLEOS MEXICANOS	LS		1	4.A FE	2,515,183	70.5300	1,763,250	2,500,000	2,510,948	0	(483)	0	0	6.625	6.576	JD	7,361	165,625	11/29/2010	06/15/2038
715638-AP-7	PERU, REPUBLIC OF (GOVERNMENT)		C		2.B FE	5,339,750	125.4375	3,888,563	3,100,000	4,364,518	0	(103,728)	0	0	8.750	3.769	MN	30,139	271,250	09/10/2012	11/21/2033
715638-BM-3	PERU, REPUBLIC OF (GOVERNMENT)	LS	C		2.B FE	14,515,418	104.1875	10,666,716	10,238,000	14,216,137	0	(92,537)	0	0	5.625	3.384	MN	68,787	575,888	01/12/2021	11/18/2050
71654Q-BX-9	PETROLEOS MEXICANOS		C	1	4.A FE	2,055,372	60.5500	1,632,428	2,696,000	2,110,447	0	9,869	0	0	5.625	7.681	JJ	66,558	151,650	06/30/2020	01/23/2046
718286-AY-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	7,022,125	125.7500	5,784,500	4,600,000	5,632,196	0	(141,207)	0	0	9.500	5.155	FA	180,869	437,000	11/04/2010	02/02/2030
718286-BB-2	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	18,519,563	118.5000	15,405,000	13,000,000	16,201,840	0	(391,161)	0	0	7.750	3.736	JJ	467,368	1,007,500	11/30/2017	01/14/2031
718286-BD-8	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	2,225,250	111.2813	2,503,828	2,250,000	2,237,071	0	1,194	0	0	6.375	6.468	JJ	66,141	143,438	09/16/2009	01/15/2032
718286-CB-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	1,115,983	85.4688	1,034,172	1,210,000	1,130,488	0	2,882	0	0	3.700	4.223	FA	18,530	44,770	06/27/2018	02/02/2042
718286-CL-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	13,590,864	70.6875	9,825,563	13,900,000	13,617,735	0	9,236	0	0	2.650	2.774	JD	21,487	368,350	01/12/2021	12/10/2045
74727P-AU-5	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	786,120	97.1300	777,040	800,000	795,963	0	1,606	0	0	3.250	3.469	JD	2,094	26,000	03/02/2017	06/02/2026
74727P-AV-3	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	6,532,500	95.3830	6,199,895	6,500,000	6,528,619	0	(718)	0	0	4.625	4.593	JD	24,217	300,625	03/09/2017	06/02/2046
74727P-AX-9	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	5,079,860	101.1770	5,058,850	5,000,000	5,066,760	0	(14,004)	0	0	4.500	4.156	AO	42,500	225,000	10/31/2022	04/23/2028
74727P-AY-7	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	15,621,875	101.0700	13,897,125	13,750,000	15,496,444	0	(44,172)	0	0	5.103	4.235	AO	132,536	701,663	10/31/2022	04/23/2048
74727P-BC-4	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	897,210	98.0300	882,270	900,000	899,234	0	570	0	0	3.400	3.468	AO	6,375	30,600	04/07/2020	04/16/2025
74727P-BE-0	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	18,938,656	92.2570	14,816,474	16,060,000	18,741,432	0	(65,299)	0	0	4.400	3.413	AO	147,217	706,640	01/12/2021	04/16/2050
748148-QR-7	QUEBEC, PROVINCE OF				1.D FE	6,233,250	116.6880	5,834,400	5,000,000	6,043,424	0	(162,562)	0	0	7.500	3.439	MS	110,417	375,000	10/31/2022	09/15/2029
760942-AS-1	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	2,060,127	124.3180	1,636,491	1,316,375	1,779,121	0	(32,625)	0	0	7.625	3.753	MS	27,882	100,374	09/10/2012	03/21/2036
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	19,164,708	100.2188	19,018,512	18,977,000	19,155,416	0	(4,570)	0	0	5.100	5.028	JD	34,949	996,999	10/31/2022	06/18/2050
77586R-AF-7	ROMANIA (GOVERNMENT)		C		2.C FE	2,425,000	85.5400	1,710,800	2,000,000	2,395,214	0	(9,570)	0	0	5.125	3.868	JD	4,556	102,500	09/24/2020	06/15/2048
80413T-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.E FE	4,875,000	88.3960	4,419,800	5,000,000	4,891,039	0	2,635	0	0	4.500	4.656	AO	40,625	225,000	03/06/2017	10/26/2046
80413T-AK-5	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.E FE	5,069,550	99.5313	4,976,563	5,000,000	5,058,344	0	(9,620)	0	0	4.375	4.127	AO	45,573	218,750	10/31/2022	04/16/2029
80413T-AL-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		C		1.E FE	9,793,800	97.7813	7,333,594	7,500,000	9,651,747	0	(49,581)	0	0	5.250	3.552	JJ	180,469	393,750	01/12/2021	01/16/2050
836205-AP-9	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	1,678,346	88.8125	1,829,538	2,060,000	1,688,211	0	9,110	0	0	6.250	8.192	MS	40,413	128,750	10/31/2022	03/08/2041
836205-AR-5	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	3,960,750	100.8125	4,032,500	4,000,000	3,976,109	0	13,065	0	0	5.875	6.250	MS	68,542	235,000	10/31/2022	09/16/2025
836205-AU-8	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	4,266,563	93.3750	4,668,750	5,000,000	4,387,219	0	103,541	0	0	4.300	7.392	AO	47,181	215,000	10/31/2022	10/12/2028
836205-AV-6	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	896,250	73.6250	736,250	1,000,000	903,792	0	2,004	0	0	5.000	5.764	AO	10,972	50,000	12/16/2019	10/12/2046
836205-AW-4	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	707,000	97.9688	692,639	707,000	707,000	0	0	0	0	4.850	4.849	MS	8,953	34,290	09/19/2017	09/27/2027
836205-AX-2	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	8,510,500	79.7500	6,778,750	8,500,000	8,509,481	0	(187)	0	0	5.650	5.641	MS	125,399	480,250	09/20/2017	09/27/2047
85227S-AT-3	SRI LANKA, DEMOCRATIC SOCIALIST REPUBLIC		C		6. FE	702,708	50.1550	1,253,875	2,500,000	1,189,793	115,983	352,236	0	0	6.200	0.000	MN	0	0	09/19/2017	05/11/2027
85227S-AW-6	SRI LANKA, DEMOCRATIC SOCIALIST REPUBLIC		C		6. FE	981,592	49.9310	1,747,585	3,500,000	1,085,825	0	70,650	0	0	6.750	0.000	AO	0	0	07/17/2018	04/18/2028
900123-AT-7	TURKIYE, REPUBLIC OF (GOVERNMENT)	LS	C		4.C FE	7,987,250	105.5000	6,883,875	6,525,000	7,397,481	0	(64,514)	0	0	8.000	6.151	FA	198,650	522,000	05/29/2013	02/14/2034

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
900123-AW-0	TURKIYE, REPUBLIC OF (GOVERNMENT)	LS	C		4.C FE	3,970,488	101.6250	3,297,731	3,245,000	3,331,991	0	(75,635)	0	0	7.375	4.830	FA	97,057	239,319	11/30/2017	02/05/2025
900123-AY-6	TURKIYE, REPUBLIC OF (GOVERNMENT)		C		4.C FE	7,530,000	95.4000	5,724,000	6,000,000	7,010,003	0	(58,672)	0	0	6.875	5.014	MS	119,167	412,500	09/26/2012	03/17/2036
900123-CB-4	TURKIYE, REPUBLIC OF (GOVERNMENT)		C		4.C FE	4,942,900	73.0100	3,650,500	5,000,000	4,953,746	0	1,406	0	0	4.875	4.950	AO	50,781	243,750	01/07/2015	04/16/2043
900123-CM-0	TURKIYE, REPUBLIC OF (GOVERNMENT)		C		4.C FE	10,195,700	78.0000	7,800,000	10,000,000	10,176,813	0	(3,608)	0	0	5.750	5.613	MN	79,861	575,000	09/08/2017	05/11/2047
900123-CQ-1	TURKIYE, REPUBLIC OF (GOVERNMENT)		C		4.C FE	3,575,000	98.1660	3,926,640	4,000,000	3,759,571	0	39,959	0	0	6.125	7.642	AO	45,597	245,000	08/09/2018	10/24/2028
91086Q-AS-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME	LS	C		2.B FE	21,009,005	107.8750	20,113,294	18,645,000	20,081,392	0	(94,730)	0	0	6.750	5.774	MS	328,618	1,258,538	09/30/2016	09/27/2034
91086Q-BB-3	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE	784,879	85.7188	702,894	820,000	789,133	0	863	0	0	4.750	5.050	MS	12,226	38,950	07/26/2018	03/08/2044
91087B-AC-4	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE	3,987,040	98.8750	3,955,000	4,000,000	3,995,203	0	1,354	0	0	4.150	4.190	MS	42,883	166,000	03/16/2017	03/28/2027
91087B-AX-8	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	1,479,600	101.8020	1,527,030	1,500,000	1,479,894	0	294	0	0	6.338	6.440	MN	15,053	49,120	08/14/2023	05/04/2053
917288-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.B FE	475,095	122.0625	567,016	464,529	471,681	0	(812)	0	0	7.875	7.582	JJ	16,868	36,582	09/30/2016	01/15/2033
91822Q-2C-0	UZBEKISTAN, REPUBLIC OF (GOVERNMENT)		C		3.C FE	1,443,232	83.9375	1,678,750	2,000,000	1,502,842	0	51,082	0	0	3.700	8.544	MN	7,400	74,000	10/31/2022	11/25/2030
92671C-AA-6	VIETNAM, SOCIALIST REPUBLIC OF (GOVERNME		C		3.A FE	1,612,500	98.9000	1,483,500	1,500,000	1,515,632	0	(17,148)	0	0	4.800	3.588	MN	8,400	72,000	10/25/2017	11/19/2024
000000-00-0	COLOMBIA (REPUBLIC OF)				3.A Z	2,720,412	115.2254	3,200,962	2,778,000	2,720,459	0	47	0	0	9.375	9.586	N/A	34,002	0	11/14/2023	11/14/2053
M8489S-AG-2	QATAR, STATE OF (GOVERNMENT)		D	1	1.C FE	6,382,125	101.0700	6,165,270	6,100,000	6,375,305	0	(5,855)	0	0	5.103	4.787	AO	58,798	311,283	10/31/2022	04/23/2048
P06077-AA-2	AUTORIDAD DEL CANAL DE PANAMA		D	1	1.G FE	2,903,037	89.9250	2,068,275	2,300,000	2,793,359	0	(38,824)	0	0	4.950	2.658	JJ	48,070	113,850	01/12/2021	07/29/2035
P3579E-BD-8	DOMINICAN REPUBLIC OF (GOVERNMENT)		D		3.B FE	466,300	99.3750	496,875	500,000	491,467	0	7,416	0	0	5.500	7.186	JJ	11,764	27,500	04/09/2020	01/27/2025
P3579E-BE-6	DOMINICAN REPUBLIC OF (GOVERNMENT)		D		3.B FE	3,576,938	99.4500	4,475,250	4,500,000	3,594,267	0	14,436	0	0	6.850	8.997	JJ	131,863	308,250	10/31/2022	01/27/2045
P3579E-BK-2	DOMINICAN REPUBLIC OF (GOVERNMENT)		D		3.B FE	2,910,000	101.6700	3,050,100	3,000,000	2,963,353	0	15,755	0	0	6.875	7.522	JJ	87,083	206,250	04/17/2020	01/29/2026
P3579E-CJ-4	DOMINICAN REPUBLIC OF (GOVERNMENT)		D	1	3.B FE	17,001,250	86.3750	14,467,813	16,750,000	16,981,822	0	(8,305)	0	0	5.300	5.177	JJ	394,556	887,750	06/15/2021	01/21/2041
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO		D	1,2	3.A FE	2,884,804	74.9070	1,947,582	2,600,000	2,864,948	0	(6,975)	0	0	4.500	3.833	MS	34,775	117,000	01/12/2021	09/14/2047
P3742R-AW-0	EMPRESA DE LOS FERROCARRILES DEL ESTADO		D	1,2	1.F FE	2,757,407	60.4770	1,753,833	2,900,000	2,766,309	0	3,081	0	0	3.068	3.330	FA	32,870	88,972	01/12/2021	08/18/2050
P37466-AR-3	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		D	1,2	1.G FE	4,662,500	91.7950	4,589,750	5,000,000	4,681,413	0	18,913	0	0	3.650	4.827	MN	27,375	91,250	07/20/2023	05/07/2030
P37466-AS-1	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		D	1,2	1.G FE	2,869,181	82.5130	1,897,799	2,300,000	2,832,566	0	(12,777)	0	0	4.700	3.353	MN	16,215	108,100	01/12/2021	05/07/2050
P5015V-AJ-5	GUATEMALA, REPUBLIC OF (GOVERNMENT)		D	1,2	3.B FE	1,337,291	94.6000	1,513,600	1,600,000	1,341,098	0	3,166	0	0	6.125	7.548	JD	8,167	98,000	10/31/2022	06/01/2050
P5015V-AK-2	GUATEMALA, REPUBLIC OF (GOVERNMENT)		D	1,2	3.B FE	11,475,620	96.8500	9,568,780	9,880,000	11,119,528	0	(146,541)	0	0	5.375	3.423	AO	98,834	531,050	06/15/2021	04/24/2032
P90603-AN-4	PANAMA, REPUBLIC OF (GOVERNMENT)		D		2.C FE	2,996,580	93.0790	2,784,972	2,972,000	2,982,013	0	(4,116)	0	0	3.750	3.595	AO	23,909	108,478	04/17/2020	04/17/2026
V0055B-AG-0	AFRICA FINANCE CORP		D		1.G FE	1,657,500	99.1920	1,686,264	1,700,000	1,696,804	0	11,243	0	0	3.875	4.558	AO	14,273	65,875	04/09/2020	04/13/2024
V0055B-AK-1	AFRICA FINANCE CORP		D		1.G FE	6,102,360	87.1460	6,013,074	6,900,000	6,214,919	0	96,449	0	0	3.750	5.782	AO	43,844	258,750	10/31/2022	10/30/2029
V0055B-AY-1	AFRICA FINANCE CORP		D		1.G FE	16,991,400	87.2500	14,684,175	16,830,000	16,935,291	0	(22,639)	0	0	2.875	2.721	AO	84,676	483,863	06/15/2021	04/28/2028
V342A3-BX-1	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT		D		4.C FE	1,515,000	91.1875	1,823,750	2,000,000	1,601,136	0	73,919	0	0	6.500	13.200	MN	11,917	130,000	10/31/2022	11/28/2027
V342A3-BZ-6	NIGERIA, FEDERAL REPUBLIC OF (GOVERNMENT		D		4.C FE	2,371,754	89.9620	1,979,164	2,200,000	2,330,430	0	(17,116)	0	0	7.143	5.976	FA	55,874	157,146	06/15/2021	02/23/2030
V5311V-AB-6	MOROCCO, KINGDOM OF (GOVERNMENT)		D		3.A FE	1,272,359	90.6875	1,587,031	1,750,000	1,284,067	0	9,904	0	0	5.500	8.316	JD	5,347	96,250	10/31/2022	12/11/2042
V5311V-AJ-9	MOROCCO, KINGDOM OF (GOVERNMENT)		D		3.A FE	15,810,574	82.2340	13,371,248	16,260,000	15,895,968	0	34,434	0	0	3.000	3.291	JD	21,680	487,800	06/15/2021	12/15/2032
V73789-AW-5	COTE D'IVOIRE, REPUBLIC OF (GOVERNMENT)		D		3.C FE	7,146,942	91.7840	6,057,744	6,600,000	7,057,347	0	(36,654)	0	0	6.125	5.188	JD	17,967	404,250	06/15/2021	06/15/2033
V7691D-AX-4	SENEGAL, REPUBLIC OF (GOVERNMENT)		D		4.A FE	15,370,276	89.0625	14,962,500	16,800,000	15,684,024	0	74,745	0	0	6.250	7.203	MN	110,833	1,050,000	10/31/2022	05/23/2033
X7360W-AV-4	ROMANIA (GOVERNMENT)		D		2.C FE	2,795,175	85.5400	3,079,440	3,600,000	2,809,429	0	11,972	0	0	5.125	7.016	JD	8,200	184,500	10/31/2022	06/15/2048
X7360W-BN-1	ROMANIA (GOVERNMENT)		D		2.C FE	9,755,235	72.0440	6,700,092	9,300,000	9,729,699	0	(9,045)	0	0	4.000	3.728	FA	141,567	372,000	01/12/2021	02/14/2051
Y20721-AE-9	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	2,456,438	132.7500	2,190,375	1,650,000	2,177,289	0	(32,392)	0	0	8.500	4.897	AO	30,777	140,250	03/18/2013	10/12/2035
Y20721-AL-3	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	3,297,063	128.1540	4,549,467	3,550,000	3,359,989	0	6,895	0	0	7.750	8.407	JJ	125,335	275,125	07/08/2008	01/17/2038
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						730,822,866	XXX	652,043,959	704,266,204	720,667,750	80,897	(537,948)	884,785	0	XXX	XXX	XXX	9,025,760	35,011,570	XXX	XXX
0309999999. Total - All Other Government Bonds						730,822,866	XXX	652,043,959	704,266,204	720,667,750	80,897	(537,948)	884,785	0	XXX	XXX	XXX	9,025,760	35,011,570	XXX	XXX
13063A-5G-5	CALIFORNIA ST			1	1.C FE	1,656,710	126.2610	1,262,610	1,000,000	1,580,915	0	(30,046)	0	0	7.550	2.832	AO	18,875	75,500	06/02/2021	04/01/2039
13063A-7D-0	CALIFORNIA ST			1	1.C FE	6,667,903	120.8990	6,407,647	5,300,000	6,617,521	0	(48,438)	0	0	7.300	5.000	AO	96,725	386,900	02/15/2023	10/01/2039
13063B-FR-8	CALIFORNIA ST			1	1.C FE	1,409,195	125.5100	1,255,100	1,000,000	1,372,673	0	(15,620)	0	0	7.625	4.375	MS	25,417	76,250	10/31/2022	03/01/2040
13063B-JC-7	CALIFORNIA ST			1	1.C FE	15,008,427	127.3240	12,356,794	9,705,000	14,365,923	0	(197,322)	0	0	7.600	3.722	MN	122,930	737,580	08/10/2022	11/01/2040

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	Dates 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
452151-LF-8	ILLINOIS ST				1.G FE	55,500,904	98.9440	59,712,704	60,350,000	58,406,401	0	153,598	0	0	5.100	5.542	JD	256,488	3,289,883	03/31/2006	06/01/2033
452152-4W-8	ILLINOIS ST			2	1.C FE	4,746,447	101.4050	4,157,605	4,100,000	4,536,974	0	(73,949)	0	0	6.000	3.744	AO	61,500	246,000	07/17/2019	04/01/2038
57582P-UE-8	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	17,000,000	104.8200	17,819,400	17,000,000	17,000,000	0	0	0	0	5.456	5.456	JJ	463,760	927,520	12/01/2009	12/01/2039
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						101,989,586	XXX	102,971,860	98,455,000	103,880,407	0	(211,777)	0	0	XXX	XXX	XXX	1,045,694	5,739,633	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						101,989,586	XXX	102,971,860	98,455,000	103,880,407	0	(211,777)	0	0	XXX	XXX	XXX	1,045,694	5,739,633	XXX	XXX
021807-NC-2	ALTOONA PA AREA SCH DIST			2	1.C FE	379,670	69.9410	349,705	500,000	382,514	0	2,431	0	0	3.118	4.734	JD	1,299	15,590	10/31/2022	12/01/2048
119178-HY-0	BUENA PK CALIF SCH DIST			2	1.D FE	5,000,000	74.9330	3,746,650	5,000,000	5,000,000	0	0	0	0	3.086	3.086	FA	64,292	154,300	04/30/2021	08/01/2044
167560-PL-9	CHICAGO ILL MET WTR RECLAMATION DIST GTR			1	1.B FE	9,808,876	106.6780	8,123,530	7,615,000	9,409,186	0	(90,324)	0	0	5.720	3.644	JD	36,298	435,578	09/20/2022	12/01/2038
180848-N5-8	CLARK CNTY NEV			2	1.B FE	9,965,900	76.4960	7,649,600	10,000,000	9,970,116	0	1,012	0	0	3.230	3.250	JJ	161,500	323,000	10/02/2019	07/01/2044
234667-JL-8	DALLAS CNTY TEX HOSP DIST			1	1.D FE	12,076,444	106.5070	10,003,137	9,392,000	11,775,103	0	(76,623)	0	0	5.621	3.815	FA	199,438	527,924	07/06/2021	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DIST NO 1			1	1.B FE	3,267,559	105.1780	2,876,618	2,735,000	3,101,260	0	(29,536)	0	0	5.664	4.013	JD	12,909	154,910	01/08/2019	12/01/2033
255651-LD-1	DIXON CALIF UNI SCH DIST			2	1.E FE	768,670	73.7930	737,930	1,000,000	776,511	0	6,721	0	0	3.083	4.866	FA	12,846	30,830	10/31/2022	08/01/2044
27806E-BA-5	EATON COLO AREA PK & REC DIST			2	1.C FE	1,372,522	83.6320	1,195,938	1,430,000	1,374,968	0	2,089	0	0	3.602	3.903	JD	4,292	51,509	10/31/2022	12/01/2040
296804-CB-1	ESSEX CNTY N J				1.B FE	182,342	102.5450	174,327	170,000	181,207	0	(974)	0	0	4.950	4.086	AO	2,104	8,415	10/31/2022	04/01/2033
353856-Z6-7	FRANKLIN-MCKINLEY CALIF SCH DIST			2	1.D FE	12,755,000	79.7770	10,175,556	12,755,000	12,755,000	0	0	0	0	3.350	3.350	FA	178,039	427,293	10/02/2019	08/01/2041
368079-JM-2	GAVILAN CALIF JT CMNTY COLLEGE DIST			2	1.D FE	790,740	70.8230	708,230	1,000,000	795,413	0	3,997	0	0	3.103	4.419	FA	12,929	31,030	10/31/2022	08/01/2050
376087-GM-8	GILROY CALIF UNI SCH DIST			2	1.D FE	5,000,000	75.7550	3,787,750	5,000,000	5,000,000	0	0	0	0	3.364	3.364	FA	70,083	168,200	10/09/2019	08/01/2047
442331-3K-8	HOUSTON CITY			1	1.D FE	376,920	89.0960	360,839	405,000	377,726	0	688	0	0	3.961	4.427	MS	5,347	16,042	12/02/2022	03/01/2047
533097-AA-9	LINCOLN CENTER FOR THE PERFORMING ARTS I			1,2	1.G FE	406,962	85.5530	384,989	450,000	409,847	0	2,465	0	0	3.706	4.692	JD	1,390	16,677	10/31/2022	12/01/2035
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	15,579,363	119.5880	13,842,311	11,575,000	15,020,291	0	(119,727)	0	0	6.600	4.263	FA	318,313	763,950	10/31/2022	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE DIST			1	1.B FE	4,466,838	124.6850	3,354,027	2,690,000	4,336,693	0	(42,660)	0	0	6.750	3.181	FA	75,656	181,575	12/02/2022	08/01/2049
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST			1	1.D FE	4,946,690	112.9540	4,969,976	4,400,000	4,896,560	0	(45,535)	0	0	6.758	5.107	JJ	148,676	297,352	11/16/2022	07/01/2034
614707-VH-7	MONTOUR PA SCH DIST			2	1.C FE	2,405,000	71.8970	1,729,123	2,405,000	2,405,000	0	0	0	0	3.016	3.016	AO	18,134	72,535	05/26/2021	04/01/2042
63877N-NG-8	NATOMAS UNI SCH DIST CALIF			2	1.D FE	333,868	72.8680	320,619	440,000	337,231	0	2,883	0	0	3.000	4.798	FA	5,500	13,200	10/31/2022	08/01/2044
64966H-TX-8	NEW YORK N Y			1	1.C FE	1,143,230	106.6750	1,066,750	1,000,000	1,134,556	0	(7,486)	0	0	5.985	4.592	JD	4,988	59,850	10/31/2022	12/01/2036
64966J-AR-7	NEW YORK N Y			1	1.C FE	331,705	110.2830	308,792	280,000	328,886	0	(2,468)	0	0	6.271	4.562	JD	1,463	17,559	10/31/2022	12/01/2037
64966Q-7G-9	NEW YORK N Y			1	1.C FE	6,264,650	112.7280	7,051,136	6,255,000	6,264,610	0	(41)	0	0	5.828	5.817	AO	79,997	0	10/05/2023	10/01/2053
64966Q-KW-9	NEW YORK N Y			1,2	1.C FE	174,304	77.9940	171,587	220,000	180,394	0	5,220	0	0	2.220	5.728	MS	1,628	4,884	10/31/2022	03/01/2035
656347-FC-0	NORRIS CALIF SCH DIST			2	1.C FE	1,251,110	72.6170	900,451	1,240,000	1,248,241	0	(1,123)	0	0	2.967	2.856	FA	15,330	36,791	05/24/2021	08/01/2042
660393-P8-6	NORTH LAS VEGAS NEV				1.D FE	4,007,339	112.8830	3,606,612	3,195,000	3,886,883	0	(27,864)	0	0	6.572	4.660	JD	17,498	209,975	12/02/2022	06/01/2040
699211-PW-2	PARAMOUNT CALIF UNI SCH DIST			2	1.D FE	371,683	75.4990	362,395	480,000	373,854	0	1,855	0	0	3.272	4.713	FA	6,544	15,706	10/31/2022	08/01/2051
717883-TZ-5	PHILADELPHIA PA SCH DIST			1	1.E FE	241,264	112.1320	224,264	200,000	239,500	0	(1,524)	0	0	6.765	4.989	JD	1,128	13,530	10/31/2022	06/01/2040
717883-UC-4	PHILADELPHIA PA SCH DIST			1	1.E FE	2,070,160	94.7360	1,894,720	2,000,000	2,061,130	0	(1,983)	0	0	5.060	4.810	MS	33,733	101,200	11/30/2018	09/01/2042
720288-CS-6	PIERCE CALIF JT UNI SCH DIST			2	1.D FE	2,435,000	76.2340	1,856,298	2,435,000	2,435,000	0	0	0	0	2.975	2.975	FA	30,184	72,441	05/07/2021	08/01/2041
720288-CT-4	PIERCE CALIF JT UNI SCH DIST			2	1.D FE	4,345,000	71.8460	3,121,709	4,345,000	4,345,000	0	0	0	0	3.075	3.075	FA	55,670	133,609	05/07/2021	08/01/2047
725894-NC-9	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST			2	1.C FE	1,500,000	82.9930	1,244,895	1,500,000	1,500,000	0	0	0	0	2.164	2.164	FA	13,525	32,460	04/22/2021	08/01/2032
74514L-3K-1	PUERTO RICO COMWLTH			2	5.B YE	69,225	97.9100	72,453	74,000	69,687	0	352	0	0	4.000	4.770	JJ	1,480	2,960	09/06/2022	07/01/2033
74514L-3K-1	PUERTO RICO COMWLTH			2	5.B YE	1,029,017	97.9100	1,077,010	1,100,000	1,035,901	0	5,225	0	0	4.000	4.770	JJ	22,000	44,000	09/06/2022	07/01/2033
76886P-KC-6	RIVERSIDE CALIF CMNTY COLLEGE DIST			2	1.B FE	2,750,000	74.9110	2,060,053	2,750,000	2,750,000	0	0	0	0	2.695	2.695	FA	30,880	74,113	05/06/2021	08/01/2039
79623P-JH-9	SAN ANTONIO TEX			2	1.A FE	2,375,000	74.2110	1,762,511	2,375,000	2,375,000	0	0	0	0	2.933	2.933	FA	29,024	69,659	06/24/2021	02/01/2046
796720-GP-9	SAN BERNARDINO CALIF CMNTY COLLEGE DIST			1	1.C FE	367,962	127.4280	331,313	260,000	364,503	0	(2,990)	0	0	7.630	4.591	FA	8,266	19,838	10/31/2022	08/01/2044
797272-QY-0	SAN DIEGO CALIF CMNTY COLLEGE DIST			2	1.B FE	402,965	78.3970	388,065	495,000	406,129	0	2,709	0	0	3.336	4.755	FA	6,881	16,513	10/31/2022	08/01/2043
797646-3G-9	SAN FRANCISCO CALIF CITY & CNTY			2	1.A FE	1,973,960	93.2540	1,865,080	2,000,000	1,979,342	0	1,034	0	0	3.950	4.045	JD	3,511	79,000	12/04/2018	06/15/2038
798492-TF-1	SAN LORENZO CALIF UNI SCH DIST ALAMEDA C			2	1.D FE	2,120,000	77.1730	1,636,068	2,120,000	2,120,000	0	0	0	0	2.957	2.957	FA	26,120	62,688	05/27/2021	08/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
800205-FX-9	SANDUSKY OHIO CITY SCH DIST			2	1.B FE	6,915,668	79.5100	5,406,680	6,800,000	6,873,544	0	(11,157)	0	0	3.751	3.544	MN	42,511	255,068	01/07/2020	11/01/2047
820195-FV-2	SHASTA TEHAMA TRINITY CALIF JT CMNTY COL			2	1.C FE	2,566,776	74.3870	1,867,114	2,510,000	2,551,555	0	(5,651)	0	0	3.177	2.899	FA	33,226	79,743	03/04/2021	08/01/2045
87970G-QB-6	TEMECULA VY CALIF UNI SCH DIST			2	1.B FE	7,500,000	74.5050	5,587,875	7,500,000	7,500,000	0	0	0	0	2.830	2.830	FA	88,438	212,250	05/27/2021	08/01/2042
915506-NW-5	UPPER ARLINGTON OHIO CITY SCH DIST			2	1.A FE	988,601	97.8690	954,223	975,000	983,998	0	(2,092)	0	0	4.074	3.818	JD	3,310	39,722	04/26/2019	12/01/2055
915506-NX-3	UPPER ARLINGTON OHIO CITY SCH DIST			2	1.B FE	4,081,149	85.1680	3,428,012	4,025,000	4,062,147	0	(8,636)	0	0	4.074	3.818	JD	13,665	163,979	04/26/2019	12/01/2055
927396-4X-6	VINELAND N J			2	1.C FE	479,891	75.2400	485,298	645,000	486,572	0	5,989	0	0	2.857	5.064	JJ	8,497	18,428	12/02/2022	07/15/2040
928109-YK-7	COMMONWEALTH VIRGINIA			1	1.A FE	2,616,025	100.0380	2,500,950	2,500,000	2,567,159	0	(9,039)	0	0	4.400	3.922	JD	9,167	110,000	11/29/2018	06/01/2030
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						150,255,047	XXX	125,723,167	138,241,000	148,428,218	0	(442,764)	0	0	XXX	XXX	XXX	1,917,708	5,635,874	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						150,255,047	XXX	125,723,167	138,241,000	148,428,218	0	(442,764)	0	0	XXX	XXX	XXX	1,917,708	5,635,874	XXX	XXX
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE			1	1.B FE	2,854,006	120.8260	2,368,190	1,960,000	2,749,273	0	(23,726)	0	0	7.046	4.134	JD	11,508	138,102	12/02/2022	12/01/2044
01179R-M8-3	ALASKA MUN BD BK ALASKA MUN BD BK AUTH			1,2	1.E FE	5,666,211	72.6870	4,157,696	5,720,000	5,667,505	0	1,106	0	0	3.128	3.177	JD	14,910	178,922	10/31/2022	12/01/2048
015086-NX-5	ALEXANDRIA LA UTILS REV			1	1.C FE	738,687	79.5040	743,362	935,000	747,355	0	7,437	0	0	2.997	4.781	MN	4,670	28,022	10/31/2022	05/01/2040
02765U-DN-1	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	1,525,722	106.7380	1,403,605	1,315,000	1,520,283	0	(4,733)	0	0	5.939	4.811	FA	29,504	78,098	12/02/2022	02/15/2047
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	880,032	124.8700	817,899	655,000	870,962	0	(7,831)	0	0	7.834	4.955	FA	19,385	51,313	10/31/2022	02/15/2041
02765U-EK-6	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	36,806,041	135.1550	29,957,106	22,165,000	35,477,075	0	(357,707)	0	0	8.084	4.012	FA	676,909	1,791,819	10/31/2022	02/15/2050
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	461,060	109.0140	468,760	430,000	460,493	0	(504)	0	0	6.270	5.736	FA	10,185	26,961	10/31/2022	02/15/2050
033252-AW-7	ANCHORAGE ALASKA PORT REV			1,2	1.C FE	1,455,348	77.4500	1,366,993	1,765,000	1,466,441	0	9,480	0	0	3.460	4.835	JD	5,089	61,069	10/31/2022	12/01/2042
033252-AX-5	ANCHORAGE ALASKA PORT REV			1,2	1.C FE	1,526,930	76.6610	1,425,895	1,860,000	1,537,975	0	9,437	0	0	3.480	4.845	JD	5,394	64,728	10/31/2022	12/01/2043
040484-WB-9	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			1	1.D FE	4,200,000	77.6990	3,263,358	4,200,000	4,200,000	0	0	0	0	3.201	3.201	JD	11,204	134,442	12/18/2019	06/01/2042
04048R-DT-0	ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV			1	1.C FE	20,581,580	108.3910	17,342,560	16,000,000	19,645,190	0	(162,933)	0	0	6.304	4.278	JJ	504,320	1,008,640	03/18/2019	07/01/2039
041049-EU-7	ARKANSAS ST CMNTY WTR SYS PUB WTR AUTH R			2	1.E FE	1,395,000	78.3830	1,093,443	1,395,000	1,395,000	0	0	0	0	3.000	2.999	AO	10,463	41,850	05/20/2021	10/01/2039
041049-EV-5	ARKANSAS ST CMNTY WTR SYS PUB WTR AUTH R			2	1.E FE	2,205,000	75.4710	1,664,136	2,205,000	2,205,000	0	0	0	0	3.100	3.099	AO	17,089	68,355	05/20/2021	10/01/2042
047681-QN-4	ATLANTA & FULTON CNTY GA REC AUTH REV			1	1.E FE	893,620	81.7550	817,550	1,000,000	896,517	0	2,450	0	0	4.003	4.748	JD	1,779	40,030	10/31/2022	12/15/2046
05028X-AP-9	AUBURN CALIF PENSION OBLIG			2	1.B FE	2,000,000	76.6040	1,532,080	2,000,000	2,000,000	0	0	0	0	3.110	3.110	JD	5,183	62,200	05/27/2021	06/01/2040
05028X-AQ-7	AUBURN CALIF PENSION OBLIG			2	1.B FE	1,225,000	72.1630	883,997	1,225,000	1,225,000	0	0	0	0	3.230	3.230	JD	3,297	39,568	05/27/2021	06/01/2045
052414-MG-1	AUSTIN TEX ELEC UTIL SYS REV			1	1.D FE	1,776,528	107.2350	1,394,055	1,300,000	1,689,719	0	(16,894)	0	0	5.720	3.375	MN	9,502	74,360	08/12/2019	11/15/2040
052414-TJ-8	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.D FE	1,035,421	84.4520	848,743	1,005,000	1,025,985	0	(3,227)	0	0	3.336	2.946	MN	4,284	33,527	08/06/2019	11/15/2039
052414-TK-5	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.D FE	6,288,394	80.0400	4,858,428	6,070,000	6,227,634	0	(24,130)	0	0	3.566	3.079	MN	27,658	216,456	09/11/2019	11/15/2049
059231-W7-1	BALTIMORE MD REV			2	1.D FE	511,878	71.0940	508,322	715,000	518,281	0	5,742	0	0	2.864	5.102	JJ	10,239	20,478	12/02/2022	07/01/2043
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.C FE	1,661,000	116.2420	1,162,420	1,000,000	1,608,060	0	(16,211)	0	0	6.263	2.864	AO	15,658	62,630	11/04/2020	04/01/2049
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.D FE	26,798,461	126.5780	20,815,752	16,445,000	25,743,940	0	(257,175)	0	0	7.043	3.472	AO	289,555	1,158,221	10/31/2022	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.E FE	3,824,409	126.0400	3,113,188	2,470,000	3,718,865	0	(26,383)	0	0	6.907	3.856	AO	42,651	170,603	10/31/2022	10/01/2050
072024-WT-5	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1,2	1.C FE	3,592,999	77.8840	2,796,036	3,590,000	3,592,161	0	(370)	0	0	3.552	3.539	AO	31,879	127,517	09/30/2019	04/01/2054
100216-GM-6	BOSSIER CITY LA UTILS REV			2	1.C FE	2,001,760	76.1480	1,522,960	2,000,000	2,001,334	0	(152)	0	0	2.750	2.740	AO	13,750	55,000	04/21/2021	10/01/2038
100216-GR-5	BOSSIER CITY LA UTILS REV			2	1.C FE	701,225	72.9980	510,986	700,000	700,938	0	(106)	0	0	3.000	2.981	AO	5,250	21,000	04/21/2021	10/01/2042
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	8,950,000	82.8670	7,416,597	8,950,000	8,950,000	0	0	0	0	3.477	3.477	AO	77,798	311,192	11/01/2019	10/01/2043
12082T-AL-6	BURBANK CALIF WTR & PWR ELEC REV			1	1.D FE	356,604	110.6580	331,974	300,000	354,126	0	(2,141)	0	0	6.323	4.730	JD	1,581	18,969	10/31/2022	06/01/2040
13033W-3Y-7	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1	1.D FE	6,465,614	112.3520	5,286,162	4,705,000	6,230,926	0	(32,483)	0	0	6.486	4.359	MN	38,993	305,166	06/04/2019	05/15/2049
13048V-ZW-1	CALIFORNIA MUN FIN AUTH REV			1,2	1.E FE	1,981,575	74.0610	1,851,525	2,500,000	1,996,414	0	12,701	0	0	3.280	4.765	FA	34,167	82,000	10/31/2022	02/01/2046
13077C-TL-8	CALIFORNIA ST UNIV REV			1	1.D FE	235,674	112.2760	224,552	200,000	234,314	0	(1,168)	0	0	6.484	5.016	MN	2,161	12,968	10/31/2022	11/01/2041
13077D-KU-5	CALIFORNIA ST UNIV REV			1,2	1.D FE	1,336,051	71.1320	942,499	1,325,000	1,335,236	0	(312)	0	0	2.975	2.928	MN	6,570	39,419	04/26/2021	11/01/2051
13077D-NK-4	CALIFORNIA ST UNIV REV			1,2	1.D FE	15,683,606	73.4440	11,773,073	16,030,000	15,714,235	0	11,550	0	0	2.897	3.030	MN	77,398	464,389	04/19/2021	11/01/2051
13077D-RV-6	CALIFORNIA ST UNIV REV			1,2	1.D FE	723,714	71.0660	710,660	1,000,000	728,646	0	4,407	0	0	2.939	4.658	MN	4,898	29,390	12/02/2022	11/01/2052
13079X-CE-4	CALIFORNIA STATEWIDE CMNTYS DEV AUTH TRA			2	1.C FE	717,864	75.4900	652,989	865,000	723,499	0	4,819	0	0	3.238	4.560	JD	2,334	28,009	10/31/2022	06/01/2042
13080S-ZF-4	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			1,2	1.C FE	4,158,880	79.2730	3,170,920	4,000,000	4,141,782	0	(5,650)	0	0	3.714	3.447	MN	18,983	148,560	11/05/2020	11/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13080S-ZG-2	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			1,2	1.C FE	1,466,955	79.4000	1,389,500	1,750,000	1,471,855	0	4,011	0	0	3.814	4.817	MN	8,529	66,745	10/31/2022	11/15/2055
13080S-ZY-3	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	1.E FE	488,586	76.2660	507,169	665,000	497,486	0	7,898	0	0	2.682	5.230	FA	7,431	17,835	12/02/2022	02/01/2039
13124J-AN-2	CALLEGUAS-LAS VIRGENES CALIF PUB FING AU			1	1.C FE	257,040	106.7610	240,212	225,000	255,660	0	(1,203)	0	0	5.944	4.744	JJ	6,687	13,374	10/31/2022	07/01/2040
14055R-CL-7	CAPITOL AREA DEV AUTH CALIF TAX ALLOC			2	1.C FE	2,775,000	81.3020	2,256,131	2,775,000	2,775,000	0	0	0	0	3.128	3.128	AO	21,701	86,802	11/13/2020	10/01/2035
14055R-CP-8	CAPITOL AREA DEV AUTH CALIF TAX ALLOC			2	1.C FE	825,293	74.8830	745,086	995,000	828,751	0	2,956	0	0	3.815	4.948	AO	9,490	37,959	10/31/2022	10/01/2050
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL TRAN AUTH			1	1.B FE	216,638	106.9590	208,570	195,000	215,636	0	(874)	0	0	5.491	4.544	MN	1,785	10,707	12/02/2022	11/01/2039
160853-VC-8	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL			1,2	1.D FE	8,335,000	75.1090	6,260,335	8,335,000	8,335,000	0	0	0	0	3.204	3.204	JJ	123,141	267,053	05/21/2021	01/15/2051
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	1,660,618	113.6690	1,579,999	1,390,000	1,648,443	0	(10,617)	0	0	6.395	4.725	JJ	44,445	88,891	12/02/2022	01/01/2040
167593-U2-6	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	360,105	80.7670	355,375	440,000	364,915	0	4,083	0	0	3.006	4.784	JJ	6,613	13,226	10/31/2022	01/01/2038
16772P-AQ-9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	18,065,793	108.6350	16,067,117	14,790,000	17,562,115	0	(103,068)	0	0	6.200	4.572	JD	76,415	916,980	05/23/2023	12/01/2040
16772P-CX-2	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	3,614,298	86.5530	3,557,328	4,110,000	3,633,538	0	18,156	0	0	3.912	5.020	JD	13,399	160,783	03/07/2023	12/01/2040
167736-YU-5	CHICAGO ILL WTR REV			1	1.E FE	1,363,129	114.5730	1,357,690	1,185,000	1,352,846	0	(8,826)	0	0	6.742	5.226	MN	13,315	79,893	10/31/2022	11/01/2040
18085P-MT-8	CLARK CNTY NEV ARPT REV			1	1.D FE	1,892,390	122.4110	1,836,165	1,500,000	1,878,614	0	(12,344)	0	0	6.820	4.765	JJ	51,150	102,300	12/02/2022	07/01/2045
186352-SP-6	CLEVELAND OHIO ARPT SYS REV			1	1.F FE	201,984	89.3080	205,408	230,000	205,374	0	2,910	0	0	2.882	4.694	JJ	3,314	6,629	10/31/2022	01/01/2031
19648F-NW-0	COLORADO HEALTH FACS AUTH REV			1	1.E FE	2,000,457	77.1740	1,543,480	2,000,000	2,000,413	0	(10)	0	0	3.846	3.844	MN	12,820	76,920	11/07/2019	11/01/2049
196707-D5-9	COLORADO ST BRD GOVERNORS UNIV ENTERPRIS			2	1.C FE	3,417,785	95.3060	3,249,935	3,410,000	3,414,664	0	(999)	0	0	4.434	4.398	MS	50,400	151,199	12/18/2018	03/01/2038
196711-TH-8	COLORADO ST CTFS PARTN			2	1.D FE	348,093	79.2750	348,810	440,000	352,770	0	4,001	0	0	2.959	4.866	MS	4,340	13,020	10/31/2022	09/01/2038
198436-AR-8	COLUMBIA S C FACS CORP INSTALLMENT PUR R			1,2	1.C FE	7,744,218	71.1460	5,513,815	7,750,000	7,744,556	0	123	0	0	3.141	3.145	JD	20,286	243,428	05/12/2021	06/01/2051
19954K-AR-2	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA			2	1.G FE	3,488,778	84.6870	2,921,702	3,450,000	3,478,213	0	(4,113)	0	0	4.199	4.043	JD	6,438	144,866	05/03/2019	12/15/2048
20281P-NE-8	COMMONWEALTH FING AUTH PA REV			1	1.E FE	733,500	77.2380	772,380	1,000,000	742,374	0	8,209	0	0	2.991	5.178	JD	2,493	29,910	12/02/2022	06/01/2042
20773C-AS-5	CONNECTICUT ARPT AUTH CUSTOMER FAC CHARG			2	1.E FE	5,124,150	86.0170	4,300,850	5,000,000	5,073,336	0	(11,765)	0	0	4.132	3.834	JJ	103,300	206,600	05/16/2019	07/01/2039
22050T-AR-0	CORTE MADERA CALIF PENSION OBLIG			2	1.A FE	1,000,000	78.9480	789,480	1,000,000	1,000,000	0	0	0	0	3.147	3.147	JD	2,623	31,470	04/30/2021	06/01/2040
22050T-AS-8	CORTE MADERA CALIF PENSION OBLIG			2	1.A FE	1,925,000	74.8120	1,440,131	1,925,000	1,925,000	0	0	0	0	3.257	3.257	JD	5,225	62,697	04/30/2021	06/01/2045
221625-AN-6	COTE D'IVOIRE, REPUBLIC OF (GOVERNMENT)		C		3.C FE	9,664,801	91.8125	9,502,594	10,350,000	9,790,449	0	38,399	0	0	6.125	6.886	JD	28,175	633,938	10/31/2022	06/15/2033
22972P-EC-2	CUCAMONGA VY CALIF WTR DIST FING AUTH WT			1,2	1.B FE	2,595,000	76.1250	1,975,444	2,595,000	2,595,000	0	0	0	0	3.010	3.010	MS	26,037	78,110	04/14/2021	09/01/2042
231266-FD-4	CURATORS UNIV MO SYS FACS REV	CF		1	1.B FE	11,636,011	107.4650	9,994,245	9,300,000	11,156,093	0	(97,996)	0	0	5.960	4.213	MN	92,380	559,171	01/04/2022	11/01/2039
231266-GC-5	CURATORS UNIV MO SYS FACS REV			1	1.B FE	16,419,056	108.3290	13,161,974	12,150,000	15,784,014	0	(145,321)	0	0	5.792	3.513	MN	117,288	703,728	12/05/2022	11/01/2041
235036-4X-5	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	5,285,072	78.4530	4,142,318	5,280,000	5,284,559	0	(181)	0	0	3.144	3.138	MN	27,667	166,003	01/26/2021	11/01/2045
235036-7A-2	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,026,971	73.4450	1,039,247	1,415,000	1,037,733	0	9,866	0	0	2.919	4.964	MN	6,884	41,304	12/02/2022	11/01/2050
23503C-CH-8	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	2,599,918	99.0290	2,574,754	2,600,000	2,599,780	0	(137)	0	0	5.045	5.045	MN	21,862	32,064	07/20/2023	11/01/2047
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	266,669	111.7540	245,859	220,000	265,184	0	(1,283)	0	0	5.999	4.476	JD	1,100	13,198	10/31/2022	12/01/2044
235241-LW-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	697,428	101.3530	658,795	650,000	696,287	0	(999)	0	0	5.022	4.540	JD	2,720	32,643	12/02/2022	12/01/2048
235241-WM-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV			2	1.B FE	2,940,444	69.6310	2,760,869	3,965,000	2,966,340	0	22,159	0	0	2.613	4.264	JD	8,634	103,605	10/31/2022	12/01/2048
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DEV CORP			1	2.A FE	1,442,068	113.9790	1,151,188	1,010,000	1,366,085	0	(12,943)	0	0	7.088	4.263	JJ	35,794	71,589	09/23/2019	01/01/2042
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			1	1.C FE	107,646	106.9570	106,957	100,000	107,426	0	(197)	0	0	5.522	4.945	AO	1,381	5,522	12/02/2022	10/01/2044
254845-RM-4	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			1,2	1.C FE	9,310,000	78.5870	7,316,450	9,310,000	9,310,000	0	0	0	0	3.207	3.207	AO	74,643	298,572	10/09/2019	10/01/2048
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV			1	1.A FE	429,531	109.6300	405,631	370,000	426,928	0	(2,301)	0	0	5.874	4.533	JD	1,811	21,734	12/02/2022	06/01/2040
271371-B7-0	EAST CAROLINA UNIV N C UNIV REV			2	1.D FE	6,500,000	72.9780	4,743,570	6,500,000	6,500,000	0	0	0	0	3.005	3.005	AO	48,831	195,325	05/21/2021	10/01/2043
295542-RT-3	ERIE PA WTR AUTH WTR REV			1	1.C FE	2,542,295	69.8580	2,445,030	3,500,000	2,572,234	0	20,068	0	0	3.009	4.904	JD	8,776	105,315	06/28/2022	12/01/2047
295542-UC-6	ERIE PA WTR AUTH WTR REV			1	1.C FE	714,962	70.0940	700,940	1,000,000	723,785	0	7,887	0	0	2.832	5.044	JD	2,360	28,320	12/02/2022	12/01/2043
296110-GG-8	ESCAMBIA CNTY FLA HEALTH FACS AUTH HEALT			1	1.E FE	1,008,804	80.4630	965,556	1,200,000	1,017,989	0	7,806	0	0	3.607	5.039	FA	16,352	43,284	10/31/2022	08/15/2040
3134A4-KX-1	FEDERAL HOME LOAN MORTGAGE CORP	LS			1.A	1,198,919	115.9370	1,159,370	1,000,000	1,096,816	0	(8,961)	0	0	6.250	4.851	JJ	28,819	62,500	02/04/2008	07/15/2032
31359M-EU-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.A	646,930	110.9490	554,745	500,000	560,574	0	(9,994)	0	0	6.250	3.739	MN	3,993	31,250	10/31/2013	05/15/2029
31359M-GK-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	LS			1.A	3,381,408	115.0990	3,452,970	3,000,000	3,157,473	0	(18,267)	0	0	6.625	5.691	MN	25,396	198,750	07/14/2004	11/15/2030
3135G0-5Q-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1.B FE	1,086,766	81.4930	892,348	1,095,000	1,089,481	0	806	0	0	0.875	0.954	FA	3,886	9,581	08/03/2020	08/05/2030

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
34061U-EP-9	FLORIDA DEV FIN CORP EDL FACS REV			1,2	1.G FE	1,075,738	85.4950	1,068,688	1,250,000	1,084,159	0	7,168	0	0	4.009	5.298	AO	12,528	50,113	10/31/2022	04/01/2040
34446A-BN-7	FOND DU LAC COUNTY			2	1.C FE	1,011,310	104.6800	1,046,800	1,000,000	1,011,016	0	(294)	0	0	6.434	6.282	MN	10,723	10,902	09/15/2023	11/01/2052
345105-JE-1	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C			1,2	2.A FE	14,385,000	83.3920	11,995,939	14,385,000	14,385,000	0	0	0	0	4.094	4.094	JJ	271,558	588,922	12/11/2019	01/15/2049
345105-JF-8	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C			1,2	1.E FE	849,360	79.7730	797,730	1,000,000	852,871	0	2,981	0	0	3.824	4.845	JJ	17,633	38,240	10/31/2022	01/15/2049
353174-FX-8	FRANKLIN CNTY OHIO CONVENTION FACS AUTH			1	1.C FE	2,472,251	112.7970	2,120,584	1,880,000	2,401,018	0	(17,861)	0	0	6.640	4.432	JD	10,403	124,832	12/02/2022	12/01/2042
366133-SL-1	GARLAND TEX ELEC UTIL SYS REV			1,2	1.D FE	2,416,020	71.7800	2,153,400	3,000,000	2,428,768	0	10,879	0	0	3.150	4.352	MS	31,500	94,500	10/31/2022	03/01/2051
368497-KH-5	GEISINGER AUTH PA HEALTH SYS REV			1	1.F FE	714,540	83.1200	735,612	885,000	727,030	0	11,549	0	0	2.800	5.053	AO	6,195	24,780	12/02/2022	04/01/2034
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.G FE	2,445,990	76.1930	2,285,790	3,000,000	2,471,482	0	21,488	0	0	3.714	5.413	JD	9,285	111,420	10/31/2022	06/01/2041
385630-AH-1	GRAND IS NEB COMBINED UTILS REV				1.E FE	405,000	89.3890	362,025	405,000	405,000	0	0	0	0	1.920	1.920	FA	2,938	7,776	11/12/2020	08/15/2028
38611T-CQ-8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.E FE	771,140	75.8700	758,700	1,000,000	777,280	0	5,229	0	0	3.306	4.941	AO	8,265	33,060	10/31/2022	10/01/2049
38611T-DL-8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	714,572	75.1120	668,497	890,000	718,262	0	3,134	0	0	3.236	4.452	AO	7,200	28,800	10/31/2022	10/01/2052
386289-NP-3	GRAND RAPIDS MICH SAN SWR SYS REV			2	1.C FE	656,476	75.7470	662,786	875,000	664,520	0	7,197	0	0	2.804	4.815	JJ	12,268	24,535	12/02/2022	01/01/2042
387883-YV-7	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1,2	1.C FE	5,655,000	77.9030	4,405,415	5,655,000	5,655,000	0	0	0	0	3.310	3.310	JJ	93,590	187,181	01/08/2020	01/01/2043
39081H-CV-2	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			1	1.D FE	5,718,518	82.5840	4,818,776	5,835,000	5,720,721	0	5,286	0	0	3.056	3.206	JJ	89,159	178,318	10/31/2022	07/01/2039
392684-FA-9	GREEN BAY WIS REDEV AUTH LEASE REV			2	1.C FE	2,803,650	71.1210	2,492,791	3,505,000	2,828,546	0	21,299	0	0	3.050	4.559	JD	8,909	106,903	10/31/2022	06/01/2043
40727T-DK-7	HAMILTON CNTY OHIO HEALTH CARE FACS REV			1	1.E FE	861,900	83.5710	835,710	1,000,000	867,040	0	4,386	0	0	3.756	4.857	JD	3,130	37,560	10/31/2022	06/01/2042
413890-GF-5	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV			2	1.E FE	839,639	83.4410	792,690	950,000	844,291	0	3,979	0	0	3.860	4.832	MN	4,686	36,670	10/31/2022	11/15/2040
414008-CU-4	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			1	1.F FE	2,048,560	82.5700	1,651,400	2,000,000	2,039,883	0	(2,840)	0	0	3.344	3.136	MN	8,546	66,880	10/26/2020	11/15/2037
414008-CV-2	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			1	1.F FE	476,882	77.1190	443,434	575,000	479,401	0	2,153	0	0	3.906	5.152	MN	2,870	22,460	10/31/2022	11/15/2046
43233A-FQ-4	HILLSBOROUGH CNTY FLA INDL DEV AUTH HOSP			1,2	2.A FE	4,545,000	83.1780	3,780,440	4,545,000	4,545,000	0	0	0	0	4.267	4.267	FA	80,806	193,935	10/16/2020	08/01/2040
434159-BE-8	HOCKING TECHNICAL COLLEGE OHIO GEN RCPTS			2	1.B FE	1,943,930	78.2210	1,889,037	2,415,000	1,974,625	0	27,641	0	0	2.852	4.941	JJ	34,438	68,876	12/02/2022	07/01/2035
443730-NN-2	HUDSON CNTY N J IMPT AUTH LEASE REV			2	1.C FE	3,985,000	77.6180	3,093,077	3,985,000	3,985,000	0	0	0	0	3.717	3.717	FA	61,718	148,122	12/18/2019	02/01/2051
446201-AR-6	HUNTINGTON BEACH CALIF PENSION OBLIG			1,2	1.B FE	763,594	78.8830	788,830	1,000,000	773,059	0	8,404	0	0	3.276	5.369	JD	1,456	32,760	12/02/2022	06/15/2040
451174-AX-4	IDAHO ENERGY RES AUTH TRANSMISSION FACS			1	1.C FE	2,366,000	72.2340	2,257,313	3,125,000	2,393,257	0	18,197	0	0	2.861	4.523	MS	29,802	89,406	06/28/2022	09/01/2046
451295-A2-5	IDAHO HEALTH FACS AUTH REV			1	1.F FE	3,671,056	94.9370	3,018,997	3,180,000	3,621,973	0	(10,844)	0	0	5.020	4.098	MS	53,212	159,636	07/11/2022	03/01/2048
45204F-ED-3	ILLINOIS FIN AUTH REV			1	1.F FE	888,382	77.3070	850,377	1,100,000	897,747	0	7,912	0	0	3.510	5.217	MN	4,934	38,610	10/31/2022	05/15/2041
454898-QY-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			1	1.E FE	313,334	102.7840	272,378	265,000	305,587	0	(1,460)	0	0	5.594	4.357	JJ	7,412	14,824	03/18/2019	01/01/2042
455168-GH-1	INDIANA UNIV REVS			1,2	1.A FE	20,358,500	70.7950	12,983,803	18,340,000	20,249,466	0	(31,716)	0	0	3.067	2.618	JD	46,874	562,488	06/10/2020	06/01/2060
45528S-SS-1	THE INDIANAPOLIS LOCAL PUBLIC IMPROVEMEN			1	1.D FE	1,511,718	108.8330	1,414,829	1,300,000	1,502,200	0	(8,258)	0	0	6.116	4.722	JJ	36,662	79,508	10/31/2022	01/15/2040
45710P-AM-2	INGLEWOOD CALIF JT PWRS AUTH LEASE REV			1,2	1.C FE	328,647	89.9000	314,650	350,000	330,149	0	1,282	0	0	3.919	4.555	FA	5,715	13,717	10/31/2022	08/01/2035
463632-4P-1	IRVINE RANCH CALIF WTR DIST			1	1.A FE	593,641	114.2360	571,180	500,000	589,684	0	(3,484)	0	0	6.622	5.000	MN	5,518	33,110	12/02/2022	05/01/2040
46874T-FT-4	JACKSON TENN HOSP REV			1	1.G FE	9,013,305	96.2160	6,735,120	7,000,000	8,799,680	0	(45,202)	0	0	5.308	3.694	AO	92,890	371,560	09/23/2019	04/01/2048
485429-Z6-4	KANSAS ST DEV FIN AUTH REV			1	1.E FE	3,262,042	98.5590	2,956,770	3,000,000	3,236,649	0	(13,799)	0	0	4.727	3.942	AO	29,938	141,810	12/02/2022	04/15/2037
485429-Z7-2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	312,900	98.5590	300,605	305,000	312,707	0	(176)	0	0	4.927	4.737	AO	3,172	15,027	10/31/2022	04/15/2045
49127K-CP-3	KENTUCKY ECONOMIC DEV FIN AUTH LOUISVILL			1,2	1.E FE	886,394	89.9540	899,540	1,000,000	891,885	0	4,966	0	0	4.405	5.520	JD	3,671	44,050	12/02/2022	12/01/2037
49127K-CQ-1	KENTUCKY ECONOMIC DEV FIN AUTH LOUISVILL			1,2	1.E FE	2,600,000	89.2000	2,230,000	2,500,000	2,549,934	0	(11,591)	0	0	4.435	3.880	JD	9,240	110,875	05/14/2019	12/01/2038
49127K-CR-9	KENTUCKY ECONOMIC DEV FIN AUTH LOUISVILL			1,2	1.E FE	2,142,642	88.3310	1,726,871	1,955,000	2,052,193	0	(23,017)	0	0	4.455	3.096	JD	7,258	87,095	03/04/2020	12/01/2039
491397-BF-1	KENTUCKY PUB TRANSN INFRASTRUCTURE AUTH			1,2	1.E FE	999,819	64.3920	933,684	1,450,000	1,007,048	0	6,165	0	0	3.221	5.274	JJ	23,352	59,347	10/31/2022	07/01/2053
498622-KT-5	KLICKITAT CNTY WASH PUB UTIL DIST NO 001			1,2	1.E FE	2,024,009	85.9950	1,676,903	1,950,000	2,003,148	0	(8,112)	0	0	3.688	3.176	JD	5,993	71,916	06/10/2020	12/01/2038
50962C-BL-7	LAKE ELSINORE CALIF FACS FING AUTH LOC A			2	1.C FE	10,000,000	71.6680	7,166,800	10,000,000	10,000,000	0	0	0	0	3.212	3.212	MS	107,067	321,200	05/05/2021	09/01/2044
51265K-DX-3	LAKEWOOD RANCH STEWARDSHIP DIST FLA SPL			2	1.C FE	821,334	75.9940	752,341	990,000	828,933	0	6,520	0	0	3.135	4.558	MN	5,173	31,037	10/31/2022	05/01/2040
516391-DU-0	LANSING MICH BRD WTR & LT UTIL SYS REV			1,2	1.D FE	7,041,760	84.2970	5,900,790	7,000,000	7,025,895	0	(4,220)	0	0	3.525	3.450	JJ	123,375	246,750	01/09/2020	07/01/2041
523530-LY-7	LEE CNTY FLA WTR & SWR REV			2	1.B FE	2,000,000	76.1680	1,523,360	2,000,000	2,000,000	0	0	0	0	3.302	3.302	AO	16,510	66,040	12/04/2019	10/01/2043
529090-AE-2	LEXINGTON-FAYETTE URBAN CNTY GOVT KY PUB			2	1.C FE	550,800	59.9850	599,850	1,000,000	556,917	0	5,646	0	0	2.600	5.720	MS	8,667	26,000	12/02/2022	09/01/2053
542690-W9-9	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	1,082,620	109.0280	1,035,766	950,000	1,077,192	0	(4,658)	0	0	5.850	4.711	MN	9,263	55,575	10/31/2022	05/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
544435-Q5-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1	1.D FE	1,152,165	119.3900	1,098,388	920,000	1,142,275	0	(8,693)	0	0	7.053	4.890	MN	8,291	64,888	12/02/2022	05/15/2040
54445C-AK-9	DEPARTMENT OF AIRPORTS OF THE CITY OF LO			1,2	1.E FE	1,618,400	87.5190	1,531,583	1,750,000	1,622,517	0	2,731	0	0	4.242	4.749	MN	9,486	74,235	06/30/2022	05/15/2048
544495-UG-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	6,171,259	107.2950	5,606,164	5,225,000	6,005,708	0	(34,645)	0	0	5.716	4.377	JJ	149,331	298,661	12/02/2022	07/01/2039
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	20,407,882	118.9100	16,379,853	13,775,000	19,626,294	0	(176,846)	0	0	6.574	3.688	JJ	452,784	905,569	12/02/2022	07/01/2045
544495-WA-8	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.C FE	14,557,011	122.0870	12,440,665	10,190,000	14,213,426	0	(84,802)	0	0	6.603	4.120	JJ	336,423	672,846	12/02/2022	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & PWR WTRWKS			1	1.C FE	694,163	107.6920	613,844	570,000	665,855	0	(4,259)	0	0	6.008	4.483	JJ	17,123	34,246	06/04/2020	07/01/2039
544652-6E-5	LOS ANGELES CALIF WASTEWTR SYS REV			1	1.B FE	3,150,274	106.7150	2,721,233	2,550,000	3,038,832	0	(22,489)	0	0	5.713	4.031	JD	12,140	145,682	02/11/2019	06/01/2039
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS REV			1	1.B FE	5,638,680	107.8810	4,315,240	4,000,000	5,415,650	0	(65,527)	0	0	5.813	3.055	JD	19,377	232,520	04/09/2021	06/01/2040
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FING AUTH			1	1.C FE	1,457,130	123.5650	1,371,572	1,110,000	1,442,698	0	(12,590)	0	0	7.618	4.947	FA	35,233	84,560	10/31/2022	08/01/2040
54628C-MX-7	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			1	1.E FE	681,540	64.5470	645,470	1,000,000	689,952	0	7,167	0	0	2.637	4.899	FA	10,988	26,370	10/31/2022	02/01/2048
546399-MY-9	LOUISIANA PUB FACS AUTH REV			2	1.E FE	495,096	75.4370	456,394	605,000	499,197	0	3,507	0	0	3.370	4.813	JD	1,699	20,389	10/31/2022	06/01/2042
546462-EV-0	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ			1,2	1.C FE	755,000	69.5540	695,540	1,000,000	762,555	0	6,463	0	0	3.245	5.136	JD	2,704	32,450	10/31/2022	06/01/2044
546475-UT-9	LOUISIANA ST GAS & FUELS TAX REV			1	1.D FE	897,480	72.0110	896,537	1,245,000	909,225	0	10,507	0	0	2.830	5.074	MN	5,872	35,234	12/02/2022	05/01/2043
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1.D FE	276,066	108.5140	271,285	250,000	275,033	0	(956)	0	0	5.980	5.072	MN	1,910	14,950	12/02/2022	05/15/2040
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D			1	1.D FE	599,455	113.9660	569,830	500,000	596,001	0	(2,976)	0	0	6.250	4.726	MN	3,993	31,250	10/31/2022	05/15/2043
56042R-K8-4	MAINE HEALTH AND HIGHER EDUCATIONAL FACI			1	1.E FE	3,500,000	74.7350	2,615,725	3,500,000	3,500,000	0	0	0	0	3.118	3.118	JJ	54,565	109,130	05/06/2021	07/01/2043
562784-AS-7	MANHATTAN BEACH CALIF PENSION OBLIG			1,2	1.A FE	3,850,000	78.2090	3,011,047	3,850,000	3,850,000	0	0	0	0	3.015	3.015	JJ	58,039	116,078	04/29/2021	01/01/2040
562784-AT-5	MANHATTAN BEACH CALIF PENSION OBLIG			1,2	1.A FE	4,949,652	74.6790	3,696,611	4,950,000	4,949,691	0	12	0	0	3.115	3.115	JJ	77,096	154,193	05/11/2021	01/01/2043
57420N-DK-4	MARYLAND ST ECONOMIC DEV CORP ECONOMIC D			1,2	2.B FE	10,248,373	82.4610	8,246,100	10,000,000	10,172,290	0	(27,644)	0	0	4.750	4.389	JD	39,583	475,000	05/30/2019	06/01/2042
57421C-AW-4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1,2	1.F FE	427,095	72.4470	409,326	565,000	430,419	0	2,790	0	0	3.197	4.869	JJ	9,032	18,063	10/31/2022	07/01/2050
574296-CP-2	MARYLAND ST STAD AUTH REV			1	1.D FE	2,241,954	72.1600	2,164,800	3,000,000	2,269,958	0	20,804	0	0	2.905	4.789	MN	14,525	87,150	12/02/2022	05/01/2044
574300-HZ-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	1,138,613	108.6460	1,086,460	1,000,000	1,134,133	0	(4,085)	0	0	5.888	4.818	JJ	29,440	58,880	12/02/2022	07/01/2043
574348-CQ-9	MARYSVILLE CALIF JT UNI SCH DIST CTFS PA			2	1.C FE	1,625,800	75.5570	1,511,140	2,000,000	1,639,560	0	11,764	0	0	3.452	4.956	JD	5,753	69,040	10/31/2022	06/01/2042
575831-ER-9	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			2	1.C FE	6,384,874	87.7450	5,650,778	6,440,000	6,393,061	0	1,817	0	0	4.100	4.159	MN	44,007	264,040	02/07/2019	05/01/2041
575831-FH-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			1,2	1.C FE	821,944	81.7680	817,680	1,000,000	831,519	0	8,614	0	0	3.273	5.010	MN	5,455	32,730	12/02/2022	05/01/2039
575831-HY-1	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			2	1.C FE	676,670	72.2170	722,170	1,000,000	683,391	0	5,769	0	0	3.072	5.374	MN	5,120	30,720	10/31/2022	05/01/2049
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	1,784,520	85.0750	1,701,500	2,000,000	1,800,833	0	9,849	0	0	3.395	4.335	AO	14,334	67,900	04/27/2022	10/15/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV			1	1.A FE	141,383	106.4050	133,006	125,000	140,305	0	(930)	0	0	5.731	4.421	JD	597	7,164	10/31/2022	06/01/2040
592090-GQ-1	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.D FE	817,683	75.2510	805,186	1,070,000	824,647	0	5,906	0	0	3.169	4.847	FA	14,128	33,908	10/31/2022	08/01/2051
592090-JE-5	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.D FE	2,001,569	78.7710	1,575,420	2,000,000	2,001,199	0	(138)	0	0	3.093	3.084	FA	25,775	61,860	05/19/2021	08/01/2041
592090-JF-2	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.D FE	2,275,440	76.3250	1,717,313	2,250,000	2,269,798	0	(2,303)	0	0	3.193	3.061	FA	29,934	71,843	06/29/2021	08/01/2043
592125-AM-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.D FE	3,384,450	113.9900	3,419,700	3,000,000	3,379,506	0	(4,944)	0	0	6.731	5.652	JJ	100,965	0	07/07/2023	07/01/2043
592481-LV-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1,2	1.B FE	753,870	81.2660	609,495	750,000	752,956	0	(501)	0	0	3.259	3.178	MN	4,074	24,443	02/04/2022	05/01/2045
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	7,442,438	124.0840	6,067,708	4,890,000	7,152,967	0	(105,795)	0	0	7.336	3.497	MN	45,838	358,730	10/31/2022	11/15/2039
59259N-ZN-6	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	4,372,840	109.4920	3,580,388	3,270,000	4,212,830	0	(39,371)	0	0	6.089	3.765	MN	25,442	199,110	05/28/2020	11/15/2040
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	2,384,060	108.6840	1,901,970	1,750,000	2,264,156	0	(22,579)	0	0	6.648	4.109	MN	14,866	116,340	06/10/2019	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	2,414,560	105.6340	2,112,680	2,000,000	2,290,893	0	(30,382)	0	0	6.548	4.346	MN	16,734	130,960	03/27/2020	11/15/2031
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	5,442,400	110.7970	4,321,083	3,900,000	5,171,589	0	(51,390)	0	0	6.814	4.113	MN	33,956	265,746	10/31/2022	11/15/2040
59261A-B7-1	METROPOLITAN TRANSN AUTH N Y REV			1,2	1.E FE	1,173,428	72.2050	1,115,567	1,545,000	1,181,590	0	6,984	0	0	3.540	5.244	MN	6,989	54,693	10/31/2022	11/15/2048
59261A-G7-6	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	16,756,238	97.4960	13,278,955	13,620,000	16,581,065	0	(66,826)	0	0	5.175	3.836	MN	90,062	704,835	10/31/2022	11/15/2049
592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	2.A FE	20,675,349	126.8190	18,261,936	14,400,000	20,164,705	0	(146,650)	0	0	7.462	4.576	AO	268,632	1,074,528	12/07/2022	10/01/2046
592643-BS-8	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	1.E FE	13,429,580	134.3860	10,750,880	8,000,000	12,888,569	0	(121,538)	0	0	8.000	3.993	AO	160,000	640,000	09/25/2019	10/01/2047
592643-CF-5	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	1.E FE	1,987,830	129.1520	1,937,280	1,500,000	1,975,239	0	(10,822)	0	0	7.462	5.094	AO	27,983	111,930	10/31/2022	10/01/2046
59333P-4R-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	1,400,000	88.1450	1,234,030	1,400,000	1,400,000	0	0	0	0	3.555	3.555	AO	12,443	49,770	05/10/2019	10/01/2034
59333P-6M-5	MIAMI-DADE CNTY FLA AVIATION REV			2	1.E FE	595,916	78.7220	578,607	735,000	601,393	0	4,690	0	0	3.270	4.804	AO	6,009	24,035	10/31/2022	10/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	14,599,592	83.8100	12,198,546	14,555,000	14,583,047	0	(4,361)	0	0	3.490	3.452	AO	126,992	507,970	01/07/2020	10/01/2042
59335K-DB-0	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.F FE	1,091,854	74.4200	1,138,626	1,530,000	1,109,752	0	16,549	0	0	2.842	5.466	AO	10,871	43,483	12/02/2022	10/01/2039
59335K-FS-1	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.G FE	8,715,390	106.0250	9,012,125	8,500,000	8,714,547	0	(843)	0	0	6.224	5.883	MN	23,513	0	12/01/2023	11/01/2055
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	7,926,003	81.8120	6,606,319	8,075,000	7,932,472	0	5,528	0	0	3.384	3.517	JD	22,772	273,258	10/31/2022	12/01/2040
594615-JA-5	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	1,074,300	69.7200	1,045,800	1,500,000	1,080,747	0	5,520	0	0	3.085	4.810	AO	9,769	46,275	10/31/2022	10/15/2055
594698-SJ-2	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1,2	1.C FE	1,119,836	78.3950	1,105,370	1,410,000	1,124,590	0	4,754	0	0	3.225	4.643	MS	15,158	22,736	04/12/2023	09/01/2047
594712-UF-6	MICHIGAN ST UNIV REVS			2	1.C FE	2,964,472	96.1020	2,690,856	2,800,000	2,916,346	0	(18,317)	0	0	4.496	3.671	FA	47,558	125,888	05/14/2019	08/15/2048
60534R-TM-1	MISSISSIPPI DEV BK SPL OBLIG			1	1.D FE	89,365	109.7910	82,343	75,000	88,730	0	(562)	0	0	6.413	4.765	JJ	2,405	4,810	10/31/2022	01/01/2040
606092-ET-7	MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ			1	1.F FE	2,985,140	113.2860	2,265,720	2,000,000	2,905,915	0	(35,682)	0	0	6.890	3.482	JJ	68,900	137,800	10/27/2021	01/01/2042
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	886,656	84.7930	839,451	990,000	889,648	0	2,637	0	0	3.651	4.368	JJ	16,667	36,145	12/02/2022	01/15/2046
607120-EZ-1	MOBILE AIRPORT AUTHORITY SER 2013				1.F	9,634,948	95.4497	9,270,797	9,712,761	9,638,221	0	2,949	0	0	3.810	3.894	FMAN	53,453	373,049	10/31/2022	11/09/2032
607120-FQ-0	MOBILE ALA ARPT AUTH ARPT REV				1.F	16,000,000	97.0771	15,532,336	16,000,000	16,000,000	0	0	0	0	5.130	5.132	MN	136,800	636,120	01/31/2023	11/09/2042
607120-FR-8	MOBILE ALA ARPT AUTH ARPT REV				1.F Z	8,000,000	98.0155	7,841,242	8,000,000	8,000,000	0	0	0	0	5.250	5.251	MN	11,667	0	01/19/2023	11/09/2042
610730-AA-1	MONROE CNTY N Y INDL DEV AGY SCH FAC REV			1	1.C FE	1,017,866	99.4410	994,410	1,000,000	1,009,078	0	(1,886)	0	0	4.176	3.946	MN	6,960	41,760	05/13/2022	05/01/2028
610763-PN-8	MONROE CNTY N Y WTR AUTH WTR REV			1	1.B FE	3,002,481	109.9520	2,968,704	2,700,000	2,991,715	0	(10,766)	0	0	6.339	5.093	FA	71,314	85,577	05/22/2023	08/01/2035
61204K-NF-4	MONTANA FAC FIN AUTH REV			1	1.E FE	1,118,827	74.7180	1,120,770	1,500,000	1,131,780	0	11,561	0	0	3.115	5.183	FA	17,652	46,725	12/02/2022	08/15/2042
61204K-NG-2	MONTANA FAC FIN AUTH REV			1	1.E FE	147,060	70.4540	140,908	200,000	148,090	0	872	0	0	3.253	4.995	FA	2,458	6,506	10/31/2022	08/15/2051
61204M-DQ-7	MONTANA FAC FIN AUTH HEALTH FACS REV			1,2	1.F FE	762,360	69.3420	693,420	1,000,000	766,981	0	3,943	0	0	3.384	4.946	JD	2,820	33,840	10/31/2022	06/01/2051
61212L-RB-7	MONTANA ST BRD REGENTS HIGHER ED REV			2	1.D FE	13,855,000	73.2800	10,152,944	13,855,000	13,855,000	0	0	0	0	3.225	3.225	MN	57,094	446,824	09/06/2019	11/15/2049
61212L-TM-1	MONTANA ST BRD REGENTS HIGHER ED REV			1,2	1.D FE	959,082	71.7590	983,098	1,370,000	973,188	0	13,043	0	0	2.797	5.330	MN	4,896	38,319	12/02/2022	11/15/2043
61685P-EV-6	MORENO VALLEY CALIF PUB FING AUTH LEASE			2	1.C FE	911,691	73.7170	810,887	1,100,000	917,678	0	5,136	0	0	3.100	4.294	MN	5,683	34,100	10/31/2022	05/01/2045
626207-V6-8	MUNICIPAL ELEC AUTH GA			1	1.E FE	15,988,559	115.0270	12,364,252	10,749,000	15,616,666	0	(67,266)	0	0	6.655	4.136	AO	178,836	715,642	10/07/2020	04/01/2057
626207-V7-6	MUNICIPAL ELEC AUTH GA			1	1.E FE	6,293,993	115.4880	5,859,861	5,074,000	6,208,249	0	(12,527)	0	0	6.637	5.214	AO	84,190	336,761	04/30/2019	04/01/2057
626207-V8-4	MUNICIPAL ELEC AUTH GA			1	1.E FE	2,545,508	115.6730	2,217,451	1,917,000	2,501,038	0	(6,559)	0	0	7.055	5.135	AO	33,811	135,244	05/06/2019	04/01/2057
626207-YF-5	MUNICIPAL ELEC AUTH GA			1	1.G FE	1,489,272	114.1080	1,443,466	1,265,000	1,486,655	0	(8,623)	0	0	6.637	5.485	AO	20,990	83,958	10/31/2022	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA			1	1.F FE	11,228,412	113.6570	8,880,021	7,813,000	11,091,600	0	(44,667)	0	0	6.655	4.272	AO	129,989	518,640	10/31/2022	04/01/2057
64461X-DD-4	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.E FE	163,363	90.1580	153,269	170,000	165,428	0	447	0	0	3.479	3.853	JJ	2,957	5,914	01/08/2019	07/01/2032
64461X-DH-5	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.E FE	1,612,500	86.4920	1,487,662	1,720,000	1,636,049	0	5,033	0	0	3.649	4.154	JJ	31,381	62,763	12/04/2018	07/01/2036
646066-7H-7	NEW JERSEY ST EDL FACS AUTH REV			1,2	1.E FE	11,029,340	75.9320	8,511,977	11,210,000	11,034,413	0	4,213	0	0	3.958	4.061	JJ	221,846	443,692	10/31/2022	07/01/2048
646067-DH-8	NEW JERSEY ST EDL FACS AUTH REV			2	1.E FE	1,000,000	88.3150	883,150	1,000,000	1,000,000	0	0	0	0	4.331	4.331	JJ	21,655	43,310	04/09/2021	07/01/2041
646067-DJ-4	NEW JERSEY ST EDL FACS AUTH REV			2	1.E FE	4,299,310	83.0290	3,570,247	4,300,000	4,291,659	0	(2,589)	0	0	4.431	4.378	JJ	95,267	190,533	10/31/2022	07/01/2051
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	12,641,978	124.5970	10,434,999	8,375,000	11,941,610	0	(159,491)	0	0	7.414	3.826	JJ	310,461	620,923	12/02/2022	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	6,895,294	120.8890	5,639,472	4,665,000	6,563,433	0	(78,425)	0	0	7.102	3.819	JJ	165,654	331,308	10/31/2022	01/01/2041
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	8,430,734	103.6270	6,823,838	6,585,000	8,062,356	0	(92,353)	0	0	5.767	3.535	FA	158,232	383,596	10/31/2022	08/01/2036
64971P-JT-3	NEW YORK N Y CITY INDL DEV AGY REV				1.E FE	2,291,022	103.2120	1,857,816	1,800,000	2,232,940	0	(11,604)	0	0	6.027	4.322	JJ	54,243	108,486	11/07/2019	01/01/2046
64971P-KR-5	NEW YORK N Y CITY INDL DEV AGY REV			1	1.E FE	792,230	76.2850	762,850	1,000,000	801,408	0	7,849	0	0	3.186	4.991	MS	10,620	31,860	10/31/2022	03/01/2040
64971W-6D-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	5,521,407	96.0450	4,864,679	5,065,000	5,303,962	0	(69,228)	0	0	3.050	1.591	MN	25,747	154,483	10/20/2020	05/01/2027
64971X-EC-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	998,960	95.5580	955,580	1,000,000	999,331	0	77	0	0	3.900	3.911	MN	6,500	39,000	05/16/2018	05/01/2031
64972E-WQ-8	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	2,673,370	68.0560	1,796,678	2,640,000	2,663,108	0	(3,936)	0	0	3.183	3.004	MN	14,005	84,031	04/28/2021	11/01/2051
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	3,915,985	109.9130	2,874,225	2,615,000	3,761,701	0	(51,474)	0	0	5.750	2.602	JD	6,683	150,363	04/27/2021	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	10,172,173	111.7990	8,720,322	7,800,000	9,835,731	0	(73,990)	0	0	5.952	3.945	JD	20,634	464,256	06/04/2020	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	2,860,764	112.5580	2,701,392	2,400,000	2,827,213	0	(14,628)	0	0	6.011	4.568	JD	6,412	144,264	12/05/2022	06/15/2042
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	5,853,935	109.3270	4,580,801	4,190,000	5,686,319	0	(60,508)	0	0	5.724	3.130	JD	10,659	239,836	12/02/2022	06/15/2042
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	10,708,304	105.7810	9,007,252	8,515,000	10,425,238	0	(67,487)	0	0	5.440	3.779	JD	20,587	463,216	07/09/2020	06/15/2043
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	15,703,148	111.3100	12,416,631	11,155,000	15,170,747	0	(137,683)	0	0	5.882	3.396	JD	29,162	656,137	12/05/2022	06/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64983S-JT-3	NEW YORK STATE DORMITORY AUTHORITY				1.D FE	380,775	80.1170	400,585	500,000	385,493	0	4,363	0	0	2.985	5.047	JJ	7,463	14,925	12/02/2022	07/01/2040
64985H-ZK-6	NEW YORK ST ENVIRONMENTAL FACS CORP REV			1,2	1.A FE	1,853,516	82.8230	1,619,190	1,955,000	1,864,435	0	2,340	0	0	3.751	4.063	JJ	33,814	73,332	12/18/2018	01/15/2047
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1,2	1.C FE	3,958,828	110.6470	3,015,131	2,725,000	3,804,921	0	(38,156)	0	0	5.985	3.258	MN	20,839	163,091	10/31/2022	11/15/2043
64989K-LJ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	195,839	80.4300	197,054	245,000	198,540	0	2,408	0	0	2.818	4.733	MN	882	6,904	12/02/2022	11/15/2039
649902-2F-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	604,251	103.3850	573,787	555,000	602,053	0	(1,893)	0	0	5.389	4.639	MS	8,807	29,909	10/31/2022	03/15/2040
64990F-XE-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	1,222,006	76.6570	1,134,524	1,480,000	1,231,266	0	8,045	0	0	3.190	4.508	FA	17,836	47,212	12/02/2022	02/15/2043
64990G-GK-2	NEW YORK STATE DORMITORY AUTHORITY			2	1.E FE	16,908,929	91.3840	14,210,212	15,550,000	16,465,490	0	(182,102)	0	0	4.946	3.538	FA	320,460	769,103	11/20/2019	08/01/2048
64990G-WW-8	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	1,247,868	83.0350	996,420	1,200,000	1,242,434	0	(2,563)	0	0	3.142	2.824	JJ	18,852	37,704	10/26/2021	07/01/2043
64990G-Y7-1	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	1,004,570	79.2220	1,010,081	1,275,000	1,017,900	0	11,806	0	0	2.985	4.943	JJ	19,029	38,059	12/02/2022	07/01/2040
650009-S6-1	NEW YORK ST TWY AUTH GEN REV			2	1.F FE	10,801,496	83.7070	8,935,722	10,675,000	10,755,330	0	(19,184)	0	0	3.500	3.292	JJ	186,813	373,625	10/31/2022	01/01/2042
650035-VB-1	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	10,209,680	104.3190	8,345,520	8,000,000	9,690,299	0	(72,519)	0	0	5.838	4.047	MS	137,517	467,040	07/18/2019	03/15/2040
658289-B8-5	NORTH CAROLINA ST UNIV N C RALEIGH REV			1	1.C FE	3,539,160	90.9030	2,727,090	3,000,000	3,472,203	0	(20,142)	0	0	4.000	2.863	AO	30,000	120,000	10/27/2020	10/01/2041
660043-DT-4	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	6,798,349	81.1320	5,476,410	6,750,000	6,779,504	0	(4,852)	0	0	3.796	3.706	JD	21,353	256,230	11/21/2019	06/01/2044
66285W-B3-9	NORTH TEX TWY AUTH REV			2	1.D FE	1,743,098	74.3060	1,671,885	2,250,000	1,756,362	0	11,122	0	0	3.334	4.928	JJ	37,508	75,015	10/31/2022	01/01/2052
66285W-FB-7	NORTH TEX TWY AUTH REV			1	1.D FE	1,274,361	123.3860	1,233,860	1,000,000	1,268,231	0	(5,444)	0	0	6.718	4.852	JJ	33,590	67,180	12/02/2022	01/01/2049
66353L-DP-9	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG			1	1.E FE	846,962	67.5880	780,641	1,155,000	853,203	0	5,356	0	0	3.130	4.889	MN	6,025	36,152	10/31/2022	11/01/2050
664754-5N-4	NORTHERN ARIZ UNIV REVS			1	1.E FE	15,100,694	78.8420	11,514,874	14,605,000	15,040,668	0	(14,817)	0	0	3.462	3.261	JD	42,135	505,625	01/10/2020	06/01/2044
664845-DQ-4	NORTHERN CALIF PWR AGY REV			1	1.F FE	1,105,328	116.2930	1,151,301	990,000	1,102,590	0	(2,460)	0	0	7.311	6.188	JD	6,032	46,790	10/31/2023	06/01/2040
665250-BW-5	NORTHERN ILL MUN PWR AGY PWR PROJ REV			1	1.G FE	3,578,869	109.7360	3,687,130	3,360,000	3,554,286	0	(7,805)	0	0	6.859	6.255	JJ	115,231	230,462	11/09/2022	01/01/2039
665304-JJ-1	NORTHERN KY UNIV GEN RCPTS			1,2	1.E FE	2,046,540	73.2930	1,557,476	2,125,000	2,048,106	0	1,337	0	0	3.427	3.623	MS	24,275	72,824	10/31/2022	09/01/2050
67704L-AA-9	OGLETHORPE POWER CORP				2.A FE	8,904,664	101.8040	7,294,257	7,165,000	8,469,846	0	(123,622)	0	0	5.534	3.188	JJ	198,256	396,511	01/05/2021	01/01/2035
677632-G8-8	OHIO ST UNIV GEN RCPTS			1	1.B FE	2,437,346	83.5950	1,951,943	2,335,000	2,428,415	0	(2,809)	0	0	3.798	3.534	JD	7,390	88,683	12/02/2022	12/01/2046
677632-G9-6	OHIO ST UNIV GEN RCPTS			1	1.B FE	13,662,655	84.7940	10,680,652	12,596,000	13,595,201	0	(16,463)	0	0	4.048	3.626	JD	42,491	509,886	06/03/2020	12/01/2056
677632-MV-0	OHIO ST UNIV GEN RCPTS	CF		1	1.B FE	17,186,492	100.1260	14,888,736	14,870,000	16,811,202	0	(83,788)	0	0	4.910	3.830	JD	60,843	730,117	10/31/2022	06/01/2040
677704-A6-5	OHIO UNIV GEN RCPTS ATHENS			1	1.E FE	726,525	98.0120	715,488	730,000	726,566	0	1	0	0	5.590	5.617	JD	3,401	40,807	10/31/2022	12/01/2114
67884G-LJ-1	OKLAHOMA DEV FIN AUTH LEASE REV			2	1.D FE	2,214,495	75.9060	1,707,885	2,250,000	2,218,228	0	1,375	0	0	2.875	2.980	JD	5,391	64,688	04/29/2021	06/01/2041
67884G-LK-8	OKLAHOMA DEV FIN AUTH LEASE REV			2	1.D FE	1,101,408	71.4100	796,222	1,115,000	1,102,451	0	385	0	0	3.000	3.070	JD	2,788	33,450	04/29/2021	06/01/2046
67884G-LL-6	OKLAHOMA DEV FIN AUTH LEASE REV			2	1.D FE	1,460,000	70.6830	1,031,972	1,460,000	1,460,000	0	0	0	0	3.180	3.180	JD	3,869	46,428	04/29/2021	06/01/2050
679088-KS-2	OKLAHOMA ST CAPITOL IMPT AUTH ST FACS RE			2	1.D FE	1,000,000	84.3710	843,710	1,000,000	1,000,000	0	0	0	0	3.941	3.941	JJ	19,705	39,410	03/03/2022	07/01/2042
67908P-BR-6	OKLAHOMA ST CAPITOL IMPT AUTH REV			2	1.D FE	738,029	76.0670	760,670	1,000,000	747,197	0	8,145	0	0	2.900	5.012	JJ	14,500	29,000	12/02/2022	07/01/2042
679111-A2-0	OKLAHOMA ST TPK AUTH TPK REV			1,2	1.D FE	1,000,000	81.3930	813,930	1,000,000	1,000,000	0	0	0	0	2.072	2.072	JJ	10,360	20,720	10/16/2020	01/01/2033
679191-LM-6	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL			2	1.D FE	6,105,730	73.6350	4,473,326	6,075,000	6,098,656	0	(2,704)	0	0	3.082	3.025	MS	62,411	187,232	04/16/2021	09/01/2045
679225-CH-3	OKMULGEE CNTY OKLA GOVERNMENTAL BLDG AUT			2	6. *	570,539	73.9720	539,996	730,000	539,996	(35,082)	3,880	0	0	3.300	4.889	JD	2,008	24,090	10/31/2022	12/01/2045
681785-JK-8	OMAHA NEB PUB FACS CORP LEASE REV			1	1.C FE	214,587	89.4740	192,369	215,000	214,611	0	14	0	0	4.353	4.366	FA	3,900	9,359	10/31/2022	02/01/2047
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC REV			1	1.C FE	1,337,556	103.6130	1,139,743	1,100,000	1,286,086	0	(7,435)	0	0	5.431	4.049	FA	24,892	59,741	05/30/2019	02/01/2041
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES			1	1.B FE	1,348,674	114.6030	1,289,284	1,125,000	1,340,021	0	(7,592)	0	0	6.908	5.206	FA	29,359	77,715	12/02/2022	02/15/2041
68428T-AB-3	ORANGE CNTY CALIF SANTN WASTEWATER REV			1	1.A FE	25,549,200	105.7540	21,150,800	20,000,000	24,580,465	0	(205,625)	0	0	5.580	3.680	FA	465,000	1,116,000	05/07/2019	02/01/2040
68428T-AD-9	ORANGE CNTY CALIF SANTN WASTEWATER REV			1	1.A FE	16,619,995	113.4710	12,691,731	11,185,000	15,863,581	0	(160,025)	0	0	6.400	3.478	FA	298,267	715,840	06/09/2021	02/01/2044
68608W-AH-5	OREGON ST UNIV GEN REV			1,2	1.D FE	14,778,453	78.5210	12,378,836	15,765,000	14,869,157	0	19,645	0	0	3.750	4.112	AO	147,797	591,188	05/07/2019	04/01/2049
68608W-AL-6	OREGON ST UNIV GEN REV			1,2	1.D FE	10,862,190	76.1010	8,371,110	11,000,000	10,845,441	0	(4,858)	0	0	3.424	3.426	MS	125,547	376,640	10/31/2022	03/01/2060
70869P-FT-9	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.F FE	1,296,793	110.1010	1,266,162	1,150,000	1,290,319	0	(5,769)	0	0	6.532	5.357	JD	3,339	75,118	12/02/2022	06/15/2039
70869P-NC-7	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.E FE	10,000,000	80.7020	8,070,200	10,000,000	10,000,000	0	0	0	0	3.143	3.143	JD	13,969	314,300	04/13/2021	06/15/2042
709224-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	6,025,960	81.4790	4,888,740	6,000,000	6,019,222	0	(2,905)	0	0	3.579	3.518	JD	17,895	214,740	11/04/2020	12/01/2043
709235-ZS-7	PENNSYLVANIA ST UNIV			1	1.C FE	1,852,720	82.6800	1,285,674	1,555,000	1,835,611	0	(8,306)	0	0	3.793	2.750	MS	19,660	58,981	12/02/2021	09/01/2047
71783D-CL-7	PHILADELPHIA PA AUTH FOR INDL DEV CITY S			1,2	1.E FE	792,080	83.9360	839,360	1,000,000	805,273	0	12,200	0	0	3.180	5.522	AO	6,713	31,800	12/02/2022	04/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717868-GY-3	PHILADELPHIA PA REDEV AUTH REV			1,2	1.F FE	810,398	77.4760	774,760	1,000,000	817,803	0	6,476	0	0	3.172	4.697	MS	10,573	31,720	12/02/2022	09/01/2041
717893-L3-3	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	4,000,000	92.4340	3,697,360	4,000,000	4,000,000	0	0	0	0	4.289	4.289	AO	42,890	171,560	02/14/2019	10/01/2040
71883R-SG-9	PHOENIX ARIZ CIVIC IMPT CORP WTR SYS RE			1,2	1.C FE	8,496,447	73.1710	6,208,559	8,485,000	8,493,820	0	(1,038)	0	0	2.974	2.958	JJ	126,172	252,344	05/20/2021	07/01/2044
725259-MJ-1	PITTSBURGH PA PUB PKG AUTH PKG REV			1,2	1.G FE	719,367	84.7620	699,287	825,000	730,798	0	9,797	0	0	2.580	4.297	JD	1,774	21,285	10/31/2022	12/01/2031
73358W-CX-0	PORT AUTH N Y & N J				1.D FE	6,951,693	106.5970	5,660,301	5,310,000	6,673,711	0	(58,022)	0	0	5.647	3.599	MN	49,976	299,856	06/11/2019	11/01/2040
73358W-EK-6	PORT AUTH N Y & N J				1.D FE	1,045,292	100.6010	990,920	985,000	1,044,109	0	(1,024)	0	0	4.926	4.543	AO	12,130	48,521	10/31/2022	10/01/2051
73358W-RP-1	PORT AUTH N Y & N J			1	1.D FE	919,242	97.3950	847,337	870,000	917,916	0	(1,173)	0	0	4.960	4.543	FA	17,980	43,152	10/31/2022	08/01/2046
73358W-X9-0	PORT AUTH N Y & N J			1	1.D FE	437,542	85.6540	402,574	470,000	438,519	0	809	0	0	4.031	4.502	MS	6,315	18,946	10/31/2022	09/01/2048
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	13,001,540	75.4090	10,557,260	14,000,000	13,042,292	0	35,261	0	0	2.543	3.027	MS	118,673	356,020	02/14/2023	09/01/2040
735000-TV-3	PORT OAKLAND CALIF REV			1	1.E FE	583,166	81.8030	580,801	710,000	594,533	0	9,753	0	0	2.349	4.503	MN	2,780	16,678	10/31/2022	05/01/2033
759136-QP-2	REGIONAL TRANSN DIST COLO SALES TAX REV			1	1.C FE	1,489,400	109.3630	1,367,038	1,250,000	1,484,335	0	(4,346)	0	0	5.844	4.618	MN	12,175	73,050	10/31/2022	11/01/2050
762326-AR-7	RHODE IS ST TPK & BRDG AUTH TOLL REV			2	1.F FE	2,000,000	80.1900	1,603,800	2,000,000	2,000,000	0	0	0	0	3.460	3.460	JD	5,767	69,200	11/21/2019	12/01/2039
768874-SG-5	RIVERSIDE CALIF ELEC REV			1	1.D FE	295,258	124.8730	274,721	220,000	292,050	0	(2,754)	0	0	7.605	4.748	AO	4,183	16,731	10/31/2022	10/01/2040
769125-DW-2	RIVERSIDE CNTY CALIF TRANSN COMMN SALES			1	1.B FE	291,989	115.4040	276,970	240,000	289,542	0	(2,113)	0	0	6.807	4.885	JD	1,361	16,337	10/31/2022	06/01/2039
76913D-GK-7	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING			2	1.D FE	236,515	74.8340	239,469	320,000	238,795	0	1,957	0	0	3.265	5.228	MN	1,741	10,448	10/31/2022	11/01/2045
783186-NH-8	RUTGERS ST UNIV N J			1	1.E FE	11,112,885	106.3990	10,586,701	9,950,000	10,917,219	0	(35,393)	0	0	5.665	4.796	MN	93,945	457,449	06/13/2023	05/01/2040
783186-TN-9	RUTGERS ST UNIV N J			2	1.E FE	1,448,160	85.8170	1,287,255	1,500,000	1,453,431	0	1,059	0	0	4.146	4.354	MN	10,365	62,190	12/03/2018	05/01/2048
783186-UJ-6	RUTGERS ST UNIV N J			1	1.E FE	665,255	80.8300	687,055	850,000	673,034	0	7,130	0	0	3.270	5.228	MN	4,633	27,795	12/02/2022	05/01/2043
783186-UV-9	RUTGERS ST UNIV N J			1	1.E FE	1,864,567	68.9330	1,478,613	2,145,000	1,873,346	0	8,006	0	0	2.681	3.513	MN	9,585	57,507	10/31/2022	05/01/2046
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV	CF		1	1.C FE	2,056,345	110.2780	1,758,934	1,595,000	1,955,441	0	(22,289)	0	0	6.322	3.983	MN	12,885	100,836	05/18/2021	05/15/2036
786134-RN-8	SACRAMENTO CNTY CALIF SANTN DIST FING AU			1	1.B FE	25,098,090	113.2870	21,524,530	19,000,000	23,975,138	0	(205,670)	0	0	6.325	4.128	FA	500,729	1,201,750	05/07/2019	08/01/2040
79039M-AY-6	ST JOHNS CNTY FLA INDL DEV AUTH HOSP REV			2	1.G FE	2,358,338	102.4380	2,304,855	2,250,000	2,308,588	0	(14,678)	0	0	5.000	4.217	FA	42,500	112,500	05/28/2020	08/15/2047
790417-AP-4	ST JOHNS CNTY FLA INDL DEV AUTH REV			2	1.C FE	4,568,944	77.6090	3,880,450	5,000,000	4,573,564	0	8,780	0	0	3.800	4.350	AO	47,500	190,000	10/31/2022	10/01/2050
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DI			1	1.B FE	1,637,044	98.7480	1,589,843	1,610,000	1,636,013	0	(990)	0	0	4.839	4.699	JJ	38,954	77,908	12/02/2022	01/01/2041
796253-T9-3	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	4,385,150	109.0110	3,297,583	3,025,000	4,182,035	0	(60,766)	0	0	5.985	2.845	FA	75,436	181,046	10/31/2022	02/01/2039
796253-U9-1	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	11,743,811	106.7050	11,588,163	10,860,000	11,598,333	0	(26,126)	0	0	5.718	5.099	FA	258,740	220,715	11/27/2023	02/01/2041
796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	4,149,799	107.3440	3,316,930	3,090,000	4,054,151	0	(43,120)	0	0	5.808	3.339	FA	74,778	179,467	12/02/2022	02/01/2041
796253-Z2-1	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	16,560,912	94.2310	14,290,131	15,165,000	16,312,886	0	(43,473)	0	0	4.427	3.841	FA	279,731	671,355	06/04/2019	02/01/2042
79625G-DG-5	SAN ANTONIO TEX ELEC & GAS REV			1,2	1.D FE	18,907,986	73.3590	13,879,523	18,920,000	18,906,569	0	(703)	0	0	2.905	2.903	FA	229,011	549,626	04/27/2021	02/01/2048
796842-DA-7	SAN BERNARDINO CNTY CALIF SINGLE FAMILY	@		2	1.C Z	277,548	0.0768	10,661	13,877,404	59,827	0	31,360	0	0	0.000	89.940	N/A	0	111	05/21/1997	05/01/2031
79687D-BW-4	SAN BERNARDINO CNTY CALIF REDEV AGY SUCC			2	1.C FE	807,910	76.9340	769,340	1,000,000	815,956	0	6,878	0	0	3.462	5.117	MS	11,540	34,620	10/31/2022	09/01/2040
797053-BM-6	SAN BUENAVENTURA CALIF WASTEWATER REV			1,2	1.C FE	714,918	70.9130	762,315	1,075,000	725,141	0	9,456	0	0	2.777	5.475	JJ	14,926	29,853	12/02/2022	01/01/2044
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S			1	1.B FE	5,536,554	111.2710	4,283,934	3,850,000	5,402,479	0	(41,827)	0	0	5.911	3.418	AO	56,893	227,574	12/02/2022	04/01/2048
79741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH FING AGY W			1	1.B FE	14,930,935	112.2290	12,322,744	10,980,000	14,474,299	0	(77,912)	0	0	6.138	4.101	MN	112,325	673,952	12/02/2022	05/01/2049
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	83,652	83.6750	83,675	100,000	84,380	0	652	0	0	3.303	4.714	MN	551	3,303	12/02/2022	11/01/2039
79765R-5B-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	21,619,054	80.6940	17,329,037	21,475,000	21,569,620	0	(14,568)	0	0	3.473	3.389	MN	124,304	745,827	06/03/2020	11/01/2043
79765R-P9-4	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	CF		2	1.D FE	8,721,631	91.5320	8,018,203	8,760,000	8,731,507	0	2,078	0	0	3.850	3.887	MN	56,210	337,260	02/05/2019	11/01/2034
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	2,370,102	107.1380	2,201,686	2,055,000	2,327,125	0	(10,308)	0	0	6.000	4.836	MN	20,550	123,300	12/14/2022	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	22,907,884	123.7080	17,739,727	14,340,000	22,133,819	0	(168,364)	0	0	6.950	3.720	MN	166,105	996,630	10/31/2022	11/01/2050
79766D-TW-9	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			1,2	1.E FE	3,668,040	76.0010	3,108,441	4,090,000	3,676,583	0	7,330	0	0	3.345	3.928	MN	22,802	136,811	10/31/2022	05/01/2051
79772E-BK-4	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	1,045,696	82.2260	822,260	1,000,000	1,024,446	0	(6,169)	0	0	4.000	3.286	MS	13,333	40,000	05/27/2020	09/01/2048
798111-HM-5	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR			1,2	1.E FE	1,936,060	76.6810	1,533,620	2,000,000	1,938,771	0	1,385	0	0	3.492	3.676	JJ	32,204	69,840	01/26/2022	01/15/2050
798136-YP-6	SAN JOSE CALIF ARPT REV			1,2	1.F FE	436,923	77.2330	432,505	560,000	441,843	0	4,207	0	0	3.290	5.157	MS	6,141	18,424	10/31/2022	03/01/2041
798736-AQ-7	SAN LUIS UNIT/WESTLANDS WTR DIST FING AU			1,2	1.E FE	3,618,654	77.0860	2,763,533	3,585,000	3,607,530	0	(3,219)	0	0	3.587	3.473	MS	42,865	128,594	06/08/2020	09/01/2045
798736-AR-5	SAN LUIS UNIT/WESTLANDS WTR DIST FING AU			1,2	1.E FE	1,826,750	76.1740	1,523,480	2,000,000	1,827,567	0	2,345	0	0	3.737	4.222	MS	24,913	74,740	10/31/2022	09/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80168A-CL-9	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	10,242,098	86.1060	8,352,282	9,700,000	10,083,140	0	(63,907)	0	0	3.949	3.150	JD	31,921	383,053	07/30/2019	06/01/2049
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	440,721	72.5860	446,404	615,000	445,514	0	4,048	0	0	2.967	5.039	JD	1,521	18,247	10/31/2022	06/01/2050
802556-CE-8	SANTA PAULA CALIF UTIL AUTH WASTEWTR ENT			2	1.C FE	372,267	76.9420	365,475	475,000	375,356	0	2,645	0	0	3.332	4.945	FA	6,595	15,827	10/31/2022	02/01/2045
83703F-LY-6	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH HO			1,2	1.G FE	7,013,380	88.4740	6,193,180	7,000,000	7,009,104	0	(1,383)	0	0	2.729	2.705	JJ	95,515	191,030	11/03/2020	07/01/2030
837123-KU-1	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	15,068,140	77.9940	11,726,398	15,035,000	15,058,872	0	(3,884)	0	0	3.641	3.609	JJ	273,712	547,424	09/23/2019	07/01/2051
837123-LD-8	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	7,575,000	78.8180	5,970,464	7,575,000	7,575,000	0	0	0	0	3.875	3.875	JJ	146,766	293,531	11/14/2019	07/01/2055
837151-JB-6	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.G FE	5,923,775	102.9580	4,616,637	4,484,000	5,783,374	0	(51,369)	0	0	5.784	3.072	JD	21,613	259,355	10/31/2022	12/01/2041
837151-XL-8	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.G FE	5,630,000	83.9340	4,725,484	5,630,000	5,630,000	0	0	0	0	2.579	2.579	JD	12,100	145,198	10/28/2020	12/01/2031
837151-XM-6	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.G FE	1,199,121	82.5630	1,238,445	1,500,000	1,224,784	0	23,571	0	0	2.659	5.259	JD	3,324	39,885	12/02/2022	12/01/2032
83755V-M8-4	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	445,055	82.1850	410,925	500,000	447,204	0	1,811	0	0	3.835	4.698	MS	6,392	19,175	10/31/2022	09/01/2043
83755V-R9-7	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	181,624	70.3560	165,337	235,000	183,080	0	1,249	0	0	3.103	4.690	MN	1,215	7,292	10/31/2022	11/01/2046
838536-LV-0	SOUTH JERSEY TRANSN AUTH N J TRANSN SYS				2.A FE	2,630,000	91.7920	2,414,130	2,630,000	2,630,000	0	0	0	0	2.381	2.381	MN	10,437	62,620	10/16/2020	11/01/2027
847113-DJ-3	SPARTANBURG S C REGL HEALTH SVCS INC HOS			1	1.E FE	5,085,660	69.7060	3,485,300	5,000,000	5,075,388	0	(3,459)	0	0	3.553	3.430	AO	37,504	177,650	10/31/2022	04/15/2050
84908A-AH-7	SPOKANE WASH PUB FACS DIST SALES & LODGI			2	1.B FE	2,828,827	74.1090	2,082,463	2,810,000	2,824,274	0	(1,840)	0	0	2.958	2.876	JD	6,927	83,120	06/04/2021	12/01/2043
85732M-6T-9	STATE PUBLIC SCHOOL BUILDING AUTHORITY			1	1.G FE	926,165	80.0220	864,238	1,080,000	933,054	0	5,881	0	0	3.389	4.575	JD	1,627	36,601	10/31/2022	06/15/2040
87638Q-RH-4	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.E FE	1,562,600	78.8720	1,577,440	2,000,000	1,580,787	0	15,554	0	0	3.292	5.186	MS	21,947	65,840	10/31/2022	09/01/2040
87638Q-RJ-0	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			1,2	1.E FE	272,843	71.5140	268,178	375,000	274,819	0	1,688	0	0	3.422	5.306	MS	4,278	12,833	10/31/2022	09/01/2050
880178-CG-1	TEMPLE UNIV OF THE COMLTH SYS OF HIGHER			1	1.E FE	881,007	75.3750	874,350	1,160,000	890,678	0	8,675	0	0	3.176	5.141	AO	9,210	36,842	12/02/2022	04/01/2042
880591-DZ-2	TENNESSEE VALLEY AUTHORITY				1.A	6,628,066	109.5610	4,275,070	3,902,000	6,464,735	0	(51,829)	0	0	5.375	2.427	AO	52,433	209,733	10/07/2020	04/01/2056
880591-EB-4	TENNESSEE VALLEY AUTHORITY				1.A	14,313,250	102.6210	12,827,625	12,500,000	14,126,257	0	(39,552)	0	0	4.875	4.025	JJ	280,990	609,375	11/08/2018	01/15/2048
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1.A	15,980,280	106.1080	12,732,960	12,000,000	15,124,868	0	(151,697)	0	0	5.250	3.137	MS	185,500	630,000	11/30/2017	09/15/2039
880591-EJ-7	TENNESSEE VALLEY AUTHORITY				1.A	185,530,536	97.7400	154,454,612	158,026,000	183,681,292	0	(355,115)	0	0	4.625	3.781	MS	2,152,007	7,842,613	10/31/2022	09/15/2060
880591-EP-3	TENNESSEE VALLEY AUTHORITY				1.A	5,533,671	84.0870	5,140,238	6,113,000	5,555,918	0	18,914	0	0	3.500	4.202	JD	9,509	213,955	10/31/2022	12/15/2042
880591-ES-7	TENNESSEE VALLEY AUTHORITY				1.A	77,136,157	91.8790	68,909,250	75,000,000	77,015,099	0	(22,397)	0	0	4.250	4.109	MS	938,542	3,187,500	11/30/2017	09/15/2065
882117-5V-2	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	276,000	84.1210	252,363	300,000	276,681	0	575	0	0	3.660	4.183	JJ	5,490	10,980	10/31/2022	07/01/2047
882117-7C-2	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	743,727	76.4840	684,532	895,000	747,487	0	3,206	0	0	3.100	4.154	JJ	13,873	27,745	10/31/2022	07/01/2049
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1	2.B FE	13,699,870	80.9660	11,092,342	13,700,000	13,693,268	0	(487)	0	0	3.922	3.921	JD	270,150	537,314	10/31/2022	12/31/2049
88278P-G2-4	TEXAS ST UNIV SYS FING REV			2	1.C FE	751,102	72.3860	799,865	1,105,000	763,797	0	11,730	0	0	2.695	5.492	MS	8,768	29,780	12/02/2022	03/15/2041
88278P-G3-2	TEXAS ST UNIV SYS FING REV			2	1.C FE	352,681	71.7500	358,750	500,000	357,818	0	4,593	0	0	2.765	5.194	MS	4,071	13,825	12/02/2022	03/15/2042
886640-JL-6	TIFT CNTY GA HOSP AUTH REV			2	1.C FE	1,535,000	73.9960	1,135,839	1,535,000	1,535,000	0	0	0	0	2.977	2.977	JD	3,808	45,697	04/28/2021	12/01/2042
88880L-AM-5	TOBACCO SETTLEMENT FIN AUTH WEST VA ASSE			1	1.F FE	2,000,000	85.0900	1,701,800	2,000,000	2,000,000	0	0	0	0	2.701	2.701	JD	4,502	54,020	10/22/2020	06/01/2030
88880L-AT-0	TOBACCO SETTLEMENT FIN AUTH WEST VA ASSE			1,2	1.G FE	5,831,760	78.7180	4,723,080	6,000,000	5,802,174	0	(4,249)	0	0	4.006	4.070	JD	20,030	240,360	10/31/2022	06/01/2040
88880L-AU-7	TOBACCO SETTLEMENT FIN AUTH WEST VA ASSE			1,2	2.A FE	6,165,710	78.7130	4,722,780	6,000,000	6,124,975	0	(15,424)	0	0	4.306	3.958	JD	21,530	258,360	04/01/2021	06/01/2049
891371-BE-5	TORRANCE CALIF JT PWRS FING AUTH LEASE R			1,2	1.C FE	10,533,322	75.2640	8,527,411	11,330,000	10,559,766	0	22,173	0	0	3.379	3.843	JD	31,903	382,841	10/31/2022	06/01/2044
89602R-FM-2	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1,2	1.D FE	5,093,300	79.1410	3,957,050	5,000,000	5,057,769	0	(8,803)	0	0	3.427	3.209	MN	21,895	171,350	10/04/2019	11/15/2044
898735-UW-3	TUCSON ARIZ CTFS PARTN			1	1.D FE	963,949	74.9850	986,053	1,315,000	972,774	0	7,832	0	0	2.856	4.694	JJ	18,778	37,556	12/02/2022	07/01/2047
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	9,544,024	116.8570	7,882,005	6,745,000	9,223,580	0	(58,541)	0	0	6.548	4.134	MN	56,435	441,663	12/02/2022	05/15/2048
914073-BD-2	UNIVERSITY ARK UNIV REV			1,2	1.C FE	3,407,557	79.2660	2,802,053	3,535,000	3,411,925	0	4,099	0	0	3.097	3.333	JD	9,123	109,479	10/31/2022	12/01/2041
914119-3P-5	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	20,000,000	73.0660	14,613,200	20,000,000	20,000,000	0	0	0	0	3.190	3.190	JD	53,167	638,000	05/20/2021	06/01/2051
91412F-7Y-7	UNIVERSITY CALIF REVS	CF		1	1.C FE	48,866,542	108.1390	40,925,205	37,845,000	47,377,303	0	(332,819)	0	0	5.770	3.886	MN	279,023	2,183,657	01/04/2023	05/15/2043
91412G-DZ-5	UNIVERSITY CALIF REVS			1	1.D FE	572,005	109.6150	537,114	490,000	566,763	0	(2,225)	0	0	5.946	4.748	MN	3,723	29,135	12/02/2022	05/15/2045
91412G-HA-6	UNIVERSITY CALIF REVS			1	1.C FE	457,898	94.1390	456,574	485,000	457,927	0	15	0	0	4.858	5.149	MN	3,011	23,561	10/31/2022	05/15/2112
91412G-XY-6	UNIVERSITY CALIF REVS			1	1.D FE	7,550,566	91.1770	5,798,857	6,360,000	7,402,120	0	(34,031)	0	0	4.131	3.079	MN	33,571	262,732	08/26/2020	05/15/2045
91412H-KE-2	UNIVERSITY CALIF REVS			1,2	1.C FE	11,572,309	71.9100	12,429,644	17,285,000	11,607,186	0	34,878	0	0	3.071	5.377	MN	67,827	265,411	09/12/2023	05/15/2051
91428L-PJ-9	UNIVERSITY HAWAII REV			1,2	1.D FE	10,000,000	79.2000	7,920,000	10,000,000	10,000,000	0	0	0	0	3.203	3.203	AO	80,075	320,300	10/15/2020	10/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1.C FE	35,651,590	103.9610	27,705,607	26,650,000	34,168,693	0	(332,000)	0	0	5.450	3.255	MN	242,071	1,452,425	12/02/2022	11/01/2040
914440-SU-7	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.C FE	5,248,150	79.8710	3,993,550	5,000,000	5,161,836	0	(25,069)	0	0	3.544	2.936	MN	29,533	177,200	06/03/2020	11/01/2050
914455-KA-7	UNIVERSITY MICH UNIV REVS			1	1.A FE	726,318	106.0700	636,420	600,000	701,169	0	(4,282)	0	0	5.593	4.155	AO	8,390	33,558	01/08/2019	04/01/2040
914455-UF-5	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	13,500,000	75.0650	10,133,775	13,500,000	13,500,000	0	0	0	0	2.437	2.437	AO	82,249	328,995	06/10/2020	04/01/2040
914455-UG-3	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	11,500,000	67.8450	7,802,175	11,500,000	11,500,000	0	0	0	0	2.562	2.562	AO	73,658	294,630	06/10/2020	04/01/2050
914455-VJ-6	UNIVERSITY MICH UNIV REVS			1	1.A FE	3,245,113	87.4400	3,003,564	3,435,000	3,252,191	0	4,723	0	0	3.599	3.951	AO	30,906	123,626	07/05/2022	04/01/2047
914460-WT-3	UNIVERSITY MINN			1,2	1.C FE	20,155,865	90.1750	19,387,625	21,500,000	20,184,928	0	21,061	0	0	4.048	4.429	AO	217,580	759,000	04/12/2023	04/01/2052
914716-W8-4	UNIVERSITY N C CHARLOTTE REV			1	1.D FE	1,641,917	73.4730	1,689,879	2,300,000	1,667,006	0	23,196	0	0	2.762	5.252	AO	15,882	63,526	12/02/2022	04/01/2043
914767-AE-8	UNIVERSITY OREGON GEN REV			1,2	1.D FE	5,046,600	70.8760	3,543,800	5,000,000	5,033,897	0	(4,852)	0	0	3.148	3.028	AO	39,350	157,400	04/20/2021	04/01/2050
915137-5R-0	UNIVERSITY TEX FING SYS REV TAXABLE IAM			1	1.A FE	3,197,307	99.5270	2,816,614	2,830,000	3,144,733	0	(8,425)	0	0	4.794	3.802	FA	51,253	135,670	10/31/2022	08/15/2046
91514A-GU-3	UNIVERSITY TEX FING SYS REV TAXABLE IAM			1,2	1.A FE	58,356	79.2200	55,454	70,000	58,654	0	267	0	0	3.354	4.471	FA	887	2,348	12/02/2022	08/15/2047
915217-RY-1	UNIVERSITY VA UNIV REVS			1	1.A FE	13,464,160	113.4220	10,979,250	9,680,000	12,879,876	0	(155,496)	0	0	6.200	3.421	MS	200,053	600,160	12/02/2022	09/01/2039
915217-SB-0	UNIVERSITY VA UNIV REVS			1	1.A FE	1,699,430	99.8620	1,502,923	1,505,000	1,668,049	0	(6,704)	0	0	5.000	4.096	MS	25,083	75,250	12/04/2018	09/01/2040
915217-XA-6	UNIVERSITY VA UNIV REVS			1,2	1.A FE	291,067	65.9990	287,096	435,000	291,167	0	79	0	0	3.227	4.846	MS	4,679	14,037	10/31/2022	09/01/2119
915217-XD-0	UNIVERSITY VA UNIV REVS			1,2	1.A FE	20,000,000	71.7310	14,346,200	20,000,000	20,000,000	0	0	0	0	2.974	2.974	MS	198,267	594,800	09/11/2019	09/01/2049
91523N-FQ-4	UNIVERSITY WASH UNIV REVS IAM COML PAPER			1	1.B FE	276,819	106.0150	275,639	260,000	275,828	0	(917)	0	0	5.400	4.745	JD	1,170	14,040	12/02/2022	06/01/2036
916856-HH-3	UPTOWN DEV AUTH TEX TAX INCREMENT CONTRA			2	1.E FE	1,349,884	78.1880	1,294,011	1,655,000	1,362,755	0	11,001	0	0	3.464	5.043	MS	19,110	57,329	10/31/2022	09/01/2040
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			1	1.C FE	251,909	108.9440	239,677	220,000	249,665	0	(1,918)	0	0	5.937	4.672	JD	581	13,061	10/31/2022	06/15/2039
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	394,378	79.8770	399,385	500,000	397,899	0	3,250	0	0	3.443	5.175	JD	765	17,215	12/02/2022	12/15/2042
917567-FV-6	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	4,067,228	78.8650	3,292,614	4,175,000	4,072,763	0	4,682	0	0	2.970	3.163	JD	5,511	123,998	10/31/2022	12/15/2039
923078-DK-2	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1,2	1.B FE	405,335	76.4480	382,240	500,000	408,543	0	2,752	0	0	3.244	4.668	MN	2,703	16,220	10/31/2022	11/01/2043
92419R-AQ-5	VERMONT HSG FIN AGY PPTY TRANSFER TAX RE			1	1.C FE	988,210	87.8600	878,600	1,000,000	990,891	0	489	0	0	3.800	3.885	MN	6,333	38,000	03/06/2019	11/01/2037
92778W-FX-9	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1,2	1.B FE	926,040	85.6930	856,930	1,000,000	941,996	0	3,168	0	0	3.300	3.850	MS	11,000	33,000	02/11/2019	09/01/2037
92778W-HL-3	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1,2	1.B FE	1,694,124	95.8220	1,585,854	1,655,000	1,675,652	0	(3,948)	0	0	4.280	3.984	MS	23,611	70,834	12/18/2018	09/01/2035
92778W-HM-1	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1,2	1.B FE	2,835,427	95.3100	2,640,087	2,770,000	2,804,552	0	(6,601)	0	0	4.300	4.004	MS	39,703	119,110	12/18/2018	09/01/2036
92778W-HP-4	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R			1,2	1.B FE	3,069,671	94.0840	2,846,041	3,025,000	3,048,573	0	(4,488)	0	0	4.340	4.154	MS	43,762	131,285	12/12/2018	09/01/2038
92812V-Y5-9	VIRGINIA ST HSG DEV AUTH			2	1.B FE	3,579,618	68.9000	2,649,205	3,845,000	3,584,893	0	4,493	0	0	3.079	3.430	AO	29,597	118,388	10/31/2022	04/01/2051
93730P-AC-0	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L			1	1.B FE	827,317	110.3050	772,135	700,000	822,920	0	(3,953)	0	0	6.516	5.044	JJ	22,806	45,612	12/02/2022	07/01/2042
93878L-BJ-5	WASHINGTON D C CONVENTION & SPORTS AUTH			1,2	1.D FE	1,153,761	92.0110	1,099,531	1,195,000	1,155,590	0	1,557	0	0	4.312	4.596	AO	12,882	51,528	10/31/2022	10/01/2040
93976A-AH-5	WASHINGTON ST CONVENTION CTR PUB FACS DI			1	2.B FE	4,246,936	108.8620	3,532,572	3,245,000	4,156,017	0	(37,009)	0	0	6.790	4.382	JJ	110,168	220,336	11/10/2021	07/01/2040
93976A-CM-2	WASHINGTON ST CONVENTION CTR PUB FACS DI				1.E FE	1,617,509	108.2410	1,488,314	1,375,000	1,607,545	0	(18,171)	0	0	6.790	5.246	JJ	46,681	93,363	10/31/2022	07/01/2040
940093-2L-0	WASHINGTON ST UNIV REVS			1	1.F FE	4,586,327	118.7640	4,364,577	3,675,000	4,547,130	0	(30,345)	0	0	7.399	5.285	AO	67,978	271,913	09/08/2022	04/01/2041
940094-BZ-7	WASHINGTON ST UNIV REVS			1,2	1.E FE	2,843,486	81.6680	2,445,957	2,995,000	2,852,228	0	7,462	0	0	3.163	3.590	AO	23,683	94,732	10/31/2022	10/01/2038
946303-ZX-5	WAYNE ST UNIV MICH UNIV REVS			1,2	1.E FE	10,655,694	75.3350	8,023,178	10,650,000	10,654,310	0	(654)	0	0	3.470	3.462	MN	47,221	369,555	04/27/2021	11/15/2049
95639R-DX-4	WEST VA HIGHER ED POL COMMN REV			1	1.E FE	4,332,990	122.7530	3,682,590	3,000,000	4,082,382	0	(44,372)	0	0	7.650	4.496	AO	57,375	229,500	03/11/2019	04/01/2040
956704-E4-8	WEST VIRGINIA UNIV REVS			1,2	1.D FE	14,877,789	76.1770	11,426,550	15,000,000	14,883,741	0	5,079	0	0	3.011	3.069	AO	112,913	451,650	10/31/2022	10/01/2041
958638-XE-3	WESTERN MICH UNIV REVS			2	1.F FE	6,533,370	77.8390	5,078,995	6,525,000	6,530,281	0	(792)	0	0	3.770	3.754	MN	31,432	245,993	11/18/2019	11/15/2049
958697-HP-2	WESTERN MINN MUN PWR AGY MINN PWR SUPPLY			1	1.D FE	8,998,555	119.8310	7,789,015	6,500,000	8,689,736	0	(58,784)	0	0	6.770	4.366	JJ	220,025	440,050	12/02/2022	01/01/2046
958697-LB-8	WESTERN MINN MUN PWR AGY MINN PWR SUPPLY			1	1.D FE	104,770	84.1750	101,010	120,000	105,717	0	800	0	0	3.156	4.364	JJ	1,894	3,787	10/31/2022	01/01/2039
958697-LC-6	WESTERN MINN MUN PWR AGY MINN PWR SUPPLY			1	1.D FE	3,570,000	77.7530	2,775,782	3,570,000	3,570,000	0	0	0	0	3.226	3.226	JJ	57,584	115,168	10/17/2019	01/01/2046
958792-FS-7	WESTERN NASSAU CNTY N Y WTR AUTH WTR SYS			1	1.E FE	1,900,000	71.9310	1,366,689	1,900,000	1,900,000	0	0	0	0	3.058	3.057	AO	14,526	58,102	06/04/2021	04/01/2045
963270-HK-2	WHEELING W VA WTRWKS & SEW SYS REV			1,2	1.C FE	181,870	72.5160	181,290	250,000	184,035	0	1,941	0	0	2.917	5.058	JD	608	7,293	12/02/2022	06/01/2043
976595-EZ-7	WISCONSIN CTR DIST WIS TAX REV			2	1.E FE	947,360	87.1990	871,990	1,000,000	949,647	0	1,809	0	0	4.473	4.908	JD	1,988	44,730	10/31/2022	12/15/2047
976595-FA-1	WISCONSIN CTR DIST WIS TAX REV			2	1.E FE	2,415,000	81.0720	1,957,889	2,415,000	2,415,000	0	0	0	0	4.173	4.173	JD	4,479	100,778	06/03/2020	12/15/2050
976595-HC-5	WISCONSIN CTR DIST WIS TAX REV			1	1.E FE	1,049,168	83.7490	1,046,863	1,250,000	1,066,886	0	15,896	0	0	2.845	4.879	JD	1,581	35,563	12/02/2022	12/15/2032

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
982674-NQ-2	WYANDOTTE CNTY KANS CITY KANS UNI GOVT U			2	1.F FE	91,634	77.8230	97,279	125,000	93,311	0	1,550	0	0	2.681	5.314	MS	1,117	3,351	12/02/2022	09/01/2037
000000-00-0	ECUADOR, REPUBLIC OF (GOVERNMENT)		C		5.A FE	891,424	46.2309	536,047	1,159,500	979,091	0	30,319	0	0	6.000	11.498	JJ	29,181	63,773	09/01/2020	07/31/2030
000000-00-0	ECUADOR, REPUBLIC OF (GOVERNMENT)				5.A FE	1,883,841	35.5337	1,038,390	2,922,270	2,230,034	0	126,945	0	0	3.500	10.424	JJ	42,901	73,057	09/01/2020	07/31/2035
000000-00-0	ECUADOR, REPUBLIC OF (GOVERNMENT)		C		5.A FE	742,949	31.5000	407,894	1,294,900	893,006	0	58,507	0	0	2.500	10.049	JJ	13,578	19,424	09/01/2020	07/31/2040
000000-00-0	ECUADOR, REPUBLIC OF (GOVERNMENT)	@	C		5.A FE	0	28.2725	68,444	242,086	0	0	0	0	0	0.000	0.000	N/A	0	0	09/01/2020	07/31/2030
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,111,549,461	XXX	1,754,775,917	1,914,757,921	2,081,855,466	(35,082)	(6,097,860)	0	0	XXX	XXX	XXX	22,462,243	83,989,227	XXX	XXX
31283H-PV-1	FH G01336 - RMBS			4	1.A	3,386	100.6111	3,277	3,257	3,292	0	(14)	0	0	7.500	6.282	MON	20	244	12/20/2001	07/01/2028
3128K7-MS-4	FH A46669 - RMBS			4	1.A	37,050	100.1347	38,554	38,503	37,307	0	61	0	0	4.500	5.270	MON	144	1,733	09/12/2005	08/01/2035
3128MJ-MS-6	FH G08368 - RMBS			4	1.A	62,482	99.8565	61,820	61,909	62,388	0	(13)	0	0	4.500	4.349	MON	232	2,786	09/25/2009	10/01/2039
31292G-2S-4	FH C00785 - RMBS			4	1.A	9,058	104.4837	9,040	8,653	8,808	0	(36)	0	0	6.500	5.395	MON	47	562	12/30/2003	06/01/2029
31292G-4U-7	FH C00835 - RMBS			4	1.A	91	104.4837	103	98	95	0	0	0	0	6.500	8.802	MON	1	6	03/31/2002	07/01/2029
31292G-L8-7	FH C00351 - RMBS			4	1.A	277	100.9006	282	279	278	0	0	0	0	8.000	8.217	MON	2	22	09/06/1994	07/01/2024
31292G-MB-9	FH C00354 - RMBS			4	1.A	938	99.9911	926	926	924	0	(2)	0	0	8.500	8.236	MON	7	79	07/25/1994	07/01/2024
31292G-MF-0	FH C00358 - RMBS			4	1.A	3,411	99.9911	3,348	3,348	3,342	0	(7)	0	0	8.500	8.109	MON	24	285	09/01/1994	08/01/2024
31292G-U3-8	FH C00602 - RMBS			4	1.A	128	104.0651	137	131	130	0	0	0	0	6.000	6.669	MON	1	8	04/02/1998	02/01/2028
31292H-DJ-0	FH C01005 - RMBS			4	1.A	50	100.9006	50	50	50	0	0	0	0	8.000	7.965	MON	0	4	12/20/2010	06/01/2030
31292H-JR-6	FH C01172 - RMBS			4	1.A	5,982	104.4837	5,971	5,714	5,840	0	(17)	0	0	6.500	5.461	MON	31	371	12/30/2003	05/01/2031
31292H-ZM-9	FH C01648 - RMBS			4	1.A	94,890	101.7600	86,807	85,306	92,652	0	(620)	0	0	5.000	2.561	MON	355	4,265	09/30/2016	10/01/2033
312938-2N-2	FH A90781 - RMBS			4	1.A	122,189	99.8565	120,825	120,998	122,011	0	(35)	0	0	4.500	4.337	MON	454	5,445	12/11/2009	01/01/2040
31293L-WL-4	FH C23351 - RMBS			4	1.A	38,241	104.4837	34,841	33,346	35,409	0	(518)	0	0	6.500	2.662	MON	181	2,167	07/31/2016	03/01/2029
31293M-VC-3	FH C24211 - RMBS			4	1.A	23,772	104.4837	24,881	23,813	23,763	0	(3)	0	0	6.500	6.557	MON	129	1,548	12/31/2001	03/01/2029
31297T-MW-0	FH A37573 - RMBS	M		4	1.A	15,838	103.1249	16,193	15,702	15,772	0	(17)	0	0	5.500	5.387	MON	72	864	09/09/2005	09/01/2035
31297T-TT-0	FH A37762 - RMBS			4	1.A	1,065	101.7598	1,098	1,079	1,069	0	1	0	0	5.000	5.231	MON	5	54	09/12/2005	09/01/2035
31297T-Z8-9	FH A37967 - RMBS			4	1.A	2,061	103.1249	2,075	2,012	2,046	0	(2)	0	0	5.500	5.017	MON	9	111	02/28/2010	09/01/2035
31297Y-T8-5	FH C41475 - RMBS			4	1.A	4,092	100.9006	4,129	4,092	4,092	0	0	0	0	8.000	7.964	MON	27	327	12/20/2010	08/01/2030
31298L-YZ-6	FH C50728 - RMBS			4	1.A	648	104.4837	677	648	648	0	0	0	0	6.500	6.467	MON	4	42	03/31/2002	05/01/2031
3131X8-R3-2	FH ZK5006 - RMBS			4	1.A	174,220	95.5189	157,490	164,878	171,355	0	(1,146)	0	0	2.500	0.303	MON	344	4,122	12/30/2020	02/01/2028
3131X8-W4-4	FH ZK5167 - RMBS			4	1.A	145,948	95.5189	131,925	138,114	143,356	0	(851)	0	0	2.500	0.373	MON	288	3,453	12/30/2020	03/01/2028
3131X9-DL-5	FH ZK5507 - RMBS			4	1.A	131,223	95.9760	120,526	125,580	129,444	0	(727)	0	0	2.500	0.784	MON	262	3,140	12/30/2020	05/01/2028
3131XC-MA-2	FH ZK8453 - RMBS			4	1.A	3,812,885	94.2169	3,403,548	3,612,460	3,766,842	0	(18,122)	0	0	2.500	1.148	MON	7,526	90,311	12/30/2020	12/01/2031
3131XT-MH-0	FH ZM0360 - RMBS			4	1.A	583,409	96.4051	514,777	533,973	586,485	0	(824)	0	0	4.000	2.536	MON	1,780	21,359	12/30/2020	10/01/2045
3131XT-US-7	FH ZM0593 - RMBS			4	1.A	1,084,280	93.3221	944,161	1,011,723	1,091,566	0	3,544	0	0	3.500	2.376	MON	2,951	35,410	12/30/2020	12/01/2045
3131XU-JC-2	FH ZM1159 - RMBS			4	1.A	734,447	96.4050	655,635	680,084	738,829	0	(3,166)	0	0	4.000	2.730	MON	2,267	27,203	12/30/2020	05/01/2046
3131Y0-W9-9	FH ZM6072 - RMBS			4	1.A	2,493,100	96.1627	2,227,543	2,316,433	2,513,203	0	2,093	0	0	4.000	2.770	MON	7,721	92,657	12/30/2020	04/01/2048
31329L-C8-3	FH ZA2795 - RMBS			4	1.A	192,268	96.1171	175,085	182,158	188,722	0	(1,481)	0	0	2.500	0.436	MON	380	4,554	12/30/2020	11/01/2027
31329M-KN-9	FH ZA3901 - RMBS			4	1.A	806,390	94.2169	719,842	764,026	799,471	0	(2,818)	0	0	2.500	1.025	MON	1,592	19,101	12/30/2020	01/01/2032
3132A4-DU-9	FH ZS3715 - RMBS			4	1.A	380,860	94.5112	329,259	348,381	378,945	0	(460)	0	0	3.500	2.065	MON	1,016	12,193	12/30/2020	06/01/2042
3132A5-DP-7	FH ZS4610 - RMBS			4	1.A	460,864	93.7463	403,659	430,587	462,287	0	(523)	0	0	3.500	2.421	MON	1,256	15,071	12/30/2020	04/01/2045
3132A5-GP-4	FH ZS4706 - RMBS			4	1.A	990,634	90.7743	856,806	943,886	991,305	0	(847)	0	0	3.000	2.316	MON	2,360	28,317	12/30/2020	03/01/2047
3132A8-ND-7	FH ZS7588 - RMBS			4	1.A	1,007,586	97.4700	917,121	940,927	994,762	0	(6,850)	0	0	3.500	1.333	MON	2,744	32,932	12/30/2020	09/01/2031
3132A8-QG-7	FH ZS7655 - RMBS			4	1.A	1,539,734	94.2169	1,374,607	1,458,981	1,524,281	0	(7,029)	0	0	2.500	1.097	MON	3,040	36,475	12/30/2020	02/01/2032
3132A9-S6-5	FH ZS8641 - RMBS			4	1.A	2,651,796	94.2025	2,378,364	2,524,736	2,629,775	0	(11,215)	0	0	2.500	1.200	MON	5,260	63,118	12/30/2020	02/01/2032
3132A9-SM-0	FH ZS8624 - RMBS			4	1.A	309,857	94.2025	279,363	296,556	307,480	0	(1,157)	0	0	2.500	1.293	MON	618	7,414	12/30/2020	10/01/2031
3132AA-JQ-8	FH ZS9271 - RMBS			4	1.A	3,048,361	93.0592	2,632,946	2,829,323	3,030,586	0	(15,839)	0	0	3.000	1.481	MON	7,073	84,880	12/30/2020	03/01/2037
3132D5-3W-0	FH SB8013 - RMBS			4	1.A	42,464	93.0140	38,458	41,347	42,404	0	(53)	0	0	2.500	1.852	MON	86	1,034	12/14/2020	09/01/2034

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
3132D5-4D-1	FH SB8020 - RMBS			4	1.A	309,765	93.0140	280,542	301,612	308,964	0	(449)	0	0	2.500	1.896	MON	628	7,540	12/14/2020	12/01/2034
3132D6-BY-5	FH SB8155 - RMBS	DR		4	1.A	661,270	94.0745	771,368	819,955	661,270	0	0	0	0	0.000	1.602	MON	2,050	0	08/09/2023	05/01/2037
3132D6-C9-9	FH SB8196 - RMBS	DR		4	1.A	793,319	96.4335	887,621	920,448	793,319	0	0	0	0	0.000	1.073	MON	2,685	0	08/09/2023	12/01/2037
3132DV-5R-2	FH SD8056 - RMBS			4	1.A	100	88.9331	87	98	100	0	0	0	0	3.000	2.742	MON	0	3	09/10/2020	04/01/2050
3132DW-D7-5	FH SD8226 - RMBS	DR		4	1.A	1,025,912	91.7615	917,615	1,000,000	1,025,912	0	0	0	0	0.000	(0.087)	MON	0	0	06/09/2022	07/01/2052
3132DW-D8-3	FH SD8227 - RMBS	DR		4	1.A	3,226,663	94.7381	2,900,880	3,062,000	3,226,663	0	0	0	0	0.000	0.000	MON	0	0	06/09/2022	07/01/2052
3132DW-DF-7	FH SD8202 - RMBS	DR		4	1.A	116,786	92.4506	107,384	116,153	116,786	0	0	0	0	0.000	(0.019)	MON	0	0	06/09/2022	03/01/2052
3132DW-DH-3	FH SD8204 - RMBS			4	1.A	111,117	81.7861	106,752	130,525	111,579	0	463	0	0	2.000	3.900	MON	218	1,748	09/08/2022	04/01/2052
3132DW-DQ-3	FH SD8211 - RMBS			4	1.A	1,928,086	81.7861	1,852,335	2,264,852	1,937,142	0	9,091	0	0	2.000	3.891	MON	3,775	30,314	10/11/2022	05/01/2052
3132DW-E4-1	FH SD8255 - RMBS			4	1.A	46,539	91.7112	43,864	47,828	46,576	0	37	0	0	3.500	3.840	MON	140	1,120	06/09/2022	10/01/2052
3132DW-EQ-2	FH SD8243 - RMBS			4	1.A	159,933	91.7112	150,739	164,363	160,046	0	114	0	0	3.500	3.843	MON	479	3,852	06/09/2022	09/01/2052
3132DW-FM-0	FH SD8272 - RMBS			4	1.A	825,077	88.4517	771,887	872,664	825,958	0	893	0	0	3.000	3.689	MON	2,182	17,554	06/09/2022	12/01/2052
31335G-L6-0	FH C80349 - RMBS			4	1.A	963	100.6111	976	970	967	0	0	0	0	7.500	7.743	MON	6	73	11/30/1998	10/01/2025
3133AA-7M-8	FH QB4500 - RMBS			4	1.A	7,523,160	82.2453	5,968,360	7,256,775	7,505,848	0	(661)	0	0	2.000	1.586	MON	12,095	145,136	12/30/2020	10/01/2050
3133AB-QY-9	FH QB4971 - RMBS			4	1.A	3,484,540	82.2453	2,764,395	3,361,157	3,481,772	0	(2,812)	0	0	2.000	1.572	MON	5,602	67,223	12/30/2020	11/01/2050
3133B3-PM-3	FH QD5828 - RMBS			4	1.A	868,716	85.1036	837,217	983,761	873,175	0	4,465	0	0	2.500	4.033	MON	2,050	16,430	10/11/2022	02/01/2052
3133B9-TP-9	FH QE0558 - RMBS	DR		4	1.A	84,202	91.7952	75,558	82,311	84,202	0	0	0	0	0.000	(0.078)	MON	0	0	06/09/2022	04/01/2052
3133B9-W3-4	FH QE0666 - RMBS	DR		4	1.A	127,685	91.8378	114,623	124,810	127,685	0	0	0	0	0.000	(0.078)	MON	0	0	06/09/2022	04/01/2052
3133BA-CW-9	FH QE0985 - RMBS			4	1.A	72,414	81.7861	69,569	85,062	72,897	0	484	0	0	2.000	3.858	MON	142	1,136	10/11/2022	04/01/2052
3133BD-TA-3	FH QE4145 - RMBS	DR		4	1.A	350,320	92.1373	314,623	341,472	350,320	0	0	0	0	0.000	(0.091)	MON	0	0	06/09/2022	06/01/2052
3133KM-Y5-8	FH RA6132 - RMBS			4	1.A	835,111	85.1090	804,881	945,706	836,024	0	926	0	0	2.500	4.088	MON	1,970	15,875	10/11/2022	10/01/2051
3133L9-C3-5	FH RC2790 - RMBS			4	1.A	123,609	92.0560	117,411	127,542	123,841	0	233	0	0	2.500	3.066	MON	266	2,137	07/14/2022	12/01/2037
3133T8-AZ-0	FSPC T-004 WAC - CMO/RMBS	M		4	1.A	152,413	96.3338	149,496	155,185	129,294	0	(12,301)	0	0	3.729	3.127	MON	482	5,618	10/10/1996	09/25/2036
3133TA-ZZ-8	FSPC T-007 A6 - RMBS			4	1.A	0	100.4522	0	0	0	0	0	0	0	3.540	2.780	MON	0	0	08/01/2002	08/25/2028
3133TB-MY-3	FSPC T-008 A8 - CMO/RMBS			4	1.A	78,165	99.4937	66,445	66,783	68,634	0	(1,721)	0	0	7.000	0.776	MON	390	5,897	09/30/2016	11/15/2028
31349G-W7-0	FH 755170 - RMBS			4	1.A	15,751	98.9420	15,299	15,463	15,986	0	13	0	0	5.013	4.113	MON	130	620	12/31/2001	08/01/2031
31359S-B5-8	FNR 0117E ZM - CMO/RMBS			4	1.A	37,468	100.8573	36,259	35,951	36,363	0	(94)	0	0	6.500	5.754	MON	195	2,337	05/06/2004	05/25/2031
31359S-FZ-8	FNR 2001-4 ZA - CMO/RMBS			4	1.A	146,098	101.8014	142,549	140,026	141,283	0	(286)	0	0	6.500	5.912	MON	758	9,102	07/30/2004	03/25/2031
31359X-DZ-9	FNGT 1999-T4 A - CMO/RMBS			4	1.A	2	100.0000	0	0	0	0	0	0	0	0.001	0.001	MON	0	203	03/03/2008	09/25/2029
31368H-NM-1	FN 190396 - RMBS			4	1.A	411,426	99.6749	406,226	407,551	410,748	0	(121)	0	0	4.500	4.317	MON	1,528	18,340	02/08/2013	06/01/2039
31368H-NR-0	FN 190400 - RMBS			4	1.A	47,527	99.6749	46,940	47,093	47,462	0	(17)	0	0	4.500	4.322	MON	177	2,119	02/08/2013	11/01/2039
3136FC-WG-7	FNS 361 PO - CMO/RMBS	@		4	1.A	144,950	85.2650	155,610	182,502	148,410	0	2,507	0	0	0.000	5.097	N/A	0	0	06/30/2020	09/25/2035
31371E-3H-6	FN 250200 - RMBS			4	1.A	104	99.9200	104	104	104	0	0	0	0	9.000	7.520	MON	1	9	12/20/2010	01/01/2025
31371E-W3-5	FN 250066 - RMBS			4	1.A	466	106.7659	497	465	465	0	0	0	0	8.000	6.041	MON	3	37	05/20/1994	05/01/2024
31371E-WU-5	FN 250059 - RMBS			4	1.A	277	103.1710	312	302	299	0	2	0	0	7.000	9.870	MON	2	21	11/01/1994	06/01/2024
31371E-XN-0	FN 250085 - RMBS			4	1.A	309	106.7659	329	308	308	0	0	0	0	8.000	5.731	MON	2	25	06/03/1994	06/01/2024
31371F-JN-3	FN 250569 - RMBS			4	1.A	1,183	101.8000	1,065	1,046	1,108	0	(24)	0	0	6.000	0.010	MON	5	63	12/30/2020	05/01/2026
31371H-VD-7	FN 252712 - RMBS			4	1.A	185	101.9246	188	184	184	0	0	0	0	7.500	7.355	MON	1	15	07/28/1999	08/01/2029
31371H-VG-0	FN 252715 - RMBS			4	1.A	620	103.2269	685	664	644	0	2	0	0	6.500	8.125	MON	4	43	12/31/2001	09/01/2029
31371J-DS-0	FN 253113 - RMBS			4	1.A	2,074	101.9246	2,044	2,005	2,029	0	(5)	0	0	7.500	6.708	MON	13	150	03/19/2002	03/01/2030
31371J-MD-3	FN 253356 - RMBS			4	1.A	226	106.7659	240	225	225	0	0	0	0	8.000	7.840	MON	2	18	07/03/2000	07/01/2030
31371J-PW-8	FN 253437 - RMBS			4	1.A	6,923	106.7659	7,391	6,923	6,923	0	0	0	0	8.000	7.849	MON	46	554	12/20/2010	09/01/2030
31371K-UA-7	FN 254477 - RMBS			4	1.A	6,674	102.9720	6,792	6,596	6,634	0	(4)	0	0	5.500	5.238	MON	30	363	10/03/2003	10/01/2032
31371N-C5-2	FN 256692 - RMBS			4	1.A	6,551	104.6464	5,913	5,651	6,303	0	(73)	0	0	6.500	2.751	MON	31	367	07/31/2016	04/01/2037
31371N-HW-8	FN 256845 - RMBS			4	1.A	5,665	104.6464	5,113	4,886	5,530	0	(33)	0	0	6.500	2.270	MON	26	318	07/31/2016	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371N-XJ-9	FN 257281 - RMBS			4	1.A	2,745	99.8800	2,646	2,649	2,689	0	(8)	0	0	5.000	4.020	MON	11	132	10/08/2010	07/01/2028
31373G-Q5-0	FN 293076 - RMBS			4	1.A	24	106.7659	26	24	24	0	0	0	0	8.000	6.675	MON	0	2	12/20/2010	10/01/2024
31374G-JT-5	FN 313574 - RMBS			4	1.A	4,019	99.4980	3,872	3,892	3,984	0	(27)	0	0	5.250	3.444	MON	17	198	10/31/2003	03/01/2028
31374T-Z8-5	FN 323967 - RMBS			4	1.A	152	103.1710	161	156	154	0	0	0	0	7.000	7.602	MON	1	11	02/28/2010	10/01/2029
31378Q-DZ-1	FN 405220 - RMBS			4	1.A	1,878	101.5060	1,864	1,836	1,842	0	(6)	0	0	6.000	5.327	MON	9	110	08/29/2002	09/01/2028
31382U-MN-3	FN 492765 - RMBS			4	1.A	10,763	103.2269	11,616	11,253	11,035	0	40	0	0	6.500	7.538	MON	61	731	12/31/2001	06/01/2029
31383M-YR-8	FN 507520 - RMBS			4	1.A	264	103.2269	283	274	271	0	2	0	0	6.500	7.943	MON	1	18	12/31/2001	08/01/2029
31384V-LW-0	FN 535041 - RMBS			4	1.A	4,211	103.1710	4,295	4,163	4,173	0	(5)	0	0	7.000	6.708	MON	24	291	12/31/2001	12/01/2029
31384V-RT-1	FN 535198 - RMBS			4	1.A	2,110	106.7659	2,220	2,079	2,087	0	(3)	0	0	8.000	7.651	MON	14	166	12/31/2001	03/01/2030
31384V-VZ-2	FN 535332 - RMBS			4	1.A	6,055	105.9460	6,288	5,935	5,975	0	(10)	0	0	8.500	7.939	MON	42	504	12/31/2001	04/01/2030
31385J-3U-0	FN 546311 - RMBS			4	1.A	924	103.1710	941	912	911	0	(1)	0	0	7.000	6.576	MON	5	64	05/23/2001	12/01/2026
31386L-3Z-3	FN 567016 - RMBS			4	1.A	141,490	106.7659	151,063	141,490	141,490	0	0	0	0	8.000	7.867	MON	943	11,319	12/20/2010	11/01/2030
31387S-ZW-9	FN 593057 - RMBS			4	1.A	1,118	103.1710	1,143	1,108	1,110	0	(1)	0	0	7.000	6.792	MON	6	78	12/31/2001	07/01/2031
31388C-ZY-9	FN 601159 - RMBS			4	1.A	3,796	103.1710	3,801	3,684	3,747	0	(14)	0	0	7.000	6.140	MON	21	258	10/31/2006	09/01/2031
31388N-U7-9	FN 610006 - RMBS			4	1.A	1,393	103.2269	1,421	1,377	1,381	0	(2)	0	0	6.500	6.274	MON	7	90	12/31/2001	10/01/2031
31388U-DJ-6	FN 614905 - RMBS			4	1.A	8,539	101.9246	8,191	8,036	8,318	0	3	0	0	7.500	5.903	MON	50	603	08/08/2003	12/01/2031
3138A4-A2-1	FN AH2724 - RMBS			4	1.A	654,631	97.4788	641,118	657,700	654,731	0	1	0	0	4.000	4.067	MON	2,192	26,308	11/09/2012	01/01/2041
3138A8-BH-8	FN AH6339 - RMBS			4	1.A	18,388	99.8595	16,778	16,802	18,001	0	(116)	0	0	4.500	3.172	MON	63	756	07/31/2016	04/01/2041
3138AF-3C-2	FN AI2594 - RMBS			4	1.A	8,199	99.8595	8,117	8,128	8,175	0	(6)	0	0	4.500	4.380	MON	30	366	05/10/2012	05/01/2041
3138AJ-K5-0	FN AI4815 - RMBS			4	1.A	394,766	99.8595	390,033	390,582	394,262	0	(19)	0	0	4.500	4.299	MON	1,465	17,576	02/08/2013	06/01/2041
3138AN-WB-5	FN AI8741 - RMBS			4	1.A	75,412	99.8595	74,464	74,569	75,566	0	16	0	0	4.500	4.238	MON	280	3,356	02/08/2013	09/01/2041
3138AP-R5-9	FN AI9507 - RMBS			4	1.A	96,214	99.8595	94,695	94,829	97,387	0	150	0	0	4.500	3.969	MON	356	4,267	02/08/2013	09/01/2041
3138AV-D7-7	FN AJ3725 - RMBS			4	1.A	11,128	97.4071	10,890	11,180	11,128	0	1	0	0	4.000	4.070	MON	37	447	03/08/2012	10/01/2041
3138AX-6W-6	FN AJ6284 - RMBS			4	1.A	2,417	99.6240	2,382	2,391	2,409	0	(2)	0	0	4.500	4.352	MON	9	108	05/10/2012	12/01/2041
3138EG-S8-8	FN AL0542 - RMBS			4	1.A	6,015	99.8710	5,934	5,941	6,008	0	(2)	0	0	4.500	4.269	MON	22	267	02/08/2013	07/01/2041
3138EJ-2K-3	FN AL2577 - RMBS			4	1.A	4,358	97.4071	4,265	4,379	4,359	0	0	0	0	4.000	4.068	MON	15	175	11/09/2012	06/01/2042
3138EK-RR-8	FN AL3195 - RMBS			4	1.A	219,966	96.0030	202,115	210,530	216,655	0	(1,299)	0	0	2.500	0.773	MON	439	5,263	12/30/2020	03/01/2028
3138ER-6Q-8	FN AL9878 - RMBS			4	1.A	3,475,117	93.0592	3,001,544	3,225,412	3,453,718	0	(11,910)	0	0	3.000	1.495	MON	8,064	96,762	12/30/2020	02/01/2037
3138W9-AS-9	FN AS0016 - RMBS			4	1.A	311,450	91.9041	269,883	293,657	310,839	0	(552)	0	0	3.000	2.094	MON	734	8,810	12/30/2020	07/01/2043
3138WA-BM-8	FN AS0943 - RMBS			4	1.A	205,207	95.5189	185,010	193,689	202,350	0	(983)	0	0	2.500	0.235	MON	404	4,842	12/30/2020	11/01/2028
3138WE-3H-0	FN AS5299 - RMBS			4	1.A	536,915	94.8120	479,530	505,769	529,665	0	(2,867)	0	0	2.500	0.705	MON	1,054	12,644	12/30/2020	07/01/2030
3138WE-3P-2	FN AS5305 - RMBS			4	1.A	811,353	96.1970	736,802	765,930	800,514	0	(4,423)	0	0	3.000	1.268	MON	1,915	22,978	12/30/2020	07/01/2030
3138WE-MJ-5	FN AS4860 - RMBS			4	1.A	1,711,626	94.8500	1,527,110	1,610,027	1,689,573	0	(9,783)	0	0	2.500	0.606	MON	3,354	40,251	12/30/2020	05/01/2030
3138WE-PP-8	FN AS4929 - RMBS			4	1.A	206,618	94.8500	183,993	193,984	203,666	0	(1,259)	0	0	2.500	0.588	MON	404	4,850	12/30/2020	05/01/2030
3138WG-3N-2	FN AS7104 - RMBS			4	1.A	223,966	93.3270	196,173	210,200	225,022	0	190	0	0	3.500	2.499	MON	613	7,357	12/30/2020	05/01/2046
3138WJ-QE-1	FN AS8552 - RMBS			4	1.A	691,884	93.0592	597,575	642,145	687,179	0	(3,108)	0	0	3.000	1.514	MON	1,605	19,264	12/30/2020	12/01/2036
3138WJ-QG-6	FN AS8554 - RMBS			4	1.A	1,182,937	93.0724	1,045,736	1,123,573	1,176,874	0	(4,113)	0	0	3.000	1.979	MON	2,809	33,707	12/30/2020	12/01/2036
3138WL-C2-7	FN AS9988 - RMBS			4	1.A	705,595	98.7160	638,447	646,751	721,563	0	2,688	0	0	4.500	2.784	MON	2,425	29,104	12/30/2020	07/01/2047
3138WP-JE-5	FN AT2060 - RMBS			4	1.A	142,897	95.9742	130,085	135,541	140,508	0	(985)	0	0	2.500	0.401	MON	282	3,389	12/30/2020	04/01/2028
3138WP-JG-0	FN AT2062 - RMBS			4	1.A	202,787	95.9760	186,434	194,251	199,892	0	(1,184)	0	0	2.500	0.842	MON	405	4,856	12/30/2020	04/01/2028
3138WV-SW-2	FN AT7732 - RMBS			4	1.A	220,438	95.5189	199,267	208,615	216,921	0	(1,379)	0	0	2.500	0.397	MON	435	5,215	12/30/2020	07/01/2028
3138WV-XJ-5	FN AT7880 - RMBS			4	1.A	59,615	95.5189	54,146	56,686	59,044	0	(221)	0	0	2.500	0.183	MON	118	1,417	12/30/2020	06/01/2028
3138X0-MP-0	FN AU1265 - RMBS			4	1.A	264,824	95.9742	241,027	251,137	260,575	0	(1,893)	0	0	2.500	0.576	MON	523	6,278	12/30/2020	07/01/2028
3138X3-FV-9	FN AU3779 - RMBS			4	1.A	308,428	95.9760	283,280	295,158	304,273	0	(1,766)	0	0	2.500	0.868	MON	615	7,379	12/30/2020	08/01/2028
3138XU-TV-4	FN AW5063 - RMBS			4	1.A	26,741	96.4261	24,297	25,197	26,722	0	(55)	0	0	4.000	3.028	MON	84	1,008	05/10/2016	07/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138YM-JQ-3	FN AY7470 - RMBS			4	1.A	208,214	93.7463	191,234	203,991	208,730	0	(348)	0	0	3.500	3.146	MON	595	7,140	04/10/2015	03/01/2045
31390C-SP-2	FN 642326 - RMBS			4	1.A	2,310	103.1710	2,294	2,224	2,258	0	(8)	0	0	7.000	6.255	MON	13	156	06/20/2002	05/01/2032
31390G-PL-5	FN 645827 - RMBS			4	1.A	2,083	103.1710	2,066	2,002	2,034	0	(7)	0	0	7.000	6.232	MON	12	140	06/19/2002	06/01/2032
31390U-JQ-0	FN 656471 - RMBS			4	1.A	13,442	99.9327	12,809	12,817	13,100	0	(79)	0	0	7.500	5.847	MON	80	961	07/08/2002	08/01/2032
31391C-2G-9	FN 663275 - RMBS			4	1.A	2,884	102.8631	2,912	2,831	2,851	0	(2)	0	0	6.000	5.695	MON	14	170	08/13/2002	09/01/2032
31391E-JC-6	FN 664559 - RMBS			4	1.A	40,564	102.8631	40,608	39,478	39,932	0	(50)	0	0	6.000	5.514	MON	197	2,369	10/02/2002	10/01/2032
31391H-NJ-9	FN 667393 - RMBS			4	1.A	15,191	102.8631	15,430	15,001	15,046	0	(22)	0	0	6.000	5.639	MON	75	900	08/21/2002	10/01/2032
31392C-EN-0	FNW 2002-W2 AF6 - CMO/RMBS			4	1.A	1,783	97.6928	1,636	1,675	1,725	0	(1)	0	0	6.496	2.807	MON	9	169	08/07/2003	05/25/2032
31393C-3E-1	FNR 0349H A2 - CMO/RMBS			4	1.A	223,679	99.9631	207,312	207,389	212,288	0	(288)	0	0	5.500	4.709	MON	951	11,406	07/31/2016	04/25/2043
31393Y-GC-3	FNR 2004-28 MJ - CMO/RMBS			4	1.A	76,166	99.9409	75,031	75,075	75,507	0	(443)	0	0	6.000	4.910	MON	375	4,504	12/12/2006	01/25/2034
31395F-EG-5	FHR 2836 YE - CMO/RMBS			4	1.A	188,501	100.4136	199,818	198,995	194,669	0	286	0	0	5.000	5.621	MON	829	9,950	03/06/2007	08/15/2034
31397J-YK-4	FHR 3339 FA - CMO/RMBS			3	1.A	5,425,825	87.5012	4,946,438	5,652,996	5,498,431	0	43,999	0	0	1.539	2.275	MON	7,249	80,080	12/18/2017	07/15/2037
31398P-P2-9	FNR 2010-50 AY - CMO/RMBS			4	1.A	305,533	99.0129	301,523	304,529	304,381	0	(498)	0	0	4.000	3.480	MON	1,015	12,181	07/31/2016	05/25/2025
31398P-UT-4	FNR 2010-46 L - CMO/RMBS			4	1.A	22,146	99.5401	21,894	21,995	21,956	0	(51)	0	0	4.000	3.444	MON	73	880	07/31/2016	05/25/2025
31398V-6W-1	FHR 3642 DY - CMO/RMBS			4	1.A	43,411	99.2902	42,465	42,768	42,748	0	(150)	0	0	4.000	3.563	MON	143	2,667	10/31/2022	03/15/2025
31398V-MH-6	FHR 3655 JK - CMO/RMBS			4	1.A	300,911	98.8531	296,543	299,983	300,093	0	(552)	0	0	4.000	3.624	MON	1,000	11,999	07/31/2016	04/15/2025
31402R-RN-1	FN 735893 - RMBS			4	1.A	50,799	101.6150	51,106	50,294	50,642	0	(25)	0	0	5.000	4.787	MON	210	2,515	12/09/2008	10/01/2035
31403D-LR-8	FN 745636 - RMBS			4	1.A	628	104.3976	631	605	619	0	(2)	0	0	6.500	5.498	MON	3	39	02/08/2008	06/01/2035
31403D-XB-0	FN 745974 - RMBS			4,5	1.A	10,074	99.6290	9,934	9,971	10,036	0	(5)	0	0	6.126	7.066	MON	51	456	12/15/2006	10/01/2036
31403M-XR-5	FN 753188 - RMBS			4	1.A	1,414	100.2160	1,405	1,402	1,408	0	(1)	0	0	4.500	4.301	MON	5	63	02/08/2013	12/01/2033
31405D-3Y-1	FN 786615 - RMBS			4	1.A	44,149	102.9770	46,299	44,960	44,422	0	39	0	0	5.500	5.811	MON	206	2,473	06/18/2004	07/01/2034
31405K-WS-6	FN 791857 - RMBS			4,5	1.A	49,226	98.4520	47,977	48,731	51,068	0	438	0	0	4.688	4.810	MON	190	1,960	12/28/2004	08/01/2034
31407P-P2-8	FN 836641 - RMBS			4	1.A	28,056	98.3960	26,934	27,373	27,855	0	(41)	0	0	6.895	6.412	MON	157	1,527	08/18/2005	10/01/2035
31408C-DQ-6	FN 847111 - RMBS			4	1.A	290	104.1184	297	285	288	0	0	0	0	6.000	5.740	MON	1	17	11/09/2005	10/01/2035
31409A-F7-9	FN 865190 - RMBS			4	1.A	58,563	104.5190	59,945	57,353	58,246	0	(120)	0	0	7.000	6.346	MON	335	4,015	07/11/2006	02/01/2036
3140FC-S9-0	FN BD5043 - RMBS			4	1.A	1,060,249	93.7668	915,067	975,897	1,062,291	0	(242)	0	0	3.500	2.243	MON	2,846	34,156	12/30/2020	02/01/2047
3140GQ-6X-9	FN BH2685 - RMBS			4	1.A	1,813,756	95.4375	1,649,190	1,728,032	1,801,623	0	(5,974)	0	0	3.000	1.679	MON	4,320	51,841	12/30/2020	06/01/2032
3140JA-TS-7	FN BM5960 - RMBS			4	1.A	246,262	96.1627	221,506	230,345	246,654	0	(708)	0	0	4.000	2.982	MON	768	9,214	12/30/2020	08/01/2048
3140KL-LG-5	FN BQ1226 - RMBS			4	1.A	3,601,094	82.2453	2,856,861	3,473,584	3,595,678	0	(1,754)	0	0	2.000	1.582	MON	5,789	69,472	12/30/2020	09/01/2050
3140KN-KN-7	FN BQ3000 - RMBS			4	1.A	3,667,057	82.2453	2,909,191	3,537,211	3,663,573	0	(2,592)	0	0	2.000	1.573	MON	5,895	70,744	12/30/2020	10/01/2050
3140MA-2S-2	FN BU8884 - RMBS			4	1.A	856,816	85.0472	825,201	970,285	860,380	0	3,575	0	0	2.500	4.034	MON	2,021	16,233	10/11/2022	03/01/2052
3140MG-G5-4	FN BV2919 - RMBS	DR		4	1.A	1,372,647	92.4512	1,244,097	1,345,680	1,372,647	0	0	0	0	0.000	(0.068)	MON	0	0	06/09/2022	02/01/2052
3140MH-JP-5	FN BV3869 - RMBS			4	1.A	35,259	81.7861	33,873	41,417	35,494	0	236	0	0	2.000	3.852	MON	69	553	10/11/2022	03/01/2052
3140MM-LZ-9	FN BV7543 - RMBS			4	1.A	25,942	92.0550	24,641	26,768	25,993	0	51	0	0	2.500	3.076	MON	56	448	07/14/2022	05/01/2037
3140QM-5A-8	FN CB2640 - RMBS			4	1.A	851,910	85.1036	821,020	964,729	854,699	0	2,799	0	0	2.500	4.050	MON	2,010	16,152	10/11/2022	01/01/2052
3140QN-ZF-2	FN CB3441 - RMBS			4	1.A	27,599	92.0600	26,216	28,477	27,637	0	39	0	0	2.500	3.099	MON	59	479	07/14/2022	04/01/2037
3140QQ-BR-5	FN CB4547 - RMBS			4	1.A	37,377	92.0560	35,503	38,566	37,375	0	(1)	0	0	2.500	3.127	MON	80	652	07/14/2022	05/01/2037
3140X7-5L-9	FN FM4450 - RMBS			4	1.A	7,833,430	82.2453	6,214,507	7,556,059	7,807,091	0	(10,015)	0	0	2.000	1.594	MON	12,593	151,121	12/30/2020	09/01/2050
3140X7-XJ-3	FN FM4280 - RMBS			4	1.A	7,536,816	82.2453	5,979,193	7,269,948	7,515,663	0	(3,829)	0	0	2.000	1.592	MON	12,117	145,399	12/30/2020	09/01/2050
3140XA-FM-9	FN FM6471 - RMBS			4	1.A	40,445	81.7310	38,829	47,509	40,595	0	151	0	0	2.000	3.976	MON	79	636	10/11/2022	02/01/2051
3140XH-CP-0	FN FS1877 - RMBS			4	1.A	990,397	88.4517	926,549	1,047,519	991,614	0	1,224	0	0	3.000	3.709	MON	2,619	21,049	06/09/2022	05/01/2052
3140XJ-J5-3	FN FS2983 - RMBS			4	1.A	1,598,239	92.1340	1,519,300	1,649,011	1,601,393	0	1,946	0	0	2.500	3.088	MON	3,435	27,727	07/14/2022	07/01/2037
3140XM-L7-9	FN FS5749 - RMBS	DR		4	1.A	3,303,824	102.4622	3,428,906	3,346,507	3,303,824	0	0	0	0	0.000	0.044	MON	18,127	0	10/19/2023	09/01/2053
31410C-VS-8	FN 885425 - RMBS	M		4	1.A	6,776	104.5082	6,913	6,615	6,762	0	(33)	0	0	6.500	5.605	MON	36	430	07/31/2016	06/01/2036
31410D-V4-9	FN 886335 - RMBS			4	1.A	682	104.5082	615	588	660	0	(12)	0	0	6.500	2.471	MON	3	38	07/31/2016	08/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31410F-D9-3	FN 887628 - RMBS			4	1.A	8,967	103.1710	8,543	8,281	9,323	0	331	0	0	7.000	2.916	MON	48	580	07/31/2016	07/01/2036
31410F-YL-3	FN 888215 - RMBS			4	1.A	3,696	104.5082	3,333	3,189	3,586	0	(16)	0	0	6.500	2.414	MON	17	207	07/31/2016	12/01/2036
31410K-JR-6	FN 889572 - RMBS			4	1.A	29,972	102.9773	31,014	30,117	29,976	0	0	0	0	5.500	5.587	MON	138	1,656	07/11/2008	06/01/2038
31410K-XY-5	FN 889995 - RMBS			4	1.A	38,761	102.9773	37,684	36,594	38,365	0	(56)	0	0	5.500	4.330	MON	168	2,013	03/09/2010	09/01/2038
31410R-CY-3	FN 894787 - RMBS			4	1.A	305	104.5082	313	299	302	0	(1)	0	0	6.500	6.064	MON	2	19	11/08/2007	12/01/2036
31410X-5W-2	FN 900961 - RMBS			4	1.A	9,126	104.5082	9,362	8,958	9,038	0	(19)	0	0	6.500	6.124	MON	49	582	11/08/2007	09/01/2036
31411A-JE-6	FN 902161 - RMBS			4	1.A	4,287	104.5082	4,398	4,209	4,246	0	(9)	0	0	6.500	6.122	MON	23	274	11/08/2007	11/01/2036
31411A-SD-8	FN 902416 - RMBS			4	1.A	6,515	104.5082	5,942	5,686	6,186	0	(85)	0	0	6.500	3.593	MON	31	370	07/31/2016	11/01/2036
31411E-HW-0	FN 905745 - RMBS			4	1.A	17,043	104.5082	17,483	16,729	16,995	0	(51)	0	0	6.500	5.887	MON	91	1,087	11/08/2007	12/01/2036
31411H-QC-7	FN 908651 - RMBS			4	1.A	8,250	104.5082	7,438	7,118	7,810	0	(115)	0	0	6.500	3.265	MON	39	463	07/31/2016	12/01/2036
31411N-7H-4	FN 912696 - RMBS			4	1.A	1,744	104.5082	1,572	1,504	1,693	0	(13)	0	0	6.500	2.414	MON	8	98	07/31/2016	03/01/2037
31411V-PQ-6	FN 915831 - RMBS			4	1.A	1,550	104.6464	1,592	1,521	1,535	0	(3)	0	0	6.500	6.106	MON	8	99	11/08/2007	03/01/2037
31411X-2G-9	FN 917975 - RMBS			4	1.A	17,140	104.6464	15,471	14,784	16,545	0	(281)	0	0	6.500	2.703	MON	80	961	07/31/2016	05/01/2037
31412F-UT-8	FN 924094 - RMBS			4	1.A	63,398	104.6464	65,123	62,232	62,873	0	(62)	0	0	6.500	6.076	MON	337	4,045	11/08/2007	05/01/2037
31412L-UK-4	FN 928586 - RMBS			4	1.A	1,275	104.6464	1,310	1,252	1,263	0	(3)	0	0	6.500	6.121	MON	7	81	11/08/2007	08/01/2037
31412P-YW-5	FN 931425 - RMBS			4	1.A	445,156	99.6749	415,222	416,577	442,114	0	(892)	0	0	4.500	3.283	MON	1,562	18,746	07/31/2016	06/01/2039
31412Q-4A-4	FN 932417 - RMBS			4	1.A	18,288	99.8710	18,097	18,121	18,262	0	(7)	0	0	4.500	4.326	MON	68	815	10/08/2010	01/01/2040
31412R-H5-9	FN 932752 - RMBS			4	1.A	20,063	101.6212	19,693	19,379	19,963	0	(26)	0	0	5.000	4.372	MON	81	969	11/30/2010	04/01/2040
31412V-TK-4	FN 936254 - RMBS			4	1.A	32,347	104.3929	32,972	31,585	32,064	0	(23)	0	0	6.000	5.572	MON	158	1,895	09/09/2008	04/01/2037
31412V-TL-2	FN 936255 - RMBS			4	1.A	17,782	104.6464	18,265	17,454	17,614	0	(37)	0	0	6.500	6.120	MON	95	1,135	11/08/2007	04/01/2037
31413C-AB-5	FN 941102 - RMBS			4	1.A	6,720	104.6464	6,065	5,796	6,401	0	(100)	0	0	6.500	3.134	MON	31	377	07/31/2016	09/01/2037
31413H-QA-9	FN 946049 - RMBS			4	1.A	5,478	104.6464	5,627	5,377	5,427	0	(11)	0	0	6.500	6.110	MON	29	349	11/08/2007	09/01/2037
31413H-QE-1	FN 946053 - RMBS			4	1.A	3,288	104.6464	2,968	2,836	3,115	0	(46)	0	0	6.500	3.378	MON	15	184	07/31/2016	09/01/2037
31413J-QN-7	FN 946961 - RMBS			4	1.A	12,889	104.6464	13,240	12,652	12,770	0	(27)	0	0	6.500	6.123	MON	69	822	11/08/2007	09/01/2037
31413J-ZZ-0	FN 947260 - RMBS			4	1.A	1,157	104.6464	1,045	998	1,096	0	(16)	0	0	6.500	3.356	MON	5	65	07/31/2016	10/01/2037
31413L-PQ-6	FN 948731 - RMBS			4	1.A	13,913	104.6464	14,292	13,657	13,938	0	(40)	0	0	6.500	5.606	MON	74	888	11/08/2007	08/01/2037
31413M-E7-8	FN 949358 - RMBS		M	4	1.A	95,257	104.6464	97,590	93,257	94,372	0	(316)	0	0	6.500	6.023	MON	505	6,062	11/08/2007	08/01/2037
31413N-GJ-8	FN 950301 - RMBS			4	1.A	818	104.3976	839	804	812	0	(2)	0	0	6.500	6.062	MON	4	52	09/11/2007	08/01/2037
31413N-MH-5	FN 950460 - RMBS			4	1.A	107,898	104.6464	110,833	105,912	106,896	0	(223)	0	0	6.500	6.119	MON	574	6,884	11/08/2007	09/01/2037
31413T-CC-4	FN 954667 - RMBS			4	1.A	16,550	104.6464	17,000	16,245	16,396	0	(34)	0	0	6.500	6.123	MON	88	1,056	11/08/2007	09/01/2037
31414T-EC-1	FN 975431 - RMBS			4	1.A	6,790	101.6201	6,212	6,113	6,604	0	(52)	0	0	5.000	3.346	MON	25	306	09/27/2016	03/01/2038
31415P-H4-3	FN 985051 - RMBS			4	1.A	1,201	101.6201	1,099	1,081	1,163	0	(12)	0	0	5.000	2.896	MON	5	59	09/27/2016	06/01/2038
31416B-3Y-2	FN 995515 - RMBS			4	1.A	73,840	99.6749	71,019	71,251	73,556	0	(93)	0	0	4.500	3.823	MON	267	3,206	09/30/2016	03/01/2039
31416B-S9-0	FN 995244 - RMBS			4	1.A	709	99.7524	702	703	708	0	0	0	0	4.500	4.323	MON	3	32	02/08/2013	11/01/2038
31416B-W8-7	FN 995371 - RMBS			4	1.A	47,796	100.2160	43,739	43,645	46,852	0	(214)	0	0	4.500	2.459	MON	164	1,964	07/31/2016	03/01/2034
31416L-PY-6	FN AA3138 - RMBS			4	1.A	39,160	99.8710	38,752	38,802	39,026	0	(30)	0	0	4.500	4.368	MON	146	1,746	05/10/2012	02/01/2039
31416Q-DV-4	FN AA6415 - RMBS			4	1.A	22,792	101.6190	20,850	20,518	22,781	0	(231)	0	0	5.000	2.906	MON	85	1,026	09/27/2016	11/01/2039
31417G-JK-3	FN AB9265 - RMBS			4	1.A	629,421	94.2193	542,370	575,646	627,835	0	1,783	0	0	3.500	2.084	MON	1,679	20,148	12/30/2020	05/01/2043
31417G-SD-9	FN AB9515 - RMBS			4	1.A	264,272	95.9742	240,799	250,900	260,003	0	(1,578)	0	0	2.500	0.534	MON	523	6,273	12/30/2020	05/01/2028
31417G-Y3-4	FN AB9729 - RMBS			4	1.A	451,370	95.9760	414,578	431,961	444,875	0	(2,708)	0	0	2.500	0.888	MON	900	10,799	12/30/2020	06/01/2028
31417J-5V-8	FN AC0859 - RMBS			4	1.A	107,988	101.5920	98,603	97,058	105,196	0	(834)	0	0	5.000	3.390	MON	404	4,853	09/27/2016	05/01/2040
31417M-NG-4	FN AC3090 - RMBS			4	1.A	2,115	99.6749	2,095	2,102	2,109	0	(1)	0	0	4.500	4.404	MON	8	95	09/10/2009	09/01/2039
31417N-R4-5	FN AC4106 - RMBS			4	1.A	16,184	100.7618	14,680	14,569	15,778	0	(134)	0	0	5.000	3.198	MON	61	728	09/27/2016	09/01/2039
31417S-FH-8	FN AC5567 - RMBS			4	1.A	127,772	100.7618	115,714	114,840	134,512	0	4,337	0	0	5.000	1.952	MON	479	5,742	09/27/2016	01/01/2040
31417V-N6-6	FN AC8512 - RMBS			4	1.A	64,374	99.6749	63,013	63,218	64,173	0	(33)	0	0	4.500	4.181	MON	237	2,845	12/04/2009	12/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417Y-BQ-9	FN MA0046 - RMBS			4	1.A	10,801	98.1020	9,835	10,025	10,565	0	(79)	0	0	4.000	1.415	MON	33	401	08/14/2020	04/01/2029
31417Y-S4-0	FN MA0538 - RMBS			4	1.A	20,474	99.1474	20,084	20,257	20,358	0	(19)	0	0	4.500	4.215	MON	76	912	02/08/2013	10/01/2030
31418C-L7-7	FN MA3049 - RMBS			4	1.A	780,759	90.1983	669,584	742,346	782,441	0	(1,187)	0	0	3.000	2.269	MON	1,856	22,270	12/30/2020	06/01/2047
31418C-PM-0	FN MA3127 - RMBS			4	1.A	1,097,403	92.6386	968,127	1,045,059	1,093,630	0	(2,119)	0	0	3.000	2.034	MON	2,613	31,352	12/30/2020	09/01/2037
31418E-B8-2	FN MA4562 - RMBS			4	1.A	43,337	81.7529	41,617	50,906	43,500	0	164	0	0	2.000	3.909	MON	85	682	10/11/2022	03/01/2052
31418E-CP-3	FN MA4577 - RMBS			4	1.A	743,522	81.7529	791,014	887,689	747,169	0	3,740	0	0	2.000	4.106	MON	1,613	12,894	10/11/2022	04/01/2052
31418E-RW-2	FN MA5000 - RMBS			4	1.A	1,708,645	91.7310	1,610,772	1,755,973	1,710,626	0	1,985	0	0	3.500	3.833	MON	5,122	41,045	06/09/2022	04/01/2053
31418N-ZW-3	FN AD1656 - RMBS			4	1.A	24,018	99.6215	23,809	23,899	23,995	0	(4)	0	0	4.500	4.398	MON	90	1,075	04/09/2010	03/01/2040
31418Q-J2-0	FN AD2980 - RMBS			4	1.A	73,654	98.6860	64,636	65,497	71,954	0	(634)	0	0	4.500	2.708	MON	246	2,947	08/14/2020	03/01/2040
31418Q-JF-1	FN AD2961 - RMBS			4	1.A	24,578	101.6210	22,443	22,085	26,417	0	326	0	0	5.000	1.332	MON	92	1,104	09/22/2016	03/01/2040
31418R-QV-6	FN AD4067 - RMBS			4	1.A	4,402	101.6212	4,021	3,957	4,455	0	36	0	0	5.000	2.592	MON	16	198	09/27/2016	05/01/2040
31418S-EG-0	FN AD4634 - RMBS			4	1.A	43,481	101.6212	42,647	41,966	43,137	0	(76)	0	0	5.000	4.385	MON	175	2,098	10/08/2010	07/01/2040
31418S-YL-7	FN AD5214 - RMBS			4	1.A	143,477	99.6215	142,728	143,270	143,423	0	(53)	0	0	4.500	4.460	MON	537	6,447	05/03/2010	06/01/2040
31419D-HT-1	FN AE2941 - RMBS			4	1.A	3,882	99.8699	3,842	3,847	3,886	0	13	0	0	4.500	4.293	MON	14	173	10/08/2010	09/01/2040
31419D-JB-8	FN AE2957 - RMBS			4	1.A	124,464	99.6215	122,860	123,327	124,046	0	(98)	0	0	4.500	4.373	MON	462	5,550	10/08/2010	09/01/2040
31419H-QD-7	FN AE6751 - RMBS			4	1.A	12,782	99.6215	12,617	12,665	12,753	0	(4)	0	0	4.500	4.352	MON	47	570	10/08/2010	10/01/2040
31419J-CJ-5	FN AE7272 - RMBS			4	1.A	119,719	99.6215	118,176	118,625	119,485	0	(105)	0	0	4.500	4.341	MON	445	5,338	10/08/2010	10/01/2040
31419L-YC-1	FN AE9706 - RMBS			4	1.A	360,704	97.4788	353,258	362,395	360,742	0	18	0	0	4.000	4.069	MON	1,208	14,496	11/09/2012	12/01/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						107,953,624	XXX	95,177,630	105,826,403	107,718,474	0	(86,127)	0	0	XXX	XXX	XXX	231,212	2,380,891	XXX	XXX
3137BH-CY-1	FHMS K-044 A2 - CMBS			4	1.A FE	1,642,075	97.6865	1,583,976	1,621,490	1,621,650	0	(3,059)	0	0	2.811	2.623	MON	3,798	45,580	04/28/2017	01/25/2025
3137BV-Z7-4	FHMS K-063 A1 - CMBS			4	1.A FE	864,488	97.4700	783,778	804,122	829,562	0	(9,661)	0	0	3.045	0.652	MON	2,040	24,486	12/30/2020	08/25/2026
3137BY-PQ-7	FHMS K-726 A2 - CMBS			4	1.A	1,233,687	99.0844	1,144,610	1,155,187	1,160,728	0	(28,496)	0	0	2.905	0.229	MON	2,797	33,558	12/30/2020	04/25/2024
3137FC-JK-1	FHMS K-070 A2 - CMBS			4	1.A	1,030,664	96.4529	964,529	1,000,000	1,013,337	0	(3,830)	0	0	3.303	2.885	MON	2,753	33,030	03/26/2019	11/25/2027
3137FE-BQ-2	FHMS K-072 A2 - CMBS			4	1.A	1,041,836	96.5725	965,725	1,000,000	1,019,070	0	(5,081)	0	0	3.444	2.882	MON	2,870	34,440	03/26/2019	12/25/2027
3137FE-ZU-7	FHMS K-076 A2 - CMBS			4	1.A	4,101,956	98.1274	3,925,094	4,000,000	4,042,924	0	(11,537)	0	0	3.900	3.585	MON	13,000	156,000	05/22/2018	04/25/2028
3137FJ-Z9-3	FHMS K-084 A2 - CMBS			4	1.A	865,403	97.3314	788,385	810,000	838,639	0	(5,914)	0	0	3.780	2.943	MON	2,552	30,618	03/26/2019	10/25/2028
3137FK-SH-0	FHMS K-086 A2 - CMBS			4	1.A	645,094	97.7890	586,734	600,000	623,601	0	(4,748)	0	0	3.859	2.948	MON	1,930	23,154	03/26/2019	11/25/2028
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						11,425,203	XXX	10,742,831	10,990,799	11,149,511	0	(72,327)	0	0	XXX	XXX	XXX	31,739	380,866	XXX	XXX
75913T-GJ-7	REGIONAL TRANSN DIST COLO CTFS PARTN			1	1.D FE	171,613	122.1340	164,881	135,000	170,114	0	(1,318)	0	0	7.672	5.282	JD	863	10,357	10/31/2022	06/01/2040
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						171,613	XXX	164,881	135,000	170,114	0	(1,318)	0	0	XXX	XXX	XXX	863	10,357	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						2,231,099,901	XXX	1,860,861,258	2,031,710,124	2,200,893,566	(35,082)	(6,257,631)	0	0	XXX	XXX	XXX	22,726,056	86,761,341	XXX	XXX
00003#-AC-7	A&E TELEVISION NETWORKS LLC SER C				1.G YE	18,000,000	98.4214	17,715,854	18,000,000	18,000,000	0	0	0	0	3.780	3.779	FA	243,810	680,400	08/07/2012	08/22/2024
00003#-AD-5	A&E TELEVISION NETWORKS LLC SER D				1.G YE	10,000,000	95.8659	9,586,587	10,000,000	10,000,000	0	0	0	0	3.980	3.980	FA	142,617	398,000	08/07/2012	08/22/2027
00080Q-AF-2	ABN AMRO BANK NV	LS	C		2.B FE	11,380,920	97.9860	11,106,713	11,335,000	11,342,547	0	(4,520)	0	0	4.750	4.704	JJ	228,825	538,412	10/31/2022	07/28/2025
00084D-AV-2	ABN AMRO BANK NV	LS	C	2	2.B FE	5,494,352	79.8470	5,110,208	6,400,000	5,580,454	0	73,697	0	0	3.324	4.599	MS	63,821	212,736	10/31/2022	03/13/2037
001055-AD-4	AFLAC INC			1	1.G FE	6,881,962	112.7190	5,635,950	5,000,000	6,430,046	0	(60,782)	0	0	6.900	4.389	JD	13,417	345,000	03/31/2015	12/17/2039
001055-AF-9	AFLAC INC			1	1.G FE	10,059,634	110.1850	10,467,575	9,500,000	10,024,717	0	(18,936)	0	0	6.450	5.914	FA	231,483	612,750	10/31/2022	08/15/2040
00115A-AE-9	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	393,578	96.0760	377,579	393,000	393,201	0	(67)	0	0	3.100	3.081	JD	1,015	12,183	10/20/2017	12/01/2026
00115A-AH-2	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	11,836,000	79.2650	7,926,500	10,000,000	11,680,095	0	(50,388)	0	0	3.750	2.770	JD	31,250	375,000	10/21/2020	12/01/2047
00115A-AK-5	AEP TRANSMISSION COMPANY LLC	LS		1,2	1.F FE	5,581,109	79.4340	3,713,540	4,675,000	5,510,400	0	(22,871)	0	0	3.800	2.800	JD	7,896	177,650	10/21/2020	06/15/2049
00115A-AM-1	AEP TRANSMISSION COMPANY LLC			1,2	1.G FE	1,659,220	78.7670	1,575,340	2,000,000	1,666,590	0	6,302	0	0	3.650	4.770	AO	18,250	73,000	10/31/2022	04/01/2050
00122@-AA-9	AES SOUTHLAND ENERGY LLC				2.B PL	28,049,851	90.1717	25,248,067	28,000,000	28,037,364	0	(1,572)	0	0	4.500	4.462	FMAN	108,500	1,260,000	11/30/2017	02/29/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001306-AC-3	AHS HOSPITAL CORP			1,2	1.D FE	2,666,400	66.7040	2,668,160	4,000,000	2,690,138	0	21,926	0	0	2.780	4.979	JJ	55,600	111,200	12/02/2022	07/01/2051
00131L-2B-0	AIA GROUP LTD		C		1.E FE	15,143,870	97.0060	13,580,840	14,000,000	14,980,134	0	(30,883)	0	0	4.875	4.342	MS	208,542	682,500	10/31/2022	03/11/2044
00131M-AE-3	AIA GROUP LTD		D	2	1.E FE	3,360,810	91.7320	3,236,305	3,528,000	3,365,667	0	4,102	0	0	4.500	4.840	MS	46,305	158,760	10/31/2022	03/16/2046
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCING X				1.E FE	2,390,689	109.4970	1,965,471	1,795,000	2,175,960	0	(38,741)	0	0	6.900	3.857	MS	36,468	123,855	11/30/2017	03/15/2032
00165C-AP-9	AMC ENTERTAINMENT HOLDINGS INC			1,2	5.C FE	3,068,853	86.7830	3,611,040	4,160,999	3,362,742	1,466,229	211,309	0	0	10.000	19.783	JD	18,493	430,777	10/12/2022	06/15/2026
00165C-BA-1	AMC ENTERTAINMENT HOLDINGS INC			1,2	5.A FE	713,195	69.4590	690,422	994,000	750,026	0	30,609	0	0	7.500	14.448	FA	28,163	74,550	10/12/2022	02/15/2029
00185A-AB-0	AON PLC		C	1	2.A FE	4,299,470	80.6490	3,742,114	4,640,000	4,364,204	0	9,148	0	0	4.250	4.728	JD	10,408	197,200	05/13/2015	12/12/2042
00185A-AH-7	AON PLC	LS	C	1,2	2.A FE	6,046,764	91.3860	5,084,717	5,564,000	6,001,118	0	(15,117)	0	0	4.750	4.146	MN	33,770	264,290	10/20/2020	05/15/2045
00191A-AD-8	ARD FINANCE SA	LS	C	1,2	5.C FE	3,483,804	46.7180	1,667,954	3,570,260	3,493,362	0	11,680	0	0	6.500	7.109	JD	116,678	116,033	04/10/2023	06/30/2027
001957-BD-0	AT&T CORP	C		1	2.B FE	3,304,385	118.0690	2,951,725	2,500,000	2,966,824	0	(45,897)	0	0	8.750	5.757	MN	27,951	218,750	11/30/2017	11/15/2031
00206R-AB-8	AT&T INC			1	2.B FE	1,214,550	110.9020	1,109,020	1,000,000	1,164,023	0	(9,376)	0	0	6.800	5.005	MN	8,689	68,000	11/30/2017	05/15/2036
00206R-AD-4	AT&T INC			1	2.B FE	2,881,960	106.8100	2,670,250	2,500,000	2,801,038	0	(15,044)	0	0	6.500	5.242	MS	54,167	162,500	11/30/2017	09/01/2037
00206R-AS-1	AT&T INC			1	2.B FE	6,587,231	109.9230	6,041,368	5,496,000	6,381,158	0	(38,361)	0	0	6.550	5.018	FA	135,995	359,988	11/30/2017	02/15/2039
00206R-BA-9	AT&T INC			1	2.B FE	10,707,600	101.0390	10,103,900	10,000,000	10,597,178	0	(20,665)	0	0	5.550	5.035	FA	209,667	555,000	11/30/2017	08/15/2041
00206R-DF-6	AT&T INC			1,2	2.B FE	4,075,200	105.9000	4,236,000	4,000,000	4,061,406	0	(2,175)	0	0	6.000	5.853	FA	90,667	240,000	03/17/2016	08/15/2040
00206R-DG-4	AT&T INC	LS		1	2.B FE	4,613,500	109.5380	5,476,900	5,000,000	4,673,469	0	9,565	0	0	6.375	7.036	MS	106,250	318,750	03/17/2016	03/01/2041
00206R-HY-1	AT&T INC	C		1	2.B FE	27,775,508	106.9960	26,749,000	25,000,000	26,656,490	0	(264,720)	0	0	6.625	5.181	MN	211,632	1,656,250	06/05/2019	05/15/2029
00206R-HZ-8	AT&T INC	C		1	2.B FE	11,077,605	113.5760	10,221,840	9,000,000	10,409,567	0	(158,416)	0	0	7.625	5.015	AO	144,875	686,250	06/05/2019	04/15/2031
00206R-JA-1	AT&T INC	C		1	2.B FE	15,925,026	114.0810	13,622,412	11,941,000	14,749,910	0	(276,159)	0	0	7.700	4.300	MN	153,243	919,457	06/05/2019	05/01/2032
00206R-JD-5	AT&T INC	C		1	2.B FE	31,248,576	103.3670	31,010,100	30,000,000	30,951,937	0	(67,128)	0	0	6.200	5.790	MS	547,667	1,860,000	06/05/2019	03/15/2040
00206R-JE-3	AT&T INC			1	2.B FE	6,995,301	101.1180	7,078,260	7,000,000	6,996,560	0	314	0	0	6.100	6.105	JJ	196,894	427,000	06/05/2019	07/15/2040
00206R-JG-8	AT&T INC			1	2.B FE	7,610,108	96.2280	6,735,960	7,000,000	7,531,666	0	(18,690)	0	0	5.375	4.738	AO	79,431	376,250	06/05/2019	10/15/2041
00206R-JX-1	AT&T INC			1,2	2.B FE	5,001,260	92.8190	5,105,045	5,500,000	5,012,784	0	11,524	0	0	2.300	5.163	JD	10,542	63,250	11/28/2023	06/01/2027
00206R-LV-2	AT&T INC			1,2	2.B FE	9,251,978	71.6690	8,848,971	12,347,000	9,286,663	0	29,550	0	0	3.650	5.181	MS	132,696	450,666	10/31/2022	09/15/2059
00206R-MM-1	AT&T INC			1,2	2.B FE	197,232	81.5020	156,484	192,000	196,328	0	(395)	0	0	2.550	2.289	JD	408	4,896	09/03/2021	12/01/2033
00217G-AB-9	APTIV PLC		C	1,2	2.B FE	149,400	88.3400	132,510	150,000	149,499	0	53	0	0	3.250	3.297	MS	1,625	4,875	02/09/2022	03/01/2032
002819-AC-4	ABBOTT LABORATORIES			1	1.D FE	26,559,454	114.8980	26,374,836	22,955,000	25,725,511	0	(138,797)	0	0	6.150	4.921	MN	121,566	1,685,395	11/30/2017	11/30/2037
002824-AV-2	ABBOTT LABORATORIES			1	1.D FE	5,978,665	114.8800	6,318,400	5,500,000	5,836,968	0	(13,926)	0	0	6.000	5.405	AO	82,500	330,000	11/10/2009	04/01/2039
002824-AY-6	ABBOTT LABORATORIES			1	1.D FE	10,245,060	107.0730	9,636,570	9,000,000	10,016,211	0	(41,786)	0	0	5.300	4.331	MN	45,050	477,000	11/30/2017	05/27/2040
002824-BF-6	ABBOTT LABORATORIES	LS		1,2	1.D FE	5,764,534	98.5240	5,569,562	5,653,000	5,690,711	0	(13,209)	0	0	3.750	3.487	MN	18,254	211,988	11/30/2017	11/30/2026
002824-BH-2	ABBOTT LABORATORIES	LS		1,2	1.D FE	40,055,328	102.1790	35,124,031	34,375,000	39,425,177	0	(143,907)	0	0	4.900	3.893	MN	145,043	2,524,603	06/30/2020	11/30/2046
002824-BN-9	ABBOTT LABORATORIES	LS		1,2	1.D FE	933,275	101.6430	711,501	700,000	905,315	0	(8,248)	0	0	4.750	2.742	AO	7,019	33,250	06/30/2020	04/15/2043
002824-BQ-2	ABBOTT LABORATORIES			1,2	1.D FE	43,369	84.6130	37,230	44,000	43,580	0	61	0	0	1.400	1.555	JD	310	308	06/22/2020	06/30/2030
00287Y-AM-1	ABBVIE INC			1	1.G FE	5,250,350	92.7170	4,635,850	5,000,000	5,204,962	0	(7,102)	0	0	4.400	4.086	MN	33,611	220,000	09/28/2016	11/06/2042
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	8,355,747	98.1890	7,855,120	8,000,000	8,051,664	0	(44,530)	0	0	3.600	3.011	MN	37,600	288,000	06/28/2016	05/14/2025
00287Y-AR-0	ABBVIE INC			1,2	1.G FE	11,070,000	92.2030	9,780,300	10,000,000	10,886,531	0	(36,844)	0	0	4.500	3.567	MN	283,750	328,500	11/07/2023	05/14/2035
00287Y-AS-8	ABBVIE INC	C		1,2	1.G FE	81,448,258	95.1580	73,890,187	77,650,000	80,938,272	0	(102,641)	0	0	4.700	4.368	MN	476,469	3,922,738	10/31/2022	05/14/2045
00287Y-AW-9	ABBVIE INC			1,2	1.G FE	4,239,282	91.8130	3,689,964	4,019,000	4,210,149	0	(5,304)	0	0	4.450	4.118	MN	23,349	178,846	11/30/2017	05/14/2046
00287Y-AY-5	ABBVIE INC			1,2	1.G FE	10,316,769	96.9180	10,386,702	10,717,000	10,451,199	0	104,287	0	0	3.200	4.313	MN	44,773	342,944	01/18/2023	05/14/2026
00287Y-CA-5	ABBVIE INC			1,2	1.G FE	99,658	90.2950	90,295	100,000	99,699	0	13	0	0	4.050	4.076	MN	450	4,050	11/17/2020	11/21/2039
00287Y-CB-3	ABBVIE INC	LS		1,2	1.G FE	10,952,679	89.1150	9,802,650	11,000,000	10,955,885	0	1,309	0	0	4.250	4.276	MN	51,944	467,500	11/17/2020	11/21/2049
00287Y-CY-3	ABBVIE INC			1,2	1.G FE	19,254,530	98.0660	19,402,358	19,785,000	19,324,256	0	31,506	0	0	4.550	4.821	MS	265,064	900,218	10/31/2022	03/15/2035
00287Y-CZ-0	ABBVIE INC	LS		1,2	1.G FE	9,059,000	94.5970	10,405,670	11,000,000	9,135,585	0	27,281	0	0	4.625	5.895	AO	127,188	508,750	11/17/2020	10/01/2042
00287Y-DA-4	ABBVIE INC			1,2	1.G FE	2,876,520	97.3340	2,920,020	3,000,000	2,880,456	0	3,232	0	0	4.850	5.168	JD	6,467	145,500	10/31/2022	06/15/2044
00287Y-DB-2	ABBVIE INC	C		1,2	1.G FE	18,600,854	96.1820	17,312,760	18,000,000	18,532,379	0	(20,146)	0	0	4.750	4.502	MS	251,750	855,000	10/31/2022	03/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMPANY PJSC	LS	C		1.D FE	2,539,455	84.0250	1,800,656	2,143,000	2,510,167	0	(9,280)	0	0	4.000	3.036	AO	20,954	85,720	09/24/2020	10/03/2049
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC	LS		1,2	4.A FE	3,544,870	96.0000	3,436,800	3,580,000	3,551,790	0	4,438	0	0	5.000	5.170	AO	37,789	179,000	11/18/2022	04/15/2029
00440E-AC-1	CHUBB INA HOLDINGS INC				1.F FE	7,254,950	119.1580	5,957,900	5,000,000	6,213,552	0	(188,914)	0	0	8.875	4.010	FA	167,639	443,750	11/30/2017	08/15/2029
00440E-AW-7	CHUBB INA HOLDINGS INC			1,2	1.F FE	9,425,700	93.8990	9,389,900	10,000,000	9,442,358	0	14,270	0	0	4.350	4.764	MN	70,083	435,000	10/31/2022	11/03/2045
00653V-AA-9	ADAPTHEALTH LLC			1,2	4.B FE	1,749,444	86.2980	1,441,177	1,670,000	1,703,577	0	(16,784)	0	0	6.125	5.197	FA	42,620	102,288	03/10/2022	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC			1,2	4.B FE	1,556,875	77.1750	1,242,518	1,610,000	1,568,464	0	6,237	0	0	4.625	5.161	FA	31,026	74,463	02/03/2022	08/01/2029
00653V-AE-1	ADAPTHEALTH LLC			1,2	4.B FE	623,000	78.0070	485,984	623,000	623,000	0	0	0	0	5.125	5.124	MS	10,643	31,929	08/12/2021	03/01/2030
00724P-AC-3	ADOBE INC			1,2	1.E FE	249,838	93.8350	234,588	250,000	249,925	0	23	0	0	2.150	2.160	FA	2,240	5,375	01/22/2020	02/01/2027
00724P-AD-1	ADOBE INC	LS		1,2	1.E FE	15,424,800	89.5800	17,916,000	20,000,000	16,938,416	0	417,127	0	0	2.300	5.274	FA	191,667	460,000	01/22/2020	02/01/2030
00774M-AB-1	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	9,532,550	95.0160	10,451,760	11,000,000	10,382,382	0	153,701	0	0	3.650	5.408	JJ	178,444	401,500	08/23/2017	07/21/2027
00774M-AE-5	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	9,010,900	95.2980	9,529,800	10,000,000	9,206,415	0	167,750	0	0	3.875	6.112	JJ	170,069	387,500	10/31/2022	01/23/2028
00774M-AV-7	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	178,699	92.5920	165,740	179,000	178,826	0	59	0	0	2.450	2.486	AO	755	4,386	10/21/2021	10/29/2026
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC	LS	C	1,2	2.B FE	28,997,752	80.5390	24,263,985	30,127,000	29,031,939	0	30,486	0	0	3.850	4.106	AO	199,759	1,159,890	10/31/2022	10/29/2041
00774M-BF-1	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	10,085,300	103.5420	10,354,200	10,000,000	10,083,051	0	(2,249)	0	0	6.450	6.164	AO	69,875	0	11/27/2023	04/15/2027
007903-BF-3	ADVANCED MICRO DEVICES INC			1,2	1.G FE	478,000	96.7130	462,288	478,000	478,000	0	0	0	0	3.924	3.924	JD	1,563	18,757	06/07/2022	06/01/2032
007903-BG-1	ADVANCED MICRO DEVICES INC			1,2	1.G FE	27,500,000	94.8060	26,071,650	27,500,000	27,500,000	0	0	0	0	4.393	4.393	JD	100,673	1,208,075	06/07/2022	06/01/2052
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC			1,2	3.C FE	726,523	96.5000	712,170	738,000	727,770	0	1,248	0	0	5.000	5.408	MS	9,328	30,650	06/26/2023	09/30/2027
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC			1,2	3.C FE	834,000	100.7490	840,247	834,000	834,000	0	0	0	0	6.375	6.375	JJ	24,516	58,484	06/02/2022	06/15/2030
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC				2.A FE	15,838,474	101.2762	16,040,597	15,838,474	15,839,879	0	(104)	0	0	5.750	5.747	MS	250,446	910,712	02/13/2013	03/22/2035
00802#-AB-2	AEROSTAR AIRPORT HOLDINGS, LLC				2.A FE	14,395,444	108.6262	14,237,788	13,107,143	14,344,751	0	(50,693)	0	0	6.750	5.605	MS	243,301	442,366	04/20/2023	03/22/2035
00802#-AC-0	AEROSTAR AIRPORT HOLDINGS LLC				2.A FE	6,000,000	93.6214	5,617,283	6,000,000	6,000,000	0	0	0	0	4.920	4.921	MS	81,180	295,200	04/22/2022	03/22/2035
00817Y-AF-5	AETNA INC	LS		1	2.B FE	15,896,660	111.9550	17,912,800	16,000,000	15,932,133	0	4,248	0	0	6.625	6.675	JD	47,111	1,060,000	01/22/2007	06/15/2036
00817Y-AG-3	AETNA INC			1	2.B FE	2,515,687	112.1810	2,103,394	1,875,000	2,373,936	0	(25,820)	0	0	6.750	4.209	JD	5,625	126,563	11/30/2017	12/15/2037
008685-AB-5	AHOLD FINANCE USA LLC			1	2.A FE	523,940	110.6400	481,284	435,000	486,763	0	(8,422)	0	0	6.875	4.350	MN	4,984	29,906	03/21/2019	05/01/2029
00912X-AY-0	AIR LEASE CORP	LS		1,2	2.B FE	8,807,000	94.5650	9,456,500	10,000,000	9,460,944	0	121,253	0	0	3.625	5.164	JD	30,208	362,500	11/13/2017	12/01/2027
00913R-AF-3	AIR LIQUIDE FINANCE SA	LS	C	1,2	1.F FE	10,411,200	90.9210	13,638,150	15,000,000	12,040,838	0	417,868	0	0	2.250	6.448	MS	104,063	337,500	09/05/2019	09/10/2029
00914A-AG-7	AIR LEASE CORP			1,2	2.B FE	5,874,240	88.7170	5,323,020	6,000,000	5,919,105	0	11,845	0	0	3.000	3.246	FA	75,000	180,000	01/07/2020	02/01/2030
00914A-AK-8	AIR LEASE CORP	LS		1,2	2.B FE	6,619,425	87.4650	5,913,509	6,761,000	6,658,365	0	12,969	0	0	3.125	3.373	JD	17,607	211,281	11/17/2020	12/01/2030
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC	LS		1,2	1.F FE	6,154,843	87.3770	8,737,700	10,000,000	7,242,167	0	325,840	0	0	2.050	7.591	MN	26,194	205,000	04/27/2020	05/15/2030
010392-FB-9	ALABAMA POWER CO			1	1.G FE	10,953,200	107.5010	10,750,100	10,000,000	10,680,082	0	(28,482)	0	0	6.000	5.340	MS	200,000	600,000	02/28/2011	03/01/2039
01273P-AB-8	ALBEMARLE WODGINA PTY LTD		C	1,2	2.B FE	6,224,985	90.5370	7,242,960	8,000,000	6,759,031	0	167,532	0	0	3.450	6.689	MN	35,267	276,000	07/23/2020	11/15/2029
012873-AH-8	OVINTIV INC			1	2.C FE	2,099,140	112.4970	1,756,641	1,561,500	1,881,297	0	(39,921)	0	0	8.125	4.546	MS	37,357	126,872	11/30/2017	09/15/2030
012873-AK-1	OVINTIV INC			1	2.C FE	15,658,404	110.1590	14,731,563	13,373,000	14,499,616	0	(110,237)	0	0	7.375	6.006	MN	164,376	986,259	11/30/2017	11/01/2031
013092-AA-9	ALBERTSONS COMPANIES INC			1,2	3.C FE	1,053,825	101.8580	1,018,580	1,000,000	1,022,613	0	(18,218)	0	0	7.500	5.398	MS	22,083	75,000	03/10/2022	03/15/2026
013092-AC-5	ALBERTSONS COMPANIES INC			1,2	3.C FE	1,983,514	97.2200	1,950,233	2,006,000	1,990,702	0	4,516	0	0	4.625	4.895	JJ	42,781	92,778	12/19/2022	01/15/2027
01309Q-AA-6	ALBERTSONS COMPANIES INC			1,2	3.C FE	3,088,773	101.1950	3,124,902	3,088,000	3,088,656	0	(116)	0	0	6.500	6.494	FA	75,828	101,475	02/07/2023	02/15/2028
013716-AU-9	RIO TINTO ALCAN INC	LS		1	1.F FE	27,341,587	109.6460	28,233,845	25,750,000	26,649,308	0	(68,801)	0	0	6.125	5.650	JD	70,097	1,577,188	03/18/2013	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC			1	1.F FE	9,853,597	105.9640	8,593,680	8,110,000	9,188,368	0	(72,620)	0	0	5.750	4.260	JD	38,860	466,325	11/08/2012	06/01/2035
01400E-AC-7	ALCON FINANCE CORP			1,2	2.B FE	1,442,175	80.5960	1,007,450	1,250,000	1,427,735	0	(4,656)	0	0	3.800	2.993	MS	12,931	47,500	10/15/2020	09/23/2049
01400E-AE-3	ALCON FINANCE CORP			1,2	2.B FE	537,073	103.1430	556,972	540,000	537,317	0	228	0	0	5.375	5.446	JD	2,016	29,025	11/29/2022	12/06/2032
01609W-AV-4	ALIBABA GROUP HOLDING LTD	LS	C	1,2	1.E FE	986,850	81.4040	976,848	1,200,000	991,701	0	4,120	0	0	4.200	5.515	JD	3,500	50,400	10/31/2022	12/06/2047
01609W-AW-2	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	2,593,844	80.9910	1,781,802	2,200,000	2,577,151	0	(5,845)	0	0	4.400	3.523	JD	6,722	96,800	01/12/2021	12/06/2057
01626P-AP-1	ALIMENTATION COUCHE-TARD INC			1,2	2.A FE	19,973,520	75.2830	15,056,600	20,000,000	19,976,061	0	991	0	0	3.439	3.448	MN	91,707	687,800	05/11/2021	05/13/2041
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC			1,2	2.A FE	601,669	73.7390	443,909	602,000	601,691	0	12	0	0	3.625	3.628	MN	2,910	21,823	05/10/2021	05/13/2051
017175-AF-7	ALLEGHANY CORP			1,2	1.E FE	14,588,250	75.6330	15,171,980	20,060,000	14,700,948	0	88,159	0	0	3.250	5.055	FA	246,292	651,950	09/23/2022	08/15/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
017475-AC-8	CARDINAL HEALTH INC				2.B FE	4,103,672	105.3770	3,424,753	3,250,000	3,575,466	0	(110,994)	0	0	7.000	3.196	AO	48,028	227,500	06/30/2020	10/15/2026
01748N-AE-4	ALLEGION US HOLDING COMPANY INC			1,2	2.B FE	999,900	95.0070	950,070	1,000,000	999,965	0	9	0	0	3.550	3.551	AO	8,875	35,500	10/19/2017	10/01/2027
018802-AB-4	ALLIANT ENERGY CORP				2.A FE	1,419,414	99.2500	1,414,313	1,425,000	1,420,432	0	1,018	0	0	3.875	4.029	MS	16,259	29,603	07/06/2023	03/15/2026
01882Y-AB-2	ALLIANT ENERGY FINANCE LLC	LS		1,2	2.B FE	12,957,044	97.5160	13,286,555	13,625,000	13,256,077	0	72,339	0	0	4.250	4.934	JD	25,736	579,063	10/31/2022	06/15/2028
01959E-AC-2	ALLIED WORLD ASSURANCE COMPANY HOLDINGS		C	1,2	2.B FE	26,926,533	97.3640	29,373,745	30,169,000	29,433,809	0	370,707	0	0	4.350	5.775	AO	226,016	1,312,352	01/06/2022	10/29/2025
020002-AQ-4	ALLSTATE CORP			1	2.A FE	2,394,785	102.6980	2,053,960	2,000,000	2,249,585	0	(21,724)	0	0	5.350	3.763	JD	8,917	107,000	11/30/2017	06/01/2033
020002-AS-0	ALLSTATE CORP	LS		1	2.A FE	4,097,132	103.6430	3,523,862	3,400,000	3,874,526	0	(32,422)	0	0	5.550	4.008	MN	27,257	188,700	11/30/2017	05/09/2035
020002-AT-8	ALLSTATE CORP			1	2.A FE	7,684,680	106.6250	6,397,500	6,000,000	7,248,698	0	(78,611)	0	0	5.950	3.808	AO	89,250	357,000	11/30/2017	04/01/2036
020002-AU-5	ALLSTATE CORP			1,2,5	2.C FE	11,033,480	99.3720	9,937,200	10,000,000	10,825,640	0	(71,942)	0	0	6.500	5.474	MN	83,056	650,000	06/30/2020	05/15/2067
020002-BG-5	ALLSTATE CORP			1,2	2.A FE	15,050,600	80.7380	12,110,700	15,000,000	15,008,636	0	(7,132)	0	0	3.850	3.800	FA	226,188	577,500	10/31/2022	08/10/2049
02005N-AV-2	ALLY FINANCIAL INC				2.C FE	5,500,000	99.1980	4,959,900	5,000,000	5,080,587	0	(105,526)	0	0	5.125	2.918	MS	64,774	256,250	11/05/2019	09/30/2024
02005N-BA-7	ALLY FINANCIAL INC				2.C FE	487,987	98.6680	429,206	435,000	453,233	0	(14,437)	0	0	4.625	1.220	MS	5,086	20,119	07/27/2021	03/30/2025
02005N-BF-6	ALLY FINANCIAL INC	LS		2	3.A FE	2,814,901	99.3770	2,836,220	2,854,000	2,839,239	0	7,305	0	0	5.750	6.044	MN	18,690	164,105	10/31/2022	11/20/2025
02005N-BH-2	ALLY FINANCIAL INC			1,2	2.C FE	442,494	99.1350	443,133	447,000	446,618	0	960	0	0	3.875	4.100	MN	1,925	17,321	05/16/2019	05/21/2024
02079K-AD-9	ALPHABET INC			1,2	1.C FE	181,501	82.8300	150,751	182,000	181,665	0	49	0	0	1.100	1.129	FA	756	2,002	08/03/2020	08/15/2030
02079K-AF-4	ALPHABET INC	LS		1,2	1.C FE	17,352,125	62.4610	10,930,675	17,500,000	17,364,899	0	3,761	0	0	2.050	2.088	FA	135,528	358,750	08/03/2020	08/15/2050
02079K-AG-2	ALPHABET INC			1,2	1.C FE	9,900,700	61.8660	6,186,600	10,000,000	9,906,266	0	1,621	0	0	2.250	2.288	FA	85,000	225,000	08/03/2020	08/15/2060
02156L-AA-9	ALTICE FRANCE SA		C	1,2	4.C FE	1,120,633	92.1830	1,096,056	1,189,000	1,133,253	0	12,621	0	0	8.125	9.925	FA	40,253	48,303	03/03/2023	02/01/2027
02156L-AH-4	ALTICE FRANCE SA	LS	C	1,2	4.C FE	2,558,332	78.4120	2,004,995	2,557,000	2,558,007	0	(144)	0	0	5.500	5.491	AO	29,690	140,635	09/24/2021	10/15/2029
02209S-AH-6	ALTRIA GROUP INC				2.B FE	36,059,553	138.8030	34,700,750	25,000,000	33,234,691	0	(308,043)	0	0	10.200	6.697	FA	1,027,083	2,550,000	09/23/2010	02/06/2039
02209S-AS-2	ALTRIA GROUP INC	LS			2.B FE	4,399,572	99.8390	4,253,141	4,260,000	4,263,240	0	(39,334)	0	0	4.000	3.038	JJ	119,073	122,800	05/11/2020	01/31/2024
023135-AQ-9	AMAZON.COM INC	LS		1,2	1.E FE	8,068,401	102.8230	7,346,703	7,145,000	7,939,167	0	(24,346)	0	0	4.950	4.139	JD	25,543	353,678	02/15/2018	12/05/2044
023135-BC-9	AMAZON.COM INC	LS		1,2	1.E FE	26,466,308	95.9770	25,353,284	26,416,000	26,431,425	0	(6,142)	0	0	3.150	3.125	FA	298,171	832,104	07/16/2018	08/22/2027
023135-BJ-4	AMAZON.COM INC	LS		1,2	1.E FE	40,635,488	90.1620	36,064,800	40,000,000	40,492,626	0	(16,623)	0	0	4.050	3.952	FA	580,500	1,620,000	10/31/2022	08/22/2047
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	17,025,558	91.9080	11,580,408	12,600,000	16,786,524	0	(77,060)	0	0	4.250	2.722	FA	191,888	535,500	10/29/2020	08/22/2057
023135-BT-2	AMAZON.COM INC			1,2	1.D FE	12,867,010	66.5220	8,647,860	13,000,000	12,878,101	0	3,199	0	0	2.500	2.549	JD	25,278	325,000	06/01/2020	06/03/2050
023135-BU-9	AMAZON.COM INC			1,2	1.D FE	8,893,440	66.1200	5,950,800	9,000,000	8,898,964	0	1,597	0	0	2.700	2.749	JD	18,900	243,000	06/01/2020	06/03/2060
023135-CR-5	AMAZON.COM INC	LS		1,2	1.D FE	11,397,000	102.7540	9,967,138	9,700,000	11,228,995	0	(154,922)	0	0	4.700	2.652	JD	37,992	455,900	12/01/2022	12/01/2032
023551-AF-1	HESS CORP	M		1	2.C FE	26,304,092	114.8920	25,850,700	22,500,000	24,150,393	0	(234,590)	0	0	7.875	6.316	AO	442,969	1,654,853	06/30/2020	10/01/2029
023551-AM-6	HESS CORP	M		1	2.C FE	33,595,712	115.5800	32,362,400	28,000,000	31,414,640	0	(280,112)	0	0	7.125	5.417	MS	587,417	1,995,000	06/30/2020	03/15/2033
02364W-BG-9	AMERICA MOVIL SAB DE CV	LS	C	1,2	1.G FE	2,841,282	88.5000	2,035,500	2,300,000	2,803,069	0	(13,290)	0	0	4.375	3.104	AO	19,286	100,625	01/12/2021	04/22/2049
02364W-BH-7	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	7,967,840	94.4160	7,553,280	8,000,000	7,981,491	0	3,103	0	0	3.625	3.673	AO	55,583	290,000	04/15/2019	04/22/2029
024010-AB-5	AMERICAN ASSETS TRUST LP SER B				2.B FE	5,000,000	98.0021	4,900,104	5,000,000	5,000,000	0	0	0	0	4.450	4.449	JAJO	37,701	222,500	09/23/2014	02/02/2025
025537-AN-1	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	1,297,677	85.3790	1,296,053	1,518,000	1,334,780	0	25,160	0	0	2.300	4.569	MS	11,638	34,914	07/05/2022	03/01/2030
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	3,219,249	71.1320	3,556,600	5,000,000	3,315,493	0	27,167	0	0	3.250	5.758	MS	54,167	162,500	03/03/2020	03/01/2050
025816-BF-5	AMERICAN EXPRESS CO	M			1.F FE	66,059,152	89.8560	58,515,126	65,121,000	65,935,134	0	(49,127)	0	0	4.050	3.925	JD	205,131	2,637,401	10/31/2022	12/03/2042
025816-BR-9	AMERICAN EXPRESS CO			2	1.F FE	633,396	98.2770	605,386	616,000	618,605	0	(3,434)	0	0	3.000	2.422	AO	3,131	18,480	07/02/2019	10/30/2024
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	16,799,920	95.5180	17,193,240	18,000,000	17,517,786	0	131,321	0	0	3.300	4.165	MN	95,700	594,000	04/02/2018	05/03/2027
026351-AZ-9	COREBRIDGE LIFE HOLDINGS INC				2.B FE	6,132,911	104.8930	5,454,436	5,200,000	5,615,054	0	(70,116)	0	0	6.625	4.842	FA	130,144	344,500	06/30/2020	02/15/2029
02665W-DY-4	AMERICAN HONDA FINANCE CORP			1	1.G FE	692,959	97.2070	680,449	700,000	698,370	0	2,666	0	0	0.750	1.137	FA	2,071	5,250	12/14/2021	08/09/2024
02666T-AE-7	AMERICAN HOMES 4 RENT LP			1,2	2.B FE	4,875,850	89.5580	4,477,900	5,000,000	4,894,083	0	10,614	0	0	3.625	3.927	AO	38,264	181,250	03/31/2022	04/15/2032
02666T-AF-4	AMERICAN HOMES 4 RENT LP			1,2	2.B FE	4,861,850	80.5290	4,026,450	5,000,000	4,865,883	0	2,326	0	0	4.300	4.468	AO	45,389	215,000	03/31/2022	04/15/2052
026874-CW-5	AMERICAN INTERNATIONAL GROUP INC			1	2.B FE	3,647,488	108.9580	3,486,656	3,200,000	3,624,254	0	(20,037)	0	0	6.820	5.446	MN	27,886	218,240	10/31/2022	11/15/2037
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	9,298,625	90.2120	9,472,260	10,500,000	9,416,377	0	28,944	0	0	4.500	5.333	JJ	216,563	472,500	10/31/2022	07/16/2044
026874-DF-1	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	17,893,407	94.0590	14,286,151	15,188,500	17,614,447	0	(75,628)	0	0	4.800	3.698	JJ	346,298	729,048	01/08/2021	07/10/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	5,142,750	89.2650	4,463,250	5,000,000	5,133,603	0	(2,793)	0	0	4.375	4.205	JD	109,983	109,375	05/15/2020	06/30/2050
029163-AD-4	MUNICH RE AMERICA CORP			1	1.F FE	1,704,225	107.5600	1,341,273	1,247,000	1,477,309	0	(76,316)	0	0	7.450	1.080	JD	4,129	92,902	12/30/2020	12/15/2026
03027X-AR-1	AMERICAN TOWER CORP			1,2	2.C FE	350,057	95.2490	341,944	359,000	354,542	0	1,013	0	0	3.600	3.936	JJ	5,959	12,924	03/15/2019	01/15/2028
03027X-BA-7	AMERICAN TOWER CORP			1,2	2.C FE	5,973,600	88.9900	5,339,400	6,000,000	5,983,178	0	2,510	0	0	2.900	2.951	JJ	80,233	174,000	01/07/2020	01/15/2030
03027X-BD-1	AMERICAN TOWER CORP	C		1,2	2.C FE	21,098,446	68.1580	14,435,864	21,180,000	21,105,833	0	2,204	0	0	3.100	3.119	JD	63,746	579,080	01/25/2021	06/15/2050
03027X-BK-5	AMERICAN TOWER CORP			1,2	2.C FE	11,871,600	66.6450	7,997,400	12,000,000	11,880,813	0	2,825	0	0	2.950	3.004	JJ	163,233	354,000	11/17/2020	01/15/2051
03027X-BS-8	AMERICAN TOWER CORP			1,2	2.C FE	3,502,035	82.6830	3,720,735	4,500,000	3,604,270	0	91,309	0	0	2.300	5.506	MS	30,475	103,500	11/18/2022	09/15/2031
03040W-AD-7	AMERICAN WATER CAPITAL CORP	LS		1	2.A FE	11,204,753	115.8030	11,580,300	10,000,000	10,831,498	0	(38,752)	0	0	6.593	5.713	AO	139,186	659,300	09/02/2010	10/15/2037
03040W-AM-7	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	7,217,510	87.9770	6,158,390	7,000,000	7,187,318	0	(5,813)	0	0	4.300	4.104	MS	100,333	301,000	11/30/2017	09/01/2045
03040W-AU-9	AMERICAN WATER CAPITAL CORP	LS		1,2	2.A FE	11,762,270	94.3860	12,270,180	13,000,000	12,257,646	0	116,573	0	0	3.450	4.646	JD	37,375	448,500	05/06/2019	06/01/2029
03040W-BB-0	AMERICAN WATER CAPITAL CORP				2.A FE	2,609,750	99.8500	2,596,100	2,600,000	2,608,467	0	(1,283)	0	0	3.625	3.485	JD	4,189	43,460	08/03/2023	06/15/2026
03063#-AA-2	AMERICOLD REALTY OPER PAR SER A				2.B FE	6,000,000	97.7062	5,862,369	6,000,000	6,000,000	0	0	0	0	4.680	4.680	JJ	134,940	280,800	11/06/2018	01/08/2026
03063#-AB-0	AMERICOLD REALTY OPER PAR SER B				2.B FE	14,932,685	95.8766	14,381,494	15,000,000	14,943,968	0	9,538	0	0	4.860	4.944	JJ	641,925	437,400	10/31/2022	01/08/2029
03063#-AC-8	AMERICOLD REALTY OPER PAR SER C				2.B FE	20,000,000	91.4516	18,290,320	20,000,000	20,000,000	0	0	0	0	4.100	4.100	JJ	394,056	820,000	04/26/2019	01/08/2030
03073E-AN-5	CENCORA INC			1,2	2.A FE	4,944,900	87.7520	4,387,600	5,000,000	4,952,574	0	1,347	0	0	4.250	4.319	MS	70,833	212,500	11/30/2017	03/01/2045
030955-AJ-7	AMERITECH CAPITAL FUNDING CORP				2.A FE	4,358,658	103.2770	4,089,769	3,960,000	4,169,241	0	(50,430)	0	0	6.875	5.284	AO	57,475	272,250	06/30/2020	10/15/2027
030955-AN-8	AMERITECH CAPITAL FUNDING CORP				2.A FE	3,571,775	103.4600	3,163,807	3,058,000	3,290,838	0	(51,528)	0	0	6.550	4.468	JJ	92,360	200,299	11/30/2017	01/15/2028
031100-L*-9	AMETEK INC SER J SR NTS				2.A	16,872,600	98.1978	16,693,621	17,000,000	16,981,767	0	23,557	0	0	3.730	3.876	MS	160,286	634,100	12/13/2018	09/30/2024
031100-P*-5	AMETEK INC SER 2018-W SR NTS				2.A	6,897,511	97.5519	6,828,635	7,000,000	6,934,428	0	31,429	0	0	4.180	4.689	JD	160,930	146,300	10/31/2022	12/13/2025
031162-AW-0	AMGEN INC	C		1	2.A FE	18,564,123	110.6350	17,701,600	16,000,000	17,698,770	0	(85,655)	0	0	6.375	5.250	JD	85,000	1,020,000	10/19/2010	06/01/2037
031162-AY-6	AMGEN INC			1	2.A FE	5,136,464	114.7380	4,589,520	4,000,000	4,775,580	0	(35,802)	0	0	6.900	4.994	JD	23,000	276,000	09/23/2010	06/01/2038
031162-BA-7	AMGEN INC			1	2.A FE	23,396,780	111.5090	20,071,620	18,000,000	21,957,447	0	(181,820)	0	0	6.400	4.391	FA	480,000	1,152,000	11/30/2017	02/01/2039
031162-BE-9	AMGEN INC			1	2.A FE	10,740,037	95.4710	9,069,745	9,500,000	10,522,646	0	(38,779)	0	0	4.950	4.088	AO	117,563	470,250	06/30/2020	10/01/2041
031162-BH-2	AMGEN INC	C		1,2	2.A FE	24,443,800	103.6000	20,720,000	20,000,000	23,697,963	0	(134,765)	0	0	5.650	4.176	JD	50,222	1,130,000	11/30/2017	06/15/2042
031162-BK-5	AMGEN INC	C		1,2	2.A FE	34,671,457	90.1310	32,226,584	32,965,000	34,337,494	0	(48,767)	0	0	5.150	4.787	MN	347,293	1,705,363	04/30/2016	11/15/2041
031162-BY-5	AMGEN INC			1,2	2.A FE	174,397	97.4300	171,477	176,000	175,626	0	273	0	0	3.125	3.290	MN	917	5,500	03/15/2019	05/01/2025
031162-BZ-2	AMGEN INC	LS		1,2	2.A FE	15,444,238	88.7550	11,464,483	12,917,000	15,211,560	0	(79,186)	0	0	4.400	3.203	MN	94,725	568,348	11/12/2020	05/01/2045
031162-CJ-7	AMGEN INC	C		1,2	2.A FE	14,246,849	95.0250	14,253,750	15,000,000	14,750,350	0	89,938	0	0	2.600	3.264	FA	143,000	390,000	11/30/2017	08/19/2026
031162-CQ-1	AMGEN INC	M		1,2	2.A FE	2,632,564	95.5280	2,966,144	3,105,000	2,888,740	0	43,337	0	0	3.200	5.228	MN	16,284	75,319	03/13/2018	11/02/2027
031162-CQ-1	AMGEN INC	M		1,2	2.A FE	10,085,136	95.5280	11,363,056	11,895,000	11,066,415	0	197,881	0	0	3.200	5.229	MN	76,223	390,841	03/13/2018	11/02/2027
031162-CS-7	AMGEN INC			1,2	2.A FE	7,505,130	74.4430	5,136,567	6,900,000	7,461,277	0	(14,540)	0	0	3.375	2.922	FA	84,094	232,875	11/12/2020	02/21/2050
031162-CZ-1	AMGEN INC			1,2	2.A FE	157,242	81.9960	132,834	162,000	158,114	0	435	0	0	2.000	2.329	JJ	1,494	3,240	12/20/2021	01/15/2032
031162-DE-7	AMGEN INC			1,2	2.A FE	6,699,520	91.3800	6,396,600	7,000,000	6,747,042	0	25,975	0	0	3.350	3.872	FA	84,029	234,500	02/17/2022	02/22/2032
031162-DG-2	AMGEN INC			1,2	2.A FE	9,938,400	84.4230	8,442,300	10,000,000	9,939,615	0	719	0	0	4.400	4.433	FA	157,667	440,000	02/17/2022	02/22/2062
031162-DP-2	AMGEN INC			1,2	2.A FE	475,172	102.3750	487,305	476,000	475,296	0	124	0	0	5.150	5.190	MS	8,103	12,257	02/15/2023	03/02/2028
031162-DR-8	AMGEN INC			1,2	2.A FE	6,977,950	102.5230	7,176,610	7,000,000	6,979,898	0	1,948	0	0	5.250	5.290	MS	121,479	183,750	02/15/2023	03/02/2033
031162-DT-4	AMGEN INC			1,2	2.A FE	12,981,280	105.2090	13,677,170	13,000,000	12,981,486	0	206	0	0	5.650	5.660	MS	242,793	367,250	02/15/2023	03/02/2053
031162-DU-1	AMGEN INC			1,2	2.A FE	11,789,568	104.9140	12,484,766	11,900,000	11,790,176	0	608	0	0	5.750	5.810	MS	226,183	342,125	02/15/2023	03/02/2063
032095-AJ-0	AMPHENOL CORP	LS		1,2	1.G FE	2,000,680	91.0510	1,821,020	2,000,000	2,000,452	0	(62)	0	0	2.800	2.796	FA	21,156	56,000	01/16/2020	02/15/2030
032654-AP-0	ANALOG DEVICES INC			1,2	1.G FE	4,328,180	90.9690	3,999,907	4,397,000	4,341,712	0	3,225	0	0	4.500	4.630	JD	14,290	197,865	10/31/2022	12/05/2036
032654-AV-7	ANALOG DEVICES INC	LS		1,2	1.F FE	2,982,840	85.1000	2,553,000	3,000,000	2,986,372	0	1,597	0	0	2.100	2.164	AO	15,750	63,000	09/28/2021	10/01/2031
034863-AR-1	ANGLO AMERICAN CAPITAL PLC	LS	C	1	2.A FE	16,633,880	98.6790	17,165,212	17,395,000	17,069,280	0	88,298	0	0	4.750	5.380	AO	185,909	826,263	10/31/2022	04/10/2027
034863-AT-7	ANGLO AMERICAN CAPITAL PLC	LS	C	1	2.A FE	11,615,260	96.0540	13,447,560	14,000,000	12,943,686	0	246,431	0	0	4.000	6.324	MS	171,111	560,000	09/06/2017	09/11/2027
034863-AU-4	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.A FE	183,696	97.0720	194,144	200,000	186,911	0	2,645	0	0	4.500	6.297	MS	2,650	9,000	10/11/2022	03/15/2028
03512T-AB-7	ANGLOGOLD ASHANTI HOLDINGS PLC		C	1	3.A FE	4,992,250	97.9050	4,895,250	5,000,000	4,994,517	0	185	0	0	6.500	6.511	AO	68,611	325,000	12/10/2010	04/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
035229-CG-6	ANHEUSER-BUSCH COMPANIES LLC	LS		1	1.G FE	13,071,748	110.3030	13,346,663	12,100,000	12,524,354	0	(45,441)	0	0	6.800	6.173	JJ	379,402	822,800	11/08/2012	01/15/2031
035229-CJ-0	ANHEUSER-BUSCH COMPANIES LLC	C		1	1.G FE	23,348,054	114.2250	22,845,000	20,000,000	21,808,582	0	(154,779)	0	0	6.800	5.472	FA	566,667	1,360,000	10/19/2010	08/20/2032
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC			1	1.G FE	12,872,657	112.0180	11,425,836	10,200,000	12,425,913	0	(76,431)	0	0	6.500	4.692	MN	110,500	663,000	11/30/2017	05/01/2042
035229-CN-1	ANHEUSER-BUSCH COMPANIES LLC			1	1.G FE	19,753,907	109.2590	19,666,620	18,000,000	19,322,599	0	(33,497)	0	0	6.500	5.852	FA	487,500	1,170,000	09/02/2010	02/01/2043
035229-DA-8	ANHEUSER-BUSCH COMPANIES LLC			1	1.G FE	4,795,880	104.3800	4,175,200	4,000,000	4,595,307	0	(36,506)	0	0	5.750	4.185	AO	57,500	230,000	11/30/2017	04/01/2036
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE	5,873,403	98.1810	5,833,915	5,942,000	5,919,336	0	18,159	0	0	3.650	3.842	FA	90,368	474,591	05/13/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.C FE	7,163,757	99.6740	7,146,626	7,170,000	7,165,904	0	763	0	0	4.700	4.706	FA	140,413	336,990	05/13/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE	12,877,123	98.0240	11,838,358	12,077,000	12,784,088	0	(19,706)	0	0	4.900	4.467	FA	246,572	591,773	10/31/2022	02/01/2046
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	8,178,914	108.9000	9,950,193	9,137,000	8,415,016	0	41,975	0	0	5.875	6.883	JD	23,858	536,799	12/13/2016	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C		1	1.G FE	9,618,880	100.0280	8,002,240	8,000,000	9,432,477	0	(55,636)	0	0	4.950	3.593	JJ	182,600	396,000	06/30/2020	01/15/2042
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	555,190	101.5540	506,754	499,000	530,019	0	(5,869)	0	0	4.750	3.338	JJ	10,403	23,703	06/25/2019	01/23/2029
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	15,424,624	101.5540	12,841,503	12,645,000	14,377,563	0	(341,540)	0	0	4.750	1.766	JJ	263,613	600,638	11/18/2020	01/23/2029
035242-AM-8	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	1.G FE	15,181,762	99.6740	15,778,394	15,830,000	15,224,123	0	35,829	0	0	4.700	5.129	FA	310,004	744,010	10/31/2022	02/01/2036
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	C		1,2	1.G FE	69,503,293	98.0240	78,419,200	80,000,000	68,978,647	0	(65,624)	0	0	4.900	5.550	FA	1,693,047	4,295,309	11/30/2017	02/01/2046
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	C		1,2	2.A FE	0	98.0240	0	0	0	0	0	0	0	4.900	6.945	FA	103,370	0	11/30/2017	02/01/2046
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	C		1,2	2.B FE	0	98.0240	0	0	0	0	0	0	0	4.900	10.593	FA	122,021	0	11/30/2017	02/01/2046
036752-AK-9	ELEVANCE HEALTH INC			1,2	2.B FE	1,117,280	78.9220	789,220	1,000,000	1,107,382	0	(2,779)	0	0	3.700	3.084	MS	10,894	37,000	04/14/2020	09/15/2049
036752-AN-3	ELEVANCE HEALTH INC			1,2	2.B FE	80,696	86.5800	70,130	81,000	80,799	0	29	0	0	2.250	2.292	MN	233	1,823	04/30/2020	05/15/2030
036752-AS-2	ELEVANCE HEALTH INC			1,2	2.B FE	12,952,680	78.3520	10,185,760	13,000,000	12,955,708	0	1,332	0	0	3.600	3.620	MS	137,800	468,000	03/08/2021	03/15/2051
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	2,704,181	96.1370	2,589,931	2,694,000	2,701,054	0	(1,090)	0	0	5.375	5.319	JD	6,436	144,803	05/24/2021	06/15/2029
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	2,210,378	102.4220	2,139,596	2,089,000	2,141,894	0	(36,998)	0	0	7.875	5.921	MN	21,021	164,509	11/02/2022	05/15/2026
037411-AL-9	APACHE CORP				2.C FE	2,052,307	100.5000	1,555,740	1,548,000	2,048,513	0	(64)	0	0	7.625	5.739	MN	19,673	118,035	09/02/2010	11/01/2096
037411-AR-6	APACHE CORP			1	2.C FE	19,233,413	98.0080	18,335,337	18,708,000	18,968,962	0	(19,922)	0	0	6.000	5.807	JJ	517,588	1,122,480	10/31/2022	01/15/2037
037411-AY-1	APACHE CORP			1,2	2.C FE	16,793,121	83.6850	16,318,575	19,500,000	16,886,856	0	71,913	0	0	5.250	6.502	FA	426,563	1,023,750	10/31/2022	02/01/2042
037735-CV-7	APPALACHIAN POWER CO	LS		1,2	2.A FE	4,108,055	84.3860	2,953,510	3,500,000	4,042,289	0	(17,530)	0	0	4.450	3.408	JD	12,979	155,750	01/16/2020	06/01/2045
037735-CX-3	APPALACHIAN POWER CO			1,2	1.G FE	5,371,347	84.2120	3,731,434	4,431,000	5,289,246	0	(22,086)	0	0	4.500	3.341	MS	66,465	199,395	02/06/2020	03/01/2049
037735-CY-1	APPALACHIAN POWER CO			1,2	1.G FE	8,236,036	74.7970	6,196,931	8,285,000	8,239,419	0	1,003	0	0	3.700	3.733	MN	51,091	306,545	05/12/2020	05/01/2050
037833-AL-4	APPLE INC			1	1.B FE	9,484,118	89.0200	8,902,000	10,000,000	9,587,979	0	13,629	0	0	3.850	4.162	MN	60,958	385,000	03/31/2017	05/04/2043
037833-AS-9	APPLE INC			1	1.B FE	21,569,529	99.3050	20,895,758	21,042,000	21,097,662	0	(160,305)	0	0	3.450	2.678	MN	110,909	725,949	12/30/2020	05/06/2024
037833-AZ-3	APPLE INC	LS		1	1.B FE	4,619,957	97.5230	6,826,610	7,000,000	6,641,810	0	299,803	0	0	2.500	7.406	FA	69,028	349,975	02/02/2015	02/09/2025
037833-BA-7	APPLE INC			1	1.B FE	7,476,530	83.2440	24,140,760	29,000,000	7,717,989	0	64,008	0	0	3.450	13.905	FA	394,642	1,000,500	10/31/2022	02/09/2045
037833-BG-4	APPLE INC			1	1.B FE	2,987,580	97.9640	2,938,920	3,000,000	2,998,054	0	1,372	0	0	3.200	3.249	MN	12,800	96,000	06/12/2015	05/13/2025
037833-BW-9	APPLE INC			1,2	1.B FE	5,200,350	102.2110	5,110,550	5,000,000	5,186,330	0	(12,149)	0	0	4.500	4.094	FA	80,000	225,000	10/31/2022	02/23/2036
037833-BX-7	APPLE INC	LS		1,2	1.B FE	39,399,626	98.6420	34,835,422	35,315,000	38,832,013	0	(117,134)	0	0	4.650	3.960	FA	822,187	2,098,414	06/21/2019	02/23/2046
037833-CD-0	APPLE INC			1,2	1.B FE	3,771,239	86.8760	3,237,869	3,727,000	3,765,559	0	(1,096)	0	0	3.850	3.780	FA	58,592	143,490	11/30/2017	08/04/2046
037833-CJ-7	APPLE INC			1,2	1.B FE	1,649,560	97.4010	1,630,493	1,674,000	1,664,288	0	2,908	0	0	3.350	3.549	FA	22,120	56,079	07/12/2018	02/09/2027
037833-DW-7	APPLE INC			1,2	1.B FE	59,388,315	68.8340	42,332,910	61,500,000	59,488,001	0	47,577	0	0	2.650	2.817	MN	226,354	1,914,877	10/31/2022	05/11/2050
037833-EA-4	APPLE INC			1,2	1.B FE	14,839,950	65.8720	9,880,800	15,000,000	14,848,067	0	2,539	0	0	2.550	2.593	FA	139,188	382,500	08/13/2020	08/20/2060
038222-AP-0	APPLIED MATERIALS INC	M		1,2	1.F FE	17,542,725	71.9710	12,594,925	17,500,000	17,539,792	0	(1,173)	0	0	2.750	2.737	JD	40,104	481,250	10/21/2020	06/01/2050
03842*-BY-1	AQUA PENNSYLVANIA INC FMB				1.E	13,000,000	60.3876	7,850,390	13,000,000	13,000,000	0	0	0	0	2.850	2.850	JD	30,875	370,500	09/22/2020	12/01/2053
03842*-BZ-8	AQUA PENNSYLVANIA INC FMB				1.E	1,387,479	60.0221	1,200,442	2,000,000	1,395,901	0	7,190	0	0	2.890	4.674	JD	4,817	57,800	10/31/2022	12/01/2057
03938L-AP-9	ARCELORMITTAL SA	LS	C	1	2.C FE	5,806,020	108.1710	6,236,058	5,765,000	5,798,527	0	(790)	0	0	7.000	6.937	AO	85,194	403,550	03/31/2015	10/15/2039
03938L-AS-3	ARCELORMITTAL SA		C	1	2.C FE	12,268,119	105.7330	11,239,418	10,630,000	12,046,439	0	(48,742)	0	0	6.750	5.534	MS	239,175	717,525	06/30/2020	03/01/2041
03938L-BE-3	ARCELORMITTAL SA		C	1,2	2.C FE	160,852	104.9970	169,045	161,000	160,880	0	26	0	0	6.550	6.572	MN	937	10,546	11/21/2022	11/29/2027
03939A-AA-5	ARCH CAPITAL GROUP LTD		C	1,2	2.A FE	21,405,800	76.3150	15,263,000	20,000,000	21,308,084	0	(31,586)	0	0	3.635	3.260	JD	365,519	363,500	10/06/2020	06/30/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
039483-AM-4	ARCHER-DANIELS-MIDLAND CO				1.F FE	5,253,817	108.6710	4,346,840	4,000,000	4,324,454	0	(91,094)	0	0	7.500	4.738	MS	88,333	596,663	09/02/2010	03/15/2027
039483-AN-2	ARCHER-DANIELS-MIDLAND CO				1.F FE	5,709,030	107.7700	4,774,211	4,430,000	4,896,367	0	(107,381)	0	0	6.750	3.853	JD	13,290	299,025	03/31/2015	12/15/2027
039483-AP-7	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	12,030,347	112.9240	10,936,689	9,685,000	12,011,550	0	(1,171)	0	0	6.950	5.585	JD	29,916	673,108	09/23/2010	12/15/2097
039483-AR-3	ARCHER-DANIELS-MIDLAND CO				1.F FE	12,926,737	108.6570	13,038,840	12,000,000	12,361,190	0	(58,529)	0	0	6.625	5.930	MN	132,500	1,562,175	10/19/2010	05/01/2029
039483-AS-1	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	16,226,275	111.5280	13,941,000	12,500,000	14,270,848	0	(207,253)	0	0	7.000	4.629	FA	364,583	875,000	03/31/2015	02/01/2031
039483-AT-9	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	9,926,100	113.5250	11,352,500	10,000,000	9,964,548	0	3,498	0	0	5.935	5.988	AO	148,375	593,500	09/26/2002	10/01/2032
039483-AX-0	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	7,158,377	111.5480	6,772,079	6,071,000	6,813,865	0	(35,182)	0	0	6.450	5.210	JJ	180,562	391,580	11/04/2010	01/15/2038
039483-BC-5	ARCHER-DANIELS-MIDLAND CO	LS		1	1.F FE	18,520,286	105.9410	19,069,380	18,000,000	18,400,760	0	(14,830)	0	0	5.765	5.555	MS	345,900	1,037,700	09/18/2014	03/01/2041
039483-BH-4	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	5,076,436	85.8330	4,291,650	5,000,000	5,058,555	0	(1,996)	0	0	4.016	3.929	AO	41,833	200,800	02/05/2013	04/16/2043
03959K-AC-4	ARCHROCK PARTNERS LP			1,2	4.B FE	2,630,249	98.5000	2,484,170	2,522,000	2,581,149	0	(22,954)	0	0	6.250	5.063	AO	39,406	157,625	05/13/2021	04/01/2028
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	LS	C	1,2	5.A FE	1,946,630	77.6870	1,612,005	2,075,000	1,969,028	0	16,982	0	0	5.250	6.448	MN	13,920	108,938	04/10/2023	08/15/2027
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE PLC		C	1,2	3.C FE	2,006,000	87.4820	1,754,889	2,006,000	2,006,000	0	0	0	0	3.250	3.250	MN	8,330	65,195	02/26/2021	09/01/2028
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE PLC	LS	C	1,2	4.B FE	3,541,750	84.6480	3,134,515	3,703,000	3,575,964	0	18,826	0	0	4.000	4.690	MN	18,926	148,120	02/24/2022	09/01/2029
03969Y-AC-2	ARDAGH METAL PACKAGING FINANCE PLC		C	1,2	3.C FE	207,000	99.6420	206,259	207,000	207,000	0	0	0	0	6.000	5.997	JD	552	12,420	06/01/2022	06/15/2027
039800-AB-2	ARDENT MILLS LLC SER B				2.B YE	6,774,113	93.1004	6,517,031	7,000,000	6,805,887	0	27,165	0	0	3.940	4.467	JD	12,258	275,800	10/31/2022	12/14/2029
039800-AC-0	ARDENT MILLS LLC SER C				2.B YE	9,515,488	90.2259	9,022,587	10,000,000	9,559,421	0	37,517	0	0	4.090	4.687	JD	18,178	409,000	10/31/2022	12/14/2032
04010L-AW-3	ARES CAPITAL CORP				2.C FE	1,196,975	102.9380	1,101,437	1,070,000	1,078,520	0	(51,657)	0	0	4.625	(0.062)	MS	16,496	49,488	02/04/2022	03/01/2024
040555-CH-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	5,671,840	100.4250	5,021,250	5,000,000	5,548,747	0	(38,410)	0	0	5.500	4.247	MS	91,667	275,000	06/30/2020	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	11,743,501	94.5640	9,456,400	10,000,000	11,426,350	0	(57,345)	0	0	5.050	3.902	MS	168,333	505,000	11/30/2017	09/01/2041
040555-DB-7	ARIZONA PUBLIC SERVICE CO	LS		1,2	1.G FE	1,970,714	70.7300	1,400,454	1,980,000	1,971,395	0	200	0	0	3.350	3.375	MN	8,476	66,330	05/19/2020	05/15/2050
042735-AK-6	ARROW ELECTRONICS INC				2.C FE	12,871,284	105.4550	12,928,783	12,260,000	12,427,458	0	(47,496)	0	0	7.500	6.993	JJ	423,992	919,500	01/08/2010	01/15/2027
042735-BG-4	ARROW ELECTRONICS INC			1,2	2.C FE	352,824	98.1950	348,592	355,000	354,765	0	334	0	0	3.250	3.349	MS	3,621	11,538	09/05/2017	09/08/2024
04273W-AC-5	ARROW ELECTRONICS INC			1,2	2.C FE	122,225	84.5230	123,404	146,000	124,210	0	1,985	0	0	2.950	5.229	FA	1,627	4,307	01/19/2023	02/15/2032
04317@-AG-3	ARTHUR J GALLAGHER & CO SER I				2.A FE	5,000,000	97.7403	4,887,013	5,000,000	5,000,000	0	0	0	0	4.730	4.728	FA	81,461	236,500	12/11/2013	02/27/2026
04317@-AV-0	ARTHUR J GALLAGHER & CO SER V				2.A FE	16,386,000	94.5426	16,544,951	17,500,000	17,033,931	0	116,641	0	0	4.090	4.918	JD	7,953	1,073,625	05/03/2017	06/27/2027
04317@-AW-8	ARTHUR J GALLAGHER & CO SER W				2.A FE	16,386,000	94.4399	16,526,976	17,500,000	17,021,979	0	115,953	0	0	4.090	4.917	FA	296,241	715,750	05/03/2017	08/02/2027
04317@-AX-6	ARTHUR J GALLAGHER & CO SER X				2.A FE	2,345,434	92.4975	2,312,438	2,500,000	2,368,969	0	20,087	0	0	4.190	5.304	JD	1,164	104,750	10/31/2022	06/27/2029
04317@-AY-4	ARTHUR J GALLAGHER & CO SER Y				2.A FE	2,305,147	92.3763	2,309,408	2,500,000	2,334,003	0	24,742	0	0	4.190	5.590	FA	43,355	104,750	10/31/2022	08/02/2029
04317@-BL-1	ARTHUR J GALLAGHER & CO SER KK				2.A FE	11,761,518	94.8953	11,387,432	12,000,000	11,783,798	0	20,297	0	0	5.140	5.446	MS	185,040	436,900	03/22/2023	03/13/2031
045054-AQ-6	ASHTEAD CAPITAL INC			1,2	2.C FE	465,912	98.9450	462,073	467,000	465,950	0	38	0	0	5.550	5.581	MN	2,232	21,599	01/24/2023	05/30/2033
045086-AK-1	ASHTON WOODS USA LLC			1,2	4.A FE	1,640,325	97.0440	1,600,256	1,649,000	1,638,402	0	1,023	0	0	6.625	6.783	JJ	50,375	102,621	04/10/2023	01/15/2028
045086-AM-7	ASHTON WOODS USA LLC			1,2	4.A FE	953,000	88.9250	847,455	953,000	953,000	0	0	0	0	4.625	4.624	FA	18,365	44,076	07/21/2021	08/01/2029
045086-AP-0	ASHTON WOODS USA LLC			1,2	4.A FE	1,667,275	89.5790	1,511,198	1,687,000	1,671,288	0	2,092	0	0	4.625	4.798	AO	19,506	78,024	01/20/2022	04/01/2030
046353-AD-0	ASTRAZENECA PLC		C	1	1.G FE	21,916,332	116.8690	22,205,110	19,000,000	21,018,446	0	(105,373)	0	0	6.450	5.311	MS	360,842	1,225,500	06/30/2020	09/15/2037
046353-AG-3	ASTRAZENECA PLC		C	1	1.G FE	8,467,635	90.9150	8,746,932	9,621,000	8,619,451	0	32,231	0	0	4.000	4.853	MS	110,107	384,840	10/30/2018	09/18/2042
046353-AL-2	ASTRAZENECA PLC	LS	C	1	1.G FE	32,340,015	97.8040	34,720,420	35,500,000	34,795,306	0	353,085	0	0	3.375	4.492	MN	149,766	1,515,713	11/25/2015	11/16/2025
046353-AM-0	ASTRAZENECA PLC		C	1	1.G FE	13,106,272	93.8920	12,682,931	13,508,000	13,118,391	0	10,178	0	0	4.375	4.585	MN	73,872	590,975	10/31/2022	11/16/2045
046353-AT-5	ASTRAZENECA PLC		C	1,2	1.G FE	2,360,618	98.7130	2,339,498	2,370,000	2,365,041	0	899	0	0	4.000	4.046	JJ	43,187	94,800	02/28/2019	01/17/2029
046353-AU-2	ASTRAZENECA PLC		C	1,2	1.G FE	9,214,100	94.0480	9,404,800	10,000,000	9,283,544	0	14,806	0	0	4.375	4.878	FA	162,847	437,500	11/15/2018	08/17/2048
046353-AX-6	ASTRAZENECA PLC		C	1,2	1.F FE	4,895,300	63.9430	3,197,150	5,000,000	4,904,056	0	2,622	0	0	2.125	2.221	FA	42,795	106,250	08/03/2020	08/06/2050
04686J-AA-9	ATHENE HOLDING LTD	LS	C	1,2	2.A FE	17,530,049	95.4370	17,083,223	17,900,000	17,545,009	0	74,798	0	0	4.125	4.654	JJ	346,626	738,375	10/31/2022	01/12/2028
04774#-AA-0	ATLANTA FALCONS STADIUM CO SER A				2.B PL	5,316,995	83.9032	4,461,128	5,316,995	5,317,170	0	(8)	0	0	3.590	3.589	MS	63,627	190,881	08/09/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO SER B				2.B PL	3,857,427	83.9032	3,236,505	3,857,427	3,857,554	0	(6)	0	0	3.590	3.589	MS	46,161	138,482	08/09/2016	09/01/2042
048303-CC-3	ATLANTIC CITY ELECTRIC CO			1	1.F FE	4,984,650	103.5660	5,178,300	5,000,000	4,991,902	0	555	0	0	5.800	5.821	MN	37,056	290,000	04/01/2004	05/15/2034
048303-CF-6	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	1,499,355	98.2190	1,473,285	1,500,000	1,499,951	0	72	0	0	3.375	3.380	MS	16,875	50,625	08/18/2014	09/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
049560-AN-5	ATMOS ENERGY CORP			1,2	1.E FE	1,505,745	95.2730	1,429,095	1,500,000	1,502,177	0	(627)	0	0	3.000	2.953	JD	2,000	45,000	10/17/2017	06/15/2027
052769-AD-8	AUTODESK INC			1,2	2.A FE	497,525	99.0670	495,335	500,000	499,394	0	395	0	0	4.375	4.462	JD	972	21,875	11/13/2018	06/15/2025
052769-AE-6	AUTODESK INC	M		1,2	2.A FE	1,436,310	97.0650	1,455,975	1,500,000	1,451,238	0	13,487	0	0	3.500	4.528	JD	2,333	61,250	10/31/2022	06/15/2027
05279#-AG-4	AUTOLIV ASP INC SER C				2.B FE	14,457,741	99.2210	13,890,943	14,000,000	14,038,483	0	(122,946)	0	0	4.090	3.186	AO	108,158	642,600	06/30/2020	04/23/2024
05368V-AA-4	AVIENT CORP			1,2	3.C FE	875,000	104.0260	910,228	875,000	875,000	0	0	0	0	7.125	7.125	FA	25,977	60,785	07/27/2022	08/01/2030
05369A-AA-9	AVIATION CAPITAL GROUP LLC	LS		1,2	2.C FE	8,674,800	92.1150	9,211,500	10,000,000	9,412,253	0	135,162	0	0	3.500	5.212	MN	58,333	350,000	10/11/2017	11/01/2027
05369A-AK-7	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	546,784	92.6840	502,347	542,000	544,225	0	(1,092)	0	0	1.950	1.739	JJ	4,433	10,569	07/27/2021	01/30/2026
053773-BC-0	AVIS BUDGET CAR RENTAL LLC			2	3.C FE	2,968,688	96.9630	2,866,226	2,956,000	2,963,114	0	(2,011)	0	0	5.750	5.670	JJ	78,375	199,353	01/19/2022	07/15/2027
053773-BC-0	AVIS BUDGET CAR RENTAL LLC			2	3.C FE	1,027,110	96.9630	990,962	1,022,000	1,023,913	0	(470)	0	0	5.750	5.691	JJ	27,097	29,383	06/19/2019	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC	LS		1,2	4.A FE	3,338,310	92.5040	3,057,257	3,305,000	3,330,586	0	(4,212)	0	0	5.375	5.202	MS	59,215	177,644	02/04/2022	03/01/2029
05379B-D#-1	AVISTA CORP				1.G	23,483,385	64.3486	16,087,162	25,000,000	23,509,026	0	22,892	0	0	3.070	3.366	MS	194,007	767,500	11/18/2022	09/30/2050
053807-AS-2	AVNET INC	LS		1,2	2.C FE	12,201,400	98.3780	14,756,700	15,000,000	14,178,150	0	320,719	0	0	4.625	7.267	AO	146,458	693,750	03/21/2016	04/15/2026
05401A-AS-0	AVOLON HOLDINGS FUNDING LTD	LS	C	1,2	2.C FE	31,255,958	101.9620	31,929,400	31,315,000	31,268,920	0	12,962	0	0	6.375	6.413	MN	316,086	360,666	12/05/2023	05/04/2028
054561-AM-7	EQUITABLE HOLDINGS INC	LS		1,2	2.A FE	48,112,153	92.8470	41,558,317	44,760,000	47,866,539	0	(87,153)	0	0	5.000	4.488	AO	441,383	2,238,000	10/31/2022	04/20/2048
05523R-AC-1	BAE SYSTEMS PLC		C	1	2.A FE	12,257,101	103.3660	10,336,600	10,000,000	11,877,618	0	(69,252)	0	0	5.800	4.281	AO	128,889	580,000	11/30/2017	10/11/2041
05523R-AE-7	BAE SYSTEMS PLC		C	1,2	2.A FE	5,912,220	70.5850	4,235,100	6,000,000	5,918,486	0	1,943	0	0	3.000	3.075	MS	53,000	180,000	09/08/2020	09/15/2050
055262-A#-6	BASF SE SER A		C		1.G FE	4,998,199	97.8644	4,893,219	5,000,000	4,998,954	0	508	0	0	3.890	3.901	JD	127,506	136,150	10/31/2022	12/11/2025
055262-B@-7	BASF SE SER C		D		1.G FE	5,000,000	93.5935	4,679,677	5,000,000	5,000,000	0	0	0	0	4.430	4.430	JD	12,306	221,500	10/08/2013	12/11/2034
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	936,833	98.1090	882,981	900,000	907,324	0	(14,527)	0	0	2.500	0.868	FA	9,375	22,500	12/14/2021	08/01/2024
05541V-AF-3	BG ENERGY CAPITAL PLC		C	1	1.E FE	11,785,500	95.2270	9,522,700	10,000,000	11,475,317	0	(56,176)	0	0	5.125	3.961	AO	108,194	512,500	11/30/2017	10/15/2041
055450-AH-3	BHP BILLITON FINANCE (USA) LTD		C		1.F FE	2,429,060	103.3740	2,067,480	2,000,000	2,124,377	0	(54,372)	0	0	6.420	3.414	MS	42,800	128,400	11/30/2017	03/01/2026
055451-AR-9	BHP BILLITON FINANCE (USA) LTD		C		1.F FE	17,929,077	90.5030	18,100,600	20,000,000	18,184,694	0	28,465	0	0	4.125	4.709	FA	291,042	825,000	11/30/2017	02/24/2042
055451-AV-0	BHP BILLITON FINANCE (USA) LTD		C	1	1.F FE	5,144,950	100.7500	5,037,500	5,000,000	5,140,246	0	(4,081)	0	0	5.000	4.779	MS	63,194	250,000	10/31/2022	09/30/2043
05565E-AH-8	BMW US CAPITAL LLC	LS		1,2	1.F FE	23,874,680	96.0230	26,886,440	28,000,000	26,884,654	0	453,301	0	0	2.800	4.665	AO	174,222	784,000	04/06/2016	04/11/2026
05565E-BL-8	BMW US CAPITAL LLC	LS		1,2	1.F FE	499,270	98.0150	490,075	500,000	499,533	0	92	0	0	4.150	4.167	AO	4,726	20,750	04/06/2020	04/09/2030
05565E-G#-6	BMW US CAPITAL LLC SER N				1.F	5,000,000	98.0669	4,903,345	5,000,000	5,000,000	0	0	0	0	4.030	4.029	FA	77,242	201,500	11/20/2013	02/13/2026
05565E-G@-8	BMW US CAPITAL LLC SER M				1.F	10,000,000	99.6932	9,969,325	10,000,000	10,000,000	0	0	0	0	3.880	3.879	FA	148,733	388,000	11/20/2013	02/13/2024
05565Q-DM-7	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	33,903,627	96.8360	38,964,870	40,238,000	37,788,652	0	660,245	0	0	3.588	5.645	AO	308,800	1,443,739	08/25/2017	04/14/2027
05565Q-DN-5	BP CAPITAL MARKETS PLC	LS	C	1,2	1.F FE	31,430,900	96.1480	34,613,280	36,000,000	33,872,147	0	506,672	0	0	3.279	5.041	MS	334,458	1,180,440	10/31/2022	09/19/2027
05578A-AN-8	BPCE SA		C		1.E FE	11,543,900	88.1810	13,227,150	15,000,000	12,719,939	0	324,706	0	0	2.700	5.853	AO	101,250	405,000	01/27/2020	10/01/2029
05578Q-AG-8	BPCE SA		C	2,5	2.B FE	7,000,000	70.5450	4,938,150	7,000,000	7,000,000	0	0	0	0	3.582	3.582	AO	50,148	250,740	10/12/2021	10/19/2042
05578Q-AH-6	BPCE SA	LS	C	2	2.B FE	19,304,119	82.1440	18,071,680	22,000,000	19,439,660	0	121,046	0	0	3.648	4.781	JJ	372,299	802,560	11/18/2022	01/14/2037
05581K-AA-9	BNP PARIBAS SA		C		2.A FE	13,607,452	97.7880	15,575,673	15,928,000	15,420,218	0	266,253	0	0	4.375	6.337	MS	180,020	696,851	03/15/2021	09/28/2025
05583J-AK-8	BPCE SA		C	2,5	2.A FE	500,000	90.7560	453,780	500,000	500,000	0	0	0	0	2.045	2.045	AO	2,045	10,225	10/12/2021	10/19/2027
05598#-AA-1	BGO DIVERSIFIED US PTY FUND REIT G				2.B	11,250,000	87.4171	13,112,572	15,000,000	12,528,979	0	337,637	0	0	3.220	6.689	AO	89,892	483,000	10/02/2019	10/24/2029
05600L-AC-0	BMW FINANCE NV	LS	C	1,2	1.F FE	7,734,000	91.6790	9,167,900	10,000,000	8,566,952	0	209,287	0	0	2.850	5.879	FA	108,458	285,000	08/07/2019	08/14/2029
05606#-AA-1	BIF III HOLTWOOD LLC SR SECD NTS				2.C PL	10,000,000	93.3935	9,339,350	10,000,000	10,000,000	0	0	0	0	4.504	4.504	MJSD	1,251	506,700	01/24/2018	02/15/2033
056752-AJ-7	BAIDU INC		C	1	1.G FE	17,012,150	95.9610	19,192,200	20,000,000	18,748,782	0	313,858	0	0	3.625	5.612	JJ	352,431	725,000	08/09/2017	07/06/2027
056752-AR-9	BAIDU INC	LS	C	1,2	1.G FE	3,857,176	90.6160	3,624,640	4,000,000	3,878,713	0	16,319	0	0	3.425	3.968	AO	31,967	137,000	10/31/2022	04/07/2030
057224-AZ-0	BAKER HUGHES HOLDINGS LLC	M		1	1.G FE	23,807,616	100.9980	23,801,189	23,566,000	23,767,978	0	(3,089)	0	0	5.125	5.048	MS	355,617	1,790,657	04/30/2016	09/15/2040
057224-AZ-0	BAKER HUGHES HOLDINGS LLC	M		1	1.G FE	3,917,084	100.9980	3,973,261	3,934,000	3,923,180	0	1,226	0	0	5.125	5.149	MS	59,365	297,909	08/19/2010	09/15/2040
058498-AW-6	BALL CORP			1,2	3.A FE	2,398,239	85.7990	2,066,898	2,409,000	2,401,212	0	1,051	0	0	2.875	2.929	FA	26,164	69,259	02/09/2021	08/15/2030
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO			1	1.G FE	17,992,629	109.9920	16,498,800	15,000,000	17,124,760	0	(123,432)	0	0	6.350	4.816	AO	238,125	952,500	11/30/2017	10/01/2036
059438-AG-6	JPMORGAN CHASE & CO				1.G FE	7,621,085	104.0550	6,248,503	6,005,000	6,291,353	0	(175,882)	0	0	7.750	4.503	JJ	214,595	465,388	11/30/2017	07/15/2025
059438-AH-4	JPMORGAN CHASE & CO				1.G FE	12,119,278	107.5690	10,756,900	10,000,000	10,904,681	0	(300,228)	0	0	7.625	4.152	AO	160,972	762,500	10/31/2022	10/15/2026
059438-AK-7	JPMORGAN CHASE & CO				1.G FE	9,820,447	110.4900	8,446,961	7,645,000	8,295,042	0	(175,361)	0	0	8.000	5.178	AO	105,331	611,600	09/22/2014	04/29/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
059438-AK-7	JPMORGAN CHASE & CO				1.G FE	7,678,410	110.4900	7,734,300	7,000,000	7,240,171	0	(65,285)	0	0	8.000	6.801	AO	96,444	560,000	11/30/2017	04/29/2027
05964H-AJ-4	BANCO SANTANDER SA	LS	C		1.G FE	9,271,400	97.1240	9,712,400	10,000,000	9,641,132	0	72,798	0	0	4.379	5.328	AO	96,095	437,900	04/10/2018	04/12/2028
05964H-AJ-4	BANCO SANTANDER SA	LS	C		1.G FE	962,150	97.1240	971,240	1,000,000	969,436	0	6,240	0	0	4.379	5.185	AO	9,609	43,790	10/31/2022	04/12/2028
05964H-AZ-8	BANCO SANTANDER SA		C		1.F FE	20,090,000	111.0190	22,203,800	20,000,000	20,089,032	0	(968)	0	0	6.938	6.875	MN	208,140	0	10/30/2023	11/07/2033
05971K-AA-7	BANCO SANTANDER SA	LS	C		2.B FE	19,967,251	99.1740	20,484,390	20,655,000	20,499,156	0	69,669	0	0	5.179	5.591	MN	124,801	1,069,722	06/30/2020	11/19/2025
05971K-AF-6	BANCO SANTANDER SA	LS	C		1.G FE	9,942,930	89.9220	8,180,204	9,097,000	9,683,686	0	(83,722)	0	0	3.490	2.398	MN	29,103	317,485	10/26/2020	05/28/2030
05971K-AG-4	BANCO SANTANDER SA		C		2.B FE	11,800,000	83.0100	9,795,180	11,800,000	11,800,000	0	0	0	0	2.749	2.749	JD	25,230	324,382	11/30/2020	12/03/2030
06051G-EN-5	BANK OF AMERICA CORP	LS			1.G FE	25,628,959	107.7780	24,627,273	22,850,000	25,027,096	0	(112,845)	0	0	5.875	4.905	FA	536,975	1,342,438	11/30/2017	02/07/2042
06051G-FS-3	BANK OF AMERICA CORP	M			1.G FE	38,174,540	98.4880	42,349,840	43,000,000	42,049,448	0	573,578	0	0	3.875	5.348	FA	694,271	1,666,254	09/18/2015	08/01/2025
06051G-FS-3	BANK OF AMERICA CORP	M			1.G FE	6,214,460	98.4880	6,894,160	7,000,000	6,845,152	0	83,167	0	0	3.875	5.349	FA	113,021	271,246	09/18/2015	08/01/2025
06051G-GC-7	BANK OF AMERICA CORP			2	2.A FE	9,879,150	97.1840	9,718,400	10,000,000	9,898,898	0	22,583	0	0	4.183	4.462	MN	41,830	418,300	10/31/2022	11/25/2027
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.G FE	9,588,400	96.0780	9,607,800	10,000,000	9,672,691	0	72,096	0	0	3.824	4.724	JJ	171,018	382,400	10/31/2022	01/20/2028
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	9,438,300	94.8500	9,485,000	10,000,000	9,541,747	0	88,580	0	0	3.593	4.725	JJ	159,689	359,300	10/31/2022	07/21/2028
06051G-HA-0	BANK OF AMERICA CORP	LS		1,2,5	1.G FE	18,578,850	84.0460	16,809,200	20,000,000	18,716,306	0	28,491	0	0	3.946	4.368	JJ	346,371	789,200	10/04/2018	01/23/2049
06051G-HA-0	BANK OF AMERICA CORP	LS		1,2,5	1.G FE	8,536,800	84.0460	8,404,600	10,000,000	8,570,421	0	28,537	0	0	3.946	4.948	JJ	173,186	394,600	10/31/2022	01/23/2049
06051G-HD-4	BANK OF AMERICA CORP	LS		1,2,5	1.E FE	11,239,709	94.1930	11,303,160	12,000,000	11,392,136	0	106,621	0	0	3.419	4.570	JD	12,536	410,280	10/31/2022	12/20/2028
06051G-HW-2	BANK OF AMERICA CORP			1,2,5	1.G FE	3,204,309	97.3750	3,133,528	3,218,000	3,198,532	0	3,299	0	0	2.456	2.720	AO	15,148	72,747	09/20/2023	10/22/2025
06051G-JM-2	BANK OF AMERICA CORP			1,2,5	1.G FE	36,309,240	67.5590	24,321,240	36,000,000	36,287,798	0	(6,444)	0	0	2.831	2.788	AO	189,677	1,019,160	10/16/2020	10/24/2051
06051G-JT-7	BANK OF AMERICA CORP			1,2,5	1.G FE	95,682	84.4430	77,688	92,000	94,826	0	(352)	0	0	2.687	2.229	AO	474	2,472	07/08/2021	04/22/2032
06051G-KC-2	BANK OF AMERICA CORP	LS		1,2	2.A FE	19,885,842	79.2070	20,528,078	25,917,000	20,008,152	0	112,236	0	0	2.482	4.913	MS	178,683	106,974	12/07/2023	09/21/2036
06051G-LH-0	BANK OF AMERICA CORP	LS		1,2,5	1.E FE	11,289,071	100.2300	11,341,025	11,315,000	11,290,508	0	1,437	0	0	5.288	5.317	AO	109,695	299,169	08/23/2023	04/25/2034
06406F-AC-7	BANK OF NEW YORK MELLON CORP	LS		2	1.F FE	12,245,750	95.7050	14,355,750	15,000,000	14,224,794	0	303,886	0	0	2.800	5.174	MN	66,500	420,000	04/25/2016	05/04/2026
06406F-AE-3	BANK OF NEW YORK MELLON CORP	LS		2	1.F FE	4,120,814	94.4400	4,265,855	4,517,000	4,379,414	0	49,012	0	0	2.450	3.677	FA	41,193	110,667	04/03/2018	08/17/2026
06406H-CS-6	BANK OF NEW YORK MELLON CORP			2	1.F FE	9,963,500	99.7920	9,979,200	10,000,000	9,999,601	0	4,266	0	0	3.650	3.694	FA	149,042	365,000	01/28/2014	02/04/2024
06406H-DA-4	BANK OF NEW YORK MELLON CORP	LS		2	1.F FE	7,073,680	97.8020	7,824,160	8,000,000	7,856,771	0	115,762	0	0	3.000	4.610	FA	84,667	240,000	11/30/2017	02/24/2025
06406R-AD-9	BANK OF NEW YORK MELLON CORP	LS		2	1.F FE	9,869,920	95.8430	10,542,730	11,000,000	10,553,839	0	119,683	0	0	3.250	4.561	MN	44,688	357,500	07/25/2017	05/16/2027
06406R-AH-0	BANK OF NEW YORK MELLON CORP	LS			1.F FE	18,770,600	97.4900	19,498,000	20,000,000	19,399,091	0	122,828	0	0	3.850	4.625	AO	134,750	770,000	04/23/2018	04/28/2028
06406Y-AA-0	BANK OF NEW YORK MELLON CORP	LS		2	1.F FE	16,993,600	93.5820	18,716,400	20,000,000	18,159,383	0	273,941	0	0	3.300	5.202	FA	234,667	660,000	05/02/2019	08/23/2029
06738E-AJ-4	BARCLAYS PLC	LS	C		2.A FE	4,228,629	97.8490	3,508,865	3,586,000	4,165,203	0	(16,360)	0	0	5.250	4.115	FA	70,076	188,265	11/07/2019	08/17/2045
06738E-AP-0	BARCLAYS PLC		C		2.A FE	524,224	99.3520	452,052	455,000	490,096	0	(14,393)	0	0	5.200	1.848	MN	3,220	23,660	08/16/2021	05/12/2026
06738E-AV-7	BARCLAYS PLC	LS	C	1	2.A FE	20,640,420	93.5890	16,846,020	18,000,000	20,399,521	0	(61,827)	0	0	4.950	4.054	JJ	423,225	891,000	10/29/2019	01/10/2047
06738E-BD-6	BARCLAYS PLC	LS	C	1,2,5	2.A FE	15,752,107	98.1670	13,734,545	13,991,000	15,031,037	0	(224,482)	0	0	4.972	3.107	MN	86,954	695,633	10/31/2022	05/16/2029
06738E-BH-7	BARCLAYS PLC		C	1,2,5	2.A FE	9,845,700	99.3060	9,930,600	10,000,000	9,915,857	0	59,990	0	0	3.932	4.589	MN	58,980	393,200	10/31/2022	05/07/2025
06738E-BK-0	BARCLAYS PLC		C	2,5	2.A FE	226,993	96.8170	232,361	240,000	228,650	0	1,405	0	0	5.088	5.983	JD	373	12,211	10/31/2022	06/20/2030
06738E-CC-7	BARCLAYS PLC		C	1,2	2.A FE	406,000	103.2920	419,366	406,000	406,000	0	0	0	0	7.325	7.319	MN	4,874	29,740	10/27/2022	11/02/2026
067901-AA-6	BARRICK GOLD CORP			1	2.A FE	5,625,485	102.8800	5,144,000	5,000,000	5,455,192	0	(31,393)	0	0	5.800	4.720	MN	37,056	290,000	11/30/2017	11/15/2034
067901-AH-1	BARRICK GOLD CORP			1	2.A FE	9,620,517	100.0720	10,007,200	10,000,000	9,630,043	0	(6,465)	0	0	5.250	5.392	AO	131,250	525,000	11/30/2017	04/01/2042
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC			1	1.G FE	18,841,262	117.9350	17,690,250	15,000,000	17,779,470	0	(120,007)	0	0	7.500	5.623	MS	331,250	1,125,000	05/27/2015	09/15/2038
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC			1	2.A FE	8,749,561	105.4120	10,541,200	10,000,000	8,984,204	0	23,936	0	0	5.700	6.629	MN	49,083	570,000	10/31/2022	05/30/2041
070101-E@-5	BASIN ELEC PWR COOP FMO 2011 SER A				1.F	7,773,360	96.2361	7,480,777	7,773,360	7,773,676	0	(35)	0	0	4.000	3.998	AO	77,734	310,934	10/19/2011	10/01/2031
070101-G@-3	BASIN ELEC PWR COOP FMO 2015 SER C				1.G FE	50,000,000	87.5629	43,781,473	50,000,000	50,000,000	0	0	0	0	4.740	4.740	JD	223,833	2,370,000	06/16/2015	06/15/2044
07086*-AA-0	BATH COUNTY ENERGY LLC SR SECD				2.B PL	5,000,000	93.9065	4,695,323	5,000,000	5,000,000	0	0	0	0	4.590	4.590	MJSD	58,013	172,125	12/05/2017	05/03/2033
071734-AD-9	BAUSCH HEALTH COMPANIES INC			1,2	6. FE	1,202,860	43.4610	548,043	1,261,000	548,043	(68,770)	7,309	0	0	7.000	7.984	JJ	40,702	88,270	10/31/2022	01/15/2028
071734-AH-0	BAUSCH HEALTH COMPANIES INC			1,2	6. FE	742,000	45.3460	336,467	742,000	336,467	(19,685)	0	0	0	5.000	4.999	JJ	15,561	37,100	12/17/2019	01/30/2028
071734-AJ-6	BAUSCH HEALTH COMPANIES INC			1,2	6. FE	2,323,525	46.0970	1,062,075	2,304,000	1,062,075	(41,171)	(1,890)	0	0	5.250	5.134	JJ	50,736	120,960	04/05/2021	01/30/2030

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
07177M-AN-3	BAXALTA INC	C		1,2	2.A FE	22,367,816	99.6150	20,874,323	20,955,000	22,190,248	0	(33,144)	0	0	5.250	4.797	JD	176,750	918,199	10/31/2022	06/23/2045
071813-AX-7	BAXTER INTERNATIONAL INC	C		1	2.B FE	38,335,238	105.1130	35,475,638	33,750,000	37,418,772	0	(183,624)	0	0	6.250	5.125	JD	175,781	2,109,375	03/21/2019	12/01/2037
071813-BY-4	BAXTER INTERNATIONAL INC	M		1,2	2.B FE	2,532,917	94.7110	3,366,029	3,554,000	2,757,246	0	98,236	0	0	3.950	8.620	AO	35,096	155,381	05/11/2021	04/01/2030
071813-BY-4	BAXTER INTERNATIONAL INC	M		1,2	2.B FE	1,099,834	94.7110	1,369,521	1,446,000	1,179,813	0	24,775	0	0	3.950	7.718	AO	14,279	42,119	05/11/2021	04/01/2030
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.B FE	12,143,875	95.0240	11,878,000	12,500,000	12,204,472	0	51,499	0	0	4.375	4.919	JD	24,306	546,875	10/31/2022	12/15/2028
07274N-AN-3	BAYER US FINANCE II LLC			1,2	2.B FE	7,879,440	86.3940	6,911,520	8,000,000	7,902,715	0	4,964	0	0	4.625	4.742	JD	6,167	370,000	06/18/2018	06/25/2038
07274N-AQ-6	BAYER US FINANCE II LLC	LS		1,2	2.B FE	19,448,420	84.3370	15,602,345	18,500,000	19,366,801	0	(22,623)	0	0	4.875	4.531	JD	15,031	901,875	04/13/2020	06/25/2048
07274N-BA-0	BAYER US FINANCE II LLC	LS		1	2.B FE	3,759,721	97.3710	3,407,985	3,500,000	3,692,039	0	(13,236)	0	0	5.500	4.843	JJ	80,743	192,500	07/10/2018	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC			1	2.B FE	5,627,622	94.0830	4,835,866	5,140,000	5,537,497	0	(18,140)	0	0	5.875	5.105	AO	63,750	301,975	07/10/2018	04/15/2038
07274N-BE-2	BAYER US FINANCE II LLC			1,2	2.B FE	5,366,764	80.8910	5,044,363	6,236,000	5,397,000	0	22,094	0	0	4.650	5.800	JJ	37,052	289,974	08/16/2022	11/15/2043
07274N-BF-9	BAYER US FINANCE II LLC	LS		1,2	2.B FE	4,134,130	78.9950	2,764,825	3,500,000	4,064,540	0	(19,628)	0	0	4.400	3.294	JJ	71,011	154,000	04/13/2020	07/15/2044
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	10,000,000	69.0800	6,908,000	10,000,000	10,000,000	0	0	0	0	2.839	2.839	MN	36,276	283,900	01/14/2021	11/15/2050
07330M-AA-5	TRUIST BANK			2	1.F FE	9,428,406	95.8140	9,214,432	9,617,000	9,469,302	0	47,804	0	0	3.800	4.382	AO	61,923	365,446	10/31/2022	10/30/2026
07330M-AB-3	TRUIST BANK	LS		2	1.F FE	9,499,780	96.6480	10,631,280	11,000,000	10,682,315	0	173,068	0	0	3.625	5.422	MS	116,302	398,750	10/14/2015	09/16/2025
07330M-AC-1	TRUIST BANK	LS		2	1.F FE	5,357,000	93.0750	4,986,028	5,357,000	5,357,000	0	0	0	0	2.636	2.636	MS	40,794	141,211	09/09/2019	09/17/2029
07556Q-BM-6	BEAZER HOMES USA INC			1,2	4.A FE	1,934,384	99.5000	1,921,345	1,931,000	1,930,169	0	62	0	0	6.750	6.784	MS	38,379	115,155	06/26/2023	03/15/2025
07556Q-BR-5	BEAZER HOMES USA INC			1,2	4.A FE	2,161,643	97.6690	2,148,718	2,200,000	2,182,353	0	4,024	0	0	5.875	6.116	AO	27,286	129,250	02/23/2018	10/15/2027
07556Q-BT-1	BEAZER HOMES USA INC			1,2	4.A FE	4,238,560	100.8590	4,283,482	4,247,000	4,226,688	0	(2,613)	0	0	7.250	7.225	AO	65,003	307,908	10/31/2022	10/15/2029
075887-AN-9	BECTON DICKINSON AND CO				2.B FE	7,053,178	106.8050	6,141,288	5,750,000	6,132,616	0	(95,577)	0	0	7.000	4.948	FA	167,708	402,500	09/26/2017	08/01/2027
075887-AV-1	BECTON DICKINSON AND CO			1	2.B FE	5,781,550	100.8120	5,040,600	5,000,000	5,633,886	0	(27,291)	0	0	6.000	4.823	MN	38,333	300,000	11/30/2017	05/15/2039
075887-BF-5	BECTON DICKINSON AND CO			1,2	2.B FE	564,099	98.4260	532,485	541,000	544,946	0	(5,547)	0	0	3.734	2.679	JD	898	20,201	06/30/2020	12/15/2024
075887-BW-8	BECTON DICKINSON AND CO			1,2	2.B FE	5,439,260	96.9050	5,467,380	5,642,000	5,486,951	0	41,491	0	0	3.700	4.574	JD	14,497	208,754	10/31/2022	06/06/2027
075887-BX-6	BECTON DICKINSON AND CO	LS		1,2	2.B FE	15,130,395	93.3790	14,039,533	15,035,000	15,120,443	0	(1,716)	0	0	4.669	4.628	JD	48,749	701,984	08/08/2018	06/06/2047
075887-BX-6	BECTON DICKINSON AND CO	LS		1,2	2.B FE	2,571,786	93.3790	2,403,575	2,574,000	2,572,301	0	163	0	0	4.669	4.674	JD	8,346	120,180	02/26/2018	06/06/2047
079857-AH-1	BELLSOUTH LLC			1	2.B FE	10,102,848	109.1580	8,732,640	8,000,000	9,070,477	0	(146,853)	0	0	7.875	5.266	FA	238,000	630,000	11/30/2017	02/15/2030
079860-AD-4	BELLSOUTH LLC			1	2.B FE	5,121,400	106.4120	5,320,600	5,000,000	5,062,986	0	(5,995)	0	0	6.875	6.665	AO	72,569	343,750	01/13/2009	10/15/2031
079860-AE-2	BELLSOUTH LLC			1	2.B FE	12,270,565	104.4580	11,148,802	10,673,000	11,697,227	0	(72,177)	0	0	6.550	5.335	JD	31,070	699,082	11/30/2017	06/15/2034
079867-AP-2	BELLSOUTH TELECOMMUNICATIONS LLC				2.B FE	10,026,091	106.8890	9,085,565	8,500,000	10,018,899	0	(1,322)	0	0	7.000	5.925	JD	49,583	595,000	11/30/2017	12/01/2095
079867-AS-6	BELLSOUTH TELECOMMUNICATIONS LLC				2.B FE	8,783,454	96.8640	11,623,680	12,000,000	12,304,949	0	(193)	0	0	6.650	6.483	JD	35,467	798,000	09/02/2010	12/15/2095
08263D-AA-4	BENTELER INTERNATIONAL AG	LS	C	1,2	3.C FE	1,693,088	105.3430	1,773,976	1,684,000	1,692,170	0	(918)	0	0	10.500	10.359	MN	22,594	88,410	04/27/2023	05/15/2028
084423-AT-9	W R BERKLEY CORP			1	2.A FE	6,550,670	89.5760	6,270,320	7,000,000	6,564,615	0	11,716	0	0	4.750	5.248	FA	138,542	332,500	10/31/2022	08/01/2044
084659-AX-9	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	4,566,700	84.7370	4,236,850	5,000,000	4,575,716	0	7,703	0	0	4.250	4.817	AO	44,861	212,500	10/31/2022	10/15/2050
084659-BC-4	BERKSHIRE HATHAWAY ENERGY CO	C		1,2	1.G FE	15,725,428	67.5500	10,635,748	15,745,000	15,727,256	0	583	0	0	2.850	2.856	MN	57,338	448,357	03/03/2021	05/15/2051
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	6,093,183	70.0240	4,246,956	6,065,000	6,091,105	0	(668)	0	0	2.850	2.827	AO	36,491	172,853	10/05/2020	10/15/2050
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	16,605,264	83.5560	16,895,023	20,220,000	16,642,610	0	37,346	0	0	3.850	5.031	MS	229,216	389,235	05/17/2023	03/15/2052
084670-BK-3	BERKSHIRE HATHAWAY INC	LS		1	1.C FE	10,265,666	97.1320	11,655,840	12,000,000	10,308,363	0	2,711	0	0	4.500	5.286	FA	210,000	540,000	11/30/2017	02/11/2043
08658E-AA-5	CONOPCO INC				1.F FE	13,461,000	109.0220	13,627,750	12,500,000	13,282,567	0	(159,628)	0	0	6.625	4.984	AO	174,826	828,125	11/18/2022	04/15/2028
08888@-AA-6	BIF II SAFE HARBOR HOLDINGS LLC				2.C PL	14,954,174	97.9765	14,696,472	15,000,000	14,966,177	0	10,239	0	0	4.610	4.691	MJSD	59,546	691,500	10/31/2022	12/31/2026
08949L-AB-6	BIG RIVER STEEL LLC			1,2	3.C FE	450,611	101.9580	423,126	415,000	426,785	0	(8,272)	0	0	6.625	4.827	JJ	11,532	27,494	02/24/2021	01/31/2029
09062X-AD-5	BIOGEN INC	LS		1,2	2.A FE	21,422,810	98.1930	21,111,495	21,500,000	21,385,988	0	2,409	0	0	5.200	5.237	MS	329,189	1,118,000	10/31/2022	09/15/2045
09062X-AG-8	BIOGEN INC			1,2	2.A FE	1,983,480	70.2160	1,404,320	2,000,000	1,984,765	0	364	0	0	3.150	3.193	MN	10,500	63,000	04/27/2020	05/01/2050
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS				2.C Z	8,200,097	91.0706	7,900,113	8,674,715	8,244,205	0	32,130	0	0	3.280	4.384	MJSD	75,809	287,472	10/31/2022	06/30/2037
092113-AM-1	BLACK HILLS CORP			1,2	2.A FE	3,052,500	94.3050	2,829,150	3,000,000	3,015,082	0	(5,643)	0	0	3.150	2.943	JJ	43,575	94,500	09/27/2016	01/15/2027
092113-AN-9	BLACK HILLS CORP			1,2	2.A FE	8,500,000	79.8620	7,986,200	10,000,000	8,538,526	0	32,852	0	0	4.200	5.316	MS	123,667	420,000	10/31/2022	09/15/2046
092113-AQ-2	BLACK HILLS CORP			1,2	2.A FE	5,226,008	92.1100	4,835,775	5,250,000	5,233,043	0	1,648	0	0	4.350	4.393	MN	38,063	228,375	08/14/2018	05/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
092113-AR-0	BLACK HILLS CORP			1,2	2.A FE	472,369	89.8390	425,837	474,000	473,001	0	155	0	0	3.050	3.090	AO	3,052	14,457	09/26/2019	10/15/2029
092113-AS-8	BLACK HILLS CORP			1,2	2.A FE	7,234,121	74.6200	4,815,975	6,454,000	7,177,604	0	(19,159)	0	0	3.875	3.211	AO	52,797	250,093	12/11/2020	10/15/2049
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	9,828,200	61.9460	6,194,600	10,000,000	9,840,504	0	3,906	0	0	2.800	2.886	MS	70,778	280,000	10/07/2020	09/30/2050
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	4,816,747	68.8220	4,249,759	6,175,000	4,852,586	0	22,894	0	0	3.200	4.560	JJ	82,882	197,600	06/02/2022	01/30/2052
09643@-AA-0	BLUON ENERGY LLC				5.C	3,328,350	73.9400	2,498,461	3,379,039	3,343,882	0	15,533	0	0	12.000	12.686	JAJO	113,527	521,445	10/03/2023	08/20/2025
09643@-AB-8	BLUON ENERGY LLC				5.C	6,438,976	73.7800	4,839,573	6,559,465	6,487,262	0	34,213	0	0	12.000	12.749	JAJO	221,708	877,486	10/03/2023	08/20/2025
09643@-AC-6	BLUON ENERGY LLC				5.C	6,000,000	124.8747	7,492,482	6,000,000	6,000,000	0	0	0	0	9.269	9.267	JAJO	294,510	234,525	06/06/2023	08/20/2025
09659T-2B-6	BNP PARIBAS SA		C	2	2.A FE	17,299,850	82.0810	14,774,580	18,000,000	17,410,063	0	42,675	0	0	2.588	2.923	FA	179,866	465,840	05/06/2021	08/12/2035
09659T-2C-4	BNP PARIBAS SA		C		2.A FE	10,000,000	69.6390	6,963,900	10,000,000	10,000,000	0	0	0	0	2.824	2.824	JJ	121,589	282,400	01/19/2021	01/26/2041
09659W-2C-7	BNP PARIBAS SA		C		1.G FE	10,121,400	94.3250	9,432,500	10,000,000	10,052,872	0	(12,573)	0	0	3.500	3.353	MN	43,750	350,000	01/24/2018	11/16/2027
09659W-2K-9	BNP PARIBAS SA	LS	C	2,5	1.G FE	10,831,112	87.8480	9,232,825	10,510,000	10,727,515	0	(33,371)	0	0	3.052	2.674	JJ	149,690	320,765	10/22/2020	01/13/2031
09659W-2L-7	BNP PARIBAS SA		C	2,5	1.G FE	200,000	95.4550	190,910	200,000	200,000	0	0	0	0	2.219	2.220	JD	271	4,438	06/02/2020	06/09/2026
096630-AH-1	BOARDWALK PIPELINES LP			1,2	2.C FE	107,877	89.3600	96,509	108,000	107,912	0	11	0	0	3.400	3.413	FA	1,387	3,672	08/04/2020	02/15/2031
097023-AE-5	BOEING CO				2.C FE	7,627,550	123.7780	6,188,900	5,000,000	6,633,860	0	(179,065)	0	0	8.750	3.814	MS	128,819	437,500	11/30/2017	09/15/2031
097023-AK-1	BOEING CO				2.C FE	4,556,684	115.5390	3,686,849	3,191,000	4,246,035	0	(31,357)	0	0	7.875	5.150	AO	53,050	251,291	09/23/2010	04/15/2043
097023-AM-7	BOEING CO				2.C FE	11,874,570	102.8860	11,317,460	11,000,000	11,105,041	0	(67,240)	0	0	7.250	6.548	JD	35,444	797,500	09/02/2010	06/15/2025
097023-AN-5	BOEING CO				2.C FE	19,214,550	102.9550	15,443,250	15,000,000	18,279,872	0	(93,463)	0	0	6.875	5.106	AO	217,708	1,031,250	09/23/2010	10/15/2043
097023-AQ-8	BOEING CO	LS			2.C FE	7,035,200	114.5330	5,726,650	5,000,000	6,539,375	0	(49,379)	0	0	7.500	4.950	FA	141,667	375,000	09/02/2010	08/15/2042
097023-AS-4	BOEING CO			1	2.C FE	10,544,001	111.2800	9,792,640	8,800,000	9,995,953	0	(56,087)	0	0	6.625	5.249	FA	220,244	583,000	02/10/2011	02/15/2038
097023-AU-9	BOEING CO			1	2.C FE	3,929,834	107.8220	3,234,660	3,000,000	3,506,154	0	(45,387)	0	0	6.125	3.908	FA	69,417	183,750	09/10/2012	02/15/2033
097023-BA-2	BOEING CO			1	2.C FE	6,586,800	103.5110	5,175,550	5,000,000	6,273,154	0	(56,584)	0	0	5.875	3.755	FA	110,972	293,750	11/30/2017	02/15/2040
097023-BZ-7	BOEING CO			1,2	2.C FE	3,348,100	74.8510	3,742,550	5,000,000	3,381,326	0	28,386	0	0	3.625	6.236	MS	60,417	181,250	10/31/2022	03/01/2048
097023-CB-9	BOEING CO			1,2	2.C FE	18,010,484	77.6550	14,806,479	19,067,000	18,078,542	0	22,657	0	0	3.850	4.188	MN	122,347	734,080	10/28/2020	11/01/2048
097023-CE-3	BOEING CO			1,2	2.C FE	7,206,500	79.4920	7,949,200	10,000,000	7,327,439	0	103,518	0	0	3.500	6.254	MS	116,667	350,000	10/31/2022	03/01/2039
097023-CF-0	BOEING CO			1,2	2.C FE	5,538,058	74.1060	4,403,379	5,942,000	5,555,155	0	4,903	0	0	3.825	4.179	MS	75,761	227,282	10/22/2020	03/01/2059
097023-CN-3	BOEING CO	LS		1,2	2.C FE	11,645,450	90.0930	13,513,950	15,000,000	12,814,247	0	291,211	0	0	2.950	5.826	FA	184,375	442,500	07/29/2019	02/01/2030
097023-CW-3	BOEING CO	LS		1,2	2.C FE	22,345,608	103.5550	21,125,220	20,400,000	22,231,957	0	(37,249)	0	0	5.805	5.152	MN	197,370	1,184,220	10/26/2020	05/01/2050
097023-CX-1	BOEING CO			1,2	2.C FE	13,574,150	103.5490	14,496,860	14,000,000	13,577,421	0	2,810	0	0	5.930	6.136	MN	138,367	830,200	10/31/2022	05/01/2060
097023-CY-9	BOEING CO			1,2	2.C FE	764,000	101.8010	777,760	764,000	764,000	0	0	0	0	5.150	5.149	MN	6,558	39,346	04/30/2020	05/01/2030
097023-DC-6	BOEING CO	LS		1,2	2.C FE	2,498,400	92.8790	2,321,975	2,500,000	2,498,759	0	151	0	0	3.625	3.633	FA	37,760	90,625	10/29/2020	02/01/2031
097023-DE-2	BOEING CO			1,2	2.C FE	216,000	99.5750	215,082	216,000	216,000	0	0	0	0	1.433	1.433	FA	1,264	3,095	02/02/2021	02/04/2024
09739D-AD-2	BOISE CASCADE CO			1,2	3.C FE	4,677,818	93.8940	4,202,695	4,476,000	4,612,574	0	(30,508)	0	0	4.875	4.050	JJ	109,103	218,205	03/01/2022	07/01/2030
097793-AE-3	CIVITAS RESOURCES INC			1,2	3.C FE	1,300,000	96.9800	1,260,740	1,300,000	1,300,000	0	0	0	0	5.000	4.998	AO	13,722	65,000	10/05/2021	10/15/2026
09857L-AN-8	BOOKING HOLDINGS INC				1.G FE	2,460,392	188.3800	4,172,617	2,215,000	2,296,441	0	(61,165)	0	0	0.750	(1.910)	MN	2,769	16,613	05/05/2021	05/01/2025
09952A-A*-7	BORAL INDUSTRIES INC		C		2.B FE	11,000,000	97.1379	10,685,164	11,000,000	11,000,000	0	0	0	0	4.050	4.049	AO	92,813	445,500	03/28/2018	04/16/2026
099724-AH-9	BORGWARNER INC			1,2	2.A FE	346,867	82.2440	314,172	382,000	350,479	0	843	0	0	4.375	5.011	MS	4,921	16,713	03/15/2019	03/15/2045
101137-AS-6	BOSTON SCIENTIFIC CORP	M		1,2	2.A FE	17,158,322	97.7200	17,796,766	18,212,000	17,679,612	0	113,056	0	0	4.000	4.776	MS	242,827	728,480	10/31/2022	03/01/2028
101137-AS-6	BOSTON SCIENTIFIC CORP	M		1,2	2.A FE	968,527	97.7200	1,063,194	1,088,000	1,030,292	0	10,987	0	0	4.000	5.439	MS	14,507	43,520	03/13/2018	03/01/2028
101137-BA-4	BOSTON SCIENTIFIC CORP			1,2	2.A FE	4,753,350	89.2890	4,018,005	4,500,000	4,672,717	0	(25,964)	0	0	2.650	1.986	JD	9,938	119,250	10/29/2020	06/01/2030
10115P-AA-3	BOSTON UNIVERSITY			1,2	1.D FE	4,367,130	109.0180	3,815,630	3,500,000	3,863,596	0	(67,744)	0	0	7.625	5.092	JJ	123,059	266,875	11/30/2017	07/15/2097
10334#-AP-7	BOYD WATTERSON GSA REIT SER K				2.C PL	4,221,865	85.8200	4,290,998	5,000,000	4,330,010	0	92,756	0	0	2.940	5.629	JD	9,800	147,000	10/31/2022	12/07/2029
10334#-AQ-5	BOYD WATTERSON GSA REIT SER L				2.C PL	20,000,000	81.9393	16,387,856	20,000,000	20,000,000	0	0	0	0	3.120	3.120	JD	41,600	624,000	11/17/2021	12/07/2031
103557-AC-8	BOYNE USA INC			1,2	4.B FE	3,853,938	94.0400	3,679,785	3,913,000	3,846,943	0	667	0	0	4.750	5.130	MN	23,750	164,493	09/20/2023	05/15/2029
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	15,684,400	99.3880	14,908,200	15,000,000	15,349,211	0	(69,483)	0	0	4.234	3.673	MN	97,029	635,100	10/31/2022	11/06/2028
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	12,453,725	97.6430	12,205,375	12,500,000	12,469,585	0	13,580	0	0	3.410	3.530	FA	165,764	426,250	10/31/2022	02/11/2026

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
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,410,570	66.8800	1,772,320	2,650,000	2,426,635	0	5,147	0	0	2.772	3.245	MN	10,407	73,458	10/29/2020	11/10/2050
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	27,500,000	69.2680	19,048,700	27,500,000	27,500,000	0	0	0	0	2.939	2.939	JD	60,617	808,225	12/01/2020	06/04/2051
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC	LS		1,2	1.F FE	16,647,315	72.4000	13,058,064	18,036,000	16,691,646	0	16,375	0	0	3.379	3.752	FA	242,082	609,436	04/08/2021	02/08/2061
10549P-AG-6	BROOKFIELD CORP			1	1.G FE	7,292,695	110.7080	7,472,790	6,750,000	7,052,889	0	(24,333)	0	0	7.375	6.697	MS	165,938	497,813	09/10/2012	03/01/2033
110122-AC-2	BRISTOL-MYERS SQUIBB CO			1	1.F FE	15,592,389	116.1180	14,514,750	12,500,000	15,563,161	0	(3,087)	0	0	6.875	5.501	FA	358,073	859,375	09/23/2010	08/01/2097
110122-AP-3	BRISTOL-MYERS SQUIBB CO			1	1.F FE	22,295,187	107.3810	22,818,463	21,250,000	22,103,751	0	(45,760)	0	0	5.875	5.424	MN	159,523	1,872,656	03/21/2019	11/15/2036
110122-AQ-1	BRISTOL-MYERS SQUIBB CO			1	1.F FE	21,132,380	108.2260	26,948,274	24,900,000	21,895,940	0	95,861	0	0	6.125	7.412	MN	254,188	2,287,688	11/04/2010	05/01/2038
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	645,202	94.8460	616,499	650,000	646,876	0	500	0	0	3.400	3.496	JJ	9,515	22,100	07/17/2020	07/26/2029
110122-DE-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,146,660	98.2630	3,439,205	3,500,000	3,870,819	0	(92,876)	0	0	3.900	1.107	FA	49,671	136,500	12/30/2020	02/20/2028
110122-DG-0	BRISTOL-MYERS SQUIBB CO			1	1.F FE	10,627,300	95.7460	9,574,600	10,000,000	10,606,702	0	(18,037)	0	0	5.250	4.770	FA	198,333	525,000	10/31/2022	08/15/2043
110122-DH-8	BRISTOL-MYERS SQUIBB CO	LS		1,2	1.F FE	12,792,517	92.7340	11,628,844	12,540,000	12,770,420	0	(7,108)	0	0	4.625	4.484	MN	74,108	579,975	07/15/2020	05/15/2044
110122-DJ-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	70,011,249	99.1530	65,222,843	65,780,000	69,729,624	0	(104,112)	0	0	5.000	4.551	FA	1,256,061	3,278,200	10/31/2022	08/15/2045
110122-DS-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	12,762,624	63.3950	8,114,560	12,800,000	12,765,337	0	887	0	0	2.550	2.564	MN	43,520	326,400	11/09/2020	11/13/2050
110122-DZ-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	69,838	108.9530	76,267	70,000	69,839	0	2	0	0	5.900	5.931	MN	551	0	10/30/2023	11/15/2033
110122-EB-0	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	13,845,340	114.4520	11,445,200	10,000,000	13,836,028	0	(9,312)	0	0	6.250	4.014	MN	83,333	0	10/30/2023	11/15/2053
110122-EC-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	9,998,500	115.8560	11,585,600	10,000,000	9,998,516	0	16	0	0	6.400	6.401	MN	85,333	0	10/30/2023	11/15/2063
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.B FE	6,297,456	107.8780	5,393,900	5,000,000	5,397,166	0	(101,431)	0	0	7.500	4.998	JJ	187,500	375,000	09/10/2012	07/01/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	LS	C	1	2.B FE	42,715,590	123.7400	38,978,100	31,500,000	37,744,083	0	(736,199)	0	0	9.625	6.010	JD	134,750	3,031,875	11/30/2017	12/15/2030
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	2,612,282	80.9350	2,622,294	3,240,000	2,624,387	0	10,334	0	0	4.250	5.658	MN	20,273	137,700	10/31/2022	11/08/2049
11134L-AH-2	BROADCOM CORP	M		1,2	2.B FE	38,530,607	97.5910	43,915,950	45,000,000	42,409,681	0	760,374	0	0	3.875	5.974	JJ	804,063	1,743,750	02/14/2018	01/15/2027
11135E-AA-2	BROADSTONE NET LEASE LLC			1,2	2.B FE	359,471	77.4830	296,760	383,000	363,411	0	2,163	0	0	2.600	3.353	MS	2,932	9,958	03/29/2022	09/15/2031
11135F-AL-5	BROADCOM INC			1,2	2.C FE	1,498,437	97.6350	1,540,680	1,578,000	1,512,535	0	12,056	0	0	4.110	5.114	MS	19,096	64,856	10/31/2022	09/15/2028
11135F-AQ-4	BROADCOM INC			1,2	2.C FE	4,161,908	95.5180	3,534,166	3,700,000	4,025,697	0	(44,330)	0	0	4.150	2.690	MN	19,620	153,550	11/02/2020	11/15/2030
11135F-BA-8	BROADCOM INC	LS		1,2	2.C FE	3,271,856	100.2250	2,806,300	2,800,000	3,100,104	0	(55,211)	0	0	4.750	2.474	AO	28,078	133,000	10/21/2020	04/15/2029
11135F-BE-0	BROADCOM INC			1,2	2.C FE	263,322	89.7040	236,819	264,000	263,594	0	94	0	0	1.950	1.989	FA	1,945	5,148	01/04/2021	02/15/2028
11135F-BF-7	BROADCOM INC			1,2	2.C FE	16,711,810	82.3850	13,799,488	16,750,000	16,720,248	0	2,852	0	0	2.600	2.622	FA	164,522	435,500	01/04/2021	02/15/2033
11135F-BG-5	BROADCOM INC			1,2	2.C FE	19,913,600	78.6160	15,723,200	20,000,000	19,918,987	0	1,692	0	0	3.750	3.774	FA	283,333	750,000	01/04/2021	02/15/2051
11135F-BH-3	BROADCOM INC			1,2	2.C FE	9,618,600	85.5060	8,550,600	10,000,000	9,712,953	0	35,799	0	0	2.450	2.899	FA	92,556	245,000	04/21/2021	02/15/2031
11271#-AA-3	CENTRIO ENERGY FINANCE LLC SER A				2.B PL	8,000,000	97.9566	7,836,531	8,000,000	8,000,000	0	0	0	0	3.830	3.829	MN	40,853	306,400	10/29/2014	11/13/2024
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL				2.B PL	16,363,783	93.0176	15,812,992	17,000,000	16,424,633	0	52,019	0	0	4.398	4.879	MJSD	101,032	736,665	10/31/2022	07/10/2032
115637-AU-4	BROWN-FORMAN CORP	C		1,2	1.G FE	12,807,480	101.9540	12,234,480	12,000,000	12,754,644	0	(52,836)	0	0	4.750	3.917	AO	120,333	319,833	03/23/2023	04/15/2033
11778B-AB-8	SKY GROUP FINANCE LTD		C	1	1.G FE	11,574,618	112.2520	11,337,452	10,100,000	11,112,083	0	(62,605)	0	0	6.500	5.321	AO	138,594	656,500	11/30/2017	10/15/2035
12008R-AN-7	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	1,016,638	96.5650	1,011,036	1,047,000	1,017,779	0	1,141	0	0	5.000	5.527	MS	17,450	35,000	09/13/2023	03/01/2030
12008R-AP-2	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	1,683,465	90.1980	1,707,448	1,893,000	1,685,698	0	2,471	0	0	4.250	5.928	FA	33,522	26,988	11/10/2023	02/01/2032
12008R-AR-8	BUILDERS FIRSTSOURCE INC			1,2	3.C FE	1,040,160	102.1180	1,078,366	1,056,000	1,040,791	0	631	0	0	6.375	6.600	JD	2,992	33,660	08/10/2023	06/15/2032
120568-AZ-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	14,302,120	96.3630	16,381,710	17,000,000	15,808,196	0	277,837	0	0	3.750	5.871	MS	170,000	637,500	09/18/2017	09/25/2027
120568-BC-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	277,764	87.0370	239,352	275,000	277,171	0	(273)	0	0	2.750	2.628	MN	987	7,563	10/08/2021	05/14/2031
12117#-AA-9	BUREAU VERITAS HOLDINGS INC SER A				2.C	9,310,000	94.8327	10,431,601	11,000,000	10,268,446	0	174,542	0	0	3.670	5.708	MS	134,567	403,700	06/28/2017	09/01/2027
12117#-AB-7	BUREAU VERITAS HOLDINGS INC SR NT				2.C	9,000,000	95.3486	8,581,374	9,000,000	9,000,000	0	0	0	0	4.020	4.020	JJ	165,825	361,800	06/28/2017	07/16/2028
12189L-AX-9	BURLINGTON NORTHERN SANTA FE LLC	LS		1,2	1.G FE	6,916,130	95.7990	5,495,989	5,737,000	6,795,826	0	(37,060)	0	0	4.700	3.410	MS	89,880	269,639	10/31/2022	09/01/2045
12189L-BE-0	BURLINGTON NORTHERN SANTA FE LLC	LS		1,2	1.G FE	4,003,163	80.5350	3,020,063	3,750,000	3,981,017	0	(5,753)	0	0	3.550	3.196	FA	50,292	133,125	12/04/2019	02/15/2050
12189L-BF-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	31,805,128	72.2440	23,840,520	33,000,000	31,808,215	0	783	0	0	3.050	3.165	FA	380,233	1,071,190	08/27/2020	02/15/2051
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	5,827,767	104.4290	5,000,061	4,788,000	4,968,287	0	(85,881)	0	0	7.000	4.954	JD	14,896	335,160	10/19/2010	12/15/2025
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE LLC	C		1	1.D FE	11,947,937	107.5170	12,902,040	12,000,000	11,986,391	0	4,560	0	0	6.700	6.728	FA	335,000	804,000	11/30/1998	08/01/2028
12189T-AN-4	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	13,173,160	108.1640	11,898,040	11,000,000	11,824,950	0	(135,228)	0	0	6.750	5.091	MS	218,625	742,500	09/02/2010	03/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
122014-AH-6	BURLINGTON RESOURCES LLC				1.F FE	13,691,665	103.9070	10,910,235	10,500,000	10,842,650	0	(267,853)	0	0	8.200	5.359	MS	253,517	1,722,000	09/22/2014	03/15/2025
12201P-AB-2	BURLINGTON RESOURCES LLC			1	1.F FE	43,162,650	112.6840	40,582,916	35,169,000	39,191,299	0	(459,250)	0	0	7.200	5.349	FA	1,141,709	2,882,088	03/31/2015	08/15/2031
12470@-AA-2	CA & NY PTY SALE REIT 2 L SER A				1.G Z	10,894,000	88.0619	13,209,292	15,000,000	12,314,258	0	370,674	0	0	2.930	6.736	AO	107,433	439,500	08/06/2019	10/03/2029
124765-G@-1	CAE INC SER K		A		2.C FE	10,993,757	92.6035	9,260,349	10,000,000	10,786,278	0	(62,039)	0	0	4.720	3.783	MS	141,600	472,000	06/30/2020	03/13/2034
124857-AN-3	PARAMOUNT GLOBAL			1,2	2.C FE	2,358,810	76.0470	2,281,410	3,000,000	2,375,079	0	13,826	0	0	4.600	6.418	JJ	63,633	138,000	10/31/2022	01/15/2045
1248EP-BR-3	CCO HOLDINGS LLC			1,2	3.C FE	2,235,455	99.3340	2,262,829	2,278,000	2,257,838	0	7,855	0	0	5.500	5.911	MN	20,882	125,290	10/31/2022	05/01/2026
1248EP-BT-9	CCO HOLDINGS LLC			1,2	3.C FE	189,048	96.6170	193,234	200,000	190,648	0	1,600	0	0	5.125	6.715	MN	1,708	5,125	05/04/2023	05/01/2027
1248EP-CB-7	CCO HOLDINGS LLC			1,2	3.C FE	2,341,013	94.2590	2,078,411	2,205,000	2,268,691	0	(20,745)	0	0	5.375	4.280	JD	9,877	118,519	05/11/2020	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC			1,2	3.C FE	5,989,413	91.3770	5,442,414	5,956,000	5,976,129	0	(2,759)	0	0	4.750	4.686	MS	94,303	282,910	12/02/2019	03/01/2030
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.C FE	3,260,000	90.1480	2,938,825	3,260,000	3,260,000	0	0	0	0	4.500	4.499	FA	55,420	146,700	02/03/2020	08/15/2030
1248EP-CK-7	CCO HOLDINGS LLC			1,2	3.C FE	1,398,750	87.3930	1,310,895	1,500,000	1,416,297	0	9,553	0	0	4.250	5.202	FA	26,563	63,750	02/14/2022	02/01/2031
1248EP-CL-5	CCO HOLDINGS LLC			1,2	3.C FE	4,532,420	84.6140	3,844,860	4,544,000	4,534,551	0	787	0	0	4.500	4.527	JD	17,040	204,480	05/18/2021	06/01/2033
1248EP-CN-1	CCO HOLDINGS LLC			1,2	3.C FE	271,268	85.6470	224,395	262,000	269,426	0	(612)	0	0	4.500	4.141	MN	1,965	11,790	05/10/2021	05/01/2032
1248EP-CP-6	CCO HOLDINGS LLC			1,2	3.C FE	2,022,000	81.2630	1,643,138	2,022,000	2,022,000	0	0	0	0	4.250	4.250	JJ	39,626	85,935	08/03/2021	01/15/2034
1248EP-CQ-4	CCO HOLDINGS LLC	LS		1,2	3.C FE	2,548,438	88.1960	2,293,096	2,600,000	2,556,258	0	4,246	0	0	4.750	5.004	FA	51,458	123,500	02/24/2022	02/01/2032
12511V-AA-6	CDI ESCROW ISSUER INC			1,2	4.A FE	3,272,284	97.4990	3,230,142	3,313,000	3,276,899	0	4,384	0	0	5.750	5.953	AO	47,624	190,498	11/18/2022	04/01/2030
12527G-AE-3	CF INDUSTRIES INC			1	2.B FE	3,926,800	95.4120	3,816,480	4,000,000	3,936,161	0	1,688	0	0	5.375	5.507	MS	63,306	215,000	11/30/2017	03/15/2044
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	2,855,633	99.6650	2,956,064	2,966,000	2,923,891	0	16,596	0	0	8.000	8.722	MS	69,866	239,477	03/15/2019	03/15/2026
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	1,242,943	83.6350	1,040,419	1,244,000	1,243,214	0	101	0	0	5.250	5.258	MN	8,345	65,310	01/21/2022	05/15/2030
125523-AJ-9	CIGNA GROUP	LS		1,2	2.A FE	1,095,222	96.6860	1,060,645	1,097,000	1,095,557	0	88	0	0	4.800	4.813	FA	19,892	52,656	08/27/2019	08/15/2038
125523-AK-6	CIGNA GROUP			1,2	2.A FE	4,500,225	95.0740	3,565,275	3,750,000	4,435,829	0	(16,777)	0	0	4.900	3.751	JD	8,167	183,750	12/16/2019	12/15/2048
125523-BD-1	CIGNA GROUP			1	2.A FE	34,938,070	100.9960	30,298,800	30,000,000	34,271,317	0	(242,012)	0	0	6.150	4.652	MN	235,750	2,264,676	03/11/2022	11/15/2036
125523-BF-6	CIGNA GROUP			1,2	2.A FE	8,177,088	101.0390	7,072,730	7,000,000	8,030,430	0	(44,263)	0	0	5.875	4.554	MS	121,090	411,250	07/14/2020	03/15/2041
125523-BK-5	CIGNA GROUP			1,2	2.A FE	4,653,873	81.3840	3,371,739	4,143,000	4,612,034	0	(13,408)	0	0	3.875	3.183	AO	33,892	160,541	10/06/2020	10/15/2047
125523-BZ-2	CIGNA GROUP			1,2	2.A FE	2,446,378	99.2750	2,342,890	2,360,000	2,392,724	0	(16,223)	0	0	4.500	3.741	FA	37,170	106,200	07/14/2020	02/25/2026
125523-CD-0	CIGNA GROUP			1	2.A FE	35,260,676	109.4020	32,930,002	30,100,000	34,763,961	0	(162,089)	0	0	6.125	4.820	MN	235,574	1,843,625	10/31/2022	11/15/2041
125523-CF-5	CIGNA GROUP	M		1,2	2.A FE	3,810,120	93.0540	3,722,160	4,000,000	3,815,378	0	4,322	0	0	4.800	5.148	JJ	88,533	192,000	10/31/2022	07/15/2046
125523-CK-4	CIGNA GROUP			1,2	2.A FE	19,177,430	74.0400	14,437,800	19,500,000	19,125,210	0	(1,187)	0	0	3.400	3.461	MS	195,217	663,000	11/18/2022	03/15/2050
125523-CL-2	CIGNA GROUP			1,2	2.A FE	7,635,329	87.5600	9,631,600	11,000,000	8,663,152	0	295,470	0	0	2.400	6.634	MS	77,733	288,816	03/04/2020	03/15/2030
125523-CM-0	CIGNA GROUP			1,2	2.A FE	100,713	85.4700	85,470	100,000	100,539	0	(70)	0	0	2.375	2.291	MS	699	2,375	06/10/2021	03/15/2031
12572Q-AJ-4	CME GROUP INC			1,2	1.D FE	1,374,780	97.8030	1,344,791	1,375,000	1,374,888	0	23	0	0	3.750	3.752	JD	2,292	51,563	06/14/2018	06/15/2028
125896-BL-3	CMS ENERGY CORP			1,2	2.B FE	7,868,453	89.4630	7,787,754	8,705,000	7,895,959	0	23,472	0	0	4.700	5.488	MS	103,420	409,135	10/31/2022	03/31/2043
125896-BN-9	CMS ENERGY CORP			1,2	2.B FE	3,810,840	95.0090	3,800,360	4,000,000	3,816,965	0	5,147	0	0	4.875	5.245	MS	65,000	195,000	10/31/2022	03/01/2044
125896-BW-9	CMS ENERGY CORP				2.B FE	2,055,375	98.9000	2,076,900	2,100,000	2,058,930	0	3,555	0	0	3.375	3.870	MN	11,813	34,650	08/03/2023	05/01/2028
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC			1,2	2.A FE	190,794	98.6480	190,391	193,000	191,084	0	290	0	0	4.550	4.810	AO	1,976	4,391	04/04/2023	04/10/2028
125ESC-AE-3	CBL & ASSOCIATES LIMITED PARTNERSHIP			1	6. *	0	0.0000	1	12,259,000	0	0	0	0	0	0.000	0.000	N/A	0	0	03/04/2022	12/01/2023
125ESC-AF-0	CBL & ASSOCIATES LP ESC				6. *	0	0.0000	0	331,000	0	0	0	0	0	0.000	0.000	N/A	0	0	01/01/2022	10/15/2024
125ESC-AG-8	CBL & ASSOCIATES ESC				6. *	0	0.0000	1	6,495,000	0	0	0	0	0	5.950	0.000	N/A	0	0	01/01/2022	12/15/2026
12610#-AE-3	CBRE US CORE PTRS REIT OP LP SER E				2.B	43,039,140	80.2719	35,319,631	44,000,000	43,141,652	0	88,047	0	0	2.760	3.027	FA	421,667	1,214,400	10/31/2022	08/26/2031
12610#-AF-0	CBRE US CORE PTRS REIT OP LP SER F				2.B	6,000,000	77.5021	4,650,128	6,000,000	6,000,000	0	0	0	0	2.910	2.910	FA	60,625	174,600	05/26/2021	08/26/2033
126149-AD-5	CONOPCO INC			1	1.F FE	21,608,465	107.1110	18,208,870	17,000,000	18,127,811	0	(344,042)	0	0	7.250	4.813	JD	54,778	1,227,969	09/23/2010	12/15/2026
12626P-AM-5	CRH AMERICA INC	LS		1,2	2.A FE	1,747,848	97.8180	1,711,815	1,750,000	1,749,652	0	241	0	0	3.875	3.890	MN	8,100	67,813	05/12/2015	05/18/2025
12626P-AN-3	CRH AMERICA INC			1,2	2.A FE	9,695,300	99.5060	9,950,600	10,000,000	9,704,052	0	7,263	0	0	5.125	5.359	MN	61,215	512,500	10/31/2022	05/18/2045
126307-AS-6	CSC HOLDINGS LLC			1,2	4.B FE	292,875	88.3330	242,916	275,000	279,010	0	(3,767)	0	0	5.375	3.938	FA	6,159	14,781	09/16/2020	02/01/2028
126307-AY-3	CSC HOLDINGS LLC			1,2	5.B FE	584,090	74.8090	451,846	604,000	565,316	0	1,245	0	0	7.500	8.581	MS	13,338	45,300	10/31/2022	04/01/2028

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
126307-AZ-0	CSC HOLDINGS LLC	LS		1,2	4.B FE	5,228,780	88.2600	4,148,220	4,700,000	4,840,869	0	(133,426)	0	0	6.500	3.488	FA	127,292	305,500	10/31/2022	02/01/2029
126307-BA-4	CSC HOLDINGS LLC			1,2	5.B FE	716,304	62.2500	594,488	955,000	746,384	0	23,536	0	0	5.750	10.763	JJ	25,321	54,913	10/12/2022	01/15/2030
126307-BB-2	CSC HOLDINGS LLC			1,2	4.B FE	5,535,000	76.0750	4,564,500	6,000,000	5,618,537	0	44,717	0	0	4.125	5.233	JD	20,625	247,500	02/03/2022	12/01/2030
126307-BD-8	CSC HOLDINGS LLC			1,2	5.B FE	1,715,000	60.2120	1,204,240	2,000,000	1,762,795	0	26,087	0	0	4.625	6.804	JD	7,708	92,500	02/14/2022	12/01/2030
126307-BH-9	CSC HOLDINGS LLC			1,2	4.B FE	2,302,000	75.6080	1,740,496	2,302,000	2,302,000	0	0	0	0	4.500	4.499	MN	13,237	103,590	04/29/2021	11/15/2031
126307-BK-2	CSC HOLDINGS LLC			1,2	5.B FE	165,500	60.5000	121,000	200,000	170,317	0	2,678	0	0	5.000	7.534	MN	1,278	10,000	02/24/2022	11/15/2031
12636Y-AC-6	CRH AMERICA FINANCE INC			1,2	2.A FE	17,638,200	96.6540	19,330,800	20,000,000	18,837,204	0	236,149	0	0	3.950	5.501	AO	190,917	790,000	03/27/2018	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2.A FE	3,451,238	92.5330	3,469,988	3,750,000	3,476,024	0	5,950	0	0	4.500	5.024	AO	40,781	168,750	04/18/2019	04/04/2048
126408-BP-7	CSX CORP				1.G FE	1,277,870	105.0700	1,050,700	1,000,000	1,109,494	0	(30,298)	0	0	7.250	3.725	MN	12,083	72,500	11/30/2017	05/01/2027
126408-HG-1	CSX CORP	C		1,2	1.G FE	3,617,355	85.1610	2,461,153	2,890,000	3,593,303	0	(8,935)	0	0	4.250	3.197	MN	20,471	146,281	10/09/2020	11/01/2066
126408-HG-1	CSX CORP	C		1,2	1.G FE	3,642,389	85.1610	2,478,185	2,910,000	3,618,170	0	(6,605)	0	0	4.250	3.197	MN	20,613	100,219	10/09/2020	11/01/2066
126408-HH-9	CSX CORP			1,2	1.G FE	257,265	96.3580	246,676	256,000	256,483	0	(140)	0	0	3.250	3.188	JD	693	8,320	08/28/2017	06/01/2027
126408-HJ-5	CSX CORP	LS		1,2	1.G FE	5,341,980	98.2230	5,893,380	6,000,000	5,683,076	0	66,385	0	0	3.800	5.228	MS	76,000	228,000	03/21/2018	03/01/2028
126408-HJ-5	CSX CORP	LS		1,2	1.G FE	6,842,150	98.2230	6,875,610	7,000,000	6,874,035	0	27,196	0	0	3.800	4.276	MS	88,667	266,000	10/31/2022	03/01/2028
126408-HK-2	CSX CORP	LS		1,2	1.G FE	14,037,690	89.0330	11,574,290	13,000,000	13,912,332	0	(30,957)	0	0	4.300	3.790	MS	186,333	559,000	10/31/2022	03/01/2048
126408-HP-1	CSX CORP			1,2	1.G FE	11,014,130	91.4130	7,770,105	8,500,000	10,802,757	0	(62,496)	0	0	4.500	2.948	MS	112,625	382,500	06/30/2020	03/15/2049
126408-HR-7	CSX CORP	LS		1,2	2.A FE	3,712,727	75.5880	2,841,353	3,759,000	3,716,904	0	1,075	0	0	3.350	3.416	MS	37,078	125,927	12/06/2019	09/15/2049
126408-HS-5	CSX CORP			1,2	2.A FE	4,777,160	81.5170	3,260,680	4,000,000	4,714,050	0	(18,600)	0	0	3.800	2.821	AO	32,089	152,000	06/23/2020	04/15/2050
126410-LL-1	CSX TRANSPORTATION INC				1.G FE	11,293,380	129.9430	10,915,212	8,400,000	10,673,727	0	(63,228)	0	0	7.875	5.573	MN	84,525	661,500	09/02/2010	05/15/2043
12652H-AA-6	CSI COMPRESSCO LP	LS		1,2	4.C FE	5,643,488	99.8910	5,661,822	5,668,000	5,654,528	0	3,160	0	0	7.500	7.556	AO	106,275	425,100	10/31/2022	04/01/2025
12652H-AC-2	CSI COMPRESSCO LP				4.C FE	1,513,101	99.8910	1,203,687	1,205,000	1,206,388	0	(5,016)	0	0	7.500	7.383	AO	22,594	81,225	11/16/2023	04/01/2025
12652H-AE-8	CSI COMPRESSCO LP			1,2	5.A FE	7,829,183	103.2500	8,578,168	8,308,153	8,062,216	0	88,231	0	0	10.000	11.496	AO	207,704	830,815	02/10/2023	04/01/2026
12656*-AL-6	CSLB HOLDINGS INC SER II				1.G	10,000,000	92.4060	9,240,602	10,000,000	10,000,000	0	0	0	0	2.970	2.969	AO	64,350	297,000	09/23/2016	10/13/2028
12656*-AT-9	CSLB HOLDINGS INC SER 2020-D				1.G	21,347,535	79.7221	17,538,866	22,000,000	21,393,952	0	39,760	0	0	2.830	3.102	MN	58,801	622,600	10/31/2022	05/27/2035
12661P-AB-5	CSL FINANCE PLC		C	2	1.G FE	453,042	97.3310	441,883	454,000	453,248	0	124	0	0	4.050	4.085	AO	3,269	18,387	04/20/2022	04/27/2029
12661P-AF-6	CSL FINANCE PLC		C	1,2	1.G FE	8,473,565	94.0060	7,990,510	8,500,000	8,473,937	0	224	0	0	4.950	4.968	AO	74,800	420,750	04/20/2022	04/27/2062
126650-BJ-8	CVS HEALTH CORP	M		1	2.B FE	8,861,710	104.9120	8,130,680	7,750,000	8,197,958	0	(120,747)	0	0	6.250	4.393	JD	40,365	484,375	11/30/2017	06/01/2027
126650-BR-0	CVS HEALTH CORP			1	2.B FE	18,953,756	106.2000	17,523,000	16,500,000	18,504,753	0	(85,046)	0	0	6.125	4.984	MS	297,573	1,010,625	10/31/2022	09/15/2039
126650-CM-0	CVS HEALTH CORP			1,2	2.B FE	4,057,662	98.2550	3,340,670	3,400,000	3,922,397	0	(38,712)	0	0	4.875	3.212	JJ	74,127	165,750	05/11/2020	07/20/2035
126650-CN-8	CVS HEALTH CORP	LS		1,2	2.B FE	6,839,230	94.6080	6,433,344	6,800,000	6,834,832	0	(993)	0	0	5.125	5.084	JJ	155,857	348,500	02/09/2018	07/20/2045
126650-CU-2	CVS HEALTH CORP			1,2	2.B FE	54,602	95.5020	53,481	56,000	55,575	0	167	0	0	2.875	3.204	JD	134	1,610	08/25/2017	06/01/2026
126650-CW-8	CVS HEALTH CORP			1,2	2.B FE	191,818	98.9580	188,020	190,000	190,363	0	(320)	0	0	4.100	3.919	MS	2,077	7,790	01/28/2019	03/25/2025
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	14,497,767	93.5310	13,920,219	14,883,000	14,509,949	0	7,646	0	0	5.050	5.233	MS	200,424	751,592	10/31/2022	03/25/2048
126650-DL-1	CVS HEALTH CORP	LS		1,2	2.B FE	4,414,900	83.5190	3,340,760	4,000,000	4,382,983	0	(9,407)	0	0	4.250	3.656	AO	42,500	170,000	06/30/2020	04/01/2050
126650-DX-5	CVS HEALTH CORP			1,2	2.B FE	41,850	102.5790	43,083	42,000	41,864	0	14	0	0	5.250	5.305	JJ	1,280	0	05/30/2023	01/30/2031
126650-DY-3	CVS HEALTH CORP	M		1,2	2.B FE	16,478,110	102.6220	15,393,300	15,000,000	16,405,179	0	(72,931)	0	0	5.300	4.066	JD	66,250	395,292	05/30/2023	06/01/2033
126650-DZ-0	CVS HEALTH CORP	LS		1,2	2.B FE	8,898,596	105.1810	7,362,670	7,000,000	8,895,981	0	(2,616)	0	0	5.875	4.236	JD	34,271	0	11/30/2023	06/01/2053
12769G-AA-8	CAESARS ENTERTAINMENT INC			1,2	4.C FE	3,065,660	90.2010	2,801,643	3,106,000	3,072,760	0	4,539	0	0	4.625	4.830	AO	30,327	143,653	10/31/2022	10/15/2029
12769G-AB-6	CAESARS ENTERTAINMENT INC			1,2	4.A FE	418,000	102.5440	428,634	418,000	418,000	0	0	0	0	7.000	6.999	FA	11,054	15,362	01/23/2023	02/15/2030
12806*-AH-4	CAITHNESS LONG ISLAND LLC SER H				2.B PL	15,778,229	101.5079	16,016,151	15,778,229	15,778,629	0	(37)	0	0	5.710	5.708	JJ	533,561	794,760	01/15/2009	01/15/2032
129466-AM-0	BERKSHIRE HATHAWAY ENERGY CO	C		1	1.G FE	25,605,300	116.0850	20,895,300	18,000,000	20,861,376	0	(532,120)	0	0	8.480	4.663	MS	449,440	1,526,400	09/30/2016	09/15/2028
130789-#B-6	CALIFORNIA WATER SVC CO FMB SER 1				1.D	21,010,217	62.9743	13,854,343	22,000,000	21,021,607	0	9,746	0	0	3.020	3.208	MN	92,278	664,400	10/31/2022	05/11/2061
13123X-AZ-5	CALLON PETROLEUM CO			1,2	3.C FE	390,484	99.5250	390,138	392,000	391,364	0	226	0	0	6.375	6.446	JJ	12,495	24,990	09/04/2019	07/01/2026
13123X-BD-3	CALLON PETROLEUM CO			1,2	3.C FE	1,639,000	102.1270	1,673,862	1,639,000	1,639,000	0	0	0	0	8.000	7.997	FA	54,633	131,120	06/21/2021	08/01/2028
13123X-BF-8	CALLON PETROLEUM CO	LS		1,2	3.C FE	1,127,000	100.8520	1,136,602	1,127,000	1,127,000	0	0	0	0	7.500	7.501	JD	3,757	84,525	06/09/2022	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
131347-CM-6	CALPINE CORP			1,2	3.A FE	470,806	95.1150	493,647	519,000	480,110	0	7,988	0	0	4.500	6.607	FA	8,823	23,355	10/31/2022	02/15/2028
131347-CR-5	CALPINE CORP			1,2	3.A FE	4,517,950	87.7080	4,097,718	4,672,000	4,544,516	0	14,481	0	0	3.750	4.183	MS	58,400	175,200	02/14/2022	03/01/2031
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC	LS		1,2	4.B FE	2,873,115	101.5030	3,203,435	3,156,000	2,921,316	0	35,730	0	0	8.750	10.850	JJ	127,336	242,241	06/21/2023	08/01/2028
133434-AB-6	CAMERON LNG LLC			1,2	1.F FE	4,278,150	85.1470	4,257,350	5,000,000	4,330,542	0	44,880	0	0	3.302	4.886	JJ	76,129	165,100	10/31/2022	01/15/2035
133434-AD-2	CAMERON LNG LLC			1,2	1.F FE	4,943,330	84.7510	4,237,550	5,000,000	4,919,413	0	1,260	0	0	3.701	3.791	JJ	85,329	185,050	10/31/2022	01/15/2039
134429-AZ-2	CAMPBELL SOUP CO			1	2.B FE	3,989,600	75.1140	3,755,700	5,000,000	4,119,797	0	27,288	0	0	3.800	5.301	FA	78,639	190,000	09/06/2018	08/02/2042
13466*-AA-8	CAMPUSPARC LP SER 2013 SR SECD NTS				2.B PL	5,600,000	95.1875	5,330,500	5,600,000	5,600,000	0	0	0	0	5.138	5.136	MJSD	73,054	287,734	11/26/2013	12/31/2043
136375-BD-3	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	7,901,021	109.8410	7,738,298	7,045,000	7,305,778	0	(48,366)	0	0	6.900	5.957	JJ	224,148	486,105	08/23/2004	07/15/2028
136375-BE-1	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	9,314,321	114.3390	8,575,425	7,500,000	8,615,530	0	(88,921)	0	0	6.712	5.092	JJ	232,123	503,400	10/19/2010	07/15/2036
136375-BN-1	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	9,336,670	111.8100	7,826,700	7,000,000	8,734,385	0	(108,316)	0	0	6.200	3.694	JD	36,167	434,000	11/30/2017	06/01/2036
136375-CP-5	CANADIAN NATIONAL RAILWAY CO			1,2	1.F FE	20,069,150	83.0360	16,607,200	20,000,000	19,976,812	0	(3,586)	0	0	3.650	3.636	FA	300,111	730,000	10/31/2022	02/03/2048
136375-CZ-3	CANADIAN NATIONAL RAILWAY CO			1,2	1.F FE	1,968,410	65.6410	1,312,820	2,000,000	1,971,119	0	763	0	0	2.450	2.525	MN	8,167	49,000	04/29/2020	05/01/2050
136385-AC-5	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	11,355,205	111.0990	9,443,415	8,500,000	9,993,934	0	(151,007)	0	0	7.200	4.561	JJ	282,200	612,000	12/16/2013	01/15/2032
136385-AE-1	CANADIAN NATURAL RESOURCES LTD	LS		1	2.A FE	8,230,692	106.9420	8,935,004	8,355,000	8,288,801	0	4,891	0	0	6.450	6.563	JD	270,946	269,449	11/06/2002	06/30/2033
136385-AG-6	CANADIAN NATURAL RESOURCES LTD	LS		1	2.A FE	2,499,000	101.8140	2,545,350	2,500,000	2,499,795	0	13	0	0	5.850	5.851	FA	60,938	146,250	01/07/2005	02/01/2035
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	6,175,920	106.2980	5,314,900	5,000,000	5,832,246	0	(44,731)	0	0	6.500	4.778	FA	122,778	325,000	09/22/2014	02/15/2037
136385-AL-5	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	8,628,419	104.6200	8,369,600	8,000,000	8,432,869	0	(20,042)	0	0	6.250	5.682	MS	147,222	500,000	11/04/2010	03/15/2038
136385-AP-6	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	11,461,344	107.9190	9,712,710	9,000,000	10,838,223	0	(81,283)	0	0	6.750	4.828	FA	253,125	607,500	09/22/2014	02/01/2039
136385-AV-3	CANADIAN NATURAL RESOURCES LTD			1,2	2.A FE	485,705	98.3620	491,810	500,000	487,755	0	2,050	0	0	3.900	6.272	FA	8,125	0	10/24/2023	02/01/2025
13645R-AD-6	CANADIAN PACIFIC RAILWAY CO			1	2.B FE	6,123,400	113.3980	5,669,900	5,000,000	5,618,651	0	(63,010)	0	0	7.125	5.174	AO	75,208	356,250	01/10/2014	10/15/2031
13645R-AU-8	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	12,191,334	93.8410	8,547,977	9,109,000	11,880,470	0	(94,573)	0	0	4.800	2.867	FA	182,180	437,232	10/08/2020	08/01/2045
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO	LS		1,2	2.B FE	9,411,800	97.5900	9,759,000	10,000,000	9,707,251	0	58,287	0	0	4.000	4.743	JD	33,333	400,000	05/14/2018	06/01/2028
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	7,910,000	72.2310	7,223,100	10,000,000	7,967,316	0	36,708	0	0	3.100	4.367	JD	24,972	310,000	06/01/2022	12/02/2051
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	8,536,158	85.5820	8,558,200	10,000,000	9,031,758	0	136,333	0	0	2.050	3.825	MS	66,056	205,000	03/03/2020	03/05/2030
13648T-AG-2	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	3,768,970	76.7720	3,838,600	5,000,000	3,783,919	0	15,152	1,193,772	0	3.500	5.208	MN	29,167	175,000	04/20/2020	05/01/2050
14040H-BK-0	CAPITAL ONE FINANCIAL CORP			2	2.B FE	7,016,141	95.7660	7,022,521	7,333,000	7,109,196	0	79,724	0	0	3.750	5.030	JJ	116,870	274,988	10/31/2022	07/28/2026
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	3,992,080	94.9550	3,798,200	4,000,000	3,996,170	0	852	0	0	3.800	3.826	JJ	63,756	152,000	01/25/2018	01/31/2028
14149Y-AW-8	CARDINAL HEALTH INC	LS		1	2.B FE	2,418,047	89.2660	2,677,980	3,000,000	2,471,653	0	7,659	0	0	4.600	5.921	MS	40,633	138,000	11/30/2017	03/15/2043
14149Y-BD-9	CARDINAL HEALTH INC			1,2	2.B FE	11,192,320	91.0190	9,556,995	10,500,000	11,129,769	0	(18,632)	0	0	4.900	4.449	MS	151,492	514,500	06/30/2020	09/15/2045
14149Y-BE-7	CARDINAL HEALTH INC	M		1,2	2.B FE	35,651,600	97.7160	39,086,400	40,000,000	39,091,899	0	501,688	0	0	3.750	5.157	MS	441,667	1,963,594	10/20/2015	09/15/2025
141781-AE-4	CARGILL INC				1.F FE	16,345,160	106.2420	13,811,460	13,000,000	13,761,125	0	(260,684)	0	0	7.500	5.121	MS	325,000	998,400	09/23/2010	09/01/2026
141781-AW-4	CARGILL INC			1	1.F FE	4,056,577	113.5970	3,407,910	3,000,000	3,715,416	0	(37,588)	0	0	6.625	4.303	MS	58,521	198,750	11/08/2012	09/15/2037
141781-BN-3	CARGILL INC			1,2	1.F FE	471,382	92.3880	436,995	473,000	472,317	0	323	0	0	0.750	0.820	FA	1,468	3,548	01/28/2021	02/02/2026
141781-BZ-6	CARGILL INC			1,2	1.F FE	231,712	102.6950	238,252	232,000	231,740	0	23	0	0	5.125	5.141	AO	2,642	11,890	10/05/2022	10/11/2032
142339-AH-3	CARLISLE COMPANIES INC	C		1,2	2.B FE	9,733,183	95.8170	10,410,517	10,865,000	10,354,141	0	114,826	0	0	3.750	5.087	JD	33,953	407,438	10/24/2019	12/01/2027
142339-AJ-9	CARLISLE COMPANIES INC	M		1,2	2.B FE	6,912,920	88.5520	6,198,640	7,000,000	6,943,519	0	8,319	0	0	2.750	2.894	MS	64,167	154,055	02/13/2020	03/01/2030
142339-AL-4	CARLISLE COMPANIES INC			1,2	2.B FE	3,786,950	81.5810	4,079,050	5,000,000	3,903,016	0	103,662	0	0	2.200	5.583	MS	36,667	110,000	11/18/2022	03/01/2032
143658-AH-5	CARNIVAL CORP				4.C FE	4,271,225	95.3220	3,336,270	3,500,000	3,844,948	0	(77,276)	0	0	6.650	3.983	JJ	107,324	232,750	11/30/2017	01/15/2028
143658-BR-2	CARNIVAL CORP			1,2	4.C FE	1,583,325	96.2210	1,715,620	1,783,000	1,598,178	0	14,853	0	0	6.000	8.445	MN	17,830	58,080	06/13/2023	05/01/2029
143658-BS-0	CARNIVAL CORP			1,2	4.C FE	1,328,670	109.3800	1,465,692	1,340,000	1,329,734	0	1,064	0	0	10.500	10.661	JD	11,725	136,815	10/18/2023	06/01/2030
143658-BW-1	CARNIVAL CORP			1,2	3.B FE	23,000	104.4120	24,015	23,000	23,000	0	0	0	0	7.000	7.000	FA	640	0	08/01/2023	08/15/2029
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD		C	1,2	4.B FE	2,378,398	108.8420	2,620,915	2,408,000	2,383,505	0	4,308	0	0	10.375	10.674	MN	41,638	253,994	10/19/2022	05/01/2028
144141-CU-0	DUKE ENERGY PROGRESS LLC			1	1.F FE	2,798,361	108.0710	2,448,338	2,265,490	2,588,947	0	(26,639)	0	0	6.125	4.299	MS	40,857	138,761	09/22/2014	09/15/2033
144141-CV-8	DUKE ENERGY PROGRESS LLC			1	1.F FE	7,442,700	104.0840	6,245,040	6,000,000	6,884,047	0	(60,870)	0	0	5.700	4.056	AO	85,500	342,000	11/08/2012	04/01/2035
14448C-AQ-7	CARRIER GLOBAL CORP	LS		1,2	2.B FE	7,328,193	89.4670	6,352,157	7,100,000	7,254,794	0	(24,514)	0	0	2.722	2.321	FA	73,010	193,262	12/08/2020	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14448C-AS-3	CARRIER GLOBAL CORP			1,2	2.B FE	9,380,399	78.2230	7,431,185	9,500,000	9,388,327	0	2,666	0	0	3.577	3.647	AO	81,178	339,815	12/08/2020	04/05/2050
14448C-AY-0	CARRIER GLOBAL CORP			1,2	2.B FE	111,824	108.1590	121,138	112,000	111,822	0	(2)	0	0	5.900	5.922	MS	569	0	11/15/2023	03/15/2034
14739L-AA-0	CASCADES INC			1,2	3.C FE	2,334,349	97.2500	2,283,430	2,348,000	2,336,289	0	4,993	0	0	5.125	5.365	JJ	55,488	120,335	10/31/2022	01/15/2026
14739L-AB-8	CASCADES INC			1,2	3.C FE	1,035,959	96.7500	993,623	1,027,000	1,028,812	0	(1,980)	0	0	5.375	5.167	JJ	25,454	108,951	03/10/2022	01/15/2028
149123-BE-0	CATERPILLAR INC			1,2	1.F FE	7,523,844	121.4220	7,285,320	6,000,000	7,305,692	0	(22,609)	0	0	7.375	5.734	MS	147,500	442,500	09/02/2010	03/01/2097
149123-BL-4	CATERPILLAR INC	LS		1	1.F FE	1,203,444	107.9390	1,079,390	1,000,000	1,125,273	0	(8,264)	0	0	5.300	3.953	MS	15,606	53,000	06/27/2012	09/15/2035
149123-CB-5	CATERPILLAR INC			1	1.F FE	8,015,413	87.7240	6,123,135	6,980,000	7,919,709	0	(37,733)	0	0	3.803	2.865	FA	100,281	265,449	05/25/2021	08/15/2042
149123-CF-6	CATERPILLAR INC			1,2	1.F FE	4,109,950	78.9740	3,948,700	5,000,000	4,131,087	0	18,054	0	0	3.250	4.383	MS	46,042	162,500	10/31/2022	09/19/2049
149123-CG-4	CATERPILLAR INC	LS		1,2	1.F FE	9,230,120	92.0400	11,044,800	12,000,000	10,232,248	0	255,201	0	0	2.600	5.654	MS	88,400	312,000	09/16/2019	09/19/2029
149123-CJ-8	CATERPILLAR INC	LS		1,2	1.F FE	18,044,455	79.0130	14,354,292	18,167,000	18,008,113	0	(1,305)	0	0	3.250	3.272	AO	134,486	590,428	10/31/2022	04/09/2050
15089Q-AY-0	CELANESE US HOLDINGS LLC			1,2	2.C FE	161,987	108.4600	175,705	162,000	161,966	0	(21)	0	0	6.700	6.703	MN	1,387	2,442	08/10/2023	11/15/2033
151020-AU-8	CELGENE CORP			1,2	1.F FE	1,008	82.5550	768	930	996	0	(2)	0	0	5.000	4.480	FA	18	47	03/15/2016	08/15/2045
151191-AZ-6	CELULOSA ARAUCO Y CONSTITUCION SA		C	1,2	2.C FE	801,450	98.5938	769,031	780,000	780,946	0	(2,725)	0	0	4.500	4.131	FA	14,625	35,100	02/18/2015	08/01/2024
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA		C	1,2	2.C FE	7,022,400	92.3125	6,461,875	7,000,000	7,015,595	0	(2,908)	0	0	4.250	4.198	AO	50,410	297,500	06/30/2020	04/30/2029
15135B-AR-2	CENTENE CORP			1,2	2.C FE	371,044	96.3550	359,404	373,000	366,218	0	675	0	0	4.250	4.540	JD	705	15,853	10/31/2022	12/15/2027
15135B-AT-8	CENTENE CORP			1,2	2.C FE	116,891	95.8730	120,800	126,000	118,149	0	1,073	0	0	4.625	5.881	JD	259	5,828	10/31/2022	12/15/2029
15135B-AV-3	CENTENE CORP			1,2	2.C FE	409,346	89.7230	422,595	471,000	416,824	0	7,246	0	0	3.375	5.622	FA	6,005	15,896	12/16/2022	02/15/2030
151895-D@-5	CENTERPOINT PROPERTIES TRUST				1.G FE	5,000,000	96.2831	4,814,157	5,000,000	5,000,000	0	0	0	0	3.750	3.749	FA	65,625	93,750	05/25/2016	08/25/2026
151895-E#-2	CENTERPOINT PROPERTIES TRUST SER J				1.G FE	3,313,521	85.7133	4,285,665	5,000,000	3,718,451	0	138,001	0	0	2.830	7.737	AO	24,763	141,500	10/15/2020	10/28/2030
151895-E*-6	CENTERPOINT PROPERTIES TRUST SER H				1.G FE	7,442,000	89.3337	8,933,370	10,000,000	8,303,442	0	229,425	0	0	3.220	6.785	MN	210,194	161,000	10/09/2019	11/06/2029
151895-E@-4	CENTERPOINT PROPERTIES TRUST SER I				1.G FE	4,437,890	85.8513	4,292,566	5,000,000	4,497,799	0	51,388	0	0	3.320	4.876	MN	25,361	166,000	10/31/2022	11/06/2031
151895-F*-5	CENTERPOINT PROPERTIES TRUST SER K				1.G FE	4,000,000	81.4819	3,259,277	4,000,000	4,000,000	0	0	0	0	2.930	2.930	JJ	54,693	117,200	10/15/2020	01/13/2033
15189T-BC-0	CENTERPOINT ENERGY INC				2.B FE	2,457,500	100.4500	2,511,250	2,500,000	2,461,854	0	4,354	0	0	4.250	4.876	FA	43,385	0	09/06/2023	08/15/2026
15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORP			1,2	1.G FE	8,944,900	97.3540	9,735,400	10,000,000	9,483,407	0	105,545	0	0	4.000	5.377	AO	100,000	409,200	03/26/2018	04/01/2028
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1	1.F FE	2,392,406	115.5620	2,311,240	2,000,000	2,218,542	0	(17,826)	0	0	6.950	5.426	MS	40,928	69,500	10/19/2010	03/15/2033
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	6,723,203	75.9350	5,125,613	6,750,000	6,725,164	0	760	0	0	3.350	3.371	AO	56,531	226,125	03/08/2021	04/01/2051
153527-AP-1	CENTRAL GARDEN & PET CO			1,2	3.B FE	2,306,000	88.3770	2,099,838	2,376,000	2,316,998	0	6,367	0	0	4.125	4.516	AO	16,607	98,010	03/29/2022	04/30/2031
154051-J*-8	CENTRAL MAINE PWR CO FMB SER N				1.F	28,485,695	79.6162	28,661,847	36,000,000	29,716,029	0	617,275	0	0	2.050	4.645	JD	401,800	369,000	08/25/2021	12/15/2031
154915-AA-0	CENTRAL PARENT LLC			1,2	4.B FE	1,299,190	104.3760	1,351,669	1,295,000	1,298,845	0	(345)	0	0	8.000	7.933	JD	4,604	36,260	08/04/2023	06/15/2029
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST			1	1.C FE	21,245,824	87.4390	18,173,658	20,784,384	21,097,550	0	(17,401)	0	0	4.823	4.586	FMAN	167,072	1,002,431	04/25/2018	02/01/2038
156504-AL-6	CENTURY COMMUNITIES INC			1,2	3.B FE	557,166	101.0800	521,573	516,000	524,249	0	(5,802)	0	0	6.750	5.516	JD	2,903	34,830	02/24/2021	06/01/2027
16115Q-AF-7	CHART INDUSTRIES INC			1,2	4.A FE	1,241,266	104.5250	1,271,024	1,216,000	1,239,685	0	(1,581)	0	0	7.500	7.096	JJ	45,600	47,880	06/22/2023	01/01/2030
161175-BA-1	CHARTER COMMUNICATIONS OPERATING LLC	LS		1,2	2.C FE	23,973,331	98.2610	20,634,810	21,000,000	23,679,988	0	(70,676)	0	0	6.484	5.440	AO	257,199	1,361,640	06/30/2020	10/23/2045
161175-BN-3	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	45,273,325	88.7480	36,237,583	40,832,000	44,943,390	0	(100,538)	0	0	5.750	4.990	AO	586,960	2,347,840	10/31/2022	04/01/2048
161175-BT-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	6,627,660	77.4070	5,031,455	6,500,000	6,618,757	0	(2,354)	0	0	4.800	4.677	MS	104,000	312,000	12/02/2019	03/01/2050
161175-BT-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	2,111,373	77.4070	2,062,897	2,665,000	2,120,778	0	7,986	0	0	4.800	6.422	MS	42,640	127,920	10/31/2022	03/01/2050
161175-BV-5	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	6,449,105	65.0430	4,227,795	6,500,000	6,452,509	0	988	0	0	3.700	3.743	AO	60,125	240,500	04/14/2020	04/01/2051
161175-BV-5	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	6,945,190	65.0430	4,553,010	7,000,000	6,948,996	0	1,204	0	0	3.700	3.743	AO	64,750	259,000	04/14/2020	04/01/2051
161175-BY-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	20,021,250	62.3310	12,466,200	20,000,000	20,019,684	0	(250)	0	0	3.850	3.845	AO	192,500	770,000	11/23/2020	04/01/2061
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	590,300	90.9140	559,121	615,000	593,063	0	2,364	0	0	4.000	4.564	MS	8,200	24,600	10/31/2022	03/01/2031
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.B FE	1,056,619	100.2130	998,121	996,000	1,004,675	0	(10,935)	0	0	5.875	4.695	JD	29,420	58,515	10/31/2022	03/31/2025
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.B FE	4,587,000	94.4470	4,722,350	5,000,000	4,645,928	0	50,505	0	0	3.700	5.112	MN	23,639	185,000	10/31/2022	11/15/2029
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY LLC	LS		1,2	1.G FE	14,100,150	95.4510	14,317,650	15,000,000	14,561,803	0	87,974	0	0	3.700	4.436	JD	46,250	555,000	02/27/2018	06/01/2028
166756-AR-7	CHEVRON USA INC	LS		1,2	1.D FE	9,221,983	98.6220	10,117,631	10,259,000	9,614,681	0	138,360	0	0	3.850	5.608	JJ	182,126	394,972	01/06/2021	01/15/2028
166756-AS-5	CHEVRON USA INC			1,2	1.D FE	334,939	94.9540	318,096	335,000	334,965	0	5	0	0	3.250	3.252	AO	2,298	10,888	01/06/2021	10/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
166756-AT-3	CHEVRON USA INC			1,2	1.D FE	3,498,630	114.0670	3,422,010	3,000,000	3,477,099	0	(18,531)	0	0	6.000	4.621	MS	60,000	180,000	10/31/2022	03/01/2041
166756-AV-8	CHEVRON USA INC			1,2	1.D FE	5,045,800	97.2310	4,861,550	5,000,000	5,044,470	0	(1,237)	0	0	5.050	4.980	MN	32,264	252,500	10/31/2022	11/15/2044
166756-AX-4	CHEVRON USA INC			1,2	1.D FE	1,842,100	87.9070	1,758,140	2,000,000	1,845,658	0	3,040	0	0	4.200	4.721	AO	17,733	84,000	10/31/2022	10/15/2049
166764-CA-6	CHEVRON CORP			1,2	1.D FE	5,500,000	75.4850	4,151,675	5,500,000	5,500,000	0	0	0	0	3.078	3.078	MN	23,513	169,290	05/07/2020	05/11/2050
167885-A#-9	CHICAGO PARKING METERS LLC SER B				2.C PL	26,315,805	98.9005	25,487,489	25,770,839	26,168,894	0	(39,585)	0	0	5.070	4.740	MJSD	107,372	1,435,936	06/30/2020	12/30/2033
16829@-AF-0	CHICK FIL A INC SER F UNSECD NTS				2.B	17,000,000	83.4874	14,192,863	17,000,000	17,000,000	0	0	0	0	1.970	1.970	AO	57,677	334,900	10/16/2020	10/29/2029
16829@-AG-8	CHICK FIL A INC SER G UNSECD NTS				2.B	23,260,000	81.8510	24,555,314	30,000,000	24,937,033	0	566,194	0	0	2.090	4.903	AO	107,983	627,000	10/16/2020	10/29/2030
171232-AQ-4	CHUBB INA HOLDINGS INC	LS		1	1.F FE	15,214,770	110.5570	15,477,980	14,000,000	14,912,244	0	(51,001)	0	0	6.000	5.281	MN	116,667	865,770	11/30/2017	05/11/2037
171232-AS-0	CHUBB INA HOLDINGS INC			1	1.F FE	7,905,120	115.7900	9,263,200	8,000,000	7,933,067	0	2,729	0	0	6.500	6.591	MN	66,444	520,000	05/01/2008	05/15/2038
171265-C#-6	CHUGACH ELEC ASSOC INC FMB A TR B				1.G	17,856,832	70.7096	13,208,545	18,680,000	17,850,572	0	(5,354)	0	0	2.910	3.273	AO	95,128	543,588	10/31/2022	10/30/2050
171484-AJ-7	CHURCHILL DOWNS INC			1,2	4.A FE	506,115	101.4940	513,560	506,000	506,109	0	(6)	0	0	6.750	6.746	MN	5,693	17,647	04/18/2023	05/01/2031
172062-AF-8	CINCINNATI FINANCIAL CORP				1.G FE	9,349,730	107.2190	9,649,710	9,000,000	9,111,687	0	(21,024)	0	0	6.920	6.589	MN	79,580	622,800	04/29/2005	05/15/2028
172070-BT-0	DUKE ENERGY OHIO INC				2.A FE	2,292,000	102.2660	2,045,320	2,000,000	2,032,688	0	(21,588)	0	0	6.900	5.681	JD	11,500	138,000	01/07/2005	06/01/2025
172070-CP-7	DUKE ENERGY OHIO INC			1	2.A FE	498,820	102.6560	513,280	500,000	499,414	0	46	0	0	5.400	5.416	JD	1,200	27,000	06/12/2003	06/15/2033
17248R-AJ-5	AT&T MOBILITY LLC			1	2.B FE	2,153,273	109.4160	2,062,492	1,885,000	2,022,741	0	(13,195)	0	0	7.125	5.958	JD	5,969	134,306	10/28/2009	12/15/2031
17275R-AD-4	CISCO SYSTEMS INC			1	1.D FE	40,059,315	110.9220	38,822,700	35,000,000	38,843,810	0	(179,159)	0	0	5.900	4.831	FA	784,448	2,884,569	11/30/2017	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC			1	1.D FE	64,671,223	95.2330	62,023,574	58,266,000	63,577,363	0	(242,189)	0	0	5.500	4.634	JJ	1,710,843	3,119,017	10/31/2022	01/15/2040
17275R-AN-2	CISCO SYSTEMS INC	LS		1	1.E FE	3,035,010	99.6770	2,990,310	3,000,000	3,001,256	0	(7,145)	0	0	3.625	3.379	MS	35,344	108,750	12/07/2018	03/04/2024
172967-BU-4	CITIGROUP INC				2.B FE	21,085,288	103.9660	22,908,908	22,035,000	21,541,094	0	39,059	0	0	5.875	6.198	FA	463,883	1,294,556	10/25/2005	02/22/2033
172967-CC-3	CITIGROUP INC	LS			2.B FE	37,882,841	105.4930	39,559,875	37,500,000	37,836,223	0	(36,069)	0	0	6.000	5.850	AO	381,250	2,250,000	11/30/2017	10/31/2033
172967-DR-9	CITIGROUP INC				2.B FE	7,322,830	106.4140	7,092,493	6,665,000	7,113,813	0	(24,238)	0	0	6.125	5.384	FA	142,881	408,231	10/31/2012	08/25/2036
172967-EC-1	CITIGROUP INC				1.G FE	21,709,820	103.8370	22,844,140	22,000,000	21,808,972	0	9,085	0	0	5.875	5.970	MN	114,889	1,292,500	05/18/2007	05/29/2037
172967-FX-4	CITIGROUP INC				1.G FE	12,225,644	106.0750	10,077,125	9,500,000	11,763,305	0	(83,920)	0	0	5.875	4.010	JJ	234,102	558,125	11/30/2017	01/30/2042
172967-KA-8	CITIGROUP INC	LS			2.B FE	17,404,138	97.7010	15,876,413	16,250,000	16,743,618	0	(121,133)	0	0	4.450	3.575	MS	184,799	723,125	02/27/2018	09/29/2027
172967-KG-5	CITIGROUP INC				1.G FE	4,087,920	97.5850	3,903,400	4,000,000	4,020,763	0	(9,714)	0	0	3.700	3.433	JJ	69,478	148,000	03/29/2016	01/12/2026
172967-KU-4	CITIGROUP INC	LS			2.B FE	10,681,200	96.0260	14,403,900	15,000,000	12,663,881	0	406,066	0	0	4.125	8.293	JJ	268,125	618,750	02/05/2018	07/25/2028
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	9,600,500	96.6990	9,669,900	10,000,000	9,682,689	0	70,278	0	0	3.887	4.765	JJ	184,633	388,700	10/31/2022	01/10/2028
172967-LP-4	CITIGROUP INC			1,2,5	1.G FE	9,455,300	95.3030	9,530,300	10,000,000	9,555,418	0	85,712	0	0	3.668	4.766	JJ	159,966	366,800	10/31/2022	07/24/2028
172967-LS-8	CITIGROUP INC			1,2,5	1.G FE	115,355	94.5760	103,088	109,000	112,147	0	(771)	0	0	3.520	2.719	AO	682	3,837	08/22/2019	10/27/2028
172967-LU-3	CITIGROUP INC			1,2,5	1.G FE	1,848,604	86.2460	1,944,847	2,255,000	1,863,539	0	14,935	0	0	3.878	5.606	JJ	38,137	43,724	03/01/2023	01/24/2039
172967-MD-0	CITIGROUP INC	LS		1,2	1.G FE	14,913,237	92.1000	12,112,992	13,152,000	14,768,820	0	(45,431)	0	0	4.650	3.827	JJ	268,410	611,568	09/16/2020	07/23/2048
172967-MD-0	CITIGROUP INC	LS		1,2	1.G FE	7,622,422	92.1000	7,098,147	7,707,000	7,607,088	0	769	0	0	4.650	4.720	JJ	157,287	358,376	10/31/2022	07/23/2048
172967-ME-8	CITIGROUP INC	LS		1,2,5	1.G FE	17,583,356	94.8920	17,326,330	18,259,000	17,673,895	0	80,257	0	0	3.980	4.572	MS	203,882	877,789	10/31/2022	03/20/2030
172967-MF-5	CITIGROUP INC			1,2,5	1.G FE	978,292	99.2340	937,761	945,000	947,281	0	(7,212)	0	0	3.352	2.567	AO	5,895	31,676	07/02/2019	04/24/2025
172967-MP-3	CITIGROUP INC			1,2,5	1.G FE	15,639,283	95.6450	12,488,368	13,057,000	14,822,304	0	(260,850)	0	0	4.412	2.092	MS	145,619	576,075	10/20/2020	03/31/2031
17327C-AP-8	CITIGROUP INC			2	1.G FE	528,000	99.4050	524,858	528,000	528,000	0	0	0	0	6.049	6.141	JAJO	6,030	29,168	01/18/2022	01/25/2026
17327C-AR-4	CITIGROUP INC			2,5	2.B FE	82,000	103.4780	84,852	82,000	82,000	0	0	0	0	6.174	6.176	MN	506	2,531	05/22/2023	05/25/2034
17888H-AC-7	CIVITAS RESOURCES INC			1,2	3.C FE	100,000	106.0720	106,072	100,000	100,000	0	0	0	0	8.625	8.624	MN	1,773	0	10/10/2023	11/01/2030
18055#-AN-2	CLARION LION PTYS FUND HLDG SER M				1.G	11,000,000	98.6388	10,850,266	11,000,000	11,000,000	0	0	0	0	4.750	4.749	FA	198,840	522,500	12/05/2013	02/14/2026
18055#-AU-6	CLARION LION PTYS FUND HLDG SER S				1.G	14,676,281	96.9719	14,545,791	15,000,000	14,809,898	0	114,187	0	0	3.610	4.451	JJ	227,129	541,499	10/31/2022	07/30/2025
18055#-BX-9	CLARION LION PTYS FUND HLDG SER AT				1.G	82,860,000	100.5275	70,369,282	70,000,000	81,318,146	0	(1,319,345)	0	0	5.650	3.240	MN	659,167	3,955,000	11/01/2022	11/01/2032
18055#-CD-2	CLARION LION PTYS FUND SER AZ				1.G	8,937,000	101.2663	8,101,306	8,000,000	8,892,339	0	(44,661)	0	0	5.750	4.295	JD	38,333	230,000	03/01/2023	06/01/2033
18060T-AA-3	CLARIOS GLOBAL LP			1,2	4.A FE	325,813	100.8800	327,860	325,000	325,355	0	(458)	0	0	6.750	6.446	MN	2,803	10,969	06/21/2023	05/15/2025
18060T-AC-9	CLARIOS GLOBAL LP			2	4.A FE	2,354,000	102.0220	2,401,598	2,354,000	2,354,000	0	0	0	0	6.750	6.749	MN	20,303	84,303	04/20/2023	05/15/2028
184494-A#-9	CLEANAWAY WASTE MGMT LTD SER C		D		2.B	16,220,483	84.0849	14,294,439	17,000,000	16,299,733	0	68,046	0	0	3.030	3.593	FA	200,317	515,100	10/31/2022	02/11/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	5.B FE	60,984	86.2200	65,527	76,000	63,215	0	1,985	0	0	7.750	12.821	AO	1,243	5,890	10/31/2022	04/15/2028
18453H-AD-8	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	5.B FE	1,240,318	83.1470	1,085,068	1,305,000	1,248,990	0	6,573	0	0	7.500	8.419	JD	8,156	97,875	06/27/2022	06/01/2029
18453H-AE-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC	LS		1,2	4.B FE	1,517,785	104.3470	1,579,814	1,514,000	1,517,909	0	124	0	0	9.000	8.925	MS	48,827	0	11/17/2023	09/15/2028
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC			1,2	3.B FE	3,081,000	96.3410	2,884,450	2,994,000	3,039,022	0	(19,671)	0	0	4.750	3.937	MS	41,874	142,215	02/14/2022	03/15/2028
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC	LS		1,2	3.B FE	1,524,111	88.0810	1,338,831	1,520,000	1,523,042	0	(367)	0	0	3.750	3.717	FA	21,533	57,000	04/16/2021	02/15/2031
185899-AG-6	CLEVELAND-CLIFFS INC			1,2	3.A FE	966,098	100.3520	981,443	978,000	973,060	0	2,005	0	0	6.750	7.002	MS	19,438	66,015	03/02/2020	03/15/2026
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.C FE	3,754,257	102.3390	3,991,221	3,900,000	3,763,007	0	6,653	0	0	5.950	6.352	JD	10,313	232,050	09/29/2022	12/15/2036
18972E-AA-3	CLYDESDALE ACQUISITION HOLDINGS INC			1,2	4.B FE	2,515,791	98.3570	2,462,859	2,504,000	2,513,311	0	(1,443)	0	0	6.625	6.540	AO	35,021	165,890	11/18/2022	04/15/2029
191216-CQ-1	COCA-COLA CO	LS		1	1.E FE	15,916,780	93.5740	11,228,880	12,000,000	15,583,100	0	(93,901)	0	0	4.200	2.619	MS	134,400	504,000	06/30/2020	03/25/2050
191216-CX-6	COCA-COLA CO			1	1.E FE	5,582,370	69.0750	3,902,738	5,650,000	5,588,073	0	1,599	0	0	2.600	2.658	JD	12,242	146,900	05/29/2020	06/01/2050
191216-CX-6	COCA-COLA CO			1	1.E FE	3,729,300	69.0750	3,453,750	5,000,000	3,759,047	0	25,448	0	0	2.600	4.157	JD	10,833	130,000	10/31/2022	06/01/2050
191216-CY-4	COCA-COLA CO	M		1	1.E FE	8,993,340	69.2040	6,228,360	9,000,000	8,993,847	0	97	0	0	2.750	2.753	JD	20,625	247,500	04/29/2020	06/01/2060
19238V-B@-3	COGECO COMMUNICATIONS INC		A		2.C	10,000,000	97.9969	9,799,689	10,000,000	10,000,000	0	0	0	0	4.300	4.299	JD	17,917	430,000	06/14/2013	06/16/2025
196522-AE-6	COLORADO INTERSTATE GAS COMPANY LLC				2.B FE	4,905,600	104.7440	5,237,200	5,000,000	4,934,465	0	2,859	0	0	6.850	7.002	JD	15,222	342,500	12/19/2007	06/15/2037
196801-A@-3	COLORCON SER 2014-D SR NTS				2.C YE	5,000,000	98.4025	4,920,125	5,000,000	5,000,000	0	0	0	0	3.990	3.988	MS	54,863	199,500	06/05/2014	09/22/2024
196801-B*-4	COLORCON SER 2022-A SR NTS				2.C	23,388,643	90.4900	22,622,502	25,000,000	23,532,436	0	98,234	0	0	4.070	4.780	JD	5,653	1,017,500	06/29/2022	06/29/2032
199575-AT-8	OHIO POWER CO			1	2.A FE	11,071,866	109.6050	10,960,500	10,000,000	10,601,247	0	(50,478)	0	0	6.600	5.730	MS	220,000	660,000	09/10/2012	03/01/2033
199575-AV-3	OHIO POWER CO			1	2.A FE	2,471,850	103.8730	2,596,825	2,500,000	2,483,040	0	974	0	0	5.850	5.931	AO	36,563	146,250	10/11/2005	10/01/2035
20029P-AH-2	COMCAST CABLE COMMUNICATIONS LLC	C		1	1.G FE	15,447,360	111.6990	13,403,880	12,000,000	13,224,651	0	(331,872)	0	0	8.500	5.091	MN	381,438	1,092,378	11/30/2017	05/01/2027
20029P-AH-2	COMCAST CABLE COMMUNICATIONS LLC	C		1	1.G FE	3,513,120	111.6990	3,350,970	3,000,000	3,138,093	0	(34,725)	0	0	8.500	6.928	MN	42,500	255,000	05/23/2006	05/01/2027
20030N-AC-5	COMCAST CORP	C		1	1.G FE	3,335,843	116.6050	3,908,600	3,352,000	3,344,089	0	1,459	0	0	7.050	7.084	MS	69,582	236,316	03/12/2003	03/15/2033
20030N-AF-8	COMCAST CORP	C		1	1.G FE	4,795,921	107.2300	5,795,782	5,405,000	5,020,898	0	21,419	0	0	5.650	6.539	JD	13,573	272,808	01/08/2010	06/15/2035
20030N-AF-8	COMCAST CORP	C		1	1.G FE	8,827,030	107.2300	9,075,947	8,464,000	8,814,473	0	(29,856)	0	0	5.650	5.074	JD	229,089	431,832	06/30/2020	06/15/2035
20030N-AK-7	COMCAST CORP			1	1.G FE	3,901,351	113.7050	3,411,150	3,000,000	3,702,871	0	(48,726)	0	0	6.500	3.916	MN	24,917	195,000	06/30/2020	11/15/2035
20030N-AM-3	COMCAST CORP	LS		1	1.G FE	11,416,087	113.3550	9,918,563	8,750,000	10,824,753	0	(119,880)	0	0	6.450	4.072	MS	166,177	661,190	06/30/2020	03/15/2037
20030N-AV-3	COMCAST CORP	M		1	1.G FE	11,902,223	117.8570	13,258,913	11,250,000	11,695,320	0	(22,501)	0	0	6.950	6.481	FA	295,375	781,875	09/10/2012	08/15/2037
20030N-AX-9	COMCAST CORP			1	1.G FE	8,708,956	111.0350	7,866,830	7,085,000	8,216,849	0	(54,181)	0	0	6.400	4.832	MN	57,940	453,440	11/08/2012	05/15/2038
20030N-BB-6	COMCAST CORP			1	1.G FE	2,777,521	109.2280	2,730,700	2,500,000	2,710,153	0	(8,702)	0	0	6.400	5.571	MS	53,333	160,000	09/22/2014	03/01/2040
20030N-BH-3	COMCAST CORP	C		1	1.G FE	951,640	97.1600	971,600	1,000,000	972,293	0	2,510	0	0	4.250	4.628	JJ	19,597	42,500	08/12/2013	01/15/2033
20030N-BK-6	COMCAST CORP			1	1.G FE	14,445,339	94.6780	12,308,140	13,000,000	14,232,738	0	(37,965)	0	0	4.750	4.057	MS	205,833	617,500	11/30/2017	03/01/2044
20030N-BN-0	COMCAST CORP	M		1,2	1.G FE	1,716,928	97.6530	1,871,031	1,916,000	1,877,038	0	21,409	0	0	3.375	4.691	FA	24,429	65,041	09/17/2015	08/15/2025
20030N-BN-0	COMCAST CORP	M		1,2	1.G FE	16,205,072	97.6530	17,659,569	18,084,000	17,716,252	0	217,268	0	0	3.375	4.690	FA	230,571	613,334	09/17/2015	08/15/2025
20030N-BQ-3	COMCAST CORP			1,2	1.G FE	19,143,160	93.6800	18,736,000	20,000,000	19,168,963	0	21,549	0	0	4.600	4.913	FA	347,556	920,000	10/31/2022	08/15/2045
20030N-CM-1	COMCAST CORP			1,2	1.G FE	14,438,151	95.5870	13,812,322	14,450,000	14,440,243	0	883	0	0	4.700	4.705	AO	143,376	679,150	10/02/2018	10/15/2048
20030N-CY-5	COMCAST CORP	M		1,2	1.G FE	5,240,025	81.0000	4,252,500	5,250,000	5,241,592	0	400	0	0	3.250	3.263	MN	28,438	170,625	10/29/2019	11/01/2039
20030N-CZ-2	COMCAST CORP	LS		1,2	1.G FE	748,208	76.7560	575,670	750,000	748,348	0	54	0	0	3.450	3.463	FA	10,781	25,875	10/29/2019	02/01/2050
20030N-CZ-2	COMCAST CORP	LS		1,2	1.G FE	2,743,428	76.7560	2,110,790	2,750,000	2,743,952	0	207	0	0	3.450	3.463	FA	39,531	94,875	10/29/2019	02/01/2050
20030N-DG-3	COMCAST CORP	C		1,2	1.G FE	5,615,550	93.6000	9,360,000	10,000,000	6,768,624	0	353,203	0	0	3.400	10.602	AO	85,000	340,000	03/24/2020	04/01/2030
20030N-DL-2	COMCAST CORP			1,2	1.G FE	18,878,180	66.6400	12,661,600	19,000,000	18,888,001	0	3,417	0	0	2.800	2.831	JJ	245,311	532,001	05/26/2020	01/15/2051
20030N-DM-0	COMCAST CORP			1,2	1.G FE	111,648	84.4030	94,531	112,000	111,758	0	32	0	0	1.950	1.983	JJ	1,007	2,184	05/20/2020	01/15/2031
20030N-DP-3	COMCAST CORP	LS		1,2	1.G FE	19,842,000	62.1500	12,430,000	20,000,000	19,853,779	0	3,864	0	0	2.450	2.486	FA	185,111	490,000	08/11/2020	08/15/2052
20030N-DS-7	COMCAST CORP			1,2	1.G FE	9,105,725	67.6450	6,182,753	9,140,000	9,107,646	0	999	0	0	2.887	2.906	MN	43,979	263,872	08/19/2021	11/01/2051
20030N-DU-2	COMCAST CORP			1,2	1.G FE	7,377,232	65.7720	4,907,907	7,462,000	7,380,522	0	1,443	0	0	2.937	2.989	MN	36,526	219,159	08/19/2021	11/01/2056
200340-AT-4	COMERICA INC			2	2.B FE	3,917,090	94.5260	4,726,300	5,000,000	3,959,564	0	42,918	1,071,068	0	4.000	9.219	FA	83,333	200,000	01/28/2019	02/01/2029
200447-A*-1	COMISION FEDERAL DE ELECTRICID		D		2.B	26,757,944	94.5481	24,582,517	26,000,000	26,596,565	0	(37,910)	0	0	4.390	3.978	MS	291,691	1,141,400	06/30/2020	09/29/2036

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
200447-A@-9	COMISION FEDERAL DE ELECTRICID		D		2.B	10,500,000	99.6363	10,461,813	10,500,000	10,500,000	0	0	0	0	5.460	5.460	JD	7,963	573,300	06/15/2018	06/26/2038
20268J-AB-9	COMMONSPIRIT HEALTH			1,2	1.G FE	1,709,087	91.3060	1,552,202	1,700,000	1,705,301	0	(915)	0	0	3.347	3.281	AO	14,225	56,899	08/14/2019	10/01/2029
20268J-AC-7	COMMONSPIRIT HEALTH			1,2	1.G FE	7,695,870	84.2660	5,898,620	7,000,000	7,656,912	0	(15,692)	0	0	4.187	3.617	AO	73,273	293,090	06/03/2021	10/01/2049
20268J-AD-5	COMMONSPIRIT HEALTH			1,2	1.E FE	6,254,596	79.1590	4,674,339	5,905,000	6,226,872	0	(8,994)	0	0	3.817	3.472	AO	56,348	225,394	10/31/2022	10/01/2049
202795-HK-9	COMMONWEALTH EDISON CO			1	1.F FE	6,433,650	108.0540	5,402,700	5,000,000	6,059,174	0	(67,362)	0	0	5.900	3.724	MS	86,861	295,000	11/30/2017	03/15/2036
202795-JF-8	COMMONWEALTH EDISON CO			1,2	1.F FE	3,439,694	80.6530	3,137,402	3,890,000	3,516,001	0	10,511	0	0	3.700	4.403	MS	47,977	143,930	07/13/2015	03/01/2045
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA	LS	C		1.D FE	12,574,100	94.7820	14,217,300	15,000,000	14,207,469	0	270,422	0	0	2.625	4.748	MS	125,781	393,750	01/31/2017	09/06/2026
203372-AX-5	COMMSCOPE INC			1,2	5.A FE	5,558,473	67.1410	3,963,333	5,903,000	5,582,854	0	18,370	0	0	4.750	5.801	MS	93,464	230,280	09/11/2023	09/01/2029
20338Q-AA-1	COMMSCOPE INC	LS		1,2	5.C FE	1,189,866	52.8000	636,240	1,205,000	1,193,362	0	2,380	0	0	8.250	8.521	MS	33,138	99,413	02/24/2022	03/01/2027
20338Q-AD-5	COMMSCOPE INC			1,2	5.A FE	1,909,010	89.1480	1,708,967	1,917,000	1,907,202	0	(806)	0	0	6.000	6.034	MS	38,340	104,520	04/24/2023	03/01/2026
20557#-AG-6	COMPUTERSHARE US SER B UNSECD NTS				2.B	25,000,000	94.0992	23,524,797	25,000,000	25,000,000	0	0	0	0	4.360	4.359	MN	342,139	872,000	09/12/2018	11/20/2028
205768-AT-1	COMSTOCK RESOURCES INC			1,2	4.A FE	2,240,391	86.7300	1,914,998	2,208,000	2,233,659	0	(3,501)	0	0	5.875	5.644	JJ	59,815	129,720	01/07/2022	01/15/2030
205887-AF-9	CONAGRA BRANDS INC	C			2.C FE	197,498	105.5150	197,313	187,000	194,689	0	(2,516)	0	0	7.125	5.492	AO	3,331	13,324	11/18/2022	10/01/2026
205887-AR-3	CONAGRA BRANDS INC	LS		1	2.C FE	3,083,000	107.7440	2,693,600	2,500,000	2,729,363	0	(42,000)	0	0	7.000	4.815	AO	43,750	175,000	07/25/2013	10/01/2028
205887-AX-0	CONAGRA BRANDS INC	LS		1	2.C FE	1,775,723	116.6020	1,593,949	1,367,000	1,559,870	0	(23,050)	0	0	8.250	5.687	MS	33,207	112,778	10/23/2013	09/15/2030
205887-BN-1	CONAGRA BRANDS INC	C		1	2.C FE	10,837,531	104.1420	9,476,922	9,100,000	10,631,489	0	(62,222)	0	0	6.625	5.054	FA	227,753	602,874	06/30/2020	08/15/2039
205887-BS-0	CONAGRA BRANDS INC			1,2	2.C FE	13,706,140	79.9510	11,193,140	14,000,000	13,749,697	0	7,892	0	0	4.650	4.794	JJ	282,100	651,000	11/30/2017	01/25/2043
20679L-AB-7	CONDUENT BUSINESS SERVICES LLC			1,2	4.A FE	3,227,013	90.0370	2,909,996	3,232,000	3,228,175	0	531	0	0	6.000	6.022	MN	32,320	193,920	12/21/2021	11/01/2029
207597-DS-1	CONNECTICUT LIGHT AND POWER CO			1	1.E FE	2,155,700	103.8870	2,077,740	2,000,000	2,093,076	0	(6,360)	0	0	5.750	5.178	MS	33,861	115,000	10/19/2010	09/15/2034
207597-DX-0	CONNECTICUT LIGHT AND POWER CO	LS		1	1.E FE	3,962,490	102.9110	3,087,330	3,000,000	3,665,424	0	(38,785)	0	0	5.750	3.617	MS	57,500	172,500	03/31/2015	03/01/2037
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	9,975,700	84.8920	8,489,200	10,000,000	9,978,453	0	517	0	0	4.000	4.014	AO	100,000	400,000	03/19/2018	04/01/2048
208251-AE-8	CONOCOPHILLIPS CO			1	1.F FE	10,722,654	111.3990	9,513,475	8,540,000	9,367,914	0	(134,263)	0	0	6.950	4.848	AO	125,301	593,530	09/23/2010	04/15/2029
20825C-AF-1	CONOCOPHILLIPS			1	1.F FE	11,561,975	109.7080	11,519,340	10,500,000	11,229,143	0	(69,351)	0	0	5.900	4.882	AO	130,783	619,500	11/30/2017	10/15/2032
20825C-AQ-7	CONOCOPHILLIPS			1	1.F FE	15,943,364	115.6040	15,028,520	13,000,000	15,100,571	0	(91,465)	0	0	6.500	4.963	FA	352,083	845,000	09/18/2014	02/01/2039
20825C-AW-4	CONOCOPHILLIPS			1,2	1.F FE	13,778,109	96.4370	14,465,550	15,000,000	14,249,941	0	173,880	0	0	3.750	5.223	AO	140,625	562,500	10/31/2022	10/01/2027
20825C-BC-7	CONOCOPHILLIPS			1,2	1.F FE	10,219,777	96.4480	9,644,800	10,000,000	10,204,376	0	(4,875)	0	0	4.875	4.726	AO	121,875	487,500	10/31/2022	10/01/2047
20825U-AC-8	CONOCO FUNDING CO			1	1.F FE	7,929,600	115.1350	6,908,100	6,000,000	7,152,847	0	(123,159)	0	0	7.250	4.303	AO	91,833	435,000	11/30/2017	10/15/2031
20826F-AR-7	CONOCOPHILLIPS CO			1,2	1.F FE	28,226,175	108.2580	24,358,050	22,500,000	27,577,788	0	(139,715)	0	0	5.950	4.330	MS	394,188	1,338,750	10/31/2022	03/15/2046
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	2,744,234	108.6170	2,172,340	2,000,000	2,472,667	0	(29,182)	0	0	6.200	3.800	JD	5,511	124,000	10/23/2012	06/15/2036
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	4,985,750	103.4290	5,171,450	5,000,000	4,991,069	0	559	0	0	5.700	5.720	JD	23,750	285,000	11/28/2006	12/01/2036
209111-FA-6	CONSOLIDATED EDISON COMPANY OF NEW YORK	M		1	1.G FE	7,088,152	103.0460	10,304,600	10,000,000	7,643,415	0	65,052	0	0	5.700	8.362	JD	25,333	570,000	06/02/2010	06/15/2040
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	14,757,150	86.4190	12,962,850	15,000,000	14,685,953	0	7,777	0	0	4.200	4.345	MS	185,500	630,000	10/31/2022	03/15/2042
209111-FC-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	9,930,400	85.0140	8,501,400	10,000,000	9,946,806	0	1,817	0	0	3.950	3.990	MS	131,667	395,000	02/25/2013	03/01/2043
209111-FD-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	21,232,020	89.5350	17,907,000	20,000,000	20,982,831	0	(35,333)	0	0	4.450	4.068	MS	262,056	890,000	10/31/2022	03/15/2044
209111-FG-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	20,036,985	89.0380	19,067,488	21,415,000	20,076,297	0	32,624	0	0	4.500	4.969	JD	80,306	963,675	10/31/2022	12/01/2045
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK	M		1,2	1.G FE	2,980,140	83.4500	2,503,500	3,000,000	2,981,542	0	392	0	0	3.950	3.988	AO	29,625	118,500	03/26/2020	04/01/2050
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK	M		1,2	1.G FE	10,318,880	83.4500	9,179,500	11,000,000	10,335,685	0	12,764	0	0	3.950	4.330	AO	108,625	434,500	10/31/2022	04/01/2050
209111-FZ-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	5,963,880	65.1470	3,908,820	6,000,000	5,965,487	0	503	0	0	3.000	3.026	JD	15,000	180,000	11/09/2020	12/01/2060
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW YORK	C		1,2	1.G FE	0	83.7030	0	0	0	0	262	0	0	2.400	2.428	JD	24,000	10,854	06/03/2021	06/15/2031
209615-BS-1	DOMINION ENERGY INC			1	2.B FE	2,264,640	103.7450	2,074,900	2,000,000	2,084,833	0	(18,503)	0	0	6.800	5.589	JD	6,044	136,000	09/23/2010	12/15/2027
21036P-AQ-1	CONSTELLATION BRANDS INC			1,2	2.B FE	1,045,850	97.4020	1,024,669	1,052,000	1,049,856	0	679	0	0	3.700	3.774	JD	2,703	38,924	03/18/2019	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC	LS		1,2	2.B FE	2,741,353	96.3080	2,748,630	2,854,000	2,768,365	0	23,156	0	0	3.500	4.474	MN	14,429	99,890	10/31/2022	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC	LS		1,2	2.B FE	2,860,224	95.9470	2,893,762	3,016,000	2,891,516	0	26,830	0	0	3.600	4.714	FA	41,018	108,576	10/31/2022	02/15/2028
21038J-AG-0	CONSTELLIUM SE		C	1,2	4.A FE	1,085,270	99.3790	1,077,268	1,084,000	1,075,665	0	3,496	0	0	5.875	6.264	FA	24,059	68,254	06/27/2022	02/15/2026
21039C-AA-2	CONSTELLIUM SE		C	1,2	4.A FE	11,454,718	97.5920	10,884,436	11,153,000	11,336,820	0	(79,555)	0	0	5.625	4.477	JD	27,883	627,356	02/22/2022	06/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
210518-CW-4	CONSUMERS ENERGY CO			1,2	1.E FE	3,870,320	98.4320	3,937,280	4,000,000	3,943,024	0	72,704	0	0	3.125	5.339	FA	42,014	125,000	02/15/2023	08/31/2024
210518-DB-9	CONSUMERS ENERGY CO			1,2	1.E FE	8,412,535	87.0260	7,397,210	8,500,000	8,422,221	0	2,069	0	0	4.050	4.110	MN	43,988	344,250	05/01/2018	05/15/2048
210518-DH-6	CONSUMERS ENERGY CO			1,2	1.F FE	5,901,862	78.4070	8,624,770	11,000,000	6,088,696	0	54,841	0	0	3.500	7.273	FA	160,417	385,000	03/17/2020	08/01/2051
210518-G*-1	CONSUMERS ENERGY CO FIRST SER B				1.E	9,100,068	84.8028	8,480,281	10,000,000	9,145,811	0	39,127	0	0	4.010	4.826	AO	300,750	200,500	10/31/2022	10/01/2038
21684A-AB-2	COOPERATIEVE RABOBANK UA		C		2.A FE	5,228,350	103.0210	5,151,050	5,000,000	5,221,524	0	(6,091)	0	0	5.750	5.385	JD	23,958	287,500	10/31/2022	12/01/2043
21684A-AC-0	COOPERATIEVE RABOBANK UA		C		2.A FE	5,909,432	98.1910	5,647,946	5,752,000	5,783,095	0	(18,552)	0	0	4.375	4.021	FA	102,757	251,650	03/16/2016	08/04/2025
21684A-AD-8	COOPERATIEVE RABOBANK UA	LS	C		2.A FE	23,388,045	99.4590	16,970,689	17,063,000	22,802,790	0	(184,896)	0	0	5.250	3.099	FA	365,788	895,808	10/07/2020	08/04/2045
21684A-AD-8	COOPERATIEVE RABOBANK UA	LS	C		2.A FE	27,196,930	99.4590	22,266,881	22,388,000	26,730,358	0	(131,718)	0	0	5.250	3.889	FA	479,943	1,175,370	11/18/2022	08/04/2045
21685W-CJ-4	COOPERATIEVE RABOBANK UA		C		1.D FE	6,158,050	105.5130	5,275,650	5,000,000	5,947,179	0	(37,981)	0	0	5.250	3.757	MN	26,979	262,500	11/30/2017	05/24/2041
21688A-AE-2	COOPERATIEVE RABOBANK UA (NEW YORK BRANC	LS			1.D FE	2,118,780	98.0400	1,960,800	2,000,000	2,021,005	0	(14,678)	0	0	3.375	2.599	MN	7,500	67,500	10/13/2016	05/21/2025
21871X-AB-5	COREBRIDGE FINANCIAL INC			1,2	2.A FE	413,441	97.4860	403,592	414,000	413,768	0	194	0	0	3.500	3.546	AO	3,502	14,490	04/01/2022	04/04/2025
21871X-AM-1	COREBRIDGE FINANCIAL INC			1,2	2.A FE	4,999,150	83.8140	4,190,700	5,000,000	4,999,428	0	268	0	0	4.400	4.401	AO	52,556	220,000	03/31/2022	04/05/2052
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC			1,2	5.A FE	3,340,625	82.0000	2,665,000	3,250,000	3,321,784	0	(13,597)	0	0	6.125	5.048	JJ	91,790	199,063	02/08/2022	01/15/2029
219350-AH-8	CORNING INC				2.A FE	3,981,440	107.7430	3,771,005	3,500,000	3,687,610	0	(30,459)	0	0	6.850	5.639	MS	79,917	239,750	11/04/2010	03/01/2029
219350-BF-1	CORNING INC	LS		1,2	2.A FE	12,908,725	87.3610	11,793,735	13,500,000	12,925,243	0	5,650	0	0	4.375	4.613	MN	75,469	590,625	10/31/2022	11/15/2057
219350-BL-8	CORNING INC			1,2	2.A FE	8,075,505	99.7020	7,477,650	7,500,000	8,064,160	0	(4,587)	0	0	5.850	5.382	MN	56,063	438,750	05/25/2021	11/15/2068
219350-BP-9	CORNING INC	LS		1,2	2.A FE	1,495,800	80.3420	1,205,130	1,500,000	1,496,125	0	85	0	0	3.900	3.916	MN	7,475	58,500	11/14/2019	11/15/2049
219350-BP-9	CORNING INC	LS		1,2	2.A FE	2,493,000	80.3420	2,008,550	2,500,000	2,493,653	0	253	0	0	3.900	3.916	MN	12,458	97,500	11/14/2019	11/15/2049
219350-BQ-7	CORNING INC			1,2	2.A FE	5,268,253	96.5180	5,990,872	6,207,000	5,270,810	0	1,706	0	0	5.450	6.452	MN	43,225	338,282	10/04/2022	11/15/2079
21987B-AL-2	CORPORACION NACIONAL DEL COBRE DE CHILE		C		2.A FE	1,982,659	102.2000	1,737,400	1,700,000	1,902,755	0	(11,043)	0	0	6.150	4.886	AO	19,458	104,550	06/08/2015	10/24/2036
22003B-AL-0	COPT DEFENSE PROPERTIES LP			1,2	2.C FE	539,301	93.2340	487,614	523,000	529,863	0	(3,170)	0	0	2.250	1.616	MS	3,465	11,768	12/21/2020	03/15/2026
22003B-AN-6	COPT DEFENSE PROPERTIES LP			1,2	2.C FE	4,788,313	83.2790	5,204,938	6,250,000	5,012,386	0	200,670	0	0	2.000	6.696	JJ	57,639	125,000	11/18/2022	01/15/2029
22003B-AQ-9	COPT DEFENSE PROPERTIES LP				2.C FE	848,938	105.3500	895,475	850,000	849,002	0	65	0	0	5.250	5.278	MS	13,511	0	10/03/2023	09/15/2028
22160K-AL-9	COSTCO WHOLESALE CORP			1,2	1.E FE	1,075,000	98.9620	989,620	1,000,000	1,004,976	0	(23,392)	0	0	2.750	0.401	MN	3,285	27,500	12/30/2020	05/18/2024
22160K-AP-0	COSTCO WHOLESALE CORP	LS		1,2	1.E FE	18,039,072	85.6620	21,415,500	25,000,000	20,163,243	0	618,624	0	0	1.600	5.182	AO	78,889	564,680	04/16/2020	04/20/2030
222070-AB-0	COTY INC			1,2	3.B FE	3,379,134	99.8400	3,312,691	3,318,000	3,323,251	0	(32,886)	0	0	6.500	5.262	AO	45,530	215,670	01/26/2023	04/15/2026
222070-AE-4	COTY INC			1,2	3.A FE	2,732,000	98.4200	2,688,834	2,732,000	2,732,000	0	0	0	0	5.000	4.997	AO	28,838	136,600	04/16/2021	04/15/2026
22207A-AA-0	COTY INC			1,2	3.A FE	13,000	102.7310	13,355	13,000	13,000	0	0	0	0	6.625	6.626	JJ	371	0	07/19/2023	07/15/2030
22282E-AJ-1	COVANTA HOLDING CORP			1,2	4.C FE	1,432,638	85.1160	1,205,243	1,416,000	1,429,281	0	(1,650)	0	0	5.000	4.834	MS	23,600	70,800	11/18/2021	09/01/2030
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SA		C	1	1.G FE	11,648,256	115.4170	9,810,445	8,500,000	10,960,597	0	(133,706)	0	0	6.550	3.824	AO	117,536	556,750	06/30/2020	10/15/2037
22303X-AA-3	COVANTA HOLDING CORP			1,2	4.C FE	282,000	87.3690	246,381	282,000	282,000	0	0	0	0	4.875	4.874	JD	1,146	13,748	11/16/2021	12/01/2029
224044-BV-8	COX COMMUNICATIONS INC			1	2.B FE	10,511,218	124.3000	8,701,000	7,000,000	9,670,211	0	(118,525)	0	0	8.375	4.794	MS	195,417	586,250	06/30/2020	03/01/2039
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	5,614,929	95.1570	5,566,685	5,850,000	5,682,511	0	41,684	0	0	3.500	4.361	FA	77,350	204,750	10/31/2022	08/15/2027
224044-CM-7	COX COMMUNICATIONS INC			1,2	2.B FE	3,471,650	63.9530	2,238,355	3,500,000	3,473,701	0	634	0	0	2.950	2.991	AO	25,813	103,250	09/10/2020	10/01/2050
224044-CM-7	COX COMMUNICATIONS INC			1,2	2.B FE	1,591,630	63.9530	1,598,825	2,500,000	1,608,083	0	14,336	0	0	2.950	5.512	AO	18,438	73,750	11/18/2022	10/01/2050
225313-AK-1	CREDIT AGRICOLE SA		C	2	2.A FE	4,575,400	92.5530	4,627,650	5,000,000	4,624,085	0	41,616	0	0	4.000	5.047	JJ	95,000	200,000	10/31/2022	01/10/2033
225313-AM-7	CREDIT AGRICOLE SA	LS	C		2.A FE	14,764,682	88.2720	13,112,806	14,855,000	14,796,980	0	8,548	0	0	3.250	3.322	JJ	223,960	482,788	01/08/2020	01/14/2030
22535W-AB-3	CREDIT AGRICOLE SA (LONDON BRANCH)		C		1.G FE	9,743,500	96.9800	9,698,000	10,000,000	9,810,435	0	57,021	0	0	4.125	4.806	JJ	195,938	412,500	10/31/2022	01/10/2027
22535W-AD-9	CREDIT AGRICOLE SA (LONDON BRANCH)		C		1.G FE	409,983	98.2560	389,094	396,000	398,193	0	(2,834)	0	0	3.250	2.506	AO	3,110	12,870	08/29/2019	10/04/2024
225401-AP-3	UBS GROUP AG		C	1,2,5	1.G FE	2,580,819	93.1040	2,070,633	2,224,000	2,469,079	0	(36,039)	0	0	4.194	2.291	AO	23,319	93,275	10/27/2020	04/01/2031
225401-AZ-1	UBS GROUP AG		C	1,2,5	1.G FE	262,000	106.7160	279,596	262,000	262,000	0	0	0	0	6.537	6.539	FA	6,613	17,127	08/08/2022	08/12/2033
22541L-AE-3	UBS GROUP AG	LS		1	1.E FE	13,639,921	113.6820	13,300,794	11,700,000	13,038,524	0	(120,272)	0	0	7.125	5.432	JJ	384,394	833,625	10/31/2022	07/15/2032
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)	LS			1.E FE	31,155,663	98.5820	29,865,417	30,295,000	30,424,460	0	(186,098)	0	0	3.625	2.990	MS	341,660	1,098,194	06/30/2020	09/09/2024
228187-AB-6	CROWN AMERICAS LLC			1,2	3.B FE	7,378,760	99.0500	7,451,532	7,523,000	7,427,409	0	32,434	0	0	4.750	5.297	FA	148,893	357,343	10/31/2022	02/01/2026
22822V-AB-7	CROWN CASTLE INC			1,2	2.B FE	9,905,300	98.5000	9,850,000	10,000,000	9,937,680	0	27,554	0	0	4.450	4.762	FA	168,111	445,000	10/31/2022	02/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AC-5	CROWN CASTLE INC			1,2	2.B FE	13,975,632	96.4980	16,352,551	16,946,000	16,053,784	0	327,877	0	0	3.700	6.042	JD	27,867	627,002	04/28/2016	06/15/2026
22822V-AF-8	CROWN CASTLE INC			1,2	2.B FE	6,169,150	86.6230	4,331,150	5,000,000	6,080,980	0	(30,685)	0	0	4.750	3.384	MN	30,347	237,500	01/08/2021	05/15/2047
22822V-AN-1	CROWN CASTLE INC			1,2	2.B FE	1,696,787	89.4700	1,520,990	1,700,000	1,698,005	0	305	0	0	3.100	3.122	MN	6,734	52,700	08/01/2019	11/15/2029
22822V-AQ-4	CROWN CASTLE INC			1,2	2.B FE	4,660,853	80.6660	4,033,300	5,000,000	4,669,036	0	5,720	0	0	4.150	4.571	JJ	103,750	207,500	10/31/2022	07/01/2050
22822V-AR-2	CROWN CASTLE INC			1,2	2.B FE	247,948	89.6550	224,138	250,000	248,616	0	193	0	0	3.300	3.396	JJ	4,125	8,250	03/31/2020	07/01/2030
22822V-AU-5	CROWN CASTLE INC	LS		1,2	2.B FE	27,396,050	69.8750	19,215,625	27,500,000	27,403,255	0	2,198	0	0	3.250	3.270	JJ	412,118	893,750	01/08/2021	01/15/2051
22822V-AX-9	CROWN CASTLE INC			1,2	2.B FE	334,930	71.3700	265,496	372,000	338,675	0	1,379	0	0	2.900	3.602	AO	2,697	10,788	03/15/2021	04/01/2041
22822V-BE-0	CROWN CASTLE INC	LS		1,2	2.B FE	5,252,603	103.5000	5,175,000	5,000,000	5,251,049	0	(1,554)	0	0	5.800	5.141	MS	20,139	0	12/04/2023	03/01/2034
228701-AF-5	CROWNROCK LP			1,2	3.C FE	7,802,215	99.8670	7,785,631	7,796,000	7,767,441	0	(16,875)	0	0	5.625	5.842	AO	92,578	438,525	10/31/2022	10/15/2025
228701-AG-3	CROWNROCK LP			1,2	3.C FE	303,000	97.5000	295,425	303,000	303,000	0	0	0	0	5.000	5.000	MN	2,525	15,150	04/13/2021	05/01/2029
22959#-AA-9	CSOLAR IV SOUTH LLC SR SECD NTS				2.A FE	5,367,249	99.3533	4,832,753	4,864,209	5,238,700	0	(20,810)	0	0	5.371	4.108	MJSD	66,907	261,282	11/30/2017	09/30/2038
22964*-AC-2	CSOLAR IV WEST LLC SR SECD				2.B PL	10,927,831	89.2435	10,051,320	11,262,806	10,945,898	0	13,732	0	0	3.850	4.225	MJSD	110,354	433,641	10/31/2022	03/31/2041
23157#-AG-4	CURTISS-WRIGHT CORPORATION SER G				2.A PL	4,440,072	97.6963	4,396,333	4,500,000	4,469,607	0	25,287	0	0	3.850	4.458	FA	60,156	173,250	10/31/2022	02/26/2025
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LLC			1,2	3.C FE	781,690	99.5000	747,245	751,000	771,073	0	(7,024)	0	0	6.750	5.456	MN	6,477	50,693	03/10/2022	05/15/2028
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC			1,2	3.C FE	243,268	105.9770	259,644	245,000	243,328	0	60	0	0	8.875	9.000	MS	7,671	0	08/10/2023	09/01/2031
232806-A#-6	CYPRESS SEMICONDUCTOR CORP SER C				2.B FE	17,486,000	85.5436	19,675,027	23,000,000	18,537,317	0	436,114	0	0	3.100	6.329	JD	29,708	713,000	03/26/2021	06/16/2031
232806-B*-9	CYPRESS SEMICONDUCTOR CORP SER D				2.B FE	15,000,000	83.8092	12,571,383	15,000,000	15,000,000	0	0	0	0	3.270	3.270	JD	20,438	245,000	03/26/2021	06/16/2033
23291K-AK-1	DH EUROPE FINANCE II SARL		C	1,2	1.G FE	5,925,218	78.9410	4,400,171	5,574,000	5,894,548	0	(8,240)	0	0	3.400	3.072	MN	24,216	189,516	01/30/2020	11/15/2049
23311V-AG-2	DCP MIDSTREAM OPERATING LP			1,2	2.C FE	131,288	100.0560	135,076	135,000	132,820	0	1,310	0	0	5.375	6.495	JJ	3,346	7,256	10/31/2022	07/15/2025
233331-BF-3	DTE ENERGY CO	M		1,2	2.B FE	11,564,400	88.3340	13,250,100	15,000,000	12,704,786	0	299,878	0	0	2.950	5.952	MS	147,500	442,500	10/29/2019	03/01/2030
23338V-AH-9	DTE ELECTRIC CO			1,2	1.E FE	2,488,775	84.6800	2,117,000	2,500,000	2,490,081	0	234	0	0	4.050	4.076	MN	12,938	101,250	04/30/2018	05/15/2048
23338V-AJ-5	DTE ELECTRIC CO			1,2	1.E FE	3,580,800	84.0160	8,401,600	10,000,000	3,741,999	0	40,490	0	0	3.950	11.736	MS	131,667	395,000	02/11/2019	03/01/2049
23338V-AP-1	DTE ELECTRIC CO			1,2	1.E FE	3,213,000	73.1620	2,926,480	4,000,000	3,229,690	0	14,278	0	0	3.250	4.481	AO	32,500	130,000	10/31/2022	04/01/2051
23345M-AA-5	DT MIDSTREAM INC			1,2	3.A FE	1,640,243	91.9980	1,505,087	1,636,000	1,638,898	0	(466)	0	0	4.125	4.088	JD	2,999	67,485	05/25/2021	06/15/2029
23345M-AB-3	DT MIDSTREAM INC			1,2	3.A FE	409,000	90.2030	368,930	409,000	409,000	0	0	0	0	4.375	4.375	JD	795	17,894	05/25/2021	06/15/2031
23357*-AQ-4	DTE GAS CO FMB 2020 SER E				1.F	29,607,724	66.1518	21,830,079	33,000,000	29,677,317	0	59,431	0	0	3.200	3.765	MS	352,000	1,056,000	10/31/2022	09/01/2050
23357*-AR-2	DTE GAS CO SER C SR SECD				1.F	6,180,000	79.8204	5,587,428	7,000,000	6,330,887	0	72,273	0	0	2.070	3.461	JD	12,075	144,900	09/21/2021	12/01/2031
23357*-AS-0	DTE GAS COMPANY				1.F	3,430,695	60.9502	3,047,511	5,000,000	3,460,495	0	25,483	0	0	2.850	4.882	JD	83,125	71,250	10/31/2022	12/01/2051
23357*-AT-8	DTE GAS CO SER C				1.F	13,636,000	96.8073	11,616,876	12,000,000	13,457,422	0	(142,352)	0	0	4.760	3.160	AO	142,800	574,373	09/29/2022	10/01/2032
233851-DT-8	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	M		1	1.F FE	13,622,850	99.0110	14,851,650	15,000,000	14,189,092	0	130,507	0	0	4.300	5.508	FA	231,125	645,000	02/19/2019	02/22/2029
233851-DW-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	7,121,600	92.4390	9,243,900	10,000,000	8,138,225	0	260,561	0	0	3.100	7.184	FA	117,111	310,000	08/12/2019	08/15/2029
233851-EB-6	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	500,775	99.1910	495,955	500,000	500,050	0	(300)	0	0	0.750	0.690	MS	1,250	3,750	07/26/2021	03/01/2024
233851-ED-2	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	494,680	86.5840	432,920	500,000	496,032	0	497	0	0	2.450	2.572	MS	4,049	12,250	03/24/2021	03/02/2031
233851-ED-2	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	4,421,404	86.5840	4,502,368	5,200,000	4,513,710	0	79,026	0	0	2.450	4.636	MS	42,113	127,400	10/31/2022	03/02/2031
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		C	1,2	3.C FE	2,201,969	99.5050	2,293,590	2,305,000	2,276,272	0	19,863	0	0	5.750	6.778	AO	27,980	142,484	10/31/2022	04/15/2025
235825-AF-3	DANA INC			1,2	3.C FE	2,665,118	99.3110	2,669,480	2,688,000	2,665,266	0	4,138	0	0	5.375	5.475	MN	18,461	144,480	10/31/2022	11/15/2027
235825-AG-1	DANA INC			1,2	3.C FE	1,020,000	98.5920	985,920	1,000,000	1,014,867	0	(2,892)	0	0	5.625	5.246	JD	2,500	56,250	02/24/2022	06/15/2028
235825-AJ-5	DANA INC	LS		1,2	3.C FE	4,149,087	87.0020	3,802,857	4,371,000	4,176,865	0	17,025	0	0	4.500	5.138	FA	74,307	196,695	06/27/2022	02/15/2032
235851-AQ-5	DANAHER CORP			1,2	1.G FE	351,533	97.7400	342,090	350,000	350,402	0	(245)	0	0	3.350	3.271	MS	3,452	11,725	03/15/2019	09/15/2025
23636A-AR-2	DANSKE BANK A/S	LS	C		2.A FE	14,030,800	96.5110	14,476,650	15,000,000	14,507,399	0	96,114	0	0	4.375	5.212	JD	34,635	656,250	06/05/2018	06/12/2028
23636A-AV-3	DANSKE BANK A/S		C	2,5	2.A FE	638,893	97.3960	594,116	610,000	617,151	0	(7,291)	0	0	3.244	2.013	JD	605	19,788	12/21/2020	12/20/2025
23636T-AE-0	DANONE SA		C	1,2	2.A FE	408,261	95.6700	407,554	426,000	418,830	0	2,365	0	0	2.947	3.577	MN	2,058	12,554	03/21/2019	11/02/2026
237194-AE-5	DARDEN RESTAURANTS INC			1	2.B FE	10,083,847	99.2720	9,877,564	9,950,000	10,040,138	0	(5,465)	0	0	6.000	5.890	FA	225,533	597,000	09/10/2012	08/15/2035
237194-AH-8	DARDEN RESTAURANTS INC			1	2.B FE	18,007,661	101.0010	16,683,345	16,518,000	17,567,979	0	(47,442)	0	0	6.800	6.110	AO	237,125	1,123,224	03/02/2011	10/15/2037
237266-AJ-0	DARLING INGREDIENTS INC			1,2	3.A FE	533,000	100.0740	533,394	533,000	533,000	0	0	0	0	6.000	6.000	JD	1,421	31,980	05/31/2022	06/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23918K-AT-5	DAVITA INC			1,2	4.A FE	9,315,816	82.1350	7,903,030	9,622,000	9,373,758	0	28,948	0	0	3.750	4.169	FA	136,312	360,825	03/02/2022	02/15/2031
239753-DJ-2	TARGET CORP				1.F FE	20,388,448	108.1720	17,751,025	16,410,000	17,707,576	0	(289,439)	0	0	6.750	4.564	JJ	553,838	1,107,675	09/10/2012	01/01/2028
239753-DL-7	TARGET CORP				1.F FE	1,476,342	108.8290	1,523,606	1,400,000	1,425,168	0	(4,617)	0	0	6.650	6.193	FA	38,792	93,100	05/31/2006	08/01/2028
244199-AW-5	DEERE & CO				1.F FE	6,145,400	109.1140	5,455,700	5,000,000	5,398,157	0	(73,233)	0	0	6.550	4.661	AO	81,875	327,500	09/02/2010	10/01/2028
244199-BA-2	DEERE & CO				1.F FE	9,313,468	116.4750	7,814,308	6,709,000	8,019,309	0	(154,198)	0	0	7.125	3.965	MS	156,683	1,032,341	03/31/2015	03/03/2031
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	492,710	94.7240	473,620	500,000	497,055	0	745	0	0	2.800	2.970	MS	4,394	14,000	09/18/2017	09/08/2027
24422E-UB-3	JOHN DEERE CAPITAL CORP	R			1.F FE	12,747,850	95.0190	14,252,850	15,000,000	13,942,402	0	232,410	0	0	3.050	5.011	JJ	222,396	457,500	03/26/2018	01/06/2028
24422E-XB-0	JOHN DEERE CAPITAL CORP				1.F FE	299,553	102.5210	307,563	300,000	299,590	0	37	0	0	4.950	4.984	JJ	6,889	0	07/11/2023	07/14/2028
24617#-AA-9	DELAWARE NORTH CO INC BOS				2.B PL	16,600,858	92.5703	15,367,458	16,600,858	16,601,359	0	(40)	0	0	3.820	3.819	MN	82,792	634,153	10/21/2014	11/14/2034
24617#-AC-5	DELAWARE NORTH CO INC BOS SER A				2.B PL	3,912,703	91.0013	3,560,612	3,912,703	3,912,703	0	0	0	0	3.490	3.489	MN	17,828	136,553	12/18/2020	11/14/2034
24617#-AD-3	DELAWARE NORTH CO INC BOS SER B				2.B PL	2,608,469	91.0013	2,373,741	2,608,469	2,608,469	0	0	0	0	3.490	3.489	MN	11,885	91,036	12/18/2020	11/14/2034
24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV		C	1	2.A FE	68,676,801	102.5220	68,227,366	66,549,000	68,361,718	0	(75,036)	0	0	5.700	5.436	AO	948,323	3,793,293	11/30/2017	10/01/2040
247025-AE-9	DELL INC	LS		1	2.C FE	12,219,424	107.6660	11,788,350	10,949,000	11,531,250	0	(116,822)	0	0	7.100	5.684	AO	164,113	777,379	11/30/2017	04/15/2028
24702R-AF-8	DELL INC			1	2.C FE	5,100,000	107.0200	5,351,000	5,000,000	5,082,484	0	(3,469)	0	0	6.500	6.323	AO	68,611	325,000	11/30/2017	04/15/2038
24703T-AD-8	DELL INTERNATIONAL LLC	C		1,2	2.B FE	12,364,733	102.3610	12,461,428	12,174,000	12,272,591	0	(45,010)	0	0	6.020	5.621	JD	32,572	903,057	10/31/2022	06/15/2026
24703T-AH-9	DELL INTERNATIONAL LLC			1,2	2.B FE	299,446	107.2550	321,765	300,000	299,615	0	77	0	0	6.200	6.224	JJ	8,577	18,600	06/15/2021	07/15/2030
24703T-AK-2	DELL INTERNATIONAL LLC			1,2	2.B FE	4,197,000	131.3270	5,233,381	3,985,000	4,187,520	0	(3,993)	0	0	8.350	7.842	JJ	153,434	332,748	06/22/2021	07/15/2046
247109-F@-5	DELMARVA POWER & LIGHT CO FMB				1.F	13,000,000	66.5560	8,652,286	13,000,000	13,000,000	0	0	0	0	3.240	3.240	MS	106,470	421,200	03/10/2021	03/30/2051
247109-G#-2	DELMARVA POWER & LIGHT CO FMB				1.F Z	12,000,000	101.6944	12,203,333	12,000,000	12,000,000	0	0	0	0	5.450	5.450	MN	96,283	0	11/08/2023	11/08/2033
247109-G*-6	DELMARVA POWER & LIGHT COMPANY				1.F	31,800,000	100.5730	29,166,181	29,000,000	31,615,909	0	(184,091)	0	0	5.300	4.112	MS	452,561	768,500	03/15/2023	03/15/2033
247109-H@-3	DELMARVA POWER & LIGHT CO FMB				1.F Z	11,920,000	101.5954	10,159,539	10,000,000	11,915,456	0	(4,544)	0	0	5.720	4.542	MN	84,211	0	02/28/2023	11/08/2053
24820R-AG-3	EQUINOR ASA		C	1	1.D FE	37,074,077	108.4950	33,633,450	31,000,000	33,322,557	0	(414,688)	0	0	6.500	4.758	JD	167,917	2,015,000	11/30/2017	12/01/2028
250847-DZ-0	DTE ELECTRIC CO			1	1.F FE	9,514,560	102.0410	8,163,280	8,000,000	9,090,310	0	(76,862)	0	0	5.450	3.926	FA	164,711	436,000	11/30/2017	02/15/2035
251526-CB-3	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	427,980	98.3600	388,522	395,000	404,141	0	(10,012)	0	0	3.961	1.367	MN	1,521	15,646	08/16/2021	11/26/2025
251526-CE-7	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	1,643,991	93.7320	1,701,236	1,815,000	1,654,539	0	10,548	0	0	2.129	5.555	MN	3,971	19,321	11/10/2023	11/24/2026
251526-CP-2	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	9,668,891	91.4390	10,092,122	11,037,000	9,715,338	0	46,448	0	0	2.311	5.809	MN	31,883	127,533	11/03/2023	11/16/2027
251526-CT-4	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.C FE	634,661	102.8350	694,136	675,000	635,743	0	1,082	0	0	7.079	7.924	FA	18,715	14,158	09/29/2023	02/10/2034
251526-CU-1	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.A FE	15,000,000	105.2840	15,792,600	15,000,000	15,000,000	0	0	0	0	6.819	6.823	MN	116,491	0	11/15/2023	11/20/2029
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C		2.A FE	42,667,704	120.4360	37,064,179	30,775,000	36,466,209	0	(729,035)	0	0	8.750	5.309	JD	119,681	2,692,813	11/30/2017	06/15/2030
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)				1.F FE	1,200,000	92.9300	1,115,160	1,200,000	1,200,000	0	0	0	0	1.686	1.686	MS	5,732	20,232	03/16/2021	03/19/2026
251799-AA-0	DEVON ENERGY CORP	M		1	2.B	2,241,830	116.2550	2,034,463	1,750,000	2,045,505	0	(27,544)	0	0	7.950	5.394	AO	29,371	139,125	06/30/2020	04/15/2032
25179M-AL-7	DEVON ENERGY CORP			1,2	2.B FE	11,490,101	96.6480	9,664,800	10,000,000	11,234,137	0	(47,114)	0	0	5.600	4.551	JJ	258,222	560,000	11/30/2017	07/15/2041
25179M-AV-5	DEVON ENERGY CORP			1,2	2.B FE	8,593,200	101.0790	8,339,018	8,250,000	8,459,116	0	(115,470)	0	0	5.850	4.295	JD	21,450	482,625	10/31/2022	12/15/2025
25179S-AD-2	DEVON FINANCING COMPANY LLC			1	2.B FE	32,972,160	116.4110	30,266,860	26,000,000	30,026,878	0	(408,709)	0	0	7.875	5.401	MS	517,563	2,047,500	03/15/2017	09/30/2031
25277L-AC-0	DIAMOND SPORTS GROUP LLC			1,2	6. *	218,000	5.0000	41,300	826,000	41,300	(54,428)	89,533	0	0	6.625	0.000	FA	0	0	10/31/2022	08/15/2027
25277L-AF-3	DIAMOND SPORTS GROUP LLC			1,2	6. *	670,925	5.0000	285,500	5,710,000	285,500	(837,690)	452,265	0	0	5.375	0.000	FA	257,301	0	02/02/2021	08/15/2026
25278X-AN-9	DIAMONDBACK ENERGY INC			1,2	2.B FE	22,197,293	92.8720	20,199,660	21,750,000	21,978,477	0	(43,102)	0	0	3.500	3.267	JD	63,438	761,250	10/31/2022	12/01/2029
25278X-AQ-2	DIAMONDBACK ENERGY INC	LS		1,2	2.B FE	7,752,755	82.7150	6,716,458	8,120,000	7,760,450	0	6,101	0	0	4.400	4.681	MS	96,267	357,280	10/31/2022	03/24/2051
25278X-AR-0	DIAMONDBACK ENERGY INC			1,2	2.B FE	435,566	88.8820	444,410	500,000	444,829	0	6,213	0	0	3.125	4.961	MS	4,210	15,625	03/24/2021	03/24/2031
25389J-AR-7	DIGITAL REALTY TRUST LP	LS		1,2	2.B FE	25,485,726	96.4350	26,630,525	27,615,000	26,695,531	0	219,242	0	0	3.700	4.686	FA	385,996	1,021,755	03/15/2019	08/15/2027
25389J-AU-0	DIGITAL REALTY TRUST LP	LS		1,2	2.B FE	12,628,450	93.7740	14,066,100	15,000,000	13,539,029	0	220,529	0	0	3.600	5.687	JJ	270,000	540,000	06/10/2019	07/01/2029
254010-AE-1	DIGNITY HEALTH			1	1.G FE	649,089	92.3940	619,040	670,000	649,247	0	136	0	0	5.267	5.457	MN	5,881	52,933	10/31/2022	11/01/2064
25466A-AE-1	DISCOVER BANK				2.B FE	13,051,847	96.8810	12,951,052	13,368,000	13,156,281	0	89,262	0	0	4.250	5.021	MS	170,442	568,140	10/31/2022	03/13/2026
25466A-AR-2	DISCOVER BANK	LS		2	2.B FE	5,822,805	84.7180	4,943,295	5,835,000	5,827,176	0	1,164	0	0	2.700	2.724	FA	63,456	157,545	02/03/2020	02/06/2030
254687-CV-6	WALT DISNEY CO				1.G FE	9,450,676	100.1100	8,384,213	8,375,000	8,398,287	0	(272,740)	0	0	7.750	4.351	FA	270,443	649,063	11/22/2019	02/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-DB-9	WALT DISNEY CO				1.G FE	6,052,347	103.7720	5,188,600	5,000,000	5,248,335	0	(207,901)	0	0	8.500	4.008	FA	151,111	425,000	11/22/2019	02/23/2025
254687-DD-5	WALT DISNEY CO	LS		1,2	1.G FE	4,516,401	98.2180	4,910,900	5,000,000	4,836,577	0	84,589	0	0	3.700	5.651	AO	39,056	185,000	11/22/2019	10/15/2025
254687-DM-5	WALT DISNEY CO				1.G FE	2,298,393	109.0680	2,181,360	2,000,000	2,167,174	0	(34,375)	0	0	7.125	4.929	AO	32,854	142,500	11/22/2019	04/08/2028
254687-DR-4	WALT DISNEY CO				1.G FE	10,021,050	110.8850	11,088,500	10,000,000	10,013,229	0	(2,411)	0	0	7.280	7.245	JD	366,022	364,000	11/22/2019	06/30/2028
254687-DT-0	WALT DISNEY CO				1.G FE	1,199,742	111.9660	1,203,635	1,075,000	1,150,982	0	(12,963)	0	0	7.625	5.944	MN	7,058	81,969	11/22/2019	11/30/2028
254687-DZ-6	WALT DISNEY CO				1.G FE	24,328,496	113.0810	26,574,035	23,500,000	24,153,713	0	(46,389)	0	0	6.200	5.830	JD	132,088	2,242,168	11/22/2019	12/15/2034
254687-EB-8	WALT DISNEY CO	LS		1	1.G FE	13,918,007	113.8180	15,365,430	13,500,000	13,844,915	0	(19,575)	0	0	6.400	6.093	JD	38,400	864,000	11/22/2019	12/15/2035
254687-ED-4	WALT DISNEY CO				1.G FE	6,948,068	129.1300	7,747,800	6,000,000	6,803,773	0	(38,338)	0	0	8.150	6.584	AO	100,517	489,000	11/22/2019	10/17/2036
254687-EH-5	WALT DISNEY CO			1	1.G FE	15,058,871	117.4520	14,975,130	12,750,000	14,690,236	0	(95,595)	0	0	6.650	5.088	MN	108,340	1,077,433	11/22/2019	11/15/2037
254687-EH-5	WALT DISNEY CO			1	2.A FE	0	116.9450	0	0	0	0	0	0	0	6.650	4.786	MN	157,938	0	11/22/2019	11/15/2037
254687-EK-8	WALT DISNEY CO				1.G FE	4,847,649	115.8740	5,214,330	4,500,000	4,798,428	0	(13,226)	0	0	6.750	6.042	JJ	145,125	303,750	11/22/2019	01/09/2038
254687-EP-7	WALT DISNEY CO			1	1.G FE	6,309,663	113.5600	5,678,000	5,000,000	6,125,165	0	(48,261)	0	0	6.900	4.817	FA	130,333	345,000	11/22/2019	08/15/2039
254687-ET-9	WALT DISNEY CO	LS		1	1.G FE	17,503,206	104.7650	16,205,050	15,468,000	17,315,824	0	(60,883)	0	0	5.400	4.460	AO	208,818	835,272	10/31/2022	10/01/2043
254687-EV-4	WALT DISNEY CO			1,2	1.G FE	10,500,256	95.5600	7,735,582	8,095,000	10,260,863	0	(76,834)	0	0	4.750	2.978	MS	113,218	576,769	10/13/2020	09/15/2044
254687-EZ-5	WALT DISNEY CO				1.G FE	20,278,370	133.4590	23,855,796	17,875,000	20,108,314	0	(45,534)	0	0	7.750	6.651	JD	115,443	1,385,313	11/22/2019	12/01/2045
254687-FB-7	WALT DISNEY CO			1,2	1.G FE	6,577,350	95.2780	4,763,900	5,000,000	6,438,428	0	(44,666)	0	0	4.750	2.979	MN	30,347	237,500	10/13/2020	11/15/2046
254687-FZ-4	WALT DISNEY CO	LS		1,2	1.G FE	15,075,985	80.3780	10,650,085	13,250,000	14,945,406	0	(41,960)	0	0	3.600	2.905	JJ	222,600	477,000	10/22/2020	01/13/2051
254687-GA-8	WALT DISNEY CO			1,2	1.G FE	10,734,628	81.3790	8,748,243	10,750,000	10,735,829	0	654	0	0	3.800	3.807	MN	54,467	408,500	05/11/2020	05/13/2060
25468P-BW-5	DIS 7.000 03/01/32 MTN				1.G FE	2,262,264	116.7590	2,224,259	1,905,000	2,225,359	0	(31,677)	0	0	7.000	4.514	MS	44,450	133,350	10/31/2022	03/01/2032
25468P-CP-9	TWDC ENTERPRISES 18 CORP			1	1.G FE	3,830,330	91.7110	3,209,885	3,500,000	3,771,271	0	(10,678)	0	0	4.375	3.769	FA	57,422	153,125	11/30/2017	08/16/2041
25468P-DF-0	TWDC ENTERPRISES 18 CORP			1	1.G FE	22,290,850	97.3010	24,325,250	25,000,000	24,445,782	0	307,253	0	0	3.150	4.511	MS	227,500	787,500	10/13/2015	09/17/2025
25468P-DM-5	TWDC ENTERPRISES 18 CORP	LS		1	1.G FE	9,298,640	93.5290	11,223,480	12,000,000	11,183,098	0	291,527	0	0	1.850	4.684	JJ	93,117	222,000	07/07/2016	07/30/2026
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC	C		1	2.C FE	2,999,220	100.0200	3,000,600	3,000,000	2,999,397	0	20	0	0	6.350	6.352	JD	15,875	190,500	05/26/2010	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	4,646,700	83.3800	4,169,000	5,000,000	4,713,916	0	8,331	0	0	4.875	5.355	AO	60,938	243,750	12/05/2013	04/01/2043
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	14,024,150	95.1160	14,267,400	15,000,000	14,156,216	0	113,906	0	0	3.950	5.461	MS	166,229	395,000	11/28/2023	03/20/2028
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC	M		1,2	2.C FE	998,720	80.3270	803,270	1,000,000	998,794	0	23	0	0	4.650	4.658	MN	5,942	46,500	05/07/2020	05/15/2050
25470M-AG-4	DISH NETWORK CORP	LS		1,2	4.B FE	85,409	104.3860	90,816	87,000	85,691	0	251	0	0	11.750	12.250	MN	1,306	10,223	11/07/2022	11/15/2027
25470X-AY-1	DISH DBS CORP	LS		1	5.B FE	1,089,556	69.6510	852,528	1,224,000	1,168,457	0	18,695	0	0	7.750	9.839	JJ	49,988	94,860	05/30/2019	07/01/2026
25470X-AY-1	DISH DBS CORP	LS		1	5.B FE	675,261	69.6510	514,721	739,000	714,097	0	9,250	0	0	7.750	9.291	JJ	51,499	109,159	06/12/2018	07/01/2026
25470X-BF-1	DISH DBS CORP			1,2	4.B FE	2,125,000	79.7600	1,694,900	2,125,000	2,125,000	0	0	0	0	5.750	5.749	JD	10,182	122,188	11/10/2021	12/01/2028
256746-AH-1	DOLLAR TREE INC	M		1,2	2.B FE	13,367,400	97.7970	14,669,550	15,000,000	14,179,366	0	161,372	0	0	4.200	5.630	MN	80,500	602,700	04/05/2018	05/15/2028
257469-AG-1	DOMINION ENERGY INC			1	2.B FE	4,142,320	107.1310	3,749,585	3,500,000	3,850,891	0	(29,759)	0	0	6.750	5.327	JD	10,500	236,250	10/19/2010	12/15/2032
25746U-AN-9	DOMINION ENERGY INC	C		1	2.B FE	5,202,900	107.2770	5,363,850	5,000,000	5,105,368	0	(8,221)	0	0	6.300	5.997	MS	92,750	315,000	01/06/2005	03/15/2033
25746U-AV-1	DOMINION ENERGY INC	LS		1	2.B FE	4,075,410	105.3140	3,685,990	3,500,000	3,856,356	0	(23,476)	0	0	5.950	4.771	JD	9,256	208,250	10/23/2012	06/15/2035
25746U-BM-0	DOMINION ENERGY INC			1,2	2.B FE	6,102,762	92.3510	5,878,141	6,365,000	6,113,202	0	8,717	0	0	4.900	5.247	FA	129,952	311,885	10/31/2022	08/01/2041
25746U-CE-7	DOMINION ENERGY INC	LS		1,2	2.B FE	8,712,100	98.0990	9,809,900	10,000,000	9,721,160	0	147,732	0	0	3.900	5.597	AO	97,500	390,000	09/21/2015	10/01/2025
25746U-CZ-0	DOMINION ENERGY INC			1,2	2.B FE	7,346,690	88.0350	6,162,450	7,000,000	7,315,384	0	(7,048)	0	0	4.600	4.302	MS	94,811	322,000	03/11/2019	03/15/2049
260003-AF-5	DOVER CORP			1	2.A FE	2,225,280	103.5740	2,071,480	2,000,000	2,170,336	0	(10,784)	0	0	5.375	4.439	AO	22,694	107,500	05/16/2018	10/15/2035
260003-AG-3	DOVER CORP	C		1	2.A FE	5,121,630	112.2160	5,049,720	4,500,000	4,930,308	0	(19,360)	0	0	6.600	5.614	MS	87,450	297,000	04/08/2010	03/15/2038
260003-AK-4	DOVER CORP	C		1,2	2.A FE	20,787,224	100.4280	20,944,259	20,855,000	20,837,084	0	4,308	0	0	5.375	5.381	MS	373,652	963,603	04/03/2023	03/01/2041
260543-BJ-1	DOW CHEMICAL CO	M			2.A FE	12,074,714	112.9110	12,030,667	10,655,000	11,351,868	0	(102,775)	0	0	7.375	5.987	MN	130,968	785,806	06/30/2020	11/01/2029
260543-CR-2	DOW CHEMICAL CO			1,2	2.A FE	9,992,558	102.2810	10,228,100	10,000,000	9,993,262	0	123	0	0	5.550	5.555	MN	47,792	555,000	11/18/2019	11/30/2048
26078J-AD-2	DUPONT DE NEMOURS INC	M		1,2	2.A FE	18,099,520	101.4720	16,235,520	16,000,000	17,237,811	0	(245,396)	0	0	4.725	2.923	MN	96,600	756,000	05/11/2020	11/15/2028
26078J-AF-7	DUPONT DE NEMOURS INC	C		1,2	2.A FE	12,129,522	103.9270	11,484,973	11,051,000	12,032,938	0	(22,776)	0	0	5.419	4.777	MN	76,520	598,854	08/21/2019	11/15/2048
26078J-AF-7	DUPONT DE NEMOURS INC	C		1,2	2.A FE	20,310,853	103.9270	19,693,127	18,949,000	20,187,985	0	(29,692)	0	0	5.419	4.932	MN	131,208	1,010,481	08/21/2019	11/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26138E-AY-5	KEURIG DR PEPPER INC			1,2	2.B FE	8,869,800	88.7520	8,875,200	10,000,000	8,898,658	0	24,327	0	0	4.420	5.251	JD	19,644	442,000	10/31/2022	12/15/2046
263901-AA-8	DUKE ENERGY INDIANA LLC			1	1.F FE	13,604,201	111.1050	11,110,500	10,000,000	12,820,254	0	(141,777)	0	0	6.350	3.815	FA	239,889	635,000	11/30/2017	08/15/2038
26441C-AS-4	DUKE ENERGY CORP			1,2	2.B FE	1,173,238	94.8890	1,186,113	1,250,000	1,195,345	0	18,923	0	0	2.650	4.408	MS	11,042	33,125	10/31/2022	09/01/2026
26441C-BW-4	DUKE ENERGY CORP			1,2	2.B FE	132,884	101.0870	134,446	133,000	132,907	0	21	0	0	5.000	5.020	JD	425	6,650	12/05/2022	12/08/2027
26441C-BX-2	DUKE ENERGY CORP				2.B FE	4,918,838	100.2500	4,962,375	4,950,000	4,919,394	0	557	0	0	4.125	4.409	AO	43,106	87,708	11/13/2023	04/15/2026
26442C-AH-7	DUKE ENERGY CAROLINAS LLC	LS		1	1.F FE	7,877,414	101.0960	8,037,132	7,950,000	7,899,515	0	1,928	0	0	5.300	5.359	FA	159,177	476,451	04/22/2010	02/15/2040
26442C-AM-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	5,426,500	88.3340	4,416,700	5,000,000	5,348,760	0	(14,000)	0	0	4.250	3.704	JD	9,444	212,500	11/30/2017	12/15/2041
26442C-AX-2	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	526,230	98.4280	492,140	500,000	513,915	0	(2,734)	0	0	3.950	3.296	MN	2,524	19,750	03/15/2019	11/15/2028
266228-F#-7	DUQUESNE LT CO FMB SER AC				1.F	8,429,908	65.0237	6,502,372	10,000,000	8,459,890	0	26,173	0	0	3.110	3.998	MN	48,378	311,000	11/18/2022	05/05/2050
268317-AS-3	ELECTRICITE DE FRANCE SA	LS	C	1,2	2.A FE	12,898,250	97.6400	14,646,000	15,000,000	14,538,621	0	240,185	0	0	3.625	5.462	AO	117,813	543,750	10/07/2015	10/13/2025
26860#-AA-8	PIO PICO LLC SR SECD NT				1.G PL	9,992,502	90.0296	8,696,740	9,659,872	9,939,191	0	(13,651)	0	0	4.170	3.810	JD	208,167	402,817	06/30/2020	12/31/2041
26874R-AC-2	ENI SPA	LS	C	1	2.A FE	5,168,000	97.0440	4,852,200	5,000,000	5,127,280	0	(4,548)	0	0	5.700	5.466	AO	71,250	285,000	01/24/2012	10/01/2040
26875P-AQ-4	EOG RESOURCES INC	C		1,2	1.G FE	9,970,200	99.0260	9,902,600	10,000,000	9,981,134	0	2,677	0	0	5.100	5.121	JJ	235,167	510,000	01/11/2016	01/15/2036
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	17,958,495	112.9100	19,194,700	17,000,000	17,648,296	0	(45,483)	0	0	6.700	6.179	JD	94,917	1,139,000	11/30/2017	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC			1	2.A FE	26,354,449	116.8590	26,877,570	23,000,000	25,333,935	0	(107,037)	0	0	7.000	5.913	AO	339,889	1,610,000	09/02/2010	10/15/2037
26884A-BG-7	ERP OPERATING LP	LS		1,2	1.G FE	5,913,540	94.9930	6,649,510	7,000,000	6,544,297	0	112,738	0	0	3.250	5.267	FA	94,792	227,500	07/31/2017	08/01/2027
26884A-BJ-1	ERP OPERATING LP			1,2	1.G FE	15,489,300	95.5070	14,326,050	15,000,000	15,213,429	0	(50,306)	0	0	3.500	3.112	MS	175,000	525,000	02/01/2018	03/01/2028
26884T-AN-2	ERAC USA FINANCE LLC			1,2	2.A FE	4,379,900	90.5930	4,529,650	5,000,000	4,397,578	0	15,041	0	0	4.500	5.469	FA	85,000	225,000	10/31/2022	02/15/2045
26885B-AC-4	EQM MIDSTREAM PARTNERS LP	LS		1,2	3.C FE	1,732,420	99.0830	1,981,660	2,000,000	1,777,599	0	38,763	0	0	5.500	8.505	JJ	50,722	110,000	10/31/2022	07/15/2028
26885B-AE-0	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	11,886,600	102.4690	12,296,280	12,000,000	11,895,801	0	2,057	0	0	6.500	6.572	JJ	359,667	780,000	06/20/2018	07/15/2048
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL HOLDING BV		C	1,2	5.C FE	5,194,351	66.0020	3,826,796	5,798,000	5,559,281	0	157,791	0	0	7.500	10.906	MN	72,475	434,850	02/24/2022	05/01/2025
27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES				2.B	5,017,476	84.8711	5,092,268	6,000,000	5,146,354	0	110,490	0	0	2.890	5.608	AO	37,088	173,400	10/31/2022	04/14/2030
27731#-AL-9	EASTGROUP PROPERTIES INC SER A				2.B	5,161,187	82.3553	6,588,426	8,000,000	5,851,299	0	232,593	0	0	2.610	7.782	AO	44,660	208,800	07/14/2020	10/14/2030
27731#-AM-7	EASTGROUP PROPERTIES INC SER B				2.B	6,000,000	77.7263	4,663,577	6,000,000	6,000,000	0	0	0	0	2.710	2.710	AO	34,778	162,600	07/14/2020	10/14/2032
27731#-AN-5	EASTGROUP PROPERTIES INC				2.B	15,000,000	80.5831	12,087,464	15,000,000	15,000,000	0	0	0	0	2.740	2.740	JD	23,975	411,000	03/10/2021	06/10/2031
27731#-AP-0	EASTGROUP PROPERTIES INC SER 2022A				2.B	15,000,000	80.7276	12,109,144	15,000,000	15,000,000	0	0	0	0	3.030	3.030	AO	89,638	454,500	04/20/2022	04/20/2032
27731#-AQ-8	EASTGROUP PROPERTIES, INC.				2.B	12,000,000	91.7859	11,014,311	12,000,000	12,000,000	0	0	0	0	4.900	4.900	AO	129,033	588,000	10/12/2022	10/12/2033
27731#-AR-6	EASTGROUP PROPERTIES, INC.				2.B	8,000,000	93.0806	7,446,449	8,000,000	8,000,000	0	0	0	0	4.950	4.950	AO	86,900	396,000	10/12/2022	10/12/2034
277432-AD-2	EASTMAN CHEMICAL CO	C			2.B FE	4,188,310	106.8050	3,738,175	3,500,000	3,683,185	0	(52,683)	0	0	7.600	5.721	FA	110,833	266,000	10/19/2010	02/01/2027
278062-AF-1	EATON CORP			1,2	1.G FE	6,464,147	86.1780	5,731,699	6,651,000	6,466,102	0	3,995	0	0	3.915	4.089	MS	76,669	260,387	10/31/2022	09/15/2047
278062-AG-9	EATON CORP	M		1,2	1.G FE	28,817,018	95.7510	31,745,287	33,154,000	31,175,684	0	479,053	0	0	3.103	4.880	MS	302,915	1,028,769	10/31/2022	09/15/2027
278062-AG-9	EATON CORP	M		1,2	1.G FE	828,450	95.7510	905,804	946,000	895,662	0	11,300	0	0	3.103	4.684	MS	8,643	29,354	10/24/2017	09/15/2027
278062-AH-7	EATON CORP			1,2	1.G FE	328,766	97.8380	321,887	329,000	328,815	0	37	0	0	4.150	4.157	MS	4,020	14,488	08/16/2022	03/15/2033
278062-AJ-3	EATON CORP			1,2	1.G FE	5,470,190	98.4560	5,415,080	5,500,000	5,470,981	0	628	0	0	4.700	4.734	FA	91,911	258,500	08/16/2022	08/23/2052
278865-AM-2	ECOLAB INC			1	1.G FE	1,213,092	104.6560	1,046,560	1,000,000	1,167,027	0	(6,103)	0	0	5.500	4.168	JD	3,514	55,000	03/31/2015	12/08/2041
278865-BA-7	ECOLAB INC	C		1,2	1.G FE	9,817,086	86.7860	8,678,600	10,000,000	9,804,793	0	3,151	0	0	3.950	4.060	JD	32,917	395,375	10/31/2022	12/01/2047
278865-BE-9	ECOLAB INC	M		1,2	1.G FE	1,717,208	102.5400	3,082,352	3,006,000	2,036,226	0	99,762	0	0	4.800	12.382	MS	38,878	144,301	03/20/2020	03/24/2030
278865-BE-9	ECOLAB INC	M		1,2	1.G FE	1,139,092	102.5400	2,044,648	1,994,000	1,350,408	0	65,588	0	0	4.800	12.386	MS	25,789	95,699	03/20/2020	03/24/2030
279158-AT-6	ECOPETROL SA		C	1,2	3.A FE	3,391,322	106.5710	3,516,843	3,300,000	3,385,502	0	(5,820)	0	0	8.625	7.983	JJ	138,359	0	07/19/2023	01/19/2029
281020-AM-9	EDISON INTERNATIONAL	LS		1,2	2.C FE	16,951,850	96.5650	18,347,350	19,000,000	17,843,960	0	236,529	0	0	4.125	5.776	MS	230,771	783,750	10/31/2022	03/15/2028
283677-AW-2	EL PASO ELECTRIC CO			1	2.B FE	7,611,125	102.0410	7,959,198	7,800,000	7,625,514	0	11,204	0	0	6.000	6.278	MN	59,800	468,000	10/18/2005	05/15/2035
28368E-AD-8	KINDER MORGAN INC			1	2.B FE	1,587,640	114.2820	1,714,230	1,500,000	1,575,579	0	(7,411)	0	0	7.800	6.930	FA	48,750	117,000	09/29/2022	08/01/2031
28368E-AE-6	KINDER MORGAN INC	M		1	2.B FE	4,933,195	113.6900	4,831,825	4,250,000	4,693,324	0	(43,490)	0	0	7.750	6.053	JJ	151,878	329,375	11/30/2017	01/15/2032
28470R-AH-5	CAESARS ENTERTAINMENT INC			1,2	4.A FE	2,892,593	100.2720	2,874,798	2,867,000	2,869,144	0	(9,595)	0	0	6.250	5.899	JJ	89,594	113,031	04/11/2023	07/01/2025
286181-AD-4	ELEMENT FLEET MANAGEMENT CORP			1,2	2.A FE	291,956	97.1650	283,722	292,000	291,988	0	8	0	0	3.850	3.853	JD	500	11,242	05/28/2020	06/15/2025

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
286181-AK-8	ELEMENT FLEET MANAGEMENT CORP			1,2	2.A FE	20,164,128	103.2770	20,823,742	20,163,000	20,164,113	0	(15)	0	0	6.319	6.318	JD	95,558	0	11/28/2023	12/04/2028
290408-AB-9	ELWOOD ENERGY LLC			1	5.A FE	1,960,444	86.0000	1,711,906	1,990,589	1,982,594	0	2,683	0	0	8.159	8.578	JJ	79,401	162,505	07/10/2023	07/05/2026
29078E-AA-3	EMBARQ LLC			1	5.B FE	21,259,602	62.5000	15,625,000	25,000,000	21,510,175	0	125,211	0	0	7.995	9.924	JD	166,563	1,998,750	11/30/2017	06/01/2036
29082H-AB-8	EMBRAER NETHERLANDS FINANCE BV		C	1	3.A FE	8,270,000	98.7820	8,169,271	8,270,000	8,270,000	0	0	0	0	5.400	5.399	FA	186,075	446,580	01/25/2017	02/01/2027
291011-AQ-7	EMERSON ELECTRIC CO			1	1.F FE	7,565,118	108.6280	7,060,820	6,500,000	7,053,610	0	(50,726)	0	0	6.000	4.783	FA	147,333	390,000	10/19/2010	08/15/2032
291011-BD-5	EMERSON ELECTRIC CO			1	1.F FE	6,367,099	103.5930	6,671,389	6,440,000	6,389,393	0	3,316	0	0	5.250	5.324	MN	43,202	574,350	11/10/2009	11/15/2039
291011-BM-5	EMERSON ELECTRIC CO			1,2	1.F FE	6,991,460	68.3980	4,787,860	7,000,000	6,992,398	0	286	0	0	2.750	2.756	AO	40,639	272,984	04/27/2020	10/15/2050
291011-BM-5	EMERSON ELECTRIC CO			1,2	1.F FE	3,063,910	68.3980	2,906,915	4,250,000	3,089,558	0	21,966	0	0	2.750	4.518	AO	24,674	116,875	10/31/2022	10/15/2050
29103D-AJ-5	EMERA US FINANCE LP	LS		1,2	2.C FE	2,992,085	96.3480	2,890,440	3,000,000	2,997,696	0	883	0	0	3.550	3.583	JD	4,733	106,500	01/13/2017	06/15/2026
29103D-AJ-5	EMERA US FINANCE LP	LS		1,2	2.C FE	2,027,320	96.3480	1,926,960	2,000,000	2,007,966	0	(3,356)	0	0	3.550	3.363	JD	3,156	71,000	09/26/2017	06/15/2026
29103D-AM-8	EMERA US FINANCE LP	C		1,2	2.C FE	21,523,599	82.2710	16,454,200	20,000,000	21,328,618	0	(34,564)	0	0	4.750	4.280	JD	337,387	654,835	11/30/2017	06/15/2046
29164R-AA-9	EMPIRE DISTRICT ELECTRIC CO			1	2.B FE	6,771,060	107.3740	6,442,440	6,000,000	6,514,716	0	(38,928)	0	0	6.700	5.549	MN	51,367	402,000	11/30/2017	11/15/2033
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACIONES S		C	1,2	2.C FE	585,895	79.8010	467,634	586,000	585,929	0	24	0	0	3.050	3.051	MS	5,312	17,873	09/09/2021	09/14/2032
29248D-AK-6	ENERGY TRANSFER LP			1,2	2.C FE	9,773,640	97.7620	9,776,200	10,000,000	9,835,449	0	46,133	0	0	4.400	4.960	MS	129,556	440,000	10/31/2022	03/15/2027
29248H-AC-7	EMPOWER FINANCE 2020 LP			1,2	1.F FE	28,260,930	68.6970	21,118,145	30,741,000	28,258,210	0	34,445	0	0	3.075	3.471	MS	273,083	945,286	10/31/2022	09/17/2051
292505-AD-6	OVINTIV INC			1	2.C FE	11,980,192	106.3070	13,394,682	12,600,000	12,098,519	0	29,040	0	0	6.500	7.018	FA	309,400	819,000	10/31/2022	08/15/2034
292505-AE-4	OVINTIV INC	M		1	2.C FE	46,740,975	103.5310	41,619,462	40,200,000	45,190,226	0	(252,547)	0	0	6.625	5.310	FA	1,006,117	2,663,250	11/30/2017	08/15/2037
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP	C		1	2.A FE	30,199,064	116.2280	29,812,482	25,650,000	28,872,206	0	(135,884)	0	0	7.500	6.154	AO	406,125	1,923,750	10/19/2010	04/15/2038
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS				1.G PL	18,560,734	93.8115	17,510,251	18,665,350	18,562,859	0	1,229	0	0	3.980	4.057	JD	399,509	775,571	10/31/2022	06/30/2040
29261A-AB-6	ENCOMPASS HEALTH CORP	LS		1,2	4.A FE	2,230,313	94.1730	2,118,893	2,250,000	2,234,351	0	2,161	0	0	4.750	4.884	FA	44,531	106,875	02/03/2022	02/01/2030
29266M-AE-9	IBERDROLA INTERNATIONAL BV			1	2.A FE	7,154,406	106.3010	7,441,070	7,000,000	7,091,808	0	(6,757)	0	0	6.750	6.563	MS	139,125	472,500	11/04/2010	09/15/2033
29266M-AF-6	IBERDROLA INTERNATIONAL BV	LS		1	2.A FE	10,794,470	114.7790	12,051,795	10,500,000	10,758,240	0	(16,516)	0	0	6.750	6.429	JJ	326,813	708,750	06/30/2020	07/15/2036
29272W-AD-1	ENERGIZER HOLDINGS INC			1,2	4.B FE	751,972	89.5090	802,896	897,000	757,635	0	5,662	0	0	4.375	8.067	MS	9,920	19,622	09/27/2023	03/31/2029
29272W-AF-6	ENERGIZER HOLDINGS INC			1,2	4.B FE	1,925,289	100.0000	2,069,000	2,069,000	1,953,223	0	23,034	0	0	6.500	8.147	JD	67,616	134,485	10/12/2022	12/31/2027
29273R-AF-6	ENERGY TRANSFER LP			1	2.C FE	5,356,431	107.5070	5,375,350	5,000,000	5,248,998	0	(12,586)	0	0	6.625	6.060	AO	69,931	331,250	06/30/2012	10/15/2036
29273R-AJ-8	ENERGY TRANSFER LP	LS		1	2.C FE	9,292,200	115.6380	8,672,850	7,500,000	8,952,665	0	(63,922)	0	0	7.500	5.539	JJ	281,250	562,500	11/30/2017	07/01/2038
29273R-AR-0	ENERGY TRANSFER LP			1,2	2.C FE	22,458,777	105.5900	22,010,236	20,845,000	22,093,755	0	(41,672)	0	0	6.500	5.936	FA	564,552	1,354,925	07/26/2012	02/01/2042
29273R-AT-6	ENERGY TRANSFER LP			1,2	2.C FE	12,854,297	88.9290	11,560,770	13,000,000	12,877,793	0	3,776	0	0	5.150	5.228	FA	278,958	669,500	11/30/2019	02/01/2043
29273R-BB-4	ENERGY TRANSFER LP			1	2.B FE	839,209	100.0000	722,000	722,000	722,000	0	(36,396)	0	0	7.600	7.446	FA	22,863	111,036	11/30/2017	02/01/2024
29273R-BJ-7	ENERGY TRANSFER LP			1,2	2.C FE	14,771,085	100.7200	13,859,072	13,760,000	14,658,480	0	(21,265)	0	0	6.125	5.598	JD	37,458	842,800	11/30/2017	12/15/2045
29273V-AU-4	ENERGY TRANSFER LP			1,2	2.C FE	336,616	108.5300	365,746	337,000	336,588	0	(28)	0	0	6.550	6.567	JD	1,839	2,943	10/10/2023	12/01/2033
292766-A#-9	ENERPLUS CORP SR NTS		A		2.B	6,059,718	99.2103	5,952,620	6,000,000	6,009,531	0	(16,009)	0	0	4.400	3.955	MN	33,733	264,000	06/30/2020	05/15/2024
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	537,917	81.2420	450,081	554,000	541,044	0	1,545	0	0	2.250	2.594	JJ	5,852	12,465	12/09/2021	07/12/2031
29278N-AP-8	ENERGY TRANSFER LP			1,2	2.C FE	99,924	96.8950	96,895	100,000	99,979	0	15	0	0	2.900	2.916	MN	371	2,900	01/07/2020	05/15/2025
29336T-AD-2	ENLINK MIDSTREAM LLC	LS		1,2	3.A FE	1,671,120	102.0970	1,723,397	1,688,000	1,672,597	0	1,477	0	0	6.500	6.672	MS	36,573	54,860	03/30/2023	09/01/2030
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	2,885,830	87.0320	7,832,880	9,000,000	3,023,579	0	30,544	0	0	5.600	17.818	AO	126,000	504,000	01/23/2017	04/01/2044
29364N-AU-2	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	896,931	92.6140	833,526	900,000	898,689	0	309	0	0	3.250	3.290	JD	2,438	29,250	11/09/2017	12/01/2027
29364W-AM-0	ENTERGY LOUISIANA LLC	M		1,2	1.F FE	4,717,000	99.6380	4,981,900	5,000,000	4,931,551	0	31,246	0	0	4.440	5.156	JJ	102,367	222,000	10/14/2015	01/15/2026
29364W-AW-8	ENTERGY LOUISIANA LLC	LS		1,2	1.F FE	2,999,700	94.0080	2,820,240	3,000,000	2,999,887	0	24	0	0	3.250	3.251	AO	24,375	97,500	03/17/2016	04/01/2028
29364W-AZ-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	237,067	94.2730	218,713	232,000	233,947	0	(533)	0	0	3.120	2.861	MS	2,413	7,238	08/28/2017	09/01/2027
293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC	C		1	1.G FE	6,286,106	114.7440	5,622,456	4,900,000	5,875,882	0	(85,338)	0	0	6.875	4.228	MS	112,292	336,875	06/30/2020	03/01/2033
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC	LS		1	1.G FE	999,411	104.4110	1,044,110	1,000,000	999,689	0	19	0	0	5.750	5.754	MS	19,167	57,500	11/04/2010	03/01/2035
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	37,479,969	122.3320	36,087,940	29,500,000	35,396,279	0	(265,673)	0	0	7.550	5.499	AO	470,197	2,199,397	11/30/2017	04/15/2038
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	16,875,760	113.0670	17,638,452	15,600,000	16,584,659	0	(38,210)	0	0	6.450	5.828	MS	457,563	1,006,200	09/22/2014	09/01/2040
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	13,193,320	107.1730	12,860,760	12,000,000	13,006,552	0	(38,198)	0	0	5.950	5.185	FA	297,500	714,000	10/31/2022	02/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	1,894,050	96.0760	4,803,800	5,000,000	2,032,188	0	28,949	0	0	4.850	13.458	MS	71,403	242,500	02/01/2017	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	15,320,230	98.1270	20,606,670	21,000,000	15,561,477	0	49,325	0	0	5.100	7.230	FA	404,600	1,071,000	02/01/2017	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	13,862,800	98.6680	13,813,520	14,000,000	13,931,488	0	58,727	0	0	3.750	4.201	FA	198,333	525,000	10/31/2022	02/15/2025
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	9,196,200	95.3930	9,539,300	10,000,000	9,216,753	0	17,439	0	0	4.900	5.514	MN	62,611	490,000	10/31/2022	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC	LS		1,2	1.G FE	10,684,500	87.8180	8,781,800	10,000,000	10,601,913	0	(15,390)	0	0	4.250	3.859	FA	160,556	425,000	02/01/2018	02/15/2048
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC	LS		1,2	1.G FE	10,833,700	86.7380	8,673,800	10,000,000	10,779,461	0	(17,597)	0	0	4.200	3.725	JJ	176,167	420,000	10/21/2020	01/31/2050
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	2,997,630	90.4360	2,713,080	3,000,000	2,998,472	0	227	0	0	2.800	2.809	JJ	35,233	84,000	01/06/2020	01/31/2030
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	3,976,520	79.5650	3,182,600	4,000,000	3,978,284	0	458	0	0	3.700	3.732	JJ	62,078	148,000	01/06/2020	01/31/2051
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC	LS		1,2	1.G FE	7,544,852	81.0390	6,081,977	7,505,000	7,543,696	0	(494)	0	0	3.950	3.923	JJ	124,343	296,448	10/26/2020	01/31/2060
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC	M		1,2	1.G FE	6,313,563	72.8700	4,818,893	6,613,000	6,331,921	0	5,917	0	0	3.200	3.437	FA	79,944	211,616	10/19/2020	02/15/2052
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC	M		1,2	1.G FE	3,233,637	72.8700	2,468,107	3,387,000	3,243,030	0	3,016	0	0	3.200	3.437	FA	40,945	108,384	10/19/2020	02/15/2052
29415F-AC-8	ENVISTA HOLDINGS CORP	LS			2.C FE	1,206,250	91.0000	1,137,500	1,250,000	1,208,904	0	2,654	0	0	1.750	2.508	FA	8,568	0	09/05/2023	08/15/2028
294429-AG-0	EQUIFAX INC	LS		1	2.B FE	13,811,345	111.6130	13,951,625	12,500,000	13,451,311	0	(47,271)	0	0	7.000	6.139	JJ	437,500	875,000	11/21/2017	07/01/2037
294429-AQ-8	EQUIFAX INC			1,2	2.B FE	224,503	97.3710	219,085	225,000	224,905	0	101	0	0	2.600	2.647	JD	488	5,850	11/15/2019	12/01/2024
294429-AS-4	EQUIFAX INC	M		1,2	2.B FE	3,176,100	89.5290	2,685,870	3,000,000	3,116,542	0	(17,438)	0	0	3.100	2.413	MN	11,883	93,000	06/24/2020	05/15/2030
294429-AV-7	EQUIFAX INC			1,2	2.B FE	233,782	100.9090	236,127	234,000	233,876	0	62	0	0	5.100	5.115	JD	530	15,017	09/07/2022	12/15/2027
29444G-AJ-6	EQUITABLE HOLDINGS INC			1	2.A FE	12,415,191	106.5960	12,271,332	11,512,000	12,135,420	0	(127,522)	0	0	7.000	5.541	AO	201,460	805,840	10/31/2022	04/01/2028
29444U-BH-8	EQUINIX INC	LS		1,2	2.B FE	2,747,817	84.7230	2,287,521	2,700,000	2,732,968	0	(4,878)	0	0	2.150	1.943	JJ	26,768	58,050	11/18/2020	07/15/2030
29444U-BH-8	EQUINIX INC	LS		1,2	2.B FE	819,700	84.7230	847,230	1,000,000	847,446	0	19,360	0	0	2.150	4.906	JJ	9,914	21,500	07/18/2022	07/15/2030
29444U-BJ-4	EQUINIX INC	C		1,2	2.B FE	20,210,941	67.8630	14,131,791	20,824,000	20,250,383	0	14,052	0	0	3.000	3.154	JJ	288,065	643,460	01/07/2021	07/15/2050
29444U-BJ-4	EQUINIX INC	C		1,2	2.B FE	625,041	67.8630	437,038	644,000	626,264	0	27	0	0	3.000	3.154	JJ	8,909	580	01/07/2021	07/15/2050
29444U-BL-9	EQUINIX INC	LS		1,2	2.B FE	212,806	87.7200	186,844	213,000	212,887	0	26	0	0	1.550	1.563	MS	972	3,302	09/23/2020	03/15/2028
29444U-BM-7	EQUINIX INC			1,2	2.B FE	10,238,302	66.8010	6,941,960	10,392,000	10,248,448	0	3,268	0	0	2.950	3.024	MS	90,266	306,564	10/08/2020	09/15/2051
29452E-AC-5	EQUITABLE HOLDINGS INC			1,2	2.A FE	197,000	102.6800	202,280	197,000	197,000	0	0	0	0	5.594	5.594	JJ	5,204	5,510	01/04/2023	01/11/2033
29670G-AE-2	ESSENTIAL UTILITIES INC			1,2	2.B FE	6,670,000	70.7110	4,716,424	6,670,000	6,670,000	0	0	0	0	3.351	3.351	AO	47,186	223,512	04/13/2020	04/15/2050
298736-AL-3	EURONET WORLDWIDE INC	LS		2	2.B FE	1,447,893	93.5000	1,192,125	1,275,000	1,331,358	0	(51,374)	0	0	0.750	(2.662)	MS	2,816	8,813	08/07/2023	03/15/2049
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC			1,2	1.G FE	28,466,613	73.4610	20,752,733	28,250,000	28,452,270	0	(4,630)	0	0	3.500	3.458	AO	208,736	988,750	10/07/2020	10/15/2050
30034W-AB-2	EVERGY INC	M		1,2	2.B FE	10,992,050	90.4550	13,568,250	15,000,000	12,406,865	0	363,658	0	0	2.900	6.582	MS	128,083	435,000	09/05/2019	09/15/2029
30040W-AD-0	EVERSOURCE ENERGY			1,2	2.A FE	2,158,380	97.9560	1,959,120	2,000,000	2,025,959	0	(44,312)	0	0	2.900	0.662	AO	14,500	58,000	12/30/2020	10/01/2024
30042*-AA-5	EVERSOURCE GAS CO OF MA FMB SER A				1.F	59,502,000	80.4124	56,288,709	70,000,000	61,479,499	0	898,702	0	0	2.110	3.916	AO	369,250	1,477,000	09/15/2021	10/01/2031
30042*-AB-3	EVERSOURCE GAS CO OF MA FMB SER B				1.F	2,993,852	61.9732	3,098,662	5,000,000	3,025,640	0	28,382	0	0	2.920	5.799	AO	36,500	146,000	11/18/2022	10/01/2051
30042*-AC-1	EVERSOURCE GAS CO OF MA FMB				1.F	22,776,000	86.8227	17,364,540	20,000,000	22,696,696	0	(51,065)	0	0	4.700	3.910	JD	78,333	940,000	05/25/2022	06/01/2052
30161N-AS-0	EXELON CORP			1,2	2.B FE	4,932,700	94.9480	4,747,400	5,000,000	4,934,891	0	1,622	0	0	5.100	5.201	JD	11,333	255,000	10/31/2022	06/15/2045
30161N-AU-5	EXELON CORP	M		1,2	2.B FE	35,554,200	96.8070	42,353,063	43,750,000	41,383,795	0	944,212	0	0	3.400	5.961	AO	314,028	1,487,500	10/31/2022	04/15/2026
30161N-AV-3	EXELON CORP	C		1,2	2.B FE	30,264,767	87.1170	25,018,260	28,718,000	30,058,517	0	(37,375)	0	0	4.450	4.122	AO	269,790	1,239,815	11/30/2017	04/15/2046
30212P-BE-4	EXPEDIA GROUP INC	@			2.C FE	2,811,150	94.5500	2,458,300	2,600,000	2,575,443	0	10,555	0	0	0.000	0.449	N/A	0	0	08/30/2022	02/15/2026
30212P-BH-7	EXPEDIA GROUP INC			1,2	2.C FE	7,928	88.0100	7,041	8,000	7,945	0	7	0	0	2.950	3.057	MS	69	236	06/15/2021	03/15/2031
30217A-AB-9	EXPERIAN FINANCE PLC		C	1,2	2.A FE	8,992,710	99.0200	8,911,800	9,000,000	8,995,919	0	705	0	0	4.250	4.260	FA	159,375	382,500	01/24/2019	02/01/2029
30217A-AC-7	EXPERIAN FINANCE PLC	LS	C	1,2	2.A FE	7,534,322	87.4690	8,746,900	10,000,000	8,255,371	0	208,024	0	0	2.750	6.013	MS	86,319	275,000	02/18/2020	03/08/2030
30225V-A*-8	EXTRA SPACE STORAGE LP				2.B	41,982,000	93.9272	42,267,223	45,000,000	43,690,666	0	312,351	0	0	3.950	4.816	MS	592,500	1,777,500	05/25/2017	08/24/2027
30225V-A@-6	EXTRA SPACE STORAGE INC				2.B	17,869,000	94.5675	18,913,500	20,000,000	18,880,336	0	209,728	0	0	4.390	5.810	JJ	399,978	878,000	04/17/2018	07/17/2028
30225V-AN-7	EXTRA SPACE STORAGE LP	LS		1,2	2.B FE	5,222,490	95.3290	5,004,773	5,250,000	5,233,895	0	2,783	0	0	4.000	4.063	JD	9,333	209,940	05/22/2019	06/15/2029
30225V-AR-8	EXTRA SPACE STORAGE LP			1,2	2.B FE	277,199	104.3720	290,154	278,000	277,212	0	12	0	0	5.900	5.948	JJ	1,367	0	11/27/2023	01/15/2031
30231G-BG-6	EXXON MOBIL CORP	LS		1,2	1.D FE	248,629	90.9730	182,856	201,000	245,215	0	(1,112)	0	0	4.327	3.082	MS	2,464	10,861	10/28/2020	03/19/2050
30231G-BK-7	EXXON MOBIL CORP			1,2	1.D FE	2,603,858	95.0670	2,139,008	2,250,000	2,490,884	0	(38,140)	0	0	3.482	1.593	MS	22,198	78,345	12/30/2020	03/19/2030

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
30231G-BM-3	EXXON MOBIL CORP	LS		1,2	1.D FE	18,301,535	78.4460	13,390,732	17,070,000	18,218,243	0	(27,235)	0	0	3.452	3.081	AO	124,399	589,256	11/10/2020	04/15/2051
302491-AW-5	FMC CORP			1,2	2.C FE	166,937	99.8930	166,821	167,000	166,949	0	12	0	0	5.150	5.164	MN	1,027	4,300	05/15/2023	05/18/2026
302508-AQ-9	FMR LLC	LS		1	1.E FE	29,880,160	111.8610	28,524,555	25,500,000	27,480,194	0	(307,804)	0	0	7.570	5.857	JD	85,793	1,930,350	11/30/2017	06/15/2029
30251B-AC-2	FMR LLC	LS		1	1.E FE	6,967,295	107.1880	6,575,984	6,135,000	6,832,966	0	(27,032)	0	0	6.500	5.427	JD	18,831	398,775	11/29/2018	12/14/2040
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LTD	LS	C	1,2	3.A FE	315,000	99.0810	312,105	315,000	315,000	0	0	0	0	5.875	5.875	AO	3,907	18,506	04/07/2022	04/15/2030
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LTD	LS	C	1,2	3.A FE	100,000	100.7200	100,720	100,000	100,000	0	0	0	0	6.125	6.125	AO	1,293	6,125	04/06/2022	04/15/2032
30288*-AA-8	FLNG LIQUEFACTION 2 LLC				2.B FE	9,656,416	93.8951	9,315,893	9,921,600	9,675,356	0	14,406	0	0	4.540	4.926	MS	113,861	450,441	10/31/2022	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2 LLC				2.B FE	25,389,613	92.3320	23,893,667	25,878,000	25,409,893	0	21,745	0	0	4.390	4.644	JD	584,809	1,136,044	10/31/2022	12/31/2038
30303M-8H-8	META PLATFORMS INC	LS		1,2	1.E FE	8,997,750	95.1140	8,560,260	9,000,000	8,998,240	0	490	0	0	3.850	3.853	FA	130,900	352,275	12/29/2022	08/15/2032
30303M-8J-4	META PLATFORMS INC	LS		1,2	1.E FE	6,988,450	91.8800	6,431,600	7,000,000	6,988,978	0	528	0	0	4.450	4.460	FA	117,678	316,692	12/29/2022	08/15/2052
30303M-8K-1	META PLATFORMS INC			1,2	1.E FE	9,981,800	93.0990	9,309,900	10,000,000	9,982,481	0	681	0	0	4.650	4.660	FA	175,667	472,750	12/29/2022	08/15/2062
30303M-8N-5	META PLATFORMS INC			1,2	1.E FE	224,890	103.2120	232,227	225,000	224,900	0	10	0	0	4.950	4.956	MN	1,423	5,940	05/01/2023	05/15/2033
30303M-8R-6	META PLATFORMS INC			1,2	1.E FE	2,991,060	109.4450	3,283,350	3,000,000	2,991,501	0	441	0	0	5.750	5.768	MN	22,042	92,000	05/01/2023	05/15/2063
30306V-A#-6	FLNG LIQUEFACTION 3 LLC				2.C FE	103,321,982	84.4361	89,427,917	105,912,000	103,488,896	0	126,234	0	0	3.080	3.379	JD	1,677,989	3,262,088	10/31/2022	06/30/2039
303901-BJ-0	FAIRFAX FINANCIAL HOLDINGS LTD	LS		1,2	2.B FE	14,290,076	87.8770	13,739,569	15,635,000	14,444,960	0	132,709	0	0	3.375	4.609	MS	172,962	527,698	10/31/2022	03/03/2031
313747-AV-9	FEDERAL REALTY OP LP			1,2	2.A FE	18,629,162	83.1810	15,441,721	18,564,000	18,555,765	0	(7,366)	0	0	4.500	4.463	JD	69,615	835,380	10/31/2022	12/01/2044
314275-AC-2	MACY'S RETAIL HOLDINGS LLC			1	3.A FE	14,747,286	88.2500	11,031,250	12,500,000	14,094,431	0	(83,720)	0	0	6.375	5.035	MS	234,635	796,875	09/22/2014	03/15/2037
31428X-AW-6	FEDEX CORP			1	2.B FE	5,731,160	96.8720	13,077,720	13,500,000	6,126,505	0	79,584	0	0	5.100	12.662	JJ	317,475	688,500	01/23/2017	01/15/2044
31428X-BB-1	FEDEX CORP			1	2.B FE	4,995,213	83.9710	5,028,183	5,988,000	5,023,490	0	24,208	0	0	4.100	5.386	FA	102,295	245,508	11/18/2022	02/01/2045
31428X-BF-2	FEDEX CORP	M		1,2	2.B FE	5,657,724	96.6280	6,667,332	6,900,000	6,558,640	0	156,052	0	0	3.250	5.624	AO	56,063	256,673	03/21/2016	04/01/2026
31428X-BF-2	FEDEX CORP	M		1,2	2.B FE	1,311,936	96.6280	1,546,048	1,600,000	1,520,872	0	14,771	0	0	3.250	5.621	AO	13,000	19,577	03/21/2016	04/01/2026
31428X-BG-0	FEDEX CORP	LS		1,2	2.B FE	17,668,140	89.5260	18,352,830	20,500,000	17,623,961	0	(5,776)	0	0	4.550	5.267	AO	233,188	932,750	11/30/2017	04/01/2046
31428X-BN-5	FEDEX CORP			1,2	2.B FE	20,579,288	87.0050	14,660,343	16,850,000	20,275,178	0	(105,433)	0	0	4.400	3.125	JJ	341,868	741,400	01/04/2021	01/15/2047
31428X-BP-0	FEDEX CORP	LS		1,2	2.B FE	1,996,100	95.8440	1,916,880	2,000,000	1,998,249	0	389	0	0	3.400	3.423	FA	25,689	68,000	01/29/2018	02/15/2028
31428X-BP-0	FEDEX CORP	LS		1,2	2.B FE	7,637,680	95.8440	7,667,520	8,000,000	7,710,989	0	62,841	0	0	3.400	4.367	FA	102,756	272,000	10/31/2022	02/15/2028
31428X-BQ-8	FEDEX CORP			1,2	2.B FE	5,763,150	83.2670	4,163,350	5,000,000	5,701,618	0	(19,634)	0	0	4.050	3.199	FA	76,500	202,500	09/25/2020	02/15/2048
31428X-BS-4	FEDEX CORP			1,2	2.B FE	13,538,974	94.8530	11,124,360	11,728,000	13,380,134	0	(46,429)	0	0	4.950	3.983	AO	119,332	580,536	11/18/2022	10/17/2048
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	17,905,922	85.9930	12,241,104	14,235,000	17,648,876	0	(92,408)	0	0	4.750	3.292	MN	86,399	676,163	02/16/2021	05/15/2048
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	3,510,528	74.1310	3,558,288	4,800,000	3,560,668	0	42,902	0	0	3.100	5.432	MS	49,600	148,800	10/31/2022	03/01/2041
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	81,381,833	118.2810	71,920,762	60,805,000	77,667,634	0	(805,113)	0	0	8.250	5.380	MS	1,672,138	5,016,413	10/31/2022	03/01/2038
316773-CV-0	FIFTH THIRD BANCORP	LS		2	2.A FE	17,297,000	95.8460	19,169,200	20,000,000	18,676,983	0	270,910	0	0	3.950	5.746	MS	234,806	790,000	03/12/2018	03/14/2028
318069-B*-1	FINNING INTERNATIONAL INC 2012-D		A		2.A FE	6,000,000	99.3911	5,963,467	6,000,000	6,000,000	0	0	0	0	4.280	4.277	AO	62,773	256,800	03/14/2012	04/03/2024
318069-B@-9	FINNING INTERNATIONAL INC 2012-E				2.A FE	6,962,555	97.7383	6,841,681	7,000,000	6,971,908	0	7,956	0	0	4.530	4.664	AO	190,763	203,850	10/31/2022	04/03/2027
32055R-C*-6	FIRST INDUSTRIAL LP SER F				2.B	3,303,000	83.2316	4,161,578	5,000,000	3,728,406	0	140,251	0	0	2.740	7.660	MS	108,078	137,000	06/17/2020	09/17/2030
32055R-C@-4	FIRST INDUSTRIAL LP SER G				2.B	23,671,528	78.7371	19,684,283	25,000,000	23,784,611	0	101,028	0	0	2.840	3.430	MS	205,111	710,000	11/18/2022	09/17/2032
320844-PD-9	HUNTINGTON NATIONAL BANK				2.A FE	2,962,140	95.8090	2,874,270	3,000,000	2,973,019	0	9,299	0	0	4.270	4.613	MN	12,810	128,100	10/31/2022	11/25/2026
335934-AL-9	FIRST QUANTUM MINERALS LTD	LS		1,2	4.B FE	2,100,925	95.3500	1,949,908	2,045,000	2,045,000	0	(9,637)	0	0	7.500	7.500	AO	38,344	155,915	02/03/2022	04/01/2025
337358-BA-2	WELLS FARGO & CO				2.B FE	31,434,790	116.5200	30,201,984	25,920,000	29,083,964	0	(191,975)	0	0	7.500	5.993	AO	410,400	1,944,000	06/30/2008	04/15/2035
337358-BD-6	WELLS FARGO & CO	LS			2.B FE	11,912,496	108.1350	10,813,500	10,000,000	11,176,425	0	(71,926)	0	0	6.550	5.192	AO	138,278	655,000	03/31/2015	10/15/2035
337358-BH-7	WELLS FARGO & CO				2.B FE	13,181,160	105.5100	12,661,200	12,000,000	12,836,347	0	(297,280)	0	0	7.574	4.676	FA	378,700	908,880	10/31/2022	08/01/2026
337738-AP-3	FISERV INC			1,2	2.B FE	9,906,100	98.1060	9,810,600	10,000,000	9,947,489	0	35,281	0	0	3.850	4.236	JD	32,083	385,000	10/31/2022	06/01/2025
337738-AV-0	FISERV INC	M		1,2	2.B FE	43,927,778	88.1410	34,711,689	39,382,000	43,582,932	0	(108,082)	0	0	4.400	3.719	JJ	866,404	1,732,808	05/25/2021	07/01/2049
337738-BD-9	FISERV INC			1,2	2.B FE	292,673	102.9860	301,749	293,000	292,721	0	49	0	0	5.450	5.476	MS	5,278	7,984	02/27/2023	03/02/2028
337932-AH-0	FIRSTENERGY CORP			1,2	3.A FE	7,478,320	96.1810	7,694,480	8,000,000	7,592,448	0	100,502	0	0	4.150	5.761	JJ	153,089	342,000	10/31/2022	07/15/2027
337932-AJ-6	FIRSTENERGY CORP			1,2	3.A FE	7,970,388	91.5470	6,920,953	7,560,000	7,900,702	0	(12,784)	0	0	5.100	4.719	JJ	177,786	395,010	12/02/2019	07/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
337932-AM-9	FIRSTENERGY CORP	LS		1,2	3.A FE	4,101,758	70.4780	4,228,680	6,000,000	4,147,013	0	30,256	0	0	3.400	5.681	MS	68,000	204,000	04/24/2020	03/01/2050
33834D-AA-2	FIVE CORNERS FUNDING TRUST II			1,2	1.G FE	100,000	88.4230	88,423	100,000	100,000	0	0	0	0	2.850	2.850	MN	364	2,850	05/19/2020	05/15/2030
33835P-AA-4	FIVE CORNERS FUNDING TRUST IV	LS		1,2	1.G FE	29,000,000	108.1120	31,352,480	29,000,000	29,000,000	0	0	0	0	5.997	5.997	FA	657,005	758,454	03/01/2023	02/15/2053
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC			1,2	2.C FE	17,999,460	81.8530	14,733,540	18,000,000	17,999,985	0	2	0	0	3.363	3.363	JD	304,352	302,670	05/24/2021	06/30/2031
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC				2.B PL	47,054,063	85.1976	41,111,931	48,254,817	47,115,152	0	56,897	0	0	2.920	3.288	FA	532,304	1,409,040	10/31/2022	08/15/2038
341081-ER-4	FLORIDA POWER & LIGHT CO			1	1.E FE	2,260,665	107.8560	1,817,374	1,685,000	2,032,949	0	(29,545)	0	0	5.950	3.439	AO	25,064	100,258	03/31/2015	10/01/2033
341081-ET-0	FLORIDA POWER & LIGHT CO			1	1.E FE	16,292,428	101.3530	17,230,010	17,000,000	16,592,241	0	24,671	0	0	4.950	5.225	JD	70,125	841,500	09/02/2010	06/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1.E FE	3,835,488	101.5140	3,492,082	3,440,000	3,704,222	0	(18,228)	0	0	5.400	4.509	MS	61,920	185,760	03/31/2015	09/01/2035
341081-EY-9	FLORIDA POWER & LIGHT CO			1	1.E FE	8,774,523	104.9980	8,977,329	8,550,000	8,701,452	0	(7,438)	0	0	5.850	5.659	MN	83,363	500,175	04/12/2010	05/01/2037
341081-FC-6	FLORIDA POWER & LIGHT CO			1	1.E FE	19,657,349	107.6490	16,147,350	15,000,000	18,729,368	0	(166,605)	0	0	5.690	3.641	MS	284,500	853,500	11/30/2017	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CO			1,2	1.E FE	9,514,701	101.9100	9,171,900	9,000,000	9,409,614	0	(16,478)	0	0	5.250	4.840	FA	196,875	472,500	10/31/2022	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CO	LS		1,2	1.E FE	5,430,541	98.6540	7,892,320	8,000,000	5,887,186	0	54,851	0	0	5.125	7.952	JD	34,167	410,000	06/06/2011	06/01/2041
341099-CB-3	DUKE ENERGY FLORIDA LLC			1	1.F FE	5,003,000	104.8220	5,241,100	5,000,000	5,002,019	0	129	0	0	5.900	5.894	MS	98,333	295,000	03/26/2003	03/01/2033
341099-CH-0	DUKE ENERGY FLORIDA LLC			1	1.F FE	2,996,040	111.1440	3,334,320	3,000,000	2,997,553	0	383	0	0	6.350	6.359	MS	56,092	190,500	09/13/2007	09/15/2037
341099-CL-1	DUKE ENERGY FLORIDA LLC			1	1.F FE	20,811,301	111.8500	16,777,500	15,000,000	19,517,913	0	(232,852)	0	0	6.400	3.692	JD	42,667	960,000	11/30/2017	06/15/2038
34487#-AB-3	FOOTBALL CLUB TERM NTS 2024 SER B				1.F FE	4,000,000	98.3806	3,935,223	4,000,000	4,000,000	0	0	0	0	3.720	3.771	OCT	36,373	150,867	09/24/2014	10/20/2024
34487#-AD-9	FOOTBALL CLUB TERM NTS 2029 SER D				1.F FE	15,645,853	95.2280	15,236,476	16,000,000	15,699,056	0	45,456	0	0	3.970	4.403	OCT	155,271	644,022	10/31/2022	10/20/2029
34488@-AA-6	FOOTBALL CLUB TERM NTS 2024 V1-2				1.F FE	7,000,000	98.2988	6,880,918	7,000,000	7,000,000	0	0	0	0	3.560	3.608	OCT	60,916	252,661	09/20/2012	10/05/2024
34489*-AC-3	FOOTBALL CLUB TERM NTS 2033 SER C				1.F FE	9,000,000	96.3735	8,673,615	9,000,000	9,000,000	0	0	0	0	3.960	4.016	OCT	87,120	722,700	06/06/2018	10/05/2028
34489*-AD-1	FOOTBALL CLUB TERM NTS 2033 SER D				1.F FE	15,000,000	95.1195	14,267,930	15,000,000	15,000,000	0	0	0	0	4.060	4.116	OCT	148,867	617,458	06/06/2018	10/05/2030
34489*-AE-9	FOOTBALL CLUB TERM NTS 2033 SER E				1.F FE	11,000,000	93.7639	10,314,029	11,000,000	11,000,000	0	0	0	0	4.210	4.270	OCT	113,202	469,532	06/06/2018	10/05/2033
34489*-AF-6	FOOTBALL CLUB TERM NTS 2033 SER F				1.F FE	9,587,934	89.6938	8,969,379	10,000,000	9,609,679	0	18,547	0	0	4.340	4.778	OCT	106,089	481,192	10/31/2022	10/05/2038
34489@-AB-3	FOOTBALL CLUB TERM NTS SER 2019-B				1.F FE	3,000,000	91.6524	2,749,572	3,000,000	3,000,000	0	0	0	0	3.230	3.276	OCT	23,687	98,246	06/26/2019	10/05/2029
34489@-AC-1	FOOTBALL CLUB TERM NTS SER 2019-C				1.F FE	4,633,291	89.2903	4,464,517	5,000,000	4,674,065	0	34,876	0	0	3.330	4.388	OCT	40,700	168,813	10/31/2022	10/05/2031
34489@-AD-9	FOOTBALL CLUB TERM NTS SER 2019-D				1.F FE	10,000,000	85.5597	8,555,975	10,000,000	10,000,000	0	0	0	0	3.480	3.530	OCT	85,067	352,833	06/26/2019	10/05/2034
34501*-AC-7	FOOTBALL CLUB TERM NTS 2023-XV				1.F FE	32,880,000	103.2696	29,948,183	29,000,000	32,640,926	0	(239,074)	0	0	3.500	2.123	AO	777,919	841,620	03/09/2023	10/05/2033
345277-AE-7	FORD HOLDINGS LLC				3.A FE	6,075,000	114.2720	6,856,320	6,000,000	6,039,356	0	(3,987)	0	0	9.300	9.155	MS	186,000	558,000	04/12/2010	03/01/2030
345370-CA-6	FORD MOTOR CO				3.A FE	26,120,212	108.9050	22,936,482	21,061,000	23,837,211	0	(292,054)	0	0	7.450	5.303	JJ	719,145	1,569,045	11/30/2017	07/16/2031
345370-CQ-1	FORD MOTOR CO				3.A FE	28,667,695	82.5480	31,224,606	37,826,000	28,815,481	0	56,206	0	0	4.750	6.998	JJ	828,494	475,000	11/01/2023	01/15/2043
345370-CZ-1	FORD MOTOR CO	@			2.C FE	4,258,125	99.5000	4,477,500	4,500,000	4,265,123	0	6,998	0	0	0.000	2.497	N/A	0	0	12/04/2023	03/15/2026
345370-DA-5	FORD MOTOR CO			1,2	3.A FE	20,481,033	83.1700	22,198,073	26,690,000	20,571,998	0	90,965	0	0	3.250	6.989	FA	334,922	19,598	11/01/2023	02/12/2032
345370-DB-3	FORD MOTOR CO	LS		1,2	2.C FE	746,000	100.8030	751,990	746,000	746,000	0	0	0	0	6.100	6.098	FA	16,686	45,506	08/16/2022	08/19/2032
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	2,065,000	98.6880	1,973,760	2,000,000	2,028,934	0	(19,914)	0	0	5.125	4.033	JD	4,271	102,500	02/24/2022	06/16/2025
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	200,000	95.6910	191,382	200,000	200,000	0	0	0	0	3.375	3.374	MN	900	6,750	11/09/2020	11/13/2025
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	309,088	89.7290	280,852	313,000	310,067	0	362	0	0	4.000	4.158	MN	1,669	12,520	03/24/2021	11/13/2030
345397-B7-7	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	1,053,000	92.6190	975,278	1,053,000	1,053,000	0	0	0	0	2.700	2.700	FA	11,135	28,431	08/05/2021	08/10/2026
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	324,958	97.5550	317,054	325,000	325,000	0	0	0	0	4.950	4.950	MN	1,475	16,088	03/23/2022	05/28/2027
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	299,000	105.4550	315,310	299,000	299,000	0	0	0	0	7.350	7.350	MN	3,480	21,977	11/01/2022	11/04/2027
345397-C4-3	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	2,763,486	102.4450	2,834,653	2,767,000	2,764,383	0	897	0	0	6.950	6.995	MS	61,431	128,204	01/03/2023	03/06/2026
345397-C6-8	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	2,973,338	107.4300	3,198,191	2,977,000	2,973,534	0	196	0	0	7.350	7.372	MS	69,897	145,873	01/03/2023	03/06/2030
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				2.C FE	17,190,950	97.2390	17,503,020	18,000,000	17,329,269	0	127,429	0	0	4.389	6.377	JJ	379,649	351,120	11/16/2023	01/08/2026
349553-AM-9	FORTIS INC	LS		1,2	2.C FE	16,247,326	94.9260	19,147,523	20,171,000	18,779,839	0	452,315	0	0	3.055	5.799	AO	148,921	616,224	12/21/2017	10/04/2026
35063@-AB-4	FOUNDRY JV HOLDCO LLC				1.G FE	37,000,000	105.9684	39,208,298	37,000,000	37,000,000	0	0	0	0	5.840	5.840	JAJO	186,069	0	04/25/2023	01/25/2039
350930-AA-1	FOUNDRY JV HOLDCO LLC	LS		1,2	1.G FE	9,876,300	102.7130	10,271,300	10,000,000	9,885,143	0	8,843	0	0	5.875	6.028	JJ	362,292	0	05/10/2023	01/25/2034
35137L-AH-8	FOX CORP	LS		1,2	2.B FE	4,909,550	99.4270	4,971,350	5,000,000	4,924,746	0	12,847	0	0	4.709	5.050	JJ	102,028	235,450	10/31/2022	01/25/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35137L-AK-1	FOX CORP			1,2	2.B FE	15,000,000	96.4390	14,465,850	15,000,000	15,000,000	0	0	0	0	5.576	5.576	JJ	362,440	836,400	03/30/2020	01/25/2049
35177P-AL-1	ORANGE SA	LS	C	1	2.A FE	10,307,517	123.3290	8,633,030	7,000,000	8,667,508	0	(188,955)	0	0	9.000	5.002	MS	210,000	630,000	09/10/2012	03/01/2031
35177P-AX-5	ORANGE SA		C	1	2.A FE	13,466,115	101.7280	13,733,280	13,500,000	13,474,096	0	1,156	0	0	5.375	5.392	JJ	338,625	725,625	01/09/2012	01/13/2042
35671D-BC-8	FREEPORT-MCMORAN INC			1,2	2.C FE	13,548,393	97.2840	13,933,987	14,323,000	13,643,402	0	18,751	0	0	5.450	5.865	MS	229,844	780,604	10/31/2022	03/15/2043
35671D-BL-8	FREEPORT-MCMORAN INC			1,2	2.C FE	2,771,400	98.9230	2,947,905	2,980,000	2,945,593	0	37,926	0	0	4.550	5.936	MN	17,702	135,590	10/29/2018	11/14/2024
36143L-2D-6	GA GLOBAL FUNDING TRUST				1.F FE	278,420	85.3860	238,227	279,000	278,602	0	80	0	0	1.950	1.982	MS	1,602	5,441	09/07/2021	09/15/2028
36158F-AA-8	SWISS RE AMERICA HOLDING CORP				1.F FE	21,579,470	103.4420	17,954,428	17,357,000	18,330,799	0	(430,904)	0	0	7.000	4.205	FA	458,996	1,214,990	11/30/2017	02/15/2026
36158F-AD-2	SWISS RE AMERICA HOLDING CORP			1	1.F FE	2,040,525	112.7150	1,690,725	1,500,000	1,811,879	0	(41,490)	0	0	7.750	4.056	JD	5,167	116,250	11/30/2017	06/15/2030
36165R-AC-9	GCC SAB DE CV		C	1,2	2.C FE	499,940	86.5510	432,755	500,000	500,009	0	10	0	0	3.614	3.614	AO	3,564	18,070	01/10/2022	04/20/2032
361841-AJ-8	GLP CAPITAL LP			1,2	2.C FE	479,397	99.6490	486,287	488,000	483,143	0	3,196	0	0	5.250	5.995	JD	2,135	25,620	10/31/2022	06/01/2025
361841-AN-9	GLP CAPITAL LP			1,2	2.C FE	197,800	98.6870	195,400	198,000	197,972	0	42	0	0	3.350	3.372	MS	2,211	6,633	08/15/2019	09/01/2024
361841-AP-4	GLP CAPITAL LP			1,2	2.C FE	6,127,025	91.2480	5,931,120	6,500,000	6,179,215	0	42,871	0	0	4.000	4.932	JJ	119,889	260,000	10/31/2022	01/15/2030
36186C-BY-8	ALLY FINANCIAL INC				2.C FE	66,653,492	109.5500	53,777,000	49,089,000	62,887,819	0	(1,545,899)	0	0	8.000	3.729	MN	654,520	3,927,120	06/30/2021	11/01/2031
362320-BA-0	VERIZON COMMUNICATIONS INC	C			2.A FE	30,725,738	107.1420	27,856,920	26,000,000	28,206,987	0	(466,863)	0	0	6.940	4.690	AO	699,648	2,474,388	12/30/2020	04/15/2028
362338-AQ-8	FRONTIER SOUTHWEST INC				3.A FE	3,973,438	105.2500	4,078,438	3,875,000	3,973,438	0	0	290,115	0	8.500	0.000	MN	0	329,375	11/30/2017	11/15/2031
362419-AA-1	GABON BLUE BOND MASTER TRUST SERIES 2	LS		1	1.C FE	30,032,500	98.2599	29,477,964	30,000,000	30,031,862	0	(638)	0	0	6.097	6.086	FA	696,074	0	08/09/2023	08/01/2038
36256#-AA-9	GSRP PORTFOLIO I LLC				2.B PL	14,241,145	84.3768	12,658,639	15,002,520	14,260,377	0	10,650	0	0	3.770	4.349	JD	301,417	499,999	10/31/2022	12/31/2044
36257B-AA-7	GARDA WORLD SECURITY CORP			1,2	5.A FE	1,554,298	100.8150	1,570,698	1,558,000	1,548,354	0	(3,120)	0	0	9.500	8.441	MN	24,668	148,010	10/31/2022	11/01/2027
36260#-AA-3	GSRP PORTFOLIO II LLC CLIMATE BNDS				2.C PL	27,014,797	79.7120	21,431,962	26,886,758	26,993,210	0	(7,838)	0	0	3.100	3.039	MJSD	212,828	833,489	08/18/2021	06/29/2046
36262G-AD-3	GXO LOGISTICS INC			1,2	2.C FE	173,880	81.9960	142,673	174,000	173,909	0	11	0	0	2.650	2.658	JJ	2,126	4,611	06/18/2021	07/15/2031
36264F-AL-5	HALEON US CAPITAL LLC			1,2	2.B FE	3,479,220	94.5750	3,783,000	4,000,000	3,558,219	0	70,549	0	0	3.375	5.859	MS	36,375	135,000	11/18/2022	03/24/2029
36264N-AB-0	HALEON UK CAPITAL PLC		C	1	2.B FE	249,348	97.6430	244,108	250,000	249,729	0	217	0	0	3.125	3.216	MS	2,105	7,813	03/21/2022	03/24/2025
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC			1,2	2.B FE	199,996	105.0400	210,080	200,000	199,999	0	10	0	0	5.857	5.857	MS	3,449	9,534	11/09/2022	03/15/2030
36267V-AM-5	GE HEALTHCARE TECHNOLOGIES INC	LS		1,2	2.B FE	14,208,553	116.1140	11,611,400	10,000,000	14,202,302	0	(6,251)	0	0	6.377	3.912	MN	69,084	0	11/30/2023	11/22/2052
36485M-AK-5	GARDA WORLD SECURITY CORP	LS		1,2	4.B FE	718,209	96.4190	729,892	757,000	725,230	0	6,276	0	0	4.625	6.105	FA	13,226	26,339	05/04/2023	02/15/2027
36485M-AL-3	GARDA WORLD SECURITY CORP			1,2	5.A FE	2,448,000	89.6380	2,194,338	2,448,000	2,448,000	0	0	0	0	6.000	5.999	JD	12,240	146,880	05/17/2021	06/01/2029
36720#-AD-1	GAS TRANSMISSION NORTHWEST CORP DN				1.G	27,000,000	104.0679	28,098,335	27,000,000	27,000,000	0	0	0	0	5.690	5.689	JD	981,525	1,450,950	04/06/2005	06/01/2035
368710-AC-3	GENENTECH INC			1	1.C FE	17,093,441	98.2940	13,893,857	14,135,000	16,165,935	0	(142,618)	0	0	5.250	3.686	JJ	342,185	742,088	09/30/2016	07/15/2035
36959C-AA-6	GENERAL ELECTRIC CO				2.B FE	2,690,740	118.1040	2,362,080	2,000,000	2,453,475	0	(28,291)	0	0	7.500	4.918	FA	54,167	150,000	07/17/2013	08/21/2035
369604-BH-5	GENERAL ELECTRIC CO	M		1	2.B FE	39,932,902	92.7850	35,375,209	38,126,000	39,578,580	0	(49,267)	0	0	4.500	4.207	MS	524,233	1,571,670	04/04/2023	03/11/2044
36962G-3A-0	GENERAL ELECTRIC CO	C			2.B FE	24,925,250	107.3430	26,835,750	25,000,000	24,961,980	0	8,921	0	0	6.150	6.166	FA	615,000	2,760,950	08/02/2007	08/07/2037
36962G-3P-7	GENERAL ELECTRIC CO				2.B FE	6,247,380	109.9790	6,598,740	6,000,000	6,235,268	0	(10,812)	0	0	5.875	5.471	JJ	163,521	352,500	10/31/2022	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CO				2.B FE	5,662,700	121.3270	6,066,350	5,000,000	5,632,745	0	(26,189)	0	0	6.875	5.617	JJ	163,281	343,750	10/31/2022	01/10/2039
36962G-T9-5	GENERAL ELECTRIC CO				2.B FE	8,617,980	99.5340	8,460,390	8,500,000	8,555,062	0	(25,268)	0	0	5.550	5.206	JJ	230,633	471,750	10/31/2022	01/05/2026
36962G-XZ-2	GENERAL ELECTRIC CO			1	2.A	11,712,682	113.7450	10,521,413	9,250,000	10,716,819	0	(146,355)	0	0	6.750	4.411	MS	183,844	672,266	11/30/2017	03/15/2032
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	11,821,026	100.9890	10,948,217	10,841,000	11,607,321	0	(29,935)	0	0	5.400	4.775	JD	26,018	585,414	07/21/2015	06/15/2040
37045V-AF-7	GENERAL MOTORS CO	C		1	2.B FE	58,726,361	102.0120	52,747,345	51,707,000	57,859,325	0	(170,856)	0	0	6.250	5.267	AO	798,945	3,231,688	10/14/2020	10/02/2043
37045V-AH-3	GENERAL MOTORS CO	LS		1	2.B FE	4,507,600	95.4160	4,770,800	5,000,000	4,648,666	0	21,523	0	0	5.000	5.862	AO	62,500	250,000	02/03/2016	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO			1	2.B FE	26,664,170	89.9960	24,748,900	27,500,000	26,642,241	0	17,693	0	0	5.200	5.432	AO	357,500	1,430,000	10/31/2022	04/01/2045
37045V-AT-7	GENERAL MOTORS CO	LS		1,2	2.B FE	2,174,883	97.8430	1,712,253	1,750,000	2,148,326	0	(8,716)	0	0	5.950	4.427	AO	26,031	104,125	10/19/2020	04/01/2049
37045V-AZ-3	GENERAL MOTORS CO			1,2	2.B FE	656,394	102.2450	672,772	658,000	656,553	0	168	0	0	5.600	5.632	AO	7,779	36,848	07/28/2022	10/15/2032
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY INC	M		1,2	2.B FE	14,827,195	98.2660	16,213,890	16,500,000	16,110,447	0	234,811	0	0	4.300	5.929	JJ	331,100	709,500	10/31/2022	07/13/2025
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	142,860	92.0520	131,634	143,000	142,914	0	26	0	0	2.350	2.370	FA	1,167	3,361	01/06/2022	02/26/2027
37045X-DW-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	389,563	99.7750	389,123	390,000	389,675	0	89	0	0	5.000	5.028	AO	4,442	19,500	06/06/2022	04/09/2027
37185L-AN-2	GENESIS ENERGY LP			1,2	4.C FE	1,629,050	103.4000	1,681,284	1,626,000	1,629,008	0	(42)	0	0	8.875	8.828	AO	30,465	104,222	01/19/2023	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
37185L-AP-7	GENESIS ENERGY LP			1,2	4.C FE	112,816	102.9050	117,312	114,000	112,831	0	16	0	0	8.250	8.500	JJ	627	0	11/30/2023	01/15/2029
37270*-AA-3	GEORGETOWN ENERGY PTRS LLC				1.G PL	50,139,402	77.7336	39,610,152	50,956,264	50,171,016	0	27,549	0	0	3.580	3.674	MJSD	461,322	1,824,349	10/31/2022	06/30/2051
37331N-AL-5	GEORGIA-PACIFIC LLC			1,2	1.G FE	1,424,029	92.1580	1,290,212	1,400,000	1,414,853	0	(4,531)	0	0	2.100	1.753	AO	4,982	29,400	12/14/2021	04/30/2027
373334-JN-2	GEORGIA POWER CO			1	2.A FE	7,776,150	103.8030	7,785,225	7,500,000	7,697,268	0	(8,045)	0	0	5.950	5.688	FA	185,938	446,250	03/31/2010	02/01/2039
373334-JR-3	GEORGIA POWER CO	LS		1	2.A FE	3,973,560	97.7470	3,909,880	4,000,000	3,980,797	0	881	0	0	5.400	5.445	JD	18,000	216,000	05/24/2010	06/01/2040
373334-JR-3	GEORGIA POWER CO	LS		1	2.A FE	4,966,950	97.7470	4,887,350	5,000,000	4,976,186	0	1,291	0	0	5.400	5.444	JD	22,500	270,000	05/24/2010	06/01/2040
373334-JW-2	GEORGIA POWER CO	C		1	2.A FE	14,729,376	88.4100	12,554,220	14,200,000	14,641,576	0	(15,775)	0	0	4.300	4.057	MS	179,788	610,600	11/30/2017	03/15/2042
373334-KN-0	GEORGIA POWER CO			1,2	2.A FE	2,990,220	78.9420	2,368,260	3,000,000	2,991,039	0	201	0	0	3.700	3.718	JJ	46,558	111,000	01/08/2020	01/30/2050
375558-AS-2	GILEAD SCIENCES INC			1,2	2.A FE	7,756,254	106.7450	7,081,463	6,634,000	7,609,412	0	(40,170)	0	0	5.650	4.384	JD	31,235	374,821	05/25/2021	12/01/2041
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE	53,574,096	96.4000	47,236,000	49,000,000	52,843,690	0	(122,964)	0	0	4.800	4.203	AO	588,000	2,352,000	10/31/2022	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC	LS		1,2	2.A FE	2,947,227	98.3790	2,902,181	2,950,000	2,949,711	0	300	0	0	3.500	3.509	FA	43,021	103,250	11/12/2014	02/01/2025
375558-BA-0	GILEAD SCIENCES INC	C		1,2	2.A FE	32,445,460	92.4870	28,670,970	31,000,000	32,187,401	0	(36,663)	0	0	4.500	4.211	FA	581,250	1,395,000	10/31/2022	02/01/2045
375558-BD-4	GILEAD SCIENCES INC	C		1,2	2.A FE	71,612,022	95.2880	63,485,630	66,625,000	70,907,502	0	(118,073)	0	0	4.750	4.281	MS	1,054,896	3,183,696	10/31/2022	03/01/2046
375558-BF-9	GILEAD SCIENCES INC	LS		1,2	2.A FE	8,866,850	97.9710	13,811,952	14,098,000	12,526,849	0	624,255	0	0	3.650	9.458	MS	171,526	727,482	03/15/2019	03/01/2026
377320-AA-4	GLATFELTER CORP	LS		1,2	5.B FE	4,831,536	70.2750	3,508,831	4,993,000	4,853,371	0	16,067	0	0	4.750	5.245	MN	30,305	237,168	11/09/2022	11/15/2029
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC	LS		1	1.F FE	24,505,584	107.7400	23,433,450	21,750,000	23,571,515	0	(143,712)	0	0	5.375	4.332	AO	246,802	1,169,063	11/30/2017	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	13,667,377	116.1090	15,674,715	13,500,000	13,424,778	0	(17,476)	0	0	6.375	6.283	MN	109,969	860,625	11/04/2010	05/15/2038
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	174,435	98.3010	167,112	170,000	171,065	0	(747)	0	0	3.625	3.154	MN	787	6,163	03/15/2019	05/15/2025
378272-BC-1	GLENCORE FUNDING LLC	LS		1,2	2.A FE	4,998,250	77.4410	3,872,050	5,000,000	4,998,338	0	34	0	0	3.875	3.877	AO	34,444	193,750	04/21/2021	04/27/2051
378272-BG-2	GLENCORE FUNDING LLC			1,2	2.A FE	5,002,013	84.8510	5,244,640	6,181,000	5,127,405	0	107,385	0	0	2.625	5.344	MS	44,168	162,251	10/31/2022	09/23/2031
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO			2	3.A FE	2,628,000	85.7090	2,252,433	2,628,000	2,628,000	0	0	0	0	4.700	4.700	AO	26,076	123,516	06/24/2021	10/15/2051
37959G-AD-9	GLOBAL ATLANTIC (FIN) CO			1,2	2.B FE	9,947,490	110.8260	11,266,571	10,166,000	9,955,420	0	7,930	0	0	7.950	8.270	JD	35,920	404,099	08/17/2023	06/15/2033
38141E-C3-1	GOLDMAN SACHS GROUP INC	LS		1,2	2.A FE	6,738,489	94.4630	5,352,274	5,666,000	6,610,992	0	(31,688)	0	0	4.800	3.621	JJ	130,696	271,968	09/19/2019	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE	18,363,579	110.0740	20,237,105	18,385,000	18,374,401	0	117	0	0	6.750	6.755	AO	310,247	1,240,988	11/16/2015	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	19,448,458	111.5300	21,469,525	19,250,000	19,415,439	0	(6,564)	0	0	6.250	6.161	FA	501,302	1,203,125	09/29/2022	02/01/2041
38141G-VR-2	GOLDMAN SACHS GROUP INC				2.B FE	25,664,000	98.1540	29,446,200	30,000,000	29,011,239	0	503,089	0	0	4.250	6.212	AO	247,917	1,275,000	10/16/2015	10/21/2025
38141G-VS-0	GOLDMAN SACHS GROUP INC	LS		2	2.A FE	10,782,956	94.7510	9,195,585	9,705,000	10,631,851	0	(27,009)	0	0	4.750	4.074	AO	89,636	460,988	11/30/2017	10/21/2045
38141G-WL-4	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	9,479,000	95.5440	9,554,400	10,000,000	9,577,298	0	84,102	0	0	3.691	4.764	JD	26,657	369,100	10/31/2022	06/05/2028
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	4,799,350	96.7330	4,836,650	5,000,000	4,830,995	0	27,158	0	0	4.223	4.954	MN	35,192	211,150	10/31/2022	05/01/2029
38141G-XE-9	GOLDMAN SACHS GROUP INC			1	1.F FE	543,565	99.6880	506,415	508,000	508,765	0	(14,762)	0	0	3.625	0.705	FA	6,701	18,415	08/16/2021	02/20/2024
38141G-XG-4	GOLDMAN SACHS GROUP INC			1,2	1.F FE	15,237,500	87.8740	17,574,800	20,000,000	16,781,772	0	429,112	0	0	2.600	5.767	FA	208,000	520,000	02/05/2020	02/07/2030
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	25,000,000	76.5760	19,144,000	25,000,000	25,000,000	0	0	0	0	3.210	3.210	AO	153,813	802,500	04/15/2021	04/22/2042
38141G-YG-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	9,053,300	90.7020	9,070,200	10,000,000	9,064,932	0	11,632	0	0	1.542	4.321	MS	47,545	0	12/15/2023	09/10/2027
38141G-YN-8	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	13,688,360	83.3310	15,084,578	18,102,000	13,768,173	0	79,813	0	0	2.650	6.235	AO	93,276	1,352	10/23/2023	10/21/2032
38141G-ZT-4	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	620,000	98.4100	610,142	620,000	620,000	0	0	0	0	4.387	4.389	JD	1,209	27,199	06/06/2022	06/15/2027
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	982,529	97.9390	878,513	897,000	924,704	0	(24,018)	0	0	3.750	1.019	MN	3,644	33,638	07/27/2021	05/22/2025
38242#-AD-6	GOODMAN NORTH AMERICAN PTR SER D				2.B PL	12,388,649	79.4185	11,912,772	15,000,000	12,695,405	0	234,069	0	0	2.660	5.061	AO	90,883	399,000	10/31/2022	10/09/2031
382550-BF-7	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	1,857,025	98.4390	1,877,232	1,907,000	1,882,739	0	1,989	0	0	5.000	5.188	MN	8,211	95,350	04/01/2021	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	965,000	96.8050	968,050	1,000,000	976,511	0	6,533	0	0	4.875	5.687	MS	14,354	48,750	03/10/2022	03/15/2027
382550-BH-3	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	367,318	101.4720	366,314	361,000	362,061	0	(1,921)	0	0	9.500	8.756	MN	2,953	34,295	05/20/2020	05/31/2025
382550-BN-0	GOODYEAR TIRE & RUBBER CO			1,2	4.A FE	5,710,250	94.4830	5,171,999	5,474,000	5,647,356	0	(28,902)	0	0	5.000	4.319	JJ	126,206	273,700	09/27/2021	07/15/2029
386088-AH-1	DIAGEO INVESTMENT CORP	C			1.G FE	6,481,614	121.5520	5,336,133	4,390,000	5,785,077	0	(98,465)	0	0	7.450	3.902	AO	69,045	327,055	06/30/2020	04/15/2035
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC				3.B FE	3,088,384	92.7910	2,902,502	3,128,000	3,095,887	0	6,431	0	0	3.500	3.754	MS	32,236	109,480	10/31/2022	03/15/2028
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	511,883	98.5000	513,185	521,000	518,083	0	4,510	0	0	4.125	5.052	FA	8,119	21,491	08/10/2022	08/15/2024
389284-AA-8	GRAY TELEVISION INC	LS		1,2	4.B FE	5,230,236	95.0500	4,587,113	4,826,000	4,923,097	0	(73,627)	0	0	7.000	5.260	MN	43,166	337,820	11/18/2022	05/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
389286-AA-3	GRAY ESCROW II INC			1,2	4.B FE	2,925,636	75.4500	2,289,908	3,035,000	2,935,102	0	8,040	0	0	5.375	5.852	MN	88,689	163,131	11/09/2022	11/15/2031
389375-AL-0	GRAY TELEVISION INC			1,2	4.B FE	7,208,747	75.2750	6,068,671	8,062,000	7,234,305	0	29,479	0	0	4.750	6.431	AO	80,844	323,570	09/06/2023	10/15/2030
39843U-AA-0	GRIFOLS SA		C	1,2	4.C FE	3,999,042	90.6870	3,732,677	4,116,000	4,027,503	0	15,590	0	0	4.750	5.259	AO	41,274	195,510	02/23/2022	10/15/2028
40049J-BC-0	GRUPO TELEVISA SAB		C	1,2	2.B FE	3,723,412	99.4688	3,680,344	3,700,000	3,721,045	0	(472)	0	0	6.125	6.077	JJ	95,057	226,625	11/24/2015	01/31/2046
40049J-BE-6	GRUPO TELEVISA SAB	LS	C	1,2	2.B FE	12,684,189	88.7188	10,912,406	12,300,000	12,661,341	0	(9,154)	0	0	5.250	5.026	MN	66,369	645,750	01/12/2021	05/24/2049
40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING				1.B FE	980,751	89.2690	892,690	1,000,000	987,605	0	3,390	0	0	1.400	1.765	JJ	6,806	14,000	12/15/2021	07/06/2027
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC			1,2	2.B FE	6,121,250	91.3830	4,569,150	5,000,000	5,975,226	0	(26,811)	0	0	5.950	4.514	AO	62,806	297,500	11/30/2017	10/15/2045
404119-AJ-8	HCA INC			1	2.C FE	858,440	112.5240	900,192	800,000	846,345	0	(3,259)	0	0	7.500	6.685	MN	9,167	60,000	10/31/2022	11/06/2033
404119-BQ-1	HCA INC			1	2.C FE	1,241,992	99.8840	1,189,618	1,191,000	1,199,604	0	(6,763)	0	0	5.250	4.629	AO	13,200	62,528	02/12/2019	04/15/2025
404119-BS-7	HCA INC			1,2	2.C FE	433,168	100.8510	434,668	431,000	432,327	0	(742)	0	0	5.875	5.674	FA	9,566	25,321	10/31/2022	02/15/2026
404119-BV-0	HCA INC	M		1,2	2.C FE	49,192,407	96.2720	41,612,609	43,224,000	48,713,004	0	(146,447)	0	0	5.500	4.565	JD	380,659	2,102,320	10/31/2022	06/15/2047
404119-BW-8	HCA INC	C		1,2	2.C FE	545,361	103.2250	575,996	558,000	547,417	0	2,056	0	0	5.875	6.317	FA	13,659	32,783	10/31/2022	02/01/2029
404119-BX-6	HCA INC			1,2	2.C FE	4,024,048	95.6120	4,063,510	4,250,000	4,060,418	0	28,908	0	0	4.125	5.060	JD	7,792	175,313	10/31/2022	06/15/2029
404119-BY-4	HCA INC	C		1,2	2.C FE	9,908,600	95.2910	9,529,100	10,000,000	9,922,667	0	3,810	0	0	5.125	5.198	JD	167,405	367,873	06/05/2019	06/15/2039
404119-BZ-1	HCA INC			1,2	2.C FE	21,064,672	92.9570	15,283,990	16,442,000	20,746,541	0	(104,267)	0	0	5.250	3.644	JD	38,365	844,410	11/06/2020	06/15/2049
404119-CL-1	HCA INC	C		1,2	2.C FE	14,985,300	85.0410	12,756,150	15,000,000	14,986,963	0	1,341	0	0	4.625	4.630	MS	204,271	693,750	03/02/2022	03/15/2052
404119-CR-8	HCA INC	M		1,2	2.C FE	10,155,390	102.5050	10,763,025	10,500,000	10,160,395	0	5,005	0	0	5.900	6.139	JD	51,625	356,213	05/01/2023	06/01/2053
40414L-AM-1	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	18,729	97.6540	18,554	19,000	18,946	0	49	0	0	3.400	3.670	FA	269	646	03/15/2019	02/01/2025
40414L-AR-0	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	107,538	93.2830	100,746	108,000	107,728	0	47	0	0	3.500	3.550	JJ	1,743	3,780	06/20/2019	07/15/2029
4041A2-AF-1	HBOS PLC		C		2.A FE	57,083,340	97.5130	48,756,500	50,000,000	55,071,027	0	(398,594)	0	0	6.000	4.698	MN	500,000	3,000,000	10/31/2022	11/01/2033
404280-AP-4	HSBC HOLDINGS PLC	LS	C		2.A FE	3,554,803	99.6210	3,471,792	3,485,000	3,486,833	0	(8,872)	0	0	4.250	3.983	MS	87,691	104,444	02/18/2015	03/14/2024
404280-AQ-2	HSBC HOLDINGS PLC	LS	C		2.A FE	34,302,147	97.5780	27,586,276	28,271,000	33,744,893	0	(185,537)	0	0	5.250	3.832	MS	441,145	1,484,228	10/31/2022	03/14/2044
404280-AQ-2	HSBC HOLDINGS PLC	LS	C		2.A FE	17,501,550	97.5780	14,636,700	15,000,000	17,138,762	0	(66,119)	0	0	5.250	4.196	MS	234,063	787,500	11/30/2017	03/14/2044
404280-BK-4	HSBC HOLDINGS PLC		C	2,5	1.G FE	9,498,800	96.3310	9,633,100	10,000,000	9,597,464	0	84,385	0	0	4.041	5.122	MS	121,230	404,100	10/31/2022	03/13/2028
404280-BT-5	HSBC HOLDINGS PLC		C	2,5	1.G FE	32,638,984	96.9610	31,312,585	32,294,000	32,468,163	0	(34,618)	0	0	4.583	4.449	JD	49,334	1,648,345	08/14/2018	06/19/2029
404280-BX-6	HSBC HOLDINGS PLC		C	2,5	1.G FE	766,000	97.8850	749,799	766,000	766,000	0	0	0	0	4.292	4.291	MS	9,954	32,877	09/05/2018	09/12/2026
404280-CF-4	HSBC HOLDINGS PLC	LS	C		1.G FE	10,666,250	99.1510	14,872,650	15,000,000	11,846,865	0	355,564	0	0	4.950	9.489	MS	187,688	742,500	03/25/2020	03/31/2030
404280-CK-3	HSBC HOLDINGS PLC		C	2,5	1.G FE	3,378,230	82.8180	2,801,733	3,383,000	3,377,258	0	(751)	0	0	2.357	2.372	FA	29,459	79,737	10/22/2020	08/18/2031
404280-DL-0	HSBC HOLDINGS PLC		C		2.A FE	22,605,000	104.0750	23,416,875	22,500,000	22,571,613	0	(1,803)	0	0	6.500	6.462	MN	239,688	1,462,500	09/16/2022	05/02/2036
404280-DM-8	HSBC HOLDINGS PLC		C		2.A FE	14,973,150	104.6400	15,696,000	15,000,000	14,982,585	0	785	0	0	6.500	6.513	MS	287,083	975,000	09/16/2022	09/15/2037
404280-DW-6	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	19,000,000	107.7700	20,476,300	19,000,000	19,000,000	0	0	0	0	6.332	6.333	MS	374,292	601,540	03/02/2023	03/09/2044
4042Q1-AD-9	HSBC BANK USA NA				1.F FE	10,595,417	115.6410	8,673,075	7,500,000	9,902,251	0	(113,847)	0	0	7.000	4.117	JJ	242,083	525,000	11/30/2017	01/15/2039
40434C-AD-7	HSBC USA INC				1.F FE	2,987,220	99.0730	2,972,190	3,000,000	2,999,286	0	1,465	0	0	3.500	3.551	JD	1,458	105,875	06/16/2014	06/23/2024
40465@-AC-6	HSRE CORE HOLDINGS I LLC SER C				2.B	13,170,000	95.3778	14,306,665	15,000,000	14,283,868	0	193,924	0	0	4.300	5.936	AO	157,667	645,000	03/03/2017	04/03/2027
40465@-AD-4	HSRE CORE HOLDINGS I LLC SER A				2.B	10,635,886	96.5567	10,621,234	11,000,000	10,750,141	0	98,057	0	0	4.210	5.257	MN	75,897	463,100	10/31/2022	05/02/2026
40465@-AE-2	HSRE CORE HOLDINGS I LLC SER B				2.B	22,267,991	97.1674	21,376,833	22,000,000	22,077,377	0	(48,915)	0	0	4.150	3.908	JJ	436,211	913,000	11/30/2019	07/09/2025
40465@-AF-9	HSRE CORE HOLDINGS I LLC SER C				2.B	6,000,000	96.4590	5,787,541	6,000,000	6,000,000	0	0	0	0	4.250	4.249	FA	102,000	255,000	03/07/2018	08/07/2026
40465@-AJ-1	HSRE CORE HOLDINGS I LLC SER A				2.B	11,000,000	92.8510	10,213,609	11,000,000	11,000,000	0	0	0	0	2.600	2.600	JD	154,917	143,000	03/16/2021	06/16/2026
40480*-AA-3	HS WILDCAT LLC SER A				2.A PL	4,976,283	79.5990	3,961,074	4,976,283	4,976,283	0	0	0	0	3.830	3.830	JAJO	34,942	190,591	12/22/2020	12/31/2050
40480*-AB-1	HS WILDCAT LLC SER B				2.A PL	4,998,211	80.2699	4,012,061	4,998,211	4,998,211	0	0	0	0	4.390	4.390	JAJO	40,227	219,421	12/22/2020	12/31/2060
40485@-AA-6	HS BELLTOWER LLC SR SECD NTS				2.A PL	27,154,888	78.9653	22,110,287	28,000,000	27,172,292	0	14,766	0	0	4.250	4.434	AO	234,694	1,190,000	10/31/2022	11/30/2061
406216-AW-1	HALLIBURTON CO	M		1	2.A FE	18,769,787	116.8900	19,988,190	17,100,000	18,293,805	0	(49,212)	0	0	6.700	5.980	MS	337,345	1,145,700	05/12/2010	09/15/2038
406216-BA-8	HALLIBURTON CO			1,2	2.A FE	5,024,150	90.3370	4,516,850	5,000,000	5,020,396	0	(763)	0	0	4.500	4.466	MN	28,750	225,000	04/05/2018	11/15/2041
406216-BG-5	HALLIBURTON CO			1,2	2.A FE	15,957,547	97.9940	17,601,682	17,962,000	17,504,807	0	227,467	0	0	3.800	5.247	MN	87,215	716,775	11/05/2015	11/15/2025
406216-BK-6	HALLIBURTON CO	M		1,2	2.A FE	32,168,855	97.0500	31,527,663	32,486,000	32,064,042	0	6,251	0	0	5.000	5.082	MN	207,549	1,589,764	10/31/2022	11/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
406216-BK-6	HALLIBURTON CO	M		1,2	2.A FE	20,512,214	97.0500	18,564,695	19,129,000	20,353,168	0	(32,687)	0	0	5.000	4.524	MN	122,213	990,986	05/25/2021	11/15/2045
41163G-AG-6	RELX INC			1	2.A FE	5,026,950	102.3420	5,117,100	5,000,000	5,027,323	0	(10)	0	0	7.300	7.260	FA	152,083	365,000	09/02/2010	08/01/2097
41242*-AT-9	HARDWOOD FUNDING LLC SER R				1.G FE	8,000,000	97.5459	7,803,673	8,000,000	8,000,000	0	0	0	0	3.530	3.529	JD	18,827	282,400	05/07/2013	06/07/2025
41242*-AX-0	HARDWOOD FUNDING LLC SER V				1.G FE	11,000,000	97.0002	10,670,024	11,000,000	11,000,000	0	0	0	0	3.130	3.130	JD	22,953	344,300	03/20/2015	06/07/2025
41242*-AY-8	HARDWOOD FUNDING LLC SER W				1.G FE	4,846,798	94.9352	4,746,762	5,000,000	4,883,243	0	31,161	0	0	3.230	3.965	JD	253,017	0	10/31/2022	06/07/2027
41242*-BK-7	HARDWOOD FUNDING LLC SER HH				1.G FE	10,000,000	96.3855	9,638,547	10,000,000	10,000,000	0	0	0	0	3.860	3.860	JD	25,733	386,000	08/08/2018	06/07/2028
41242*-BM-3	HARDWOOD FUNDING LLC SER JJ				1.G FE	19,923,715	93.2457	18,649,132	20,000,000	19,930,534	0	5,791	0	0	4.060	4.104	JD	155,633	609,000	10/31/2022	06/07/2033
41242*-BN-1	HARDWOOD FUNDING LLC SER KK				1.G FE	11,866,231	89.4514	10,734,172	12,000,000	11,873,394	0	6,048	0	0	4.230	4.328	JD	33,840	507,600	10/31/2022	06/07/2038
41242*-BS-0	HARDWOOD FUNDING LLC SER OO				1.G FE	2,672,926	85.8780	2,576,341	3,000,000	2,706,071	0	28,383	0	0	2.890	4.287	JD	5,780	86,700	10/31/2022	06/07/2032
41242*-BT-8	HARDWOOD FUNDING LLC SER PP				1.G FE	5,556,583	81.0563	4,863,378	6,000,000	5,588,063	0	26,952	0	0	2.990	3.709	JD	11,960	179,400	10/31/2022	06/07/2035
41242*-BU-5	HARDWOOD FUNDING LLC SER QQ				1.G FE	3,000,000	76.7820	2,303,459	3,000,000	3,000,000	0	0	0	0	3.230	3.230	JD	6,460	96,900	01/17/2020	06/07/2040
41242*-CA-8	HARDWOOD FUNDING LLC SER WW				1.G FE	3,235,500	86.8511	4,342,556	5,000,000	3,565,876	0	136,524	0	0	2.830	8.030	JD	9,433	141,500	02/18/2021	06/07/2031
41242*-CF-7	HARDWOOD FUNDING LLC SER BBB				1.G FE	6,500,000	71.1296	4,623,426	6,500,000	6,500,000	0	0	0	0	2.990	2.990	JD	12,957	194,350	01/01/2022	06/07/2042
41242*-CH-3	HARDWOOD FUNDING LLC SER DDD				1.G FE	8,000,000	98.8726	7,909,808	8,000,000	8,000,000	0	0	0	0	5.080	5.080	JD	27,093	203,200	06/07/2023	06/07/2035
41242*-CJ-9	HARDWOOD FUNDING LLC SER EEE				1.G FE	1,000,000	97.6589	976,589	1,000,000	1,000,000	0	0	0	0	5.320	5.320	JD	3,547	26,600	06/07/2023	06/07/2043
413875-AN-5	L3HARRIS TECHNOLOGIES INC	LS		1	2.B FE	5,787,410	108.3910	5,419,550	5,000,000	5,689,223	0	(29,635)	0	0	6.150	4.868	JD	13,667	307,500	06/30/2020	12/15/2040
413875-AW-5	L3HARRIS TECHNOLOGIES INC	C		1,2	2.B FE	9,437,000	98.8420	9,884,200	10,000,000	9,714,891	0	55,840	0	0	4.400	5.124	JD	19,556	440,000	05/23/2018	06/15/2028
415864-AM-9	ENVIRI CORP			1,2	4.C FE	3,600,446	93.2050	3,991,970	4,283,000	3,702,434	0	102,209	0	0	5.750	10.337	JJ	103,298	125,149	10/02/2023	07/31/2027
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	17,321,340	106.6660	15,333,238	14,375,000	16,811,296	0	(91,666)	0	0	6.100	4.651	AO	219,219	876,875	06/30/2020	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	7,619,570	106.3420	7,443,940	7,000,000	7,582,765	0	(31,597)	0	0	5.950	5.058	AO	87,928	416,500	10/31/2022	10/15/2036
416515-BD-5	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	13,864,751	87.4690	11,954,388	13,667,000	13,854,525	0	(9,755)	0	0	4.400	4.270	MS	177,064	601,348	10/07/2020	03/15/2048
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP INC	LS		1,2	2.A FE	7,193,000	90.8040	9,080,400	10,000,000	8,196,929	0	255,937	0	0	2.800	6.696	FA	102,667	280,000	08/08/2019	08/19/2029
418056-AS-6	HASBRO INC	M		1	2.C FE	29,748,626	103.5880	26,799,251	25,871,000	29,135,586	0	(125,829)	0	0	6.350	5.184	MS	483,716	1,635,040	06/30/2020	03/15/2040
418056-AS-6	HASBRO INC	M		1	2.C FE	4,134,265	103.5880	4,277,149	4,129,000	4,132,848	0	(691)	0	0	6.350	6.339	MS	77,201	269,960	06/27/2012	03/15/2040
418056-AV-9	HASBRO INC	LS		1,2	2.B FE	8,245,400	94.1860	9,418,600	10,000,000	9,230,953	0	180,861	0	0	3.500	5.840	MS	103,056	350,000	09/08/2017	09/15/2027
418751-AB-9	HAT HOLDINGS I LLC			1,2	3.A FE	550,630	99.7070	548,389	550,000	543,174	0	1,314	0	0	6.000	6.691	AO	6,967	21,000	05/04/2023	04/15/2025
418751-AD-5	HAT HOLDINGS I LLC			1	3.A FE	325,497	84.2160	294,756	350,000	330,079	0	2,471	0	0	3.750	4.752	FA	4,958	13,125	02/08/2022	09/15/2030
418751-AE-3	HAT HOLDINGS I LLC			1,2	3.A FE	4,756,000	93.9870	4,470,022	4,756,000	4,756,000	0	0	0	0	3.375	3.375	JD	7,134	160,515	06/14/2021	06/15/2026
418751-AJ-2	HAT HOLDINGS I LLC				2.C FE	961,005	116.3800	1,280,180	1,100,000	966,900	0	5,895	0	0	3.750	6.848	FA	16,042	0	10/03/2023	08/15/2028
418751-AL-7	HAT HOLDINGS I LLC			1,2	3.A FE	1,245,000	104.1340	1,296,468	1,245,000	1,245,000	0	0	0	0	8.000	7.999	JD	6,640	0	12/04/2023	06/15/2027
419866-J#-6	HAWAIIAN ELECTRIC CO SER 2020 D				4.A	27,000,000	33.0686	8,928,517	27,000,000	27,000,000	0	0	0	0	3.510	3.510	JJ	436,995	947,700	10/13/2020	01/15/2051
421924-BT-7	ENCOMPASS HEALTH CORP			1,2	4.A FE	3,895,750	99.5960	3,784,648	3,800,000	3,800,000	0	(18,217)	0	0	5.750	5.750	MS	64,336	218,500	09/25/2019	09/15/2025
42218S-AH-1	HEALTH CARE SERVICE CORP			1,2	1.G FE	9,119,542	70.7700	6,263,145	8,850,000	9,100,385	0	(6,156)	0	0	3.200	3.041	JD	23,600	283,200	10/21/2020	06/01/2050
42225U-AD-6	HEALTHCARE REALTY HOLDINGS LP	LS		1,2	2.B FE	7,954,100	95.4320	9,543,200	10,000,000	9,347,778	0	225,830	0	0	3.500	6.274	FA	145,833	350,000	07/07/2016	08/01/2026
42225U-AF-1	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE	7,587,120	94.5460	7,563,680	8,000,000	7,681,912	0	81,227	0	0	3.750	5.002	JJ	150,000	300,000	10/31/2022	07/01/2027
42225U-AH-7	HEALTHCARE REALTY HOLDINGS LP	LS		1,2	2.B FE	7,439,700	80.0360	6,002,700	7,500,000	7,457,091	0	5,458	0	0	2.000	2.086	MS	44,167	150,000	09/14/2020	03/15/2031
422317-AB-3	HEARST TELEVISION INC	LS		1	1.C PL	8,790,070	100.9870	8,378,891	8,297,000	8,496,671	0	(43,780)	0	0	7.500	6.782	MN	79,513	622,275	09/29/2022	11/15/2027
42239P-AB-5	HEARTLAND DENTAL LLC			1,2	4.C FE	1,881,000	103.7540	1,951,613	1,881,000	1,881,000	0	0	0	0	10.500	10.502	MN	25,237	98,204	05/05/2023	04/30/2028
42251#-AC-8	HEB GROCERY COMPANY, LP				1.G	3,000,000	100.1655	3,004,965	3,000,000	3,000,000	0	0	0	0	6.320	6.320	JJ	94,800	189,600	07/15/2004	07/01/2024
42251#-BC-7	H E BUTT GROCERY CO SER I				1.G	17,454,894	85.1789	14,480,418	17,000,000	17,392,411	0	(11,416)	0	0	4.360	4.194	MS	187,359	741,200	11/30/2017	03/30/2045
42251#-BD-5	H E BUTT GROCERY CO SER J				1.G	20,985,404	85.4079	17,081,575	20,000,000	20,858,124	0	(23,260)	0	0	4.390	4.094	MS	221,939	878,000	11/30/2017	03/30/2046
422806-AB-5	HEICO CORP			1,2	2.B FE	142,976	102.3760	149,469	146,000	143,044	0	67	0	0	5.350	5.624	FA	3,341	0	09/27/2023	08/01/2033
423012-AF-0	HEINEKEN NV	LS	C	1,2	2.A FE	26,684,900	96.8880	29,066,400	30,000,000	28,447,992	0	335,858	0	0	3.500	4.916	JJ	443,333	1,050,000	03/12/2018	01/29/2028
423074-AF-0	KRAFT HEINZ FOODS CO				2.B FE	10,856,680	106.8400	10,684,000	10,000,000	10,481,036	0	(92,500)	0	0	6.375	5.167	JJ	293,958	637,500	10/31/2022	07/15/2028
42329H-AA-6	HELIOS SOFTWARE HOLDINGS INC			1,2	4.B FE	3,604,533	91.2260	3,295,995	3,613,000	3,607,438	0	1,130	0	0	4.625	4.664	MN	27,850	167,101	05/03/2021	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
42704L-AA-2	HERC HOLDINGS INC			1,2	4.A FE	6,400,904	98.7320	6,234,926	6,315,000	6,330,126	0	(36,821)	0	0	5.500	4.975	JJ	160,155	292,875	08/11/2023	07/15/2027
427866-AL-2	HERSHEY CO				1.E FE	8,871,399	109.3950	7,657,650	7,000,000	7,545,528	0	(134,358)	0	0	7.200	4.826	FA	190,400	504,000	09/10/2012	08/15/2027
427866-BG-2	HERSHEY CO			1,2	1.F FE	3,986,840	68.6990	2,747,960	4,000,000	3,987,920	0	312	0	0	2.650	2.666	JD	8,833	106,000	05/27/2020	06/01/2050
428040-DB-2	HERTZ CORP			1,2	4.C FE	3,897,651	82.0310	3,573,270	4,356,000	3,921,480	0	15,714	0	0	5.000	7.018	JD	18,150	145,000	12/20/2023	12/01/2029
42809H-AD-9	HESS CORP	LS		1	2.C FE	10,647,490	105.0170	11,551,870	11,000,000	10,718,237	0	9,133	0	0	5.600	5.836	FA	232,711	616,000	11/29/2018	02/15/2041
42809H-AG-2	HESS CORP	M		1,2	2.C FE	16,018,160	98.9410	17,809,380	18,000,000	17,239,459	0	208,247	0	0	4.300	5.743	AO	193,500	774,000	01/31/2017	04/01/2027
42809H-AH-0	HESS CORP			1,2	2.C FE	7,538,020	107.7610	7,543,270	7,000,000	7,481,016	0	(10,739)	0	0	5.800	5.278	AO	101,500	406,000	11/30/2017	04/01/2047
428102-AE-7	HESS MIDSTREAM OPERATIONS LP	LS		1,2	3.A FE	1,596,500	92.0000	1,503,280	1,634,000	1,604,198	0	4,124	0	0	4.250	4.595	FA	26,235	69,445	02/03/2022	02/15/2030
428104-AA-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	229,760	96.4800	246,989	256,000	234,392	0	3,965	0	0	5.125	7.384	JD	583	13,120	10/31/2022	06/15/2028
428236-BR-3	HP INC	LS		1	2.B FE	14,256,897	105.3380	15,800,700	15,000,000	14,289,330	0	267	0	0	6.000	6.308	MS	265,000	900,000	11/30/2017	09/15/2041
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO	M		1,2	2.B FE	25,481,570	99.5310	29,028,216	29,165,000	28,240,983	0	480,537	0	0	4.900	6.805	AO	301,696	1,350,685	12/23/2016	10/15/2025
42824C-BL-2	HEWLETT PACKARD ENTERPRISE CO			1	2.B FE	849,439	100.2340	851,989	850,000	849,730	0	291	0	0	5.900	5.944	AO	12,538	26,468	03/07/2023	10/01/2024
428ESC-AD-9	ESC 144A HERTZ CORP				6. *	642,074	8.0000	133,840	1,673,000	133,840	(112,080)	103,715	0	0	6.000	25.602	N/A	46,286	0	07/01/2021	01/15/2028
42981C-AA-6	HIGH STREET FUNDING TRUST I			1,2	2.A FE	13,053,000	94.6000	14,190,000	15,000,000	14,054,023	0	197,579	0	0	4.111	5.856	FA	232,957	616,650	03/08/2018	02/15/2028
431116-AC-6	HIGHMARK INC			1	1.G FE	5,050,035	97.5900	4,391,550	4,500,000	4,963,829	0	(16,090)	0	0	6.125	5.216	MN	35,219	275,625	11/30/2017	05/15/2041
431116-AE-2	HIGHMARK INC			1,2	2.B FE	19,994,800	79.9730	15,994,600	20,000,000	19,996,049	0	482	0	0	2.550	2.553	MN	72,250	510,000	05/05/2021	05/10/2031
431282-AP-7	HIGHWOODS REALTY LP	LS		1,2	2.B FE	5,986,690	92.8130	6,496,910	7,000,000	6,615,741	0	107,522	0	0	3.875	5.799	MS	90,417	271,250	02/13/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP	LS		1,2	2.B FE	15,892,190	92.0910	16,576,380	18,000,000	16,966,489	0	211,833	0	0	4.125	5.680	MS	218,625	742,500	04/04/2018	03/15/2028
431282-AU-6	HIGHWOODS REALTY LP			1,2	2.B FE	76,964	107.8800	84,146	78,000	76,976	0	12	0	0	7.650	7.836	FA	663	0	11/14/2023	02/01/2034
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	351,559	96.9160	377,003	389,000	356,541	0	4,264	0	0	4.875	6.572	JJ	8,744	18,964	10/31/2022	01/15/2030
43284M-AA-6	HILTON GRAND VACATIONS BORROWER LLC			1,2	4.A FE	1,482,598	92.2550	1,401,353	1,519,000	1,488,905	0	4,244	0	0	5.000	5.404	JD	6,329	75,950	06/28/2022	06/01/2029
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ESCROW L			1,2	4.A FE	4,664,910	88.5200	4,336,595	4,899,000	4,684,087	0	19,166	0	0	4.875	5.575	JJ	119,413	194,951	02/07/2023	07/01/2031
43655*-AA-6	HOLT TEXAS LTD SR NT SER A				2.B PL	13,000,000	105.5008	13,715,102	13,000,000	13,000,000	0	0	0	0	6.630	6.630	MN	95,767	0	11/21/2023	11/15/2028
43655*-AB-4	HOLT TEXAS LTD SR NT SER B				2.B PL	13,000,000	107.0966	13,922,564	13,000,000	13,000,000	0	0	0	0	6.760	6.760	MN	97,644	0	11/10/2023	11/15/2030
43655*-AC-2	HOLT TEXAS LTD SR NT SER C				2.B PL	13,330,716	110.1833	13,221,991	12,000,000	13,319,160	0	(11,556)	0	0	6.850	5.399	MN	91,333	0	11/10/2023	11/15/2033
437076-AS-1	HOME DEPOT INC	C		1	1.F FE	84,886,865	111.7740	84,802,934	75,870,000	82,149,019	0	(351,983)	0	0	5.875	4.974	JD	740,032	5,098,707	09/22/2014	12/16/2036
437076-AV-4	HOME DEPOT INC			1,2	1.F FE	17,828,981	111.8060	16,491,385	14,750,000	17,315,219	0	(105,514)	0	0	5.950	4.432	AO	219,406	1,227,188	10/31/2022	04/01/2041
437076-BC-5	HOME DEPOT INC			1,2	1.F FE	273,960	99.7330	249,333	250,000	250,000	0	(7,299)	0	0	3.750	3.750	FA	3,542	9,375	12/30/2020	02/15/2024
437076-BH-4	HOME DEPOT INC			1,2	1.F FE	7,797,375	90.3370	6,775,275	7,500,000	7,753,993	0	(7,071)	0	0	4.250	4.015	AO	79,688	318,750	03/31/2017	04/01/2046
437076-BX-9	HOME DEPOT INC			1,2	1.F FE	9,830,200	94.2830	9,428,300	10,000,000	9,845,309	0	3,260	0	0	4.500	4.605	JD	31,250	450,000	11/27/2018	12/06/2048
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	2,085,560	93.9860	1,879,720	2,000,000	2,050,879	0	(9,057)	0	0	2.950	2.427	JD	2,622	59,000	01/06/2020	06/15/2029
437076-CD-2	HOME DEPOT INC	LS		1,2	1.F FE	9,666,570	77.7250	8,161,125	10,500,000	9,689,437	0	16,248	0	0	3.350	3.801	AO	74,258	351,750	10/31/2022	04/15/2050
437076-CG-5	HOME DEPOT INC	C		1,2	1.F FE	11,086,961	63.1410	7,095,786	11,238,000	11,097,898	0	3,717	0	0	2.375	2.438	MS	78,588	266,902	01/04/2021	03/15/2051
437076-CG-5	HOME DEPOT INC	C		1,2	1.F FE	3,711,439	63.1410	2,375,364	3,762,000	3,715,113	0	1,138	0	0	2.375	2.438	MS	26,308	89,348	01/04/2021	03/15/2051
437076-CQ-3	HOME DEPOT INC	LS		1,2	1.F FE	24,465,750	81.0330	20,258,250	25,000,000	24,484,822	0	11,028	0	0	3.625	3.744	AO	191,319	906,250	03/24/2022	04/15/2052
438127-AC-6	HONDA MOTOR CO LTD	LS	C	1,2	1.G FE	11,615,500	91.4460	13,716,900	15,000,000	12,087,795	0	266,571	0	0	2.967	5.992	MS	137,224	445,050	03/04/2022	03/10/2032
438506-AS-6	HONEYWELL INTERNATIONAL INC				1.F FE	5,314,600	109.1490	4,365,960	4,000,000	4,454,594	0	(91,700)	0	0	6.625	3.825	JD	11,778	397,500	09/10/2012	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL INC	LS		1	1.F FE	23,880,845	109.7390	23,560,963	21,470,000	23,297,154	0	(118,664)	0	0	5.700	4.723	MS	360,338	1,819,355	05/11/2020	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL INC			1	1.F FE	4,426,600	109.4740	5,473,700	5,000,000	4,608,868	0	18,660	0	0	5.700	6.597	MS	83,917	285,000	09/25/2008	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL INC			1	1.F FE	12,713,400	106.0640	10,606,400	10,000,000	12,206,281	0	(91,047)	0	0	5.375	3.636	MS	179,167	537,500	11/30/2017	03/01/2041
44106M-AX-0	SERVICE PROPERTIES TRUST	LS		1,2	4.B FE	6,027,970	81.9270	5,734,890	7,000,000	6,548,155	0	96,785	0	0	3.950	5.765	JJ	127,497	276,500	10/17/2017	01/15/2028
44107T-AV-8	HOST HOTELS & RESORTS LP			1,2	2.C FE	5,740,228	97.6500	5,736,938	5,875,000	5,798,345	0	49,671	0	0	4.000	4.942	JD	10,444	235,000	10/31/2022	06/15/2025
443510-AH-5	HUBBELL INC			1,2	2.A FE	1,503,930	94.6480	1,419,720	1,500,000	1,501,569	0	(422)	0	0	3.150	3.118	FA	17,850	47,250	10/17/2017	08/15/2027
444859-BB-7	HUMANA INC			1,2	2.B FE	16,629,986	91.1340	14,030,079	15,395,000	16,426,829	0	(36,896)	0	0	4.625	4.103	JD	59,335	712,019	11/30/2017	12/01/2042
444859-BE-1	HUMANA INC			1,2	2.B FE	13,998,100	94.5470	11,345,640	12,000,000	13,789,819	0	(59,045)	0	0	4.950	3.867	AO	148,500	594,000	10/31/2022	10/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
444859-BN-1	HUMANA INC	LS		1,2	2.B FE	5,537,646	101.3260	10,132,600	10,000,000	6,611,361	0	335,517	0	0	4.875	12.954	AO	121,875	487,500	03/23/2020	04/01/2030
44569*-BL-4	HUNT OIL COMPANY SER D				3.C	6,009,116	94.5326	7,089,947	7,500,000	6,244,181	0	202,016	0	0	6.350	11.123	JJ	203,729	476,250	10/31/2022	07/27/2028
44569*-BM-2	HUNT OIL COMPANY SER E				3.C	17,000,000	93.4976	15,894,597	17,000,000	17,000,000	0	0	0	0	6.550	6.549	JJ	476,331	1,113,500	06/30/2010	07/27/2030
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	7,555,700	85.5340	8,553,400	10,000,000	8,349,053	0	220,162	0	0	2.550	5.807	FA	104,125	255,000	01/28/2020	02/04/2030
446413-AZ-9	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2.C FE	328,000	87.9040	288,325	328,000	328,000	0	0	0	0	2.043	2.043	FA	2,513	6,701	08/09/2021	08/16/2028
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC	LS		1,2	2.C FE	1,338,629	96.3290	1,304,295	1,354,000	1,345,105	0	1,448	0	0	4.500	4.641	MN	10,155	60,930	03/15/2019	05/01/2029
448414-AE-2	HUTCHISON WHAMPOA FINANCE CI LTD				1.F FE	11,401,072	108.0990	10,809,900	10,000,000	10,501,038	0	(132,401)	0	0	7.500	5.858	FA	312,500	750,000	03/31/2015	08/01/2027
448414-AG-7	HUTCHISON WHAMPOA FINANCE CI LTD				1.F FE	6,585,269	111.2420	5,562,100	5,000,000	6,234,245	0	(64,529)	0	0	6.988	4.534	FA	145,583	349,400	11/30/2017	08/01/2037
44841S-AC-3	HUTCHISON WHAMPOA INTERNATIONAL (03/33)		C		1.F FE	27,439,294	116.5380	24,647,787	21,150,000	24,848,478	0	(284,258)	0	0	7.450	5.153	MN	161,944	1,575,675	09/30/2016	11/24/2033
448814-DB-6	HYDRO-QUEBEC				1.D FE	14,971,310	118.1170	11,658,148	9,870,000	11,811,957	0	(307,579)	0	0	8.625	4.514	JD	37,835	851,288	09/02/2010	06/15/2029
448814-DC-4	HYDRO-QUEBEC				1.D FE	53,417	119.4700	48,983	41,000	46,198	0	(712)	0	0	8.500	5.927	JD	290	3,485	05/31/2009	12/01/2029
448814-EJ-8	HYDRO-QUEBEC				1.D FE	15,560,232	101.2460	12,149,520	12,000,000	12,355,381	0	(683,393)	0	0	8.050	2.248	JJ	466,900	966,000	06/30/2020	07/07/2024
44891A-CM-7	HYUNDAI CAPITAL AMERICA			1	2.A FE	233,740	101.7000	237,978	234,000	233,763	0	23	0	0	5.950	5.991	MS	3,868	0	09/18/2023	09/21/2026
44919*-AC-2	I 595 EXPRESS LLC SR SECD NT				1.F PL	5,941,165	94.4085	5,835,612	6,181,235	5,977,315	0	31,623	0	0	3.310	4.154	MJSD	52,456	204,591	10/31/2022	12/31/2031
44929@-AQ-7	ICRE REIT SER D TRANCHE A				2.B YE	5,000,000	92.7257	4,636,283	5,000,000	5,000,000	0	0	0	0	3.850	3.849	MN	32,083	192,500	03/14/2019	05/01/2028
44929@-AR-5	ICRE REIT SER D TRANCHE B				2.B	5,000,000	88.2226	4,411,131	5,000,000	5,000,000	0	0	0	0	4.010	4.009	MN	33,417	200,500	03/14/2019	05/01/2031
44929@-AS-3	ICRE REIT SER D TRANCHE C				2.B	5,000,000	87.0426	4,352,131	5,000,000	5,000,000	0	0	0	0	4.130	4.130	MN	34,417	206,500	03/14/2019	05/01/2034
44963H-AA-3	IHS HOLDING LTD		C	1,2	4.A FE	403,000	86.7740	349,699	403,000	403,000	0	0	0	0	5.625	5.625	MN	2,015	22,669	11/18/2021	11/29/2026
44963L-AC-0	IHS NETHERLANDS HOLDCO BV		C	1,2	4.A FE	286,200	88.9940	235,834	265,000	268,793	0	(5,291)	0	0	8.000	5.911	MS	6,066	21,200	05/20/2021	09/18/2027
449691-AA-2	ILIAD HOLDING SAS		C	1,2	4.A FE	2,340,850	99.8040	2,328,427	2,333,000	2,337,663	0	(1,493)	0	0	6.500	6.418	AO	32,014	151,645	10/13/2021	10/15/2026
449691-AC-8	ILIAD HOLDING SAS		C	1,2	4.A FE	2,920,597	99.5090	2,932,530	2,947,000	2,920,926	0	1,563	0	0	7.000	7.210	AO	43,550	197,540	09/29/2023	10/15/2028
450319-C#-3	DEXIA SA (PARIS)				1.F	30,103,374	64.9552	20,785,653	32,000,000	30,140,316	0	31,544	0	0	3.130	3.431	JJ	453,502	1,001,600	10/31/2022	07/15/2051
45031U-CJ-8	SAFEHOLD INC			1,2	3.B FE	0	102.7500	0	0	0	0	0	0	0	5.500	5.024	FA	306	0	02/24/2022	02/15/2026
450636-AD-7	INDIANA TOLL ROAD CONCESSION CO LLC			1,2	2.B FE	25,490,091	89.0750	22,268,750	25,000,000	25,425,951	0	(16,932)	0	0	5.283	5.124	JJ	609,013	1,320,750	06/30/2020	07/15/2040
450636-B#-1	ITR CONCESSION CO LLC SER D				2.B FE	15,000,000	89.8070	13,471,051	15,000,000	15,000,000	0	0	0	0	4.010	4.009	AO	121,971	601,500	09/27/2017	10/18/2032
450636-B*-5	ITR CONCESSION CO LLC SER B				2.B FE	46,428,000	95.0242	47,512,115	50,000,000	48,421,160	0	366,104	0	0	3.760	4.669	AO	381,222	1,880,000	09/27/2017	10/18/2027
450636-C@-2	ITR CONCESSION CO LLC SER B				2.B FE	9,877,000	89.1410	10,696,916	12,000,000	10,591,547	0	192,068	0	0	3.150	5.466	AO	76,650	378,000	11/20/2019	12/10/2029
450636-D@-1	ITR CONCESSION CO LLC SER E				2.B FE	27,392,831	76.8871	23,066,136	30,000,000	27,503,992	0	95,268	0	0	3.590	4.277	AO	218,392	1,077,000	10/31/2022	12/10/2039
450636-E*-2	ITR CONCESSION COMPANY LLC				2.B FE	7,629,413	85.6502	8,565,023	10,000,000	7,933,663	0	184,377	0	0	3.290	6.589	MS	96,872	329,000	11/18/2022	03/15/2032
45138L-AQ-6	IDAHO POWER CO			1	1.F FE	9,523,500	104.0600	7,804,500	7,500,000	8,703,266	0	(89,314)	0	0	5.875	4.006	FA	166,458	440,625	11/08/2012	08/15/2034
45174H-BC-0	IHEARTCOMMUNICATIONS INC			1,2	5.A FE	4,098,853	85.2580	3,580,836	4,200,000	4,096,391	0	13,877	0	0	6.375	6.841	FA	111,563	267,750	01/04/2023	05/01/2026
45174H-BD-8	IHEARTCOMMUNICATIONS INC	LS		1,2	5.C FE	1,731,661	64.9080	1,119,663	1,725,000	1,676,102	0	(28,293)	0	0	8.375	7.504	MN	24,078	135,047	09/29/2023	05/01/2027
45174H-BD-8	IHEARTCOMMUNICATIONS INC	LS		1,2	5.C FE	700,375	64.9080	421,902	650,000	654,593	0	(13,595)	0	0	8.375	6.184	MN	9,073	54,438	06/10/2021	05/01/2027
452308-AQ-2	ILLINOIS TOOL WORKS INC			1,2	1.E FE	16,002,494	100.2540	13,534,290	13,500,000	15,538,198	0	(83,494)	0	0	4.875	3.682	MS	193,781	658,125	11/30/2017	09/15/2041
453258-AP-0	VALE CANADA LTD			1	2.C FE	6,899,767	108.6470	7,062,055	6,500,000	6,725,746	0	(18,449)	0	0	7.200	6.666	MS	137,800	468,000	04/19/2011	09/15/2032
45326Y-A*-8	INCITEC PIVOT LTD SER A		D		2.B	7,000,000	95.1554	6,660,879	7,000,000	7,000,000	0	0	0	0	4.030	4.029	AO	47,800	282,150	07/25/2019	10/30/2028
454889-AM-8	INDIANA MICHIGAN POWER CO			1	1.G FE	1,084,415	106.6340	1,242,286	1,165,000	1,108,897	0	2,300	0	0	6.050	6.577	MS	20,753	70,483	11/30/2017	03/15/2037
45662N-A#-0	INFINEON TECHNOLOGIES AG SER C		D		2.B	6,000,000	96.6263	5,797,578	6,000,000	6,000,000	0	0	0	0	4.300	4.299	AO	61,633	258,000	03/10/2016	04/05/2028
45662N-A*-4	INFINEON TECHNOLOGIES AG SER A		D		2.B	5,000,000	99.2921	4,964,607	5,000,000	5,000,000	0	0	0	0	3.940	3.939	AO	47,061	197,000	03/10/2016	04/05/2024
45662N-A@-2	INFINEON TECHNOLOGIES AG SER B		D		2.B	17,275,454	97.2457	16,531,765	17,000,000	17,083,634	0	(34,737)	0	0	4.100	3.870	AO	166,506	697,000	11/30/2017	04/05/2026
45674C-AA-1	INFOR INC			1,2	2.B FE	271,679	94.2740	256,425	272,000	271,901	0	63	0	0	1.750	1.774	JJ	2,195	4,760	06/02/2020	07/15/2025
456837-AM-5	ING GROEP NV	LS	C		1.G FE	9,091,589	98.6020	7,837,873	7,949,000	8,624,370	0	(131,598)	0	0	4.550	2.635	AO	89,415	361,680	04/28/2020	10/02/2028
456837-AU-7	ING GROEP NV		C	2	1.G FE	545,634	94.0950	513,759	546,000	545,845	0	62	0	0	1.400	1.412	JJ	3,822	7,644	06/24/2020	07/01/2026
456837-BA-0	ING GROEP NV		C	2,5	1.G FE	280,000	98.0060	274,417	280,000	280,000	0	0	0	0	3.869	3.871	MS	2,799	10,833	03/21/2022	03/28/2026
456837-BC-6	ING GROEP NV	LS	C	2,5	1.G FE	18,282,200	93.7490	18,749,800	20,000,000	18,385,168	0	102,968	0	0	4.252	5.374	MS	219,687	850,400	03/23/2023	03/28/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45685E-AJ-5	VOYA FINANCIAL INC			1	2.B FE	4,982,064	97.7830	4,889,150	5,000,000	4,985,458	0	443	0	0	5.700	5.725	JJ	131,417	285,000	12/19/2013	07/15/2043
456866-AL-6	TRANE TECHNOLOGIES CO LLC				2.A FE	1,558,275	102.3700	1,421,919	1,389,000	1,416,180	0	(17,956)	0	0	7.200	5.739	JD	8,334	100,008	11/30/2017	06/01/2025
45687A-AP-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN	LS		1,2	2.A FE	9,790,914	97.4670	10,404,602	10,675,000	10,126,299	0	102,786	0	0	3.750	5.005	FA	144,557	400,313	10/31/2022	08/21/2028
45790T-AB-1	PATRIMONIO EN FIDEICOMISO DS 093-2002-EF		C	1,2	2.C FE	200,000	89.7340	179,468	200,000	200,000	0	0	0	0	3.250	3.249	MS	1,788	6,500	03/11/2021	03/22/2028
458140-AK-6	INTEL CORP	C		1	1.F FE	30,958,800	97.7560	25,905,340	26,500,000	30,153,092	0	(143,256)	0	0	4.800	3.723	AO	318,000	1,272,000	10/31/2022	10/01/2041
458140-AT-7	INTEL CORP	LS		1,2	1.F FE	26,259,315	100.4170	24,595,136	24,493,000	26,000,873	0	(45,865)	0	0	4.900	4.432	JJ	506,733	1,176,833	10/31/2022	07/29/2045
458140-AX-8	INTEL CORP	M		1,2	1.F FE	997,805	96.1070	961,070	1,000,000	998,738	0	263	0	0	3.150	3.181	MN	4,375	31,500	04/03/2018	05/11/2027
458140-BD-1	INTEL CORP			1,2	1.F FE	1,515,150	99.0270	1,485,405	1,500,000	1,500,476	0	(2,455)	0	0	2.875	2.709	MN	5,990	43,125	06/27/2017	05/11/2024
458140-BG-4	INTEL CORP			1,2	1.F FE	3,096,438	81.2210	2,639,683	3,250,000	3,113,656	0	3,623	0	0	3.734	4.008	JD	7,753	182,033	07/23/2018	12/08/2047
458140-BG-4	INTEL CORP			1,2	1.F FE	597,140	81.2210	499,509	615,000	598,956	0	407	0	0	3.734	3.903	JD	1,467	22,964	03/15/2019	12/08/2047
458140-BJ-8	INTEL CORP			1,2	1.F FE	4,402,821	74.3460	2,944,102	3,960,000	4,368,530	0	(11,106)	0	0	3.250	2.687	MN	16,445	128,700	10/28/2020	11/15/2049
458140-BM-1	INTEL CORP	LS		1,2	1.F FE	5,370,807	94.4780	3,684,642	3,900,000	5,262,794	0	(35,555)	0	0	4.750	2.829	MS	49,400	185,250	11/12/2020	03/25/2050
458140-BN-9	INTEL CORP	M		1,2	1.F FE	29,243,272	98.1570	19,533,243	19,900,000	28,818,603	0	(139,937)	0	0	4.950	2.921	MS	262,680	985,050	11/16/2020	03/25/2060
458140-CD-0	INTEL CORP			1	1.F FE	63,000	100.7420	63,467	63,000	63,000	0	0	0	0	4.875	4.875	FA	1,203	1,536	02/07/2023	02/10/2026
458140-CG-3	INTEL CORP			1,2	1.F FE	15,867,250	104.4680	15,670,200	15,000,000	15,802,555	0	(64,695)	0	0	5.200	4.463	FA	305,500	390,000	02/07/2023	02/10/2033
458140-CJ-7	INTEL CORP	LS		1,2	1.F FE	5,821,850	108.1110	5,405,550	5,000,000	5,809,998	0	(11,852)	0	0	5.700	4.668	FA	111,625	142,500	02/07/2023	02/10/2053
458140-CK-4	INTEL CORP			1,2	1.F FE	10,495,170	111.4600	11,703,300	10,500,000	10,495,198	0	28	0	0	5.900	5.903	FA	242,638	309,750	02/07/2023	02/10/2063
45834Q-AB-5	INTEGRIS BAPTIST MEDICAL CENTER INC			1,2	1.E FE	5,072,300	74.9330	3,746,650	5,000,000	5,067,381	0	(1,535)	0	0	3.675	3.595	FA	69,417	183,750	10/09/2020	08/15/2050
45837@-AA-0	INTELLIHOT INC PIK				5.B	4,636,832	96.4655	4,472,944	4,636,832	4,636,832	0	(144)	0	0	19.076	19.341	MJSD	126,589	767,514	12/29/2023	11/01/2026
45837@-AB-8	INTELLIHOT INC				5.B	4,580,169	108.5273	4,970,732	4,580,169	4,580,169	565,005	0	0	0	13.000	13.181	MJSD	152,163	685,058	06/30/2023	11/01/2026
45846A-AA-8	INTERCHILE SA		C	1,2	2.A FE	4,405,000	81.7188	3,599,711	4,405,000	4,405,000	0	0	0	0	4.500	4.500	JD	99,663	198,225	07/19/2021	06/30/2056
45846A-AA-8	INTERCHILE SA		C	1,2	2.A FE	2,011,749	81.7188	2,002,109	2,450,000	2,022,022	0	8,654	0	0	4.500	5.700	JD	55,431	110,250	10/31/2022	06/30/2056
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	1,245,807	89.6021	892,437	996,000	1,223,470	0	(6,369)	0	0	4.250	2.927	MS	11,758	42,330	05/07/2020	09/21/2048
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	14,990,345	71.6932	10,885,179	15,183,000	15,005,599	0	4,282	0	0	3.000	3.065	JD	20,244	455,490	05/18/2020	06/15/2050
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	7,341,048	67.4515	4,809,292	7,130,000	7,331,302	0	(3,124)	0	0	3.000	2.874	MS	62,982	213,900	09/16/2020	09/15/2060
459200-AR-2	INTERNATIONAL BUSINESS MACHINES CORP	C		1	1.G FE	9,454,000	105.3410	8,194,476	7,779,000	8,401,248	0	(158,710)	0	0	6.220	3.802	FA	201,606	483,854	11/30/2017	08/01/2027
459200-AS-0	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	177,318	107.1320	155,341	145,000	161,050	0	(3,623)	0	0	6.500	3.534	JJ	4,346	9,425	03/15/2019	01/15/2028
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	19,408,562	105.3460	16,054,730	15,240,000	18,572,409	0	(149,663)	0	0	5.600	3.760	MN	73,491	853,440	11/30/2017	11/30/2039
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP	C		1	1.G FE	35,449,299	87.0260	35,990,473	41,356,000	36,775,667	0	155,047	0	0	4.000	4.913	JD	81,006	2,550,920	11/30/2017	06/20/2042
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	7,638,665	71.5560	5,366,700	7,500,000	7,624,054	0	(5,717)	0	0	3.268	3.138	MN	31,318	245,100	05/18/2021	11/15/2040
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.C FE	18,214,784	68.2490	12,760,516	18,697,000	18,200,845	0	3,826	0	0	3.468	3.586	JD	54,034	648,412	10/31/2022	12/01/2050
460146-CF-8	INTERNATIONAL PAPER CO	LS		1	2.B FE	12,258,615	119.6250	11,364,375	9,500,000	11,778,386	0	(94,568)	0	0	7.300	5.055	MN	88,614	693,500	06/30/2020	11/15/2039
460146-CS-0	INTERNATIONAL PAPER CO	LS		1,2	2.B FE	3,569,830	89.3390	2,734,667	3,061,000	3,528,240	0	(12,313)	0	0	4.350	3.416	FA	50,302	133,154	06/17/2020	08/15/2048
46051M-AC-6	INTERNATIONAL TRANSMISSION CO			1	1.F FE	12,111,510	105.6120	10,561,200	10,000,000	11,534,414	0	(92,829)	0	0	6.125	4.477	MS	154,826	826,875	11/30/2017	03/31/2036
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	LS	C	1,2	3.A FE	1,192,050	100.1040	1,341,394	1,340,000	1,315,080	0	20,387	0	0	6.500	8.271	FA	32,904	87,900	03/07/2016	02/15/2025
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	LS	C	1,2	3.A FE	708,000	100.1040	800,832	800,000	784,561	0	12,637	0	0	6.500	8.340	FA	19,644	52,896	02/08/2016	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.A FE	8,227,991	101.4840	8,352,133	8,230,000	8,221,858	0	459	0	0	6.250	6.263	JJ	237,184	514,375	10/31/2022	01/15/2027
461070-AC-8	INTERSTATE POWER AND LIGHT CO			1	2.A FE	4,267,718	106.1410	3,927,217	3,700,000	4,024,098	0	(24,753)	0	0	6.450	5.290	AO	50,382	238,650	10/19/2010	10/15/2033
461070-AS-3	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	3,266,749	85.5420	4,277,100	5,000,000	3,752,499	0	148,153	0	0	2.300	7.230	JD	9,583	115,000	05/26/2020	06/01/2030
46115H-AW-7	INTESA SANPAOLO SPA		C		3.A FE	4,855,070	99.4990	5,024,700	5,050,000	4,995,968	0	24,138	0	0	5.710	6.278	JJ	132,964	288,355	01/11/2017	01/15/2026
46115H-BQ-9	INTESA SANPAOLO SPA		C	2	3.A FE	332,000	82.4570	273,757	332,000	332,000	0	0	0	0	4.198	4.198	JD	1,161	13,937	05/24/2021	06/01/2032
46115H-BU-0	INTESA SANPAOLO SPA		C		2.B FE	199,596	102.4400	204,880	200,000	199,736	0	126	0	0	7.000	7.076	MN	1,556	14,000	11/14/2022	11/21/2025
46115H-BV-8	INTESA SANPAOLO SPA		C	2	2.C FE	411,768	108.5020	434,008	400,000	410,890	0	(813)	0	0	8.248	7.815	MN	3,666	32,992	12/05/2022	11/21/2033
46115H-CF-2	INTESA SANPAOLO SPA		C		2.B FE	26,937,900	109.7970	29,645,190	27,000,000	26,937,950	0	50	0	0	7.800	7.820	MN	193,050	0	11/20/2023	11/28/2053
46124H-AD-8	INTUIT INC	M		1,2	1.G FE	0	78.3640	0	0	0	0	2,576	0	0	1.650	1.676	JJ	5,404	216,835	06/25/2020	07/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46143N-AB-6	INVESTMENT ENERGY RESOURCES LTD		C	1,2	3.C FE	6,175,500	93.7320	5,584,553	5,958,000	6,086,435	0	(36,275)	0	0	6.250	5.500	AO	67,234	372,375	06/15/2021	04/26/2029
46284V-AE-1	IRON MOUNTAIN INC			1,2	3.C FE	2,185,338	97.2250	2,239,092	2,303,000	2,240,648	0	12,571	0	0	5.250	5.984	MS	35,601	120,908	10/31/2022	03/15/2028
46284V-AN-1	IRON MOUNTAIN INC			1,2	3.C FE	1,195,313	90.5520	1,131,900	1,250,000	1,204,874	0	5,136	0	0	4.500	5.111	FA	21,250	56,250	02/03/2022	02/15/2031
46284V-AP-6	IRON MOUNTAIN INC	LS		1,2	3.C FE	193,000	102.7880	198,381	193,000	193,000	0	0	0	0	7.000	6.991	FA	8,481	0	05/10/2023	02/15/2029
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER			1,2	3.C FE	1,828,285	91.5980	1,672,579	1,826,000	1,827,961	0	(130)	0	0	5.000	4.985	MN	11,666	79,351	12/14/2021	07/15/2032
46361*-AC-0	IRVINE COMPANY LLC/THE SR NTS				1.E PL	10,335,807	98.6584	9,865,842	10,000,000	10,027,085	0	(53,519)	0	0	3.680	3.124	JD	1,022	552,000	09/30/2017	06/30/2024
46567T-AB-0	ITHACA ENERGY (NORTH SEA) PLC		C	1,2	4.C FE	3,538,759	98.9270	3,440,681	3,478,000	3,516,827	0	(12,705)	0	0	9.000	8.501	JJ	144,337	313,020	03/04/2022	07/15/2026
465685-AK-1	ITC HOLDINGS CORP	LS		1,2	2.B FE	11,975,750	96.1350	14,420,250	15,000,000	14,070,068	0	335,975	0	0	3.250	5.961	JD	245,104	243,750	06/30/2016	06/30/2026
465685-AP-0	ITC HOLDINGS CORP	LS		1,2	2.B FE	22,115,759	94.8400	23,710,000	25,000,000	23,572,090	0	325,703	0	0	3.350	4.989	MN	107,014	837,500	10/31/2022	11/15/2027
46590X-AY-2	JBS USA LUX SA			1,2	2.C FE	15,772,480	99.0590	15,849,440	16,000,000	15,796,385	0	17,286	0	0	5.750	5.931	AO	230,000	1,175,556	06/06/2022	04/01/2033
46625H-HF-0	JPMORGAN CHASE & CO	LS			1.F FE	11,375,200	114.4930	11,449,300	10,000,000	11,305,249	0	(60,287)	0	0	6.400	5.107	MN	81,778	640,000	10/31/2022	05/15/2038
46625H-HV-5	JPMORGAN CHASE & CO				1.F FE	24,009,690	103.9060	22,859,320	22,000,000	23,754,414	0	(82,762)	0	0	5.500	4.738	AO	255,444	1,210,000	06/30/2020	10/15/2040
46625H-JB-7	JPMORGAN CHASE & CO	LS			1.F FE	12,851,418	106.2910	12,699,649	11,948,000	12,614,129	0	(47,488)	0	0	5.600	4.925	JJ	308,524	669,088	11/30/2017	07/15/2041
46625H-NJ-5	JPMORGAN CHASE & CO	LS			1.G FE	17,817,600	98.9090	19,781,800	20,000,000	19,040,403	0	223,492	0	0	4.250	5.690	AO	212,500	850,000	09/08/2017	10/01/2027
46647P-AK-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	8,029,521	85.0880	7,012,953	8,242,000	8,053,206	0	4,562	0	0	4.032	4.182	JJ	144,927	332,317	02/16/2018	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO			1,2,5	1.F FE	19,449,200	83.7200	16,744,000	20,000,000	19,500,839	0	12,435	0	0	3.964	4.126	MN	101,302	792,800	04/16/2019	11/15/2048
46647P-AV-8	JPMORGAN CHASE & CO	LS		1,2,5	1.F FE	15,429,440	97.1720	15,547,520	16,000,000	15,528,597	0	84,760	0	0	4.203	4.831	JJ	295,144	672,480	10/31/2022	07/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			1,2	1.F FE	22,950,650	97.9990	19,599,800	20,000,000	21,781,426	0	(341,537)	0	0	4.452	2.497	JD	64,307	890,400	06/30/2020	12/05/2029
46647P-BN-5	JPMORGAN CHASE & CO			1,2	1.E FE	9,851,533	71.8560	7,049,792	9,811,000	9,848,376	0	(882)	0	0	3.109	3.088	AO	58,463	457,520	04/15/2020	04/22/2051
46647P-CP-9	JPMORGAN CHASE & CO			1,2,5	1.E FE	747,664	90.6010	771,921	852,000	761,992	0	14,327	0	0	1.470	4.722	MS	3,444	6,262	07/10/2023	09/22/2027
46647P-CT-1	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,399,272	96.2800	1,347,920	1,400,000	1,393,269	0	(3,022)	0	0	1.561	1.575	JD	1,275	21,854	12/14/2021	12/10/2025
46647P-DR-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	593,240	101.4230	602,453	594,000	593,243	0	3	0	0	5.350	5.367	JD	2,648	10,968	12/13/2023	06/01/2034
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING	C			1.F FE	8,158	94.2420	9,424	10,000	9,481	0	192	0	0	3.050	5.455	AO	53	305	04/25/2016	04/29/2026
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING	C			1.F FE	24,466,642	94.2420	28,263,176	29,990,000	28,432,166	0	615,866	0	0	3.050	5.458	AO	157,531	914,695	04/25/2016	04/29/2026
47215P-AF-3	JD.COM INC		C	1,2	2.A FE	7,148,245	78.2270	5,162,982	6,600,000	7,111,860	0	(12,035)	0	0	4.125	3.654	JJ	126,294	272,250	01/12/2021	01/14/2050
472319-AE-2	JEFFERIES FINANCIAL GROUP INC			1	2.B FE	522,178	103.8280	477,609	460,000	479,395	0	(5,045)	0	0	6.450	5.096	JD	1,896	29,670	04/16/2013	06/08/2027
478160-AL-8	JOHNSON & JOHNSON				1.C FE	2,802,846	107.9610	2,429,123	2,250,000	2,548,450	0	(26,767)	0	0	4.950	3.293	MN	14,231	111,375	11/08/2012	05/15/2033
478160-AN-4	JOHNSON & JOHNSON			1	1.A FE	13,567,600	115.1950	11,519,500	10,000,000	12,711,962	0	(152,133)	0	0	5.950	3.440	FA	224,778	595,000	11/30/2017	08/15/2037
478160-AT-1	JOHNSON & JOHNSON			1	1.A FE	27,960,586	114.2820	27,139,689	23,748,000	27,166,290	0	(173,907)	0	0	5.850	4.455	JJ	640,602	1,389,258	10/31/2022	07/15/2038
478160-BJ-2	JOHNSON & JOHNSON	LS		1,2	1.A FE	4,519,060	102.5770	4,111,286	4,008,000	4,348,885	0	(30,334)	0	0	4.375	3.317	JD	12,664	175,350	11/30/2017	12/05/2033
478160-BV-5	JOHNSON & JOHNSON			1,2	1.A FE	26,890,351	87.4880	23,328,675	26,665,000	26,847,241	0	(6,284)	0	0	3.700	3.651	MS	328,868	986,605	06/21/2019	03/01/2046
478160-BY-9	JOHNSON & JOHNSON	LS		1,2	1.A FE	20,432,050	96.1750	25,967,250	27,000,000	25,174,506	0	761,472	0	0	2.450	5.795	MS	240,688	739,900	11/30/2017	03/01/2026
478160-CE-2	JOHNSON & JOHNSON	LS		1,2	1.A FE	10,567,125	96.5990	12,074,875	12,500,000	11,782,304	0	203,923	0	0	2.950	4.928	MS	120,868	368,750	02/28/2017	03/03/2027
478165-AB-9	S C JOHNSON & SON INC	LS			2.A FE	19,354,080	106.1060	16,976,960	16,000,000	17,352,819	0	(292,624)	0	0	6.750	4.471	FA	408,000	1,080,000	11/30/2017	02/15/2028
478165-AF-0	S C JOHNSON & SON INC				2.A FE	12,108,640	104.9150	11,540,650	11,000,000	11,762,823	0	(68,460)	0	0	5.750	4.776	FA	238,944	632,500	11/30/2017	02/15/2033
478165-AG-8	S C JOHNSON & SON INC	M		1	2.A FE	12,820,465	92.0330	10,583,795	11,500,000	12,535,473	0	(42,292)	0	0	4.800	4.052	MS	184,000	600,000	03/31/2017	09/01/2040
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL PLC	LS	C	1	2.B FE	1,903,435	106.7500	2,135,000	2,000,000	1,926,577	0	3,939	0	0	6.000	6.443	JJ	55,333	120,000	12/23/2016	01/15/2036
478375-AM-0	JOHNSON CONTROLS INTERNATIONAL PLC		C		2.B FE	6,060,272	108.6060	5,430,300	5,000,000	5,930,935	0	(21,574)	0	0	6.950	5.480	JD	28,958	347,500	12/23/2016	12/01/2045
48121@-AB-7	JRD HOLDINGS LLC SER 2021-B				2.B PL	6,562,571	98.6610	6,457,808	6,545,455	6,559,594	0	(3,326)	0	0	4.650	4.520	AO	51,573	304,363	10/31/2022	04/30/2027
48121@-AD-3	JRD HOLDINGS LLC SER 2014-B				2.B PL	710,000	99.4071	705,791	710,000	710,000	0	0	0	0	4.130	4.108	MS	7,657	29,323	03/18/2014	03/27/2024
48121@-AH-4	JRD HOLDINGS LLC SER 2020-B				2.B PL	8,000,000	84.7992	6,783,935	8,000,000	8,000,000	0	0	0	0	2.630	2.630	MN	25,131	210,400	10/28/2020	11/18/2030
48121@-AJ-0	JRD HOLDINGS LLC SER 2020-C				2.B PL	15,000,000	80.8485	12,127,281	15,000,000	15,000,000	0	0	0	0	2.730	2.730	MN	48,913	409,500	10/28/2020	11/18/2032
48121@-AN-1	JRD HOLDINGS LLC SER 2021-B				2.B PL	15,315,000	82.4122	14,010,074	17,000,000	15,634,726	0	147,424	0	0	2.680	3.886	AO	97,448	455,600	10/01/2021	10/14/2031
48121@-AP-6	JETRO HOLDINGS, LLC				2.B PL	3,960,772	80.0667	4,003,336	5,000,000	4,045,380	0	72,521	0	0	2.830	5.364	AO	30,265	141,500	10/31/2022	10/14/2033
482480-AE-0	KLA CORP	C		1,2	1.F FE	655,272	99.4030	649,102	653,000	653,193	0	(286)	0	0	4.650	4.605	MN	5,061	30,365	11/20/2014	11/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48248O-AG-5	KLA CORP	LS		1,2	1.F FE	4,386,222	99.4590	5,051,523	5,079,000	4,668,136	0	65,651	0	0	4.100	5.928	MS	61,315	208,239	03/13/2019	03/15/2029
482480-AG-5	KLA CORP	LS		1,2	1.F FE	4,956,250	99.4590	4,972,950	5,000,000	4,963,601	0	6,230	0	0	4.100	4.257	MS	60,361	205,000	10/31/2022	03/15/2029
482480-AH-3	KLA CORP	LS		1,2	1.F FE	615,660	99.1460	495,730	500,000	605,753	0	(2,584)	0	0	5.000	3.688	MS	7,361	25,000	12/10/2019	03/15/2049
482480-AJ-9	KLA CORP			1,2	1.F FE	2,249,145	76.3280	1,717,380	2,250,000	2,249,218	0	19	0	0	3.300	3.302	MS	24,750	74,250	02/19/2020	03/01/2050
482480-AN-0	KLA CORP			1,2	1.F FE	19,969,200	104.2990	20,859,800	20,000,000	19,970,464	0	296	0	0	5.250	5.259	JJ	484,167	1,114,167	06/21/2022	07/15/2062
48263@-AA-7	KDM HOLDING INC SER B-2032 SR NT				2.C	25,215,000	87.3522	21,838,039	25,000,000	25,176,558	0	(21,865)	0	0	3.560	3.448	MS	224,972	892,472	03/09/2022	03/31/2032
48305Q-AG-8	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	1,031,826	71.2230	982,877	1,380,000	1,038,984	0	6,116	0	0	3.002	4.597	JD	3,452	41,428	10/31/2022	06/01/2051
485134-BP-4	EVERGY METRO INC			1,2	1.F FE	14,353,600	97.7980	14,669,700	15,000,000	14,875,856	0	72,464	0	0	3.650	4.183	FA	206,833	547,500	08/13/2015	08/15/2025
485134-BR-0	EVERGY METRO INC			1,2	1.F FE	7,566,910	83.8530	5,869,710	7,000,000	7,498,194	0	(12,854)	0	0	4.200	3.744	MS	86,567	294,000	02/26/2018	03/15/2048
48666K-AY-5	KB HOME	LS		1,2	3.B FE	782,008	95.5500	808,353	846,000	795,547	0	6,561	0	0	4.800	5.977	MN	5,189	40,608	10/31/2022	11/15/2029
48666K-BA-6	KB HOME			1,2	3.B FE	1,305,339	103.5110	1,357,029	1,311,000	1,306,173	0	550	0	0	7.250	7.320	JJ	43,827	101,120	06/27/2022	07/15/2030
48667Q-AP-0	NK KAZMUNAYGAZ AO		C		2.B FE	1,909,000	87.5938	1,751,875	2,000,000	1,916,891	0	1,588	0	0	5.750	6.086	AO	23,000	115,000	06/27/2018	04/19/2047
48667Q-AQ-8	NK KAZMUNAYGAZ AO		C		2.B FE	1,699,453	98.9375	1,484,063	1,500,000	1,636,444	0	(18,820)	0	0	5.375	3.743	AO	15,005	80,625	06/30/2020	04/24/2030
487836-AT-5	KELLANOVA	C		1	2.B FE	11,040,551	114.5420	9,083,181	7,930,000	9,445,839	0	(174,197)	0	0	7.450	4.347	AO	147,696	590,785	09/10/2012	04/01/2031
491674-BK-2	KENTUCKY UTILITIES CO	LS		1,2	1.F FE	12,815,490	97.4830	14,135,035	14,500,000	14,146,296	0	190,386	0	0	3.300	4.772	AO	119,625	534,600	10/01/2015	10/01/2025
49177J-AB-8	KENVUE INC			1	1.F FE	304,887	100.8130	307,480	305,000	304,934	0	47	0	0	5.500	5.516	MS	4,613	8,388	03/08/2023	03/22/2025
49177J-AH-5	KENVUE INC			1,2	1.F FE	9,974,900	103.2130	10,321,300	10,000,000	9,977,459	0	2,559	0	0	5.000	5.042	MS	137,500	250,000	03/08/2023	03/22/2030
49177J-AQ-5	KENVUE INC			1,2	1.F FE	4,468,500	84.9024	3,820,608	4,500,000	4,468,687	0	187	0	0	5.200	5.242	MS	64,350	117,000	03/08/2023	03/22/2063
49271V-AD-2	KEURIG DR PEPPER INC	LS		1,2	2.B FE	133,594	98.3640	98,364	100,000	130,983	0	(850)	0	0	5.085	3.217	MN	509	5,085	10/23/2020	05/25/2048
49271V-AJ-9	KEURIG DR PEPPER INC			1,2	2.B FE	73,810	91.9330	68,030	74,000	73,874	0	18	0	0	3.200	3.230	MN	395	2,368	04/07/2020	05/01/2030
49271V-AK-6	KEURIG DR PEPPER INC			1,2	2.B FE	11,204,350	81.1650	8,116,500	10,000,000	11,105,539	0	(29,845)	0	0	3.800	3.148	MN	63,333	380,000	07/24/2020	05/01/2050
49272Y-AB-9	KEDRION SPA		C	1,2	4.C FE	2,418,360	91.0000	2,619,890	2,879,000	2,455,205	0	36,845	0	0	6.500	9.965	JD	156,403	0	04/21/2023	09/01/2029
49326E-EG-4	KEYCORP	LS			2.B FE	8,973,050	93.8290	9,382,900	10,000,000	8,973,050	0	19,799	558,083	0	4.100	4.568	AO	69,472	410,000	04/23/2018	04/30/2028
49337W-AC-4	NATIONAL GRID USA	C		1	2.B FE	24,677,957	114.2690	21,711,110	19,000,000	21,725,169	0	(318,665)	0	0	8.000	5.467	MN	194,222	1,520,000	08/13/2013	11/15/2030
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	17,679,629	99.6590	15,348,483	15,401,000	16,487,924	0	(347,602)	0	0	4.600	2.157	AO	167,272	708,446	10/31/2022	04/06/2027
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	1,558,498	90.8950	1,590,663	1,750,000	1,586,226	0	23,760	0	0	3.000	4.864	AO	8,896	52,500	10/31/2022	10/30/2029
494368-BC-6	KIMBERLY-CLARK CORP	C		1	1.F FE	22,285,611	118.8270	21,533,829	18,122,000	21,254,769	0	(167,044)	0	0	6.625	4.834	FA	500,243	1,200,583	10/31/2022	08/01/2037
494368-BU-6	KIMBERLY-CLARK CORP			1	1.F FE	354,365	96.6380	349,830	362,000	359,481	0	1,138	0	0	2.750	3.091	FA	3,761	9,955	03/21/2019	02/15/2026
494368-CB-7	KIMBERLY-CLARK CORP	LS		1,2	1.F FE	2,829,775	93.2820	4,664,100	5,000,000	3,411,417	0	175,656	0	0	3.100	10.093	MS	40,903	155,000	03/24/2020	03/26/2030
49446R-AV-1	KIMCO REALTY OP LLC			1,2	2.A FE	10,239,756	74.5810	7,756,424	10,400,000	10,251,831	0	3,449	0	0	3.700	3.787	AO	96,200	384,800	10/22/2020	10/01/2049
494550-AJ-5	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	10,526,400	111.1200	11,112,000	10,000,000	10,241,385	0	(23,776)	0	0	7.400	6.968	MS	217,889	740,000	12/04/2002	03/15/2031
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP	LS		1	2.B FE	282,037	113.2410	283,103	250,000	267,375	0	(1,548)	0	0	7.750	6.637	MS	5,705	19,375	12/31/2009	03/15/2032
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS LP	M		1	2.B FE	24,206,013	113.2210	23,244,271	20,530,000	22,878,597	0	(180,020)	0	0	7.300	5.727	FA	566,172	1,498,690	11/30/2017	08/15/2033
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	3,493,105	105.1840	3,681,440	3,500,000	3,495,432	0	226	0	0	6.500	6.515	FA	94,792	227,500	01/25/2007	02/01/2037
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	6,528,808	109.7460	6,036,030	5,500,000	6,334,952	0	(40,089)	0	0	6.950	5.371	JJ	271,822	286,688	06/30/2020	01/15/2038
494550-BF-2	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	18,733,929	105.4670	19,901,623	18,870,000	18,777,949	0	3,151	0	0	6.550	6.594	MS	363,929	1,235,985	11/30/2019	09/15/2040
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	12,201,287	90.0120	9,757,301	10,840,000	12,064,326	0	(44,774)	0	0	5.000	4.110	FA	204,756	542,000	10/13/2020	08/15/2042
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE	10,637,255	96.1860	8,358,563	8,690,000	10,474,260	0	(53,180)	0	0	5.550	4.081	JD	40,191	482,295	10/14/2020	06/01/2045
49456B-AJ-0	KINDER MORGAN INC	LS		1,2	2.B FE	6,352,228	89.2180	4,906,990	5,500,000	6,283,917	0	(22,322)	0	0	5.050	4.054	FA	104,928	277,750	10/14/2020	02/15/2046
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	5,461,120	98.5980	5,526,418	5,605,000	5,489,865	0	24,514	0	0	4.300	4.851	MS	80,338	241,015	10/31/2022	03/01/2028
49456B-AQ-4	KINDER MORGAN INC			1,2	2.B FE	3,655,480	91.2690	3,650,760	4,000,000	3,663,066	0	6,382	0	0	5.200	5.856	MS	69,333	208,000	10/31/2022	03/01/2048
49456B-AS-0	KINDER MORGAN INC			1,2	2.B FE	3,610,082	66.8300	2,703,274	4,045,000	3,637,110	0	8,678	0	0	3.250	3.860	FA	54,776	131,463	10/05/2020	08/01/2050
497266-B#-2	KIRBY CORP SER B				2.C	10,000,000	86.0494	8,604,937	10,000,000	10,000,000	0	0	0	0	3.510	3.510	JJ	157,950	175,500	01/19/2023	01/19/2033
49803X-AB-9	KITE REALTY GROUP LP				2.C FE	427,461	99.5000	437,800	440,000	431,199	0	2,575	0	0	0.750	1.373	AO	825	3,300	11/09/2022	04/01/2027
500255-AF-1	KOHLS CORP			1	3.B FE	3,764,073	87.0000	2,710,050	3,115,000	3,390,466	0	(42,618)	0	0	7.250	5.347	JD	18,820	225,838	09/10/2012	06/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
500255-AN-4	KOHLS CORP			1	3.B FE	15,051,920	75.8930	11,383,950	15,000,000	15,084,672	0	(8,532)	0	0	6.000	5.906	JJ	415,000	900,000	12/22/2020	01/15/2033
500255-AQ-7	KOHLS CORP			1	3.B FE	7,482,370	74.8150	5,237,050	7,000,000	7,391,693	0	(16,939)	0	0	6.875	6.268	JD	21,389	481,250	09/30/2017	12/15/2037
500472-AC-9	KONINKLIJKE PHILIPS NV		C	1	2.A FE	24,672,944	111.7560	20,954,250	18,750,000	23,217,956	0	(230,302)	0	0	6.875	4.529	MS	393,880	1,289,063	06/30/2020	03/11/2038
50075N-AR-5	MONDELEZ INTERNATIONAL INC	C			2.A FE	19,845,579	118.0520	18,985,123	16,082,000	18,734,941	0	(134,882)	0	0	7.000	5.263	FA	437,788	2,041,480	11/30/2017	08/11/2037
50075N-AT-1	MONDELEZ INTERNATIONAL INC				2.A FE	16,415,664	116.2730	15,458,543	13,295,041	15,575,286	0	(115,628)	0	0	6.875	5.102	FA	380,848	914,034	06/30/2020	02/01/2038
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2.A FE	32,884,201	112.4820	28,120,500	25,000,000	31,690,592	0	(295,650)	0	0	6.500	4.168	FA	640,972	1,625,000	06/30/2020	02/09/2040
50076Q-AE-6	KRAFT HEINZ FOODS CO	C			2.B FE	19,120,914	96.3250	17,627,475	18,300,000	18,995,852	0	(23,575)	0	0	5.000	4.688	JD	68,625	915,000	11/30/2017	06/04/2042
50076Q-AR-7	KRAFT HEINZ FOODS CO				2.B FE	29,449,881	115.2860	26,515,780	23,000,000	28,113,287	0	(227,261)	0	0	6.875	4.787	JJ	680,816	1,581,250	11/30/2017	01/26/2039
501044-BV-2	KROGER CO			1	2.A FE	5,941,369	114.1940	5,193,543	4,548,000	5,121,301	0	(83,239)	0	0	8.000	5.402	MS	107,131	363,840	09/02/2010	09/15/2029
501044-CK-5	KROGER CO			1	2.A FE	12,364,195	112.9380	12,378,005	10,960,000	11,948,198	0	(42,870)	0	0	6.900	5.954	AO	159,651	756,240	04/14/2010	04/15/2038
501044-DJ-7	KROGER CO	LS		1,2	2.A FE	8,745,200	96.7470	9,674,700	10,000,000	9,470,310	0	130,814	0	0	3.700	5.344	FA	154,167	370,000	08/22/2017	08/01/2027
501044-DK-4	KROGER CO			1,2	2.A FE	13,322,254	89.2850	10,182,954	11,405,000	13,164,294	0	(46,685)	0	0	4.650	3.664	JJ	244,542	530,333	11/13/2020	01/15/2048
501044-DM-0	KROGER CO	LS		1,2	2.B FE	13,909,510	99.9780	9,797,844	9,800,000	13,599,434	0	(101,757)	0	0	5.400	3.126	JJ	244,020	529,200	11/16/2020	01/15/2049
501797-AL-8	BATH & BODY WORKS INC	LS		1	3.B FE	1,789,000	101.2530	1,811,416	1,789,000	1,789,000	0	0	0	0	6.875	6.874	MN	20,499	122,994	03/08/2016	11/01/2035
501797-AM-6	BATH & BODY WORKS INC			1	3.B FE	1,920,091	100.6320	1,997,545	1,985,000	1,933,671	0	2,666	0	0	6.750	7.065	JJ	66,994	133,988	09/30/2017	07/01/2036
501797-AN-4	BATH & BODY WORKS INC			1	3.B FE	80,152	98.9060	93,961	95,000	82,895	0	2,360	0	0	5.250	9.053	FA	2,078	4,988	10/31/2022	02/01/2028
501797-AR-5	BATH & BODY WORKS INC	LS		1,2	3.B FE	1,659,375	103.9060	1,558,590	1,500,000	1,576,911	0	(44,220)	0	0	7.500	4.240	JD	5,000	112,500	02/03/2022	06/15/2029
501889-AD-1	LKQ CORP			1,2	2.C FE	249,315	102.3470	255,868	250,000	249,372	0	57	0	0	5.750	5.809	JD	639	8,026	05/15/2023	06/15/2028
50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC		C	1,2	4.A FE	4,647,857	97.9460	4,485,927	4,580,000	4,586,968	0	(17,126)	0	0	6.750	6.147	AO	65,265	309,150	10/31/2022	10/15/2027
50201D-AD-5	LCPR SENIOR SECURED FINANCING DAC		C	1,2	4.A FE	1,935,000	87.1140	1,685,656	1,935,000	1,935,000	0	0	0	0	5.125	5.125	JJ	45,728	99,169	03/23/2021	07/15/2029
50202*-AC-5	LIDL US LLC SER C				2.A	21,725,000	93.9306	18,786,116	20,000,000	21,526,042	0	(147,058)	0	0	4.600	3.568	MS	306,667	922,555	08/31/2022	09/01/2032
50202*-AD-3	LIDL US LLC SER D				2.A	26,000,000	92.1466	23,958,119	26,000,000	26,000,000	0	0	0	0	4.700	4.701	MS	407,333	1,225,395	08/31/2022	09/01/2034
50202*-AE-1	LIDL US LLC SER E				2.A	19,000,000	91.5747	17,399,200	19,000,000	19,000,000	0	0	0	0	4.850	4.850	MS	526,629	704,597	08/31/2022	09/01/2037
50212@-AF-4	LP 1A REIT INC SR NT SER F				1.G	21,418,000	92.0007	18,400,147	20,000,000	21,229,668	0	(122,882)	0	0	4.370	3.523	JD	38,844	874,000	05/19/2022	06/15/2032
50247@-AA-4	LV STADIUM EVENTS CO LLC SER A				2.A PL	11,678,211	80.0686	10,093,011	12,605,458	11,716,641	0	29,389	0	0	3.360	4.110	JD	216,290	293,222	10/31/2022	06/30/2045
50247V-AB-5	LYB INTERNATIONAL FINANCE BV		C	1	2.B FE	6,538,420	95.2050	6,664,350	7,000,000	6,553,098	0	12,198	0	0	5.250	5.800	JJ	169,458	367,500	10/31/2022	07/15/2043
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	2,954,640	79.0260	2,370,780	3,000,000	2,958,120	0	875	0	0	4.200	4.290	AO	26,600	126,000	09/26/2019	10/15/2049
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC	C		1,2	2.B FE	34,897,450	72.7620	25,466,700	35,000,000	34,904,668	0	3,122	0	0	3.625	3.641	AO	317,188	1,268,750	10/06/2020	04/01/2051
50249A-AK-9	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	9,916,600	70.7830	7,078,300	10,000,000	9,919,588	0	984	0	0	3.800	3.841	AO	95,000	380,000	10/06/2020	10/01/2060
50249A-AL-7	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	502,423	104.4660	528,598	506,000	502,588	0	165	0	0	5.625	5.719	MN	3,637	13,915	05/22/2023	05/15/2033
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN	LS		1,2	2.B FE	19,249,807	92.1540	14,857,989	16,123,000	18,918,773	0	(101,083)	0	0	4.700	3.459	FA	315,742	757,781	10/31/2022	02/01/2045
50540R-AV-4	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	395,085	97.2640	385,165	396,000	395,825	0	187	0	0	2.300	2.349	JD	759	9,108	11/18/2019	12/01/2024
505588-BE-2	SPIRE MISSOURI INC			1	1.F FE	4,971,700	105.3530	5,267,650	5,000,000	4,984,759	0	1,396	0	0	6.000	6.040	MN	50,000	334,950	04/21/2004	05/01/2034
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.B FE	3,651,450	94.2220	3,438,161	3,649,000	3,649,992	0	(295)	0	0	4.250	4.240	FA	64,618	155,083	01/15/2020	02/01/2027
50587K-AB-7	HOLCIM FINANCE US LLC			1,2	2.A FE	898,930	89.1410	891,410	1,000,000	901,474	0	2,164	0	0	4.750	5.516	MS	13,063	47,500	10/31/2022	09/22/2046
512807-AS-7	LAM RESEARCH CORP			1,2	1.G FE	805,718	98.1970	736,478	750,000	768,770	0	(8,857)	0	0	3.750	2.483	MS	8,281	28,125	08/28/2019	03/15/2026
512807-AU-2	LAM RESEARCH CORP	LS		1,2	1.G FE	14,129,450	98.6680	14,800,200	15,000,000	14,485,423	0	82,434	0	0	4.000	4.731	MS	176,667	600,000	02/25/2019	03/15/2029
512807-AV-0	LAM RESEARCH CORP			1,2	1.G FE	160,469	85.9740	138,418	161,000	160,650	0	50	0	0	1.900	1.936	JD	136	3,059	04/30/2020	06/15/2030
512807-AW-8	LAM RESEARCH CORP	LS		1,2	1.G FE	997,370	71.1450	711,450	1,000,000	997,607	0	60	0	0	2.875	2.888	JD	1,278	28,750	04/30/2020	06/15/2050
512807-AX-6	LAM RESEARCH CORP			1,2	1.G FE	997,010	69.0250	690,250	1,000,000	997,186	0	41	0	0	3.125	3.138	JD	1,389	31,250	04/30/2020	06/15/2060
51512*-AB-0	LANDSBERG ORORA 2015-B SR NTS				2.B PL	5,000,000	96.6644	4,833,218	5,000,000	5,000,000	0	0	0	0	3.410	3.410	JJ	78,146	170,500	07/10/2019	07/16/2025
516806-AG-1	VITAL ENERGY INC			1,2	4.C FE	1,502,550	102.7560	1,524,899	1,484,000	1,501,954	0	(596)	0	0	10.125	9.754	JJ	69,284	0	09/19/2023	01/15/2028
516806-AJ-5	VITAL ENERGY INC			1,2	4.C FE	732,666	103.6670	769,209	742,000	733,357	0	691	0	0	9.750	9.951	AO	15,273	4,019	09/18/2023	10/15/2030
518050-AH-1	LASALLE PTY FUND REIT INC SER H				2.B	11,000,000	85.3436	9,387,791	11,000,000	11,000,000	0	0	0	0	2.580	2.580	MN	40,205	283,800	05/10/2022	05/10/2029
518050-AJ-7	LASALLE PTY FUND REIT INC SER I				2.B	3,000,000	79.1639	2,374,918	3,000,000	3,000,000	0	0	0	0	2.730	2.730	FA	32,078	81,900	02/10/2022	02/10/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
51805@-AK-4	LASALLE PTY FUND REIT INC SER J				2.B	10,000,000	95.2767	9,527,665	10,000,000	10,000,000	0	0	0	0	4.310	4.310	JD	27,536	431,000	05/06/2022	06/08/2027
51808B-AE-2	ENI USA INC			1	2.B FE	6,059,050	107.5290	5,376,450	5,000,000	5,280,250	0	(62,732)	0	0	7.300	5.667	MN	46,639	365,000	01/13/2004	11/15/2027
52107Q-AK-1	LAZARD GROUP LLC	LS		1,2	2.A FE	13,052,668	96.7350	12,692,599	13,121,000	13,039,472	0	5,230	0	0	4.375	4.454	MS	175,402	574,044	10/31/2022	03/11/2029
527298-BR-3	LEVEL 3 FINANCING INC			1,2	5.A FE	4,604,125	49.5000	2,354,220	4,756,000	4,644,577	0	21,652	0	0	4.250	4.835	JJ	101,065	202,130	02/03/2022	07/01/2028
527298-BS-1	LEVEL 3 FINANCING INC			1,2	5.A FE	4,612,500	42.0000	2,100,000	5,000,000	4,706,211	0	50,209	0	0	3.625	4.958	JD	8,056	181,250	02/03/2022	01/15/2029
527298-BT-9	LEVEL 3 FINANCING INC			1,2	5.A FE	3,688,941	42.5000	1,790,525	4,213,000	3,755,770	0	37,878	0	0	3.750	5.850	JJ	72,850	138,938	10/20/2023	07/15/2029
527298-BU-6	LEVEL 3 FINANCING INC	LS		1,2	4.B FE	5,776,013	96.9690	5,952,539	6,138,600	5,789,338	0	694	1,295,840	0	10.500	11.067	MN	82,360	474,095	03/31/2023	05/15/2030
53079E-AE-4	LIBERTY MUTUAL GROUP INC			1	2.B FE	23,309,986	101.2020	18,911,618	18,687,000	22,054,017	0	(258,438)	0	0	7.000	4.718	MS	385,160	1,308,090	06/30/2020	03/15/2034
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC			1,2	4.A FE	707,080	104.3060	734,314	704,000	706,984	0	(96)	0	0	7.500	7.426	MS	18,773	0	08/09/2023	09/01/2031
532457-BA-5	ELI LILLY AND CO			1	1.E FE	21,495,321	108.9210	20,694,990	19,000,000	20,895,315	0	(109,617)	0	0	5.550	4.506	MS	310,492	1,054,500	11/30/2017	03/15/2037
532457-BH-0	ELI LILLY AND CO			1,2	1.E FE	166,011	97.3180	162,521	167,000	166,760	0	164	0	0	2.750	2.854	JD	383	4,593	03/15/2019	06/01/2025
532457-BT-4	ELI LILLY AND CO			1,2	1.E FE	10,396,900	88.8060	8,880,600	10,000,000	10,357,701	0	(8,691)	0	0	3.950	3.727	MS	116,306	395,000	02/20/2019	03/15/2049
532457-BV-9	ELI LILLY AND CO	LS		1,2	1.E FE	8,697,600	96.1720	9,617,200	10,000,000	9,246,173	0	123,657	0	0	3.375	5.041	MS	99,375	337,500	02/20/2019	03/15/2029
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD				2.C FE	6,210,522	91.0000	5,812,395	6,387,248	6,222,797	0	10,845	0	0	4.350	4.811	JAJO	66,374	277,845	10/31/2022	04/05/2036
534187-AR-0	LINCOLN NATIONAL CORP			1	2.B FE	27,169,100	103.0530	25,763,250	25,000,000	26,641,479	0	(99,854)	0	0	6.150	5.384	AO	358,750	1,537,500	11/30/2017	04/07/2036
534187-BA-6	LINCOLN NATIONAL CORP	LS		1	2.B FE	7,704,595	112.1840	7,852,880	7,000,000	7,554,523	0	(29,215)	0	0	7.000	6.091	JD	21,778	490,000	11/30/2017	06/15/2040
53567@-AA-0	LINEAGE LOGISTICS LLC SER A				2.B PL	23,300,000	91.5455	21,330,103	23,300,000	23,300,000	0	0	0	0	2.220	2.220	FA	188,225	517,260	08/11/2021	08/20/2026
53567@-AB-8	LINEAGE LOGISTICS LLC SER B				2.B PL	12,211,362	86.9747	12,176,460	14,000,000	12,531,190	0	274,713	0	0	2.520	5.090	FA	128,380	352,800	10/31/2022	08/20/2028
53621@-AQ-9	LION INDUSTRIAL PTYS LP SER A				2.A	7,484,000	86.6369	8,663,689	10,000,000	8,352,794	0	227,571	0	0	3.050	6.513	AO	64,389	305,000	09/24/2019	10/15/2029
53621@-AS-5	LION INDUSTRIAL PTYS LP SER C				2.A	18,033,084	79.6133	15,922,667	20,000,000	18,174,329	0	121,068	0	0	3.250	4.270	AO	137,222	650,000	10/31/2022	10/15/2034
53621@-AU-0	LION INDUSTRIAL PTYS LP SER A				2.A	6,203,853	84.2055	8,420,548	10,000,000	7,208,676	0	313,207	0	0	2.820	8.540	JD	15,667	282,000	05/21/2020	06/11/2030
53621@-AW-6	LION INDUSTRIAL PTYS LP SER C				2.A	10,000,000	79.4553	7,945,529	10,000,000	10,000,000	0	0	0	0	2.920	2.920	FA	113,556	292,000	05/21/2020	08/11/2032
53621@-AX-4	LION INDUSTRIAL PTYS LP SER A				2.A	10,349,000	81.4984	12,224,766	15,000,000	11,319,990	0	374,402	0	0	2.830	7.243	MS	107,304	424,500	03/18/2021	03/31/2031
53621@-AY-2	LION INDUSTRIAL PTYS LP SER B				2.A	13,157,588	81.0814	12,162,204	15,000,000	13,360,467	0	173,656	0	0	2.830	4.529	MS	107,304	424,500	10/31/2022	06/16/2031
53621@-AZ-9	LION INDUSTRIAL PTYS LP SER C				2.A	10,000,000	81.0725	8,107,246	10,000,000	10,000,000	0	0	0	0	2.880	2.880	MS	72,800	288,000	03/18/2021	08/12/2031
53621@-BA-3	LION INDUSTRIAL PTYS LP SER A				2.A	25,469,071	81.6621	22,865,396	28,000,000	25,791,944	0	208,652	0	0	3.140	4.252	MS	288,182	879,200	11/18/2022	03/03/2032
53621@-BB-1	LION INDUSTRIAL PTYS LP SER B				2.A	8,796,000	81.3148	8,131,479	10,000,000	8,931,612	0	135,612	0	0	3.140	4.698	MN	38,378	471,000	02/17/2022	05/17/2032
53621@-BD-7	LION INDUSTRIAL PTYS LP SER A				2.A	22,932,357	90.9164	22,729,099	25,000,000	23,172,876	0	158,114	0	0	4.630	5.711	JD	51,444	1,157,500	06/02/2022	06/15/2032
539439-AM-1	LLOYDS BANKING GROUP PLC	LS	C		2.A FE	2,624,117	97.8640	2,658,965	2,717,000	2,693,525	0	11,242	0	0	4.582	5.055	JD	7,262	124,493	11/09/2016	12/10/2025
539439-AN-9	LLOYDS BANKING GROUP PLC	LS	C		2.A FE	9,412,198	95.8800	8,244,721	8,599,000	9,340,669	0	(20,773)	0	0	5.300	4.646	JD	37,979	455,747	05/15/2020	12/01/2045
539439-AN-9	LLOYDS BANKING GROUP PLC	LS	C		2.A FE	6,329,964	95.8800	5,178,479	5,401,000	6,213,294	0	(22,155)	0	0	5.300	4.239	JD	23,854	286,253	05/15/2020	12/01/2045
539439-AT-6	LLOYDS BANKING GROUP PLC	LS	C		1.G FE	8,784,300	98.3430	9,834,300	10,000,000	9,319,280	0	123,371	0	0	4.550	6.269	FA	170,625	455,000	02/14/2019	08/16/2028
53944Y-AE-3	LLOYDS BANKING GROUP PLC	LS	C		2.A FE	21,771,860	80.3430	14,461,740	18,000,000	21,497,064	0	(95,482)	0	0	4.344	3.181	JJ	373,584	781,920	01/12/2021	01/09/2048
53944Y-AL-7	LLOYDS BANKING GROUP PLC		C	2	1.G FE	211,000	99.0510	208,998	211,000	211,000	0	0	0	0	3.870	3.869	JJ	3,901	8,166	04/02/2020	07/09/2025
53944Y-AQ-6	LLOYDS BANKING GROUP PLC		C	2	2.A FE	5,672,779	69.4180	4,658,642	6,711,000	5,706,862	0	29,513	0	0	3.369	4.347	JD	10,677	226,094	10/31/2022	12/14/2046
539830-BB-4	LOCKHEED MARTIN CORP			1	1.G FE	1,931,746	90.0950	1,819,919	2,020,000	1,948,364	0	2,516	0	0	4.070	4.347	JD	3,654	82,214	02/04/2016	12/15/2042
539830-BD-0	LOCKHEED MARTIN CORP	C		1,2	1.G FE	14,392,420	85.9710	13,123,473	15,265,000	14,432,864	0	23,707	0	0	3.800	4.184	MS	193,357	580,070	10/31/2022	03/01/2045
539830-BH-1	LOCKHEED MARTIN CORP	LS		1,2	1.G FE	26,981,046	96.4760	27,504,703	28,012,000	27,768,079	0	104,310	0	0	3.550	3.962	JJ	584,069	864,212	11/30/2017	01/15/2026
539830-BL-2	LOCKHEED MARTIN CORP			1,2	1.G FE	39,725,350	97.8180	34,236,300	35,000,000	39,087,220	0	(111,953)	0	0	4.700	3.901	MN	210,194	2,365,886	11/30/2017	05/15/2046
539830-BQ-1	LOCKHEED MARTIN CORP	M		1,2	1.G FE	12,410,626	70.9570	8,662,431	12,208,000	12,395,629	0	(4,807)	0	0	2.800	2.715	JD	15,192	341,824	10/08/2020	06/15/2050
539830-BQ-1	LOCKHEED MARTIN CORP	M		1,2	1.G FE	1,050,560	70.9570	709,570	1,000,000	1,046,700	0	(1,232)	0	0	2.800	2.553	JD	1,244	28,000	10/08/2020	06/15/2050
540424-AP-3	LOEWS CORP	LS		1	1.G FE	24,431,755	108.4900	23,325,350	21,500,000	23,616,813	0	(151,006)	0	0	6.000	4.803	FA	537,500	1,290,000	06/30/2020	02/01/2035
540424-AR-9	LOEWS CORP	LS		1,2	1.G FE	24,620,456	88.4870	26,462,037	29,905,000	25,300,475	0	92,736	0	0	4.125	5.265	MN	157,624	1,233,581	11/30/2017	05/15/2043
546676-AW-7	LOUISVILLE GAS AND ELECTRIC CO	LS		1,2	1.F FE	7,079,760	97.5740	7,805,920	8,000,000	7,806,654	0	103,582	0	0	3.300	4.758	AO	66,000	264,000	09/21/2015	10/01/2025
548661-AH-0	LOWE'S COMPANIES INC	C			2.A FE	11,527,873	107.8370	10,783,700	10,000,000	10,494,043	0	(104,303)	0	0	6.875	5.508	FA	259,791	687,500	09/10/2012	02/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-CJ-4	LOWE'S COMPANIES INC			1	2.A FE	24,173,670	104.6250	21,006,608	20,078,000	23,061,453	0	(199,514)	0	0	5.500	3.898	AO	233,128	1,104,290	05/25/2021	10/15/2035
548661-CL-9	LOWE'S COMPANIES INC	M		1	2.A FE	25,759,236	107.6760	24,765,480	23,000,000	25,059,040	0	(119,062)	0	0	5.800	4.826	AO	281,622	1,322,400	11/30/2017	10/15/2036
548661-CP-0	LOWE'S COMPANIES INC			1	2.A FE	427,879	112.2550	420,956	375,000	410,948	0	(1,660)	0	0	6.650	5.636	MS	7,343	24,938	12/31/2009	09/15/2037
548661-CR-6	LOWE'S COMPANIES INC	C		1,2	2.A FE	7,593,262	99.9820	6,998,740	7,000,000	7,424,301	0	(16,726)	0	0	5.800	5.229	AO	85,711	406,000	11/04/2010	04/15/2040
548661-DN-4	LOWE'S COMPANIES INC			1,2	2.A FE	13,483,650	78.8980	11,834,700	15,000,000	13,529,884	0	34,817	0	0	3.700	4.369	AO	117,167	555,000	10/31/2022	04/15/2046
548661-DR-5	LOWE'S COMPANIES INC			1,2	2.A FE	4,724,400	96.3850	4,819,250	5,000,000	4,768,792	0	38,017	0	0	3.650	4.651	AO	43,597	182,500	10/31/2022	04/05/2029
548661-DU-8	LOWE'S COMPANIES INC	C		1,2	2.A FE	1,831,620	99.4190	1,491,285	1,500,000	1,716,583	0	(33,446)	0	0	4.500	1.953	AO	14,250	67,500	06/24/2020	04/15/2030
548661-DW-4	LOWE'S COMPANIES INC			1,2	2.A FE	13,779,998	96.5180	18,821,010	19,500,000	13,906,107	0	40,583	0	0	5.125	7.500	AO	210,979	999,375	11/18/2022	04/15/2050
548661-DZ-7	LOWE'S COMPANIES INC	C		1,2	2.A FE	18,481,870	68.0220	12,584,070	18,500,000	18,483,606	0	918	0	0	3.000	3.005	AO	117,167	555,000	10/07/2020	10/15/2050
548661-EH-6	LOWE'S COMPANIES INC	M		1,2	2.A FE	5,709,828	93.5870	6,450,016	6,892,000	5,870,824	0	92,627	0	0	3.750	6.052	AO	64,613	258,450	03/22/2022	04/01/2032
548661-EQ-6	LOWE'S COMPANIES INC	M		1,2	2.A FE	15,000,000	102.7450	15,411,750	15,000,000	15,000,000	0	0	0	0	5.150	5.149	JJ	386,250	195,271	03/28/2023	07/01/2033
548661-ES-2	LOWE'S COMPANIES INC	C		1,2	2.A FE	12,710,396	104.7300	13,332,129	12,730,000	12,711,700	0	1,304	0	0	5.850	5.859	AO	186,176	374,421	03/28/2023	04/01/2063
549271-AF-1	LUBRIZOL CORP			1	1.C FE	28,818,135	116.6530	26,031,117	22,315,000	26,438,366	0	(305,476)	0	0	6.500	4.298	AO	362,619	1,450,475	06/30/2020	10/01/2034
552081-AK-7	LYONDELLBASELL INDUSTRIES NV			1,2	2.B FE	29,211,488	100.0080	25,454,036	25,452,000	25,470,539	0	(477,462)	0	0	5.750	3.765	AO	308,959	1,463,490	02/15/2023	04/15/2024
552953-CE-9	MGM RESORTS INTERNATIONAL			1,2	4.A FE	7,610,033	99.6140	7,719,089	7,749,000	7,708,798	0	26,120	0	0	5.750	6.127	JD	19,803	445,568	10/31/2022	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	4.A FE	6,067,874	99.2380	5,973,135	6,019,000	6,019,247	0	(2,361)	0	0	5.500	5.464	AO	69,887	331,045	10/31/2022	04/15/2027
552953-CG-4	MGM RESORTS INTERNATIONAL			1,2	4.A FE	318,494	100.3130	308,964	308,000	309,750	0	(5,119)	0	0	6.750	4.998	MN	3,465	20,790	03/22/2022	05/01/2025
552953-CH-2	MGM RESORTS INTERNATIONAL			1,2	4.A FE	148,000	95.2790	141,013	148,000	148,000	0	0	0	0	4.750	4.749	AO	1,484	7,030	10/08/2020	10/15/2028
55335@-AB-4	BGO DIVERSIFIED US PROPERTY FUND REIT LL				2.B	5,000,000	95.2015	4,760,076	5,000,000	5,000,000	0	0	0	0	3.660	3.660	JD	1,017	183,000	05/25/2016	06/29/2026
55335@-AD-0	BGO DIVERSIFIED US PTY FUND REIT D				2.B	4,000,000	98.8795	3,955,180	4,000,000	4,000,000	0	0	0	0	3.620	3.618	AO	25,742	144,800	03/24/2017	04/27/2024
55335@-AE-8	BGO DIVERSIFIED US PROPERTY FUND REIT LL				2.B	4,000,000	96.7933	3,871,731	4,000,000	4,000,000	0	0	0	0	3.690	3.689	AO	26,240	147,600	03/24/2017	04/27/2025
55335@-AF-5	BGO DIVERSIFIED US PROPERTY FUND REIT LL				2.B	9,539,900	94.0420	10,344,617	11,000,000	10,423,681	0	153,780	0	0	3.860	5.613	AO	75,484	424,600	03/24/2017	04/27/2027
55336V-AK-6	MPLX LP	M		1,2	2.B FE	21,021,830	97.8880	23,982,560	24,500,000	23,173,797	0	370,367	0	0	4.125	6.028	MS	336,875	1,010,625	02/15/2017	03/01/2027
55336V-AL-4	MPLX LP			1,2	2.B FE	17,361,900	92.7480	16,230,900	17,500,000	17,336,971	0	1,473	0	0	5.200	5.255	MS	303,333	910,000	10/31/2022	03/01/2047
55336V-AN-0	MPLX LP			1,2	2.B FE	18,054,225	86.1810	15,081,675	17,500,000	17,992,650	0	(11,387)	0	0	4.700	4.504	AO	173,639	822,500	11/19/2019	04/15/2048
55336V-AP-5	MPLX LP			1,2	2.B FE	6,827,068	84.8060	5,257,972	6,200,000	6,806,580	0	(7,789)	0	0	4.900	4.345	AO	64,136	303,800	04/06/2021	04/15/2058
55336V-AR-1	MPLX LP			1,2	2.B FE	1,991,020	96.4020	1,928,040	2,000,000	1,995,865	0	884	0	0	4.000	4.054	MS	23,556	80,000	02/05/2018	03/15/2028
55336V-AT-7	MPLX LP	LS		1,2	2.B FE	6,091,490	96.7090	5,318,995	5,500,000	6,047,686	0	(11,417)	0	0	5.500	4.805	FA	114,278	302,500	11/07/2019	02/15/2049
55336V-BN-9	MPLX LP			1,2	2.B FE	7,476,180	97.8280	7,337,100	7,500,000	7,443,678	0	8,615	0	0	4.250	4.412	JD	26,563	318,750	10/31/2022	12/01/2027
55342U-AM-6	MPT OPERATING PARTNERSHIP LP			1,2	3.C FE	2,712,361	62.5230	1,699,375	2,718,000	2,713,477	0	541	0	0	3.500	3.526	MS	28,011	95,130	11/23/2021	03/15/2031
55388R-AA-4	MV24 CAPITAL BV	LS	C	1	3.A FE	2,768,089	93.5720	2,867,203	3,064,168	2,790,088	0	20,053	0	0	6.748	8.776	JD	17,231	206,770	10/31/2022	06/01/2034
55609N-AB-4	MACQUARIE AIRFINANCE HOLDINGS LTD		C	1,2	3.B FE	2,985,026	104.5220	3,112,665	2,978,000	2,984,812	0	(214)	0	0	8.125	8.070	MS	69,228	0	09/26/2023	03/30/2029
55760L-AA-5	MADISON IAQ LLC			1,2	4.C FE	1,572,453	90.9140	1,437,350	1,581,000	1,575,191	0	1,150	0	0	4.125	4.216	JD	32,789	32,608	08/11/2021	06/30/2028
55760L-AB-3	MADISON IAQ LLC			1,2	5.B FE	563,090	88.1080	516,313	586,000	563,459	0	369	0	0	5.875	6.665	JD	17,309	13,806	11/16/2023	06/30/2029
55903V-BA-0	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	4,728,950	95.8180	4,790,900	5,000,000	4,735,499	0	6,549	0	0	3.755	5.580	MS	55,282	0	11/29/2023	03/15/2027
55903V-BC-6	WARNERMEDIA HOLDINGS INC	C		1,2	2.C FE	17,691,800	91.5200	18,304,000	20,000,000	17,853,135	0	161,335	0	0	4.279	5.951	MS	251,986	427,900	03/13/2023	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC	M		1,2	2.C FE	8,482,320	88.1580	8,992,116	10,200,000	8,519,125	0	36,805	0	0	5.050	6.621	MS	151,668	257,550	03/27/2023	03/15/2042
55903V-BE-2	WARNERMEDIA HOLDINGS INC	M		1,2	2.C FE	16,928,219	85.8360	18,029,852	21,005,000	16,969,332	0	41,113	0	0	5.141	6.660	MS	317,961	861,246	03/23/2023	03/15/2052
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS LP			1	2.B FE	5,487,865	104.3420	4,695,390	4,500,000	5,203,957	0	(36,947)	0	0	6.400	4.798	MN	48,000	288,000	09/22/2014	05/01/2037
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP	LS		1,2	2.B FE	19,491,552	93.1430	15,259,618	16,383,000	19,195,039	0	(95,945)	0	0	5.150	3.878	AO	178,120	843,725	10/14/2020	10/15/2043
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.B FE	3,772,350	88.3390	2,650,170	3,000,000	3,712,335	0	(18,198)	0	0	4.850	3.415	FA	60,625	145,500	07/23/2020	02/01/2049
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.B FE	8,269,060	76.4000	6,112,000	8,000,000	8,226,521	0	(8,371)	0	0	3.950	3.736	MS	105,333	316,000	10/31/2022	03/01/2050
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.B FE	3,103,020	76.4000	2,292,000	3,000,000	3,097,522	0	(2,226)	0	0	3.950	3.752	MS	39,500	118,500	05/25/2021	03/01/2050
5606E1-X4-8	MAINSAIL II LTD.		C		6. *	0	0.0000	1	8,742,000	0	0	0	0	0	5.367	0.000	MAT	0	0	11/30/2007	10/04/2099
56081#-BH-2	MLB TRUST SER 27 TERM NT				1.F FE	9,679,386	88.3539	8,552,114	9,679,386	9,679,386	0	0	0	0	3.170	3.170	JD	17,899	306,837	11/04/2016	12/10/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56081#-BL-3	MLB TRUST SER 30 TERM NT				1.F FE	5,738,000	94.6166	6,150,081	6,500,000	6,156,368	0	77,521	0	0	3.280	4.768	JD	12,437	213,200	10/03/2017	12/10/2027
56081#-BP-4	MLB TRUST SER 33 TERM NT				1.F FE	9,717,615	86.7715	7,375,579	8,500,000	9,534,621	0	(54,180)	0	0	4.010	2.994	JD	190,308	170,425	06/30/2020	12/10/2038
56081#-CP-3	MLB TRUST SER 56 TERM NT				1.F FE	6,951,364	91.7638	6,378,833	6,951,364	6,951,364	0	0	0	0	1.760	1.759	JD	7,137	122,344	08/19/2021	12/10/2026
56081#-CR-9	MLB TRUST SER 57 TERM NT				1.F FE	2,000,000	88.3219	1,766,437	2,000,000	2,000,000	0	0	0	0	2.080	2.079	JD	2,427	41,600	08/19/2021	12/10/2028
56081#-CV-0	MLB TRUST SER 60 TERM NT				1.F FE	6,000,000	75.7682	4,546,092	6,000,000	6,000,000	0	0	0	0	2.640	2.639	JD	88,440	79,200	08/19/2021	12/10/2036
56081*-AB-0	MLB FACILITY SER 2 LA DODGERS				1.G FE	3,500,000	86.4780	3,026,731	3,500,000	3,500,000	0	0	0	0	3.640	3.640	JD	7,432	127,400	06/19/2019	12/10/2043
56081*-AD-6	MAJOR LEAGUE BASEBALL FACILITY FUND, LLC				1.G FE	6,500,000	76.9482	5,001,633	6,500,000	6,500,000	0	0	0	0	3.640	3.640	N/A	171,535	236,600	06/19/2019	12/10/2043
56081*-AH-7	MLB FACILITY SER 8 GIANTS				1.G FE	20,000,000	83.5656	16,713,114	20,000,000	20,000,000	0	0	0	0	3.230	3.230	JD	37,683	646,000	05/04/2021	12/10/2041
56081*-AJ-3	MLB FACILITY SER 9 TWINS				1.G FE	7,000,000	81.3177	5,692,239	7,000,000	7,000,000	0	0	0	0	3.390	3.390	JD	13,843	237,300	05/04/2021	12/10/2046
565130-AA-9	MAPLE GROVE FUNDING TRUST I			1,2	2.A FE	14,164,203	70.0370	10,680,643	15,250,000	14,182,757	0	15,803	0	0	4.161	4.589	FA	239,720	634,553	10/31/2022	08/15/2051
565849-AB-2	MARATHON OIL CORP	LS		1	2.C FE	4,638,684	108.3360	4,875,120	4,500,000	4,587,361	0	(9,088)	0	0	6.800	6.467	MS	90,100	306,000	09/22/2014	03/15/2032
565849-AE-6	MARATHON OIL CORP			1	2.C FE	11,496,270	105.6510	10,565,100	10,000,000	11,025,833	0	(48,012)	0	0	6.600	5.525	AO	165,000	660,000	10/19/2010	10/01/2037
56585A-AF-9	MARATHON PETROLEUM CORP			1,2	2.B FE	12,444,672	107.4110	10,741,100	10,000,000	11,829,127	0	(69,601)	0	0	6.500	4.883	MS	216,667	650,000	11/08/2012	03/01/2041
56585A-BD-3	MARATHON PETROLEUM CORP			1,2	2.B FE	6,623,750	95.5700	6,689,900	7,000,000	6,696,966	0	62,712	0	0	3.800	4.943	AO	66,500	266,000	10/31/2022	04/01/2028
56585A-BH-4	MARATHON PETROLEUM CORP			1,2	2.B FE	8,044,320	99.3220	7,945,760	8,000,000	8,025,392	0	(19,400)	0	0	4.700	4.434	MN	62,667	376,000	10/31/2022	05/01/2025
570535-AG-9	MARKEL GROUP INC				2.B FE	6,548,250	106.9610	5,348,050	5,000,000	6,006,740	0	(70,719)	0	0	7.350	4.896	FA	138,833	367,500	09/22/2014	08/15/2034
570535-AT-1	MARKEL GROUP INC			1,2	2.B FE	13,947,361	93.0290	10,693,684	11,495,000	13,769,265	0	(58,763)	0	0	5.000	3.735	MN	65,458	574,750	01/08/2021	05/20/2049
570535-AV-6	MARKEL GROUP INC			1,2	2.B FE	11,462,116	81.4170	7,997,592	9,823,000	11,347,779	0	(36,935)	0	0	4.150	3.259	MS	117,767	407,655	10/21/2020	09/17/2050
571676-AQ-8	MARS INC	LS		1,2	1.E FE	1,790,940	62.3060	1,246,120	2,000,000	1,804,172	0	4,781	0	0	2.450	2.987	JJ	22,458	49,000	03/02/2021	07/16/2050
571676-AQ-8	MARS INC	LS		1,2	1.E FE	14,914,650	62.3060	9,345,900	15,000,000	14,921,593	0	2,068	0	0	2.450	2.477	JJ	168,438	367,500	07/13/2020	07/16/2050
571676-AV-7	MARS INC			1,2	1.E FE	5,990,520	100.8880	6,053,280	6,000,000	5,991,049	0	529	0	0	4.750	4.770	AO	56,208	142,500	04/17/2023	04/20/2033
57169*-AT-4	MARS INC SER J				1.E	10,000,000	98.3081	9,830,808	10,000,000	10,000,000	0	0	0	0	3.490	3.489	AO	77,556	349,000	09/19/2012	10/11/2024
57169*-BA-4	MARS INC SER Q				1.E	7,000,000	82.5086	5,775,605	7,000,000	7,000,000	0	0	0	0	3.340	3.340	MS	61,048	233,800	09/09/2016	09/27/2036
57169*-BC-0	MARS INC SER S				1.E	6,000,000	77.0422	4,622,533	6,000,000	6,000,000	0	0	0	0	3.750	3.750	MS	58,750	225,000	09/09/2016	09/27/2046
57169*-BF-3	MARS INC SER U-1				1.E	31,058,000	96.0167	33,605,831	35,000,000	33,505,547	0	414,649	0	0	3.530	4.973	MS	312,307	1,235,500	03/09/2017	03/29/2027
57169*-BH-9	MARS INC SER V-1 SR NT				1.E	23,000,000	94.3149	21,692,432	23,000,000	23,000,000	0	0	0	0	3.630	3.629	MS	213,363	834,900	03/09/2017	03/29/2029
57169*-BL-0	MARS INC SER X SR NT				1.E	18,943,569	88.8503	17,770,058	20,000,000	19,006,713	0	53,893	0	0	4.070	4.574	MS	208,022	814,000	10/31/2022	03/29/2037
57169*-BM-8	MARS INC SER Y-1 SR NT				1.E	37,353,896	86.2831	31,924,755	37,000,000	37,295,002	0	(10,753)	0	0	4.270	4.206	MS	403,752	1,579,900	11/30/2017	03/29/2042
571748-AK-8	MARSH & MCLENNAN COMPANIES INC				1.G FE	10,228,375	109.1880	10,257,121	9,394,000	10,157,776	0	(61,163)	0	0	5.875	4.806	FA	229,957	551,898	10/31/2022	08/01/2033
571748-AX-0	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	994,140	98.2010	982,010	1,000,000	998,904	0	885	0	0	3.500	3.595	MS	10,792	35,000	02/27/2018	03/10/2025
571748-BD-3	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	12,840,621	86.6640	14,597,684	16,844,000	12,977,043	0	29,050	0	0	4.200	5.699	MS	235,816	707,448	10/15/2020	03/01/2048
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	8,125,912	96.8080	5,651,651	5,838,000	7,944,963	0	(57,975)	0	0	4.900	2.854	MS	84,229	286,062	10/09/2020	03/15/2049
571903-BL-6	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	7,404,900	100.6500	7,548,750	7,500,000	7,415,592	0	10,692	0	0	4.900	5.146	AO	77,583	202,125	03/23/2023	04/15/2029
573284-AJ-5	MARTIN MARIETTA MATERIALS INC			1	2.B FE	5,562,800	106.2800	5,314,000	5,000,000	5,462,142	0	(23,001)	0	0	6.250	5.276	MN	52,083	312,500	03/21/2019	05/01/2037
573284-AU-0	MARTIN MARIETTA MATERIALS INC	LS		1,2	2.B FE	15,434,815	87.6730	19,371,349	22,095,000	15,681,417	0	49,053	0	0	4.250	6.330	JD	41,735	939,038	06/30/2020	12/15/2047
573284-AV-8	MARTIN MARIETTA MATERIALS INC	LS		1,2	2.B FE	2,539,018	88.0400	2,232,694	2,536,000	2,538,025	0	(304)	0	0	2.500	2.486	MS	18,668	63,400	06/24/2020	03/15/2030
57636Q-AM-6	MASTERCARD INC	LS		1,2	1.D FE	15,468,000	94.1260	18,825,200	20,000,000	17,194,009	0	420,025	0	0	2.950	5.995	JD	49,167	590,000	05/28/2019	06/01/2029
57636Q-AP-9	MASTERCARD INC	LS		1,2	1.D FE	7,808,310	95.3680	9,536,800	10,000,000	8,475,550	0	192,680	0	0	3.350	6.340	MS	88,403	335,000	03/24/2020	03/26/2030
57636Q-AT-1	MASTERCARD INC	LS		1,2	1.E FE	13,273,102	74.1430	9,935,162	13,400,000	13,281,255	0	2,881	0	0	2.950	2.998	MS	116,394	395,300	03/02/2021	03/15/2051
577081-AU-6	MATTEL INC			1	3.A FE	6,868,400	96.7270	6,770,890	7,000,000	6,899,800	0	4,034	0	0	6.200	6.340	AO	108,500	434,000	02/24/2011	10/01/2040
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING CO			1,2	4.B FE	453,750	101.7680	464,062	456,000	454,114	0	364	0	0	7.875	8.053	FA	13,566	18,454	06/26/2023	08/15/2026
57763R-AC-1	MAUSER PACKAGING SOLUTIONS HOLDING CO			1,2	5.B FE	439,920	98.1560	459,370	468,000	440,335	0	415	0	0	9.250	11.450	AO	9,139	0	12/08/2023	04/15/2027
580135-BY-6	MCDONALD'S CORP	C		1	2.A FE	9,396,980	105.9160	9,532,440	9,000,000	9,113,513	0	(22,403)	0	0	6.375	6.017	JJ	275,719	573,750	05/27/2004	01/08/2028
58013M-EC-4	MCDONALD'S CORP	M		1	2.A FE	18,748,282	113.2390	16,985,850	15,000,000	17,895,215	0	(154,158)	0	0	6.300	4.390	AO	199,500	945,000	11/30/2017	10/15/2037
58013M-EC-4	MCDONALD'S CORP	M		1	2.A FE	253,828	113.2390	283,098	250,000	252,624	0	(113)	0	0	6.300	6.185	AO	3,325	15,750	02/14/2008	10/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58013M-EF-7	MCDONALD'S CORP	C		1	2.A FE	13,599,864	113.8180	11,950,890	10,500,000	12,842,946	0	(119,097)	0	0	6.300	4.193	MS	220,500	661,500	11/30/2017	03/01/2038
58013M-EH-3	MCDONALD'S CORP	M		1	2.A FE	13,868,580	106.8130	14,953,820	14,000,000	13,900,262	0	4,974	0	0	5.700	5.762	FA	332,500	1,112,298	11/04/2010	02/01/2039
58013M-EK-6	MCDONALD'S CORP			1	2.A FE	2,846,991	97.5230	2,813,539	2,885,000	2,862,040	0	630	0	0	4.875	4.938	JJ	64,852	140,644	11/30/2017	07/15/2040
58013M-FH-2	MCDONALD'S CORP	M		1,2	2.A FE	16,250,640	92.7660	11,827,665	12,750,000	15,972,363	0	(89,592)	0	0	4.450	2.976	MS	189,125	567,375	10/16/2020	09/01/2048
58013M-FJ-8	MCDONALD'S CORP	LS		1,2	2.A FE	3,574,200	91.5100	4,575,500	5,000,000	4,085,926	0	129,337	0	0	2.625	6.540	MS	43,750	131,250	08/07/2019	09/01/2029
58013M-FK-5	MCDONALD'S CORP	C		1,2	2.A FE	19,889,580	80.1460	15,227,740	19,000,000	19,789,017	0	(25,705)	0	0	3.625	3.345	MS	229,583	688,750	10/31/2022	09/01/2049
58013M-FM-1	MCDONALD'S CORP	LS		1,2	2.A FE	3,446,729	87.3880	4,369,400	5,000,000	3,930,195	0	137,543	0	0	2.125	6.378	MS	35,417	106,250	03/03/2020	03/01/2030
58013M-FR-0	MCDONALD'S CORP	LS		1,2	2.A FE	8,987,450	88.4420	7,075,360	8,000,000	8,910,828	0	(22,631)	0	0	4.200	3.508	AO	84,000	336,000	06/30/2020	04/01/2050
58155Q-AE-3	MCKESSON CORP			1,2	2.A FE	10,072,040	103.2540	11,357,940	11,000,000	10,248,873	0	20,743	0	0	6.000	6.654	MS	220,000	660,000	06/15/2011	03/01/2041
585055-AT-3	MEDTRONIC INC			1	1.G FE	18,499,200	103.1220	15,468,300	15,000,000	17,825,490	0	(121,868)	0	0	5.550	3.963	MS	245,125	1,248,750	11/30/2017	03/15/2040
585055-BU-9	MEDTRONIC INC	LS		1	1.G FE	15,156,238	97.1680	14,389,609	14,809,000	15,123,166	0	(9,712)	0	0	4.625	4.461	MS	201,670	684,916	10/31/2022	03/15/2045
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS SCA		C	1,2	1.G FE	304,064	99.5640	303,670	305,000	304,193	0	129	0	0	4.250	4.319	MS	3,277	6,481	03/23/2023	03/30/2028
589331-AC-1	MERCK & CO INC				1.E FE	12,232,276	103.4550	10,345,500	10,000,000	10,381,162	0	(178,588)	0	0	6.300	4.291	JJ	315,000	630,000	09/23/2010	01/01/2026
589331-AD-9	MERCK & CO INC			1	1.E FE	19,913,238	107.3420	19,557,712	18,220,000	18,909,716	0	(144,438)	0	0	6.400	5.363	MS	388,693	1,166,080	10/31/2022	03/01/2028
589331-AE-7	MERCK & CO INC			1	1.E FE	55,138	107.2530	58,989	55,000	55,051	0	(9)	0	0	5.950	5.928	JD	273	3,273	05/31/2009	12/01/2028
589331-AM-9	MERCK & CO INC			1	1.E FE	7,630,400	108.7320	8,046,168	7,400,000	7,549,536	0	(7,327)	0	0	5.750	5.525	MN	54,369	425,500	11/19/2009	11/15/2036
589331-AQ-0	MERCK & CO INC			1	1.E FE	6,581,200	108.4020	5,420,100	5,000,000	6,253,727	0	(58,965)	0	0	5.850	3.708	JD	147,063	146,250	11/30/2017	06/30/2039
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	1,628,385	97.7780	1,466,670	1,500,000	1,528,773	0	(33,347)	0	0	2.750	0.509	FA	16,156	41,250	12/30/2020	02/10/2025
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	60,328,624	85.0000	49,650,200	58,412,000	60,020,718	0	(59,669)	0	0	3.700	3.490	FA	846,487	2,242,681	10/31/2022	02/10/2045
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	2,001,831	96.0620	1,975,995	2,057,000	2,011,635	0	7,763	0	0	3.400	3.873	MS	22,147	69,938	10/31/2022	03/07/2029
58933Y-BB-0	MERCK & CO INC			1,2	1.E FE	8,788,050	65.9330	5,933,970	9,000,000	8,805,392	0	5,083	0	0	2.450	2.563	JD	4,288	220,500	06/16/2020	06/24/2050
58933Y-BC-8	MERCK & CO INC			1,2	1.E FE	1,454,891	91.6610	1,329,085	1,450,000	1,453,094	0	(887)	0	0	1.700	1.635	JD	1,438	24,650	12/14/2021	06/10/2027
59001A-BA-9	MERITAGE HOMES CORP			1,2	2.C FE	1,376,959	98.5330	1,337,093	1,357,000	1,363,575	0	(3,028)	0	0	5.125	4.877	JD	4,830	69,546	10/31/2022	06/06/2027
59022C-AJ-2	BANK OF AMERICA CORP			1	2.A FE	28,922,250	106.6190	29,906,630	28,050,000	28,700,833	0	(33,850)	0	0	6.110	5.845	JJ	723,628	1,713,855	03/31/2016	01/29/2037
59156R-AE-8	METLIFE INC			1	1.G FE	7,725,610	113.7090	7,959,630	7,000,000	7,601,704	0	(52,487)	0	0	6.500	5.270	JD	20,222	455,000	10/31/2022	12/15/2032
59156R-AJ-7	METLIFE INC	C		1	1.G FE	13,385,257	112.2970	13,587,937	12,100,000	13,062,600	0	(78,968)	0	0	6.375	5.289	JD	34,283	771,375	06/30/2020	06/15/2034
59156R-AM-0	METLIFE INC			1	1.G FE	14,795,367	107.4870	12,898,440	12,000,000	14,002,867	0	(137,714)	0	0	5.700	3.873	JD	30,400	684,000	11/30/2017	06/15/2035
59156R-AY-4	METLIFE INC	LS		1	1.G FE	10,202,332	108.7780	10,061,965	9,250,000	9,993,663	0	(28,340)	0	0	5.875	5.142	FA	218,885	543,438	11/30/2015	02/06/2041
59156R-CC-0	METLIFE INC			1,2	1.G FE	10,762,564	99.2300	10,697,986	10,781,000	10,763,045	0	285	0	0	5.000	5.011	JJ	248,562	545,039	07/07/2022	07/15/2052
59217G-DC-0	METROPOLITAN LIFE GLOBAL FUNDING I	C			1.D FE	9,618,900	90.8330	9,083,300	10,000,000	9,775,684	0	36,671	0	0	3.050	3.505	JD	11,861	457,500	06/11/2019	06/17/2029
59284B-AE-8	ORBIA ADVANCE CORPORATION SAB DE CV		C	1	2.C FE	1,134,275	89.8750	1,060,525	1,180,000	1,138,969	0	958	0	0	5.875	6.175	MS	20,027	69,325	07/19/2018	09/17/2044
59284M-AB-0	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	14,795,376	85.7570	13,936,370	16,251,000	14,910,901	0	25,785	0	0	5.500	6.176	AO	151,450	893,805	01/31/2019	10/31/2046
59284M-AD-6	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	3,062,500	85.9180	3,007,130	3,500,000	3,088,039	0	7,274	0	0	5.500	6.481	JJ	80,743	192,500	03/16/2020	07/31/2047
593035-AA-6	MEXICO REMITTANCES FUNDING FIDUCIARY EST		C		3.A FE	8,456,990	88.6320	7,533,720	8,500,000	8,481,943	0	10,234	0	0	4.875	4.987	JAJO	87,479	414,375	01/12/2021	01/15/2028
594457-BT-9	DTE GAS CO			1	1.F FE	17,993,535	104.0820	16,132,710	15,500,000	17,079,169	0	(141,059)	0	0	5.700	4.318	MS	260,142	969,000	09/30/2016	03/15/2033
59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION				1.F	21,572,649	62.4178	14,356,087	23,000,000	21,594,562	0	18,763	0	0	3.020	3.306	AO	148,567	694,600	10/31/2022	10/14/2055
59447#-AL-7	MICHIGAN ELECTRIC TRANSMISSION				1.F	10,000,000	61.7433	6,174,331	10,000,000	10,000,000	0	0	0	0	2.900	2.900	FA	119,222	290,000	07/16/2021	08/03/2051
594918-AD-6	MICROSOFT CORP				1.A FE	63,058,078	97.8220	64,220,643	58,259,000	62,189,789	0	(217,662)	0	0	5.200	4.505	JD	536,813	3,454,795	06/30/2020	06/01/2039
594918-AJ-3	MICROSOFT CORP	LS			1.A FE	14,192,937	102.1290	14,517,637	14,215,000	14,206,668	0	270	0	0	4.500	4.504	AO	159,919	639,675	01/27/2016	10/01/2040
594918-BB-9	MICROSOFT CORP			1,2	1.A FE	24,417,170	97.8540	23,974,230	24,500,000	24,487,195	0	12,539	0	0	2.700	2.747	FA	255,413	661,500	11/30/2017	02/12/2025
594918-BD-5	MICROSOFT CORP			1,2	1.A FE	19,378,170	89.2710	16,872,219	18,900,000	19,306,555	0	(13,114)	0	0	3.750	3.601	FA	273,656	708,750	11/30/2017	02/12/2045
594918-BR-4	MICROSOFT CORP	LS		1,2	1.A FE	698,760	95.2890	714,668	750,000	731,927	0	6,536	0	0	2.400	3.375	FA	7,150	18,000	07/12/2018	08/08/2026
594918-BT-0	MICROSOFT CORP			1,2	1.A FE	26,329,099	87.5320	30,198,540	34,500,000	26,504,762	0	62,051	0	0	3.700	5.059	FA	507,054	1,276,500	10/31/2022	08/08/2046
594918-BU-7	MICROSOFT CORP			1,2	1.A FE	9,750,500	88.5870	8,858,700	10,000,000	9,772,607	0	3,364	0	0	3.950	4.077	FA	156,903	395,000	08/01/2016	08/08/2056
594918-BX-1	MICROSOFT CORP			1,2	1.A FE	1,448,591	99.7510	1,346,639	1,350,000	1,350,000	0	(31,414)	0	0	2.875	2.875	FA	15,633	38,813	12/30/2020	02/06/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594918-BY-9	MICROSOFT CORP			1,2	1.A FE	155,832	97.3930	153,881	158,000	157,128	0	262	0	0	3.300	3.490	FA	2,100	5,214	09/11/2018	02/06/2027
594918-BY-9	MICROSOFT CORP			1,2	1.A FE	602,470	97.3930	577,540	593,000	596,832	0	(1,238)	0	0	3.300	3.062	FA	7,882	19,569	03/20/2019	02/06/2027
594918-CA-0	MICROSOFT CORP	LS		1,2	1.A FE	22,477,728	96.5070	18,577,598	19,250,000	22,134,963	0	(89,650)	0	0	4.250	3.282	FA	329,523	818,125	05/11/2020	02/06/2047
594918-CE-2	MICROSOFT CORP			1,2	1.A FE	8,693,010	73.8040	6,642,360	9,000,000	8,710,291	0	6,350	0	0	2.921	3.093	MS	75,946	262,890	03/17/2021	03/17/2052
595017-BC-7	MICROCHIP TECHNOLOGY INC			1	2.B FE	216,000	96.8910	209,285	216,000	216,000	0	0	0	0	0.983	0.983	MS	708	2,123	05/18/2021	09/01/2024
595112-BT-9	MICRON TECHNOLOGY INC			1,2	2.C FE	14,915,579	74.4930	11,163,521	14,986,000	14,921,107	0	2,598	0	0	3.366	3.398	MN	84,071	492,883	10/21/2021	11/01/2041
595112-BT-9	MICRON TECHNOLOGY INC			1,2	2.C FE	0	66.2590	0	0	0	0	0	0	0	3.366	3.366	MN	11,545	0	10/18/2021	11/01/2041
59523U-AS-6	MID-AMERICA APARTMENTS LP			1,2	1.G FE	2,284,107	81.0790	1,864,817	2,300,000	2,288,658	0	1,481	0	0	1.700	1.774	FA	14,771	39,100	11/18/2020	02/15/2031
595620-AB-1	MIDAMERICAN ENERGY CO			1	1.F FE	4,042,110	113.7810	3,413,430	3,000,000	3,654,612	0	(69,553)	0	0	6.750	3.586	JD	101,813	202,500	11/30/2017	12/30/2031
59562H-AJ-7	MIDAMERICAN FUNDING LLC			1	2.A FE	13,353,920	107.6830	12,518,149	11,625,000	12,279,953	0	(105,771)	0	0	6.927	5.652	MS	268,421	805,264	11/04/2010	03/01/2029
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	3,462,536	110.1770	3,305,310	3,000,000	3,314,656	0	(15,093)	0	0	6.500	5.405	MS	57,417	195,000	11/04/2010	09/15/2037
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	13,033,850	96.2750	14,441,250	15,000,000	13,820,813	0	183,477	0	0	4.625	6.413	AO	173,438	693,750	03/07/2019	04/01/2029
60040*-AC-0	MILLENNIUM PARKING GARAGES 2016-C				2.B FE	22,000,000	85.3639	18,780,058	22,000,000	22,000,000	0	0	0	0	4.080	4.080	MJSD	104,493	1,122,000	09/26/2016	11/22/2036
60040*-AD-8	MILLENNIUM PARKING GARAGES 2016-D				2.B FE	25,500,000	82.3079	20,988,518	25,500,000	25,500,000	0	0	0	0	4.540	4.540	MJSD	230,216	1,220,125	09/26/2016	11/22/2046
603051-AA-1	MINERAL RESOURCES LTD		C	1,2	3.C FE	4,235,000	101.5890	4,302,294	4,235,000	4,235,000	0	0	0	0	8.125	8.121	MN	57,349	344,094	04/12/2019	05/01/2027
603051-AD-5	MINERAL RESOURCES LTD	LS	C	1,2	3.C FE	585,219	104.2330	612,890	588,000	585,716	0	262	0	0	8.500	8.581	MN	8,330	49,980	06/27/2022	05/01/2030
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC		C		1.G FE	19,898,750	96.6460	24,161,500	25,000,000	23,548,673	0	575,224	0	0	3.477	6.252	AO	190,752	869,250	04/06/2016	04/12/2026
608190-AM-6	MOHAWK INDUSTRIES INC	LS		1,2	2.A FE	2,559,667	103.6630	2,653,773	2,560,000	2,559,684	0	17	0	0	5.850	5.853	MS	42,848	0	09/11/2023	09/18/2028
60855R-AJ-9	MOLINA HEALTHCARE INC			1,2	3.C FE	3,428,748	94.5780	3,202,411	3,386,000	3,414,095	0	(7,903)	0	0	4.375	4.080	JD	6,584	148,138	02/02/2022	06/15/2028
60871R-AG-5	MOLSON COORS BEVERAGE CO	M		1,2	2.B FE	4,044,400	95.7740	3,830,960	4,000,000	4,011,929	0	(4,880)	0	0	3.000	2.865	JJ	55,333	120,000	09/29/2016	07/15/2026
60871R-AH-3	MOLSON COORS BEVERAGE CO	LS		1,2	2.B FE	8,463,558	85.2110	7,340,076	8,614,000	8,477,681	0	3,793	0	0	4.200	4.310	JJ	166,824	361,788	06/30/2020	07/15/2046
60871R-AH-3	MOLSON COORS BEVERAGE CO	LS		1,2	2.B FE	1,002,270	85.2110	852,110	1,000,000	1,002,013	0	(55)	0	0	4.200	4.186	JJ	19,367	42,000	09/26/2017	07/15/2046
610202-A*-4	MONONGAHELA POWER CO FMB				1.G	5,000,000	90.6152	4,530,762	5,000,000	5,000,000	0	0	0	0	3.230	3.230	MN	20,636	161,500	08/13/2019	11/14/2029
61166W-AC-5	MONSANTO CO			1	2.B FE	21,723,080	88.3150	19,429,300	22,000,000	21,831,710	0	10,188	0	0	5.500	5.591	JJ	507,528	1,210,000	01/07/2010	07/30/2035
61166W-AG-6	MONSANTO CO			1	2.B FE	7,795,194	87.7460	6,484,429	7,390,000	7,669,162	0	(12,589)	0	0	5.875	5.490	AO	91,657	434,163	01/14/2010	04/15/2038
61237W-AH-9	MONTEFIORE MEDICAL CENTER			1	1.E FE	522,669	74.6910	429,473	575,000	523,862	0	1,012	0	0	3.787	4.354	MS	7,258	21,775	10/31/2022	09/01/2050
615369-AE-5	MOODY'S CORP	LS		1	2.A FE	4,830,173	100.9490	4,143,956	4,105,000	4,737,894	0	(19,503)	0	0	5.250	4.122	JJ	99,375	215,513	05/11/2020	07/15/2044
615369-AT-2	MOODY'S CORP			1,2	2.A FE	7,889,680	73.4860	5,878,880	8,000,000	7,897,953	0	2,386	0	0	3.250	3.323	MN	29,611	260,000	05/12/2020	05/20/2050
617446-7Y-9	MORGAN STANLEY				2.A FE	4,453,920	98.1370	4,416,165	4,500,000	4,467,229	0	11,323	0	0	4.350	4.642	MS	61,444	195,750	10/31/2022	09/08/2026
617446-8G-7	MORGAN STANLEY			1,2,5	1.G FE	7,628,000	97.3980	7,429,519	7,628,000	7,628,000	0	0	0	0	4.431	4.432	JJ	148,343	337,997	01/17/2019	01/23/2030
617446-8J-1	MORGAN STANLEY			1,2,5	1.E FE	10,000,000	98.3490	9,834,900	10,000,000	10,000,000	0	0	0	0	2.720	2.721	JJ	120,133	272,000	07/18/2019	07/22/2025
617446-8L-6	MORGAN STANLEY			1,2,5	1.E FE	18,000,000	87.4180	15,735,240	18,000,000	18,000,000	0	0	0	0	2.699	2.699	JJ	214,571	485,820	01/16/2020	01/22/2031
617446-8N-2	MORGAN STANLEY			1,2,5	1.G FE	28,674,580	107.5620	26,890,500	25,000,000	28,414,992	0	(81,644)	0	0	5.597	4.630	MS	377,020	1,399,250	10/31/2022	03/24/2051
617446-8R-3	MORGAN STANLEY			1,2,5	1.E FE	1,143,175	96.0570	1,127,709	1,174,000	1,150,655	0	7,480	0	0	0.864	2.156	AO	1,972	7,858	09/20/2023	10/21/2025
617446-8Y-8	MORGAN STANLEY			1,2,5	1.E FE	17,725,000	66.7020	11,822,930	17,725,000	17,725,000	0	0	0	0	2.802	2.802	JJ	215,217	496,655	01/20/2021	01/25/2052
617446-HD-4	MORGAN STANLEY			1	1.G FE	4,275,900	117.8950	3,536,850	3,000,000	3,905,113	0	(94,997)	0	0	7.250	3.080	AO	54,375	217,500	11/30/2019	04/01/2032
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	9,711,090	95.3680	9,638,844	10,107,000	9,891,919	0	37,298	0	0	3.772	4.243	JJ	166,261	381,236	10/25/2019	01/24/2029
61744Y-AR-9	MORGAN STANLEY			1,2,5	1.E FE	13,945,195	92.5210	11,565,125	12,500,000	13,695,423	0	(66,993)	0	0	4.457	3.567	AO	106,782	557,125	10/31/2022	04/22/2039
61746B-CY-0	MORGAN STANLEY			1	1.G FE	34,415,451	103.1240	33,515,300	32,500,000	33,071,935	0	(203,656)	0	0	6.250	5.507	FA	801,215	2,031,250	11/30/2017	08/09/2026
61746B-EG-7	MORGAN STANLEY			1	1.G FE	9,617,031	89.9950	6,583,134	7,315,000	9,412,228	0	(64,868)	0	0	4.375	2.697	JJ	141,347	320,031	09/25/2020	01/22/2047
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	36,474,804	90.1720	30,279,758	33,580,000	36,064,621	0	(96,702)	0	0	4.300	3.732	JJ	617,685	1,443,940	10/31/2022	01/27/2045
61747Y-DY-8	MORGAN STANLEY			1	1.G FE	3,807,896	90.1720	3,408,502	3,780,000	3,803,508	0	(679)	0	0	4.300	4.255	JJ	69,531	162,540	03/28/2016	01/27/2045
61747Y-EA-9	MORGAN STANLEY			1,2,5	1.E FE	1,227,736	97.7580	1,212,199	1,240,000	1,233,534	0	2,645	0	0	0.790	1.073	MN	844	9,796	11/03/2021	05/30/2025
61747Y-EF-8	MORGAN STANLEY			2,5	2.A FE	16,668,825	79.2590	17,231,699	21,741,000	16,702,832	0	34,008	0	0	2.484	4.974	MS	157,514	0	12/06/2023	09/16/2036
61747Y-EY-7	MORGAN STANLEY			1,2,5	1.E FE	413,823	107.8300	417,302	387,000	412,842	0	(981)	0	0	6.342	5.379	AO	4,977	12,272	07/19/2023	10/18/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61747Y-FG-5	MORGAN STANLEY			1,2,5	1.E FE	383,829	101.4880	391,744	386,000	383,896	0	66	0	0	5.424	5.494	JJ	9,305	0	08/11/2023	07/21/2034
617482-V9-2	MORGAN STANLEY				1.G FE	44,375,113	115.5220	45,856,458	39,695,000	43,669,344	0	(142,332)	0	0	6.375	5.459	JJ	1,103,604	2,530,556	10/31/2022	07/24/2042
617700-A*-0	MORNINGSTAR INC				2.B	11,787,870	80.6686	14,520,356	18,000,000	13,312,628	0	515,807	0	0	2.320	7.226	AO	70,760	417,600	09/23/2020	10/26/2030
61772B-AC-7	MORGAN STANLEY			1,2,5	1.E FE	13,000,000	76.9180	9,999,340	13,000,000	13,000,000	0	0	0	0	3.217	3.217	AO	80,157	418,210	04/19/2021	04/22/2042
61945C-AD-5	MOSAIC CO			1,2	2.B FE	3,194,430	102.0830	3,062,490	3,000,000	3,152,953	0	(12,509)	0	0	5.450	4.769	MN	20,892	163,500	06/30/2020	11/15/2033
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC			1,2	4.B FE	826,866	99.8080	959,155	961,000	906,336	0	22,872	0	0	7.500	10.680	JJ	33,235	72,075	10/31/2022	01/15/2026
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC			1,2	4.B FE	3,328,823	102.8200	3,452,696	3,358,000	3,337,291	0	4,743	0	0	10.500	10.715	MN	45,053	352,590	10/31/2022	05/15/2027
623115-AF-9	MOUNT SINAI HOSPITAL (NEW YORK)			1,2	2.A FE	1,349,014	69.5400	1,248,243	1,795,000	1,358,051	0	7,705	0	0	3.391	5.071	JJ	30,434	60,868	10/31/2022	07/01/2050
62482B-AA-0	MEDLINE BORROWER LP			1,2	4.A FE	3,964,000	90.4140	3,584,011	3,964,000	3,964,000	0	0	0	0	3.875	3.874	AO	38,401	153,605	09/30/2021	04/01/2029
62676#-AA-7	MURPHYS BOWL LLC SER A INTUIT DOME				1.F PL	22,540,211	72.9722	17,513,317	24,000,000	22,586,120	0	39,682	0	0	3.200	3.582	JD	386,133	768,000	10/31/2022	06/30/2056
628530-BC-0	MYLAN INC			1,2	2.C FE	6,397,860	86.4720	5,188,320	6,000,000	6,342,145	0	(10,320)	0	0	5.400	4.940	MN	28,800	324,000	11/30/2017	11/29/2043
62886E-AY-4	NCR VOYIX CORP			2	4.A FE	1,027,801	94.5270	1,056,812	1,118,000	1,028,604	0	803	0	0	5.000	7.004	AO	13,975	2,050	12/12/2023	10/01/2028
62886E-AZ-1	NCR VOYIX CORP			2	4.A FE	23,000	91.8380	21,123	23,000	23,000	0	0	0	0	5.250	5.249	AO	302	1,208	08/17/2020	10/01/2030
62886E-BA-5	NCR VOYIX CORP			1,2	4.A FE	2,898,625	95.0600	2,753,888	2,897,000	2,898,081	0	(174)	0	0	5.125	5.116	AO	31,344	148,471	03/29/2021	04/15/2029
62886H-AP-6	NCL CORPORATION LTD			1,2	5.A FE	2,574,000	97.1460	2,575,340	2,651,000	2,633,484	0	17,162	0	0	3.625	4.336	JD	4,271	96,099	03/06/2020	12/15/2024
62886H-BA-8	NCL CORPORATION LTD	LS		1,2	5.A FE	3,691,770	97.7160	3,787,472	3,876,000	3,769,315	0	43,026	0	0	5.875	7.249	MS	67,049	227,715	03/22/2022	03/15/2026
62886H-BE-0	NCL CORPORATION LTD			1,2	4.A FE	1,315,750	99.1370	1,325,462	1,337,000	1,323,002	0	4,014	0	0	5.875	6.248	FA	29,674	78,549	02/14/2022	02/15/2027
62886H-BN-0	NCL CORPORATION LTD			1,2	4.A FE	23,000	104.4580	24,025	23,000	23,000	0	0	0	0	8.125	8.112	JJ	379	0	10/11/2023	01/15/2029
628931-AB-3	JPMORGAN CHASE BANK NA				1.G FE	2,087,735	102.0290	1,657,971	1,625,000	1,686,913	0	(71,742)	0	0	8.250	3.559	MN	22,344	134,063	11/30/2017	11/01/2024
62927#-AA-4	NFL VENTURES LP SER A TRANCHE A				1.E FE	5,174,731	97.3863	5,039,480	5,174,731	5,174,731	0	0	0	0	3.860	3.855	OCT	42,168	199,745	09/27/2013	10/15/2028
62927#-AC-0	NFL VENTURES LP SER A TRANCHE C				1.E FE	7,878,228	94.9916	7,483,653	7,878,228	7,878,228	0	0	0	0	4.420	4.418	OCT	73,513	529,113	09/27/2013	10/15/2040
62927#-AH-9	NFL VENTURES LP SER 2015-A TR E				1.E FE	6,768,243	91.3547	6,154,262	6,736,668	6,760,477	0	(1,173)	0	0	3.860	3.814	AO	54,896	260,035	09/26/2016	04/15/2041
62927#-AJ-5	NFL VENTURES LP SER 2015-A TR F				1.E FE	11,799,473	89.4753	10,326,097	11,540,726	11,758,766	0	(10,387)	0	0	3.890	3.658	AO	169,400	434,615	11/30/2019	04/15/2042
62927#-AL-0	NFL VENTURES LP SER 2018-A TR A				1.E FE	6,884,588	96.3471	6,633,102	6,884,588	6,884,851	0	(28)	0	0	3.880	3.878	AO	56,392	267,122	07/24/2018	04/15/2032
62927#-AP-1	NFL VENTURES LP SER 2018-A TR D				1.E FE	18,000,728	91.4784	16,758,658	18,319,789	18,015,146	0	11,673	0	0	4.360	4.545	AO	168,623	924,898	10/31/2022	04/15/2045
629377-CC-4	NRG ENERGY INC			1,2	3.B FE	141,855	100.2150	136,292	136,000	136,827	0	(1,491)	0	0	6.625	5.458	JJ	4,155	9,010	06/30/2020	01/15/2027
629377-CS-9	NRG ENERGY INC			1,2	3.B FE	85,000	85.6050	72,764	85,000	85,000	0	0	0	0	3.875	3.875	FA	1,244	7,160	08/09/2021	02/15/2032
62954H-AU-2	NXP BV		C	1,2	2.A FE	23,821,920	76.2140	18,291,360	24,000,000	23,839,391	0	6,754	0	0	3.250	3.301	MN	108,333	780,000	05/04/2021	05/11/2041
62954H-AV-0	NXP BV	LS	C	1,2	2.A FE	5,580,144	97.1520	4,663,296	4,800,000	5,302,039	0	(90,004)	0	0	4.300	2.167	JD	7,453	285,950	10/29/2020	06/18/2029
62954H-AY-4	NXP BV	LS	C	1,2	2.A FE	1,906,350	91.7370	1,605,398	1,750,000	1,855,967	0	(16,124)	0	0	3.400	2.322	MN	9,917	59,500	10/21/2020	05/01/2030
62979*-AS-6	NSA OP LP SER Q SR NT				2.A FE	8,192,830	105.1273	7,358,910	7,000,000	8,169,904	0	(22,926)	0	0	6.730	4.586	AO	112,541	0	09/14/2023	10/05/2033
6325C0-DJ-7	NATIONAL AUSTRALIA BANK LTD		C		1.D FE	15,296,250	96.7300	14,509,500	15,000,000	15,108,252	0	(33,536)	0	0	3.500	3.248	JJ	249,375	525,000	11/30/2017	01/10/2027
63486*-AB-7	NBA INC SER B				1.G FE	8,000,000	97.1543	7,772,344	8,000,000	8,000,000	0	0	0	0	2.510	2.510	JD	108,767	100,400	11/24/2020	12/16/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SER A				1.E FE	426,238	99.8466	425,584	426,238	426,238	0	0	0	0	5.600	5.573	AO	5,039	23,869	01/25/2008	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE SER B				1.E FE	426,238	99.8466	425,584	426,238	426,238	0	0	0	0	5.600	5.573	AO	63,346	0	01/28/2008	03/31/2024
636180-BS-9	NATIONAL FUEL GAS CO			1	2.C FE	249,450	100.1480	250,370	250,000	249,529	0	79	0	0	5.500	5.575	AO	3,438	5,080	05/15/2023	10/01/2026
63636#-AB-2	NATIONAL HOCKEY LEAGUE INC SER B				2.A PL	12,301,000	94.7092	13,259,283	14,000,000	13,285,436	0	176,043	0	0	3.610	5.181	JD	22,462	505,400	08/02/2017	08/10/2027
63636#-AE-6	NATIONAL HOCKEY LEAGUE INC SER E				2.A PL	10,500,000	94.9801	9,972,908	10,500,000	10,500,000	0	0	0	0	2.820	2.820	JD	13,160	296,100	12/15/2020	01/06/2026
637417-AH-9	NNN REIT INC	LS		1,2	2.A FE	8,527,400	97.8360	9,783,600	10,000,000	9,656,967	0	168,472	0	0	4.000	5.966	MN	51,111	400,000	10/14/2015	11/15/2025
637417-AK-2	NNN REIT INC	LS		1,2	2.A FE	23,750,670	94.3660	26,186,565	27,750,000	25,804,252	0	448,702	0	0	3.500	5.579	AO	205,042	971,250	10/31/2022	10/15/2027
637417-AN-6	NNN REIT INC			1,2	2.A FE	7,454,856	85.9330	8,593,300	10,000,000	8,249,117	0	224,166	0	0	2.500	5.872	AO	52,778	250,000	02/18/2020	04/15/2030
637417-AP-1	NNN REIT INC			1,2	2.A FE	2,592,398	66.6170	1,948,547	2,925,000	2,613,438	0	6,867	0	0	3.100	3.740	AO	19,143	90,675	10/23/2020	04/15/2050
637417-AQ-9	NNN REIT INC			1,2	2.A FE	834,122	72.2300	613,955	850,000	835,020	0	318	0	0	3.500	3.602	AO	6,281	29,750	03/01/2021	04/15/2051
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1	1.F FE	10,917,675	119.7650	8,982,375	7,500,000	9,680,381	0	(222,240)	0	0	8.000	3.821	MS	200,000	600,000	11/30/2017	03/01/2032
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN	C		1,2	1.E FE	7,979,636	97.1400	8,964,079	9,228,000	8,952,256	0	143,052	0	0	3.250	4.977	MN	49,985	454,671	10/20/2015	11/01/2025

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
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN	C		1,2	1.E FE	667,564	97.1400	749,921	772,000	748,907	0	9,999	0	0	3.250	4.979	MN	4,182	32,829	10/20/2015	11/01/2025
638612-AL-5	NATIONWIDE FINANCIAL SERVICES INC			1	2.A FE	5,975,975	90.8330	4,541,650	5,000,000	5,906,131	0	(27,742)	0	0	5.300	4.003	MN	31,653	265,000	05/25/2021	11/18/2044
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	M		1	1.G FE	12,993,489	112.1700	13,460,400	12,000,000	12,753,621	0	(26,703)	0	0	6.400	5.793	AO	130,133	768,000	09/22/2014	04/30/2040
64110L-AT-3	NETFLIX INC			1	2.B FE	4,890,223	105.2780	5,159,675	4,901,000	4,892,040	0	1,550	0	0	5.875	5.918	MN	36,792	287,934	10/31/2022	11/15/2028
64110L-AU-0	NETFLIX INC			1	2.B FE	1,069,000	103.3120	1,104,405	1,069,000	1,069,000	0	0	0	0	5.375	5.374	JD	2,554	57,459	04/24/2019	11/15/2029
641423-BP-2	NEVADA POWER CO			1	1.F FE	5,173,428	110.0410	4,401,640	4,000,000	4,748,803	0	(45,035)	0	0	6.650	4.618	AO	66,500	266,000	10/23/2012	04/01/2036
644535-AH-9	NEW GOLD INC			1,2	4.C FE	2,714,541	100.8870	2,632,142	2,609,000	2,660,564	0	(27,935)	0	0	7.500	6.132	JJ	90,228	195,675	06/03/2022	07/15/2027
645869-G*-3	NEW JERSEY NATURAL GAS CO 2020A				1.E	13,185,339	65.2549	9,135,681	14,000,000	13,202,243	0	14,372	0	0	3.130	3.432	JD	220,317	438,200	10/31/2022	06/30/2050
645869-H@-0	NEW JERSEY NATURAL GAS CO SER E				1.E	8,500,000	60.7030	5,159,759	8,500,000	8,500,000	0	0	0	0	2.970	2.970	MS	84,150	252,450	08/19/2020	09/01/2060
646025-D*-4	NEW JERSEY RSRCE CORP SER 2020A				2.A PL	20,233,214	90.1468	25,241,106	28,000,000	22,133,195	0	617,082	0	0	3.500	7.419	JJ	451,889	980,000	04/23/2020	07/23/2030
646025-D@-2	NEW JERSEY RSRCE CORP SER 2020B				2.A PL	23,679,056	87.2654	21,816,354	25,000,000	23,804,778	0	107,730	0	0	3.600	4.251	JJ	395,000	900,000	10/31/2022	07/23/2032
647551-AE-0	NEW MOUNTAIN FINANCE CORP			1	2.C Z	949,950	101.5500	954,570	940,000	947,731	0	(2,156)	0	0	7.500	6.993	AO	14,883	56,983	08/07/2023	10/15/2025
64952W-CN-1	NEW YORK LIFE GLOBAL FUNDING				1.A FE	1,498,680	99.8900	1,498,350	1,500,000	1,499,991	0	205	0	0	2.900	2.914	JJ	19,817	43,500	01/09/2017	01/17/2024
64952W-DG-5	NEW YORK LIFE GLOBAL FUNDING				1.A FE	206,857	99.2200	205,385	207,000	206,992	0	30	0	0	2.875	2.890	AO	1,339	5,951	04/03/2019	04/10/2024
649840-C@-2	NY STATE ELEC & GAS CORP SER C				1.G	9,753,727	95.7634	8,618,708	9,000,000	9,686,870	0	(63,904)	0	0	4.620	3.615	JD	18,480	415,800	12/15/2022	12/15/2032
65120F-AE-4	NEWCREST FINANCE PTY LTD		C	1,2	2.A FE	497,380	86.2069	431,034	500,000	497,552	0	50	0	0	4.200	4.231	MN	2,800	21,000	05/07/2020	05/13/2050
651639-AM-8	NEWMONT CORPORATION	M		1	2.A FE	46,118,565	110.9010	43,927,886	39,610,000	44,921,656	0	(232,859)	0	0	6.250	4.966	AO	618,906	3,713,438	06/30/2020	10/01/2039
651639-AP-1	NEWMONT CORPORATION			1,2	2.A FE	3,830,840	97.0780	3,883,120	4,000,000	3,837,205	0	5,379	0	0	4.875	5.224	MS	57,417	195,000	10/31/2022	03/15/2042
651639-AW-6	NEWMONT CORPORATION	C		1	2.A FE	5,189,012	107.5520	5,431,376	5,050,000	5,161,784	0	(6,400)	0	0	5.875	5.604	AO	74,172	299,930	08/28/2019	04/01/2035
651639-AW-6	NEWMONT CORPORATION	C		1	2.A FE	1,955,947	107.5520	2,097,264	1,950,000	1,955,213	0	36	0	0	5.875	5.841	AO	28,641	116,637	08/28/2019	04/01/2035
65163L-AE-9	NEWMONT CORPORATION			1,2	2.A FE	13,773,207	86.1697	12,279,178	14,250,000	13,737,595	0	(8,336)	0	0	4.200	4.388	MN	79,800	422,000	12/29/2023	05/13/2050
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	10,186,906	96.3010	10,140,495	10,530,000	10,271,790	0	70,468	0	0	3.550	4.348	MN	62,303	373,815	10/31/2022	05/01/2027
65364U-AN-6	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	335,000	82.9760	277,970	335,000	335,000	0	0	0	0	1.960	1.960	JD	73	6,566	06/23/2020	06/27/2030
65364U-AP-1	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	13,000,000	65.4660	8,510,580	13,000,000	13,000,000	0	0	0	0	3.025	3.025	JD	4,369	393,250	06/23/2020	06/27/2050
654638-AB-1	NISOURCE INC				2.B FE	3,330,840	103.9060	3,117,180	3,000,000	3,092,562	0	(20,455)	0	0	6.780	5.886	JD	16,950	210,900	07/18/2005	12/01/2027
65473P-AH-8	NISOURCE INC	LS		1,2	2.B FE	5,599,942	91.3290	6,119,043	6,700,000	6,003,375	0	100,876	0	0	2.950	5.050	MS	65,883	197,650	08/07/2019	09/01/2029
65473P-AJ-4	NISOURCE INC	LS		1,2	2.B FE	5,580,618	93.0440	6,513,080	7,000,000	5,997,260	0	122,289	0	0	3.600	6.349	MN	42,000	252,000	04/07/2020	05/01/2030
65473Q-BD-4	NISOURCE INC			1,2	2.B FE	10,838,150	100.4260	10,042,600	10,000,000	10,728,080	0	(20,961)	0	0	5.650	5.063	FA	235,417	565,000	10/31/2022	02/01/2045
65473Q-BG-7	NISOURCE INC			1,2	2.B FE	5,645,697	80.7660	4,218,408	5,223,000	5,607,795	0	(10,257)	0	0	3.950	3.491	MS	52,150	206,309	02/06/2020	03/30/2048
654744-AD-3	NISSAN MOTOR CO LTD		C	1,2	2.C FE	4,423,150	93.4910	4,674,550	5,000,000	4,491,422	0	58,451	0	0	4.810	6.719	MS	69,478	240,500	10/31/2022	09/17/2030
654902-AC-9	NOKIA OYJ	LS	C	1	2.C FE	11,835,179	98.9020	11,038,452	11,161,000	11,702,439	0	(22,622)	0	0	6.625	6.123	MN	94,481	601,914	05/11/2023	05/15/2039
655422-AV-5	GLENCORE CANADA CORP			1	2.A FE	2,673,103	104.5560	2,823,012	2,700,000	2,684,161	0	1,105	0	0	6.200	6.272	JD	7,440	167,400	10/11/2005	06/15/2035
655664-AH-3	NORDSTROM INC	LS			3.A FE	13,331,578	101.5000	11,546,640	11,376,000	12,058,064	0	(142,871)	0	0	6.950	5.327	MS	232,797	790,632	05/27/2015	03/15/2028
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	7,696,235	109.7160	7,474,951	6,813,000	7,052,011	0	(63,504)	0	0	7.800	6.600	MN	67,903	531,414	09/02/2010	05/15/2027
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	7,617,621	109.7160	7,038,281	6,415,000	6,741,477	0	(86,302)	0	0	7.800	6.084	MN	63,936	500,370	09/02/2010	05/15/2027
655844-AK-4	NORFOLK SOUTHERN CORP			1	2.A FE	6,089,879	133.8840	6,694,200	5,000,000	6,082,218	0	(505)	0	0	7.900	6.479	MN	50,472	395,000	09/02/2010	05/15/2097
655844-AQ-1	NORFOLK SOUTHERN CORP	C		1	2.A FE	15,847,319	113.1720	14,096,704	12,456,000	14,198,956	0	(202,527)	0	0	7.250	4.877	FA	341,156	903,060	11/30/2017	02/15/2031
655844-BR-8	NORFOLK SOUTHERN CORP	M		1,2	2.A FE	13,166,529	91.8220	10,789,085	11,750,000	12,971,739	0	(35,184)	0	0	4.650	3.929	JJ	251,940	546,375	04/11/2018	01/15/2046
655844-BX-5	NORFOLK SOUTHERN CORP	C		1,2	2.A FE	6,660,150	83.4160	5,005,794	6,001,000	6,613,593	0	(16,941)	0	0	3.942	3.311	MN	39,427	236,559	02/25/2021	11/01/2047
655844-CC-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	10,213,900	84.9540	8,495,400	10,000,000	10,194,415	0	(4,512)	0	0	4.100	3.976	MN	52,389	410,000	04/29/2019	05/15/2049
655844-CC-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	6,548,360	84.9540	4,233,258	4,983,000	6,413,176	0	(40,692)	0	0	4.100	2.537	MN	26,105	204,303	07/28/2020	05/15/2049
655844-CF-3	NORFOLK SOUTHERN CORP			1,2	2.A FE	9,485,035	71.1260	6,348,707	8,926,000	9,443,231	0	(13,587)	0	0	3.050	2.736	MN	34,787	272,243	10/27/2020	05/15/2050
655844-CT-3	NORFOLK SOUTHERN CORP	LS		1,2	2.A FE	11,725,564	105.6140	12,673,680	12,000,000	11,727,322	0	1,758	0	0	5.550	5.848	MS	72,150	0	11/20/2023	03/15/2034
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	16,420,612	119.3270	13,841,932	11,600,000	15,337,414	0	(109,321)	0	0	7.875	5.213	MN	116,725	913,500	09/02/2010	05/15/2043
656531-AD-2	EQUINOR ASA		C	1	1.D FE	18,646,285	103.8200	15,666,438	15,090,000	15,656,342	0	(285,188)	0	0	7.150	5.011	MN	137,864	1,078,935	09/10/2012	11/15/2025

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
656531-AG-5	EQUINOR ASA		C	1	1.D FE	10,069,835	107.4450	9,933,290	9,245,000	9,476,032	0	(48,490)	0	0	6.800	6.091	JJ	289,882	628,660	10/10/2003	01/15/2028
656531-AM-2	EQUINOR ASA		C		1.D FE	22,933,556	109.5880	21,808,012	19,900,000	20,774,762	0	(203,426)	0	0	7.250	5.917	MS	392,749	1,442,750	04/22/2008	09/23/2027
665228-H#-2	NORTHERN ILLINOIS GAS CO FMB				1.D	4,022,084	61.6524	3,082,619	5,000,000	4,042,088	0	17,102	0	0	2.770	3.865	MS	46,167	138,500	10/31/2022	08/31/2050
665228-H@-4	NORTHERN ILLINOIS GAS CO FMB				1.D	3,248,954	81.6605	4,083,026	5,000,000	3,682,031	0	147,062	0	0	1.880	6.753	MN	59,011	47,000	08/11/2020	11/06/2030
665228-J*-4	NORTHERN ILLINOIS GAS CO FMB				1.D	6,072,717	60.6829	4,247,802	7,000,000	6,083,684	0	9,380	0	0	2.870	3.462	MN	68,721	157,850	10/31/2022	11/06/2060
665772-BN-8	NORTHERN STATES POWER CO	C			1.E FE	13,302,796	103.1700	10,317,000	10,000,000	10,435,379	0	(274,306)	0	0	7.125	4.102	JJ	356,250	712,500	11/04/2010	07/01/2025
665772-BQ-1	NORTHERN STATES POWER CO	C			1.E FE	3,613,650	105.9600	3,178,800	3,000,000	3,194,672	0	(41,269)	0	0	6.500	4.763	MS	66,625	184,113	09/02/2010	03/01/2028
665772-CA-5	NORTHERN STATES POWER CO			1	1.E FE	4,918,830	101.5700	4,062,800	4,000,000	4,602,859	0	(41,382)	0	0	5.250	3.639	JJ	96,833	210,000	03/31/2015	07/15/2035
665772-CB-3	NORTHERN STATES POWER CO			1	1.E FE	20,838,180	110.7840	16,617,600	15,000,000	18,694,403	0	(229,891)	0	0	6.250	3.750	JD	78,125	937,500	10/23/2012	06/01/2036
665772-CN-7	NORTHERN STATES POWER CO			1,2	1.E FE	8,010,370	82.7330	7,545,250	9,120,000	8,042,973	0	27,792	0	0	4.000	4.891	FA	137,813	364,800	10/31/2022	08/15/2045
665772-CS-6	NORTHERN STATES POWER CO			1,2	1.E FE	294,354	65.4080	196,224	300,000	294,789	0	128	0	0	2.600	2.690	JD	650	7,800	06/08/2020	06/01/2051
665789-BB-8	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1.E FE	15,622,530	63.7040	10,829,680	17,000,000	15,658,026	0	24,735	0	0	3.050	3.475	MN	86,417	518,500	10/31/2022	05/01/2051
665859-AU-8	NORTHERN TRUST CORP	LS		2	1.E FE	17,044,200	94.1610	18,832,200	20,000,000	18,241,130	0	280,366	0	0	3.150	5.051	MN	101,500	630,000	04/30/2019	05/03/2029
665859-AV-6	NORTHERN TRUST CORP	LS		2	1.E FE	9,069,791	85.9300	12,889,500	15,000,000	10,749,123	0	504,159	0	0	1.950	7.688	MN	48,750	292,500	04/28/2020	05/01/2030
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SER 2019-A				2.C PL	13,645,625	90.2744	12,638,413	14,000,000	13,672,123	0	22,636	0	0	4.500	4.779	MJSD	58,000	731,250	10/31/2022	07/18/2034
666807-BJ-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	16,471,065	83.9950	16,379,025	19,500,000	16,560,033	0	76,174	0	0	3.850	5.010	AO	158,492	750,750	10/31/2022	04/15/2045
666807-BK-7	NORTHROP GRUMMAN CORP	C		1,2	2.A FE	23,911,770	96.1850	27,893,650	29,000,000	26,971,120	0	557,690	0	0	3.200	5.626	FA	386,667	876,896	11/30/2017	02/01/2027
667274-AD-6	NORTHWELL HEALTHCARE INC			1,2	1.G FE	978,182	76.0450	901,133	1,185,000	982,586	0	3,779	0	0	3.809	4.993	MN	7,523	67,705	10/31/2022	11/01/2049
66977W-AQ-2	NOVA CHEMICALS CORP			1,2	3.C FE	700,708	99.1260	725,602	732,000	729,204	0	6,855	0	0	4.875	5.822	JD	2,974	43,591	06/11/2019	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP	LS		1,2	3.C FE	8,144,848	93.7510	8,806,969	9,394,000	8,149,611	0	11,128	1,182,252	0	5.250	6.137	JD	41,099	493,185	04/20/2023	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP			1,2	3.C FE	306,563	84.1980	315,743	375,000	313,217	0	6,655	0	0	4.250	8.094	MN	2,036	15,938	04/04/2023	05/15/2029
670001-AE-6	NOVELIS CORP			1,2	3.C FE	4,215,513	94.0450	4,145,504	4,408,000	4,221,614	0	6,102	0	0	4.750	5.547	JJ	87,823	140,505	09/29/2023	01/30/2030
670001-AG-1	NOVELIS CORP			1,2	3.C FE	298,000	94.1400	280,537	298,000	298,000	0	0	0	0	3.250	3.249	MN	1,238	9,685	07/26/2021	11/15/2026
670001-AH-9	NOVELIS CORP			1,2	3.C FE	302,000	88.1230	266,131	302,000	302,000	0	0	0	0	3.875	3.875	FA	4,421	11,703	07/26/2021	08/15/2031
67021C-AF-4	NSTAR ELECTRIC CO			1	1.F FE	9,527,490	101.3060	7,091,420	7,000,000	9,180,511	0	(102,975)	0	0	5.500	3.049	MS	113,361	385,000	06/30/2020	03/15/2040
67021C-AK-3	NSTAR ELECTRIC CO	M		1,2	1.F FE	9,197,130	96.7730	10,194,068	10,534,000	10,233,548	0	151,520	0	0	3.250	4.863	MN	43,745	504,494	11/13/2015	11/15/2025
67021C-AK-3	NSTAR ELECTRIC CO	M		1,2	1.F FE	8,264,670	96.7730	9,160,532	9,466,000	9,196,035	0	134,629	0	0	3.250	4.863	MN	39,310	453,346	11/13/2015	11/15/2025
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	1,012,250	96.3120	963,120	1,000,000	1,004,520	0	(1,351)	0	0	3.200	3.048	MN	4,089	32,000	10/20/2017	05/15/2027
670346-AN-5	NUCOR CORP			1,2	1.G FE	8,838,310	100.8410	14,621,945	14,500,000	9,208,102	0	61,197	0	0	5.200	8.922	FA	314,167	754,000	05/25/2021	08/01/2043
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3.C FE	7,200,250	99.5740	7,373,455	7,405,000	7,311,313	0	24,597	0	0	5.625	6.049	AO	72,893	416,531	11/28/2018	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS LP			1,2	3.C FE	79,475	99.8240	84,850	85,000	81,113	0	1,403	0	0	6.000	8.124	JD	425	5,100	10/31/2022	06/01/2026
67066G-AF-1	NVIDIA CORP	LS		1,2	1.E FE	82,692	92.4830	76,761	83,000	82,797	0	29	0	0	2.850	2.893	AO	591	2,366	03/26/2020	04/01/2030
67066G-AH-7	NVIDIA CORP			1,2	1.E FE	23,052,805	83.4420	16,062,585	19,250,000	22,760,963	0	(95,605)	0	0	3.500	2.531	AO	168,438	673,750	11/18/2020	04/01/2050
67066G-AJ-3	NVIDIA CORP	LS		1,2	1.E FE	6,321,399	83.7440	4,270,944	5,100,000	6,263,398	0	(19,111)	0	0	3.700	2.701	AO	47,175	188,700	11/13/2020	04/01/2060
67077M-AF-5	NUTRIEN LTD			1	2.B FE	24,339,935	104.1220	22,646,535	21,750,000	23,755,661	0	(112,032)	0	0	5.875	4.888	JD	106,484	1,277,813	04/01/2018	12/01/2036
67077M-AN-8	NUTRIEN LTD			1,2	2.B FE	10,173,946	92.4320	9,904,089	10,715,000	10,310,097	0	27,018	0	0	4.125	4.553	MS	130,143	441,994	05/11/2020	03/15/2035
67077M-AT-5	NUTRIEN LTD	LS		1,2	2.B FE	5,228,445	97.9350	5,262,048	5,373,000	5,252,130	0	19,937	0	0	4.200	4.688	AO	56,417	225,666	10/31/2022	04/01/2029
67077M-BB-3	NUTRIEN LTD	LS		1,2	2.B FE	7,591,639	106.9020	8,167,313	7,640,000	7,592,636	0	997	0	0	5.800	5.844	MS	115,704	221,560	03/23/2023	03/27/2053
67105@-AF-8	OSI GROUP LLC SR SECD NT				2.B PL	19,864,109	97.0545	19,410,905	20,000,000	19,894,735	0	25,975	0	0	4.350	4.504	MS	239,250	870,000	10/31/2022	03/22/2028
674215-AL-2	CHORD ENERGY CORP			1,2	3.C FE	2,290,119	100.0000	2,262,000	2,262,000	2,278,230	0	(7,056)	0	0	6.375	5.927	JD	12,017	144,203	02/03/2022	06/01/2026
67421Q-AA-0	ENERGY TRANSFER LP			1,2	2.C FE	5,787,278	104.0600	5,952,232	5,720,000	5,765,936	0	(8,323)	0	0	8.000	7.776	AO	114,400	449,600	04/11/2023	04/01/2029
674599-CS-2	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	7,057,440	88.6600	8,511,360	9,600,000	7,837,967	0	243,684	0	0	3.500	7.570	FA	126,933	336,000	06/30/2020	08/15/2029
674599-CX-1	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	2,502,789	79.5130	2,647,783	3,330,000	2,566,370	0	27,098	0	0	4.300	6.674	FA	54,094	143,190	10/31/2022	08/15/2039
674599-CY-9	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	5,580,216	74.1240	4,692,049	6,330,000	5,600,995	0	10,709	0	0	4.400	5.164	FA	105,219	278,520	10/31/2022	08/15/2049
674599-DC-6	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	150,843	100.7230	151,085	150,000	150,633	0	(209)	0	0	5.550	5.324	MS	2,451	4,163	04/05/2023	03/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674599-DF-9	OCCIDENTAL PETROLEUM CORP			1	2.C FE	38,654,659	105.8000	38,012,882	35,929,000	38,187,792	0	(131,272)	0	0	6.450	5.706	MS	682,352	2,334,513	10/31/2022	09/15/2036
674599-DJ-1	OCCIDENTAL PETROLEUM CORP			1	2.C FE	23,590,706	103.2500	20,650,000	20,000,000	23,100,055	0	(121,974)	0	0	6.200	4.812	MS	365,111	1,240,000	09/18/2019	03/15/2040
674599-DR-3	OCCIDENTAL PETROLEUM CORP			1	2.C FE	17,490,180	105.6470	16,963,739	16,057,000	16,864,108	0	(159,327)	0	0	7.150	5.820	MN	146,699	1,148,076	01/11/2022	05/15/2028
674599-ED-3	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	386,698	106.3510	400,943	377,000	384,080	0	(917)	0	0	6.625	6.253	MS	8,325	24,976	11/25/2020	09/01/2030
67623C-AF-6	OFFICE PROPERTIES INCOME TRUST			1,2	5.A FE	9,953,000	49.7650	9,953,000	20,000,000	9,953,000	0	1,185	10,013,776	0	3.450	6.930	AO	145,667	690,000	09/21/2021	10/15/2031
67740Q-AG-1	CONSTELLATION INSURANCE INC			1	2.C FE	15,579,839	95.8830	13,906,870	14,504,000	15,410,813	0	(100,169)	0	0	6.625	5.556	MN	160,148	960,890	07/31/2022	05/01/2031
67740Q-AH-9	CONSTELLATION INSURANCE INC			1,2	2.C FE	434,704	94.7060	411,971	435,000	434,801	0	27	0	0	6.800	6.808	JJ	12,900	29,580	01/16/2020	01/24/2030
678858-BL-4	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE	5,105,060	103.9390	7,275,730	7,000,000	5,470,839	0	44,041	0	0	5.850	8.313	JD	34,125	409,500	06/03/2010	06/01/2040
679574-AH-6	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	3,776,932	99.3130	3,413,666	3,437,280	3,602,851	0	(20,454)	0	0	5.676	3.880	JD	16,258	210,471	09/30/2016	12/01/2028
680665-AJ-5	OLIN CORP			1,2	3.A FE	3,719,324	96.9540	3,863,617	3,985,000	3,843,816	0	32,856	0	0	5.125	6.209	MS	60,135	204,231	10/31/2022	09/15/2027
680665-AK-2	OLIN CORP			1,2	3.A FE	621,983	95.4160	623,066	653,000	627,627	0	3,394	0	0	5.000	5.766	FA	13,604	32,650	04/25/2022	02/01/2030
680665-AL-0	OLIN CORP			1,2	3.A FE	3,692,413	98.4100	3,677,582	3,737,000	3,698,634	0	5,335	0	0	5.625	5.835	FA	87,586	210,206	10/31/2022	08/01/2029
681919-BC-9	OMNICOM GROUP INC	C		1,2	2.A FE	14,047,377	96.9890	19,397,800	20,000,000	15,636,112	0	480,287	0	0	4.200	8.639	JD	70,000	840,000	03/27/2020	06/01/2030
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC	LS		1,2	2.C FE	986,469	99.7220	997,220	1,000,000	999,559	0	1,729	0	0	4.950	5.132	AO	12,375	49,500	10/16/2014	04/01/2024
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE	4,114,265	114.2920	3,771,636	3,300,000	3,827,022	0	(53,532)	0	0	7.000	4.598	MN	38,500	231,000	06/30/2020	05/01/2032
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LLC	LS		1,2	1.F FE	16,211,609	97.5030	21,450,660	22,000,000	21,018,233	0	738,194	0	0	2.950	6.742	AO	162,250	705,817	10/22/2015	04/01/2025
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	10,488,738	85.8570	9,014,985	10,500,000	10,490,267	0	222	0	0	4.100	4.106	MN	55,008	430,500	01/24/2019	11/15/2048
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	4,974,756	71.5300	3,576,500	5,000,000	4,977,153	0	571	0	0	3.100	3.126	MS	45,639	155,000	11/21/2019	09/15/2049
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	3,884,500	71.5300	3,576,500	5,000,000	3,910,337	0	22,078	0	0	3.100	4.546	MS	45,639	155,000	10/31/2022	09/15/2049
682441-AA-8	ONEAMERICA FINANCIAL PARTNERS INC			1	2.A FE	14,923,200	106.0570	15,908,550	15,000,000	14,959,087	0	4,243	0	0	7.000	7.039	AO	221,667	1,365,000	10/01/2003	10/15/2033
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO			1,2	4.B FE	3,142,681	89.6900	2,906,853	3,241,000	3,165,775	0	9,315	0	0	4.000	4.399	AO	27,368	129,640	06/15/2021	10/15/2030
68249B-AA-1	1600 Osgood St North Andover				1.E	12,050,810	86.3091	10,092,786	11,693,774	12,000,710	0	(14,516)	0	0	3.366	3.158	MON	22,961	393,612	10/31/2022	10/10/2042
68268O-AS-2	ONEOK INC			1,2	2.B FE	9,634,900	97.1200	9,712,000	10,000,000	9,718,492	0	71,471	0	0	4.000	4.877	JJ	186,667	400,000	10/31/2022	07/13/2027
68268O-BG-7	ONEOK INC			1,2	2.B FE	162,377	106.2590	172,140	162,000	162,343	0	(30)	0	0	6.100	6.068	MN	1,263	9,800	11/15/2022	11/15/2032
68268N-AC-7	ONEOK PARTNERS LP	LS		1	2.B FE	22,844,389	108.7900	21,758,000	20,000,000	22,144,798	0	(117,760)	0	0	6.650	5.453	AO	332,500	1,330,000	11/30/2017	10/01/2036
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	11,402,087	104.4010	10,440,100	10,000,000	11,121,787	0	(42,266)	0	0	6.125	5.113	FA	255,208	612,500	06/30/2020	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP			1,2	2.B FE	6,443,598	104.5060	7,315,420	7,000,000	6,501,804	0	10,063	0	0	6.200	6.828	MS	127,789	434,000	01/27/2016	09/15/2043
68268N-AP-8	ONEOK PARTNERS LP	C		1,2	2.B FE	5,224,490	99.4180	4,970,900	5,000,000	5,034,027	0	(34,331)	0	0	4.900	4.162	MS	72,139	245,000	11/30/2017	03/15/2025
68389X-AE-5	ORACLE CORP	LS		1	2.B FE	18,238,029	110.3820	16,005,390	14,500,000	17,231,467	0	(136,056)	0	0	6.500	4.652	AO	198,972	942,500	11/30/2017	04/15/2038
68389X-AH-8	ORACLE CORP	LS		1	2.B FE	22,049,172	106.3040	19,581,197	18,420,000	21,301,223	0	(140,219)	0	0	6.125	4.621	JJ	542,175	1,128,225	11/30/2017	07/08/2039
68389X-AM-7	ORACLE CORP	M		1	2.B FE	18,806,085	98.2560	17,194,800	17,500,000	18,583,968	0	(47,531)	0	0	5.375	4.795	JJ	433,733	974,622	06/30/2020	07/15/2040
68389X-AW-5	ORACLE CORP	LS		1,2	2.B FE	3,442,563	87.2030	2,834,098	3,250,000	3,416,382	0	(5,244)	0	0	4.500	4.122	JJ	70,281	146,250	07/18/2018	07/08/2044
68389X-BM-6	ORACLE CORP	C		1,2	2.B FE	38,687,545	94.8180	45,986,730	48,500,000	45,516,789	0	1,079,086	0	0	2.650	5.270	JJ	592,643	1,322,856	10/06/2017	07/15/2026
68389X-BN-4	ORACLE CORP	C		1,2	2.B FE	26,223,100	94.9370	28,481,100	30,000,000	28,303,568	0	391,821	0	0	3.250	4.870	MN	124,583	901,355	04/04/2018	11/15/2027
68389X-BS-3	ORACLE CORP			1,2	2.B FE	5,427,100	97.7600	4,888,000	5,000,000	5,081,864	0	(115,551)	0	0	2.950	0.617	MN	18,847	147,500	12/30/2020	11/15/2024
68389X-BX-2	ORACLE CORP	LS		1,2	2.B FE	9,109,298	74.0710	6,073,822	8,200,000	9,043,842	0	(21,380)	0	0	3.600	3.022	AO	73,800	295,200	10/29/2020	04/01/2050
68389X-BY-0	ORACLE CORP			1,2	2.B FE	16,462,878	72.4640	10,141,337	13,995,000	16,354,155	0	(35,856)	0	0	3.850	3.070	AO	134,702	538,808	11/09/2020	04/01/2060
68389X-CH-6	ORACLE CORP			1,2	2.B FE	600,429	107.5750	646,526	601,000	600,507	0	68	0	0	6.150	6.167	MN	5,339	36,962	11/07/2022	11/09/2029
684065-AT-2	ORANGE AND ROCKLAND UTILITIES INC				2.B FE	500,000	104.5440	522,720	500,000	500,000	0	0	0	0	6.500	6.499	JD	2,708	32,500	12/15/1997	12/01/2027
68622T-AA-9	ORGANON & CO			1,2	3.B FE	2,167,561	92.0460	1,983,591	2,155,000	2,162,785	0	(1,621)	0	0	4.125	4.032	AO	15,063	88,894	04/08/2021	04/30/2028
68622T-AB-7	ORGANON & CO			1,2	4.A FE	1,584,976	85.4850	1,413,067	1,653,000	1,586,920	0	3,802	0	0	5.125	5.838	AO	14,355	70,546	06/21/2023	04/30/2031
68964*-AT-8	OTTER TAIL POWER CO SER 2021B				2.A	9,465,756	69.0293	6,902,929	10,000,000	9,474,846	0	7,748	0	0	3.690	3.980	MN	106,600	295,200	10/31/2022	11/29/2051
69047Q-AC-6	OVINTIV INC			1,2	2.C FE	181,718	103.3770	188,146	182,000	181,726	0	8	0	0	6.250	6.271	JJ	6,667	0	05/16/2023	07/15/2033
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER INC				4.B FE	1,065,000	100.2490	1,067,652	1,065,000	1,065,000	0	0	0	0	6.375	6.372	FA	25,649	67,894	08/11/2015	08/15/2025
690742-AB-7	OWENS CORNING	M		1	2.B FE	47,283,310	114.7000	49,997,730	43,590,000	46,411,643	0	(158,625)	0	0	7.000	6.226	JD	254,275	3,100,615	11/30/2017	12/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690742-AG-6	OWENS CORNING			1,2	2.B FE	2,048,150	87.5410	2,188,525	2,500,000	2,058,563	0	8,835	0	0	4.300	5.668	JJ	49,569	107,500	10/31/2022	07/15/2047
690742-AH-4	OWENS CORNING			1,2	2.B FE	9,924,005	87.0020	7,395,170	8,500,000	9,816,883	0	(35,613)	0	0	4.400	3.436	JJ	156,872	374,000	11/17/2020	01/30/2048
692733-AB-4	OZTEL HOLDINGS SPC LTD		C		3.B FE	9,812,500	104.3750	10,437,500	10,000,000	9,902,627	0	18,794	0	0	6.625	6.890	AO	123,299	662,500	07/17/2018	04/24/2028
693070-AD-6	CARNIVAL PLC		C		3.B FE	12,025,866	104.2500	12,510,000	12,000,000	12,019,886	0	(4,903)	0	0	7.875	7.819	JD	78,750	945,000	11/29/2010	06/01/2027
69318F-AL-2	PBF HOLDING COMPANY LLC			1,2	3.B FE	2,353,553	101.8400	2,410,553	2,367,000	2,354,243	0	691	0	0	7.875	7.980	MS	67,312	0	08/15/2023	09/15/2030
693304-AG-2	PECO ENERGY CO			1	1.F FE	4,959,920	104.0180	4,160,720	4,000,000	4,672,749	0	(51,911)	0	0	5.900	3.906	MN	39,333	236,000	11/30/2017	05/01/2034
693304-AT-4	PECO ENERGY CO			1,2	1.E FE	12,989,500	97.4380	14,615,700	15,000,000	14,560,144	0	230,027	0	0	3.150	4.885	AO	99,750	472,500	09/28/2015	10/15/2025
693304-AX-5	PECO ENERGY CO			1,2	1.E FE	2,275,020	71.0830	2,132,490	3,000,000	2,291,740	0	14,291	0	0	3.000	4.571	MS	26,500	90,000	10/31/2022	09/15/2049
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC	LS		2	1.G FE	8,601,000	94.6780	9,467,800	10,000,000	9,168,114	0	132,501	0	0	3.450	5.267	AO	65,167	345,000	04/16/2019	04/23/2029
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC	LS		2,5	1.G FE	716,000	97.8460	700,577	716,000	716,000	0	0	0	0	5.068	5.068	JJ	15,825	18,143	01/19/2023	01/24/2034
693475-BS-3	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	4,399,650	103.9540	4,712,235	4,533,000	4,401,144	0	1,494	0	0	5.939	6.319	FA	99,460	0	11/08/2023	08/18/2034
69349L-AQ-1	PNC BANK NA			2	1.G FE	7,997,680	97.9130	7,833,040	8,000,000	7,999,618	0	254	0	0	4.200	4.201	MN	56,000	336,000	10/21/2013	11/01/2025
69349L-AR-9	PNC BANK NA				1.G FE	802,729	96.3570	751,585	780,000	792,046	0	(2,343)	0	0	4.050	3.680	JJ	13,601	31,590	02/28/2019	07/26/2028
693506-BP-1	PPG INDUSTRIES INC	M		1,2	2.A FE	16,695,284	96.2120	18,095,553	18,808,000	17,783,850	0	223,382	0	0	3.750	5.205	MS	207,672	1,042,490	04/12/2018	03/15/2028
693506-BP-1	PPG INDUSTRIES INC	M		1,2	2.A FE	10,849,657	96.2120	11,970,697	12,442,000	11,670,068	0	149,782	0	0	3.750	5.420	MS	147,915	634,569	03/23/2018	03/15/2028
693506-BS-5	PPG INDUSTRIES INC			1,2	2.A FE	206,424	86.8660	173,732	200,000	204,254	0	(630)	0	0	2.550	2.182	JD	227	5,100	06/17/2020	06/15/2030
69351U-AN-3	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	11,833,372	97.8300	9,244,935	9,450,000	11,255,586	0	(75,164)	0	0	5.200	3.680	JJ	226,590	491,400	11/30/2017	07/15/2041
69351U-AT-0	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	8,910,200	86.5940	8,659,400	10,000,000	8,941,577	0	26,808	0	0	4.150	4.950	AO	103,750	415,000	10/31/2022	10/01/2045
69352P-AR-4	PPL CAPITAL FUNDING INC	LS			2.A FE	2,405,220	96.8500	2,372,825	2,450,000	2,407,632	0	2,412	0	0	2.875	3.308	MS	20,740	32,104	10/12/2023	03/15/2028
69353R-FG-8	PNC BANK NA	LS		2	1.F FE	20,975,600	93.7850	23,446,250	25,000,000	23,164,044	0	423,895	0	0	3.100	5.250	AO	142,083	775,000	03/13/2018	10/25/2027
693627-AY-7	DUKE ENERGY INDIANA LLC			1	2.A FE	2,878,760	106.8120	2,136,240	2,000,000	2,706,878	0	(50,733)	0	0	6.120	2.616	AO	25,840	122,400	06/30/2020	10/15/2035
69369E-AF-6	PERTAMINA (PERSERO) PT		C		2.B FE	4,978,560	101.0120	4,848,576	4,800,000	4,956,199	0	(4,100)	0	0	5.625	5.353	MN	30,750	270,000	02/26/2018	05/20/2043
69370P-AA-9	PERTAMINA (PERSERO) PT		C		2.B FE	7,403,750	109.0000	7,324,800	6,720,000	7,323,358	0	(15,791)	0	0	6.450	5.694	MN	37,324	433,440	03/22/2018	05/30/2044
69394#-AF-2	PGA TOUR INC SR NT				1.F PL	45,000,000	89.4015	40,230,662	45,000,000	45,000,000	0	0	0	0	3.500	3.500	JJ	660,625	1,583,750	07/28/2022	07/30/2037
694308-HA-8	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	8,715,219	73.7910	6,881,011	9,325,000	7,246,912	0	61,875	0	0	3.750	5.709	FA	132,104	349,688	11/30/2017	08/15/2042
694308-HH-3	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	10,402,834	83.4420	6,258,150	7,500,000	6,336,192	0	29,484	0	0	4.750	6.099	FA	134,583	356,250	11/30/2017	02/15/2044
694308-JG-3	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	175,817	82.4890	145,181	176,000	175,875	0	16	0	0	2.500	2.511	FA	1,833	4,400	06/16/2020	02/01/2031
694308-JJ-7	PACIFIC GAS AND ELECTRIC CO	C		1,2	2.C FE	17,331,092	69.0380	12,053,344	17,459,000	17,340,669	0	2,805	0	0	3.500	3.540	FA	254,610	611,065	11/18/2020	08/01/2050
694308-JN-8	PACIFIC GAS AND ELECTRIC CO	M		1,2	2.C FE	20,627,760	85.4190	17,510,895	20,500,000	20,575,717	0	(7,816)	0	0	4.950	4.888	JJ	507,375	1,014,750	10/31/2022	07/01/2050
694308-JU-2	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	2,492,700	79.7920	1,994,800	2,500,000	2,493,263	0	258	0	0	4.200	4.222	JD	8,750	105,000	03/08/2021	06/01/2041
694308-KK-2	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	675,580	108.5000	715,015	659,000	675,513	0	(67)	0	0	6.700	6.506	AO	11,038	22,199	03/31/2023	04/01/2053
694476-AA-0	PACIFIC LIFECORP	LS		1	1.G FE	37,709,578	109.0860	37,643,397	34,508,000	36,560,533	0	(203,545)	0	0	6.600	5.776	MS	670,605	3,510,967	11/30/2017	09/15/2033
694476-AD-4	PACIFIC LIFECORP			1	1.G FE	16,759,500	95.2340	14,285,100	15,000,000	16,490,582	0	(49,313)	0	0	5.125	4.353	JJ	322,448	768,750	11/30/2017	01/30/2043
694476-AE-2	PACIFIC LIFECORP	LS		1,2	1.G FE	10,428,463	71.8730	8,813,067	12,262,000	10,458,924	0	31,048	0	0	3.350	4.234	MS	120,951	410,777	10/31/2022	09/15/2050
695156-AV-1	PACKAGING CORP OF AMERICA	LS		1,2	2.B FE	5,203,800	81.8590	4,297,598	5,250,000	5,207,562	0	1,005	0	0	4.050	4.101	JD	9,450	212,625	11/18/2019	12/15/2049
698525-AA-0	PANOCHE ENERGY CENTER LLC			1	3.C FE	3,051,505	101.2500	2,764,284	2,730,157	2,854,272	0	(20,216)	0	0	6.885	6.015	FA	63,179	187,971	09/10/2012	07/31/2029
69867D-AA-6	CLARIOS GLOBAL LP			1,2	4.A FE	1,985,155	100.1300	1,962,548	1,960,000	1,957,716	0	(7,967)	0	0	6.250	5.861	MN	15,653	108,000	12/18/2023	05/15/2026
69867D-AC-2	CLARIOS GLOBAL LP			1,2	4.C FE	2,575,800	100.3490	2,438,481	2,430,000	2,449,447	0	(51,594)	0	0	8.500	6.274	MN	26,393	206,550	12/14/2021	05/15/2027
698900-AG-2	OVINTIV INC	LS		1	2.C FE	1,709,883	108.5140	1,627,710	1,500,000	1,609,719	0	(10,681)	0	0	7.200	6.015	MN	18,000	108,000	11/29/2010	11/01/2031
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC			1,2	4.A FE	729,863	100.5670	729,111	725,000	726,994	0	(2,869)	0	0	7.500	6.815	JD	4,531	54,375	05/04/2023	06/01/2025
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC			1,2	4.A FE	2,842,600	98.3480	2,759,645	2,806,000	2,828,551	0	(8,269)	0	0	5.875	5.461	AO	41,213	146,875	12/07/2023	10/01/2028
701094-AN-4	PARKER-HANNIFIN CORP			1,2	2.A FE	1,528,218	94.0900	1,411,350	1,500,000	1,516,138	0	(2,816)	0	0	3.250	3.025	JD	2,302	48,750	06/19/2019	06/14/2029
70137W-AG-3	PARKLAND CORP			1,2	3.B FE	987,000	91.6470	904,556	987,000	987,000	0	0	0	0	4.500	4.499	AO	11,104	44,415	03/29/2021	10/01/2029
70137W-AL-2	PARKLAND CORP			1,2	3.B FE	2,855,000	92.0000	2,626,600	2,855,000	2,855,000	0	0	0	0	4.625	4.625	MN	22,007	132,044	11/08/2021	05/01/2030
70338A-10-3	PATRONS LEGACY 2003-III				1.F FE	1,325,286	97.2500	1,288,966	1,325,415	1,325,415	0	0	0	0	5.646	5.646	MON	2,910	74,833	12/12/2003	12/17/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70339P-AA-7	PATTERN ENERGY OPERATIONS LP			1,2	3.C FE	448,701	94.5860	401,991	425,000	436,426	0	(4,170)	0	0	4.500	3.414	FA	7,225	19,125	01/04/2021	08/15/2028
70478J-AA-2	DOMTAR CORP			1,2	3.C FE	2,599,128	90.3720	2,333,405	2,582,000	2,594,305	0	(2,148)	0	0	6.750	6.630	AO	43,571	174,285	10/04/2021	10/01/2028
705322-A#-2	PEDERNALES ELEC COOP FMB SER 2021B				1.D	4,666,667	72.6961	3,392,483	4,666,667	4,666,667	0	0	0	0	2.440	2.440	MS	33,527	113,863	02/09/2021	09/15/2051
705322-A@-4	PEDERNALES ELEC COOP FMB SER 2021A				1.D	1,601,063	71.7979	1,675,285	2,333,333	1,620,354	0	14,514	0	0	2.340	5.845	MS	16,077	54,600	11/18/2022	09/15/2051
705322-B*-5	PEDERNALES ELEC COOP FMB SER 2023A				1.D	8,000,000	64.0887	5,127,093	8,000,000	8,000,000	0	0	0	0	2.990	2.990	JJ	112,291	119,600	01/12/2023	01/12/2053
706451-BD-2	PETROLEOS MEXICANOS				4.A FE	3,105,000	97.7180	2,931,540	3,000,000	3,063,909	0	(14,024)	0	0	9.500	8.813	MS	83,917	285,000	10/05/2020	09/15/2027
707631-AA-5	PENN STATE HEALTH			1,2	1.F FE	841,900	76.8210	768,210	1,000,000	845,334	0	2,947	0	0	3.806	4.864	MN	6,343	57,090	10/31/2022	11/01/2049
708653-AA-8	PENNSYLVANIA AMERICAN WATER CO				1.E	5,902,555	104.8230	5,241,150	5,000,000	5,216,368	0	(72,689)	0	0	7.800	6.017	MS	130,000	390,000	10/19/2010	09/01/2026
708696-A#-6	PENNSYLVANIA ELECTRIC CO SER B				2.A YE	27,804,302	82.9177	23,216,965	28,000,000	27,786,376	0	11,702	0	0	3.710	3.783	MN	173,133	1,038,800	10/31/2022	05/01/2035
708696-A@-8	PENNSYLVANIA ELECTRIC CO SER A				2.A	10,000,000	87.7265	8,772,646	10,000,000	10,000,000	0	0	0	0	3.610	3.610	MN	60,167	361,000	04/08/2020	05/01/2032
708696-BZ-1	PENNSYLVANIA ELECTRIC CO			1,2	2.A FE	5,962,630	92.7440	6,492,080	7,000,000	6,368,497	0	97,458	0	0	3.600	5.552	JD	21,000	252,000	05/28/2019	06/01/2029
71114#-AB-6	PEOPLES GAS SYSTEM INC				1.F FE	12,000,000	101.5092	12,181,100	12,000,000	12,000,000	0	0	0	0	5.630	5.630	JD	22,520	0	12/19/2023	12/19/2033
713448-BP-2	PEPSICO INC	LS		1	1.E FE	8,767,800	107.9710	6,478,260	6,000,000	8,365,535	0	(118,542)	0	0	5.500	2.501	JJ	152,167	379,060	06/30/2020	01/15/2040
713448-BP-2	PEPSICO INC	LS		1	1.E FE	11,312,900	107.9710	10,797,100	10,000,000	10,927,824	0	(37,256)	0	0	5.500	4.671	JJ	253,611	600,820	09/02/2010	01/15/2040
713448-BZ-0	PEPSICO INC			1	1.E FE	12,624,971	90.5060	13,575,900	15,000,000	12,728,749	0	15,053	0	0	4.000	4.855	MS	193,333	600,000	11/30/2017	03/05/2042
713448-CQ-9	PEPSICO INC			1,2	1.E FE	4,757,300	90.7750	4,538,750	5,000,000	4,765,081	0	6,655	0	0	4.250	4.603	AO	40,729	212,500	10/31/2022	10/22/2044
713448-DN-5	PEPSICO INC			1,2	1.E FE	9,509,400	95.0220	9,502,200	10,000,000	9,832,850	0	57,136	0	0	2.375	3.010	AO	56,076	237,500	11/30/2017	10/06/2026
713448-DV-7	PEPSICO INC			1,2	1.E FE	15,314,900	88.8950	13,334,250	15,000,000	15,276,970	0	(6,805)	0	0	4.000	3.877	MN	98,333	600,000	04/17/2018	05/02/2047
713448-DY-1	PEPSICO INC			1,2	1.E FE	11,080,410	96.0350	10,563,850	11,000,000	11,032,932	0	(8,631)	0	0	3.000	2.911	AO	69,667	330,000	01/24/2018	10/15/2027
713448-EE-4	PEPSICO INC				1.E FE	5,603,987	105.8650	5,166,212	4,880,000	5,165,469	0	(96,596)	0	0	7.290	4.950	MS	104,749	355,752	01/02/2019	09/15/2026
713448-EG-9	PEPSICO INC			1	1.E FE	22,815,243	112.1000	21,596,065	19,265,000	21,297,220	0	(336,476)	0	0	7.000	4.676	MS	449,517	1,348,550	01/02/2019	03/01/2029
713448-EH-7	PEPSICO INC			1	1.E FE	4,977,762	107.8900	4,315,600	4,000,000	4,778,592	0	(55,160)	0	0	5.500	3.417	MN	28,111	220,000	06/30/2020	05/15/2035
713448-EM-6	PEPSICO INC			1,2	1.E FE	5,149,700	79.5980	3,979,900	5,000,000	5,136,134	0	(3,488)	0	0	3.375	3.216	JJ	71,250	168,750	11/08/2019	07/29/2049
713448-EM-6	PEPSICO INC			1,2	1.E FE	3,677,693	79.5980	3,581,910	4,500,000	3,696,300	0	16,255	0	0	3.375	4.561	JJ	64,125	151,875	11/18/2022	07/29/2049
713448-EP-9	PEPSICO INC			1,2	1.E FE	4,762,620	73.3910	4,403,460	6,000,000	4,792,741	0	25,788	0	0	2.875	4.154	AO	36,417	172,500	10/31/2022	10/15/2049
713448-ES-3	PEPSICO INC			1,2	1.E FE	2,788,600	91.8620	2,296,550	2,500,000	2,695,853	0	(31,245)	0	0	2.750	1.377	MS	19,479	68,750	12/30/2020	03/19/2030
713448-EU-8	PEPSICO INC	LS		1,2	1.E FE	14,140,905	83.8710	9,708,068	11,575,000	13,913,260	0	(63,604)	0	0	3.625	2.549	MS	118,885	419,594	04/21/2020	03/19/2050
713448-EU-8	PEPSICO INC	LS		1,2	1.E FE	7,323,600	83.8710	5,032,260	6,000,000	7,206,010	0	(32,782)	0	0	3.625	2.554	MS	61,625	217,500	04/14/2020	03/19/2050
713448-EV-6	PEPSICO INC			1,2	1.E FE	6,764,050	86.4910	4,324,550	5,000,000	6,669,267	0	(28,843)	0	0	3.875	2.464	MS	54,896	193,750	08/12/2020	03/19/2060
714264-AK-4	PERNOD RICARD SA		C	1	2.A FE	30,148,890	104.1980	27,091,480	26,000,000	29,388,377	0	(121,492)	0	0	5.500	4.439	JJ	659,389	1,430,000	10/31/2022	01/15/2042
714294-AH-8	PERRIGO COMPANY PLC		C	1,2	3.C FE	12,958,000	76.8510	11,681,352	15,200,000	13,018,984	0	51,986	0	0	5.300	6.607	MN	102,938	805,600	10/31/2022	11/15/2043
714295-AA-0	PERRIGO FINANCE UNLIMITED CO		C	1,2	3.C FE	4,057,809	78.8210	4,415,552	5,602,000	4,092,308	0	29,274	0	0	4.900	7.463	JD	12,200	274,498	10/31/2022	12/15/2044
71644E-AF-9	SUNCOR ENERGY INC			1	2.A FE	5,325,837	107.3280	4,754,630	4,430,000	4,798,764	0	(66,171)	0	0	7.000	5.035	MN	39,624	310,100	12/16/2014	11/15/2028
71654Q-CL-4	PETROLEOS MEXICANOS		C	1	4.A FE	1,587,500	63.4290	1,585,725	2,500,000	1,614,541	0	8,142	0	0	6.350	10.376	FA	61,295	158,750	04/06/2020	02/12/2048
71654Q-DC-3	PETROLEOS MEXICANOS	LS	C	1	4.A FE	2,538,089	86.6850	2,314,490	2,670,000	2,572,684	0	11,789	0	0	6.840	7.583	JJ	80,153	182,628	10/20/2020	01/23/2030
71654Q-DD-1	PETROLEOS MEXICANOS	LS	C	1	4.A FE	30,946,472	71.1250	22,774,225	32,020,000	30,977,490	0	8,775	0	0	7.690	7.979	JJ	1,080,693	2,462,338	10/21/2020	01/23/2050
71654Q-DE-9	PETROLEOS MEXICANOS		C	1	4.A FE	5,504,948	79.3500	4,445,981	5,603,000	5,525,918	0	8,456	0	0	5.950	6.193	JJ	141,686	333,379	06/15/2021	01/28/2031
716708-AF-9	PETROLIAM NASIONAL BHD		C		2.A FE	16,054,490	107.1300	12,641,340	11,800,000	12,767,071	0	(318,817)	0	0	7.625	4.463	AO	189,947	899,750	09/02/2010	10/15/2026
716743-AL-3	PETRONAS CAPITAL LTD		C		1.G FE	2,120,000	91.7890	1,835,780	2,000,000	2,102,050	0	(2,955)	0	0	4.500	4.136	MS	25,750	90,000	03/02/2017	03/18/2045
716743-AR-0	PETRONAS CAPITAL LTD		C	2	1.G FE	3,683,987	91.9760	2,956,109	3,214,000	3,644,188	0	(11,056)	0	0	4.550	3.701	AO	28,435	146,237	10/31/2022	04/21/2050
716973-AA-0	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1	1.F FE	292,833	99.6720	292,039	293,000	292,883	0	50	0	0	4.650	4.680	MN	1,590	6,812	05/16/2023	05/19/2025
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD		C	1,2	1.F FE	219,736	99.9480	219,886	220,000	219,766	0	30	0	0	4.450	4.477	MN	1,142	4,895	05/16/2023	05/19/2028
717081-CY-7	PFIZER INC			1	1.F FE	2,645,998	124.2270	2,509,385	2,020,000	2,614,940	0	(26,650)	0	0	7.200	4.503	MS	42,824	145,440	10/31/2022	03/15/2039
717081-DE-0	PFIZER INC			1	1.F FE	4,372,640	91.7590	3,670,360	4,000,000	4,312,809	0	(10,782)	0	0	4.300	3.731	JD	7,644	172,000	11/30/2017	06/15/2043
717081-ED-1	PFIZER INC			1	1.F FE	4,067,917	88.9300	3,451,373	3,881,000	4,043,082	0	(4,365)	0	0	4.125	3.849	JD	7,115	160,091	11/30/2017	12/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717081-EK-5	PFIZER INC			1,2	1.F FE	197,681	90.4340	172,729	191,000	197,043	0	(136)	0	0	4.200	3.995	MS	2,362	8,022	03/15/2019	09/15/2048
71713U-AW-2	PHARMACIA LLC	M		1	1.F FE	43,544,763	109.1870	41,152,580	37,690,000	39,821,011	0	(365,869)	0	0	6.600	5.274	JD	207,295	2,698,575	11/29/2010	12/01/2028
717265-AL-6	FREEPORT MINERALS CORP			1	2.C FE	4,881,435	118.8540	4,457,025	3,750,000	4,438,011	0	(70,675)	0	0	9.500	6.358	JD	29,688	356,250	09/30/2017	06/01/2031
718337-AC-2	KONINKLIJKE PHILIPS NV		C		2.A FE	13,067,000	102.8050	10,280,500	10,000,000	10,385,281	0	(264,645)	0	0	7.750	4.810	MN	99,028	775,000	09/02/2010	05/15/2025
718507-BK-1	CONOCOPHILLIPS CO			1	1.F FE	4,987,935	111.8480	5,033,160	4,500,000	4,677,993	0	(27,500)	0	0	7.000	6.107	MS	79,625	315,000	07/31/2006	03/30/2029
718546-AH-7	PHILLIPS 66			1	2.A FE	5,908,650	107.8880	5,394,400	5,000,000	5,777,003	0	(28,357)	0	0	5.875	4.579	MN	48,958	293,750	09/29/2022	05/01/2042
71951Q-AC-6	PHYSICIANS REALTY LP			1,2	2.B FE	274,420	82.2730	226,251	275,000	274,537	0	52	0	0	2.625	2.649	MN	1,203	7,219	10/07/2021	11/01/2031
720186-AJ-4	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	2,998,050	96.8140	2,904,420	3,000,000	2,999,618	0	218	0	0	3.600	3.608	MS	36,000	108,000	09/09/2015	09/01/2025
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	4,467,915	69.1550	3,111,975	4,500,000	4,470,325	0	686	0	0	3.350	3.388	JD	12,563	150,750	05/18/2020	06/01/2050
72018Q-AC-5	PIEDMONT NATURAL GAS COMPANY INC				2.A FE	6,075,180	101.3020	4,558,590	4,500,000	4,609,804	0	(146,148)	0	0	8.450	4.960	JJ	190,125	380,250	09/02/2010	09/19/2024
72018Q-AD-3	PIEDMONT NATURAL GAS COMPANY INC				2.A FE	1,343,201	101.4560	1,014,560	1,000,000	1,052,126	0	(28,001)	0	0	7.400	4.289	JJ	37,000	74,000	10/19/2010	10/03/2025
72147K-AH-1	PILGRIMS PRIDE CORP			1,2	2.C FE	1,807,000	84.5420	1,527,674	1,807,000	1,807,000	0	0	0	0	3.500	3.500	MS	21,082	63,245	08/19/2021	03/01/2032
72284L-AA-7	PINE STREET TRUST II			1,2	2.A FE	15,000,000	89.5920	13,438,800	15,000,000	15,000,000	0	0	0	0	5.568	5.568	FA	315,520	835,200	04/02/2019	02/15/2049
724060-AA-6	PIPELINE FUNDING COMPANY LLC			1	2.B FE	20,356,480	105.8730	20,464,404	19,329,200	19,860,796	0	(66,362)	0	0	7.500	6.852	JJ	668,468	1,449,690	11/30/2017	01/15/2030
725906-AN-1	BARRICK GOLD CORP			1	2.A FE	10,296,690	110.2590	10,230,933	9,279,000	9,932,062	0	(38,147)	0	0	6.450	5.625	AO	126,349	598,496	11/29/2010	10/15/2035
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE LP			1	2.B FE	11,166,600	104.9410	10,494,100	10,000,000	10,905,052	0	(49,326)	0	0	6.700	5.672	MN	85,611	670,000	11/30/2017	05/15/2036
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE LP			1	2.B FE	15,756,750	107.0090	13,640,437	12,747,000	14,880,500	0	(114,553)	0	0	6.650	4.898	JJ	390,873	847,676	09/22/2014	01/15/2037
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	6,982,850	90.4310	6,330,170	7,000,000	6,987,623	0	395	0	0	5.150	5.165	JD	30,042	360,500	03/13/2012	06/01/2042
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	13,848,200	98.9180	14,837,700	15,000,000	14,745,615	0	131,490	0	0	4.650	5.659	AO	147,250	697,500	08/17/2015	10/15/2025
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.B FE	9,472,740	98.7090	9,520,483	9,645,000	9,518,466	0	38,836	0	0	4.500	4.983	JD	19,290	434,025	10/31/2022	12/15/2026
736508-Q#-2	PORTLAND GENERAL ELEC CO FMB				1.F	4,556,915	68.1937	4,091,621	6,000,000	4,587,929	0	26,560	0	0	3.340	4.968	AO	42,307	200,400	10/31/2022	10/25/2049
736508-R#-1	PORTLAND GENERAL ELEC CO FMB			1	1.F	11,000,000	88.9906	9,788,965	11,000,000	11,000,000	0	0	0	0	1.840	1.840	JD	11,807	202,400	11/18/2020	12/10/2027
736508-R*-5	PORTLAND GENERAL ELEC CO FMB				1.F	6,000,000	68.1214	4,087,284	6,000,000	6,000,000	0	0	0	0	3.340	3.340	JJ	92,407	200,400	10/07/2019	01/15/2050
736508-R@-3	PORTLAND GENERAL ELEC CO FMB				1.F	8,750,591	89.5955	10,751,455	12,000,000	9,647,214	0	267,989	0	0	3.150	6.941	JJ	174,300	378,000	04/08/2020	04/27/2030
736508-S#-0	PORTLAND GENERAL ELEC CO SER B FMB				1.F	3,816,000	80.3553	4,017,767	5,000,000	4,033,157	0	99,162	0	0	2.100	5.161	MS	26,542	105,000	07/15/2021	09/30/2031
736508-S@-2	PORTLAND GENERAL ELEC CO SER A FMB				1.F	2,592,026	87.0160	2,610,479	3,000,000	2,664,744	0	62,213	0	0	1.820	4.460	MS	13,802	54,600	10/31/2022	09/30/2028
736508-T@-1	PORTLAND GENERAL ELEC CO SER D FMB				1.F	1,409,181	62.6705	1,253,411	2,000,000	1,420,559	0	9,725	0	0	2.970	4.889	MS	15,015	59,400	10/31/2022	09/30/2051
736508-U*-1	PORTLAND GENERAL ELEC CO FMB				1.F	26,373,000	102.4092	22,530,032	22,000,000	26,008,193	0	(364,807)	0	0	5.560	3.219	JJ	570,827	611,600	11/01/2022	01/13/2033
737446-AN-4	POST HOLDINGS INC			1,2	4.B FE	4,099,276	99.0950	4,159,017	4,197,000	4,145,288	0	10,848	0	0	5.625	5.970	JJ	108,860	236,081	12/08/2022	01/15/2028
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	6,046,364	96.3570	5,695,662	5,911,000	6,021,204	0	(12,075)	0	0	5.500	5.192	JD	14,449	325,105	05/26/2022	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1,2	4.B FE	1,875,000	91.9840	1,839,680	2,000,000	1,899,326	0	13,267	0	0	4.625	5.586	AO	19,528	92,500	02/14/2022	04/15/2030
73755L-AD-9	POTASH CORPORATION OF SASKATCHEWAN INC			1	2.B FE	6,552,508	97.7750	5,622,063	5,750,000	6,386,576	0	(35,834)	0	0	5.875	4.706	JD	28,151	337,813	06/30/2020	12/01/2036
737662-B@-4	POTOMAC EDISON CO FMB				1.G	33,478,102	69.1432	24,200,130	35,000,000	33,504,764	0	22,715	0	0	3.430	3.654	JD	139,106	1,114,750	10/31/2022	06/15/2051
737679-B#-6	POTOMAC ELEC POWER CO FMB				1.F	15,958,207	86.5960	17,319,199	20,000,000	17,262,655	0	365,170	0	0	2.530	5.134	FA	177,100	506,000	02/12/2020	02/25/2030
737679-C#-5	POTOMAC ELEC POWER CO FMB				1.F	70,046,750	67.1341	49,007,887	73,000,000	70,103,619	0	48,614	0	0	3.290	3.497	MS	620,439	2,401,700	10/31/2022	09/28/2051
737679-C*-9	POTOMAC ELEC POWER CO FMB				1.F	9,435,992	67.2319	18,824,931	28,000,000	9,435,992	0	0	0	0	3.280	9.733	MS	250,009	918,400	02/12/2020	09/25/2050
737679-C@-7	POTOMAC ELEC POWER CO FMB				1.F	30,000,000	82.6959	24,808,779	30,000,000	30,000,000	0	0	0	0	2.320	2.320	MS	175,933	696,000	03/10/2021	03/30/2031
737679-D#-4	POTOMAC ELECTRIC POWER COMPANY				1.F	16,540,000	100.5730	15,085,956	15,000,000	16,438,276	0	(101,724)	0	0	5.300	4.041	MS	234,083	397,500	03/15/2023	03/15/2033
737679-E#-3	POTOMAC ELEC POWER CO FMB				1.F Z	7,000,000	100.9324	7,065,268	7,000,000	7,000,000	0	0	0	0	5.350	5.350	MS	112,350	0	09/13/2023	09/13/2033
74005P-BT-0	LINDE INC			1,2	1.F FE	348,243	82.7670	288,857	349,000	348,490	0	74	0	0	1.100	1.123	FA	1,504	3,839	08/03/2020	08/10/2030
741503-BC-9	BOOKING HOLDINGS INC	M		1,2	1.G FE	19,782,536	96.5880	21,635,712	22,400,000	21,101,312	0	273,309	0	0	3.550	5.097	MS	234,142	656,129	10/31/2022	03/15/2028
74168L-AA-4	PRIMO WATER HOLDINGS INC			1,2	4.A FE	6,200,956	92.1390	5,732,889	6,222,000	6,205,419	0	2,564	0	0	4.375	4.429	AO	46,125	272,213	03/22/2022	04/30/2029
74170*-AC-3	PRIME PROPERTY FUND LLC SER C				1.G	7,000,000	98.4483	6,891,382	7,000,000	7,000,000	0	0	0	0	4.610	4.608	FA	115,634	322,700	08/01/2013	08/22/2025
74170*-AE-9	PRIME PROPERTY FUND LLC SER E				1.G	11,879,103	96.8970	11,627,640	12,000,000	11,915,085	0	30,623	0	0	3.980	4.272	JJ	359,527	318,400	10/31/2022	07/30/2026
74170*-AJ-8	PRIME PROPERTY FUND LLC SER I				1.G	14,514,000	96.7995	15,487,915	16,000,000	15,640,351	0	166,150	0	0	3.750	4.938	JJ	293,333	600,000	10/30/2015	01/05/2026

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
74170*-AR-0	PRIME PROPERTY FUND LLC SER P				1.G	9,278,000	93.6489	10,301,383	11,000,000	10,237,709	0	176,766	0	0	3.480	5.540	AO	85,067	574,200	09/19/2017	10/11/2027
74170*-AV-1	PRIME PROPERTY FUND LLC SER T				1.G	17,894,596	92.5190	16,653,419	18,000,000	17,903,384	0	7,497	0	0	4.580	4.648	MN	121,370	938,900	10/31/2022	11/08/2033
74170*-AZ-2	PRIME PROPERTY FUND LLC SER X				1.G	15,472,779	88.3897	17,677,940	20,000,000	16,988,343	0	408,690	0	0	3.060	6.120	JD	32,300	612,000	09/13/2019	12/12/2029
74170*-BJ-7	PRIME PROPERTY FUND LLC SER GG				1.G	36,000,000	76.2883	27,463,780	36,000,000	36,000,000	0	0	0	0	2.830	2.830	MS	274,510	1,018,800	03/03/2021	09/24/2036
74170*-BK-4	PRIME PROPERTY FUND LLC SER HH				1.G	4,000,000	75.6430	3,025,720	4,000,000	4,000,000	0	0	0	0	3.390	3.390	MS	36,537	135,600	03/03/2021	03/24/2041
74170*-BM-0	PRIME PROPERTY FUND LLC SER II				1.G	12,531,000	80.2503	14,445,053	18,000,000	13,461,899	0	432,402	0	0	2.400	6.588	AO	100,800	432,000	08/05/2021	10/07/2031
74170*-BQ-1	PRIME PROPERTY FUND LLC SER LL				1.G	3,455,665	70.4942	2,819,768	4,000,000	3,476,022	0	17,443	0	0	3.000	3.974	AO	28,000	120,000	10/31/2022	10/07/2041
74170*-BR-9	PRIME PROPERTY FUND LLC SER MM				1.G	35,343,000	86.7508	30,362,764	35,000,000	35,286,674	0	(32,873)	0	0	3.550	3.427	AO	269,208	1,242,500	03/16/2022	04/13/2032
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE	7,511,510	107.2520	7,507,640	7,000,000	7,389,660	0	(23,130)	0	0	6.050	5.408	AO	89,406	423,500	11/30/2017	10/15/2036
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	41,372,000	95.2000	47,600,000	50,000,000	47,616,271	0	958,430	0	0	3.000	5.233	AO	304,167	1,985,490	04/11/2016	04/18/2026
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING II	LS			1.E FE	11,113,750	87.0890	13,063,350	15,000,000	12,508,452	0	356,312	0	0	2.500	5.980	MS	109,375	375,000	09/09/2019	09/16/2029
74256L-ES-4	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	1,429,103	90.9870	1,319,312	1,450,000	1,437,563	0	4,173	0	0	1.500	1.807	MN	2,658	21,750	12/14/2021	11/17/2026
7425AO-BC-3	PRINCIPAL LIFE GLOBAL FUNDING I				1.E FE	4,141,771	103.5110	3,961,366	3,827,000	3,990,533	0	(11,965)	0	0	6.125	5.553	AO	49,485	234,404	03/23/2004	10/15/2033
74264*-AB-2	PRISA LHC LLC SER B SR UNSECD NT				1.F	2,000,000	97.6843	1,953,685	2,000,000	2,000,000	0	0	0	0	4.270	4.269	AO	18,029	85,400	01/23/2014	04/15/2026
74264*-AC-0	PRISA LHC LLC SER A SR UNSECD NT				1.F	4,454,791	96.6098	4,347,443	4,500,000	4,486,403	0	5,674	0	0	3.750	3.892	AO	42,188	168,750	11/30/2017	04/01/2026
74264*-AD-8	PRISA LHC LLC SER B SR UNSECD NT				1.F	5,000,000	94.4358	4,721,792	5,000,000	5,000,000	0	0	0	0	3.850	3.849	AO	48,125	192,500	03/04/2016	04/01/2028
74264*-AE-6	PRISA LHC LLC SER C SR UNSECD NT				1.F	9,860,941	94.9553	9,495,530	10,000,000	9,884,364	0	19,933	0	0	4.230	4.488	JJ	195,050	528,750	10/31/2022	01/15/2029
74264*-AM-8	PRISA LHC LLC SER J SR UNSECD NT				1.F	43,901,000	94.3466	37,738,653	40,000,000	43,463,355	0	(330,382)	0	0	4.740	3.552	FA	647,800	1,896,000	08/31/2022	08/31/2032
742718-BH-1	PROCTER & GAMBLE CO			1	1.D FE	56,277	103.9140	54,035	52,000	52,763	0	(343)	0	0	6.450	5.678	JJ	1,547	3,354	05/31/2009	01/15/2026
742718-CB-3	PROCTER & GAMBLE CO			1	1.D FE	2,552,360	109.1960	2,183,920	2,000,000	2,377,761	0	(31,136)	0	0	5.500	3.284	FA	45,833	110,000	11/30/2017	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO	LS		1	1.D FE	34,945,870	116.2510	32,550,280	28,000,000	32,207,502	0	(318,335)	0	0	5.800	4.024	FA	613,511	1,624,000	06/30/2020	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO			1	1.D FE	36,743,213	111.9390	35,540,633	31,750,000	35,662,146	0	(224,223)	0	0	5.550	4.286	MS	567,796	1,762,125	10/31/2022	03/05/2037
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	352,630	96.6080	344,891	357,000	355,587	0	654	0	0	2.700	2.897	FA	3,989	9,639	03/15/2019	02/02/2026
742718-FK-0	PROCTER & GAMBLE CO			1	1.D FE	1,888,526	87.7900	3,511,600	4,000,000	1,958,622	0	20,743	0	0	3.600	8.481	MS	38,400	144,000	03/23/2020	03/25/2050
742738-AD-5	PRIT CORE REALTY HLDGS LLC SER D				2.A	15,000,000	86.1121	12,916,816	15,000,000	15,000,000	0	0	0	0	3.070	3.070	FA	177,804	460,500	11/22/2019	02/12/2030
742758-AB-7	PRISA II LHC LLC SER B				2.B	13,000,000	97.1360	12,627,678	13,000,000	13,000,000	0	0	0	0	4.420	4.419	FA	213,879	574,600	12/27/2017	02/17/2026
742758-AC-5	PRISA II LHC LLC SER C				2.B	5,000,000	96.0848	4,804,239	5,000,000	5,000,000	0	0	0	0	4.510	4.509	FA	83,936	225,500	12/27/2017	02/17/2027
743315-AL-7	PROGRESSIVE CORP			1	1.F FE	3,239,575	110.8840	2,772,100	2,500,000	2,986,973	0	(45,401)	0	0	6.250	3.668	JD	13,021	156,250	11/30/2017	12/01/2032
743315-AW-3	PROGRESSIVE CORP			1,2	1.F FE	2,923,500	92.4350	4,621,750	5,000,000	3,485,703	0	169,208	0	0	3.200	9.812	MS	42,222	160,000	03/17/2020	03/26/2030
743315-AX-1	PROGRESSIVE CORP			1,2	1.F FE	19,735,525	84.4630	14,781,025	17,500,000	19,547,893	0	(55,376)	0	0	3.950	3.247	MS	182,413	691,250	06/30/2020	03/26/2050
743315-AZ-6	PROGRESSIVE CORP	LS		1,2	1.F FE	24,846,210	89.2080	24,086,160	27,000,000	25,171,685	0	182,041	0	0	3.000	3.966	MS	238,500	810,000	03/04/2022	03/15/2032
74340*-AQ-7	PROLOGIS TARGETED US LOGISTICS E				1.G PL	24,114,734	78.8445	19,711,128	25,000,000	24,153,942	0	33,531	0	0	3.540	3.808	JJ	427,750	885,000	10/31/2022	01/07/2040
74340*-AS-3	PROLOGIS TARGETED US LOGISTICS G				2.A	13,165,504	85.2317	17,046,334	20,000,000	14,989,773	0	573,463	0	0	2.650	7.580	JJ	244,389	530,000	05/28/2020	07/15/2030
74340*-AT-1	PROLOGIS TARGETED US LOGISTICS H				2.A	21,166,819	81.0844	17,838,566	22,000,000	21,245,427	0	67,494	0	0	2.750	3.178	JJ	278,972	605,000	10/31/2022	07/15/2032
74340*-AU-8	PROLOGIS TARGETED US LOGISTICS I				2.A	2,286,131	78.6662	2,359,985	3,000,000	2,333,230	0	40,416	0	0	2.900	5.532	JJ	40,117	87,000	10/31/2022	07/15/2035
74340*-BG-8	PROLOGIS TARGETED US LOGISTICS A				1.G PL	10,000,000	90.2430	9,024,299	10,000,000	10,000,000	0	0	0	0	4.130	4.130	FA	156,022	429,061	04/21/2022	08/15/2032
74340*-BH-6	PROLOGIS TARGETED US LOGISTICS B				1.G PL	15,000,000	90.6389	13,595,828	15,000,000	15,000,000	0	0	0	0	4.230	4.230	FA	239,700	659,175	04/21/2022	08/15/2034
74340*-BK-9	PROLOGIS TARGETED US LOGISTICS A				1.G PL	43,933,000	98.0089	39,203,573	40,000,000	43,739,397	0	(193,603)	0	0	5.300	4.097	JD	689,000	1,189,555	02/22/2023	06/15/2033
74340X-AA-7	PROJECT WILLIAM (EL PASO TX) (SENIOR NOT				1.D	18,841,557	81.9976	16,053,303	19,577,774	18,873,489	0	26,406	0	0	2.695	2.939	MON	30,778	527,621	10/31/2022	11/10/2041
74340X-BH-3	PROLOGIS LP			1,2	1.G FE	8,606,660	96.5390	8,688,510	9,000,000	8,780,177	0	40,965	0	0	3.875	4.455	MS	102,688	348,750	10/31/2022	09/15/2028
74340X-BJ-9	PROLOGIS LP	LS		1,2	1.G FE	1,244,420	88.3060	883,060	1,000,000	1,222,703	0	(6,123)	0	0	4.375	3.065	MS	12,882	43,750	04/21/2020	09/15/2048
74340X-BM-2	PROLOGIS LP	LS		1,2	1.G FE	7,403,100	87.4180	8,741,800	10,000,000	8,225,440	0	229,134	0	0	2.250	5.643	AO	47,500	225,000	02/03/2020	04/15/2030
74340X-BP-5	PROLOGIS LP			1,2	1.G FE	1,320,393	71.6450	1,253,788	1,750,000	1,329,892	0	8,135	0	0	3.000	4.580	AO	11,083	52,500	10/31/2022	04/15/2050
74340X-BQ-3	PROLOGIS LP			1,2	1.G FE	9,843,800	59.0060	5,900,600	10,000,000	9,856,838	0	3,886	0	0	2.125	2.196	AO	44,861	212,500	08/06/2020	10/15/2050
74340X-BT-7	PROLOGIS LP			1,2	1.G FE	1,155,117	100.4440	1,164,146	1,159,000	1,155,476	0	336	0	0	4.625	4.667	JJ	24,717	43,925	09/15/2022	01/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74340X-CF-6	PROLOGIS LP			1,2	1.G FE	8,485,380	104.3800	8,872,300	8,500,000	8,484,968	0	(412)	0	0	5.250	5.262	JD	112,802	223,125	03/23/2023	06/15/2053
74348T-AT-9	PROSPECT CAPITAL CORP			1	2.C FE	1,095,000	99.6880	996,880	1,000,000	1,023,079	0	(18,902)	0	0	6.375	4.320	MS	21,250	63,750	02/18/2020	03/01/2025
74365P-AE-8	PROSUS NV		C	1,2	2.C FE	2,774,285	62.8750	1,823,375	2,900,000	2,781,350	0	2,361	0	0	3.832	4.083	FA	44,143	111,128	01/12/2021	02/08/2051
744320-AN-2	PRUDENTIAL FINANCIAL INC			1,2,5	2.B FE	4,072,473	99.5000	3,970,050	3,990,000	3,994,658	0	(22,973)	0	0	5.200	4.600	MS	61,091	207,480	06/30/2020	03/15/2044
744320-AV-4	PRUDENTIAL FINANCIAL INC	LS		1,2,5	2.B FE	4,755,000	98.6040	4,688,620	4,755,000	4,755,000	0	0	0	0	5.375	5.375	MN	32,658	255,581	05/13/2015	05/15/2045
744320-AV-4	PRUDENTIAL FINANCIAL INC	LS		1,2,5	2.B FE	2,890,000	98.6040	2,849,656	2,890,000	2,890,000	0	0	0	0	5.375	5.375	MN	19,849	155,338	05/13/2015	05/15/2045
744320-AK-1	PRUDENTIAL FINANCIAL INC				1.G FE	26,521,200	103.5660	26,927,160	26,000,000	26,502,293	0	(37,469)	0	0	5.900	5.645	MS	451,678	1,534,000	11/30/2017	03/17/2036
744320-AQ-8	PRUDENTIAL FINANCIAL INC				1.G FE	13,260,497	108.1300	11,623,975	10,750,000	12,659,530	0	(111,394)	0	0	5.700	3.934	JD	28,935	612,750	10/31/2022	12/14/2036
744320-BD-6	PRUDENTIAL FINANCIAL INC	LS			1.G FE	2,715,812	115.4130	2,596,793	2,250,000	2,581,232	0	(15,869)	0	0	6.625	5.129	JD	12,422	149,063	09/22/2014	12/01/2037
744320-BD-6	PRUDENTIAL FINANCIAL INC	LS			1.G FE	1,623,491	115.4130	1,731,195	1,500,000	1,586,950	0	(3,811)	0	0	6.625	6.005	JD	8,281	99,375	11/29/2010	12/01/2037
744320-BQ-7	PRUDENTIAL FINANCIAL INC			1	1.G FE	20,314,309	108.1670	16,225,050	15,000,000	19,526,342	0	(192,231)	0	0	6.200	3.751	MN	118,833	930,000	06/30/2020	11/15/2040
744320-BY-0	PRUDENTIAL FINANCIAL INC			1	1.G FE	1,928,840	94.3210	1,886,420	2,000,000	1,931,257	0	2,006	0	0	5.100	5.386	FA	38,533	102,000	10/31/2022	08/15/2043
744320-CE-3	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	5,222,150	88.5510	4,427,550	5,000,000	5,202,383	0	(4,398)	0	0	4.350	4.094	FA	76,125	217,500	02/20/2019	02/25/2050
744320-CF-0	PRUDENTIAL FINANCIAL INC	LS		1,2	1.G FE	16,903,618	78.9840	12,066,386	15,277,000	16,792,225	0	(35,730)	0	0	3.700	3.148	MS	169,575	565,249	10/15/2020	03/13/2051
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLORADO			1	1.F FE	12,263,160	108.6380	10,863,800	10,000,000	11,493,440	0	(76,020)	0	0	6.250	4.752	MS	208,333	625,000	09/23/2010	09/01/2037
744448-CK-5	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	12,266,541	86.1340	10,771,057	12,505,000	12,280,381	0	6,504	0	0	4.300	4.433	MS	158,327	537,715	10/31/2022	03/15/2044
744448-CQ-2	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	542,678	81.1590	420,404	518,000	540,232	0	(547)	0	0	4.100	3.825	JD	944	21,238	03/25/2019	06/15/2048
74446T-2C-6	PTT TREASURY CENTER CO LTD	LS	C	1,2	2.A FE	15,100,800	73.4260	11,013,900	15,000,000	15,098,109	0	(813)	0	0	3.700	3.670	JJ	254,375	555,000	07/10/2020	07/16/2070
74446W-AC-0	PTT TREASURY CENTER CO LTD		D	1,2	2.A FE	3,521,250	73.4260	3,671,300	5,000,000	3,529,569	0	6,941	0	0	3.700	5.444	JJ	84,792	185,000	10/31/2022	07/16/2070
744516-H*-9	PUBLIC SVC CO OF NC SR NTS				2.A	13,745,844	61.2859	15,321,487	25,000,000	13,858,230	0	38,410	0	0	3.100	4.395	MS	221,736	775,000	10/31/2022	03/18/2051
744533-BJ-8	PUBLIC SERVICE COMPANY OF OKLAHOMA			1	2.A FE	5,496,863	110.2550	5,512,750	5,000,000	5,347,425	0	(15,835)	0	0	6.625	5.885	MN	42,326	331,250	11/29/2010	11/15/2037
744542-C#-6	PUBLIC SVC CO OF NEW MEXICO SER A				2.B	6,120,501	88.5586	8,855,861	10,000,000	7,161,182	0	317,906	0	0	3.210	9.236	AO	54,392	321,000	04/23/2020	04/30/2030
744542-D*-9	PUBLIC SVC CO OF NEW MEXICO SER B				2.B	3,149,984	76.7371	3,069,484	4,000,000	3,188,336	0	32,875	0	0	3.570	5.554	AO	24,197	142,800	10/31/2022	04/29/2039
744542-D@-7	PUBLIC SVC CO OF NEW MEXICO SER A				2.B	13,452,006	78.8823	11,043,523	14,000,000	13,494,568	0	38,077	0	0	2.590	2.982	JJ	167,199	362,600	11/18/2022	07/15/2033
744560-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	8,097,040	100.9080	8,072,640	8,000,000	8,054,975	0	(3,426)	0	0	5.250	5.170	JJ	210,000	420,000	06/28/2005	07/01/2035
744560-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	8,087,782	103.3550	7,183,173	6,950,000	7,720,597	0	(45,004)	0	0	5.700	4.530	JD	33,013	396,150	09/26/2017	12/01/2036
744560-AR-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	2,356,904	105.4980	2,320,956	2,200,000	2,305,933	0	(5,352)	0	0	5.800	5.292	MN	21,267	127,600	04/20/2011	05/01/2037
744560-AV-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	12,625,900	103.3110	10,331,100	10,000,000	12,107,979	0	(93,243)	0	0	5.500	3.749	MS	183,333	550,000	11/30/2017	03/01/2040
744560-BA-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	3,110,106	83.2900	3,027,592	3,635,000	3,129,478	0	16,535	0	0	3.650	4.785	MS	44,226	132,678	10/31/2022	09/01/2042
744560-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	6,999,370	99.5740	6,970,180	7,000,000	6,999,986	0	68	0	0	3.750	3.719	MS	77,292	262,500	09/09/2013	03/15/2024
744560-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	2,439,975	96.8220	2,420,550	2,500,000	2,451,610	0	9,980	0	0	3.700	4.193	MN	15,417	92,500	10/31/2022	05/01/2028
744560-BV-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	6,072,179	86.9070	5,310,018	6,110,000	6,076,277	0	797	0	0	4.050	4.086	MN	41,243	247,455	05/02/2018	05/01/2048
744600-AC-3	PUBLIC STORAGE OPERATING CO	LS		1,2	1.F FE	5,872,175	95.1620	6,661,340	7,000,000	6,513,812	0	116,115	0	0	3.094	5.180	MS	63,771	216,580	09/13/2017	09/15/2027
744600-AD-1	PUBLIC STORAGE OPERATING CO	LS		1,2	1.F FE	5,940,860	95.3870	6,677,090	7,000,000	6,369,215	0	99,705	0	0	3.385	5.350	MN	39,492	236,950	04/10/2019	05/01/2029
74531E-AA-0	PUGET SOUND ENERGY INC			1	1.F FE	16,233,941	106.8230	14,421,105	13,500,000	14,537,587	0	(237,068)	0	0	7.020	4.828	MS	279,045	947,700	11/30/2017	12/01/2027
745332-BU-9	PUGET SOUND ENERGY INC			1	1.F FE	2,000,000	100.5570	2,011,140	2,000,000	2,000,000	0	0	0	0	5.483	5.482	JD	9,138	109,660	05/23/2005	06/01/2035
745332-CD-6	PUGET SOUND ENERGY INC	LS		1,2	1.F FE	3,852,500	101.5070	5,075,350	5,000,000	4,069,050	0	25,586	0	0	5.638	7.589	AO	59,512	281,900	06/14/2011	04/15/2041
745332-CE-4	PUGET SOUND ENERGY INC			1,2	1.F FE	8,201,662	86.3600	6,908,800	8,000,000	8,129,976	0	(6,642)	0	0	4.434	4.280	MN	45,325	354,720	10/31/2022	11/15/2041
747525-AJ-2	QUALCOMM INC			1,2	1.F FE	3,345,712	102.2830	3,426,481	3,350,000	3,346,985	0	414	0	0	4.650	4.660	MN	17,741	155,775	05/17/2018	05/20/2035
747525-AK-9	QUALCOMM INC	M		1,2	1.F FE	13,730,210	99.1070	12,120,786	12,230,000	13,567,012	0	(42,268)	0	0	4.800	4.003	MN	66,857	700,560	12/04/2019	05/20/2045
747525-AT-0	QUALCOMM INC			1,2	1.F FE	1,495,680	99.0440	1,485,660	1,500,000	1,499,739	0	667	0	0	2.900	2.946	MN	4,954	43,500	05/19/2017	05/20/2024
747525-AU-7	QUALCOMM INC	M		1,2	1.F FE	14,301,238	96.8010	14,302,348	14,775,000	14,583,490	0	52,878	0	0	3.250	3.659	MN	58,491	598,266	09/12/2018	05/20/2027
747525-AV-5	QUALCOMM INC	LS		1,2	1.F FE	2,900,070	91.4580	2,743,740	3,000,000	2,909,546	0	2,146	0	0	4.300	4.510	MN	14,692	129,000	04/09/2019	05/20/2047
747525-BJ-1	QUALCOMM INC	C		1,2	1.F FE	28,788,381	77.7760	22,107,828	28,425,000	28,761,960	0	(9,309)	0	0	3.250	3.179	MN	224,162	1,209,374	10/08/2020	05/20/2050
747525-BQ-5	QUALCOMM INC	LS		1,2	1.F FE	7,434,040	99.2300	6,946,100	7,000,000	7,367,454	0	(40,894)	0	0	4.250	3.473	MN	33,882	297,500	05/05/2022	05/20/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74762E-AF-9	QUANTA SERVICES INC	LS		1,2	2.C FE	195,339	87.7470	171,984	196,000	195,535	0	61	0	0	2.900	2.939	AO	1,421	5,684	09/17/2020	10/01/2030
74834L-AN-0	QUEST DIAGNOSTICS INC			1	2.B FE	23,242,512	109.1910	21,838,200	20,000,000	22,427,321	0	(120,341)	0	0	6.950	5.637	JJ	695,000	1,390,000	11/30/2017	07/01/2037
74834L-AQ-3	QUEST DIAGNOSTICS INC			1	2.B FE	4,861,400	97.2150	4,860,750	5,000,000	4,898,912	0	3,675	0	0	5.750	5.947	JJ	120,590	287,500	11/12/2009	01/30/2040
74834L-BD-1	QUEST DIAGNOSTICS INC			1,2	2.B FE	15,006,310	110.9100	16,636,500	15,000,000	15,006,612	0	302	0	0	6.400	6.393	MN	160,000	0	10/30/2023	11/30/2033
74837H-D*-4	DOMINION ENERGY, INC.				1.G	17,286,538	81.2700	20,317,488	25,000,000	18,619,030	0	604,076	0	0	2.210	6.391	FA	207,188	552,500	10/31/2022	08/16/2031
74949L-AD-4	RELX CAPITAL INC			1,2	2.A FE	3,076,370	92.0120	4,600,600	5,000,000	3,588,552	0	158,165	0	0	3.000	8.886	MN	16,250	150,000	05/18/2020	05/22/2030
74986@-AQ-4	RREEF AMERICA REIT II INC SER B				1.G	6,774,909	96.4809	6,753,662	7,000,000	6,870,315	0	81,822	0	0	3.210	4.502	JJ	109,853	224,700	10/31/2022	07/01/2025
74986@-AX-9	RREEF AMERICA REIT II INC SER A				1.G	5,000,000	94.0360	4,701,801	5,000,000	5,000,000	0	0	0	0	4.140	4.124	FA	70,725	207,000	05/31/2018	08/31/2029
74986@-AY-7	RREEF AMERICA REIT II INC SER B				1.G	4,775,152	93.4596	4,672,980	5,000,000	4,804,135	0	24,961	0	0	4.190	4.872	FA	71,579	209,500	10/31/2022	08/31/2030
74986@-AZ-4	RREEF AMERICA REIT II INC SER C				1.G	3,000,000	94.1674	2,825,023	3,000,000	3,000,000	0	0	0	0	4.190	4.190	AO	23,743	125,700	07/23/2018	10/23/2029
74986@-BA-8	RREEF AMERICA REIT II INC SER D				1.G	3,000,000	93.6683	2,810,050	3,000,000	3,000,000	0	0	0	0	4.240	4.239	AO	24,027	127,200	07/23/2018	10/23/2030
74986@-BF-7	RREEF AMERICA REIT II INC SER B				1.G	9,043,846	80.4612	8,046,121	10,000,000	9,137,536	0	83,729	0	0	2.470	3.661	MN	129,675	148,200	11/18/2022	11/16/2031
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL INC			1,2	5.A FE	1,107,640	40.1610	1,107,640	2,758,000	1,107,640	0	117,575	1,716,378	0	3.500	19.948	FA	0	48,265	02/03/2022	02/15/2028
754730-AH-2	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE	27,735,908	75.4330	22,252,735	29,500,000	27,768,786	0	30,060	0	0	3.750	4.093	AO	276,563	1,106,250	10/31/2022	04/01/2051
75513E-BS-9	RTX CORP				2.A FE	13,677,232	106.7640	12,811,680	12,000,000	13,001,928	0	(230,540)	0	0	7.100	4.712	MN	108,867	852,000	12/08/2020	11/15/2027
75513E-BT-7	RTX CORP			1	2.A FE	12,696,279	105.0200	10,502,000	10,000,000	12,299,323	0	(135,549)	0	0	6.800	4.390	JJ	340,000	680,000	12/08/2020	07/01/2036
75513E-BU-4	RTX CORP				2.A FE	5,705,272	111.2590	5,841,098	5,250,000	5,653,194	0	(18,011)	0	0	7.000	6.165	AO	77,583	367,500	12/08/2020	04/15/2038
75513E-CB-5	RTX CORP			1	2.A FE	3,835,520	92.4510	3,698,040	4,000,000	3,841,927	0	5,316	0	0	4.700	5.037	JD	8,356	188,000	10/31/2022	12/15/2041
75513E-CH-2	RTX CORP	LS		1,2	2.A FE	4,477,411	96.3560	4,817,800	5,000,000	4,711,190	0	80,283	0	0	3.500	5.492	MS	51,528	175,000	12/08/2020	03/15/2027
75513E-CJ-8	RTX CORP			1,2	2.A FE	4,909,150	93.0030	4,650,150	5,000,000	4,912,371	0	2,533	0	0	4.800	4.939	JD	10,667	240,000	10/31/2022	12/15/2043
75513E-CQ-2	RTX CORP			1,2	2.A FE	309,913	100.4030	311,249	310,000	309,936	0	23	0	0	5.000	5.010	FA	5,339	7,750	02/23/2023	02/27/2026
75513E-CS-8	RTX CORP	C		1,2	2.A FE	9,982,200	101.5620	10,156,200	10,000,000	9,983,119	0	919	0	0	5.375	5.386	FA	185,139	268,750	02/23/2023	02/27/2053
756109-AQ-7	REALTY INCOME CORP	LS		1,2	1.G FE	999,560	99.1400	991,400	1,000,000	999,973	0	48	0	0	3.875	3.880	JJ	17,868	38,750	06/18/2014	07/15/2024
756109-AT-1	REALTY INCOME CORP	LS		1,2	1.G FE	5,437,933	93.1090	4,046,517	4,346,000	5,355,955	0	(29,823)	0	0	4.650	3.202	MS	59,504	202,089	03/01/2021	03/15/2047
756109-B#-0	REALTY INCOME CORP SER E SR NT				1.G	26,348,000	80.9267	20,633,078	25,496,000	25,496,000	0	0	1,438,000	0	3.390	3.390	JD	434,558	430,988	03/30/2022	06/30/2037
756109-BE-3	REALTY INCOME CORP			1,2	1.G FE	4,977,870	99.3520	4,967,600	5,000,000	4,989,591	0	5,692	0	0	4.625	4.745	MN	38,542	231,250	11/05/2021	11/01/2025
756109-BS-2	REALTY INCOME CORP			1,2	1.G FE	459,123	100.7370	467,420	464,000	459,720	0	597	0	0	4.700	4.912	JD	969	14,599	04/05/2023	12/15/2028
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC	LS	C	1,2	1.G FE	13,174,900	94.9620	14,244,300	15,000,000	14,265,007	0	190,616	0	0	3.000	4.537	JD	6,250	450,000	07/20/2017	06/26/2027
758071-AA-2	SPX FLOW INC			1,2	5.B FE	359,355	100.0000	393,000	393,000	363,457	0	3,145	0	0	8.750	10.391	AO	8,597	34,388	12/08/2022	04/01/2030
758750-D#-7	REGAL REXNORD CORPORATION				2.C	0	89.2357	0	0	0	0	0	0	0	3.900	3.575	AO	90,000	0	06/07/2022	04/07/2032
75913M-AA-7	REGIONS BANK				2.A FE	685,763	101.6330	589,471	580,000	660,551	0	(4,095)	0	0	6.450	5.020	JD	520	37,410	11/07/2016	06/26/2037
7591EP-AE-0	REGIONS FINANCIAL CORP	LS			2.A FE	58,058,626	112.3590	53,058,167	47,222,000	56,332,819	0	(429,599)	0	0	7.375	5.388	JD	203,153	3,482,622	10/31/2022	12/10/2037
759351-AN-9	REINSURANCE GROUP OF AMERICA INC			1,2	2.A FE	184,972	95.1220	163,610	172,000	179,493	0	(1,334)	0	0	3.900	2.977	MN	857	6,708	09/05/2019	05/15/2029
759470-AQ-0	RELIANCE INDUSTRIES LTD		C	1	2.B FE	2,672,946	98.7490	2,666,223	2,700,000	2,696,540	0	3,118	0	0	4.125	4.248	JJ	47,334	111,375	01/21/2015	01/28/2025
759470-AS-6	RELIANCE INDUSTRIES LTD		C	1	2.B FE	4,386,569	91.6930	4,309,571	4,700,000	4,395,778	0	7,746	0	0	4.875	5.392	FA	89,741	229,125	10/31/2022	02/10/2045
75972Y-AA-9	RENAISSANCERE FINANCE INC			1,2	1.G FE	9,695,800	97.4950	9,749,500	10,000,000	9,695,800	0	24,827	252,280	0	3.700	3.816	AO	92,500	370,000	10/31/2022	04/01/2025
760759-AS-9	REPUBLIC SERVICES INC	M		1,2	2.A FE	4,444,100	96.0470	4,802,350	5,000,000	4,753,221	0	56,726	0	0	3.375	4.787	MN	21,563	168,750	11/13/2017	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1,2	2.A FE	4,913,650	98.0210	4,901,050	5,000,000	4,930,280	0	14,202	0	0	3.950	4.303	MN	25,236	197,500	10/31/2022	05/15/2028
760759-AV-2	REPUBLIC SERVICES INC	LS		1,2	2.A FE	4,509,335	87.9240	7,033,920	8,000,000	5,504,627	0	291,348	0	0	2.300	9.006	MS	61,333	184,000	02/18/2020	03/01/2030
760759-BC-3	REPUBLIC SERVICES INC			1,2	2.A FE	251,707	102.4000	259,072	253,000	251,777	0	70	0	0	5.000	5.061	AO	3,163	6,430	03/21/2023	04/01/2034
761152-A@-6	RESMED INC SER B SR NTS				2.A	12,659,000	91.2017	13,680,259	15,000,000	13,552,199	0	218,781	0	0	3.450	5.500	JJ	245,813	517,500	06/11/2019	07/10/2029
76132F-A@-6	RETAIL OPPORTUNITY INVESTMENTS				2.C	11,808,565	94.4090	11,801,130	12,500,000	12,196,229	0	65,654	0	0	4.190	4.859	JD	23,278	523,750	06/30/2020	12/15/2027
76169#-AL-7	REYES HOLDINGS LLC SER 2018A TR B				1.G PLGI	2,500,000	98.8739	2,471,848	2,500,000	2,500,000	0	0	0	0	4.410	4.410	JD	5,513	110,250	11/15/2018	01/10/2025
76169#-AN-3	REYES HOLDINGS LLC SER 2018A TR D				1.G PL	10,240,578	98.7560	9,875,596	10,000,000	10,200,239	0	(35,081)	0	0	4.600	4.154	JJ	218,500	460,000	10/31/2022	01/10/2029
76169#-AR-4	REYES HOLDINGS LLC SER 2018A TR G				1.G PL	15,000,000	98.3913	14,758,689	15,000,000	15,000,000	0	0	0	0	4.700	4.700	JJ	334,875	705,000	11/15/2018	01/10/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76169#-AU-7	REYES HOLDINGS, L.L.C.				1.G PL	21,217,000	99.8781	18,976,830	19,000,000	21,100,048	0	(116,952)	0	0	4.950	3.552	MN	114,950	470,250	04/28/2023	05/17/2033
761713-AT-3	REYNOLDS AMERICAN INC	LS		1	2.B FE	16,430,710	108.5200	14,107,600	13,000,000	15,647,853	0	(140,537)	0	0	7.250	5.092	JD	41,889	942,500	11/30/2017	06/15/2037
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.B FE	6,963,320	93.6060	6,552,420	7,000,000	6,967,695	0	727	0	0	5.850	5.888	FA	154,700	409,500	06/09/2015	08/15/2045
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC			1,2	4.A FE	4,358,894	93.5000	4,294,455	4,593,000	4,386,352	0	37,440	0	0	4.000	5.283	AO	38,785	183,720	03/01/2023	10/15/2027
767201-AD-8	RIO TINTO FINANCE (USA) LTD	C	C	1	1.F FE	15,627,397	110.0570	14,032,268	12,750,000	13,748,852	0	(190,917)	0	0	7.125	5.163	JJ	418,891	908,438	07/20/2012	07/15/2028
767201-AL-0	RIO TINTO FINANCE (USA) LTD		C	1	1.F FE	32,997,074	102.9010	34,451,255	33,480,000	33,135,779	0	10,111	0	0	5.200	5.286	MN	285,324	1,740,960	09/30/2016	11/02/2040
771196-AU-6	ROCHE HOLDINGS INC			1	1.C FE	14,984,700	122.9450	14,753,400	12,000,000	14,347,766	0	(110,949)	0	0	7.000	5.057	MS	280,000	840,000	11/30/2017	03/01/2039
771196-CH-3	ROCHE HOLDINGS INC			1	1.C FE	21,237,296	107.8330	21,566,600	20,000,000	21,222,919	0	(14,377)	0	0	5.593	4.762	MN	149,147	0	11/06/2023	11/13/2033
771367-BX-6	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	4,432,960	105.9520	4,238,080	4,000,000	4,249,172	0	(18,966)	0	0	6.375	5.534	MS	85,000	255,000	10/19/2010	09/01/2033
771367-C#-4	ROCHESTER GAS & ELEC CORP FMB DDD				1.F	26,705,533	79.9375	29,576,865	37,000,000	28,305,835	0	807,631	0	0	2.100	5.740	JD	328,533	483,000	08/25/2021	12/15/2031
773903-AG-4	ROCKWELL AUTOMATION INC			1,2	1.G FE	8,392,645	97.6980	8,304,330	8,500,000	8,481,174	0	15,620	0	0	2.875	3.070	MS	81,458	244,375	11/30/2017	03/01/2025
773903-AJ-8	ROCKWELL AUTOMATION INC	LS		1,2	1.G FE	8,666,075	89.3390	6,700,425	7,500,000	8,548,528	0	(30,350)	0	0	4.200	3.321	MS	105,000	315,000	10/31/2022	03/01/2049
77509N-AF-0	ROGERS COMMUNICATIONS INC			1	2.C FE	12,835,395	118.6410	12,160,703	10,250,000	11,673,336	0	(124,020)	0	0	8.750	6.559	MN	149,479	896,875	11/29/2010	05/01/2032
775109-BB-6	ROGERS COMMUNICATIONS INC			1,2	2.C FE	6,899,497	93.9760	6,978,658	7,426,000	6,915,609	0	13,657	0	0	5.000	5.571	MS	109,327	371,300	10/31/2022	03/15/2044
775109-BF-7	ROGERS COMMUNICATIONS INC			1,2	2.C FE	4,572,553	94.8120	4,740,600	5,000,000	4,686,961	0	103,635	0	0	2.900	5.275	MN	18,528	145,000	10/31/2022	11/15/2026
775109-BG-5	ROGERS COMMUNICATIONS INC			1,2	2.C FE	7,493,860	83.3580	5,835,060	7,000,000	7,434,479	0	(11,053)	0	0	4.300	3.896	FA	113,711	301,000	02/05/2018	02/15/2048
775109-CG-4	ROGERS COMMUNICATIONS INC			1,2	2.C FE	561,949	95.4500	536,429	562,000	561,980	0	22	0	0	3.200	3.201	MS	5,295	20,114	03/07/2022	03/15/2027
775109-CK-5	ROGERS COMMUNICATIONS INC	LS		1,2	2.C FE	4,431,482	87.2090	3,906,963	4,480,000	4,433,161	0	1,030	0	0	4.550	4.617	MS	60,020	340,704	03/07/2022	03/15/2052
77578J-AB-4	ROLLS-ROYCE PLC	LS	C	1,2	3.A FE	33,129,430	96.0500	36,499,000	38,000,000	36,934,766	0	554,853	0	0	3.625	5.294	AO	294,632	1,377,500	10/20/2015	10/14/2025
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2.A FE	1,700,102	91.6250	1,557,625	1,700,000	1,700,060	0	(15)	0	0	2.950	2.949	MS	14,766	50,150	08/19/2019	09/15/2029
780097-BA-8	NATWEST GROUP PLC		C		1.G FE	55,254,187	99.0780	62,939,300	63,525,000	61,072,910	0	961,628	0	0	4.800	6.658	AO	728,420	3,049,200	10/31/2022	04/05/2026
780097-BG-5	NATWEST GROUP PLC		C	2,5	1.G FE	4,801,456	98.1680	4,280,125	4,360,000	4,612,102	0	(56,757)	0	0	4.892	3.376	MN	25,476	213,291	10/31/2022	05/18/2029
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD	LS		1,2	4.A FE	959,490	92.1880	921,880	1,000,000	980,845	0	4,080	0	0	3.700	4.202	MS	10,894	37,000	03/28/2018	03/15/2028
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD	LS		1,2	4.A FE	5,410,846	92.1880	7,835,980	8,500,000	5,915,492	0	434,563	0	0	3.700	13.402	MS	92,603	314,500	10/31/2022	03/15/2028
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD			2	4.A FE	98,433	98.9920	101,962	103,000	99,048	0	654	0	0	5.375	6.567	JJ	2,553	4,408	04/11/2023	07/15/2027
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD			1,2	4.A FE	1,550,930	108.8170	1,651,842	1,518,000	1,549,470	0	(1,451)	0	0	11.625	10.447	FA	66,666	133,380	12/18/2023	08/15/2027
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD			1,2	3.A FE	138,118	106.2700	143,465	135,000	137,860	0	(258)	0	0	8.250	7.813	JJ	5,136	8,632	02/08/2023	01/15/2029
78112@-AA-7	RUBICON TECHNOLOGIES INC				5.B	14,905,313	101.9014	16,105,432	15,804,923	15,044,787	0	139,473	0	0	16.750	20.376	MON	255,184	1,341,700	12/01/2023	07/07/2025
78387G-AM-5	AT&T INC	C		1	2.B FE	23,108,386	104.9350	22,033,202	20,997,000	22,277,600	0	(89,721)	0	0	6.450	5.660	JD	737,345	1,993,856	09/10/2012	06/15/2034
78387G-AM-5	AT&T INC	C		1	2.B FE	1,885,127	104.9350	1,924,508	1,834,000	1,865,290	0	(1,869)	0	0	6.450	6.225	JD	64,404	118,293	04/12/2010	06/15/2034
78387G-AQ-6	AT&T INC			1	2.B FE	7,503,277	104.5630	7,319,410	7,000,000	7,326,706	0	(22,544)	0	0	6.150	5.555	MS	126,758	430,500	03/31/2015	09/15/2034
78406#-AA-0	CVS-3400 Lincoln Highway - MBS			4	2.B	2,648,931	110.5803	2,929,197	2,648,931	2,648,931	0	0	0	0	8.350	8.496	MON	12,903	223,028	09/30/2009	10/10/2031
78407*-AA-3	CVS-7363 Goodman Road - MBS			4	2.B	2,626,561	110.1841	2,894,053	2,626,561	2,626,561	0	0	0	0	8.350	8.496	MON	12,794	219,318	09/30/2009	10/10/2031
78408@-AA-0	CVS-10001 Custer Rd - MBS			4	2.B	2,080,704	110.5804	2,300,850	2,080,704	2,080,704	0	0	0	0	8.350	8.496	MON	10,135	173,739	09/30/2009	10/10/2031
78408L-AA-5	S C JOHNSON & SON INC			1,2	2.A FE	4,103,785	83.9840	2,939,440	3,500,000	4,031,438	0	(20,405)	0	0	4.000	2.955	MN	17,889	140,000	04/22/2020	05/15/2043
78409V-AB-0	S&P GLOBAL INC	LS		1	1.G FE	32,366,893	110.6550	32,473,923	29,347,000	31,686,376	0	(108,811)	0	0	6.550	5.707	MN	245,618	1,922,229	07/29/2016	11/15/2037
78409V-AR-5	S&P GLOBAL INC			1,2	1.G FE	8,366,295	59.8560	5,087,760	8,500,000	8,373,527	0	2,154	0	0	2.300	2.361	FA	73,856	195,500	08/10/2020	08/15/2060
78410#-AA-4	CVS-1379 North Frederick Pike - MBS			4	2.B	3,746,584	110.5803	4,142,986	3,746,584	3,746,584	0	0	0	0	8.350	8.496	MON	18,249	312,840	09/30/2009	10/10/2031
78410@-AA-6	CVS-1130 South Veterans Pkwy - MBS			4	2.B	2,571,437	110.1842	2,833,316	2,571,437	2,571,437	0	0	0	0	8.350	8.496	MON	12,525	214,715	09/30/2009	10/10/2031
78410G-AD-6	SBA COMMUNICATIONS CORP			1,2	3.B FE	98,646	96.0310	95,071	99,000	98,811	0	56	0	0	3.875	3.941	FA	1,449	3,836	12/28/2020	02/15/2027
78410G-AG-9	SBA COMMUNICATIONS CORP	LS		1,2	3.B FE	329,711	89.8500	300,099	334,000	330,957	0	537	0	0	3.125	3.320	FA	4,349	10,438	08/12/2021	02/01/2029
78454L-AL-4	SM ENERGY CO			1,2	3.C FE	670,095	98.8210	846,896	857,000	795,732	0	37,956	0	0	5.625	11.236	JD	4,017	48,206	02/28/2020	06/01/2025
78454L-AN-0	SM ENERGY CO			1,2	3.C FE	454,220	99.7400	474,762	476,000	466,294	0	3,069	0	0	6.750	7.592	MS	9,461	32,130	02/19/2020	09/15/2026
78454L-AP-5	SM ENERGY CO			1,2	3.C FE	6,147,400	99.4340	6,394,601	6,431,000	6,281,392	0	40,449	0	0	6.625	7.475	JJ	196,458	426,054	09/05/2019	01/15/2027
78454L-AW-0	SM ENERGY CO			1,2	3.C FE	242,000	100.0460	242,111	242,000	242,000	0	0	0	0	6.500	6.499	JJ	7,253	15,730	06/09/2021	07/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78467K-C#-2	SSE PLC SER E SR NT		D		2.A YE	8,000,000	95.5658	7,645,261	8,000,000	8,000,000	0	0	0	0	3.670	3.669	MS	93,789	293,600	03/08/2016	09/06/2026
78488@-AA-3	SVF HOLDING REIT SER A				2.A	15,000,000	96.5973	14,489,588	15,000,000	15,000,000	0	0	0	0	3.750	3.750	JJ	270,313	562,500	06/11/2015	07/08/2025
78488@-AB-1	SVF HOLDING REIT SER B				2.A	14,316,260	93.6439	13,110,151	14,000,000	14,157,320	0	(40,698)	0	0	3.850	3.513	FA	208,114	539,000	11/30/2019	08/12/2027
78488@-AG-0	SVF HOLDING REIT SER A				2.A	10,000,000	98.4064	9,840,636	10,000,000	10,000,000	0	0	0	0	4.110	4.108	FA	155,267	411,000	08/02/2018	08/15/2024
785592-AS-5	SABINE PASS LIQUEFACTION LLC	LS		1,2	2.A FE	17,462,621	100.4320	20,086,400	20,000,000	18,975,674	0	274,734	0	0	5.000	6.799	MS	294,444	1,000,000	05/10/2017	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	14,611,958	97.8900	14,683,500	15,000,000	14,690,201	0	64,886	0	0	4.200	4.746	MS	185,500	630,000	10/31/2022	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	1,115,700	101.8000	1,018,000	1,000,000	1,032,768	0	(15,424)	0	0	5.875	4.148	JD	29,538	58,750	01/24/2018	06/30/2026
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	8,265,360	101.8000	8,144,000	8,000,000	8,172,304	0	(80,409)	0	0	5.875	4.732	JD	236,306	470,000	10/31/2022	06/30/2026
792860-AK-4	TRAVELERS COMPANIES INC	LS		1	1.F FE	11,788,894	117.3550	10,561,950	9,000,000	10,910,540	0	(114,839)	0	0	6.750	4.483	JD	18,563	607,500	06/30/2020	06/20/2036
79466L-AF-1	SALESFORCE INC	LS		1,2	1.F FE	19,114,688	97.9850	20,821,813	21,250,000	20,210,209	0	216,669	0	0	3.700	4.983	AO	331,047	944,259	04/05/2018	04/11/2028
79466L-AL-8	SALESFORCE INC			1,2	1.F FE	4,986,050	71.5020	3,575,100	5,000,000	4,986,928	0	306	0	0	2.900	2.914	JJ	66,861	145,000	06/29/2021	07/15/2051
79466L-AM-6	SALESFORCE INC			1,2	1.F FE	9,967,800	70.1530	7,015,300	10,000,000	9,969,151	0	434	0	0	3.050	3.064	JJ	140,639	305,000	06/29/2021	07/15/2061
797440-BF-0	SAN DIEGO GAS & ELECTRIC CO	LS		1	1.F FE	4,096,329	101.0110	4,040,440	4,000,000	4,059,552	0	(3,763)	0	0	5.350	5.175	MN	27,344	214,000	11/29/2010	05/15/2035
797440-BY-9	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	14,548,890	71.1390	10,428,977	14,660,000	14,524,184	0	(405)	0	0	3.320	3.349	AO	102,750	486,712	10/31/2022	04/15/2050
79781*-AH-2	SAN GABRIEL VALLEY WATER COMPANY				1.D	15,000,000	108.4582	16,268,734	15,000,000	15,000,000	0	0	0	0	6.990	6.987	MS	349,500	1,572,750	07/30/1998	09/01/2028
806605-AG-6	MERCK & CO INC	LS		1	1.E FE	39,437,588	117.4120	35,223,600	30,000,000	35,710,173	0	(575,432)	0	0	6.500	4.111	JD	162,500	2,843,750	10/31/2022	12/01/2033
806605-AH-4	MERCK & CO INC			1	1.E FE	18,909,806	116.5700	18,651,200	16,000,000	18,040,400	0	(104,268)	0	0	6.550	5.210	MS	308,578	1,048,000	11/30/2015	09/15/2037
806851-AK-7	SCHLUMBERGER HOLDINGS CORP	LS		1,2	2.A FE	3,004,500	97.0840	2,912,520	3,000,000	3,002,504	0	(518)	0	0	3.900	3.879	MN	14,300	117,000	05/22/2019	05/17/2028
80685X-AC-5	SCHLUMBERGER FINANCE CANADA LTD			1,2	1.F FE	124,850	94.7930	118,491	125,000	124,948	0	30	0	0	1.400	1.425	MS	506	1,750	09/09/2020	09/17/2025
808513-AQ-8	CHARLES SCHWAB CORP			1,2	1.F FE	856,284	95.1590	808,852	850,000	852,277	0	(725)	0	0	3.200	3.104	MS	8,991	27,200	01/04/2018	03/02/2027
808513-AU-9	CHARLES SCHWAB CORP			1,2	1.F FE	20,706,000	94.3680	23,592,000	25,000,000	22,958,298	0	437,367	0	0	3.200	5.468	JJ	346,667	800,000	02/27/2018	01/25/2028
808513-AX-3	CHARLES SCHWAB CORP	LS		1,2	1.F FE	4,273,135	98.0810	4,193,944	4,276,000	4,275,369	0	435	0	0	3.850	3.861	MN	18,292	164,626	05/17/2018	05/21/2025
808513-BX-2	CHARLES SCHWAB CORP			1,2	1.F FE	1,698,429	90.2270	1,533,859	1,700,000	1,698,837	0	184	0	0	2.750	2.763	AO	11,688	46,750	10/01/2021	10/01/2029
808513-CD-5	CHARLES SCHWAB CORP			1,2,5	1.F FE	8,000,000	102.5810	8,206,480	8,000,000	8,000,000	0	0	0	0	5.643	5.646	MN	52,668	225,720	05/17/2023	05/19/2029
808513-CE-3	CHARLES SCHWAB CORP			1,2,5	1.F FE	4,964,501	103.2250	5,116,863	4,957,000	4,964,276	0	(226)	0	0	5.853	5.833	MN	33,849	145,067	05/17/2023	05/19/2034
808626-AE-5	LEIDOS INC			1	2.C FE	2,473,582	109.6250	2,236,350	2,040,000	2,282,031	0	(21,956)	0	0	7.125	5.368	JJ	72,675	145,350	09/10/2012	07/01/2032
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP			1,2	4.C FE	394,000	94.5430	372,499	394,000	394,000	0	0	0	0	6.625	6.624	MS	8,701	26,103	02/03/2022	03/01/2030
80874Y-BE-9	LIGHT AND WONDER INTERNATIONAL INC	LS		1,2	4.C FE	55,756	102.3910	56,315	55,000	55,472	0	(63)	0	0	7.250	7.069	MN	510	3,988	11/13/2019	11/15/2029
81180W-AL-5	SEAGATE HDD CAYMAN	LS	C	1	3.B FE	3,875,399	99.1650	5,949,900	6,000,000	5,663,280	0	303,040	0	0	4.750	10.821	JJ	142,500	285,000	07/15/2015	01/01/2025
81180W-AR-2	SEAGATE HDD CAYMAN	LS	C	1,2	3.B FE	7,100,000	98.0810	7,846,480	8,000,000	7,644,595	0	90,258	0	0	4.875	6.343	JD	32,500	390,000	09/28/2016	06/01/2027
81211K-AK-6	SEALED AIR CORP			1	3.B FE	3,860,455	106.0640	4,242,560	4,000,000	3,863,289	0	2,834	0	0	6.875	7.379	JJ	126,806	0	10/10/2023	07/15/2033
812127-AA-6	SEALED AIR CORP			1,2	3.B FE	158,000	100.8610	159,360	158,000	158,000	0	0	0	0	6.125	6.129	FA	4,032	4,866	01/17/2023	02/01/2028
812127-AB-4	SEALED AIR CORP			1,2	3.B FE	1,910,714	106.0300	2,026,233	1,911,000	1,910,716	0	3	0	0	7.250	7.255	MN	15,779	0	11/09/2023	02/15/2031
816851-BG-3	SEMPRA	M		1,2	2.B FE	17,058,800	95.3010	19,060,200	20,000,000	18,496,291	0	319,667	0	0	3.400	5.476	FA	283,333	680,000	10/31/2022	02/01/2028
81725W-AK-9	SENSATA TECHNOLOGIES BV		C	1,2	3.B FE	2,189,743	92.9320	2,025,918	2,180,000	2,186,373	0	(1,065)	0	0	4.000	3.938	AO	18,409	87,200	03/31/2021	04/15/2029
81728U-AA-2	SENSATA TECHNOLOGIES INC	LS		2	3.B FE	168,191	92.7460	183,637	198,000	172,032	0	3,299	0	0	4.375	7.050	FA	3,273	8,663	10/31/2022	02/15/2030
817826-AC-4	7-ELEVEN INC			1,2	2.B FE	662,420	92.4230	613,689	664,000	663,324	0	316	0	0	0.950	0.999	FA	2,471	6,308	01/27/2021	02/10/2026
817826-AE-0	7-ELEVEN INC			1,2	2.B FE	938,540	81.2730	812,730	1,000,000	953,576	0	5,894	0	0	1.800	2.517	FA	7,050	18,000	05/25/2021	02/10/2031
817826-AF-7	7-ELEVEN INC			1,2	2.B FE	1,536,052	69.0110	1,173,187	1,700,000	1,552,374	0	6,419	0	0	2.500	3.161	FA	16,646	42,500	05/25/2021	02/10/2041
817826-AG-5	7-ELEVEN INC			1,2	2.B FE	4,473,293	64.3170	2,894,265	4,500,000	4,475,000	0	606	0	0	2.800	2.829	FA	49,350	126,000	01/28/2021	02/10/2051
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	28,009,274	114.9850	24,721,775	21,500,000	26,552,550	0	(242,920)	0	0	6.375	4.219	JD	60,917	1,370,625	11/30/2017	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		C	1	1.E FE	34,288,169	106.4120	34,051,840	32,000,000	33,602,477	0	(72,180)	0	0	5.500	5.017	MS	469,333	1,760,000	08/31/2012	03/25/2040
822582-BF-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	7,965,540	91.6200	6,184,350	6,750,000	7,867,864	0	(35,337)	0	0	4.375	3.290	MN	41,016	295,313	02/23/2021	05/11/2045
822582-BX-9	SHELL INTERNATIONAL FINANCE BV	LS	C	1	1.D FE	19,780,279	95.1880	24,155,859	25,377,000	23,491,288	0	629,646	0	0	2.500	5.500	MS	192,090	634,425	05/02/2017	09/12/2026
822582-BY-7	SHELL INTERNATIONAL FINANCE BV	LS	C	1	1.D FE	9,318,265	83.0940	7,893,930	9,500,000	9,342,382	0	4,273	0	0	3.750	3.860	MS	107,865	356,250	11/30/2017	09/12/2046
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	LS	C	1,2	1.D FE	2,368,830	75.1240	2,253,720	3,000,000	2,382,801	0	11,950	0	0	3.250	4.609	AO	23,021	97,500	10/31/2022	04/06/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
824348-AV-8	SHERWIN-WILLIAMS CO	LS		1,2	2.B FE	998,480	98.9350	989,350	1,000,000	999,902	0	232	0	0	3.125	3.149	JD	2,604	31,250	05/02/2017	06/01/2024
824348-AX-4	SHERWIN-WILLIAMS CO			1,2	2.B FE	18,858,059	91.4640	17,056,207	18,648,000	18,839,283	0	(9,368)	0	0	4.500	4.403	JD	69,930	839,160	04/27/2020	06/01/2047
824348-BK-1	SHERWIN-WILLIAMS CO			1,2	2.B FE	4,827,816	80.1780	3,438,033	4,288,000	4,782,825	0	(12,797)	0	0	3.800	3.133	FA	61,557	162,944	04/24/2020	08/15/2049
824348-BL-9	SHERWIN-WILLIAMS CO	LS		1,2	2.B FE	3,457,230	86.7210	4,336,050	5,000,000	3,920,160	0	132,975	0	0	2.300	6.494	MN	14,694	115,000	03/03/2020	05/15/2030
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	LS	C	1	1.E FE	21,512,126	94.2430	19,838,152	21,050,000	21,463,238	0	(13,366)	0	0	4.400	4.252	MN	87,474	926,200	05/11/2020	05/27/2045
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	LS	C	1	1.E FE	13,369,582	78.2650	10,487,510	13,400,000	13,372,932	0	1,258	0	0	2.875	2.890	MS	117,715	385,250	03/02/2021	03/11/2041
828807-CE-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	21,105,328	112.9710	19,238,961	17,030,000	20,065,773	0	(124,385)	0	0	6.750	5.080	FA	631,856	996,638	06/30/2020	02/01/2040
828807-CL-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	21,477,496	91.0340	17,751,630	19,500,000	21,136,807	0	(61,957)	0	0	4.750	4.080	MS	272,729	926,250	11/30/2017	03/15/2042
828807-DE-4	SIMON PROPERTY GROUP LP			1,2	1.G FE	7,506,320	95.2480	7,619,840	8,000,000	7,609,803	0	88,652	0	0	3.375	4.755	JD	22,500	270,000	10/31/2022	12/01/2027
828807-DH-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	3,637,050	72.2110	3,610,550	5,000,000	3,665,953	0	24,702	0	0	3.250	5.130	MS	48,750	162,500	10/31/2022	09/13/2049
828807-DV-6	SIMON PROPERTY GROUP LP			1,2	1.G FE	8,919,540	106.1660	9,554,940	9,000,000	8,920,367	0	827	0	0	5.850	5.914	MS	165,263	263,250	03/01/2023	03/08/2053
828807-DW-4	SIMON PROPERTY GROUP LP			1,2	1.G FE	107,925	108.6810	118,462	109,000	107,942	0	16	0	0	6.250	6.380	JJ	984	0	11/06/2023	01/15/2034
828807-DX-2	SIMON PROPERTY GROUP LP	LS		1,2	1.G FE	13,639,500	117.7620	11,776,200	10,000,000	13,631,066	0	(8,434)	0	0	6.650	4.432	JJ	96,056	0	11/06/2023	01/15/2054
82939G-AJ-7	SINOPEC GROUP OVERSEAS DEVELOPMENT (2018		C	1,2	1.E FE	1,040,000	81.2100	812,100	1,000,000	1,036,871	0	(910)	0	0	3.680	3.459	FA	14,618	36,800	05/11/2020	08/08/2049
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	143,693	96.5990	133,307	138,000	139,827	0	(1,150)	0	0	5.000	4.106	FA	2,875	6,900	03/19/2021	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC	LS		1,2	3.C FE	1,182,026	96.6830	1,110,888	1,149,000	1,169,264	0	(6,275)	0	0	5.500	4.853	JJ	31,598	63,195	10/31/2022	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	2,838,934	89.1080	2,552,053	2,864,000	2,845,547	0	2,416	0	0	4.125	4.239	JJ	59,070	118,140	03/22/2021	07/01/2030
82967N-BL-1	SIRIUS XM RADIO INC			1,2	3.C FE	901,408	93.9670	845,703	900,000	900,762	0	(270)	0	0	3.125	3.091	MS	9,375	28,125	08/03/2021	09/01/2026
83088M-AK-8	SKYWORKS SOLUTIONS INC			1,2	2.C FE	76,963	92.6600	71,348	77,000	76,982	0	7	0	0	1.800	1.810	JD	116	1,386	05/12/2021	06/01/2026
832696-AW-8	J M SMUCKER CO			1,2	2.B FE	2,052,097	105.1410	2,158,545	2,053,000	2,052,158	0	61	0	0	5.900	5.909	MN	22,207	0	10/11/2023	11/15/2028
832696-AX-6	J M SMUCKER CO			1,2	2.B FE	5,140,656	109.0690	5,610,509	5,144,000	5,140,796	0	140	0	0	6.200	6.208	MN	58,470	0	10/11/2023	11/15/2033
832696-AY-4	J M SMUCKER CO			1,2	2.B FE	5,944,620	111.4010	6,684,060	6,000,000	5,945,000	0	380	0	0	6.500	6.583	MN	71,500	0	10/11/2023	11/15/2043
832696-AZ-1	J M SMUCKER CO			1,2	2.B FE	14,893,200	115.3240	17,298,600	15,000,000	14,893,733	0	533	0	0	6.500	6.554	MN	178,750	0	10/11/2023	11/15/2053
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC			1,2	3.C FE	3,859,688	105.1180	4,056,504	3,859,000	3,859,679	0	(9)	0	0	8.875	8.872	MN	39,005	0	11/15/2023	11/15/2031
833636-AJ-2	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	LS	C	1,2	2.A FE	16,948,163	78.3125	13,313,125	17,000,000	16,943,354	0	(4,151)	0	0	4.250	4.240	JJ	319,104	722,500	01/12/2021	01/22/2050
833636-AN-3	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		C	1,2	2.A FE	7,753,176	106.1500	8,270,147	7,791,000	7,753,589	0	413	0	0	6.500	6.567	MN	75,962	0	11/02/2023	11/07/2033
83367T-BJ-7	SOCIETE GENERALE SA		C		2.C FE	39,244,000	97.6940	39,077,600	40,000,000	39,593,574	0	299,449	0	0	4.250	5.078	AO	363,611	1,700,000	10/31/2022	04/14/2025
83367T-BR-9	SOCIETE GENERALE SA	LS	C		2.C FE	4,293,612	97.9310	4,327,571	4,419,000	4,391,779	0	13,431	0	0	4.750	5.093	MN	21,573	209,903	06/30/2020	11/24/2025
83367T-BT-5	SOCIETE GENERALE SA	LS	C		2.C FE	8,892,971	87.9640	8,211,439	9,335,000	8,948,712	0	9,013	0	0	5.625	5.966	MN	53,968	525,094	03/10/2016	11/24/2045
83367T-BT-5	SOCIETE GENERALE SA	LS	C		2.C FE	3,646,534	87.9640	3,360,225	3,820,000	3,668,631	0	3,704	0	0	5.625	5.951	MN	22,084	214,875	03/10/2016	11/24/2045
83368R-AW-2	SOCIETE GENERALE SA		C		2.B FE	11,428,700	86.9110	13,036,650	15,000,000	12,579,259	0	319,994	0	0	3.000	6.241	JJ	198,750	450,000	01/27/2020	01/22/2030
83368R-BD-3	SOCIETE GENERALE SA		C	2	2.B FE	25,000,000	82.5110	20,627,750	25,000,000	25,000,000	0	0	0	0	2.889	2.889	JD	44,138	722,250	06/02/2021	06/09/2032
83416W-AA-1	SOLAR STAR FUNDING LLC	LS		1	2.B FE	9,809,176	99.1510	8,855,253	8,931,078	9,537,555	0	(48,654)	0	0	5.375	4.161	JD	252,100	240,023	10/31/2018	06/30/2035
835495-AM-4	SONOCO PRODUCTS CO			1,2	2.B FE	249,933	96.1830	240,458	250,000	249,976	0	22	0	0	1.800	1.809	FA	1,875	4,500	01/11/2022	02/01/2025
835495-AN-2	SONOCO PRODUCTS CO			1,2	2.B FE	434,813	92.0930	400,605	435,000	434,888	0	40	0	0	2.250	2.259	FA	4,078	9,788	01/11/2022	02/01/2027
835495-AP-7	SONOCO PRODUCTS CO			1,2	2.B FE	255,557	85.0880	216,974	255,000	255,466	0	(45)	0	0	2.850	2.824	FA	3,028	7,268	01/11/2022	02/01/2032
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	8,480,366	112.9720	7,908,040	7,000,000	7,748,274	0	(73,471)	0	0	6.625	5.001	FA	193,229	463,750	09/23/2010	02/01/2032
838515-J@-4	SOUTH JERSEY GAS CO SER F 2020 A				1.G	2,466,000	90.3389	2,710,167	3,000,000	2,630,633	0	47,688	0	0	3.280	5.632	AO	20,500	98,400	04/01/2020	04/16/2030
838515-M#-8	SOUTH JERSEY GAS CO SER G TR H				1.E	17,224,000	99.8862	14,982,935	15,000,000	17,152,898	0	(71,102)	0	0	5.210	3.444	FA	295,233	0	04/27/2023	08/15/2033
838518-F#-0	SOUTH JERSEY IND INC SER 2020B				2.B	7,325,428	92.0220	11,042,642	12,000,000	8,437,265	0	364,898	0	0	3.910	10.220	JJ	196,803	469,200	05/08/2020	07/30/2030
838518-F#-0	SOUTH JERSEY IND INC SER 2020B				2.C	0	90.9305	0	0	0	0	0	0	0	3.910	5.140	JJ	58,650	0	10/31/2022	07/30/2030
842400-EB-5	SOUTHERN CALIFORNIA EDISON CO			1	2.B FE	11,690,761	106.5160	10,119,020	9,500,000	10,522,379	0	(171,318)	0	0	6.650	4.324	AO	157,938	631,750	11/30/2017	04/01/2029
842400-EV-1	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	7,074,994	104.0170	6,761,105	6,500,000	6,908,114	0	(28,634)	0	0	5.750	4.984	AO	93,438	373,750	11/30/2017	04/01/2035
842400-EZ-2	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	3,739,013	101.9030	3,821,363	3,750,000	3,743,481	0	372	0	0	5.550	5.570	JJ	95,969	208,125	01/11/2005	01/15/2036
842400-FA-6	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	27,681,927	103.3920	28,432,800	27,500,000	27,751,551	0	(19,927)	0	0	5.350	5.219	JJ	678,410	1,471,250	10/31/2022	07/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842400-FC-2	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	4,960,352	101.8190	4,834,366	4,748,000	4,908,418	0	(10,905)	0	0	5.625	5.214	FA	111,281	267,075	08/26/2015	02/01/2036
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	297,441	104.8220	296,646	283,000	292,913	0	(453)	0	0	5.950	5.587	FA	7,016	16,839	12/31/2009	02/01/2038
842400-FL-2	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	7,377,860	105.8170	7,407,190	7,000,000	7,270,043	0	(10,947)	0	0	6.050	5.668	MS	124,697	423,500	03/31/2010	03/15/2039
842400-GY-3	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	14,896,050	67.8580	10,178,700	15,000,000	14,902,946	0	2,302	0	0	2.950	2.985	FA	184,375	442,500	01/05/2021	02/01/2051
842434-CG-5	SOUTHERN CALIFORNIA GAS CO			1	1.E FE	10,997,337	104.4530	10,184,168	9,750,000	10,523,252	0	(46,592)	0	0	5.750	4.863	MN	71,635	560,625	09/02/2010	11/15/2035
842587-CX-3	SOUTHERN CO			1,2	2.B FE	4,359,150	88.0430	4,402,150	5,000,000	4,375,800	0	14,055	0	0	4.400	5.362	JJ	110,000	220,000	10/31/2022	07/01/2046
842587-DN-4	SOUTHERN CO				2.B FE	4,196,852	100.0500	4,252,125	4,250,000	4,200,461	0	3,608	0	0	3.875	4.504	JD	7,319	105,378	10/06/2023	12/15/2025
842638-J@-8	SOUTHERN CONNECTICUT GAS COMPANY (THE)				1.E	15,107,770	79.6162	15,127,086	19,000,000	15,746,770	0	320,498	0	0	2.050	4.591	JD	212,061	194,750	08/25/2021	12/15/2031
843163-B@-4	SIGECO FMB SER 2023A TR B				1.F	27,183,000	98.6965	24,674,136	25,000,000	27,038,349	0	(144,651)	0	0	5.040	3.973	MS	378,000	630,000	02/15/2023	03/15/2033
843163-C@-3	SIGECO FMB SER 2023B TR C				1.F Z	51,936,655	104.3973	49,066,715	47,000,000	51,845,213	0	(91,442)	0	0	6.000	4.639	MS	611,000	0	09/28/2023	03/15/2034
843452-AY-9	SOUTHERN NATURAL GAS COMPANY LLC			1	2.A FE	6,256,388	106.2970	6,143,967	5,780,000	6,021,799	0	(25,856)	0	0	7.350	6.604	FA	160,491	424,830	11/29/2010	02/15/2031
843646-AW-0	SOUTHERN POWER CO			1,2	2.A FE	603,518	92.1300	557,387	605,000	604,390	0	296	0	0	0.900	0.950	JJ	2,511	5,445	01/05/2021	01/15/2026
844741-BG-2	SOUTHWEST AIRLINES CO				2.A FE	4,722,523	101.0500	4,042,000	4,000,000	4,200,832	0	(150,831)	0	0	1.250	(2.335)	MN	8,333	50,000	09/14/2021	05/01/2025
845011-AA-3	SOUTHWEST GAS CORP			1,2	2.A FE	1,257,188	95.6840	1,196,050	1,250,000	1,253,319	0	(745)	0	0	3.700	3.629	AO	11,563	46,250	04/16/2018	04/01/2028
845467-AS-8	SOUTHWESTERN ENERGY CO			1,2	3.A FE	1,716,381	97.6450	1,733,199	1,775,000	1,718,037	0	1,657	0	0	5.375	5.984	MS	28,092	63,156	10/06/2023	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY CO			1,2	3.A FE	1,057,000	92.5210	971,471	1,050,000	1,055,854	0	(589)	0	0	4.750	4.665	FA	20,781	49,875	12/09/2021	02/01/2032
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO			1	2.B FE	2,200,328	103.4030	1,809,553	1,750,000	2,089,923	0	(20,019)	0	0	6.000	4.036	AO	26,250	105,000	11/30/2017	10/01/2036
84756N-AD-1	SPECTRA ENERGY PARTNERS LP	LS		1,2	2.A FE	10,524,500	99.8030	9,980,300	10,000,000	10,000,000	0	(61,698)	0	0	4.750	4.735	MS	139,861	475,000	04/10/2014	03/15/2024
84756N-AG-4	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	10,281,700	85.6690	8,566,900	10,000,000	10,261,971	0	(8,878)	0	0	4.500	4.294	MS	132,500	450,000	06/30/2020	03/15/2045
84929X-AA-7	AES CLEAN ENERGY DEV LLC				2.C PL	12,917,826	104.6493	13,535,176	12,933,846	12,920,404	0	2,578	0	0	6.370	6.382	JD	420,939	0	05/23/2023	06/30/2048
852060-AT-9	SPRINT CAPITAL CORP	LS		1	2.B FE	9,184,778	123.4260	11,968,619	9,697,000	9,370,198	0	25,601	0	0	8.750	9.331	MS	249,832	858,185	10/31/2022	03/15/2032
85207U-AJ-4	SPRINT LLC			1,2	2.B FE	4,110,000	101.7490	4,181,884	4,110,000	4,110,000	0	0	0	0	7.625	7.612	FA	118,391	317,498	02/19/2015	02/15/2025
85234#-AB-1	STADIUM FUNDING TRUST				2.C PL	16,106,449	96.3598	15,732,240	16,326,557	16,117,999	0	10,708	0	0	5.000	5.188	AO	204,082	816,705	10/31/2022	04/01/2039
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC			1,2	3.C FE	5,443,147	98.4580	5,111,939	5,192,000	5,327,552	0	(41,477)	0	0	6.000	4.935	MN	51,920	311,520	05/23/2022	11/01/2028
852388-AA-1	STADCO LA LLC SOFI STADIUM SR SECD				2.C PL	65,139,511	75.3427	51,233,056	68,000,000	65,226,112	0	73,109	0	0	3.750	4.025	FMAN	447,708	2,428,125	10/31/2022	05/15/2056
853250-AA-6	STANDARD CHARTERED BANK		C		2.B FE	15,794,740	110.1510	14,319,630	13,000,000	14,529,041	0	(159,639)	0	0	8.000	6.010	MN	89,556	1,040,000	09/18/2013	05/30/2031
853254-AN-0	STANDARD CHARTERED PLC		C		2.B FE	35,520,000	98.5860	29,575,800	30,000,000	34,750,036	0	(141,364)	0	0	5.700	4.500	MS	451,250	1,710,000	11/30/2017	03/26/2044
854502-AA-9	STANLEY BLACK & DECKER INC	LS		1	2.A FE	14,604,729	96.5110	13,593,574	14,085,000	14,492,154	0	(16,336)	0	0	5.200	4.937	MS	244,140	732,420	03/31/2017	09/01/2040
855244-AK-5	STARBUCKS CORP	M		1,2	2.A FE	9,178,106	95.1610	9,692,148	10,185,000	9,840,782	0	131,737	0	0	2.450	3.908	JD	119,258	153,603	07/09/2018	06/15/2026
855244-AQ-2	STARBUCKS CORP	C		1,2	2.A FE	13,410,651	98.1810	13,178,836	13,423,000	13,420,784	0	1,887	0	0	3.800	3.810	FA	192,695	510,074	08/08/2018	08/15/2025
855244-AT-6	STARBUCKS CORP			1,2	2.A FE	15,000,700	96.3760	14,456,400	15,000,000	15,000,154	0	31	0	0	3.550	3.550	FA	201,167	532,500	05/02/2019	08/15/2029
855244-BA-6	STARBUCKS CORP	C		1,2	2.A FE	19,866,000	77.6220	15,524,400	20,000,000	19,876,584	0	3,632	0	0	3.500	3.536	MN	89,444	511,700	05/04/2020	11/15/2050
855244-BC-2	STARBUCKS CORP	C		1,2	2.A FE	11,059,650	89.7160	13,457,400	15,000,000	11,620,362	0	307,001	0	0	3.000	6.633	FA	171,250	450,000	02/09/2022	02/14/2032
857477-AN-3	STATE STREET CORP				1.F FE	16,003,440	98.3820	15,249,210	15,500,000	15,574,238	0	(75,561)	0	0	3.300	2.789	JD	21,313	511,500	11/30/2017	12/16/2024
857477-AT-0	STATE STREET CORP	M			1.F FE	28,544,720	98.1120	31,395,840	32,000,000	31,312,692	0	398,120	0	0	3.550	4.936	FA	419,689	1,136,000	09/18/2015	08/18/2025
857477-BG-7	STATE STREET CORP				1.F FE	11,098,280	89.2550	10,710,600	12,000,000	11,418,751	0	85,319	0	0	2.400	3.288	JJ	125,600	288,000	01/21/2020	01/24/2030
857691-AG-4	STATION CASINOS LLC			1,2	4.C FE	5,951,987	94.2830	6,197,222	6,573,000	6,113,157	0	62,502	0	0	4.500	6.452	FA	111,741	195,300	09/14/2023	02/15/2028
85771P-AC-6	EQUINOR ASA		C	1	1.D FE	2,940,050	102.4870	2,562,175	2,500,000	2,857,300	0	(14,999)	0	0	5.100	3.922	FA	47,458	127,500	11/30/2017	08/17/2040
858119-BP-4	STEEL DYNAMICS INC			1,2	2.B FE	6,743,310	69.1560	4,840,920	7,000,000	6,760,087	0	5,375	0	0	3.250	3.447	AO	48,028	227,500	10/07/2020	10/15/2050
85855C-AD-2	STELLANTIS FINANCE US INC			1,2	2.A FE	199,995	103.5240	208,083	201,000	200,200	0	171	0	0	5.625	5.737	JJ	5,308	9,422	09/07/2022	01/12/2028
85855C-AE-0	STELLANTIS FINANCE US INC	LS		1,2	2.A FE	199,824	107.7790	215,558	200,000	199,841	0	13	0	0	6.375	6.387	MS	3,860	12,750	09/07/2022	09/12/2032
858912-AF-5	STERICYCLE INC			1,2	3.C FE	759,245	99.5000	746,250	750,000	750,000	0	(4,356)	0	0	5.375	5.371	JJ	18,589	40,313	03/10/2022	07/15/2024
863667-AG-6	STRYKER CORP			1,2	2.A FE	6,786,220	91.1830	5,329,646	5,845,000	6,684,381	0	(29,223)	0	0	4.375	3.377	MN	32,675	255,719	05/08/2020	05/15/2044
863667-AJ-0	STRYKER CORP	M		1,2	2.A FE	20,848,116	95.6800	16,275,168	17,010,000	20,488,547	0	(106,400)	0	0	4.625	3.298	MS	231,643	967,484	02/24/2021	03/15/2046
863667-AJ-0	STRYKER CORP	M		1,2	2.A FE	12,305,124	95.6800	9,510,592	9,940,000	12,116,914	0	(68,411)	0	0	4.625	3.215	MS	443,620	278,954	02/24/2021	03/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863667-AY-7	STRYKER CORP			1,2	2.A FE	86,662	85.5060	74,390	87,000	86,775	0	32	0	0	1.950	1.993	JD	75	1,697	05/26/2020	06/15/2030
863667-AZ-4	STRYKER CORP	M		1,2	2.A FE	7,477,575	72.3460	5,425,950	7,500,000	7,479,723	0	719	0	0	2.900	2.915	JD	9,667	217,500	05/26/2020	06/15/2050
863667-AZ-4	STRYKER CORP	M		1,2	2.A FE	7,477,575	72.3460	5,425,950	7,500,000	7,479,388	0	511	0	0	2.900	2.915	JD	9,667	217,500	05/26/2020	06/15/2050
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GROUP INC		D		1.G FE	9,715,200	95.2290	9,522,900	10,000,000	9,901,129	0	33,123	0	0	3.010	3.383	AO	60,200	301,000	11/30/2017	10/19/2026
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	15,000,000	69.1280	10,369,200	15,000,000	15,000,000	0	0	0	0	2.296	2.296	JJ	161,677	344,400	01/04/2021	01/12/2041
86564U-AA-8	SUMMA HEALTH			1,2	2.A FE	1,393,034	71.3750	1,427,500	2,000,000	1,402,467	0	8,720	0	0	3.511	5.653	MN	8,973	70,220	12/02/2022	11/15/2051
86614R-AP-2	SUMMIT MATERIALS LLC			1,2	3.C FE	720,000	105.3700	758,664	720,000	720,000	0	0	0	0	7.250	7.248	JJ	2,465	0	11/30/2023	01/15/2031
86614W-AE-6	SUMMIT MIDSTREAM HOLDINGS LLC			1,2	4.A FE	3,134,437	99.2020	3,167,520	3,193,000	3,150,289	0	8,367	0	0	9.000	9.546	AO	60,667	249,570	10/12/2023	10/15/2026
867229-AC-0	SUNCOR ENERGY INC			1	2.A FE	17,883,173	111.4830	17,670,056	15,850,000	16,936,058	0	(101,455)	0	0	7.150	6.065	FA	472,198	1,133,275	11/29/2010	02/01/2032
867229-AE-6	SUNCOR ENERGY INC			1	2.A FE	1,270,540	106.8580	1,068,580	1,000,000	1,232,685	0	(11,389)	0	0	6.500	4.319	JD	2,889	65,000	06/30/2020	06/15/2038
86745G-AF-0	SUNNOVA ENERGY CORP	LS		1,2	4.B FE	700,260	85.1260	590,774	694,000	697,475	0	(1,167)	0	0	5.875	5.669	MS	13,591	40,773	08/16/2021	09/01/2026
86745G-AF-0	SUNNOVA ENERGY CORP	LS		1,2	4.B FE	1,340,820	85.1260	1,138,135	1,337,000	1,339,076	0	(710)	0	0	5.875	5.811	MS	26,183	78,549	08/24/2021	09/01/2026
86745G-AG-8	SUNNOVA ENERGY CORP	LS		1,2	4.B FE	2,313,510	91.0000	2,163,070	2,377,000	2,316,057	0	2,547	0	0	11.750	12.481	AO	73,704	0	10/18/2023	10/01/2028
86765B-AN-9	ENERGY TRANSFER LP	LS		1,2	2.C FE	4,080,700	99.6180	4,980,900	5,000,000	4,969,140	0	119,912	0	0	4.250	6.817	AO	53,125	212,500	03/31/2014	04/01/2024
86765B-AU-3	ENERGY TRANSFER LP	LS		1,2	2.C FE	20,819,370	96.2700	23,586,150	24,500,000	22,822,522	0	389,544	0	0	4.000	6.069	AO	245,000	980,000	10/31/2022	10/01/2027
86765B-AV-1	ENERGY TRANSFER LP	LS		1,2	2.C FE	3,517,560	93.1780	3,727,120	4,000,000	3,527,528	0	8,491	0	0	5.400	6.372	AO	54,000	216,000	10/31/2022	10/01/2047
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	3,400,156	98.2610	3,332,031	3,391,000	3,395,429	0	(3,524)	0	0	4.000	3.888	MN	22,607	135,640	08/05/2022	05/01/2025
87020P-AT-4	SWEDBANK AB		C		1.G FE	13,000,048	100.3660	13,047,580	13,000,000	13,000,033	0	(12)	0	0	5.337	5.337	MS	194,652	693,810	09/13/2022	09/20/2027
870836-AC-7	UBS AG (STAMFORD BRANCH)				2.A FE	1,456,212	102.7410	1,387,004	1,350,000	1,411,964	0	(38,116)	0	0	7.500	4.381	JJ	46,688	101,250	10/31/2022	07/15/2025
87089H-AB-9	SWISS RE TREASURY (US) CORP			1	1.E FE	22,758,780	85.7770	18,870,940	22,000,000	22,637,125	0	(22,083)	0	0	4.250	4.030	JD	64,931	935,000	11/30/2017	12/06/2042
87124V-AF-6	SYDNEY AIRPORT FINANCE COMPANY PTY LTD	LS	C	1,2	2.A FE	8,187,000	96.8360	9,683,600	10,000,000	9,478,051	0	203,327	0	0	3.625	6.070	AO	63,438	362,500	04/21/2016	04/28/2026
87168#-AA-9	SYRACUSE ENERGY CONCESSIONAIRE				2.C YE	19,340,419	71.5088	14,301,769	20,000,000	19,369,994	0	26,429	0	0	2.980	3.219	MJSD	64,567	581,100	11/18/2022	06/01/2051
871829-AF-4	SYSCO CORP			1	2.B FE	7,806,554	106.8630	7,213,253	6,750,000	7,175,068	0	(81,098)	0	0	6.500	4.941	FA	182,813	438,750	06/30/2020	08/01/2028
871829-AJ-6	SYSCO CORP			1	2.B FE	18,369,998	102.6570	16,504,166	16,077,000	17,735,000	0	(109,127)	0	0	5.375	4.238	MS	240,039	864,139	11/30/2017	09/21/2035
871829-AN-7	SYSCO CORP			1	2.B FE	5,233,925	108.8280	4,418,417	4,060,000	5,079,666	0	(46,462)	0	0	6.625	4.350	MS	77,704	268,975	06/30/2020	03/17/2039
871829-AZ-0	SYSCO CORP	M		1,2	2.B FE	22,385,500	97.5740	24,393,500	25,000,000	24,443,109	0	299,626	0	0	3.750	5.099	AO	234,375	937,500	10/14/2015	10/01/2025
871829-BC-0	SYSCO CORP	LS		1,2	2.B FE	28,550,554	96.5240	33,770,852	34,987,000	33,035,335	0	698,171	0	0	3.300	5.691	JJ	532,386	1,154,571	03/21/2019	07/15/2026
871829-BJ-5	SYSCO CORP			1,2	2.B FE	299,433	73.3420	220,026	300,000	299,489	0	22	0	0	3.300	3.310	FA	3,740	9,900	02/11/2020	02/15/2050
871829-BN-6	SYSCO CORP			1,2	2.B FE	15,664,757	117.3600	12,320,453	10,498,000	15,343,992	0	(109,626)	0	0	6.600	3.780	AO	173,217	692,868	01/11/2021	04/01/2050
872287-AL-1	COMCAST CABLE COMMUNICATIONS LLC				1.G FE	1,368,875	109.3170	1,093,170	1,000,000	1,136,893	0	(30,041)	0	0	7.125	3.526	FA	26,917	142,500	03/31/2015	02/15/2028
87264A-AX-3	T-MOBILE USA INC	LS		1,2	2.B FE	3,581,520	90.2280	3,609,120	4,000,000	3,599,313	0	15,233	0	0	4.375	5.301	AO	36,944	175,000	10/31/2022	04/15/2040
87264A-AZ-8	T-MOBILE USA INC	M		1,2	2.B FE	39,951,878	88.3550	32,602,995	36,900,000	39,757,881	0	(71,236)	0	0	4.500	3.991	AO	350,550	1,660,500	10/31/2022	04/15/2050
87264A-BB-0	T-MOBILE USA INC			1,2	2.B FE	119,976	97.8860	117,463	120,000	119,993	0	6	0	0	3.500	3.505	AO	887	4,200	05/21/2021	04/15/2025
87264A-BD-6	T-MOBILE USA INC	C		1,2	2.B FE	4,764,900	96.9930	4,849,650	5,000,000	4,770,583	0	5,683	0	0	3.750	5.288	AO	39,583	0	11/28/2023	04/15/2027
87264A-BF-1	T-MOBILE USA INC	M		1,2	2.B FE	12,028,682	94.8300	14,655,028	15,454,000	12,817,416	0	318,812	0	0	3.875	7.300	AO	126,422	598,843	05/21/2021	04/15/2030
87264A-BN-4	T-MOBILE USA INC			1,2	2.B FE	13,705,318	72.2430	10,114,020	14,000,000	13,721,424	0	6,145	0	0	3.300	3.413	FA	174,533	462,000	05/21/2021	02/15/2051
872882-AG-0	TSMC GLOBAL LTD		C	1,2	1.D FE	1,033,695	80.9330	1,052,129	1,300,000	1,047,830	0	14,135	0	0	1.375	4.776	MS	4,618	8,938	07/19/2023	09/28/2030
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC			1	2.B FE	325,863	97.8580	319,017	326,000	325,940	0	45	0	0	3.550	3.565	AO	2,475	11,573	04/07/2022	04/14/2025
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	262,976	101.4860	267,923	264,000	263,389	0	109	0	0	5.000	5.054	MN	1,283	13,200	12/13/2019	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	LS	D	1,2	2.A FE	4,559,940	85.6880	3,855,960	4,500,000	4,540,399	0	(6,289)	0	0	2.050	1.891	MS	23,319	92,250	10/20/2020	03/31/2030
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	22,000,000	71.5090	15,731,980	22,000,000	22,000,000	0	0	0	0	3.175	3.175	JJ	333,728	698,500	06/29/2020	07/09/2050
875127-AV-4	TAMPA ELECTRIC CO			1	1.G FE	10,472,720	108.9800	8,718,400	8,000,000	9,853,024	0	(112,636)	0	0	6.550	4.139	MN	66,956	524,000	11/30/2017	05/15/2036
875127-BC-5	TAMPA ELECTRIC CO			1,2	1.G FE	20,019,537	85.6100	16,720,489	19,531,000	19,889,992	0	(13,885)	0	0	4.350	4.200	MN	108,560	849,599	10/31/2022	05/15/2044
875127-BD-3	TAMPA ELECTRIC CO			1,2	1.G FE	2,786,362	81.4320	2,609,896	3,205,000	2,798,314	0	10,206	0	0	4.200	5.190	MN	17,200	134,610	10/31/2022	05/15/2045
876030-AB-3	TAPESTRY INC			1	2.B FE	4,994,500	102.2000	5,110,000	5,000,000	4,994,751	0	251	0	0	7.050	7.110	MN	33,292	0	11/15/2023	11/27/2025

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
87612B-BG-6	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	2,100,000	98.7600	2,073,960	2,100,000	2,100,000	0	0	0	0	5.000	5.000	JJ	48,417	105,000	10/17/2018	01/15/2028
87612B-BL-5	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	1,036,639	101.3200	1,037,517	1,024,000	1,032,732	0	(2,112)	0	0	6.500	6.227	JJ	30,692	56,973	06/21/2023	07/15/2027
87612B-BQ-4	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	4,573,103	99.9820	4,592,173	4,593,000	4,575,737	0	2,244	0	0	5.500	5.570	MS	84,205	252,615	10/31/2022	03/01/2030
87612B-BS-0	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	214,120	97.1410	207,882	214,000	214,095	0	(11)	0	0	4.875	4.867	FA	4,347	10,433	08/20/2021	02/01/2031
87612E-AF-3	TARGET CORP			1	1.F FE	23,191,955	114.2090	21,120,670	18,493,000	20,774,260	0	(240,644)	0	0	7.000	5.014	JJ	621,063	1,126,961	11/29/2010	07/15/2031
87612E-AK-2	TARGET CORP	LS		1	1.F FE	18,213,372	112.4940	17,740,304	15,770,000	17,155,355	0	(120,996)	0	0	6.350	5.092	MN	166,899	985,012	11/30/2017	11/01/2032
87612E-AR-7	TARGET CORP	C		1	1.F FE	29,569,878	115.6130	27,382,939	23,685,000	28,186,665	0	(252,043)	0	0	6.500	4.542	AO	325,011	1,539,525	06/30/2020	10/15/2037
87612E-AU-0	TARGET CORP			1	1.F FE	5,956,301	121.6160	6,080,800	5,000,000	5,642,960	0	(33,976)	0	0	7.000	5.584	JJ	161,389	350,000	10/23/2012	01/15/2038
87612E-BJ-4	TARGET CORP			1,2	1.F FE	9,273,300	89.2240	8,922,400	10,000,000	9,530,072	0	68,452	0	0	2.350	3.201	FA	88,778	235,000	01/21/2020	02/15/2030
87823*-AA-0	TIAA REAL ESTATE ACCOUNT SER A				1.F	5,000,000	90.0453	4,502,266	5,000,000	5,000,000	0	0	0	0	3.240	3.240	JD	90,450	483,000	03/10/2022	06/10/2029
87823*-AB-8	TIAA REAL ESTATE ACCOUNT SER B				1.F	18,507,562	85.2331	17,046,613	20,000,000	18,642,851	0	120,777	0	0	3.350	4.271	JD	374,083	536,000	11/18/2022	06/10/2032
878742-AE-5	TECK RESOURCES LTD			1	2.C FE	15,303,611	104.3680	15,692,772	15,036,000	15,240,129	0	(12,824)	0	0	6.125	5.955	AO	230,239	920,955	10/31/2022	10/01/2035
878742-AS-4	TECK RESOURCES LTD	LS		1,2	2.C FE	2,060,378	101.4480	2,052,293	2,023,000	2,052,837	0	(1,077)	0	0	6.000	5.857	FA	45,855	121,380	05/30/2018	08/15/2040
878742-AW-5	TECK RESOURCES LTD			1,2	2.C FE	8,409,070	102.9270	7,617,627	7,401,000	8,247,629	0	(30,258)	0	0	6.250	5.227	JJ	213,293	462,563	04/05/2018	07/15/2041
87901J-AJ-4	TEGNA INC			1,2	3.A FE	2,276,235	93.4070	2,422,978	2,594,000	2,276,235	0	530	305,512	0	4.625	5.270	MS	35,325	119,973	10/31/2022	03/15/2028
879273-AR-1	TELECOM ARGENTINA SA	LS	C	2	5.C FE	8,410,840	94.6240	8,516,160	9,000,000	8,416,404	0	(339)	592,549	0	8.000	8.573	JJ	326,000	720,000	07/15/2019	07/18/2026
87927V-AF-5	TELECOM ITALIA CAPITAL SA	LS	C	1	4.A FE	11,116,788	97.8110	11,656,137	11,917,000	11,180,872	0	38,142	0	0	6.375	7.166	MN	97,074	759,709	10/31/2022	11/15/2033
87927V-AR-9	TELECOM ITALIA CAPITAL SA		C	1	4.A FE	15,016,865	100.3820	15,057,300	15,000,000	14,806,709	0	741	0	0	7.200	7.303	JJ	489,000	1,080,000	10/31/2022	07/18/2036
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	27,385,292	113.1150	24,992,759	22,095,000	26,061,602	0	(230,680)	0	0	7.045	5.056	JD	47,563	1,556,593	06/30/2020	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	2,271,808	97.9440	2,271,321	2,319,000	2,283,670	0	10,123	0	0	4.103	4.623	MS	29,866	95,149	10/31/2022	03/08/2027
87938W-AU-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	18,654,440	92.6550	17,141,175	18,500,000	18,594,914	0	(10,052)	0	0	5.213	5.129	MS	302,716	964,405	10/31/2022	03/08/2047
87938W-AW-3	TELEFONICA EMISIONES SAU		C	1	2.C FE	4,000,000	88.1400	3,525,600	4,000,000	4,000,000	0	0	0	0	4.895	4.895	MS	62,547	195,800	02/27/2018	03/06/2048
87971M-BD-4	TELUS CORP	LS	A	1,2	2.B FE	2,975,670	94.1750	2,825,250	3,000,000	2,991,904	0	2,441	0	0	2.800	2.891	FA	31,500	84,000	09/14/2016	02/16/2027
87971M-BD-4	TELUS CORP	LS	A	1,2	2.B FE	7,830,680	94.1750	7,750,603	8,230,000	7,932,830	0	87,635	0	0	2.800	4.042	FA	86,415	230,440	10/31/2022	02/16/2027
87971M-BH-5	TELUS CORP	LS		1,2	2.B FE	9,876,000	89.2450	8,924,500	10,000,000	9,887,603	0	2,443	0	0	4.600	4.677	MN	57,500	460,000	06/07/2018	11/16/2048
87973P-AW-4	TEMASEK FINANCIAL (I) LTD		C	1,2	1.A FE	12,542,381	65.6520	8,469,108	12,900,000	12,553,879	0	3,745	0	0	2.500	2.599	AO	76,146	322,500	01/12/2021	10/06/2070
88032W-AV-8	TENCENT HOLDINGS LTD		C	1,2	1.E FE	17,595,576	66.9510	12,553,313	18,750,000	17,618,356	0	19,129	0	0	3.240	3.561	JD	47,250	607,500	10/31/2022	06/03/2050
88032W-AW-6	TENCENT HOLDINGS LTD	LS	C	1,2	1.E FE	3,281,740	63.3120	2,215,920	3,500,000	3,289,769	0	2,770	0	0	3.290	3.587	JD	8,956	115,150	01/12/2021	06/03/2060
88033G-CZ-1	TENET HEALTHCARE CORP			2	3.C FE	242,500	98.8730	247,183	250,000	243,667	0	1,167	0	0	4.875	6.242	JJ	6,094	0	08/08/2023	01/01/2026
88033G-DB-3	TENET HEALTHCARE CORP			2	3.C FE	6,004,775	97.7550	5,875,076	6,010,000	6,003,902	0	(228)	0	0	5.125	5.095	MN	51,335	301,760	06/22/2023	11/01/2027
88033G-DK-3	TENET HEALTHCARE CORP	LS		1,2	4.C FE	5,573,163	99.7170	5,263,063	5,278,000	5,419,565	0	(72,066)	0	0	6.125	4.473	AO	80,819	323,278	10/22/2021	10/01/2028
88033G-DM-9	TENET HEALTHCARE CORP			1,2	3.C FE	2,505,000	93.1000	2,332,155	2,505,000	2,505,000	0	0	0	0	4.250	4.249	JD	8,872	106,463	05/18/2021	06/01/2029
88033G-DQ-0	TENET HEALTHCARE CORP			1,2	3.C FE	2,717,000	101.1090	2,747,132	2,717,000	2,717,000	0	0	0	0	6.125	6.125	JD	7,396	166,416	06/01/2022	06/15/2030
880451-AW-9	TENNESSEE GAS PIPELINE COMPANY LLC	C		1	2.B FE	13,793,900	116.3950	11,633,680	9,995,000	12,099,058	0	(193,058)	0	0	8.375	5.258	JD	37,204	837,081	09/10/2012	06/15/2032
881685-AX-9	TEXACO CAPITAL INC				1.C FE	3,561,520	125.4420	3,136,050	2,500,000	3,034,317	0	(53,488)	0	0	8.625	5.271	MN	27,552	215,625	11/29/2010	11/15/2031
882389-CC-1	TEXAS EASTERN TRANSMISSION LP			1	1.G FE	7,249,256	111.9460	6,716,760	6,000,000	6,732,457	0	(67,345)	0	0	7.000	5.200	JJ	193,667	420,000	06/30/2020	07/15/2032
882389-CC-1	TEXAS EASTERN TRANSMISSION LP			1	1.G FE	5,328,775	111.9460	5,037,570	4,500,000	4,944,380	0	(39,901)	0	0	7.000	5.531	JJ	145,250	315,000	06/29/2011	07/15/2032
88240T-AD-3	ERCOTT 2022 A4				1.A FE	4,999,485	99.9880	4,999,400	5,000,000	5,004,527	0	1,143	0	0	5.167	5.167	FA	107,644	291,361	06/08/2022	02/01/2052
882440-AN-0	TEXAS GAS TRANSMISSION LLC			1	2.C FE	6,733,720	103.3140	5,682,270	5,500,000	5,862,243	0	(91,192)	0	0	7.250	5.186	JJ	183,868	398,750	09/10/2012	07/15/2027
882508-BC-7	TEXAS INSTRUMENTS INC			1,2	1.E FE	494,215	95.4660	477,330	500,000	497,572	0	587	0	0	2.900	3.035	MN	2,336	14,500	10/26/2017	11/03/2027
882508-BD-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	31,549,715	90.6760	26,522,730	29,250,000	31,332,298	0	(59,321)	0	0	4.150	3.675	MN	155,106	1,716,544	10/31/2022	05/15/2048
88322Y-AE-1	THAIOIL TREASURY CENTER CO LTD		C	1	2.C FE	1,300,757	67.0900	1,341,800	2,000,000	1,313,232	0	10,687	0	0	3.500	6.180	AO	14,389	70,000	10/31/2022	10/17/2049
88322Y-AL-5	THAIOIL TREASURY CENTER CO LTD		C		2.C FE	5,849,944	70.4080	6,136,057	8,715,000	5,871,193	0	21,249	0	0	3.750	6.300	JD	11,802	163,406	06/28/2023	06/18/2050
883556-BG-6	THERMO FISHER SCIENTIFIC INC	C		1,2	1.G FE	17,684,712	103.9600	14,803,904	14,240,000	17,306,403	0	(109,778)	0	0	5.300	3.708	FA	314,467	754,720	10/31/2022	02/01/2044
884903-BH-7	THOMSON REUTERS CORP			1	2.A FE	14,202,902	103.6590	14,512,260	14,000,000	14,159,913	0	(6,074)	0	0	5.850	5.739	AO	172,900	819,000	10/31/2013	04/15/2040
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	10,399,061	115.7880	9,841,980	8,500,000	9,627,649	0	(83,092)	0	0	8.375	6.487	JJ	328,253	711,875	11/29/2010	07/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88732J-AN-8	TIME WARNER CABLE LLC			1	2.C FE	9,256,875	103.1180	7,733,850	7,500,000	8,919,959	0	(63,220)	0	0	7.300	5.400	JJ	273,750	547,500	11/30/2017	07/01/2038
88732J-AU-2	TIME WARNER CABLE LLC			1	2.C FE	9,176,745	99.1830	7,934,640	8,000,000	8,940,818	0	(37,532)	0	0	6.750	5.600	JD	24,000	540,000	11/30/2017	06/15/2039
88732J-BB-3	TIME WARNER CABLE LLC			1,2	2.C FE	10,226,600	86.5090	8,650,900	10,000,000	10,191,675	0	(6,686)	0	0	5.500	5.328	MS	183,333	550,000	11/30/2017	09/01/2041
889184-AD-9	TOLEDO HOSPITAL			1,2	1.E FE	456,467	99.3280	461,875	465,000	456,251	0	(155)	0	0	5.750	5.824	MN	3,416	26,738	12/02/2022	11/15/2038
89153V-AL-3	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	15,879,840	99.4610	15,913,760	16,000,000	15,996,227	0	13,523	0	0	3.750	3.815	AO	135,000	600,000	01/08/2014	04/10/2024
89153V-AT-6	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	7,391,100	91.8330	9,183,300	10,000,000	8,287,566	0	227,430	0	0	2.829	6.288	JJ	134,378	282,900	08/20/2019	01/10/2030
89153V-AU-3	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	4,033,850	78.9230	3,946,150	5,000,000	4,055,914	0	18,762	0	0	3.461	4.745	JJ	81,237	173,050	10/31/2022	07/12/2049
89153V-AV-1	TOTALENERGIES CAPITAL INTERNATIONAL SA	LS	C	1,2	1.E FE	57,870,610	73.3060	41,088,746	56,051,000	57,743,050	0	(43,724)	0	0	3.127	2.958	MN	155,797	1,752,715	01/07/2021	05/29/2050
89153V-AW-9	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	13,265,000	74.1410	9,834,804	13,265,000	13,265,000	0	0	0	0	3.386	3.386	JD	2,495	449,153	06/24/2020	06/29/2060
892331-AG-4	TOYOTA MOTOR CORP	LS	C		1.E FE	7,571,000	93.8390	9,383,900	10,000,000	8,487,825	0	225,547	0	0	2.760	6.030	JJ	137,233	276,000	06/25/2019	07/02/2029
89236T-EW-1	TOYOTA MOTOR CREDIT CORP			1	1.E FE	11,429,263	98.1490	10,060,273	10,250,000	10,606,628	0	(275,307)	0	0	3.400	0.674	AO	74,540	348,500	12/30/2020	04/14/2025
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.A FE	16,152,850	103.5370	15,530,550	15,000,000	16,072,139	0	(80,711)	0	0	5.250	4.278	MS	258,125	393,750	03/03/2023	03/03/2033
893526-DJ-9	TRANSCANADA PIPELINES LTD			1	2.B FE	5,680,837	105.2830	5,264,150	5,000,000	5,493,217	0	(19,565)	0	0	6.100	5.183	JD	25,417	305,000	10/19/2011	06/01/2040
89352H-AE-9	TRANSCANADA PIPELINES LTD			1	2.B FE	3,258,844	116.0120	2,894,499	2,495,000	3,131,727	0	(29,472)	0	0	7.250	4.801	FA	68,335	180,888	04/16/2019	08/15/2038
89352H-AL-3	TRANSCANADA PIPELINES LTD			1,2	2.B FE	13,896,793	93.1540	13,041,560	14,000,000	13,909,821	0	2,520	0	0	5.000	5.051	AO	145,833	700,000	10/31/2022	10/16/2043
89352H-AW-9	TRANSCANADA PIPELINES LTD			1,2	2.B FE	9,728,800	97.2570	9,725,700	10,000,000	9,780,400	0	44,124	0	0	4.250	4.813	MN	54,306	425,000	10/31/2022	05/15/2028
89352L-AG-5	TRANSCANADA PIPELINES LTD			1	2.B FE	18,590,788	110.4850	16,318,635	14,770,000	16,280,927	0	(231,901)	0	0	7.700	5.502	JD	50,546	1,137,290	09/02/2010	06/15/2029
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	6,424,535	88.0110	5,720,715	6,500,000	6,436,756	0	2,133	0	0	4.450	4.528	FA	120,521	289,250	08/16/2017	08/01/2042
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L	LS		1,2	2.A FE	6,963,312	96.8710	7,749,680	8,000,000	7,471,263	0	108,051	0	0	4.000	5.795	MS	94,222	320,000	09/20/2018	03/15/2028
893647-BL-0	TRANSDIGM INC			1,2	4.C FE	1,872,105	97.9730	1,785,068	1,822,000	1,843,850	0	(17,382)	0	0	5.500	4.083	MN	12,805	100,210	10/26/2021	11/15/2027
893647-BQ-9	TRANSDIGM INC			1,2	4.C FE	3,841,000	93.4680	3,590,106	3,841,000	3,841,000	0	0	0	0	4.875	4.874	MN	124,833	187,249	09/20/2021	05/01/2029
893647-BS-5	TRANSDIGM INC			1,2	4.A FE	2,112,000	103.0000	2,175,360	2,112,000	2,112,000	0	0	0	0	6.875	6.877	JD	6,453	47,190	08/09/2023	12/15/2030
893647-BT-3	TRANSDIGM INC			1,2	4.A FE	70,468	104.7920	74,402	71,000	70,472	0	5	0	0	7.125	7.250	JD	464	0	11/15/2023	12/01/2031
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	LS	C	1	2.A FE	3,125,958	97.6563	3,222,656	3,300,000	3,172,501	0	38,648	0	0	4.250	6.094	AO	23,765	140,250	10/31/2022	04/30/2028
893939-AE-8	TRAVELERS COMPANIES INC				1.F FE	9,839,523	106.1260	8,596,206	8,100,000	8,830,831	0	(301,035)	0	0	7.750	3.602	AO	132,525	627,750	10/31/2022	04/15/2026
89407#-AG-3	TRANSWESTERN PIPELINE CO SER B				2.C	8,000,000	99.6393	7,971,141	8,000,000	8,000,000	0	0	0	0	5.660	5.658	JD	254,071	452,800	11/12/2009	12/09/2024
894164-AA-0	TRAVEL + LEISURE CO			1,2	3.C FE	1,759,000	89.5590	1,575,343	1,759,000	1,759,000	0	0	0	0	4.500	4.499	JD	6,596	79,155	11/15/2021	12/01/2029
89417E-AD-1	TRAVELERS COMPANIES INC	LS		1	1.F FE	37,489,891	113.2900	34,553,450	30,500,000	35,244,558	0	(259,002)	0	0	6.250	4.649	JD	84,722	1,906,250	06/30/2020	06/15/2037
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP			1	1.F FE	6,537,450	114.0200	5,701,000	5,000,000	6,026,640	0	(91,860)	0	0	6.375	3.720	MS	93,854	318,750	11/30/2017	03/15/2033
89566E-A#-5	TRI STATE GENERATION AND TRANS				1.G	24,658,943	91.4367	22,859,178	25,000,000	24,660,472	0	37,709	0	0	3.900	4.097	AO	399,750	819,000	10/31/2022	10/01/2033
89566E-B@-6	TRI STATE GEN & TRANS SER 2014B 3				1.G	10,000,000	88.0689	8,806,888	10,000,000	10,000,000	0	0	0	0	4.450	4.449	AO	111,250	445,000	10/16/2014	10/01/2045
896239-AE-0	TRIMBLE INC			1,2	2.C FE	90,857	107.0200	97,388	91,000	90,867	0	10	0	0	6.100	6.121	MS	1,634	2,868	02/23/2023	03/15/2033
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD		C	1,2	2.C FE	18,753,591	79.5520	18,792,569	23,623,000	19,109,159	0	355,568	0	0	3.150	6.416	JD	33,072	744,125	03/23/2023	06/15/2031
896818-AP-6	TRIUMPH GROUP INC	LS		1,2	5.C FE	3,065,000	99.6790	3,055,161	3,065,000	3,065,000	0	0	0	0	7.750	7.746	FA	89,736	237,538	01/18/2018	08/15/2025
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD		C	1,2	2.C FE	198,744	80.0580	164,919	206,000	199,319	0	509	0	0	3.250	3.677	MS	1,971	6,695	03/06/2023	03/15/2032
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV		C	1,2	4.B FE	997,000	98.1110	978,167	997,000	997,000	0	0	0	0	5.500	5.500	JD	20,715	54,835	07/19/2019	08/15/2026
89788K-AA-4	TRUIST BANK	LS		2	1.F FE	7,398,370	82.8830	9,117,130	11,000,000	8,480,381	0	313,152	0	0	2.250	6.816	MS	75,625	247,500	03/13/2020	03/11/2030
89788M-AK-8	TRUIST FINANCIAL CORP			1,2,5	1.G FE	128,628	103.8020	138,057	133,000	128,731	0	103	0	0	6.123	6.575	AO	1,425	4,072	09/26/2023	10/28/2033
89788M-AM-4	TRUIST FINANCIAL CORP			1,2,5	1.G FE	231,000	96.8300	223,677	231,000	231,000	0	0	0	0	5.122	5.123	JJ	5,094	5,916	01/23/2023	01/26/2034
89788M-AP-7	TRUIST FINANCIAL CORP			1,2,5	1.G FE	19,898,000	102.0090	20,297,751	19,898,000	19,898,000	0	0	0	0	5.867	5.868	JD	439,864	218,428	06/05/2023	06/08/2034
89788M-AQ-5	TRUIST FINANCIAL CORP			1,2,5	1.G FE	7,574,000	108.0030	8,180,147	7,574,000	7,574,000	0	0	0	0	7.161	7.165	AO	96,422	0	10/25/2023	10/30/2029
898813-AR-1	TUCSON ELECTRIC POWER CO			1,2	1.G FE	4,071,935	78.7520	2,756,320	3,500,000	4,028,170	0	(12,951)	0	0	4.000	3.145	JD	6,222	140,000	06/30/2020	06/15/2050
899415-AG-8	TULLOW OIL PLC		C	1,2	5.A FE	2,187,800	89.2250	1,949,566	2,185,000	2,186,717	0	(612)	0	0	10.250	10.209	MN	28,617	223,963	11/29/2021	05/15/2026
900111-AA-3	TURKCELL ILETISIM HIZMETLERI AS		C	1	4.B FE	1,855,000	98.1870	1,718,273	1,750,000	1,777,401	0	(14,342)	0	0	5.750	4.824	AO	21,243	100,625	11/30/2017	10/15/2025
902133-AY-3	TYCO ELECTRONICS GROUP SA	LS	C	1,2	1.G FE	12,212,750	86.5130	12,976,950	15,000,000	12,628,418	0	223,273	0	0	2.500	4.814	FA	153,125	375,000	02/01/2022	02/04/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902494-AX-1	TYSON FOODS INC	M		1,2	2.B FE	3,544,802	98.8610	3,390,932	3,430,000	3,436,805	0	(17,895)	0	0	3.950	3.412	FA	51,183	135,485	09/27/2017	08/15/2024
902494-AX-1	TYSON FOODS INC	M		1,2	2.B FE	9,569,714	98.8610	9,278,105	9,385,000	9,393,660	0	(22,587)	0	0	3.950	3.698	FA	140,045	370,708	11/18/2014	08/15/2024
902494-AY-9	TYSON FOODS INC			1,2	2.B FE	9,901,300	91.7100	9,171,000	10,000,000	9,905,036	0	2,857	0	0	5.150	5.226	FA	194,556	515,000	10/31/2022	08/15/2044
902613-AE-8	UBS GROUP AG		C	2	1.G FE	205,000	79.7620	163,512	205,000	205,000	0	0	0	0	2.095	2.095	FA	1,670	4,295	02/02/2021	02/11/2032
902613-AX-6	UBS GROUP AG	LS	C		1.G FE	6,841,674	97.9650	7,837,200	8,000,000	7,808,135	0	147,033	0	0	3.750	5.795	MS	79,167	300,000	01/14/2016	03/26/2025
902613-AY-4	UBS GROUP AG	LS	C		1.G FE	33,132,537	95.1930	23,712,576	24,910,000	32,326,945	0	(244,948)	0	0	4.875	2.981	MN	155,169	1,214,363	10/15/2020	05/15/2045
902613-BB-3	UBS GROUP AG	C	C		1.G FE	28,468,974	98.6930	34,542,550	35,000,000	32,996,239	0	785,260	0	0	4.550	7.306	AO	322,924	1,592,500	11/16/2016	04/17/2026
90265E-AS-9	UDR INC			1,2	2.A FE	1,984,390	82.6760	1,942,886	2,350,000	2,011,277	0	22,853	0	0	3.100	4.803	MN	12,142	72,850	10/31/2022	11/01/2034
902674-A2-6	UBS AG (LONDON BRANCH)	LS	C		1.E FE	10,257,685	98.5150	7,650,675	7,766,000	10,031,870	0	(63,185)	0	0	4.500	2.838	JD	4,854	349,470	04/21/2020	06/26/2048
902691-B#-0	UGI UTIL INC SR NTS				1.G	10,360,716	65.1709	7,820,509	12,000,000	10,394,921	0	29,298	0	0	3.120	3.894	AO	78,000	374,400	10/31/2022	04/16/2050
902691-C*-3	UGI UTIL INC SER A SR NTS				1.G	5,000,000	92.1877	4,609,385	5,000,000	5,000,000	0	0	0	0	1.590	1.590	JD	43,283	39,750	04/13/2021	06/15/2026
902691-C@-1	UGI UTIL INC SER B SR NTS				1.G	2,721,863	91.6921	2,750,764	3,000,000	2,801,216	0	67,940	0	0	1.640	4.262	MS	14,487	49,200	10/31/2022	09/15/2026
90320B-AA-7	UPC BROADBAND FINCO BV		C	1,2	3.C FE	7,939,823	88.0110	6,979,272	7,930,000	7,937,278	0	(783)	0	0	4.875	4.860	JJ	178,260	386,588	04/19/2021	07/15/2031
90327Q-D5-5	USAA CAPITAL CORP			1,2	1.B FE	498,560	83.9670	419,835	500,000	499,059	0	140	0	0	2.125	2.157	MN	1,771	11,875	04/14/2020	05/01/2030
90331H-MS-9	US BANK NA			2	1.F FE	9,908,700	97.3140	9,731,400	10,000,000	9,985,144	0	13,468	0	0	2.800	2.942	JJ	119,778	280,000	11/30/2017	01/27/2025
90351D-AB-3	UBS GROUP AG		C		1.G FE	35,136,400	97.7990	39,119,600	40,000,000	38,949,303	0	562,439	0	0	4.125	5.745	MS	444,583	1,650,000	10/19/2015	09/24/2025
90351D-AF-4	UBS GROUP AG		C		1.G FE	34,546,930	97.6520	41,990,360	43,000,000	40,530,258	0	963,132	0	0	4.125	6.881	AO	374,458	1,773,750	04/06/2016	04/15/2026
90353T-AC-4	UBER TECHNOLOGIES INC			2	4.A FE	875,501	101.8550	852,526	837,000	849,452	0	(9,317)	0	0	8.000	6.136	MN	11,160	66,960	04/11/2023	11/01/2026
90353T-AE-0	UBER TECHNOLOGIES INC			1,2	4.A FE	3,848,000	103.5630	3,985,104	3,848,000	3,848,000	0	0	0	0	7.500	7.496	MS	84,977	288,600	09/12/2019	09/15/2027
90353T-AG-5	UBER TECHNOLOGIES INC			1,2	4.A FE	3,178,854	100.2510	3,120,814	3,113,000	3,160,842	0	(10,178)	0	0	6.250	5.817	JJ	89,715	194,563	02/25/2022	01/15/2028
90353T-AK-6	UBER TECHNOLOGIES INC			1,2	4.A FE	219,000	95.3970	208,919	219,000	219,000	0	0	0	0	4.500	4.499	FA	3,723	9,855	08/09/2021	08/15/2029
90363@-AB-6	USTA NATIONAL TENNIS CENTER SER B				1.G FE	6,887,269	93.5637	6,443,984	6,887,269	6,887,319	0	(2)	0	0	4.080	4.080	JJ	135,036	281,001	06/11/2014	09/08/2039
904000-AB-2	VALERO ENERGY CORP			1	2.B FE	1,930,685	108.3060	2,057,814	1,900,000	1,921,030	0	(910)	0	0	6.750	6.626	AO	27,075	128,250	05/31/2006	10/15/2037
90403Y-AA-7	ULTRATECH CEMENT LTD		C	1,2	2.C FE	2,724,209	84.8970	2,911,967	3,430,000	2,804,337	0	68,783	0	0	2.800	5.982	FA	36,015	96,040	10/31/2022	02/16/2031
904678-AU-3	UNICREDIT SPA		C	2	2.C FE	791,118	94.0040	736,991	784,000	786,670	0	(1,503)	0	0	2.569	2.365	MS	5,539	19,339	12/21/2020	09/22/2026
904678-AY-5	UNICREDIT SPA		C	2	2.B FE	30,095,839	84.5050	25,443,610	30,109,000	30,098,531	0	1,069	0	0	3.127	3.132	JD	73,228	941,508	05/27/2021	06/03/2032
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP			1,2	4.B FE	1,800,100	72.2100	1,557,570	2,157,000	1,837,256	0	37,156	0	0	5.250	9.102	MS	28,625	68,093	04/05/2023	09/30/2028
904764-AH-0	UNILEVER CAPITAL CORP			1	1.E FE	10,645,757	111.2610	10,569,795	9,500,000	10,113,709	0	(53,328)	0	0	5.900	4.989	MN	71,619	560,500	11/29/2010	11/15/2032
904764-AU-1	UNILEVER CAPITAL CORP			1	1.E FE	314,233	94.2470	319,497	339,000	329,677	0	3,431	0	0	2.000	3.121	JJ	2,882	6,780	03/21/2019	07/28/2026
904764-BC-0	UNILEVER CAPITAL CORP	LS		1,2	1.E FE	17,633,800	96.9840	19,396,800	20,000,000	18,857,044	0	237,146	0	0	3.500	5.019	MS	192,500	700,000	03/19/2018	03/22/2028
906548-BY-7	UNION ELECTRIC CO			1	1.F FE	988,830	99.6320	996,320	1,000,000	994,145	0	416	0	0	5.500	5.576	MS	16,194	55,000	03/05/2003	03/15/2034
906548-CJ-9	UNION ELECTRIC CO			1,2	1.F FE	3,963,680	83.5280	3,341,120	4,000,000	3,970,339	0	1,053	0	0	3.900	3.956	MS	45,933	156,000	01/31/2017	09/15/2042
906548-CK-6	UNION ELECTRIC CO			1,2	1.F FE	8,208,200	99.3590	9,935,900	10,000,000	9,933,368	0	224,923	0	0	3.500	5.891	AO	73,889	350,000	04/01/2014	04/15/2024
907818-BY-3	UNION PACIFIC CORP				1.G FE	2,307,206	108.8890	2,068,891	1,900,000	2,031,168	0	(28,122)	0	0	7.125	5.226	FA	56,406	135,375	10/19/2010	02/01/2028
907818-DF-2	UNION PACIFIC CORP			1	1.G FE	20,132,514	101.2200	18,049,550	17,832,000	19,771,505	0	(76,245)	0	0	5.780	4.810	JJ	475,262	1,030,690	10/31/2022	07/15/2040
907818-DL-9	UNION PACIFIC CORP			1,2	1.G FE	22,273,999	87.0270	20,059,724	23,050,000	22,258,427	0	25,632	0	0	4.300	4.569	JD	44,051	991,150	10/31/2022	06/15/2042
907818-EB-0	UNION PACIFIC CORP	C		1,2	1.G FE	1,789,220	88.3490	1,766,980	2,000,000	1,804,798	0	13,348	0	0	3.375	4.503	FA	28,125	67,500	10/31/2022	02/01/2035
907818-EJ-3	UNION PACIFIC CORP	LS		1,2	1.G FE	10,255,200	85.4430	8,544,300	10,000,000	10,220,728	0	(6,250)	0	0	4.050	3.896	MS	135,000	405,000	11/30/2017	03/01/2046
907818-EW-4	UNION PACIFIC CORP			1,2	1.G FE	12,193,800	90.9850	9,098,500	10,000,000	12,006,864	0	(53,565)	0	0	4.500	3.290	MS	138,750	450,000	05/11/2020	09/10/2048
907818-FB-9	UNION PACIFIC CORP	C		1,2	1.G FE	10,178,900	97.6180	9,761,800	10,000,000	10,097,654	0	(17,793)	0	0	3.700	3.483	MS	123,333	370,000	02/11/2019	03/01/2029
907818-FC-7	UNION PACIFIC CORP			1,2	1.G FE	3,579,700	88.3340	8,833,400	10,000,000	3,718,357	0	36,625	0	0	4.300	12.594	MS	143,333	430,000	02/11/2019	03/01/2049
907818-FG-8	UNION PACIFIC CORP	C		1,2	1.G FE	2,842,719	81.5740	2,253,890	2,763,000	2,839,339	0	(1,015)	0	0	3.839	3.699	MS	29,759	106,072	05/26/2020	03/20/2060
907818-FH-6	UNION PACIFIC CORP	M		1,2	1.G FE	3,662,171	89.0630	4,315,993	4,846,000	4,049,298	0	110,437	0	0	2.400	5.623	FA	47,168	116,305	01/28/2020	02/05/2030
907818-FH-6	UNION PACIFIC CORP	M		1,2	1.G FE	3,894,929	89.0630	4,590,307	5,154,000	4,306,598	0	110,050	0	0	2.400	5.624	FA	50,166	123,695	01/28/2020	02/05/2030
907818-FK-9	UNION PACIFIC CORP	M		1,2	1.G FE	17,288,370	76.6030	11,490,450	15,000,000	17,092,638	0	(57,889)	0	0	3.250	2.502	FA	197,708	487,500	07/24/2020	02/05/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-FL-7	UNION PACIFIC CORP			1,2	1.G FE	5,886,350	77.1060	3,855,300	5,000,000	5,861,656	0	(8,639)	0	0	3.750	3.048	FA	76,042	187,500	01/14/2021	02/05/2070
907818-FN-3	UNION PACIFIC CORP			1,2	1.G FE	328,494	67.2580	236,381	351,454	329,226	0	283	0	0	2.973	3.262	MS	3,048	60,268	06/02/2021	09/16/2062
907818-FX-1	UNION PACIFIC CORP	C		1,2	1.G FE	9,527,300	88.7160	8,871,600	10,000,000	9,604,638	0	41,720	0	0	2.800	3.360	FA	106,556	280,000	02/09/2022	02/14/2032
90964*-AG-0	UNITED BOTTLING SER NTS SER A				1.G PL	10,000,000	97.7912	9,779,120	10,000,000	10,000,000	0	0	0	0	3.990	3.989	JD	11,083	399,000	12/08/2016	12/21/2026
910637-V#-1	THE UNITED ILLUMINATING CO SER M				1.G	7,577,273	95.7634	6,703,440	7,000,000	7,526,102	0	(48,910)	0	0	4.620	3.629	JD	14,373	323,400	12/15/2022	12/15/2032
911308-AB-0	UNITED PARCEL SERVICE INC			1	1.F FE	9,466,423	117.9370	8,009,102	6,791,000	7,575,783	0	(102,635)	0	0	7.620	5.413	AO	129,369	537,705	03/24/2003	04/01/2030
911312-AZ-9	UNITED PARCEL SERVICE INC			1,2	1.F FE	2,478,075	79.6850	1,992,125	2,500,000	2,481,519	0	524	0	0	3.400	3.447	MN	10,861	85,000	10/19/2016	11/15/2046
911312-BQ-8	UNITED PARCEL SERVICE INC			1,2	1.F FE	5,210,650	91.0010	4,550,050	5,000,000	5,190,778	0	(4,452)	0	0	4.250	4.005	MS	62,569	212,500	03/13/2019	03/15/2049
911312-BR-6	UNITED PARCEL SERVICE INC	LS		1,2	1.F FE	4,326,100	96.6430	4,832,150	5,000,000	4,607,138	0	64,243	0	0	3.400	5.141	MS	50,056	170,000	03/13/2019	03/15/2029
911312-BS-4	UNITED PARCEL SERVICE INC			1,2	1.F FE	2,527,350	80.4280	2,412,840	3,000,000	2,538,603	0	9,594	0	0	3.400	4.407	MS	34,000	102,000	10/31/2022	09/01/2049
911312-BU-9	UNITED PARCEL SERVICE INC			1,2	1.F FE	1,694,747	90.8160	1,543,872	1,700,000	1,696,882	0	505	0	0	2.500	2.535	MS	14,167	42,500	08/13/2019	09/01/2029
911312-BW-5	UNITED PARCEL SERVICE INC	LS		1,2	1.F FE	2,846,324	106.5110	5,325,550	5,000,000	2,903,043	0	17,008	0	0	5.300	9.758	AO	66,250	265,000	03/19/2020	04/01/2050
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	221,630	100.2210	226,499	226,000	222,668	0	883	0	0	5.500	5.992	FA	4,696	12,430	10/31/2022	05/15/2027
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	2,253,125	97.6240	2,440,600	2,500,000	2,373,897	0	26,642	0	0	4.875	6.310	JJ	56,198	121,875	11/15/2018	01/15/2028
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC			1,2	2.C FE	454,500	101.5270	456,872	450,000	454,142	0	(358)	0	0	6.000	5.815	JD	1,200	28,125	04/10/2023	12/15/2029
91153L-AA-5	UNITED WHOLESALE MORTGAGE LLC			2	3.C FE	621,000	99.3680	596,208	600,000	607,196	0	(8,244)	0	0	5.500	4.083	MN	4,217	33,000	06/02/2021	11/15/2025
911596-AL-8	US BANCORP				1.G FE	2,824,341	105.3660	2,102,052	1,995,000	2,177,467	0	(71,150)	0	0	7.500	3.516	JD	12,469	149,625	04/16/2013	06/01/2026
91159H-HK-9	US BANCORP	LS		2	1.G FE	4,928,890	98.7360	4,936,800	5,000,000	4,969,453	0	37,633	0	0	3.600	4.508	MS	55,000	180,000	02/15/2023	09/11/2024
91159H-HM-5	US BANCORP			2	1.G FE	1,114,073	95.8280	1,079,982	1,127,000	1,122,470	0	1,867	0	0	3.100	3.281	AO	6,211	34,937	03/15/2019	04/27/2026
91159H-HR-4	US BANCORP	LS		2	1.G FE	8,893,600	95.1160	9,511,600	10,000,000	9,567,841	0	117,916	0	0	3.150	4.568	AO	56,000	315,000	07/24/2017	04/27/2027
91159H-HS-2	US BANCORP	LS		2	1.G FE	14,081,350	96.5620	14,484,300	15,000,000	14,551,172	0	91,750	0	0	3.900	4.674	AO	105,625	585,000	04/24/2018	04/26/2028
91159H-HW-3	US BANCORP	LS		2	1.G FE	8,188,700	90.5010	9,050,100	10,000,000	8,871,612	0	169,355	0	0	3.000	5.368	JJ	125,833	300,000	08/05/2019	07/30/2029
91159H-HX-1	US BANCORP			2	1.G FE	169,833	98.2710	167,061	170,000	169,980	0	34	0	0	2.400	2.421	JJ	1,711	4,080	07/24/2019	07/30/2024
91159H-JN-1	US BANCORP			1,2,5	1.F FE	161,110	103.1520	166,075	161,000	161,106	0	(5)	0	0	5.836	5.828	JD	496	4,698	06/07/2023	06/12/2034
911684-AD-0	UNITED STATES CELLULAR CORP	LS		1	3.B FE	27,132,548	101.9020	27,513,540	27,000,000	27,113,655	0	(11,138)	0	0	6.700	6.630	JD	80,400	1,809,000	10/31/2022	12/15/2033
913017-AT-6	RTX CORP	C			2.A FE	20,956,100	106.9930	17,332,866	16,200,000	18,024,262	0	(357,077)	0	0	6.700	3.983	FA	592,950	1,911,309	11/30/2017	08/01/2028
913017-BA-6	RTX CORP	C		1	2.A FE	38,879,076	112.7110	33,170,847	29,430,000	33,507,996	0	(621,742)	0	0	7.500	4.668	MS	675,413	2,156,250	11/30/2017	09/15/2029
913017-BJ-7	RTX CORP	LS		1	2.A FE	13,396,339	102.6940	13,350,220	13,000,000	13,263,101	0	(17,406)	0	0	5.400	5.150	MN	117,000	702,000	03/31/2015	05/01/2035
913017-BK-4	RTX CORP	C		1	2.A FE	15,828,244	108.2270	13,203,694	12,200,000	14,562,181	0	(144,254)	0	0	6.050	4.047	JD	61,508	738,100	08/14/2018	06/01/2036
913017-BP-3	RTX CORP			1	2.A FE	6,538,050	108.1470	5,407,350	5,000,000	6,204,509	0	(60,413)	0	0	6.125	3.933	JJ	141,215	306,250	11/30/2017	07/15/2038
913017-BS-7	RTX CORP	LS		1	2.A FE	2,641,458	103.5630	2,382,985	2,301,000	2,543,771	0	(9,613)	0	0	5.700	4.761	AO	27,689	131,157	09/27/2010	04/15/2040
913017-CX-5	RTX CORP			1,2	2.A FE	6,808,559	91.2460	5,034,042	5,517,000	6,697,922	0	(31,660)	0	0	4.625	3.325	MN	31,895	255,161	05/11/2020	11/16/2048
91311Q-AC-9	UNITED UTILITIES PLC		C	1	2.A FE	12,984,906	107.8280	11,861,080	11,000,000	11,874,360	0	(165,467)	0	0	6.875	4.925	FA	285,694	756,250	11/30/2017	08/15/2028
913229-AA-8	UNITED WHOLESALE MORTGAGE LLC			2	3.C FE	1,327,000	94.6710	1,256,284	1,327,000	1,327,000	0	0	0	0	5.500	5.498	AO	15,408	72,985	03/30/2021	04/15/2029
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC			1,2	3.C FE	2,020,000	98.0110	1,979,822	2,020,000	2,020,000	0	0	0	0	5.750	5.747	JD	5,162	116,150	11/15/2021	06/15/2027
91324P-AR-3	UNITEDHEALTH GROUP INC	LS		1	1.F FE	14,092,341	109.2540	13,656,750	12,500,000	13,686,021	0	(76,150)	0	0	5.800	4.725	MS	213,472	689,905	11/30/2017	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC			1	1.F FE	36,805,557	117.2720	32,836,160	28,000,000	33,906,983	0	(319,109)	0	0	6.500	4.396	JD	80,889	1,911,073	09/22/2014	06/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC	LS		1	1.F FE	6,648,768	120.7610	7,245,660	6,000,000	6,531,877	0	(29,269)	0	0	6.875	5.850	FA	155,833	417,500	06/30/2020	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	3,827,790	107.3200	3,219,600	3,000,000	3,667,298	0	(28,972)	0	0	5.700	3.849	AO	36,100	171,000	11/30/2017	10/15/2040
91324P-BU-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	4,269,534	95.6100	4,780,500	5,000,000	4,297,807	0	2,669	0	0	4.625	5.467	MN	29,549	231,250	11/30/2017	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	27,047,751	92.1950	23,048,750	25,000,000	26,686,379	0	(65,365)	0	0	4.375	3.846	MS	322,049	1,093,750	11/30/2017	03/15/2042
91324P-CZ-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	8,666,925	89.1930	6,689,475	7,500,000	8,549,173	0	(30,100)	0	0	4.250	3.366	AO	67,292	318,750	11/20/2019	04/15/2047
91324P-DF-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	10,982,482	82.3510	7,505,470	9,114,000	10,820,272	0	(52,249)	0	0	3.750	2.666	AO	72,153	341,775	10/22/2020	10/15/2047
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.F FE	748,710	97.7800	733,350	750,000	749,362	0	129	0	0	3.850	3.871	JD	1,283	28,875	06/14/2018	06/15/2028
91324P-DQ-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	20,381,417	91.5190	18,530,767	20,248,000	20,368,610	0	(2,753)	0	0	4.450	4.410	JD	40,046	901,036	12/13/2018	12/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-DS-8	UNITEDHEALTH GROUP INC	LS		1	1.F FE	11,637,220	92.8150	12,994,100	14,000,000	12,535,975	0	220,228	0	0	2.875	5.034	FA	152,056	402,500	07/23/2019	08/15/2029
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	98,165	86.4300	85,566	99,000	98,448	0	80	0	0	2.000	2.094	MN	253	1,980	05/13/2020	05/15/2030
91324P-DZ-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	5,218,900	69.9740	3,498,700	5,000,000	5,203,343	0	(5,385)	0	0	2.900	2.681	MN	18,528	145,000	01/06/2021	05/15/2050
91324P-EA-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	32,123,850	71.0540	23,447,820	33,000,000	32,165,983	0	12,772	0	0	3.125	3.244	MN	131,771	1,031,250	05/13/2020	05/15/2060
91324P-EK-4	UNITEDHEALTH GROUP INC	LS		1,2	1.F FE	27,375,000	96.1360	24,034,000	25,000,000	27,304,238	0	(44,186)	0	0	4.750	4.182	MN	151,736	1,187,500	05/17/2022	05/15/2052
91324P-EL-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	16,833,400	98.6370	16,768,290	17,000,000	16,835,492	0	1,399	0	0	4.950	5.007	MN	107,525	841,500	05/17/2022	05/15/2062
91324P-EQ-1	UNITEDHEALTH GROUP INC			1,2	1.F FE	499,265	104.6430	523,215	500,000	499,330	0	74	0	0	5.300	5.326	FA	10,011	21,126	10/25/2022	02/15/2030
91324P-EX-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	14,889,450	102.0570	15,308,550	15,000,000	14,891,515	0	2,065	0	0	5.200	5.244	AO	164,667	426,833	03/23/2023	04/15/2063
91403#-AA-6	UNIV OF IOWA ENERGY COLLAB LLC				1.G PL	18,217,607	79.5908	15,051,043	18,910,525	18,240,118	0	19,262	0	0	3.620	3.891	MJSD	173,635	684,561	10/31/2022	06/30/2050
914906-AU-6	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	2,110,000	99.7270	1,994,540	2,000,000	2,047,047	0	(33,315)	0	0	6.625	4.828	JD	11,042	132,500	02/03/2022	06/01/2027
914906-AX-0	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	459,551	99.7130	461,671	463,000	460,068	0	339	0	0	7.375	7.500	JD	17,168	17,073	06/09/2022	06/30/2030
914906-AY-8	UNIVISION COMMUNICATIONS INC	LS		1,2	4.A FE	1,256,250	103.1620	1,289,525	1,250,000	1,256,262	0	12	0	0	8.000	7.865	FA	40,000	0	12/04/2023	08/15/2028
918204-AT-5	VF CORP			1	2.C FE	35,749,487	97.7220	32,297,121	33,050,000	34,916,531	0	(85,564)	0	0	6.450	5.842	MN	355,288	2,131,725	11/29/2010	11/01/2037
918204-BA-5	VF CORP			1,2	2.C FE	791,628	95.5240	757,505	793,000	792,625	0	279	0	0	2.400	2.437	AO	3,595	19,032	04/21/2020	04/23/2025
918204-BC-1	VF CORP			1,2	2.C FE	6,707,230	83.4110	9,175,210	11,000,000	7,878,813	0	355,140	0	0	2.950	8.931	AO	61,294	324,500	04/21/2020	04/23/2030
91845A-AA-3	VZ SECURED FINANCING BV		C	1,2	4.A FE	6,513,125	85.3720	5,730,169	6,712,000	6,529,229	0	9,478	0	0	5.000	5.400	JJ	154,749	314,850	10/25/2023	01/15/2032
91911T-AE-3	VALE OVERSEAS LTD		C		2.C FE	2,375,440	117.4340	2,348,680	2,000,000	2,228,639	0	(15,567)	0	0	8.250	6.670	JJ	75,167	165,000	01/21/2010	01/17/2034
91911T-AK-9	VALE OVERSEAS LTD	LS	C	1	2.C FE	17,416,307	109.8090	19,161,671	17,450,000	17,389,790	0	1,171	0	0	6.875	6.906	MN	169,956	1,199,688	09/30/2016	11/10/2039
91911X-AW-4	BAUSCH HEALTH AMERICAS INC			1,2	6. FE	147,776	54.8830	103,180	188,000	103,180	(2,221)	7,049	0	0	8.500	15.756	JJ	6,703	15,980	10/31/2022	01/31/2027
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	6,615,646	109.6160	5,617,820	5,125,000	6,281,247	0	(61,928)	0	0	6.625	4.387	JD	15,090	339,531	06/30/2020	06/15/2037
91913Y-AV-2	VALERO ENERGY CORP	LS		1,2	2.B FE	9,586,700	98.5300	9,853,000	10,000,000	9,749,846	0	49,462	0	0	4.350	4.988	JD	36,250	435,000	10/31/2022	06/01/2028
92203#-AT-5	VANGUARD GROUP INC SER F SR UNSECD				1.G	9,571,222	81.1235	12,168,524	15,000,000	10,998,219	0	458,804	0	0	1.940	7.039	FA	104,275	291,000	07/30/2020	08/22/2030
92203#-AX-6	VANGUARD GROUP INC SER J SR UNSECD				1.G	46,133,321	64.4732	31,591,870	49,000,000	46,190,663	0	49,116	0	0	3.050	3.345	FA	535,529	1,494,500	10/31/2022	08/22/2050
92203#-AZ-1	VANGUARD GROUP INC SER L SR UNSECD				1.G	91,086,753	65.4672	62,848,514	96,000,000	91,143,803	0	48,689	0	0	3.250	3.478	FA	1,118,000	3,120,000	10/31/2022	08/22/2060
92277G-AD-9	VENTAS REALTY LP	LS		1,2	2.A FE	4,815,200	99.2940	4,964,700	5,000,000	4,992,594	0	21,727	0	0	3.750	4.205	MN	31,250	187,500	04/10/2014	05/01/2024
92277G-AE-7	VENTAS REALTY LP			1,2	2.A FE	594,691	97.6950	589,101	603,000	601,354	0	1,483	0	0	3.500	3.759	FA	8,794	21,105	02/28/2019	02/01/2025
92277G-AG-2	VENTAS REALTY LP			1,2	2.A FE	23,165,450	97.4880	24,372,000	25,000,000	24,528,422	0	214,067	0	0	4.125	5.111	JJ	475,521	1,031,250	10/31/2022	01/15/2026
92277G-AM-9	VENTAS REALTY LP	LS		1,2	2.A FE	14,821,960	95.5420	16,242,140	17,000,000	15,933,869	0	220,541	0	0	4.000	5.714	MS	226,667	680,000	04/23/2018	03/01/2028
92277G-AQ-0	VENTAS REALTY LP	LS		1,2	2.A FE	5,397,736	86.7910	3,970,688	4,575,000	5,329,462	0	(17,954)	0	0	4.875	3.838	AO	47,084	223,031	12/16/2019	04/15/2049
92277G-AY-3	VENTAS REALTY LP				2.A FE	2,249,750	105.5000	2,321,000	2,200,000	2,241,846	0	(7,904)	0	0	3.750	2.928	JD	6,875	38,500	09/18/2023	06/01/2026
92332Y-AC-5	VENTURE GLOBAL LNG INC			1,2	3.B FE	2,972,590	105.8170	3,133,241	2,961,000	2,972,506	0	(84)	0	0	9.500	9.379	FA	52,352	0	11/06/2023	02/01/2029
92332Y-AD-3	VENTURE GLOBAL LNG INC			1,2	3.B FE	1,825,713	104.1640	1,884,327	1,809,000	1,825,859	0	146	0	0	9.875	9.691	FA	33,247	0	11/14/2023	02/01/2032
92338C-AA-1	VERALTO CORP			1,2	2.B FE	312,950	101.2760	316,994	313,000	312,954	0	4	0	0	5.500	5.506	MS	4,925	0	09/11/2023	09/18/2026
92338C-AC-7	VERALTO CORP			1,2	2.B FE	14,987,278	102.3200	15,348,000	15,000,000	14,987,927	0	650	0	0	5.350	5.370	MS	229,604	0	09/11/2023	09/18/2028
92338C-AE-3	VERALTO CORP			1,2	2.B FE	91,719	103.5770	95,291	92,000	91,726	0	6	0	0	5.450	5.490	MS	1,435	0	09/11/2023	09/18/2033
92343V-AK-0	VERIZON COMMUNICATIONS INC	C		1	2.A FE	6,133,850	108.2010	5,410,050	5,000,000	5,895,317	0	(43,996)	0	0	6.400	4.656	FA	120,889	320,000	11/30/2017	02/15/2038
92343V-AP-9	VERIZON COMMUNICATIONS INC			1	2.A FE	6,429,900	109.5520	5,477,600	5,000,000	6,133,750	0	(54,568)	0	0	6.900	4.702	AO	72,833	345,000	11/30/2017	04/15/2038
92343V-AU-8	VERIZON COMMUNICATIONS INC	C		1	2.A FE	18,128,000	115.1680	17,275,200	15,000,000	17,542,767	0	(112,005)	0	0	7.350	5.617	AO	275,625	1,102,500	11/30/2017	04/01/2039
92343V-DS-0	VERIZON COMMUNICATIONS INC	M		1	2.A FE	12,238,410	100.1010	13,246,365	13,233,000	12,332,297	0	16,312	0	0	5.012	5.514	AO	140,017	663,238	07/06/2017	04/15/2049
92343V-DV-3	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	2,635,065	104.2370	2,605,925	2,500,000	2,621,466	0	(2,700)	0	0	5.500	5.138	MS	40,104	137,500	07/20/2018	03/16/2047
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2.A FE	511,891	98.5300	500,532	508,000	509,620	0	(464)	0	0	4.125	4.018	MS	6,112	20,955	08/29/2018	03/16/2027
92343V-ES-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	911,601	96.9480	872,532	900,000	906,427	0	(1,135)	0	0	3.875	3.714	FA	13,853	34,875	03/15/2019	02/08/2029
92343V-FD-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	3,960,443	83.1030	2,908,605	3,500,000	3,922,315	0	(11,240)	0	0	4.000	3.276	MS	38,500	140,000	06/30/2020	03/22/2050
92343V-FR-0	VERIZON COMMUNICATIONS INC	M		1,2	2.A FE	8,546,043	82.2480	10,116,504	12,300,000	9,473,553	0	316,837	0	0	1.750	5.747	JJ	96,265	215,250	11/10/2020	01/20/2031
92343V-FU-3	VERIZON COMMUNICATIONS INC	C		1,2	2.A FE	21,194,750	67.9880	14,447,450	21,250,000	21,199,086	0	1,787	0	0	2.875	2.888	MN	69,579	610,938	11/10/2020	11/20/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-FV-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	21,063,850	65.5520	13,929,800	21,250,000	21,072,318	0	3,211	0	0	3.000	3.038	MN	72,604	637,500	11/10/2020	11/20/2060
92343V-FW-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	10,433,136	66.3850	6,803,799	10,249,000	10,424,716	0	(3,240)	0	0	2.987	2.905	AO	51,873	306,138	05/03/2021	10/30/2056
92343V-FX-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	220,530	82.3750	181,225	220,000	220,386	0	(55)	0	0	1.680	1.652	AO	626	3,696	05/03/2021	10/30/2030
92343V-GJ-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	335,439	86.2250	289,716	336,000	335,581	0	52	0	0	2.550	2.569	MS	2,380	8,568	03/24/2021	03/21/2031
92344G-AM-8	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	616,458	117.0100	585,050	500,000	555,026	0	(6,318)	0	0	7.750	5.794	JD	3,229	38,750	09/23/2010	12/01/2030
92344G-AM-8	VERIZON COMMUNICATIONS INC	LS		1	2.A FE	5,367,285	117.0100	4,931,972	4,215,000	4,756,573	0	(62,823)	0	0	7.750	5.492	JD	27,222	326,663	09/23/2010	12/01/2030
92344G-AS-5	VERIZON COMMUNICATIONS INC			1	2.A FE	7,312,728	114.3730	7,021,358	6,139,000	6,760,537	0	(54,787)	0	0	7.750	6.185	JD	21,145	475,773	11/29/2010	06/15/2032
92344G-AX-4	VERIZON COMMUNICATIONS INC	C		1	2.A FE	28,508,281	107.2070	25,247,249	23,550,000	26,824,085	0	(209,950)	0	0	5.850	4.315	MS	405,649	1,896,980	06/30/2020	09/15/2035
92344X-AB-5	VERIZON NEW YORK INC			1	2.A FE	3,462,589	111.6900	3,350,700	3,000,000	3,250,069	0	(22,735)	0	0	7.375	6.075	AO	55,313	221,250	11/29/2010	04/01/2032
925524-AH-3	PARAMOUNT GLOBAL	M		1	2.C FE	35,180,615	108.3890	31,623,575	29,176,000	32,327,935	0	(389,910)	0	0	7.875	5.848	JJ	963,720	2,297,610	11/30/2017	07/30/2030
925524-AV-2	PARAMOUNT GLOBAL	LS		1	2.C FE	13,900,488	92.9710	14,336,352	15,128,000	14,422,338	0	54,521	0	0	5.500	6.157	MN	222,531	715,825	11/30/2017	05/15/2033
925524-AX-8	PARAMOUNT GLOBAL			1	2.C FE	31,607,575	101.4740	26,951,494	26,560,000	30,018,537	0	(198,134)	0	0	6.875	5.395	AO	309,406	1,826,000	11/30/2017	04/30/2036
92553P-AU-6	PARAMOUNT GLOBAL	LS		1,2	2.C FE	2,483,825	90.0050	2,250,125	2,500,000	2,486,715	0	351	0	0	5.850	5.896	MS	48,750	146,250	08/12/2013	09/01/2043
92553P-AW-2	PARAMOUNT GLOBAL	C		1,2	2.C FE	9,462,700	80.0900	8,009,000	10,000,000	9,528,649	0	12,389	0	0	5.250	5.643	AO	131,250	525,000	11/30/2017	04/01/2044
92556H-AB-3	PARAMOUNT GLOBAL	LS		1,2	2.C FE	4,104,395	94.8330	3,196,820	3,371,000	3,888,340	0	(69,145)	0	0	4.950	2.480	JJ	76,943	166,865	10/13/2020	01/15/2031
92556H-AC-1	PARAMOUNT GLOBAL			1,2	2.C FE	23,746,750	81.0260	20,256,500	25,000,000	23,817,235	0	21,959	0	0	4.950	5.285	MN	144,375	1,237,500	05/12/2020	05/19/2050
92556H-AD-9	PARAMOUNT GLOBAL	LS		1,2	2.C FE	11,302,257	89.2500	8,980,335	10,062,000	11,028,525	0	(104,040)	0	0	4.200	2.868	MN	49,304	422,604	04/21/2021	05/19/2032
92556V-AC-0	VIATRIS INC			1,2	2.C FE	133,949	90.6930	121,529	134,000	133,969	0	9	0	0	2.300	2.307	JD	77	3,082	10/28/2021	06/22/2027
92556V-AD-8	VIATRIS INC	M		1,2	2.C FE	1,991,856	84.6520	1,693,040	2,000,000	1,993,758	0	869	0	0	2.700	2.753	JD	1,350	54,000	10/28/2021	06/22/2030
92556V-AF-3	VIATRIS INC	C		1,2	2.C FE	7,201,233	70.3420	4,712,914	6,700,000	7,178,012	0	(10,986)	0	0	4.000	3.576	JD	6,700	268,000	10/28/2021	06/22/2050
92564R-AJ-4	VICI PROPERTIES LP			1,2	2.C FE	3,242,000	100.2970	3,251,629	3,242,000	3,242,000	0	0	0	0	5.750	5.748	FA	77,673	186,415	01/06/2020	02/01/2027
925650-AC-7	VICI PROPERTIES LP			1,2	2.C FE	201,709	97.0320	196,005	202,000	201,750	0	34	0	0	4.950	4.974	FA	3,777	9,999	04/20/2022	02/15/2030
92676X-AD-9	VIKING CRUISES LTD			1,2	5.A FE	1,472,722	96.5000	1,626,990	1,686,000	1,500,508	0	27,199	0	0	5.875	9.397	MS	29,165	60,542	04/25/2023	09/15/2027
92676X-AF-4	VIKING CRUISES LTD			1,2	5.A FE	1,955,010	99.1410	2,162,265	2,181,000	1,986,744	0	22,970	0	0	7.000	9.193	FA	57,675	124,425	04/25/2023	02/15/2029
92676X-AG-2	VIKING CRUISES LTD			1,2	5.A FE	62,000	106.5600	66,067	62,000	62,000	0	0	0	0	9.125	9.123	JJ	2,844	0	06/26/2023	07/15/2031
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC		C	1,2	4.B FE	2,458,838	88.1660	2,173,292	2,465,000	2,460,519	0	566	0	0	5.000	5.033	JJ	56,832	123,250	03/23/2021	07/15/2030
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	7,069,119	96.6240	6,723,098	6,958,000	6,988,427	0	(10,332)	0	0	5.500	5.326	MN	48,899	382,690	10/31/2022	05/15/2029
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	3,277,758	89.0300	2,924,636	3,285,000	3,279,577	0	683	0	0	4.500	4.529	FA	55,845	147,825	03/18/2021	08/15/2030
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	10,485,442	107.4910	10,318,061	9,599,000	10,338,838	0	(37,356)	0	0	6.000	5.191	MN	73,592	575,940	10/31/2022	05/15/2037
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	8,773,940	136.3010	10,222,575	7,500,000	8,326,308	0	(84,615)	0	0	8.875	6.972	MN	85,052	665,625	11/30/2017	11/15/2038
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO	LS		1,2	2.A FE	18,722,600	96.9770	19,395,400	20,000,000	19,382,362	0	128,672	0	0	3.800	4.609	AO	190,000	760,000	04/26/2018	04/01/2028
927804-GB-4	VIRGINIA ELECTRIC AND POWER CO	LS		1,2	1.F FE	11,478,750	91.8660	13,779,900	15,000,000	12,798,420	0	325,955	0	0	2.875	6.032	JJ	198,854	431,250	07/08/2019	07/15/2029
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	3,992,440	73.2690	2,930,760	4,000,000	3,993,075	0	167	0	0	3.300	3.310	JD	11,000	132,000	11/20/2019	12/01/2049
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY				1.F PL	22,589,526	95.7348	19,897,637	20,784,123	21,989,962	0	(159,699)	0	0	3.930	2.722	MJSD	113,484	793,245	10/31/2022	06/30/2030
927847-AA-1	VIRGINIA MASON MEDICAL CENTER			1	2.C FE	945,911	85.6660	900,350	1,051,000	949,700	0	3,148	0	0	5.136	6.018	FA	20,392	53,979	10/31/2022	08/15/2044
92826C-AD-4	VISA INC			1,2	1.D FE	3,151,483	97.5670	2,745,535	2,814,000	2,937,023	0	(71,758)	0	0	3.150	0.564	JD	4,186	88,641	12/30/2020	12/14/2025
92826C-AF-9	VISA INC			1,2	1.D FE	14,813,250	93.1680	13,975,200	15,000,000	14,819,496	0	4,813	0	0	4.300	4.386	JD	30,458	645,000	10/31/2022	12/14/2045
92838@-AA-1	VISTA RIDGE LLC / CENTRAL TEXAS				1.F PL	23,147,081	72.4609	16,772,583	23,147,081	23,145,474	0	(1)	0	0	2.570	2.570	MJSD	61,550	594,880	11/19/2020	10/14/2049
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	336,375	98.6390	320,577	325,000	325,565	0	(4,545)	0	0	5.625	4.175	FA	6,906	18,281	06/08/2021	02/15/2027
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	3,434,151	97.3600	3,247,930	3,336,000	3,360,410	0	(35,416)	0	0	5.000	3.715	JJ	69,963	166,800	09/30/2021	07/31/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	1,002,500	93.3510	933,510	1,000,000	1,001,710	0	(279)	0	0	4.375	4.339	MN	7,292	43,750	06/07/2021	05/01/2029
92857T-AH-0	VODAFONE GROUP PLC	LS	C	1	2.B FE	4,443,950	114.7020	4,014,570	3,500,000	3,999,653	0	(69,139)	0	0	7.875	5.103	FA	104,125	275,625	11/30/2017	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC	LS	C	1	2.B FE	10,936,643	108.5590	10,855,900	10,000,000	10,553,826	0	(47,059)	0	0	6.250	5.457	MN	53,819	625,000	08/31/2013	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC		C	1	2.B FE	2,464,720	108.1740	2,163,480	2,000,000	2,356,883	0	(19,740)	0	0	6.150	4.354	FA	42,367	123,000	11/30/2017	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC	LS	C	1	2.B FE	19,526,399	87.1720	21,793,000	25,000,000	19,954,401	0	65,123	0	0	4.375	5.838	FA	401,042	1,093,750	11/30/2017	02/19/2043
92857W-BK-5	VODAFONE GROUP PLC	LS	C	1	2.B FE	12,558,635	99.7380	13,464,630	13,500,000	13,023,981	0	93,477	0	0	4.375	5.282	MN	50,859	590,625	05/23/2018	05/30/2028

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
92857W-BK-5	VODAFONE GROUP PLC	LS	C	1	2.B FE	7,208,820	99.7380	7,231,005	7,250,000	7,216,837	0	6,653	0	0	4.375	4.490	MN	27,313	317,188	10/31/2022	05/30/2028
92857W-BM-1	VODAFONE GROUP PLC		C	1	2.B FE	5,952,480	97.4290	5,845,740	6,000,000	5,956,721	0	852	0	0	5.250	5.303	MN	27,125	315,000	05/23/2018	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC	LS	C	1	2.B FE	3,247,375	90.6030	2,265,075	2,500,000	3,195,411	0	(17,309)	0	0	4.875	3.259	JD	4,063	121,875	11/19/2020	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC		C	1	2.B FE	19,354,110	82.9470	15,759,930	19,000,000	19,303,230	0	(11,286)	0	0	4.250	4.121	MS	233,278	807,500	10/31/2022	09/17/2050
92858R-AA-8	VMED O2 UK FINANCING I PLC		C	1,2	3.C FE	2,010,600	87.3250	1,921,150	2,200,000	2,043,064	0	17,718	0	0	4.250	5.475	JJ	43,114	93,500	02/14/2022	01/31/2031
92858R-AB-6	VMED O2 UK FINANCING I PLC		C	1,2	3.C FE	6,806,250	89.2610	6,292,901	7,050,000	6,831,786	0	20,728	0	0	4.750	5.222	JJ	154,415	334,875	08/31/2022	07/15/2031
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	500,595	92.8500	464,250	500,000	500,260	0	(140)	0	0	1.250	1.221	MN	642	6,250	07/26/2021	11/24/2025
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	398,580	88.1790	352,716	400,000	399,189	0	200	0	0	1.625	1.679	MN	668	6,504	11/17/2020	11/24/2027
92928Q-AE-8	WEA FINANCE LLC	LS		1,2	2.B FE	12,383,670	88.9950	11,569,350	13,000,000	12,455,800	0	97,024	0	0	4.125	5.117	MS	150,448	536,250	10/31/2022	09/20/2028
92928Q-AF-5	WEA FINANCE LLC			1,2	2.B FE	496,655	85.0090	425,045	500,000	498,033	0	321	0	0	3.500	3.580	JD	778	17,500	06/05/2019	06/15/2029
92928W-AH-8	WMC FINANCE (USA) LTD		C	1	1.F FE	10,492,054	106.9760	9,627,840	9,000,000	9,821,493	0	(66,859)	0	0	6.250	5.016	MN	71,875	562,500	10/19/2010	05/15/2033
92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC				2.A FE	4,484,459	105.5470	4,042,450	3,830,000	3,978,753	0	(52,153)	0	0	7.100	5.466	FA	113,304	271,930	11/29/2010	08/01/2026
92936U-A@-8	W P CAREY & CO LLC SER B				2.A	19,261,000	96.9212	21,412,791	22,093,000	22,093,000	0	0	0	748,000	3.700	3.701	FA	340,600	682,373	09/28/2022	09/28/2032
92936U-AJ-8	WP CAREY INC			1,2	2.A FE	4,029,400	81.2260	4,061,300	5,000,000	4,128,523	0	85,186	0	0	2.450	5.109	FA	51,042	122,500	10/31/2022	02/01/2032
92940P-AE-4	WRKCO INC			1,2	2.B FE	394,905	95.4310	376,952	395,000	394,952	0	10	0	0	3.900	3.903	JD	1,284	15,405	05/16/2019	06/01/2028
929566-AL-1	WABASH NATIONAL CORP	LS		1,2	4.A FE	3,623,760	90.2320	3,537,094	3,920,000	3,683,471	0	38,848	0	0	4.500	5.910	AO	37,240	176,400	06/01/2022	10/15/2028
92976G-AG-6	WELLS FARGO BANK NA	M			2.A FE	33,718,661	104.9170	29,743,970	28,350,000	32,382,911	0	(241,815)	0	0	5.850	4.391	FA	691,031	2,360,972	11/30/2017	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA	LS			2.A FE	46,513,230	111.4550	39,041,572	35,029,000	43,711,484	0	(445,607)	0	0	6.600	4.237	JJ	1,066,049	2,311,914	07/31/2018	01/15/2038
92976G-AJ-0	WELLS FARGO BANK NA	LS			2.A FE	4,619,760	111.4550	4,458,200	4,000,000	4,587,562	0	(27,960)	0	0	6.600	5.120	JJ	121,733	264,000	10/31/2022	01/15/2038
92984*-AA-5	WEC INFRASTRUCTURE WIND HLDG SER A				2.B PL	10,626,118	92.3849	9,393,739	10,168,046	9,890,551	0	(115,675)	0	0	2.750	0.571	JD	149,093	279,741	11/13/2020	12/31/2032
931142-BF-9	WALMART INC				1.C FE	10,036,002	117.9330	9,145,704	7,755,000	8,724,489	0	(161,606)	0	0	7.550	5.141	FA	444,708	1,541,881	11/29/2010	02/15/2030
931142-CB-7	WALMART INC	LS			1.C FE	35,092,035	109.2520	37,655,887	34,467,000	35,042,166	0	(39,312)	0	0	5.250	5.031	MS	603,173	2,346,257	10/31/2022	09/01/2035
931142-CK-7	WALMART INC	C			1.C FE	6,771,408	120.9500	6,458,730	5,340,000	6,328,336	0	(51,160)	0	0	6.500	4.645	FA	131,127	347,100	05/27/2015	08/15/2037
931142-CK-7	WALMART INC	C			1.C FE	37,104,865	120.9500	34,684,227	28,676,500	35,027,867	0	(351,901)	0	0	6.500	4.281	FA	733,814	3,063,476	02/14/2023	08/15/2037
931142-CM-3	WALMART INC	LS			1.C FE	20,585,192	113.1620	20,512,625	17,500,000	19,602,009	0	(97,579)	0	0	6.200	5.011	AO	251,283	1,145,179	11/04/2010	04/15/2038
931142-CS-0	WALMART INC				1.C FE	4,627,540	110.9390	4,437,560	4,000,000	4,503,120	0	(22,493)	0	0	5.625	4.479	AO	56,250	225,000	11/30/2017	04/01/2040
931142-CV-3	WALMART INC				1.C FE	4,917,850	100.8660	5,043,300	5,000,000	4,940,811	0	2,266	0	0	4.875	4.981	JJ	117,135	243,750	07/22/2010	07/08/2040
931142-EQ-2	WALMART INC			1,2	1.C FE	7,611,400	91.0610	9,106,100	10,000,000	8,480,381	0	222,968	0	0	2.375	5.505	MS	63,993	356,250	09/19/2019	09/24/2029
931142-ET-6	WALMART INC			1,2	1.C FE	587,906	84.7350	499,937	590,000	588,354	0	202	0	0	1.800	1.839	MS	2,921	10,620	09/08/2021	09/22/2031
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	15,733,650	83.3180	12,497,700	15,000,000	15,632,063	0	(18,639)	0	0	4.800	4.482	MN	86,000	720,000	11/30/2017	11/18/2044
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	1,213,588	95.0790	1,188,488	1,250,000	1,224,878	0	9,663	0	0	3.450	4.335	JD	3,594	43,125	10/31/2022	06/01/2026
931427-AR-9	WALGREENS BOOTS ALLIANCE INC	LS		1,2	2.C FE	9,685,525	76.1550	10,949,260	14,000,000	9,828,103	0	22,752	0	0	4.650	6.940	JD	449,733	650,768	11/30/2017	06/01/2046
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	10,531,733	72.6170	7,325,603	10,088,000	10,504,780	0	(9,536)	0	0	4.100	3.844	AO	87,317	330,870	01/14/2021	04/15/2050
938837-D*-9	WASHINGTON GAS LIGHT COMPANY				1.G IF	48,096,715	106.3149	41,462,825	39,000,000	47,939,695	0	(157,020)	0	0	6.060	3.299	AO	472,680	0	10/05/2023	10/14/2033
938837-D@-7	WASHINGTON GAS LIGHT COMPANY				1.G IF	6,728,378	111.7681	5,588,407	5,000,000	6,722,601	0	(5,777)	0	0	6.430	4.355	AO	64,300	0	10/05/2023	10/15/2053
93933W-AA-4	WASHINGTON MUTUAL BANK				6. *	1	0.0023	135	6,000,000	1	0	0	0	0	6.875	0.000	JD	0	0	02/27/2002	06/15/2020
939671-AA-1	ELME COMMUNITIES			1	2.B FE	17,203,627	100.8070	15,121,050	15,000,000	15,947,482	0	(202,804)	0	0	7.250	5.503	FA	380,625	1,087,500	09/30/2016	02/25/2028
941053-AJ-9	WASTE CONNECTIONS INC			1,2	2.A FE	6,911,450	95.6300	6,694,100	7,000,000	6,878,164	0	16,960	0	0	3.500	3.823	MN	40,833	245,000	10/31/2022	05/01/2029
94106B-AB-7	WASTE CONNECTIONS INC			1,2	2.A FE	3,167,855	72.2330	3,611,650	5,000,000	3,268,918	0	28,585	0	0	3.050	5.578	AO	38,125	152,500	03/04/2020	04/01/2050
94106L-AV-1	WASTE MANAGEMENT INC	C		1	2.A FE	30,122,806	105.8380	30,057,992	28,400,000	29,672,473	0	(44,591)	0	0	6.125	5.693	MN	149,790	3,206,685	11/29/2010	11/30/2039
94106L-BA-6	WASTE MANAGEMENT INC			1,2	2.A FE	350,630	97.9030	342,661	350,000	350,124	0	(108)	0	0	3.125	3.089	MS	3,646	10,938	03/15/2019	03/01/2025
948596-AE-1	WEIBO CORP		C	1,2	2.B FE	3,265,750	86.1090	3,444,360	4,000,000	3,355,805	0	77,362	0	0	3.375	6.439	JJ	64,875	135,000	10/31/2022	07/08/2030
94973V-AH-0	ELEVANCE HEALTH INC			1	2.B FE	23,634,906	107.1230	22,495,830	21,000,000	22,830,436	0	(129,079)	0	0	5.950	4.886	JD	55,533	1,249,500	11/30/2017	12/15/2034
94973V-AL-1	ELEVANCE HEALTH INC			1	2.B FE	56,290,588	106.8030	58,741,650	55,000,000	55,997,488	0	(57,633)	0	0	5.850	5.626	JJ	1,554,732	2,981,394	06/30/2020	01/15/2036
94973V-AN-7	ELEVANCE HEALTH INC			1	2.B FE	7,969,125	110.8270	8,312,025	7,500,000	7,824,389	0	(15,004)	0	0	6.375	5.905	JD	21,250	478,125	11/29/2010	06/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94973V-AT-4	ELEVANCE HEALTH INC			1	2.B FE	1,730,610	100.5160	1,759,030	1,750,000	1,735,491	0	531	0	0	5.800	5.879	FA	38,344	101,500	08/09/2010	08/15/2040
94973V-BK-2	ELEVANCE HEALTH INC			1,2	2.B FE	12,292,896	92.4820	8,931,912	9,658,000	12,048,111	0	(84,808)	0	0	4.650	3.002	FA	169,659	449,097	01/12/2021	08/15/2044
94973V-BL-0	ELEVANCE HEALTH INC			1,2	2.B FE	9,587,672	88.1050	7,423,727	8,426,000	9,518,665	0	(17,880)	0	0	4.850	4.097	FA	154,383	408,661	12/06/2019	08/15/2054
949746-JM-4	WELLS FARGO & CO				2.A FE	5,619,510	103.4810	5,174,050	5,000,000	5,443,892	0	(31,767)	0	0	5.375	4.337	FA	107,500	268,750	11/30/2017	02/07/2035
949746-RW-3	WELLS FARGO & CO				2.A FE	40,702,069	95.7890	48,611,960	50,749,000	47,920,111	0	1,124,695	0	0	3.000	5.610	AO	316,557	1,522,440	09/05/2018	04/22/2026
949746-SH-5	WELLS FARGO & CO				2.A FE	14,163,000	94.9370	14,240,550	15,000,000	14,393,994	0	197,893	0	0	3.000	4.549	AO	85,000	450,000	10/31/2022	10/23/2026
949746-TB-7	WELLS FARGO & CO				2.B FE	5,220,548	111.5130	5,575,650	5,000,000	5,153,101	0	(19,483)	0	0	7.950	7.299	MN	50,792	397,500	03/30/2020	11/15/2029
94974B-FY-1	WELLS FARGO & CO				2.B FE	8,837,025	97.8010	8,313,085	8,500,000	8,606,365	0	(41,350)	0	0	4.100	3.556	JD	27,106	348,500	11/30/2017	06/03/2026
94974B-GH-7	WELLS FARGO & CO				2.A FE	24,764,500	97.7480	24,437,000	25,000,000	24,959,587	0	34,519	0	0	3.000	3.146	FA	275,000	750,000	11/30/2017	02/19/2025
94980V-AG-3	WELLS FARGO BANK NA				2.A FE	2,413,953	102.7830	2,055,660	2,000,000	2,296,361	0	(17,177)	0	0	5.950	4.409	FA	41,319	119,000	01/27/2016	08/26/2036
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	22,327,170	95.2570	21,909,110	23,000,000	22,352,168	0	112,787	0	0	3.584	4.217	MN	89,301	824,320	10/31/2022	05/22/2028
95000U-2D-4	WELLS FARGO & CO			1,2	2.A FE	21,093,150	97.1970	24,299,250	25,000,000	22,564,833	0	369,458	0	0	4.150	6.341	JJ	452,465	1,037,500	10/31/2022	01/24/2029
95000U-2M-4	WELLS FARGO & CO			1,2,5	2.A FE	6,984,300	95.1190	4,755,950	5,000,000	6,823,194	0	(45,082)	0	0	5.013	2.997	AO	60,574	250,650	04/09/2020	04/04/2051
95000U-2S-1	WELLS FARGO & CO			1,2,5	2.A FE	70,000	91.5930	64,115	70,000	70,000	0	0	0	0	2.393	2.393	JD	135	1,675	05/26/2020	06/02/2028
95000U-2V-4	WELLS FARGO & CO			1,2,5	2.A FE	27,000	95.4020	25,759	27,000	27,000	0	0	0	0	3.526	3.527	MS	257	952	03/17/2022	03/24/2028
95000U-3F-8	WELLS FARGO & CO			1,2,5	1.E FE	716,000	101.8110	728,967	716,000	716,000	0	0	0	0	5.557	5.558	JJ	17,242	0	07/18/2023	07/25/2034
95040Q-AD-6	WELLTOWER OP LLC			1,2	2.A FE	13,305,850	98.1150	14,717,250	15,000,000	14,156,578	0	168,859	0	0	4.250	5.749	AO	134,583	637,500	04/03/2018	04/15/2028
95040Q-AF-1	WELLTOWER OP LLC			1,2	2.A FE	9,181,175	94.5500	8,509,500	9,000,000	9,169,097	0	(3,777)	0	0	4.950	4.816	MS	148,500	445,500	05/11/2020	09/01/2048
95041A-AB-4	WELLTOWER OP LLC				2.A FE	2,389,313	110.5600	2,653,440	2,400,000	2,390,486	0	1,174	0	0	2.750	2.847	MN	8,433	33,733	07/06/2023	05/15/2028
955278-C#-1	WEST PENN PWR CO 40YR SR SECD				1.G	18,000,000	80.0713	14,412,825	18,000,000	18,000,000	0	0	0	0	4.220	4.220	FA	286,960	759,600	05/09/2019	08/15/2059
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM INC			1,2	1.F FE	973,950	88.8500	888,500	1,000,000	974,593	0	515	0	0	4.924	5.107	JD	4,103	49,240	10/31/2022	06/01/2048
958254-AD-6	WESTERN MIDSTREAM OPERATING LP			1,2	2.C FE	6,485,000	90.5300	5,884,450	6,500,000	6,490,021	0	129	0	0	5.450	5.461	AO	88,563	354,250	11/30/2017	04/01/2044
958667-AA-5	WESTERN MIDSTREAM OPERATING LP			1,2	2.C FE	10,189,456	89.6560	9,682,848	10,800,000	10,190,791	0	5,360	0	0	5.250	5.657	FA	236,250	594,000	06/30/2020	02/01/2050
959802-AM-1	WESTERN UNION CO			1	2.B FE	4,523,410	100.9060	4,540,770	4,500,000	4,520,217	0	(716)	0	0	6.200	6.156	JD	7,750	279,000	07/20/2018	06/21/2040
960413-AU-6	WESTLAKE CORP			1,2	2.B FE	25,586,525	83.2290	22,173,038	26,641,000	25,636,043	0	21,008	0	0	4.375	4.631	MN	148,931	1,165,544	10/31/2022	11/15/2047
96145D-AD-7	WRKCO INC			1,2	2.B FE	6,788,967	94.3720	6,860,844	7,270,000	6,946,983	0	73,644	0	0	3.375	4.695	MS	72,246	237,656	10/31/2022	09/15/2027
96145D-AD-7	WRKCO INC			1,2	2.B FE	16,014,846	94.3720	17,553,192	18,600,000	17,339,161	0	305,320	0	0	3.375	5.419	MS	184,838	674,262	02/15/2019	09/15/2027
96145D-AH-8	WRKCO INC			1,2	2.B FE	12,217,589	96.4300	13,568,665	14,071,000	13,092,916	0	200,510	0	0	4.000	5.890	MS	165,725	583,946	02/15/2019	03/15/2028
96145D-AH-8	WRKCO INC			1,2	2.B FE	5,148,041	96.4300	5,717,335	5,929,000	5,516,885	0	83,825	0	0	4.000	5.890	MS	69,830	246,054	02/15/2019	03/15/2028
96949L-AD-7	WILLIAMS COMPANIES INC			1,2	2.B FE	25,959,650	96.3840	28,915,200	30,000,000	28,250,479	0	449,471	0	0	3.750	5.630	JD	50,000	1,068,038	10/31/2022	06/15/2027
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	10,564,733	106.7020	10,670,200	10,000,000	10,497,073	0	(19,715)	0	0	6.300	5.807	AO	133,000	630,000	11/19/2019	04/15/2040
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	6,017,850	106.7020	5,335,100	5,000,000	5,899,120	0	(35,807)	0	0	6.300	4.707	AO	66,500	315,000	06/30/2020	04/15/2040
96950F-AP-9	WILLIAMS COMPANIES INC			1,2	2.B FE	1,880,308	90.7650	3,509,883	3,867,000	2,000,362	0	23,138	0	0	4.900	10.723	JJ	87,373	189,483	02/06/2017	01/15/2045
96950F-AP-9	WILLIAMS COMPANIES INC			1,2	2.B FE	10,200,948	90.7650	10,347,210	11,400,000	10,234,462	0	28,185	0	0	4.900	5.744	JJ	257,577	558,600	10/31/2022	01/15/2045
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS				1.F PL	15,677,049	89.0013	14,240,215	16,000,000	15,658,411	0	18,317	0	0	3.670	3.932	MJSD	240,232	558,748	10/31/2022	12/18/2034
976657-AG-1	WEC ENERGY GROUP INC			1	2.A FE	7,210,204	108.1160	6,608,050	6,112,000	6,755,859	0	(53,820)	0	0	6.200	4.777	AO	94,736	378,944	08/14/2013	04/01/2033
976657-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	1,622,247	97.2820	1,605,153	1,650,000	1,634,277	0	10,275	0	0	3.550	4.233	JD	2,603	58,575	10/31/2022	06/15/2025
976826-BL-0	WISCONSIN POWER AND LIGHT CO			1,2	2.A FE	8,803,900	94.3910	9,439,100	10,000,000	9,483,604	0	122,213	0	0	3.050	4.550	AO	64,389	305,000	10/02/2017	10/15/2027
976826-BM-8	WISCONSIN POWER AND LIGHT CO			1,2	2.A FE	11,829,700	92.6350	13,895,250	15,000,000	13,024,687	0	294,162	0	0	3.000	5.811	JJ	225,000	450,000	06/17/2019	07/01/2029
976826-BN-6	WISCONSIN POWER AND LIGHT CO			1,2	2.A FE	2,443,170	76.8630	2,305,890	3,000,000	2,454,993	0	10,112	0	0	3.650	4.886	AO	27,375	109,500	10/31/2022	04/01/2050
97786#-AK-8	FERGUSON PLC SER 2015-J				2.A FE	39,920,598	96.9850	38,794,012	40,000,000	39,981,036	0	10,813	0	0	3.730	3.759	MS	497,333	1,492,000	11/30/2017	09/01/2025
97786#-AL-6	FERGUSON PLC SER 2015-K				2.A FE	15,000,000	95.3581	14,303,720	15,000,000	15,000,000	0	0	0	0	3.830	3.829	MS	191,500	574,500	06/04/2015	09/01/2027
97786#-AN-2	FERGUSON PLC SER 2017-M SR NTS				2.A FE	9,074,969	97.6497	8,788,470	9,000,000	9,014,544	0	(15,484)	0	0	3.440	3.258	MN	26,660	309,600	11/30/2019	11/30/2024
98138H-AG-6	WORKDAY INC			1,2	2.B FE	122,927	96.7560	119,010	123,000	122,951	0	14	0	0	3.500	3.513	AO	1,076	4,305	03/30/2022	04/01/2027
98262P-AA-9	WW INTERNATIONAL INC			1,2	4.C FE	3,820,489	65.5750	2,555,458	3,897,000	3,832,600	0	6,609	0	0	4.500	4.835	AO	37,022	173,025	09/27/2023	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
983024-AF-7	WYETH LLC	C		1	1.F FE	31,616,623	100.0360	27,480,890	27,471,000	27,508,163	0	(424,549)	0	0	6.450	4.723	FA	738,283	1,771,880	03/31/2015	02/01/2024
983024-AG-5	WYETH LLC			1	1.F FE	12,841,841	112.7360	11,273,600	10,000,000	12,043,944	0	(161,701)	0	0	6.500	4.013	FA	270,833	650,000	10/31/2022	02/01/2034
983024-AL-4	WYETH LLC	LS		1	1.F FE	19,327,838	110.3390	19,861,020	18,000,000	18,900,440	0	(51,341)	0	0	6.000	5.429	FA	408,000	1,080,000	09/29/2022	02/15/2036
983024-AN-0	WYETH LLC	M		1	1.F FE	19,408,876	110.0280	18,726,766	17,020,000	18,896,577	0	(101,091)	0	0	5.950	4.798	AO	253,173	1,012,690	10/31/2022	04/01/2037
98310W-AM-0	TRAVEL + LEISURE CO	LS		1,2	3.C FE	1,140,929	100.1000	1,128,127	1,127,000	1,128,353	0	(995)	0	0	6.600	6.491	AO	18,596	74,382	10/31/2022	10/01/2025
98310W-AM-0	TRAVEL + LEISURE CO	LS		1,2	3.C FE	9,513,240	100.1000	10,510,500	10,500,000	10,266,298	0	118,207	0	0	6.600	7.963	AO	173,250	704,875	11/30/2017	10/01/2025
98310W-AN-8	TRAVEL + LEISURE CO			1,2	3.C FE	189,029	99.4430	207,836	209,000	193,633	0	3,951	0	0	5.750	8.376	AO	3,135	12,540	10/31/2022	04/01/2027
983133-AC-3	WYNN RESORTS FINANCE LLC			1,2	4.A FE	4,015,428	104.1420	4,190,674	4,024,000	4,016,142	0	714	0	0	7.125	7.160	FA	108,313	142,559	02/10/2023	02/15/2031
98389B-AN-0	XCEL ENERGY INC			1,2	2.A FE	6,662,434	89.3360	5,360,160	6,000,000	6,539,572	0	(21,300)	0	0	4.800	4.068	MS	84,800	288,000	11/30/2017	09/15/2041
98389B-AW-0	XCEL ENERGY INC	C		1,2	2.A FE	7,608,400	89.5820	8,958,200	10,000,000	8,433,845	0	217,295	0	0	2.600	5.763	JD	21,667	260,000	11/04/2019	12/01/2029
98389B-AY-6	XCEL ENERGY INC			1,2	2.A FE	8,153,841	92.4750	9,247,500	10,000,000	8,714,357	0	161,004	0	0	3.400	5.831	JD	28,333	340,000	03/27/2020	06/01/2030
98417E-AC-4	GLENCORE FINANCE CANADA LTD			1	2.A FE	2,105,574	110.1690	2,203,380	2,000,000	2,074,472	0	(3,244)	0	0	6.900	6.483	MN	17,633	138,000	11/29/2010	11/15/2037
98417E-AR-1	GLENCORE FINANCE CANADA LTD			1	2.A FE	2,849,948	96.8590	2,959,042	3,055,000	2,856,397	0	5,522	0	0	5.550	6.136	AO	31,085	169,553	10/31/2022	10/25/2042
98478*-AX-5	YANKEE GAS SVCS CO FMB SER R				1.F	10,987,401	62.0326	7,195,781	11,600,000	10,999,909	0	10,695	0	0	2.900	3.159	MS	99,051	336,400	10/31/2022	09/15/2050
98478*-AZ-0	YANKEE GAS SVCS CO FMB SER T				1.F	25,000,000	61.4547	15,363,686	25,000,000	25,000,000	0	0	0	0	2.880	2.880	FA	272,000	720,000	07/20/2021	08/15/2051
98478*-BA-4	YANKEE GAS SVCS CO FMB SER U				1.F	14,400,000	93.7277	12,184,602	13,000,000	14,238,497	0	(122,942)	0	0	4.310	3.050	MS	186,767	549,405	09/08/2022	09/01/2032
98849B-AD-3	YUM! BRANDS INC	LS		1	3.C FE	21,483,926	109.8080	21,491,622	19,572,000	21,058,020	0	(66,807)	0	0	6.875	6.058	MN	171,935	1,345,575	11/30/2017	11/15/2037
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	LS		1	3.A FE	2,398,025	98.8670	2,456,845	2,485,000	2,416,631	0	18,606	0	0	4.750	6.962	AO	20,329	59,019	08/15/2023	04/29/2025
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC	LS		1,2	3.A FE	1,862,273	103.6270	1,933,680	1,866,000	1,862,751	0	478	0	0	6.875	6.923	AO	27,439	64,144	04/05/2023	04/14/2028
98877D-AE-5	ZF NORTH AMERICA CAPITAL INC			1,2	3.A FE	1,579,545	106.5790	1,690,343	1,586,000	1,580,070	0	525	0	0	7.125	7.200	AO	24,170	56,501	04/04/2023	04/14/2030
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC	LS		1	2.B FE	9,213,572	101.9890	8,771,054	8,600,000	9,135,776	0	(21,681)	0	0	5.750	5.163	MN	42,582	494,500	10/31/2022	11/30/2039
98956P-AH-5	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	8,587,900	87.8910	8,789,100	10,000,000	8,626,193	0	32,609	0	0	4.450	5.549	FA	168,111	445,000	10/31/2022	08/15/2045
98978V-AH-6	ZOETIS INC			1,2	2.A FE	37,417,506	95.6400	42,081,600	44,000,000	38,304,815	0	121,303	0	0	4.700	5.725	FA	861,667	2,068,000	11/30/2017	02/01/2043
98978V-AT-0	ZOETIS INC			1,2	2.A FE	9,890,500	71.7170	7,171,700	10,000,000	9,899,177	0	2,457	0	0	3.000	3.056	MN	38,333	300,000	05/07/2020	05/15/2050
000000-00-0	PEGASUS SOLAR INC				5.B GI	9,000,244	96.4268	8,715,055	9,038,003	9,012,935	0	12,691	0	0	11.750	12.134	JAJO	814,040	1,418,622	10/03/2023	05/07/2025
000000-00-0	BLUON ENERGY LLC				5.B GI	0	87.9840	0	0	0	0	0	0	0	12.000	12.176	MS	404,243	0	01/24/2022	08/20/2025
000000-00-0	MICATU INC				6. *	4,000,000	92.2221	3,688,884	4,000,000	3,688,884	(311,116)	0	0	0	7.000	7.007	MJSD	70,778	280,000	01/21/2022	09/03/2025
000000-00-0	CONNECT HOMES INC				5.B GI	0	76.2610	0	0	0	0	0	0	0	10.300	10.451	MJSD	205,783	0	02/09/2022	02/04/2027
000000-00-0	CONNECT HOMES INC				5.B GI	15,958,097	121.8765	19,672,362	16,141,230	15,967,833	0	8,242	0	0	23.250	16.748	MON	10,425	2,884,656	12/29/2023	02/04/2027
000000-00-0	UNAGI INC				5.B GI	12,956,338	83.4231	10,829,229	12,981,085	12,957,458	0	1,120	0	0	10.500	10.733	MJSD	3,786	1,152,338	12/29/2023	02/03/2027
000000-00-0	INTELLIHOT INC.				6. *	69,717	77.0653	53,727	69,717	53,727	(15,989)	0	0	0	8.000	8.111	MJSD	15	9,717	09/29/2023	11/16/2026
000000-00-0	PEGASUS SOLAR INC				5.B GI	2,200,000	96.4268	2,121,389	2,200,000	2,200,000	0	0	0	0	15.395	15.624	JAJO	255,912	0	05/09/2023	05/07/2025
000000-00-0	UNAGI INC				5.B GI	1,000,000	83.9905	839,905	1,000,000	1,000,000	0	0	0	0	10.500	10.660	MJSD	27,125	0	08/03/2023	02/03/2027
000000-00-0	CONNECT HOMES INC				5.B Z	500,000	152.8123	764,061	500,000	500,000	0	0	0	0	13.230	13.155	MJSD	126,420	0	12/05/2023	02/04/2027
C4861*-AL-1	IRVING OIL LTD SER R		A		2.C PL	8,000,000	99.0741	7,925,927	8,000,000	8,000,000	0	0	0	0	5.060	5.058	FA	160,796	404,800	07/26/2013	08/08/2025
C4861*-AN-7	IRVING OIL LTD SER 2018 A-2 NTS		A		2.C PL	8,000,000	99.4817	7,958,539	8,000,000	8,000,000	0	0	0	0	5.060	5.059	AO	68,591	404,800	10/16/2018	10/31/2028
C4861*-AP-2	IRVING OIL LTD SER 2018 A-3 NTS		A		2.C PL	10,000,000	99.1834	9,918,339	10,000,000	10,000,000	0	0	0	0	5.160	5.159	AO	87,433	516,000	10/16/2018	10/31/2030
C4861*-AQ-0	IRVING OIL LTD SER 2018 A-4 NTS		A		2.C PL	10,000,000	98.5957	9,859,569	10,000,000	10,000,000	0	0	0	0	5.310	5.309	AO	89,975	531,000	10/16/2018	10/31/2033
D2736#-AN-9	FRITZ DRAXLMAIER GMBH &CO KG SER M		D		2.C PLGI	5,000,000	99.5767	4,978,836	5,000,000	5,000,000	0	0	0	0	5.000	4.996	AO	61,806	250,000	02/21/2014	04/02/2024
D7002@-AC-1	RHEINKALK HOLDING GMBH SER A-2037		B		2.C	11,126,500	85.5059	9,445,414	11,046,500	11,046,500	0	0	0	374,000	2.580	2.580	MS	72,042	277,068	03/31/2022	03/31/2037
F1000#-AB-4	AKIEM HOLDING SAS		B		2.C PL	20,075,400	90.8539	18,065,126	19,883,700	19,883,700	0	0	0	673,200	1.550	1.550	JD	154,955	299,444	07/23/2019	09/05/2029
F1000#-AD-0	AKIEM HOLDING SAS SER B		B		2.C PL	22,642,300	74.6402	15,665,740	20,988,350	20,988,350	0	0	0	710,600	2.020	2.020	JD	213,160	414,168	03/18/2021	04/13/2041
F1369#-AL-7	BUREAU VERITAS SA SER A		D		2.C	7,666,000	89.2680	8,926,798	10,000,000	8,415,923	0	208,149	0	0	3.210	6.407	JJ	141,775	321,000	10/24/2019	01/22/2030
F3152*-AL-8	STREEM HOLDING SAS		B		2.A PL	11,067,500	80.3538	8,876,278	11,046,500	11,046,500	0	0	0	374,000	2.230	2.230	JJ	117,010	242,005	03/02/2022	07/10/2037
F3152*-AM-6	STREEM HOLDING SAS		C		2.A PL	13,313,000	82.0344	12,305,164	15,000,000	13,543,762	0	132,958	0	0	3.290	4.667	JJ	234,413	493,500	03/02/2022	07/10/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G0369@-AW-6	ANGLIAN WATER SVCS FINANCING PLC		D		1.G FE	10,038,397	96.1905	9,619,054	10,000,000	10,011,704	0	(4,780)	0	0	3.290	3.237	AO	58,489	329,000	11/30/2017	04/27/2026
G1591#-BD-3	BRITVIC PLC SER J		B		2.C	8,361,000	97.6239	7,467,060	7,648,800	7,648,800	0	0	0	431,400	5.030	5.029	JD	400,496	117,515	02/22/2018	06/17/2030
G1591#-BF-8	BRITVIC PLC SER L		B		2.C	8,355,600	82.7405	6,328,654	7,648,800	7,648,800	0	0	0	431,400	2.880	2.880	JD	8,567	219,806	02/22/2018	06/17/2033
G1591#-BL-5	BRITVIC PLC SER Q		B		2.C	10,850,000	97.9435	10,819,329	11,046,500	11,046,500	0	0	0	374,000	3.487	3.537	MN	51,359	457,093	02/14/2020	05/14/2035
G1696#-BD-7	BUNZL FINANCE PLC SER C		D		2.A	5,000,000	97.1840	4,859,201	5,000,000	5,000,000	0	0	0	0	4.090	4.089	MN	26,131	204,500	04/02/2014	05/15/2026
G1696#-BN-5	BUNZL FINANCE PLC SER A GTD SR NT		C		2.A	10,000,000	92.8668	9,286,675	10,000,000	10,000,000	0	0	0	0	3.810	3.810	JJ	176,742	381,000	03/24/2022	07/14/2029
G1696#-BP-0	BUNZL FINANCE PLC		C		2.A	22,000,000	90.3741	19,882,310	22,000,000	22,000,000	0	0	0	0	3.970	3.970	MN	97,044	873,400	11/21/2022	11/21/2031
G1696#-BQ-8	BUNZL FINANCE PLC		C		2.A	18,000,000	89.7129	16,148,329	18,000,000	18,000,000	0	0	0	0	4.010	4.010	MN	80,200	721,800	11/21/2022	11/21/2032
G1737@-AA-7	BROOKFIELD UTILITIES UK SER A		B		2.B FE	7,144,500	93.5390	5,962,178	6,374,000	6,374,000	0	0	0	359,500	2.620	2.620	MS	49,636	160,894	01/25/2018	03/14/2027
G1737@-AB-5	BROOKFIELD UTILITIES UK SER B		B		2.B FE	5,712,000	85.3004	4,349,637	5,099,200	5,099,200	0	0	0	287,600	2.830	2.830	MS	42,891	139,032	01/25/2018	03/14/2032
G1737@-AC-3	BROOKFIELD UTILITIES UK SER C		B		2.B FE	5,708,800	72.7350	3,708,903	5,099,200	5,099,200	0	0	0	287,600	2.970	2.970	MS	45,013	145,910	01/25/2018	03/14/2038
G1745*-AS-0	BUUK INFRASTRUCTURE ISSR PLC SER B		B		2.B FE	7,383,600	86.4780	6,614,531	7,648,800	7,648,800	0	0	0	431,400	2.910	2.910	MN	31,532	217,128	10/19/2016	11/10/2031
G1745*-AT-8	BUUK INFRASTRUCTURE ISSR PLC SER C		B		2.B FE	11,075,400	76.5088	8,778,004	11,473,200	11,473,200	0	0	0	647,100	3.140	3.140	MN	51,037	350,615	10/19/2016	11/10/2036
G1746#-AB-2	CADENT FINANCE PLC SER 2		B		1.G FE	19,251,000	88.2660	16,878,216	19,122,000	19,122,000	0	0	0	1,078,500	2.790	2.790	MS	151,159	515,969	02/15/2019	03/19/2031
G2044@-BA-2	COMPASS GROUP PLC SER M		D		1.G	5,000,000	97.8099	4,890,495	5,000,000	5,000,000	0	0	0	0	3.810	3.809	AO	47,625	190,500	06/27/2013	09/18/2025
G2176D-AB-4	CK HUTCHISON INTERNATIONAL (19) (II) LTD		D	2	1.F FE	2,849,912	76.4320	1,987,232	2,600,000	2,832,060	0	(6,199)	0	0	3.375	2.874	MS	28,031	87,750	01/12/2021	09/06/2049
G2181L-AB-9	CK HUTCHISON INTERNATIONAL (20) LTD		D	2	1.F FE	2,390,940	76.1320	2,283,960	3,000,000	2,404,119	0	11,261	0	0	3.375	4.697	MN	14,906	101,250	10/31/2022	05/08/2050
G2479@-AF-6	CAPCO COVENT GARDEN LTD SER B		B		1.G PL	12,880,000	92.9335	11,847,159	12,748,000	12,748,000	0	0	0	719,000	2.720	2.709	FA	204,195	250,549	06/06/2017	08/31/2027
G2588B-AA-2	CT TRUST		D	1,2	3.A FE	1,559,910	87.4890	1,711,284	1,956,000	1,585,932	0	26,022	0	0	5.125	8.394	FA	41,212	50,123	02/28/2023	02/03/2032
G2616#-AF-8	DCC TREASURY 2014 LTD SER F		D		2.B	8,000,000	99.2323	7,938,584	8,000,000	8,000,000	0	0	0	0	4.530	4.528	MN	40,267	362,400	03/18/2014	05/21/2024
G2616#-AM-3	DCC TREASURY 2014 LTD SER C		B		2.B	16,827,000	95.4437	15,814,786	16,569,750	16,569,750	0	0	0	561,000	1.960	1.960	MS	97,430	315,624	06/08/2017	09/13/2027
G2616#-AV-3	DCC TREASURY 2014 LTD SER D		D		2.B	5,000,000	94.0959	4,704,797	5,000,000	5,000,000	0	0	0	0	4.920	4.919	AO	59,450	246,000	10/24/2018	04/04/2034
G2953R-AB-2	AAC TECHNOLOGIES HOLDINGS INC		D	1,2	2.C FE	3,047,800	75.0927	3,003,710	4,000,000	3,145,016	0	83,251	0	0	3.750	7.569	JD	12,083	150,000	10/31/2022	06/02/2031
G2956@-AL-5	ABP FINANCE PLC		D		2.B Z	10,000,000	95.7186	9,571,858	10,000,000	10,000,000	0	0	0	0	4.410	4.410	JJ	200,900	441,000	05/09/2014	07/17/2029
G3165U-AA-9	C&W SENIOR FINANCING DAC		D	1,2	4.A FE	6,672,565	93.2690	7,143,473	7,659,000	6,793,924	0	121,359	0	0	6.875	10.649	JJ	242,801	263,278	05/17/2023	09/15/2027
G3946K-AA-7	GOHL CAPITAL LTD		D	1	2.B FE	8,479,325	95.5625	8,982,875	9,400,000	8,803,327	0	170,462	0	0	4.250	6.569	JJ	174,226	399,500	10/31/2022	01/24/2027
G3R238-AA-1	GALAXY PIPELINE ASSETS BIDCO LTD		D	1	1.C FE	2,864,960	78.1250	2,187,500	2,800,000	2,857,535	0	(2,585)	0	0	3.250	3.092	MS	23,003	91,506	01/12/2021	09/30/2040
G4378*-AH-2	HEATHROW AIRPORT SER A		B		2.A	45,626,000	74.0205	33,026,480	44,618,000	44,618,000	0	0	0	886,861	2.920	2.920	JJ	593,519	1,295,958	04/17/2019	07/17/2037
G4378*-AM-1	HEATHROW AIRPORT SER A-1		B		2.A	26,339,000	76.7580	19,570,217	25,496,000	25,496,000	0	0	0	1,438,000	3.770	3.770	JD	26,700	957,071	03/18/2022	06/20/2042
G4378*-AS-8	HEATHROW AIRPORT LTD SER A-2		B		2.A IF	32,120,000	103.3624	32,941,583	31,870,000	31,870,000	0	0	0	(250,000)	6.110	6.110	JJ	832,993	0	07/27/2023	07/27/2043
G4701H-AB-5	IHS HOLDING LTD		D	1,2	4.A FE	3,117,771	86.3750	3,290,888	3,810,000	3,286,414	0	144,671	0	0	5.625	11.302	MN	19,050	214,313	10/31/2022	11/29/2026
G4923N-AB-4	INVESTMENT ENERGY RESOURCES LTD		D	1,2	3.C FE	3,641,000	94.5585	3,782,340	4,000,000	3,681,076	0	40,076	0	0	6.250	8.127	AO	45,139	250,000	02/24/2023	04/26/2029
G5264#-AM-1	KINGSPAN SECURITIES LTD SER C		B		2.B	11,906,000	89.1996	9,853,437	11,046,500	11,046,500	0	0	0	374,000	1.590	1.590	JD	9,758	170,861	09/10/2020	12/11/2030
G5264#-AN-9	KINGSPAN SECURITIES LTD SER D		B		2.B	23,804,000	85.2211	18,827,904	22,093,000	22,093,000	0	0	0	748,000	1.660	1.660	JD	20,375	531,424	09/10/2020	12/11/2032
G5264#-AX-7	KINGSPAN SECURITIES LTD		B		2.B IF	32,122,500	106.6742	35,351,293	33,139,500	33,139,500	0	0	0	1,017,000	4.700	4.700	JD	103,837	760,307	06/07/2023	06/07/2029
G5635P-AK-5	LONGFOR GROUP HOLDINGS LTD		D	1	3.A FE	2,310,000	46.0000	1,380,000	3,000,000	2,402,100	0	78,962	0	0	3.950	8.422	MS	34,563	118,500	10/31/2022	09/16/2029
G5744#-AA-7	MAGNA HOUSING LIMITED SER A		B		1.G	13,601,800	56.4701	7,198,810	12,748,000	12,748,000	0	0	0	719,000	2.510	2.510	MN	39,997	312,953	10/05/2021	11/16/2051
G5744#-AC-3	MAGNA HOUSING LIMITED SER C		B		1.G	20,402,700	54.1290	10,350,555	19,122,000	19,122,000	0	0	0	1,078,500	2.510	2.510	MN	59,995	469,430	10/05/2021	11/16/2056
G5791#-AA-9	MANCHESTER UNITED FOOTBALL CLUB		D		1.G PL	23,140,895	96.6364	22,226,370	23,000,000	23,076,078	0	(20,556)	0	0	3.790	3.687	FA	363,208	871,700	10/01/2020	06/26/2027
G5975L-AF-3	MELCO RESORTS FINANCE LTD		D	1,2	3.C FE	630,000	92.0625	920,625	1,000,000	682,250	0	45,036	0	0	5.750	15.799	JJ	25,556	57,500	10/31/2022	07/21/2028
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD A		B		2.B PL	20,061,501	80.7053	15,687,385	19,437,867	19,437,867	0	0	0	1,096,315	3.120	3.112	JD	311,367	302,410	10/18/2017	12/31/2042
G6076#-AB-1	MIDLAND MOTORWAYS GROUP LTD B		B		2.B PL	14,470,500	75.7852	10,627,210	14,022,800	14,022,800	0	0	0	790,900	3.340	3.334	JD	235,482	233,547	10/18/2017	12/31/2045
G6076#-AE-5	MIDLAND MOTORWAYS GROUP LTD SER 2A		B		2.B Z	31,950,000	63.2169	20,147,239	31,870,000	31,870,000	0	0	0	0	3.020	3.018	JD	483,911	788,420	10/17/2019	12/31/2050
G6774*-AF-1	ORIGIN FINANCE 2 PLC SER B		B		1.G	19,415,200	58.7595	10,486,930	17,847,200	17,847,200	0	0	0	1,006,600	2.670	2.670	JD	26,473	469,689	04/22/2021	06/21/2046
G6774*-AG-9	ORIGIN FINANCE 2 PLC		B		1.G YE	13,856,000	56.3078	7,178,116	12,748,000	12,748,000	0	0	0	719,000	2.770	2.770	JD	19,618	348,057	04/22/2021	10/21/2051

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G6970*-AX-4	PEEL PORTS PP FINANCE LTD SR 22		B		2.B PL	4,857,800	84.5298	4,310,341	5,099,200	5,099,200	0	0	0	287,600	2.830	2.830	JJ	72,154	140,160	06/30/2022	06/30/2032
G6970*-AY-2	PEEL PORTS PP FINANCE LTD SR 23		B		2.B PL	4,857,800	78.9737	4,027,028	5,099,200	5,099,200	0	0	0	287,600	2.840	2.840	JJ	72,409	140,655	06/30/2022	06/30/2034
G7150*-AA-4	PLUS DANE HOUSING LIMITED SER A		B		1.G	34,383,000	61.4187	23,488,978	38,244,000	38,244,000	0	0	0	2,157,000	2.890	2.890	MN	184,209	1,067,039	11/01/2022	11/01/2052
G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL				4.A FE	2,867,166	84.9257	2,895,966	3,410,000	2,893,066	0	25,900	0	0	6.625	10.945	FMAN	28,867	152,491	11/21/2023	06/17/2031
G77636-AC-5	SABLE INTERNATIONAL FINANCE LTD		D	1,2	3.C FE	13,659,911	94.6550	12,686,610	13,403,000	13,388,991	0	(58,245)	0	0	5.750	4.827	JJ	372,492	770,673	10/31/2022	09/07/2027
G7815@-AH-4	SAP IRELAND US FIN SVCS SER D		D		1.F	12,000,000	98.0347	11,764,162	12,000,000	12,000,000	0	0	0	0	3.330	3.329	MN	51,060	399,600	11/01/2012	11/15/2024
G7996#-AE-0	SEGRO PLC SER B		B		1.G PL	16,338,000	89.0330	13,769,043	15,465,100	15,465,100	0	0	0	523,600	2.370	2.370	AO	80,431	357,232	07/12/2018	10/12/2033
G8228*-AK-8	SMITH & NEPHEW PLC SER 2014-F		D		2.B	15,300,383	97.6623	14,649,348	15,000,000	15,041,571	0	(45,827)	0	0	3.360	3.039	MN	58,800	504,000	11/30/2017	11/19/2024
G8279#-AE-6	SOUTH WEST WATER LTD SER C		B		2.A	12,399,000	97.0220	12,368,363	12,748,000	12,748,000	0	0	0	349,000	5.490	5.490	MS	196,351	0	09/20/2023	09/20/2038
G8279@-AA-6	SOUTH EAST WATER LTD SER 1				2.B	7,902,000	86.9421	6,650,029	7,648,800	7,648,800	0	0	0	431,400	2.940	2.940	MS	65,588	216,156	02/26/2019	09/16/2031
G9000#-AB-6	TOTTENHAM HOTSPUR STADIUM LTD B		B		2.A PL	16,993,200	68.4964	12,224,684	17,847,200	17,847,200	0	0	0	1,006,600	2.760	2.760	JJ	227,135	489,557	08/21/2019	01/15/2040
G9000#-AJ-9	TOTTENHAM HOTSPUR STADIUM LTD E		B		2.A PL	42,510,000	61.0448	23,345,974	38,244,000	38,244,000	0	0	0	2,157,000	3.020	3.020	JJ	532,569	1,148,853	05/26/2021	07/15/2051
G9312@-AA-3	VISTA EQUITY PARTNERS VII PE NAV			5	1.F PL	35,685,855	99.5760	35,756,247	35,908,499	35,712,591	0	26,735	0	0	4.500	4.709	FA	552,093	2,186,043	12/06/2023	02/28/2028
J2167#-AB-7	EQUINIX JAPAN KK		B		2.B	25,053,869	89.6692	21,816,243	24,329,692	24,329,692	0	0	0	(724,177)	2.370	2.370	MS	180,993	275,255	03/08/2023	03/08/2043
J2167#-AD-3	EQUINIX JAPAN KK SR NT SER D		B		2.B	18,991,271	92.6639	17,089,390	18,442,332	18,442,332	0	0	0	(548,939)	2.570	2.570	MS	148,773	226,255	03/08/2023	03/08/2043
L0175#-AC-6	ALPHA TRAINS FINANCE SA		B		2.B	11,803,878	102.2981	12,582,596	12,299,929	12,299,929	0	0	0	416,437	1.645	1.669	JD	111,474	199,290	11/18/2016	06/30/2036
L0175#-AD-4	ALPHA TRAINS FINANCE SA		B		2.B YE	7,420,700	101.8425	7,875,019	7,732,550	7,732,550	0	0	0	261,800	1.535	1.558	JD	60,996	212,940	11/18/2016	12/31/2028
L0175#-AE-2	ALPHA TRAINS FINANCE SA		B		2.B FE	10,939,000	85.3330	9,426,315	11,046,500	11,046,500	0	0	0	374,000	1.380	1.380	JD	76,644	148,516	10/02/2019	09/30/2031
L3551#-AP-5	FERRERO INTERNATIONAL SA SER C		C		2.A	25,926,944	97.1299	23,311,177	24,000,000	25,842,802	0	(84,142)	0	0	5.100	4.113	JD	37,400	612,000	05/11/2023	06/20/2033
L6242G-AB-2	MHP LUX SA		D	1,2	6. FE	2,362,231	66.0840	3,469,410	5,250,000	2,792,348	28,044	365,502	0	0	6.250	21.237	MS	0	335,815	06/15/2021	09/19/2029
L6364E-AA-1	MEXICO REMITTANCES FUNDING FIDUCIARY EST		D		3.A FE	2,486,250	87.7400	2,684,844	3,060,000	2,698,551	0	183,276	0	0	4.875	11.731	JAJO	31,493	149,175	10/31/2022	01/15/2028
L8749#-AA-0	STADIUM FIN CO SARL REAL MADRID A				1.G PL	8,788,079	85.9814	7,389,873	8,594,733	8,594,733	0	0	0	290,991	2.220	2.219	JUL	80,031	190,440	03/26/2019	07/30/2049
L8749#-AB-8	STADIUM FIN CO SARL REAL MADRID B				1.G PL	9,892,404	87.4919	8,464,637	9,674,762	9,674,762	0	0	0	327,557	2.370	2.370	JUL	96,175	228,856	03/26/2019	07/30/2049
L8749#-AD-4	STADIUM FIN CO SARL REAL MADRID D		B		1.G PL	23,693,250	79.1391	18,358,423	23,197,650	23,197,650	0	0	0	785,400	1.520	1.520	JUL	147,898	410,590	01/26/2022	07/30/2049
M28505-AC-5	DP WORLD LTD		D		2.B FE	12,481,939	95.6790	9,567,900	10,000,000	12,323,801	0	(53,438)	0	0	5.625	4.117	MS	150,000	562,500	01/12/2021	09/25/2048
M4289D-JB-8	ABU DHABI NATIONAL ENERGY COMPANY PJSC		D		1.D FE	2,707,629	84.0250	1,932,575	2,300,000	2,680,136	0	(9,564)	0	0	4.000	3.067	AO	22,489	92,000	01/12/2021	10/03/2049
M5R07D-AG-5	ICL GROUP LTD		D	1,2	2.C FE	7,324,620	95.7953	5,320,471	5,554,000	7,088,886	0	(82,371)	0	0	6.375	3.799	MN	30,489	354,068	01/14/2021	05/31/2038
M8237R-AK-0	SAUDI ARABIAN OIL CO		D	2	1.E FE	2,806,910	70.4900	2,044,210	2,900,000	2,812,603	0	1,955	0	0	3.250	3.422	MN	9,687	94,250	01/12/2021	11/24/2050
N2962#-AE-3	STEDIN HOLDING NV SER E GTD		B		1.G	13,135,000	105.9675	11,705,700	11,046,500	11,046,500	0	0	0	374,000	5.041	5.039	MS	143,854	539,299	02/20/2007	03/28/2027
N4281@-CA-1	ROYAL VOPAK NV SER BB		C		2.B	3,000,000	88.5005	2,655,015	3,000,000	3,000,000	0	0	0	0	3.300	3.300	JD	52,800	49,500	07/01/2020	12/19/2030
N4281@-CK-9	ROYAL VOPAK NV SER AA		C		2.B	8,000,000	99.7247	7,977,977	8,000,000	8,000,000	0	0	0	0	5.120	5.120	JD	13,653	209,351	06/15/2023	06/19/2028
N4282*-AF-3	ROYAL FRIESLANDCAMPINA NV		D		2.B	21,214,436	98.6454	19,729,075	20,000,000	20,173,726	0	(256,923)	0	0	4.170	2.818	FA	284,950	834,000	06/30/2020	08/30/2024
N4282*-AG-1	ROYAL FRIESLANDCAMPINA NV SER D		C		2.B	3,603,158	97.2551	3,536,556	3,636,370	3,612,646	0	7,113	0	0	4.010	4.286	FA	49,821	145,818	10/31/2022	08/31/2027
N5269@-AD-0	LINEAGE TREASURY EUROPE BV SER F		B		2.B PL	15,239,400	87.3728	12,252,116	14,022,800	14,022,800	0	0	0	790,900	2.130	2.130	FA	108,688	291,334	08/11/2021	08/20/2028
N53766-AA-4	MV24 CAPITAL BV		D	1	3.A FE	363,809	93.6816	382,993	408,825	366,091	0	3,104	0	0	6.748	9.153	JD	2,299	27,587	10/31/2022	06/01/2034
N5S29S-AB-5	MDGH GMTN (RSC) LTD		D	2	1.C FE	2,858,206	79.9380	2,078,388	2,600,000	2,840,703	0	(6,110)	0	0	3.700	3.166	MN	14,430	96,200	01/12/2021	11/07/2049
N7002#-AC-8	PERFETTI VAN MELLE GROUP BV		C		1.G Z	33,766,770	107.9800	33,473,792	31,000,000	33,721,628	0	(45,142)	0	0	6.010	4.790	AO	336,393	0	09/27/2023	10/26/2033
N7163R-AD-5	PROSUS NV		D	1,2	2.B FE	4,371,854	65.1875	4,563,125	7,000,000	4,409,751	0	32,292	0	0	4.027	7.159	FA	115,888	281,890	10/31/2022	08/03/2050
N7338@-AC-5	RED ELECTRICA DE ESPANA FIN BV C		D		2.A	9,240,000	99.2787	9,173,350	9,240,000	9,240,000	0	0	0	0	5.310	5.308	AO	98,129	490,644	09/23/2005	10/19/2025
N7338@-AD-3	RED ELECTRICA DE ESPANA FIN BV D		D		2.A	7,140,000	96.7377	6,907,073	7,140,000	7,140,000	0	0	0	0	5.410	5.409	AO	77,255	386,274	09/23/2005	10/19/2035
N7591#-AA-9	ROTTERDAM WORLD GATEWAY BV SR SECD		B		2.B PL	18,938,008	94.5225	15,958,349	16,883,117	16,883,117	0	0	0	571,610	2.470	2.463	JD	216,518	346,569	03/06/2018	03/31/2036
N7891*-AB-8	AVR AFVALVERWERKING BV SR SECD		D		2.A PL	10,000,000	98.2922	9,829,225	10,000,000	10,000,000	0	0	0	0	4.320	4.321	JD	1,200	432,000	11/07/2014	12/10/2024
N7891*-AF-9	AVR AFVALVERWERKING BV SER F		B		2.A PL	11,745,000	93.8231	10,364,172	11,046,500	11,046,500	0	0	0	374,000	2.060	2.060	JD	114,411	167,336	09/21/2018	12/30/2028
N9061@-AB-6	VTTI BV SER B		D		3.A	3,591,960	95.2623	3,810,494	4,000,000	3,880,358	0	55,682	0	0	4.870	6.526	JD	8,658	194,800	12/13/2017	12/15/2025
N9061@-AF-7	VTTI BV SER A		D		3.A	10,000,000	96.1198	9,611,980	10,000,000	10,000,000	0	0	0	0	3.800	3.799	JD	16,889	380,000	11/02/2017	12/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N9061@-AG-5	VTTI BV SER B		D		3.A	2,140,404	87.4042	1,748,084	2,000,000	2,078,294	0	(18,386)	0	0	4.050	2.993	JD	3,600	81,000	06/30/2020	12/15/2027
P2195V-AS-4	CELULOSA ARAUCO Y CONSTITUCION SA		D	1,2	2.C FE	2,807,328	81.9688	1,967,250	2,400,000	2,783,636	0	(8,327)	0	0	5.150	4.132	JJ	52,187	123,600	01/12/2021	01/29/2050
P3143N-AH-7	CORPORACION NACIONAL DEL COBRE DE CHILE		D		2.A FE	3,780,716	102.0313	3,724,141	3,650,000	3,773,341	0	(6,331)	0	0	6.150	5.773	AO	41,777	224,475	10/31/2022	10/24/2036
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXICO		D		2.B PL	10,000,000	101.4788	10,147,880	10,000,000	10,000,000	0	0	0	0	6.020	6.020	JD	152,172	903,000	08/23/2018	12/31/2040
P3697U-AE-8	EMBOTELLADORA ANDINA SA		D	1,2	2.B FE	10,733,625	76.2130	7,240,235	9,500,000	10,651,623	0	(28,568)	0	0	3.950	3.248	JJ	166,778	375,250	01/13/2021	01/21/2050
P37146-AA-8	EMPRESA DE TRANSMISION ELECTRICA SA		D	1	2.C FE	5,462,500	73.0110	3,650,550	5,000,000	5,426,527	0	(8,812)	0	0	5.125	4.554	MN	41,997	256,250	07/18/2019	05/02/2049
P4000*-AA-3	CORPORACION INMOBILIARIA VESTA A		D		2.C FE	25,000,000	98.8284	24,707,108	25,000,000	25,000,000	0	0	0	0	5.030	5.027	MS	370,264	1,257,500	08/22/2017	09/21/2024
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE		D		2.C PL	9,105,268	100.8486	9,182,534	9,105,268	9,105,368	0	(4)	0	0	5.980	5.980	MJSD	153,107	544,495	04/27/2018	12/20/2044
P56243-AD-3	PATRIMONIO EN FIDEICOMISO DS 093 2002 EF		D	1,2	3.A FE	9,136,874	96.0000	8,659,200	9,020,000	9,012,664	0	(34,526)	0	0	5.750	5.414	AO	299,856	345,575	10/31/2022	04/03/2028
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV		D	1	2.C FE	2,673,375	89.8750	2,696,250	3,000,000	2,681,631	0	6,993	0	0	5.875	6.841	MS	50,917	176,250	10/31/2022	09/17/2044
P57908-AH-1	ORBIA ADVANCE CORPORATION SAB DE CV		D	1,2	2.C FE	3,390,748	84.7188	2,456,844	2,900,000	3,358,848	0	(11,167)	0	0	5.500	4.404	JJ	73,547	159,500	01/12/2021	01/15/2048
P6629M-AC-6	MEXICO CITY AIRPORT TRUST		D	1,2	2.B FE	500,000	93.6650	468,325	500,000	500,000	0	0	0	0	3.875	3.874	AO	3,283	19,375	10/16/2019	04/30/2028
P8718A-AM-8	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		D	1,2	2.A FE	9,372,688	78.3125	8,614,375	11,000,000	9,406,125	0	28,242	0	0	4.250	5.280	JJ	206,479	467,500	10/31/2022	01/22/2050
P9308R-AZ-6	TRANSPORTADORA DE GAS DEL SUR SA		D	1,2	5.C FE	864,875	95.6030	956,030	1,000,000	922,810	0	49,838	0	0	6.750	13.263	MN	11,063	67,500	10/31/2022	05/02/2025
Q0458*-AD-1	AQUASURE FINANCE PTY LTD SER 2015A		D		1.G FE	27,000,000	94.5253	25,521,836	27,000,000	27,000,000	0	0	0	0	3.280	3.280	JJ	415,740	885,600	04/15/2015	07/12/2027
Q0458*-AF-6	AQUASURE FINANCE PTY LTD SER 2018A		D		1.G FE	12,493,664	95.7173	11,958,598	12,493,664	12,493,812	0	(11)	0	0	4.320	4.320	JJ	253,372	539,726	10/16/2018	01/12/2034
Q0697#-AA-4	AUSGRID FINANCE PTY LTD SER A		D		2.A FE	32,885,000	94.0242	36,669,427	39,000,000	36,323,113	0	625,448	0	0	3.500	5.554	AO	341,250	1,384,500	08/02/2017	10/01/2027
Q0697#-AJ-5	AUSGRID FINANCE PTY LTD SER B		C		2.A FE	63,571,780	100.6393	57,364,378	57,000,000	63,339,597	0	(232,183)	0	0	5.560	4.217	JJ	1,399,730	0	06/27/2023	07/26/2033
Q1297#-AK-4	CSL FINANCE PTY LTD SER C		C		1.G	16,703,000	94.4089	18,881,780	20,000,000	18,555,766	0	338,536	0	0	3.170	5.317	AO	153,217	634,000	09/12/2017	10/04/2027
Q1297#-AN-8	CSL FINANCE PTY LTD SER 2020-F		D		1.G	7,756,921	84.8366	6,786,925	8,000,000	7,781,625	0	21,163	0	0	2.730	3.087	MN	20,627	218,400	10/31/2022	05/27/2032
Q1298@-AA-7	CPOF FINANCE PTY LTD SER A		D		2.B FE	10,000,000	97.2688	9,726,879	10,000,000	10,000,000	0	0	0	0	4.340	4.338	MS	114,528	434,000	06/26/2018	09/26/2025
Q1298@-AB-5	CPOF FINANCE PTY LTD SER B		D		2.B FE	25,547,542	94.7762	23,694,038	25,000,000	25,334,909	0	(63,521)	0	0	4.490	4.172	MS	296,215	1,122,500	06/30/2020	09/26/2028
Q1629#-AE-7	BRISBANE AIRPORT CORP PTY LTD B		D		2.B	21,015,666	98.5833	19,716,661	20,000,000	20,163,482	0	(250,380)	0	0	4.040	2.743	FA	289,533	808,000	06/30/2020	08/22/2024
Q1629#-AK-3	BRISBANE AIRPORT CORP PTY LTD B		D		2.B	17,000,000	95.8816	16,299,869	17,000,000	17,000,000	0	0	0	0	3.720	3.720	JD	47,430	632,400	10/28/2014	12/04/2026
Q1629#-AT-4	BRISBANE AIRPORT CORP PTY LTD A		D		2.B	22,715,000	91.9220	22,980,499	25,000,000	23,572,425	0	212,683	0	0	3.620	4.779	FA	377,083	905,000	05/01/2019	08/01/2029
Q1842#-AE-8	ARC INFRASTRUCTURE PTY LTD SER E		D		2.B	7,000,000	98.2476	6,877,330	7,000,000	7,000,000	0	0	0	0	4.380	4.378	MS	80,057	306,600	03/07/2013	03/27/2025
Q3080#-AA-3	DEXUS WHOLESALE PTY FND SER A 2018		D		1.F	2,000,000	93.4536	1,869,072	2,000,000	2,000,000	0	0	0	0	4.140	4.140	MN	8,970	82,800	04/18/2018	05/22/2030
Q3080#-AC-9	DEXUS WHOLESALE PTY FND SER C 2018		D		1.F	2,000,000	90.7257	1,814,513	2,000,000	2,000,000	0	0	0	0	4.290	4.290	MN	9,295	85,800	04/18/2018	05/22/2033
Q3189*-AC-3	DEXUS FUNDS MANAGEMENT LTD SER C		D		1.G	22,356,891	93.8211	20,640,643	22,000,000	22,209,893	0	(43,291)	0	0	3.760	3.526	JJ	395,218	827,200	06/30/2020	07/09/2028
Q3189*-AL-3	DEXUS FUNDS MANAGEMENT LTD SER H		D		1.G	10,000,000	87.6434	8,764,343	10,000,000	10,000,000	0	0	0	0	3.790	3.790	MN	32,636	379,000	11/09/2017	11/30/2032
Q3393*-AH-4	ELECTRANET PTY LTD SER B		D		2.B	1,965,361	97.0880	1,941,760	2,000,000	1,980,849	0	13,262	0	0	3.710	4.438	MN	46,581	37,100	10/31/2022	05/15/2025
Q3629#-AJ-2	ETSA UTILITIES FIN PTY LTD SER A		D		1.G	9,000,000	94.0201	8,461,808	9,000,000	9,000,000	0	0	0	0	3.090	3.090	JD	15,450	278,100	03/19/2015	06/11/2027
Q3629#-AM-5	ETSA UTILITIES FIN PTY LTD SER C		D		1.G	6,673,522	92.8100	6,496,699	7,000,000	6,843,695	0	30,580	0	0	3.160	3.691	FA	86,637	221,200	11/30/2017	08/10/2028
Q3629#-AN-3	ETSA UTILITIES FIN PTY LTD SER D		D		1.G	5,000,000	88.0469	4,402,347	5,000,000	5,000,000	0	0	0	0	3.310	3.310	FA	64,821	165,500	05/10/2016	08/31/2031
Q3629#-AP-8	ETSA UTILITIES FIN PTY LTD 2019-A		D		1.G	5,120,000	92.5800	5,554,798	6,000,000	5,450,920	0	81,996	0	0	3.560	5.485	FA	89,000	213,600	04/04/2019	08/01/2029
Q3915*-AC-4	FLETCHER BUILDINGS HLDGS LTD SER A		D		2.C	13,863,500	96.1670	16,348,394	17,000,000	16,011,306	0	347,465	0	0	3.700	6.200	JJ	281,303	629,000	04/28/2016	07/20/2026
Q3917#-AB-0	FLINDERS PORT ADELAIDE CONT SER B		D		2.B FE	11,000,000	97.4284	10,717,128	11,000,000	11,000,000	0	0	0	0	4.270	4.269	MS	134,386	469,700	06/12/2014	09/18/2026
Q3917#-AC-8	FLINDERS PORT HLDGS PTY LTD SER C		D		2.B FE	14,176,000	94.4302	13,220,229	14,000,000	14,100,091	0	(17,001)	0	0	4.080	3.927	MS	161,840	571,200	02/06/2019	03/18/2029
Q3971@-AA-7	GPT RE GPT RE LIMITED SER A		D		1.G FE	18,607,358	97.0587	17,470,567	18,000,000	18,185,224	0	(123,420)	0	0	3.600	2.874	JD	21,600	648,000	06/30/2020	06/19/2025
Q3971@-AB-5	GPT RE GPT RE LIMITED SER B		D		1.G FE	5,459,201	94.0351	4,701,755	5,000,000	5,268,490	0	(56,125)	0	0	3.800	2.521	JD	6,333	190,000	06/30/2020	06/19/2028
Q3972@-AA-6	GTA FIN CO PTY LTD SER A		D		2.B FE	26,918,000	96.8908	29,067,232	30,000,000	29,259,090	0	350,103	0	0	4.220	5.574	JD	59,783	1,266,000	10/27/2015	12/14/2025
Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD SER D		D		1.G	29,000,000	93.0882	26,995,573	29,000,000	29,000,000	0	0	0	0	4.500	4.500	FA	522,000	1,361,250	10/17/2018	02/07/2034
Q5000*-AA-9	INVESTA COMMERCIAL PTY FND SER A		D		1.G FE	12,114,614	91.4118	10,969,422	12,000,000	12,070,076	0	(13,115)	0	0	3.310	3.180	JD	18,757	397,200	06/30/2020	12/14/2028
Q5426#-AB-9	L&K FINANCE PTY LTD SR GTD SER J		C		2.A FE	15,000,000	98.1689	14,725,332	15,000,000	15,000,000	0	0	0	0	4.720	4.719	JD	37,367	708,000	03/22/2018	06/12/2028
Q5426#-AC-7	L&K FINANCE PTY LTD SR GTD SER K		C		2.A FE	20,000,000	97.3865	19,477,297	20,000,000	20,000,000	0	0	0	0	4.820	4.820	JD	50,878	964,000	03/22/2018	06/12/2030

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
Q5426#-AD-5	L&K FINANCE PTY LTD SR GTD SER L		C		2.A FE	15,000,000	96.1871	14,428,060	15,000,000	15,000,000	0	0	0	0	4.970	4.970	JD	39,346	745,500	03/22/2018	06/12/2033
Q5601@-AA-0	LLITST FINANCE PTY LTD SER A		D		2.A FE	14,271,000	93.2204	13,050,854	14,000,000	14,156,287	0	(26,068)	0	0	4.300	4.063	AO	137,122	602,000	02/13/2019	04/09/2029
Q5601@-AB-8	LLITST FINANCE PTY LTD SER B		D		2.A FE	3,000,000	90.5574	2,716,721	3,000,000	3,000,000	0	0	0	0	4.400	4.399	AO	30,067	132,000	02/13/2019	04/09/2031
Q5664#-AB-0	LONSDALE FINANCE PTY LTD SER B		D		2.B FE	9,000,000	94.2110	8,478,991	9,000,000	9,000,000	0	0	0	0	4.270	4.269	AO	96,075	384,300	06/27/2018	10/01/2030
Q5664#-AC-8	LONSDALE FINANCE PTY LTD SER C		D		2.B FE	20,000,000	91.3618	18,272,364	20,000,000	20,000,000	0	0	0	0	4.340	4.339	AO	217,000	868,000	06/27/2018	10/01/2033
Q5664#-AH-7	LONSDALE FINANCE PTY LTD SER H		D		2.B FE	30,038,595	90.0052	27,001,549	30,000,000	30,028,028	0	(3,173)	0	0	3.850	3.835	AO	288,750	1,155,000	06/30/2020	07/09/2031
Q5664#-AJ-3	LONSDALE FINANCE PTY LTD SER I		D		2.B FE	40,114,157	86.3760	34,550,391	40,000,000	40,091,399	0	(6,905)	0	0	3.950	3.923	AO	395,000	1,580,000	06/30/2020	07/09/2034
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD SER M		D		1.G PL	15,346,692	93.0683	13,960,242	15,000,000	15,204,306	0	(40,135)	0	0	3.630	3.311	MS	155,788	635,250	06/30/2020	09/18/2028
Q6235#-AV-4	MIRVAC GROUP SER T		D		1.G PL	14,000,000	90.9346	12,730,845	14,000,000	14,000,000	0	0	0	0	4.230	4.229	MS	169,435	592,200	03/12/2019	03/18/2034
Q6291#-AA-1	MONASH UNIVERSITY SER A		D		1.B	13,725,000	92.5033	12,696,082	13,725,000	13,725,438	0	(33)	0	0	3.760	3.759	FA	182,055	516,159	11/25/2014	02/24/2040
Q6291#-AC-7	MONASH UNIVERSITY SER A		D		1.B FE	4,388,923	93.0286	3,721,145	4,000,000	4,282,982	0	(31,251)	0	0	3.640	2.655	JJ	69,160	145,650	06/30/2020	01/10/2032
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD		D		2.B FE	10,000,000	94.4751	9,447,508	10,000,000	10,000,000	0	0	0	0	3.440	3.439	AO	59,244	344,000	03/19/2015	04/29/2027
Q6518#-AD-2	NSW PORTS FINANCE CO PTY LTD		D		2.B	34,315,000	96.6162	38,646,485	40,000,000	38,564,331	0	642,426	0	0	3.710	5.584	JJ	659,556	1,484,000	10/15/2015	01/21/2026
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD SER A		D		2.B FE	7,000,000	92.9604	6,507,226	7,000,000	7,000,000	0	0	0	0	4.010	4.010	JJ	132,553	280,700	03/14/2018	07/11/2030
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD SER B		D		2.B FE	3,000,000	90.4382	2,713,145	3,000,000	3,000,000	0	0	0	0	4.160	4.159	AO	27,733	124,800	03/14/2018	04/11/2033
Q6518@-AA-0	NSW ELECTRICITY NETWORKS FIN SER A		D		2.B	9,026,600	94.0989	8,468,899	9,000,000	9,032,110	0	(11,921)	0	0	3.080	2.937	MS	80,850	277,200	06/30/2020	09/16/2026
Q6518@-AE-2	NSW ELECTRICITY NETWORKS FIN SER E		D		2.B FE	34,342,000	94.1283	37,651,330	40,000,000	37,494,495	0	580,231	0	0	3.550	5.400	AO	295,833	1,420,000	07/20/2017	10/16/2027
Q6568@-AA-9	NETWORK FINANCE CO PTY LT SER A		D		2.A	14,602,000	93.5973	15,443,554	16,500,000	15,604,660	0	191,386	0	0	3.500	4.975	AO	141,167	577,500	11/16/2017	02/14/2028
Q6568@-AC-5	NETWORK FINANCE CO PTY LT SER C		D		2.A FE	10,000,000	87.4731	8,747,305	10,000,000	10,000,000	0	0	0	0	3.700	3.700	AO	90,444	370,000	11/16/2017	02/14/2033
Q6646*-AA-7	NEW TERMINAL FIN COMPANY SER A		D		2.B	7,000,000	96.9551	6,786,854	7,000,000	7,000,000	0	0	0	0	3.730	3.729	MS	77,605	261,100	05/05/2015	09/14/2025
Q6993#-AC-8	VICINITY CENTRES 2014-1 TRANCHE C		D		1.F FE	10,000,000	92.3842	9,238,421	10,000,000	10,000,000	0	0	0	0	3.860	3.860	JD	12,867	386,000	09/25/2014	12/19/2029
Q7160#-AK-5	ORICA FINANCE LTD SER B		D		2.B FE	10,625,935	98.5857	9,858,572	10,000,000	10,135,212	0	(75,228)	0	0	4.740	3.913	MS	135,617	474,000	09/30/2016	09/18/2025
Q7160#-AL-3	ORICA FINANCE LTD SER A		D		2.B FE	5,486,000	97.1441	6,314,367	6,500,000	6,087,932	0	107,303	0	0	4.330	6.473	MN	45,345	281,450	02/22/2017	05/03/2027
Q7160#-AR-0	ORICA FINANCE LTD 2023-A GTD SR NT		C		2.B	19,000,000	102.2509	19,427,675	19,000,000	19,000,000	0	0	0	0	5.820	5.819	AO	230,375	645,050	03/16/2023	10/16/2032
Q7397#-AS-3	PRATT FINANCE SER 2015 SR GTD NTS		D		2.B PL	7,000,000	95.3564	6,674,949	7,000,000	7,000,000	0	0	0	0	3.790	3.790	JJ	123,807	265,300	03/11/2015	07/13/2027
Q7450@-AE-0	PERTH AIRPORT PTY LTD		D		2.B FE	6,000,000	96.8168	5,809,008	6,000,000	6,000,000	0	0	0	0	3.500	3.500	JJ	100,333	210,000	04/28/2015	07/09/2025
Q7450@-AF-7	PERTH AIRPORT PTY LTD		D		2.B FE	9,000,000	94.7653	8,528,877	9,000,000	9,000,000	0	0	0	0	3.600	3.600	JJ	154,800	324,000	04/29/2015	07/09/2027
Q7450@-AJ-9	PERTH AIRPORT PTY LTD SER I		D		2.B	17,141,100	90.9868	18,197,355	20,000,000	18,197,150	0	265,291	0	0	3.450	5.311	MS	224,250	690,000	06/06/2019	09/04/2029
Q7450@-AK-6	PERTH AIRPORT PTY LTD SER J		D		2.B	3,000,000	84.2282	2,526,845	3,000,000	3,000,000	0	0	0	0	3.700	3.700	MS	36,075	111,000	06/06/2019	09/04/2034
Q7794#-AC-7	QPH FIN CO PTY LTD/PORT BRISBANE C		D		2.B FE	28,426,374	98.6393	26,632,623	27,000,000	27,229,581	0	(351,618)	0	0	4.130	2.781	FA	399,578	1,115,100	06/30/2020	08/22/2024
Q7794#-AN-3	QPH FIN CO PTY LTD/PORT BRISBANE G		C		2.B FE	18,000,000	78.0038	14,040,683	18,000,000	18,000,000	0	0	0	0	3.400	3.400	FA	231,200	612,000	02/25/2022	08/15/2037
Q9194*-AB-5	TRANSURBAN QUEENSLAND FIN SER B		D		2.B FE	22,500,000	96.7479	21,768,271	22,500,000	22,500,000	0	0	0	0	4.260	4.259	MS	263,588	958,500	07/01/2015	09/22/2027
Q9194*-AC-3	TRANSURBAN QUEENSLAND FIN SER C		D		2.B FE	45,000,000	94.9979	42,749,036	45,000,000	45,000,000	0	0	0	0	4.410	4.409	MS	545,738	1,984,500	07/01/2015	09/22/2030
Q9194*-AM-1	TRANSURBAN QUEENSLAND FIN SER L		D		2.B FE	5,195,053	91.4173	4,570,867	5,000,000	5,140,412	0	(16,336)	0	0	4.060	3.622	MN	25,939	203,000	06/30/2020	05/15/2031
Q9194*-AN-9	TRANSURBAN QUEENSLAND FIN SER M		D		2.B FE	7,266,537	88.1653	6,171,572	7,000,000	7,212,176	0	(16,152)	0	0	4.160	3.804	MN	182,809	145,600	06/30/2020	05/15/2034
Q9326#-AD-8	UNIVERSITY OF MELBOURNE SER D		D		1.B FE	8,000,000	87.7836	7,022,686	8,000,000	8,000,000	0	0	0	0	4.360	4.360	FA	129,831	348,800	11/18/2015	02/17/2046
Q9389#-AF-7	VECTOR LTD SER 2017-1 TRANCHE A		D		2.A FE	13,941,000	93.9203	14,088,048	15,000,000	14,527,732	0	108,486	0	0	3.490	4.381	AO	95,975	523,500	09/27/2017	10/25/2027
Q9395*-AB-2	VICINITY CENTRES RE LTD TRANCHE B		D		1.F	6,000,000	92.7892	5,567,352	6,000,000	6,000,000	0	0	0	0	4.110	4.110	JD	6,850	246,600	09/25/2015	12/21/2030
Q9469*-AA-5	VISY KRAFT HLDGS PTY LTD SER 2021A		D		2.C YE	9,566,502	80.9830	8,098,301	10,000,000	9,593,218	0	22,894	0	0	3.540	3.938	AO	118,983	309,750	10/31/2022	04/15/2036
Q9609*-AA-6	WESTCONNEX FIN CO PTY SER A GTD		D		2.A FE	10,000,000	84.4110	8,441,097	10,000,000	10,000,000	0	0	0	0	2.980	2.979	MS	87,744	298,000	05/11/2021	09/15/2031
Q9609*-AB-4	WESTCONNEX FIN CO PTY SER B GTD		D		2.A FE	25,000,000	82.4282	20,607,050	25,000,000	25,000,000	0	0	0	0	3.080	3.080	JD	34,222	770,000	05/11/2021	06/15/2033
Q9609*-AC-2	WESTCONNEX FIN CO PTY SER C GTD		D		2.A FE	15,000,000	78.4788	11,771,817	15,000,000	15,000,000	0	0	0	0	3.280	3.280	JD	267,867	246,000	05/11/2021	06/15/2036
Q9609*-AE-8	WESTCONNEX FINANCE COMPANY PTY LTD		C		2.A FE	24,565,115	107.5205	21,504,095	20,000,000	24,550,550	0	(14,565)	0	0	6.490	3.734	JD	46,872	0	10/26/2023	12/18/2033
U8215L-AA-2	SIERRACOL ENERGY ANDINA LLC		D	2	4.A FE	733,625	83.2600	832,600	1,000,000	775,121	0	35,596	0	0	6.000	12.779	JD	2,667	60,000	10/31/2022	06/15/2028
V6560A-AD-4	OCP SA		D		3.A FE	3,235,000	94.8125	2,370,313	2,500,000	3,175,958	0	(19,346)	0	0	6.875	4.780	AO	31,510	171,875	10/14/2020	04/25/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
V6703D-AA-2	NETWORK I2I LTD		D	2	3.B FE	201,900	98.5430	197,086	200,000	200,525	0	(447)	0	0	5.650	5.387	AO	2,386	11,300	10/09/2020	12/29/2049
W2710@-AE-0	ELLEVIO AB GTD SECD SR SER 6		D		2.B FE	10,000,000	91.8518	9,185,176	10,000,000	10,000,000	0	0	0	0	3.290	3.276	FA	112,408	329,000	09/09/2016	10/26/2028
W2710@-AF-7	ELLEVIO AB GTD SECD SR SER 7		D		2.B FE	20,000,000	87.2633	17,452,651	20,000,000	20,000,000	0	0	0	0	3.440	3.425	FA	235,067	688,000	09/09/2016	10/26/2031
Y00130-RP-4	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		D	1,2	2.C FE	4,192,766	85.9688	4,083,516	4,750,000	4,274,201	0	69,691	0	0	4.375	6.573	JJ	102,752	207,813	10/31/2022	07/03/2029
Y048D8-AA-8	AXIATA SPV5 (LABUAN) LTD		D	2	2.B FE	15,826,398	68.6420	12,338,400	17,975,000	15,873,498	0	37,486	0	0	3.064	3.713	FA	201,943	550,754	10/31/2022	08/19/2050
Y0606W-CC-2	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR		D	2	2.C FE	4,142,750	83.6290	4,181,450	5,000,000	4,232,015	0	76,405	0	0	3.466	5.123	MS	47,176	173,300	10/31/2022	09/23/2036
Y0882Z-BY-3	BHARAT PETROLEUM CORPORATION LTD		D		2.C FE	4,722,900	98.0890	4,708,272	4,800,000	4,757,628	0	29,689	0	0	4.000	4.682	MN	28,267	192,000	10/31/2022	05/08/2025
Y27257-AJ-6	GLOBE TELECOM INC		D	2	5.B GI	2,784,986	74.2500	2,153,250	2,900,000	2,804,205	0	6,687	0	0	3.000	3.347	JJ	38,183	87,000	01/12/2021	07/23/2035
Y41157-AE-1	INTERNATIONAL CONTAINER TERMINAL SERVICE		D		5.B GI	1,866,000	97.0000	1,940,000	2,000,000	1,883,068	0	14,517	0	0	4.750	5.850	JD	3,694	95,000	10/31/2022	06/17/2030
Y44709-AF-3	NK KAZMUNAYGAZ AO		D		2.B FE	3,518,250	98.9375	3,957,500	4,000,000	3,577,245	0	50,504	0	0	5.375	7.592	AO	40,014	215,000	10/31/2022	04/24/2030
Y44709-AG-1	NK KAZMUNAYGAZ AO		D		2.B FE	21,373,776	93.8750	17,132,188	18,250,000	21,127,378	0	(75,861)	0	0	6.375	5.137	AO	216,529	1,163,438	10/31/2022	10/24/2048
Y68856-AV-8	PETRONAS CAPITAL LTD		D	2	1.G FE	10,406,890	91.9760	9,381,552	10,200,000	10,376,082	0	(6,638)	0	0	4.550	4.407	AO	90,242	464,100	10/31/2022	04/21/2050
Y7072Q-AA-1	PLDT INC		D	2	2.B FE	5,948,450	72.0000	4,968,000	6,900,000	5,961,947	0	15,775	0	0	3.450	4.268	JD	5,290	220,800	10/31/2022	06/23/2050
Y713AX-AA-5	PAKUWON JATI TBK PT		D	1,2	3.A FE	1,610,250	93.1250	1,769,375	1,900,000	1,661,658	0	44,118	0	0	4.875	8.395	AO	15,952	92,625	10/31/2022	04/29/2028
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		D	2	2.C FE	1,587,694	100.4688	1,707,969	1,700,000	1,601,815	0	12,054	0	0	5.450	6.574	MN	11,839	92,650	10/31/2022	05/15/2030
Y7150M-AE-7	PTTEP TREASURY CENTER CO LTD		D		2.A FE	10,754,660	81.1060	8,353,918	10,300,000	10,736,444	0	(5,705)	0	0	3.903	3.688	JD	27,917	402,009	01/12/2021	12/06/2059
Y85859-AC-3	TENAGA NASIONAL BHD		D		2.A FE	8,787,468	99.0940	8,107,875	8,182,000	8,788,285	0	817	0	0	7.500	6.979	JJ	282,961	306,825	05/25/2023	01/15/2096
Y8846Q-AG-1	TOWER BERSAMA INFRASTRUCTURE TBK PT		D	1,2	2.C FE	5,082,288	98.0000	5,154,800	5,260,000	5,172,529	0	78,298	0	0	4.250	5.901	JJ	99,356	223,550	10/31/2022	01/21/2025
Y93541-AA-1	VANKE REAL ESTATE HONG KONG CO LTD		D		2.B FE	1,751,000	66.0000	1,320,000	2,000,000	1,801,718	0	43,451	0	0	3.975	6.953	MN	11,483	79,500	10/31/2022	11/09/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						31,336,830,343	XXX	29,200,407,659	31,051,349,980	31,257,248,111	596,126	19,991,811	18,471,625	30,043,855	XXX	XXX	XXX	388,258,651	1,392,042,152	XXX	XXX
01852T-AA-1	ALBT 2007-OA1 A1 - CMO/RMBS			4,5	1.A FM	465,118	84.0760	869,228	1,033,860	399,397	0	56,154	0	0	5.950	14.725	MON	0	0	01/31/2012	07/25/2037
02146Q-AB-9	CWALT 2006-OA10 2A1 - CMO/RMBS			4,5	1.A FM	8,976,050	82.7569	9,869,200	11,925,534	8,514,906	0	450,183	0	0	5.850	5.374	MON	0	21,158	12/31/2011	08/25/2046
02146Q-AC-7	CWALT 2006-OA10 3A1 - RMBS			4,5	1.A FM	21	84.8801	15,129	17,824	0	0	(3)	0	0	5.850	0.000	MON	0	0	12/31/2011	08/25/2046
02146Q-AC-7	CWALT 2006-OA10 3A1 - RMBS			4,5	5.B FM	6,356,426	84.8801	6,762,389	7,966,988	6,392,041	0	499,761	0	0	5.850	8.177	MON	0	0	12/20/2007	08/25/2046
02146Q-AD-5	CWALT 2006-OA10 4A1 - RMBS			4,5	1.A FM	5,052,276	83.3742	5,627,070	6,749,178	5,046,420	0	401,299	0	0	5.850	8.326	MON	0	0	12/31/2011	08/25/2046
02148A-AA-4	CWALT 2006-34 A1 - CMO/RMBS			4	1.A FM	7,324,403	48.8548	7,406,402	15,160,032	6,206,932	0	815,987	0	0	6.250	13.326	MON	0	0	09/27/2016	11/25/2046
02148G-AD-5	CWALT 2007-OA8 2A1 - RMBS			4,5	1.A FM	476,357	75.6281	834,832	1,103,865	389,705	0	61,952	0	0	5.830	16.650	MON	0	4,472	11/19/2012	06/25/2047
02148Y-AJ-3	CWALT 2006-42 2A1 - CMO/RMBS			4	6. *	167,201	42.2180	1,611,227	3,816,442	0	0	(1,102)	0	0	6.000	0.000	MON	0	0	01/31/2015	12/25/2046
02149Q-AD-2	CWALT 2007-OA10 2A1 - CMO/RMBS			4,5	1.A FM	4,490,767	14.0426	1,217,150	8,667,552	851,889	0	(990)	0	0	5.970	0.000	MON	0	0	03/01/2013	09/25/2047
023772-AB-2	AMERICAN AIRLINES 2013-1 PASS THROUGH TR			1	4.A FE	0	95.0000	0	0	0	0	0	0	0	4.000	9.501	JJ	0	0	07/18/2014	01/15/2027
026930-AA-5	AHMA 2007-2 A1 - RMBS			4,5	1.A FM	4,042,791	87.7497	7,432,585	8,470,214	4,007,726	(3,423)	1,099,510	0	0	5.720	31.794	MON	0	0	05/29/2012	03/25/2047
026935-AC-0	AHMA 2007-3 12A - CMO/RMBS			4,5	1.A FM	1,085,751	92.3815	1,166,047	1,262,209	1,004,492	0	1,566	0	0	5.930	0.175	MON	0	0	11/21/2017	06/25/2037
045427-AE-1	CWL 2006-8 M1 - RMBS			4,5	6. FE	391,029	78.3479	10,697,934	13,654,394	0	0	0	0	0	5.860	0.000	MON	0	0	02/28/2010	01/25/2034
05535D-AM-6	BCF 1997-R1 WAC - RMBS			4	6. FE	0	68.5000	86,926	126,899	0	0	(42)	0	0	2.097	0.000	MON	886	(98)	03/20/1997	03/25/2039
05948K-V6-3	BOAA 2005-11 3C1 - CMO/RMBS			4	1.A FM	1,598,853	84.1808	1,605,098	1,906,726	1,629,640	0	117,997	0	0	6.000	7.581	MON	0	0	11/08/2005	12/25/2035
05948K-V6-3	BOAA 2005-11 3C1 - CMO/RMBS			4	1.E FM	1	84.1808	1	1	1	0	0	0	0	6.000	6.720	MON	0	0	11/08/2005	12/25/2035
05948K-V6-3	BOAA 2005-11 3C1 - CMO/RMBS			4	2.C FM	1	84.1808	1	1	1	0	0	0	0	6.000	6.415	MON	0	0	11/08/2005	12/25/2035
05948K-V6-3	BOAA 2005-11 3C1 - CMO/RMBS			4	4.C FM	0	84.1808	0	0	0	0	0	0	0	6.000	3.865	MON	0	0	11/08/2005	12/25/2035
05948K-V6-3	BOAA 2005-11 3C1 - CMO/RMBS			4	5.A FM	1	84.1808	1	1	1	0	0	0	0	6.000	2.627	MON	0	0	11/08/2005	12/25/2035
05949A-AA-2	BOAA 2006-9 1C1 - CMO/RMBS			4	3.C FM	4,167,395	86.1266	3,966,889	4,605,883	4,208,002	0	263,452	0	0	6.000	6.461	MON	0	0	12/28/2006	01/25/2037
05949A-DN-7	BOAMS 2004-D 2A8 - CMO/RMBS			4	1.E FM	67,321	93.2130	62,753	67,322	67,711	0	246	0	0	4.607	3.891	MON	258	2,824	04/07/2004	05/25/2034
059515-AC-0	BAFC 2007-3 A2 - RMBS			4,5	2.A FM	1,155,544	81.3708	959,874	1,179,629	1,102,622	0	17,167	0	0	5.650	1.566	MON	0	0	04/13/2007	04/25/2037
059515-AC-0	BAFC 2007-3 A2 - RMBS			4,5	2.C FM	50	81.3708	41	50	47	0	1	0	0	5.650	1.397	MON	0	0	04/13/2007	04/25/2037
05951V-AV-1	BAFC 2006-I 6A1 - RMBS			4,5	1.A FM	4,098,475	81.4594	4,577,403	5,619,248	4,216,131	0	385,878	0	0	5.852	9.656	MON	0	0	01/31/2015	12/20/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05953Y-AG-6	BAFC 2007-4 A1A - RMBS			4,5	1.A FM	252,582	81.6996	199,770	244,517	235,130	0	(102)	0	0	5.560	(1.671)	MON	0	0	05/02/2007	05/26/2037
06050H-JH-2	BOAMS 2002-E A1 - CMO/RMBS			4	1.A FM	391	98.7074	377	382	382	0	0	0	0	5.043	5.763	MON	2	18	05/06/2002	06/20/2031
072927-AA-4	BPACE 23CPE1 A - RMBS			4	1.A FE	24,778,005	103.6875	25,921,865	25,000,000	24,777,579	0	(426)	0	0	6.930	6.969	MON	245,438	0	11/07/2023	10/28/2060
073879-MC-9	BSABS 2004-SD4 A1 - RMBS			4,5	1.A FM	42,921	94.2738	40,400	42,854	42,881	0	(5)	0	0	6.370	4.679	MON	46	1,910	11/15/2005	08/25/2044
07400N-AA-8	BSMF 2007-AR5 11A - RMBS			4,5	1.A FM	1,761,121	84.0390	1,480,722	1,761,947	1,761,519	0	29	0	0	5.810	3.228	MON	1,706	53,545	07/13/2007	06/25/2037
07402P-AJ-2	BSSP 2007-R8 5A1 - CMO/RMBS			4	1.A FM	2,614,299	95.5118	3,357,881	3,515,672	2,372,426	0	247,509	0	0	5.291	9.976	MON	0	0	02/08/2008	04/25/2037
1248MB-AL-9	CBASS 2007-CB2 A2E - RMBS			4	1.A FM	3,885,617	61.1103	2,143,532	3,507,644	1,558,261	0	192,890	0	0	3.541	13.217	MON	0	0	06/21/2013	02/25/2037
12567R-AA-8	CIM 2021-R6 A1 - CMO/RMBS			4	1.A	650,377	87.1490	650,097	745,960	658,683	0	8,941	0	0	1.425	5.038	MON	886	10,630	10/25/2022	07/25/2061
126380-AA-2	CSMC 069 1A1 - CMO/RMBS			4	1.A FM	2,096,156	85.3199	2,273,847	2,665,085	2,005,571	0	221,249	0	0	5.000	11.001	MON	0	0	04/21/2014	11/25/2036
126380-AB-0	CSMC 069 2A1 - CMO/RMBS			4	1.A FM	3,357,597	82.0889	3,848,087	4,687,708	3,510,967	0	455,534	0	0	5.500	14.143	MON	0	0	09/07/2006	11/25/2036
12640P-AA-3	CSMC 2008-1R A1 - CMO/RMBS			4	1.A FM	1,884,340	96.5207	1,954,512	2,024,968	1,748,389	0	65,720	0	0	0.244	3.819	MON	0	0	11/30/2012	03/25/2037
12640W-AG-5	CSMC 2008-3R 2A1 - CMO/RMBS			4	1.A FM	443,841	47.8016	502,419	1,051,050	551,750	0	117,613	0	0	5.000	23.233	MON	5,288	0	06/18/2008	03/26/2036
126670-FC-7	CWL 2005-IM2 A4 - RMBS			4,5	1.A FM	1,222,074	99.1101	1,215,520	1,226,435	1,153,922	0	12,165	0	0	5.918	1.121	MON	0	0	02/17/2012	01/25/2036
126670-QC-5	CWL 2005-AB5 2A3 - RMBS			4,5	1.A FM	8,399,300	89.1896	16,093,751	18,044,423	9,184,302	0	1,919,875	0	0	6.170	24.261	MON	0	0	02/15/2012	05/25/2036
126670-ZN-1	CWL 2006-6 M1 - RMBS			4,5	1.A FM	13,372,720	91.3202	63,633,140	69,681,310	22,675,132	0	3,675,781	0	0	5.950	15.437	MON	0	0	01/31/2012	09/25/2035
126671-RV-0	CWL 2002-S3 A5 - RMBS			4	1.A FM	10,028	92.8852	9,090	9,786	9,674	0	(185)	0	0	4.931	2.992	MON	40	483	07/31/2016	05/25/2032
126671-T9-7	CWABS INC ASSET BACKED CERTIFICATES SER			4	6. *	1	100.0000	1	1	1	0	0	0	0	6.000	6.016	MON	0	50,339	10/16/2003	10/25/2033
126671-ZS-8	CWL 2003-S1 M1 - RMBS			4	6. *	338	106.0179	2,534	2,391	0	0	127	0	0	5.081	0.000	MON	0	0	09/30/2004	12/25/2032
126673-JC-7	CWL 2004-10 MF1 - RMBS			4	1.A FM	4,108,566	96.5470	3,966,735	4,108,604	4,108,583	0	8	0	0	5.014	4.845	MON	17,167	181,839	09/22/2004	11/25/2034
126673-JD-5	CWL 2004-10 MF2 - RMBS			4	1.A FM	5,709,892	91.1795	5,488,496	6,019,440	5,764,022	0	313,121	0	0	5.113	5.188	MON	0	0	09/22/2004	10/25/2034
126673-ZU-9	CWL 2005-3 AF6 - RMBS			4	1.A FM	1,149	99.1662	1,156	1,166	1,162	0	(1)	0	0	5.219	5.072	MON	5	52	10/31/2018	07/25/2035
12667F-GX-7	CWALT 2004-J3 3A1 - CMO/RMBS			4	1.A FM	149,387	99.2908	146,793	147,842	148,239	0	(262)	0	0	6.250	6.023	MON	770	9,240	07/31/2016	03/25/2034
12667G-5G-4	CWALT 2005-40CB A1 - CMO/RMBS			4	1.A FM	2,133,375	65.0217	2,540,972	3,907,882	2,106,222	0	337,389	0	0	5.500	17.523	MON	0	0	03/31/2015	10/25/2035
12667G-CB-7	CWALT 2005-14 2A1 - CMO/RMBS			4,5	1.A FM	1,838,493	89.1712	1,986,267	2,227,475	1,768,614	0	105,308	0	0	5.890	6.070	MON	0	0	01/31/2015	05/25/2035
12667G-CH-4	CWALT 2005-14 4A1 - CMO/RMBS			4,5	1.E FM	813,961	90.8991	749,469	824,507	795,598	0	16,493	0	0	5.910	2.101	MON	0	0	08/20/2007	05/25/2035
12667G-RV-7	CWALT 2005-17 1A1 - CMO/RMBS			4,5	1.A FM	1,131,843	86.5644	1,022,009	1,180,634	1,080,441	0	15,507	0	0	5.990	1.440	MON	0	0	03/21/2019	07/25/2035
12667G-XW-8	CWALT 2005-30CB 2A1 - CMO/RMBS			4	1.A FM	1,799,158	94.2934	1,993,694	2,114,351	1,745,338	0	148,296	0	0	5.500	8.813	MON	0	0	03/05/2007	08/25/2035
126685-DZ-6	CWL 2006-S2 A5 - RMBS			4	6. FE	0	13,600,000.0000	1,403,392	10	0	0	16,070	0	0	5.753	0.000	MON	0	0	12/19/2013	07/25/2027
12668A-HA-6	CWALT 2005-56 4A1 - CMO/RMBS			4,5	4.B FM	855,287	89.5863	1,189,720	1,328,016	908,198	0	116,653	0	0	6.090	13.955	MON	0	0	04/13/2012	11/25/2035
12668A-HA-6	CWALT 2005-56 4A1 - CMO/RMBS			4,5	4.C FM	1	89.5863	1	1	1	0	0	0	0	6.090	12.956	MON	0	0	04/13/2012	11/25/2035
12668A-HA-6	CWALT 2005-56 4A1 - CMO/RMBS			4,5	1.A FM	0	89.5863	0	0	0	0	0	0	0	6.090	7.473	MON	0	0	04/13/2012	11/25/2035
12668A-HA-6	CWALT 2005-56 4A1 - CMO/RMBS			4,5	3.C FM	35	89.5863	49	55	37	0	5	0	0	6.090	14.747	MON	0	0	04/13/2012	11/25/2035
12668A-HA-6	CWALT 2005-56 4A1 - CMO/RMBS			4,5	4.A FM	2,658,005	89.5863	3,767,399	4,205,331	2,850,625	0	384,064	0	0	6.090	14.678	MON	0	0	04/13/2012	11/25/2035
12668B-JU-8	CWALT 2006-OC1 23A - RMBS			4,5	1.A FM	8,140,331	92.1162	17,782,239	19,304,141	8,917,741	0	2,645,716	0	0	6.110	35.121	MON	0	0	02/17/2012	12/25/2035
12668R-AA-6	CWALT 2006-OA19 A1 - CMO/RMBS			4,5	5.A FM	17,823,308	76.5604	4,340,485	5,669,363	4,067,014	0	292,637	0	0	5.832	7.534	MON	0	0	11/01/2007	02/20/2047
12668R-AA-6	CWALT 2006-OA19 A1 - CMO/RMBS			4,5	5.C FM	1,011,876	76.5604	952,789	1,244,494	1,021,802	0	33,046	0	0	5.832	3.303	MON	0	0	03/21/2019	02/20/2047
12668V-AF-6	CWL 2006-S7 A6 - RMBS			4	6. FE	0	99.2350	50	51	50	0	(266)	0	0	5.693	5.479	MON	0	3	06/07/2007	11/25/2035
12668W-AC-1	CWL 2007-4 A3 - RMBS			4	1.A FM	991,544	99.1649	1,359,215	1,370,662	1,099,496	0	334,576	0	0	5.714	35.218	MON	0	0	03/31/2008	10/25/2032
12668W-AU-1	CWL 2007-4 A5W - RMBS			4	1.A FM	20,201,249	82.9449	13,875,039	16,728,015	16,219,666	0	79,771	0	0	5.934	5.198	MON	82,720	728,110	09/30/2016	10/25/2035
12668W-AV-9	CWL 2007-4 A6W - RMBS			4	1.A FM	1,190,652	90.7441	1,069,249	1,178,312	1,184,980	0	1,852	0	0	5.633	4.409	MON	5,531	52,443	09/30/2016	08/25/2035
12694-A3-2	CWALT 2006-OA1 2A1 - CMO/RMBS			4,5	1.A FM	8,720,038	80.7019	9,412,779	11,663,639	8,498,127	0	486,411	0	0	5.892	5.788	MON	0	0	03/21/2019	03/20/2046
12694-YQ-5	CWHL 2006-3 3A1 - RMBS			4,5	1.A FM	970,899	85.3713	1,243,781	1,456,908	790,193	0	48,575	0	0	5.970	5.792	MON	0	0	12/19/2013	02/25/2036
12669F-2J-1	CWHL 2004-20 3A1 - CMO/RMBS			4	1.A FM	252,891	87.3016	776,776	889,762	154,827	0	64,126	0	0	5.363	41.625	MON	0	0	07/28/2004	10/25/2034

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
12669F-T2-9	CWHL 2004-14 2A5 - CMO/RMBS			4	1.A FM	102,943	93.7742	97,767	104,258	103,536	0	489	0	0	4.843	4.578	MON	421	4,577	05/24/2004	08/25/2034
12669F-X7-3	CWHL 2004-16 1A2 - CMO/RMBS			4	1.A FM	158,574	96.1142	192,393	200,171	139,029	0	12,590	0	0	6.219	8.893	MON	0	0	06/30/2004	09/25/2034
12669G-UR-0	CWHL 2005-11 4A1 - CMO/RMBS			4,5	1.A FM	48,531	90.6130	252,641	278,813	0	0	7,204	0	0	6.010	67.659	MON	0	0	11/30/2012	04/25/2035
152314-GN-4	CXHE 2003-A AF6 - RMBS			4	1.F FE	8	99.0688	8	8	8	0	0	0	0	3.654	4.098	MON	0	0	07/31/2010	03/25/2033
172973-5J-4	CMSI 2006-1 3A2 - CMO/RMBS			4	1.A FM	3,070	96.1580	3,120	3,245	3,163	0	(1)	0	0	5.000	6.320	MON	14	162	09/14/2006	02/25/2036
17307G-HA-9	CMLTI 2004-NCM2 2A1 - CMO/RMBS			4	2.B FM	1,104,387	97.2438	1,086,865	1,117,671	1,097,719	0	61,858	0	0	5.500	5.771	MON	0	0	07/31/2016	09/25/2034
178779-AQ-7	CITYH 1996-2 A5 - RMBS			4	1.A FM	177,280	99.4278	168,700	169,671	169,165	0	(195)	0	0	8.100	7.999	MON	1,145	14,425	08/31/2001	08/25/2026
19688J-AA-5	COLT 2020-2 A1 - CMO/RMBS			4	1.A FE	5,725	99.3474	5,618	5,655	5,660	0	1	0	0	1.853	1.828	MON	9	105	12/30/2020	03/25/2065
20846Q-HC-5	CNF 2001-2 A - ABS			4	5.B FE	77,119	100.3417	79,423	79,152	77,913	0	696	0	0	7.100	8.994	MON	468	6,146	10/31/2022	03/01/2031
21075W-DQ-5	CONHE 1996-4 A8 - RMBS			4	4.A FM	298,227	92.2120	281,883	305,690	302,951	0	1,128	0	0	7.220	8.074	MON	1,839	22,071	12/29/2014	01/15/2028
22540V-G7-1	CSFB 2002-9 1A2 - CMO/RMBS			4	4.B FM	31,656	92.1540	27,738	30,099	29,057	0	(1,285)	0	0	7.500	2.842	MON	188	2,257	12/18/2002	03/25/2032
22541Q-4A-7	CSFB 2003-29 4A1 - CMO/RMBS			4	1.A FM	327,770	98.5330	305,772	310,324	321,250	0	(530)	0	0	6.000	4.755	MON	1,552	18,619	03/18/2013	12/25/2033
22541S-AM-0	CSFB 2004-1 2A2 - CMO/RMBS			4	1.A FM	233,555	98.1522	226,619	230,886	230,914	0	(388)	0	0	6.000	5.647	MON	1,154	13,853	03/31/2008	02/25/2034
225458-XH-6	CSFB 2005-6 1A3 - RMBS			4	1.A FM	793,868	98.6753	794,619	805,286	817,937	0	11,931	0	0	5.725	6.394	MON	3,842	41,384	06/15/2005	07/25/2035
225470-FJ-7	CSFB 2005-10 9A1 - CMO/RMBS			4	1.A FM	2,336,582	71.9070	2,866,251	3,986,050	1,867,750	0	239,140	0	0	6.000	13.450	MON	0	0	03/31/2015	11/25/2035
225470-T9-4	TBW 2006-1 4A1 - CMO/RMBS			4	1.A FM	3,764,374	28.3174	1,547,018	5,463,131	1,225,758	0	103,554	0	0	6.500	8.450	MON	0	0	09/27/2016	04/25/2036
225470-U2-7	TBW 2006-1 5A1 - CMO/RMBS			4	1.A FM	431,441	30.3673	546,298	1,798,966	452,620	0	43,267	0	0	6.500	24.434	MON	4,140	25,706	10/31/2022	04/25/2036
225470-U2-7	TBW 2006-1 5A1 - CMO/RMBS			4	3.A FM	1,129,446	30.3673	903,513	2,975,280	1,131,497	0	107,579	0	0	6.500	9.976	MON	0	0	03/22/2006	04/25/2036
225470-YD-9	CSMC 2006-2 1A1 - CMO/RMBS			4	1.A FM	3,828,781	51.4279	3,844,874	7,476,239	3,916,665	0	632,917	0	0	5.500	17.655	MON	0	0	02/03/2006	03/25/2036
225492-AE-7	CSMC 2008-2R 2A1 - CMO/RMBS			4	1.A FM	2,204,398	40.5489	1,886,901	4,653,390	1,911,922	0	236,153	0	0	6.000	12.876	MON	0	338,783	05/01/2008	06/25/2037
22942K-CA-6	CSMC 2006-7 9A4 - CMO/RMBS			4	1.A FM	4,805,551	19.2260	2,849,830	14,822,821	3,312,361	0	145,575	0	0	7.000	5.784	MON	7,054	47,087	10/31/2022	08/25/2036
22944B-CX-4	CSMC 2007-5 4A3 - CMO/RMBS			4	1.A FM	34,813,505	75.3322	33,372,781	44,300,795	34,122,376	0	2,391,868	15,044	0	7.000	8.401	MON	70,192	393,131	10/31/2022	08/25/2037
23242E-AF-6	CWL 2006-13 AF6 - RMBS			4	1.A FM	274,923	92.7421	431,671	465,453	282,746	0	125	0	0	6.034	27.041	MON	2,340	18,548	10/31/2011	01/25/2037
23245C-AF-7	CWL 2007-1 M1 - RMBS			4,5	6. FE	1,220,079	2.5827	75,941	2,940,397	0	0	0	0	0	5.815	0.000	MON	0	0	08/31/2009	01/25/2036
23321P-6K-9	DLJ MORTGAGE ACCEPTANCE 2000-B - CMO/RMB			4	6. *	59	0.0000	0	7,150	0	0	140	0	0	3.190	0.000	MON	57	0	03/30/2000	04/02/2030
23332U-DU-5	DSLA 2005-AR3 2AA - CMO/RMBS			4,5	1.A FM	161,457	90.6178	145,842	160,941	155,583	0	2,090	0	0	5.950	1.373	MON	0	0	06/16/2005	07/19/2045
23332U-GM-0	DSLA 2006-AR1 21A - RMBS			4	1.A FM	2,137,360	86.3897	2,169,497	2,511,292	2,123,751	0	121,406	0	0	5.952	5.844	MON	0	0	01/31/2015	04/19/2046
291701-CR-9	EFLOT 1998-2 M1 - RMBS			4	6. *	0	0.0010	2	194,322	0	0	0	0	0	7.490	0.000	MON	7,277	0	06/17/1998	06/25/2024
302985-AC-0	FWD 2020-INV1 A3 - CMO/RMBS			4	1.C FE	227,114	90.2942	204,932	226,961	226,760	0	7	0	0	2.440	2.445	MON	461	5,538	12/30/2020	01/25/2050
32113J-AB-1	FNLC 2005-1 M1 - RMBS			4,5	1.A FM	498,147	86.3417	658,403	762,555	515,570	0	47,010	0	0	5.965	9.594	MON	0	0	12/31/2011	05/25/2035
32113J-AC-9	FNLC 2005-1 M2 - RMBS			4,5	6. FM	1,331,218	73.7285	1,584,562	2,149,184	1,419,128	0	137,836	0	0	6.115	10.380	MON	0	0	04/21/2005	05/25/2035
32113J-AD-7	FNLC 2005-1 M3 - RMBS			4,5	6. FE	563	0.0010	7	736,559	0	0	0	0	0	6.130	250.000	MON	13,278	0	04/21/2005	05/25/2035
32113J-AE-5	FNLC 2005-1 M4 - RMBS			4,5	6. FE	0	0.0010	6	585,425	0	0	0	0	0	6.145	0.000	MON	9,073	0	04/21/2005	05/25/2035
35729P-PC-8	FHLT 2006-1 M1 - RMBS			4,5	1.A FM	1,739	37.2436	953,684	2,560,661	1,739	0	0	0	0	5.950	250.000	MON	15,154	4,880	12/19/2013	04/25/2036
35729P-PZ-7	FHLT 2006-2 M1 - RMBS			4,5	1.A FM	4,155,324	66.5681	5,216,632	7,836,536	4,208,513	0	261,044	0	0	5.950	6.535	MON	0	0	04/11/2006	02/25/2036
36167C-AA-4	GCAT 19RPL1 A1 - CMO/RMBS			4	1.A	439,145	94.8598	403,338	425,193	432,572	0	(2,114)	0	0	2.650	1.416	MON	188	11,268	12/30/2020	10/25/2068
361856-EC-7	GMACM 2005-HE1 A3 - RMBS			4,5	5.B FE	0	55.3052	265,730	480,479	0	0	(333)	0	0	5.970	0.000	MON	0	0	08/22/2005	08/25/2035
36185M-AF-9	GMACM 2005-HE2 A6 - RMBS			4	6. FE	(1,373)	75.4680	1,021,144	1,353,081	0	0	(1,379)	0	0	5.893	250.000	MON	0	0	06/15/2005	11/25/2035
3622EC-AB-2	GSAA 2007-5 21A - RMBS			4,5	1.A FM	301,010	93.7181	310,979	331,823	301,448	0	11,047	0	0	5.710	3.750	MON	0	0	04/26/2007	05/26/2037
3622EE-AA-0	GSAA 2007-9 A1A - CMO/RMBS			4	1.A FM	662,405	81.1904	585,246	720,832	604,582	0	17,920	0	0	6.000	3.132	MON	0	0	09/27/2007	10/26/2037
3622MG-AC-2	GSAMP 2007-NC1 A2B - RMBS			4,5	1.A FM	9,711,601	48.7312	8,831,133	18,122,148	9,210,479	0	550,810	0	0	5.670	6.113	MON	0	0	03/21/2019	02/25/2037
3622NA-AC-4	GSR 2007-OA1 2A1 - RMBS			4,5	1.A FM	109,529	46.0278	107,792	234,189	71,987	0	(32)	0	0	5.595	0.000	MON	0	0	05/04/2007	05/26/2037
3622NA-AE-0	GSR 2007-OA1 23A - RMBS			4,5	1.A FM	5,771,079	55.6422	6,666,463	11,980,953	5,016,223	0	848,207	0	0	5.780	18.121	MON	0	0	01/31/2015	05/26/2037
362334-BR-4	GSAA 2006-3 A2 - RMBS			4,5	1.A FM	1,225,897	34.8319	1,854,969	5,325,485	1,143,734	0	238,368	0	0	5.850	23.442	MON	0	0	04/10/2012	03/25/2036
362341-Z4-4	GSAA 2006-1 A3 - RMBS			4,5	1.A FM	3,790,602	41.9979	5,982,924	14,245,772	3,231,398	0	798,708	0	0	6.130	27.082	MON	0	0	02/17/2012	01/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36245C-AC-6	GSAMP 2006-S6 A1C - RMBS			4,5	6. FE	0	0.7469	16,933	2,267,038	0	0	0	0	0	5.670	0.000	MON	0	0	05/07/2007	10/25/2036
36245R-AA-7	GSAA 2007-6 1A1 - RMBS			4,5	1.A FM	311,534	57.7775	301,137	521,201	244,031	0	(52)	0	0	5.710	0.000	MON	0	0	05/23/2007	05/26/2037
39538W-BY-3	GPMF 2005-AR4 4AA - CMO/RMBS			4,5	1.A FM	560,667	90.7995	1,954,860	2,152,941	367,897	0	117,475	0	0	6.090	31.563	MON	0	0	05/14/2012	10/25/2045
39539K-AF-0	GPMF 2007-AR1 3A1 - RMBS			4,5	5.A Z	18	0.0000	0	18	0	0	0	0	0	5.670	0.000	MON	0	7	06/11/2007	02/25/2037
41161M-AC-4	HVMLT 2006-5 21A - CMO/RMBS			4,5	1.A FM	4,217,751	54.0791	8,770,925	16,218,706	2,698,114	0	615,448	0	0	5.830	23.037	MON	0	0	01/31/2015	07/19/2046
41161P-KD-4	HVMLT 2004-11 3A1 - CMO/RMBS			4,5	1.A FM	112,962	87.6796	261,548	298,300	30,314	0	(106)	0	0	6.170	0.000	MON	0	0	01/31/2015	01/19/2035
41161P-LT-8	HVMLT 2005-2 21C - CMO/RMBS			4,5	1.A FM	36,464	91.0044	274,907	302,081	39,937	0	1,679	0	0	5.910	250.000	MON	645	13,082	03/30/2005	05/19/2035
41161X-AC-0	HVMLT 2006-9 2AA - RMBS			4,5	1.A FM	7,187,478	85.7025	9,761,879	11,390,421	7,716,781	0	1,104,053	0	0	5.890	15.493	MON	0	0	01/31/2015	11/19/2036
43718M-AD-6	RFMS2 2006-HI4 A4 - RMBS			4	1.A FM	297,305	31.4276	672,336	2,139,317	0	0	83,556	0	0	6.220	112.683	MON	0	0	01/31/2007	09/25/2036
44967#-AD-7	IMC HOME EQUITY LOAN TRUST 1995-3 - CMO/			4	6. *	3,346	99.9686	3,346	3,347	3,346	0	0	0	0	8.370	8.380	MON	329	68	09/30/2016	07/01/2025
45660L-FN-4	INDX 2005-AR3 4A1 - CMO/RMBS			4	1.A FM	40,028	92.2185	36,212	39,267	39,267	0	0	0	0	3.649	3.103	MON	119	1,212	01/27/2005	04/25/2035
45660L-WD-7	INDX 2005-AR18 21A - CMO/RMBS			4,5	1.A FM	732,732	47.9889	1,386,259	2,888,706	685,972	0	169,390	0	0	6.090	27.521	MON	475	0	09/02/2010	10/27/2036
45660N-VH-5	RAST 2003-A11 A9 - CMO/RMBS			4	1.A FM	136,541	97.0971	134,902	138,935	116,418	0	(163)	0	0	5.750	0.000	MON	0	0	03/29/2004	11/25/2033
46628S-AJ-2	JPMAC 2006-WF1 A6 - RMBS			4	1.A FM	3,250,648	28.3451	2,927,904	10,329,488	2,728,867	0	250,439	0	0	6.500	9.271	MON	0	0	03/21/2019	07/25/2036
52519L-AA-6	LMT 2008-1 A1 - CMO/RMBS			4	1.A FM	16,700,812	52.6935	15,054,319	28,569,589	15,884,062	0	1,372,886	0	0	6.000	9.015	MON	0	0	01/29/2008	09/28/2037
525221-DT-1	LXS 2005-8 1A3 - RMBS			4,5	1.A FM	5,796,829	74.8067	5,064,546	6,770,174	2,795,215	0	308,854	0	0	6.170	6.126	MON	0	0	03/31/2015	12/25/2035
525221-HA-8	LXS 2006-2N 1A1 - RMBS			4,5	1.A FM	8,508,940	87.9676	10,871,836	12,358,908	8,773,294	0	973,299	0	0	5.990	11.882	MON	0	0	05/18/2012	02/25/2046
52522D-AG-6	LXS 2006-16N AA1 - RMBS			4,5	1.A FM	2,644,764	91.7571	3,555,969	3,875,414	3,123,403	0	481,616	0	0	5.870	17.401	MON	0	0	03/15/2012	11/25/2046
52522Q-AM-4	LMT 2007-10 3A1 - CMO/RMBS			4	1.B FM	17,587,581	25.7741	15,872,809	61,584,315	13,858,188	0	1,462,333	0	0	6.000	10.688	MON	0	0	11/14/2007	12/25/2037
52522Q-AM-4	LMT 2007-10 3A1 - CMO/RMBS			4	2.A FM	2	25.7741	2	7	2	0	0	0	0	6.000	10.399	MON	0	0	11/14/2007	12/25/2037
52522Q-AM-4	LMT 2007-10 3A1 - CMO/RMBS			4	1.A FM	2,127,899	25.7741	2,528,696	9,810,993	1,630,669	0	283,219	0	0	6.000	18.220	MON	0	0	09/27/2016	12/25/2037
52524M-AU-3	LXS 2007-9 W2 - RMBS			4	1.A FM	720,475	100.8478	1,054,324	1,045,461	0	0	37,983	0	0	5.022	32.613	MON	0	0	09/27/2016	04/25/2037
52524M-AW-9	LXS 2007-9 W4 - RMBS			4	1.A FM	4,879,285	61.6509	4,265,896	6,919,433	5,146,718	0	317,774	0	0	5.022	6.546	MON	73	0	05/24/2007	04/25/2037
52524Y-AF-0	LXS 2007-12N 2A1 - RMBS			4,5	1.A FM	5,977,113	91.1635	7,250,042	7,952,787	6,168,771	0	578,703	0	0	5.578	9.970	MON	0	0	03/21/2019	07/25/2037
550279-BA-0	LUM 2006-2 A1A - CMO/RMBS			4,5	1.A FM	6,051,664	74.0286	5,693,744	7,691,273	5,782,751	0	220,681	0	0	5.870	4.012	MON	0	0	12/19/2013	02/25/2046
55028C-AC-9	LUM 2007-1 2A1 - RMBS			4,5	1.A FM	1,587,914	81.5791	4,104,313	5,031,087	2,122,891	0	908,215	0	0	5.750	61.822	MON	0	0	12/31/2011	01/25/2037
576433-NB-8	MARM 2004-5 7A1 - CMO/RMBS			4	1.A FM	79,893	85.3054	68,007	79,722	82,835	0	1,104	0	0	1.625	2.841	MON	217	1,295	04/21/2004	05/25/2034
576433-PB-6	MARM 2004-6 4A9 - CMO/RMBS			4	1.A FM	23,208	98.9350	23,407	23,659	23,571	0	155	0	0	5.506	4.922	MON	109	1,142	10/06/2004	07/25/2034
576433-UE-4	MARM 2004-13 2A1 - CMO/RMBS			4	1.A FM	11,919	94.8328	11,368	11,988	12,099	0	63	0	0	5.874	4.659	MON	59	575	10/27/2004	04/21/2034
576435-AR-2	MARS 2004-2 A - CMO/RMBS			4	6. *	0	75.7236	42,599	56,257	0	0	0	0	0	5.250	0.000	MON	2,215	0	04/28/2004	03/25/2034
576435-AT-8	MARS 2004-3 A - CMO/RMBS			4	6. *	0	87.3619	13,250	15,167	0	0	(12)	0	0	5.000	250.000	MON	64	1,346	12/19/2013	05/25/2034
585525-ER-5	MRFC 2000-TBC3 B1 - CMO/RMBS			4	1.A FM	242,910	93.2428	294,646	315,999	203,735	0	19,023	0	0	5.857	8.957	MON	0	0	07/31/2016	12/15/2030
585525-ES-3	MRFC 2000-TBC3 B2 - CMO/RMBS			4	1.A FM	107,653	91.7819	116,012	126,399	78,770	0	(158)	0	0	5.857	0.000	MON	0	0	07/21/2000	12/15/2030
585525-ET-1	MRFC 2000-TBC3 B3 - CMO/RMBS			4	1.A FM	70,765	90.4990	142,988	157,999	0	0	2,977	0	0	5.857	0.000	MON	0	0	03/18/2013	12/15/2030
589929-F3-7	MLMI 2003-A1 A3 - CMO/RMBS			4,5	1.A FM	20,331	93.3164	18,816	20,164	20,222	0	107	0	0	4.910	3.837	MON	83	900	01/29/2003	12/25/2032
59020U-5U-5	MLMI 2006-A1 1A1 - CMO/RMBS			4	1.A FM	4,590,276	60.1051	6,101,716	10,151,739	4,086,210	0	770,477	0	0	4.412	20.570	MON	0	47	07/24/2012	03/25/2036
59020U-TF-2	MLCC 2005-A B2 - CMO/RMBS			4,5	6. FE	0	69.4811	73,192	105,341	0	0	(106)	0	0	6.475	0.000	MON	0	0	02/15/2005	03/25/2030
59020U-UA-1	MLCC 2005-A B3 - CMO/RMBS			4,5	6. *	0	0.5286	3	531	0	0	(17)	0	0	7.120	0.000	MON	0	0	02/15/2005	03/25/2030
59166E-AB-1	MST 191 A1A - CMO/RMBS			4	1.A	40,534	96.9620	38,601	39,811	40,053	0	(142)	0	0	3.712	3.076	MON	123	1,622	04/26/2019	04/25/2058
59549R-AB-0	MDST 10 A2 - ABS			4	1.F FE	2,198,925	97.2014	2,030,425	2,088,884	2,110,600	0	(8,232)	0	0	5.940	5.142	MON	5,515	125,309	07/31/2016	02/15/2036
59549R-AC-8	MDST 10 M1 - ABS			4	3.B FE	1,252,797	97.5856	1,223,081	1,253,342	1,253,027	0	122	0	0	6.280	6.384	MON	3,498	79,685	11/06/2001	02/15/2036
59549R-AD-6	MDST 10 M2 - ABS			4	4.A FE	835,378	98.1917	820,452	835,561	835,458	0	42	0	0	6.770	6.876	MON	2,514	57,969	11/06/2001	02/15/2036
61753N-AC-4	MSAC 2007-NC2 A2A - RMBS			4,5	1.A FM	100,973	46.5234	95,664	205,626	80,577	0	(15)	0	0	5.690	0.000	MON	0	0	03/21/2019	02/25/2037
61754H-AB-8	MSM 2007-7AX 2A1 - RMBS			4,5	1.A FM	522,061	27.4365	369,063	1,345,152	466,399	0	25,000	0	0	5.710	5.426	MON	0	0	04/20/2007	04/25/2037
64830M-AG-8	NRZT 195 A1B - CMO/RMBS			4	1.A	311,360	93.4996	279,030	298,429	308,318	0	(649)	0	0	3.500	1.956	MON	870	10,445	12/30/2020	08/25/2059

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64830W-AD-3	NRZT 2019-4 A1B - CMO/RMBS			4	1.A	1,168,764	92.8162	1,102,374	1,187,696	1,171,311	0	1,690	0	0	3.500	3.944	MON	3,464	41,569	07/14/2022	12/26/2058
65535V-BZ-0	NAA 2003-A3 A1 - RMBS			4	1.A FM	22,975	98.5498	22,585	22,917	22,835	0	(387)	0	0	5.000	5.424	MON	95	1,843	09/15/2003	08/25/2033
65536P-AA-8	NAA 2006-AF1 1AA - CMO/RMBS			4	1.A FM	289,690	18.6563	351,250	1,882,740	211,182	0	21,335	0	0	5.570	9.459	MON	0	0	12/19/2013	05/27/2036
65538P-AD-0	NAA 2007-1 1A3 - RMBS			4	1.A FM	6,876,686	95.4520	6,613,572	6,928,689	6,875,194	0	8,014	0	0	5.957	4.650	MON	34,395	321,461	09/30/2016	03/25/2047
65538P-AF-5	NAA 2007-1 1A5 - RMBS			4	1.A FM	2,856,486	95.3828	2,733,723	2,866,056	2,853,841	0	3,622	0	0	6.347	4.562	MON	15,159	133,956	10/31/2022	03/25/2047
65538P-AG-3	NAA 2007-1 1A6 - RMBS			4	1.A FM	2,692,919	95.4627	2,537,865	2,658,489	2,658,489	0	0	0	0	5.820	4.456	MON	12,894	123,342	03/21/2019	03/25/2047
68402S-AD-1	OOMLT 2007-HL1 2A3 - RMBS			4,5	6. FM	19,948,972	53.4803	12,835,267	24,000,000	12,835,267	(94,634)	1,086,369	0	0	6.070	3.877	MON	24,282	529,250	11/30/2008	02/25/2038
68403H-AD-4	OOMLT 2007-5 2A3 - RMBS			4,5	1.A FM	5,380,425	52.7004	6,829,162	12,958,476	5,300,949	0	595,753	0	0	5.930	11.729	MON	0	0	01/24/2013	05/26/2037
73316P-CK-4	POPLR 2005-2 M1 - RMBS			4	1.A FM	1,399,173	95.9062	1,372,515	1,431,101	1,408,536	0	3,167	0	0	5.917	4.719	MON	7,057	54,106	06/30/2007	04/25/2035
75116E-AA-0	RALI 2007-QH5 A11 - RMBS			4,5	1.A FM	938,845	74.7403	1,507,169	2,016,541	754,139	0	133,226	0	0	5.890	18.834	MON	0	0	01/31/2015	06/25/2037
75116E-AA-0	RALI 2007-QH5 A11 - RMBS			4,5	4.B FM	791,518	74.7403	725,784	971,075	766,377	0	43,271	0	0	5.890	5.780	MON	0	0	03/21/2019	06/25/2037
759676-AJ-8	RAMC 2006-2 AF6 - RMBS			4	1.A FM	3,175,854	40.3687	2,996,719	7,423,364	2,635,666	0	(15,338)	0	0	5.535	3.721	MON	10,271	115,769	10/31/2022	08/25/2036
75970J-AJ-5	RAMC 2007-1 A6 - RMBS			4	1.A FM	2,988,928	26.8679	2,682,300	9,983,279	2,475,238	0	177,396	0	0	5.710	7.108	MON	0	0	03/31/2008	04/25/2037
759700-AH-3	RAMC 2007-2 AF5 - RMBS			4	1.A FM	4,305,745	28.6207	5,204,681	18,185,016	5,154,446	0	267,982	0	0	6.203	5.094	MON	0	0	03/21/2019	06/25/2037
759700-AJ-9	RAMC 2007-2 AF6 - RMBS			4	1.A FM	4,736,777	26.7297	4,050,208	15,152,444	3,736,959	0	36,947	0	0	2.787	2.721	MON	4,399	65,497	10/31/2022	06/25/2037
75971E-AF-3	RAMC 2006-3 AF3 - RMBS			4	1.A FM	3,719,983	34.1548	3,559,279	10,421,029	3,017,636	0	152,003	0	0	5.586	4.911	MON	0	0	09/08/2006	11/25/2036
759950-CV-8	RAMC 2004-2 AF6 - RMBS			4	1.A FM	38,769	94.5118	36,641	38,769	38,769	0	0	0	0	5.396	3.514	MON	174	1,401	06/18/2004	07/25/2034
759950-CX-4	RAMC 2004-2 M1 - RMBS			4	1.A FM	1,298,532	85.6125	1,111,705	1,298,532	1,299,235	0	82	0	0	6.414	3.548	MON	6,941	46,108	06/17/2004	07/25/2034
759950-DN-5	RAMC 2004-3 AF6 - RMBS			4	1.A FM	461,379	93.2755	429,630	460,603	459,851	0	(751)	0	0	5.324	3.653	MON	2,044	17,671	12/31/2014	11/25/2034
759950-EM-6	RAMC 2004-4 AF5 - RMBS			4	1.A FM	3,603,185	83.5238	2,983,873	3,572,484	3,847,435	0	176,208	0	0	5.993	7.458	MON	17,842	119,876	02/17/2005	02/25/2035
759950-EN-4	RAMC 2004-4 AF6 - RMBS			4	1.A FM	188,744	90.5935	171,293	189,078	192,364	0	2,180	0	0	5.254	11.753	MON	828	6,387	04/21/2014	02/25/2035
759950-FE-3	RAMC 2005-1 AF4 - RMBS			4	1.A FM	222,372	99.5555	246,975	248,077	245,452	0	57	0	0	5.516	6.347	MON	1,140	13,684	09/30/2016	05/25/2035
759950-FH-6	RAMC 2005-1 M1 - RMBS			4	2.C FM	2,597,884	82.3441	2,710,087	3,291,172	2,313,410	0	105,563	0	0	5.857	4.543	MON	0	0	03/03/2005	05/25/2035
759950-FH-6	RAMC 2005-1 M1 - RMBS			4	1.A FM	922,263	82.3441	1,084,035	1,316,469	802,767	0	47,894	0	0	5.857	5.952	MON	0	0	09/27/2016	05/25/2035
759950-GA-0	RAMC 2005-4 A6 - RMBS			4	1.A FM	746,110	91.8384	734,748	800,044	758,873	0	44,684	0	0	5.749	6.033	MON	0	0	06/30/2007	02/25/2036
759950-GY-8	RAMC 2006-1 AF6 - RMBS			4	1.A FM	2,676,377	47.9898	2,484,212	5,176,541	2,285,900	0	114,017	0	0	5.746	4.922	MON	0	0	10/31/2006	05/25/2036
76110W-TA-4	RASC 2003-KS7 AI6 - RMBS			4	1.A FM	461	99.2446	458	461	460	0	0	0	0	4.513	4.252	MON	2	22	09/30/2016	09/25/2033
761118-AH-1	RALI 2005-QS7 CB - CMO/RMBS			4	1.A FM	3,019,866	88.7339	3,379,837	3,808,956	3,021,396	0	275,510	0	0	5.500	9.524	MON	0	0	02/28/2011	06/25/2035
761118-AH-1	RALI 2005-QS7 CB - CMO/RMBS			4	5.B FM	114,820	88.7339	109,963	123,925	147,205	0	34,301	0	0	5.500	127.678	MON	568	6,816	10/31/2022	06/25/2035
761118-RM-2	RALI 2006-Q01 3A1 - CMO/RMBS			4,5	1.A FM	165,282	44.2233	1,189,600	2,689,985	0	0	20,752	0	0	6.010	179.306	MON	0	0	12/31/2011	02/25/2046
79548K-5K-0	SBM7 2000-B0A1 B2 - CMO/RMBS			4	1.A FM	30,745	99.5003	30,994	31,150	31,848	0	411	0	0	2.871	3.735	MON	75	894	11/29/2000	08/25/2030
79548K-5L-8	SBM7 2000-B0A1 B3 - CMO/RMBS			4	1.A FM	17,294	99.4723	18,127	18,224	18,632	0	240	0	0	2.871	3.735	MON	44	523	11/29/2000	08/25/2030
79548K-XQ-6	SBM7 1997-HUD2 B1 - CMO/RMBS			4	1.A FM	46,493	10.9279	36,807	336,818	0	0	8,082	0	0	5.509	0.000	MON	0	0	11/30/2017	07/25/2024
805564-JL-6	SAST 2001-2 AF5 - RMBS			4	1.A FM	1,164,805	99.6071	1,153,021	1,157,570	1,158,417	0	747	0	0	7.170	17.097	MON	6,916	56,194	07/31/2016	03/25/2029
805564-JM-4	SAST 2001-2 AF6 - RMBS			4	6. FE	126	152.8751	193	126	193	(186)	102	0	0	6.812	250.000	MON	1	885	07/25/2001	10/25/2027
81378K-AC-3	SABR 2007-BR1 A2B - RMBS			4,5	1.A FM	2,632,261	41.7956	6,131,529	14,670,261	2,492,372	0	716,499	0	0	6.010	33.684	MON	0	0	01/31/2012	02/25/2037
81743P-DX-1	SEMT 2003-8 A1 - CMO/RMBS			4,5	1.A FM	24,267	93.7165	25,897	27,634	17,720	0	(49)	0	0	6.112	0.000	MON	0	0	04/25/2013	01/20/2034
81747C-AA-9	SEMT 2019-CH2 A1 - CMO/RMBS			4	1.A	38,947	98.0493	37,236	37,976	38,453	0	(84)	0	0	4.500	2.666	MON	142	1,709	12/30/2020	08/25/2049
81747C-AU-5	SEMT 2019-CH2 A19 - CMO/RMBS			4	1.A	13,122	98.0497	12,412	12,659	12,949	0	(47)	0	0	4.500	1.445	MON	47	570	12/30/2020	08/25/2049
81747D-AA-7	SEMT 2018-CH1 A1 - CMO/RMBS			4	1.A	60,198	92.0555	54,049	58,713	60,628	0	243	0	0	4.000	3.154	MON	196	2,349	12/30/2020	03/25/2048
81748M-AU-2	SEMT 2020-1 A19 - CMO/RMBS			4	1.A	185,645	87.3178	159,126	182,238	184,793	0	(171)	0	0	3.500	3.215	MON	532	6,378	12/30/2020	02/25/2050
83611M-LS-5	SVHE 2006-OPT1 M1 - RMBS			4,5	1.A FM	34,985,475	82.6032	49,433,059	59,844,000	37,873,412	0	2,773,733	0	0	5.988	7.721	MON	0	0	03/07/2006	03/25/2036
83611M-MM-7	SVHE 2006-OPT2 M1 - CMO/RMBS			4,5	1.A FM	263,349	81.0823	8,424,479	10,390,033	5,618,923	0	422,229	0	0	5.920	7.913	MON	0	0	03/15/2006	05/25/2036
83612T-AC-6	SVHE 2007-OPT1 2A2 - RMBS			4,5	1.A FM	2,104,741	65.3042	2,175,113	3,330,740	1,884,832	0	65,146	0	0	5.620	3.420	MON	0	0	05/04/2007	06/25/2037
83612T-AF-9	SVHE 2007-OPT1 M1 - RMBS			4	6. *	76	0.0000	0	4	0	(30,333)	30,333	0	0	5.800	0.000	MON	0	0	12/21/2017	06/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83613G-AB-5	SVHE 2008-1 A2 - RMBS			4	1.A FM	10,239,456	82.0638	8,506,564	10,365,789	9,748,335	0	(498,969)	0	0	6.000	0.397	MON	51,829	260,642	01/22/2008	02/25/2038
863579-CA-4	SARM 2004-13 A4 - CMO/RMBS			4,5	1.A FM	299,321	89.7153	321,246	358,073	315,074	0	20,089	0	0	5.770	6.627	MON	0	0	07/31/2016	09/25/2034
86358E-ZU-3	SAIL 2005-11 M1 - RMBS			4,5	1.A FM	1,007,779	79.8021	20,905,650	26,196,864	1,007,779	0	0	0	0	6.085	160.448	MON	30,989	974,493	11/30/2007	01/25/2036
86358H-HV-4	SAMI 1999-2 3A - CMO/RMBS			4	1.A FM	24,646	97.4271	23,993	24,626	24,626	0	0	0	0	6.750	6.478	MON	139	1,699	03/23/1999	05/25/2029
863592-AP-6	SASC 2006-RF3 3A1 - CMO/RMBS			4	1.A FM	1,056,655	69.7172	1,233,093	1,768,706	925,634	0	117,893	0	0	6.000	12.942	MON	8,171	0	11/01/2006	10/25/2036
863592-AQ-4	SASC 2006-RF3 3A2 - CMO/RMBS			4	1.A FM	651,180	50.7560	651,629	1,283,848	590,556	0	132,582	0	0	6.500	23.792	MON	6,697	0	11/01/2006	10/25/2036
86359B-RD-5	SASC 2004-9XS 1A6 - RMBS			4	1.F FE	171	98.1597	173	176	175	0	0	0	0	5.540	5.648	MON	1	10	07/19/2005	05/25/2034
86359L-JZ-3	SAMI 2005-AR3 1A1 - CMO/RMBS			4,5	1.A FM	1,600,841	87.6787	2,167,716	2,472,341	1,989,369	0	169,407	0	0	6.010	17.907	MON	2,477	106,819	04/24/2012	08/25/2035
86362A-AA-6	SASC 2006-12 AXI - CMO/RMBS			3	6. FE	1,297,838	0.1408	21,131	0	21,131	564,528	(635,257)	0	0	0.000	(162,561)	MON	0	0	09/26/2006	11/27/2046
86362A-AB-4	SASC 2006-12 AXR - CMO/RMBS			3	6. FE	455,751	5.3407	388,823	0	388,823	133,119	(102,035)	0	0	0.000	(17,454)	MON	0	47,925	12/29/2014	10/27/2046
86362X-AA-6	SAMI 2007-AR1 1A1 - RMBS			4,5	1.A FM	1,029,880	87.4961	7,692,298	8,791,588	0	0	145,710	0	0	5.790	2.084	MON	0	0	05/09/2012	01/25/2037
86363V-AA-9	STRUCTURED ASSET SECURITIES CORPORATION			4	1.C	568,989	87.2848	1,161,687	1,330,915	900,834	0	237,563	0	0	0.855	34.785	MON	0	117,162	10/01/2012	06/25/2037
86364E-AA-6	SASC 2007-9 AXP - CMO/RMBS			3	6. FE	1,349,161	0.0156	15,840	0	15,840	280,949	(294,591)	0	0	0.000	(199,839)	MON	0	131	10/31/2022	07/27/2037
89169D-AA-9	TPMT 173 A1 - RMBS			4	1.A	43,450	98.1803	41,894	42,670	42,768	0	(121)	0	0	2.750	1.941	MON	98	1,173	12/15/2020	07/25/2057
89173F-AA-8	TPMT 2017-1 A1 - RMBS			4	1.A	21,707	99.3213	21,724	21,873	21,837	0	43	0	0	2.750	2.636	MON	50	1,067	05/03/2019	10/25/2056
89173U-AA-5	TPMT 2017-4 A1 - RMBS			4	1.A	111,947	95.8393	108,641	113,357	112,781	0	156	0	0	2.750	3.018	MON	260	3,357	05/14/2019	06/25/2057
89175M-AA-1	TPMT 2018-3 A1 - RMBS			2	1.A	250,533	96.5609	239,417	247,944	248,359	0	(527)	0	0	3.750	3.430	MON	775	9,849	04/09/2019	05/28/2058
89175V-AA-1	TPMT 182 A1 - RMBS			2	1.A	989,400	96.8704	986,203	1,018,065	997,264	0	8,216	0	0	3.250	5.580	MON	2,757	24,892	04/25/2023	03/25/2058
89176L-AB-0	TPMT 2018-6 A1B - RMBS			4	1.A	42,195,010	94.2682	40,063,996	42,499,998	42,131,066	0	(60,539)	0	0	3.750	3.739	MON	132,812	1,584,375	10/31/2022	03/25/2058
89176V-AK-8	TPMT 2018-5 A1A - RMBS			4	1.A	187,301	96.8048	182,509	188,533	187,691	0	(202)	0	0	3.250	3.221	MON	511	6,331	04/09/2019	07/25/2058
89177B-AA-3	TPMT 2019-1 A1 - RMBS			4	1.A	293,331	95.4330	274,549	287,688	290,491	0	(1,037)	0	0	3.750	3.154	MON	899	11,183	05/09/2019	03/25/2058
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS			4	1.A	349,703	93.9113	321,253	342,081	346,254	0	(1,270)	0	0	2.900	2.150	MON	827	10,095	12/15/2020	10/27/2059
89178B-AB-0	TPMT 2019-4 A2 - CMO/RMBS			4	1.A	3,259,620	87.5122	2,625,365	3,000,000	3,159,994	0	(31,117)	0	0	3.250	1.975	MON	8,125	97,500	12/30/2020	10/27/2059
89178W-BB-3	TPMT 201 A2A - CMO/RMBS			4	1.A	1,073,720	86.3554	863,554	1,000,000	1,044,291	0	(18,113)	0	0	3.100	1.990	MON	2,583	31,000	12/30/2020	01/26/2060
89178W-BD-9	TPMT 201 A2B - CMO/RMBS			4	1.A	1,066,390	83.7747	837,747	1,000,000	1,044,626	0	(13,441)	0	0	3.250	2.369	MON	2,708	32,500	12/30/2020	01/26/2060
89181J-AA-0	TPMT 231 A1 - CMO/RMBS			4	1.A	755,219	94.5319	748,866	792,183	763,469	0	8,248	0	0	3.750	8.180	MON	495	27,921	01/24/2023	01/25/2063
90263B-HJ-0	UCFC 1998-D MV2 - RMBS			4,5	1.A FM	13,019	121.8575	21,904	17,975	17,755	0	1,793	0	0	7.726	27.943	MON	111	1,068	12/31/2011	12/15/2028
92538D-AA-7	VERUS 2021-R2 A1 - CMO/RMBS			4	1.A FE	528,330	87.9943	509,741	579,289	531,924	0	807	0	0	0.918	3.126	MON	443	5,318	07/28/2022	02/25/2064
92910K-AA-9	VOYAGER HARBORVIEW 41161PG98 DELAWARE TR			4	6. *	0	0.0000	0	5	0	0	0	0	0	0.400	0.000	MON	0	0	12/19/2013	02/22/2047
92911C-AA-6	BCP VOYAGER MASTER FUNDS 2009 - CMO/RMBS			4	6. *	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MON	0	0	01/01/2012	06/26/2047
92922F-NH-7	WAMU 2004-AR3 A1 - CMO/RMBS			4	1.A FM	28,098	90.7185	30,121	33,203	23,339	0	(15)	0	0	4.510	0.000	MON	0	0	03/19/2004	06/25/2034
92922F-Z2-7	WMALT 2005-6 3CB - CMO/RMBS			4	1.A FM	1,618,576	86.5363	1,779,303	2,056,135	1,571,335	0	120,531	0	0	5.500	7.802	MON	0	0	02/28/2010	08/25/2035
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS			4	1.A FM	308,424	87.1233	801,382	919,825	111,201	0	(138)	0	0	3.374	0.000	MON	0	0	12/27/2009	01/25/2037
93934F-MN-9	WMALT 2006-AR2 A1A - CMO/RMBS			4	1.A FM	3,348,166	77.3108	5,789,746	7,488,927	3,475,661	0	741,501	0	0	5.952	24.616	MON	0	0	05/18/2012	04/25/2046
93934F-MN-9	WMALT 2006-AR2 A1A - CMO/RMBS			4	1.C FM	0	77.3108	0	0	0	0	0	0	0	5.952	23.896	MON	0	0	05/18/2012	04/25/2046
93934F-MN-9	WMALT 2006-AR2 A1A - CMO/RMBS			4	4.C FM	0	77.3108	0	0	0	0	0	0	0	5.952	24.351	MON	0	0	05/18/2012	04/25/2046
93934F-MN-9	WMALT 2006-AR2 A1A - CMO/RMBS			4	5.B FM	0	77.3108	0	0	0	0	0	0	0	5.952	21.992	MON	0	0	05/18/2012	04/25/2046
93934F-MN-9	WMALT 2006-AR2 A1A - CMO/RMBS			4	5.C FM	0	77.3108	0	0	0	0	0	0	0	5.952	39.649	MON	0	0	05/18/2012	04/25/2046
93935F-AA-9	WMALT 2006-AR6 1A - CMO/RMBS			4,5	1.A FM	1,270,231	76.0064	1,210,473	1,592,594	1,466,746	0	79,151	0	0	5.850	5.951	MON	3,096	0	01/31/2015	07/25/2046
950020-AE-0	WFMBS 2020-2 A5 - CMO/RMBS			4	1.A	1,293,756	82.8480	1,035,600	1,250,000	1,275,224	0	(3,209)	0	0	3.000	2.670	MON	3,125	37,500	12/30/2020	02/25/2050
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						581,268,808	XXX	706,631,152	1,042,310,051	540,736,059	850,019	41,122,332	15,044	0	XXX	XXX	XXX	926,983	7,442,482	XXX	XXX
00109B-AA-3	AFN 2019-1 A1 - CMBS			4	1.A FE	10,074,031	94.4760	9,517,592	10,074,084	10,074,065	0	13	0	0	3.780	3.810	MON	11,636	381,680	05/24/2019	05/20/2049
00109B-AB-1	AFN 2019-1 A2 - CMBS			4	1.F FE	31,456,283	80.3419	25,609,310	31,875,406	31,527,777	0	52,659	0	0	4.460	4.734	MON	43,439	1,421,729	10/31/2022	05/20/2049
03881V-AJ-8	AMMST 2021-MF2 A5 - CMBS			4	1.A	8,754,949	84.5055	7,182,965	8,500,000	8,693,172	0	(24,944)	0	0	2.513	2.175	MON	17,803	213,630	06/10/2021	06/17/2054

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05490A-AA-1	BBUBS 2012-TFT A - CMBS			4	1.A FM	2,630,344	88.1741	2,375,626	2,694,245	2,683,875	0	(10,370)	0	0	2.892	3.756	MON	6,494	78,597	11/18/2022	06/07/2030
05490A-AC-7	BBUBS 2012-TFT B - CMBS			4	1.A FM	8,194,502	76.9080	6,721,760	8,740,000	8,725,700	0	(14,300)	0	0	3.678	3.930	MON	26,787	315,404	06/30/2020	06/07/2030
05490T-AA-0	BBCCR 2015-GTP A - CMBS			4	1.A	11,610,670	92.9985	11,159,824	12,000,000	11,765,500	0	133,203	0	0	3.966	5.263	MON	33,050	475,920	10/31/2022	08/12/2033
05491L-AC-2	BBCMS 2016-ETC B - CMBS			4	1.A	15,449,381	86.7754	13,016,310	15,000,000	15,122,105	0	(48,615)	0	0	3.189	2.851	MON	34,548	478,350	08/05/2016	08/14/2036
05491V-AA-4	BBCMS 2018-CHRS A - CMBS			4	1.A	20,572,065	88.6392	17,727,838	20,000,000	20,289,187	0	(59,918)	0	0	4.409	4.004	MON	73,479	865,151	03/21/2019	08/06/2038
05492P-AA-6	BAMLL 2019-BPR AN - CMBS			4	1.A FE	2,065,460	90.7825	1,815,651	2,000,000	2,014,317	0	(17,411)	0	0	3.112	2.224	MON	5,187	62,240	12/30/2020	11/15/2032
05492P-AE-8	BAMLL 2019-BPR BN - CMBS			4	1.F FE	2,944,604	82.6201	2,478,605	3,000,000	2,986,229	0	14,414	0	0	3.465	4.005	MON	8,663	103,950	12/30/2020	11/15/2032
05523G-AA-9	BAMLL 2016-ISQR A - CMBS			4	1.A	9,301,559	78.1743	7,204,545	9,216,000	9,229,534	0	(8,855)	0	0	2.848	2.761	MON	21,873	262,472	11/30/2017	08/16/2034
05525B-AA-8	BAMLL 2013-WBRK A - CMBS			4	1.A	9,655,899	89.3328	8,933,280	10,000,000	9,815,771	0	136,662	0	0	3.652	5.150	MON	29,453	358,339	10/31/2022	03/12/2037
05525M-AA-4	BAMLL 2014-520M A - CMBS			4	1.A	3,713,555	77.9492	2,455,401	3,150,000	3,573,506	0	(34,314)	0	0	4.325	2.786	MON	7,569	133,668	09/24/2019	08/16/2046
05526W-AA-1	BAMLL 2015-HAUL A1 - CMBS			4	1.A	1,639,458	98.3471	1,629,111	1,656,490	1,646,676	0	9,675	0	0	3.418	4.639	MON	4,718	64,372	10/31/2022	07/08/2043
055287-AE-6	BBSG 2016-MRP C - CMBS			4	3.A	23,188,457	63.1066	15,019,368	23,800,000	23,605,268	0	66,937	0	0	4.160	4.457	MON	82,511	988,271	11/30/2017	06/06/2036
05538U-AA-1	BBUBS 2012-SHOW A - CMBS			4	1.A FM	9,628,668	91.7785	9,177,846	10,000,000	9,837,055	0	179,393	0	0	3.430	5.422	MON	28,585	343,020	10/31/2022	11/07/2036
05547H-AJ-0	BBCMS 2015-SRCH B - CMBS			4	1.A	6,928,950	87.2662	5,795,350	6,641,000	6,774,177	0	(34,570)	0	0	4.498	3.918	MON	20,744	298,712	03/06/2019	08/10/2035
05592D-AJ-3	BPR 2022-OANA C - CMBS			4,5	1.A	20,922,216	95.1048	20,209,774	21,250,000	21,239,550	0	152,873	0	0	8.059	8.366	MON	80,868	1,655,528	11/18/2022	04/15/2037
05604L-AE-2	BWAY 2015-1740 B - CMBS			4	6.	0	29.4694	5,781,890	19,620,000	0	0	259,456	19,744,689	0	3.144	0.000	MON	102,822	359,877	08/14/2020	01/12/2035
05606F-AA-1	BX 2019-OC11 A - CMBS			4	1.A	10,299,470	88.2707	8,827,072	10,000,000	10,185,479	0	(29,361)	0	0	3.202	2.866	MON	26,683	320,200	12/06/2019	12/09/2041
05606F-AG-8	BX 2019-OC11 B - CMBS			4	1.A	8,634,526	89.1401	8,022,605	9,000,000	8,656,673	0	46,239	0	0	3.605	4.336	MON	27,038	324,450	10/31/2022	12/09/2041
05608R-AJ-4	BX 2021-ARIA D - CMBS			4,5	1.A	1,493,906	95.2300	1,428,449	1,500,000	1,516,580	0	1,621	0	0	7.372	6.016	MON	5,222	105,381	11/03/2021	10/15/2036
05610D-AG-7	BX 23DELC - CMBS			4,5	1.A	4,987,310	100.1252	5,006,261	5,000,000	4,989,607	0	2,297	0	0	9.749	9.949	MON	23,018	253,605	05/24/2023	06/15/2038
06035R-AS-5	BANK 2018-BNK14 A4 - CMBS			4	1.A	21,628,576	96.4342	20,251,178	21,000,000	21,309,820	0	(67,345)	0	0	4.231	3.872	MON	74,043	888,510	09/18/2018	09/17/2060
06036F-BC-4	BANK 2018-BNK15 A4 - CMBS			4	1.A	48,407,279	97.1172	45,645,084	47,000,000	47,711,869	0	(147,689)	0	0	4.407	4.051	MON	172,608	2,225,535	11/16/2018	11/18/2061
065403-BB-2	BANK 2019-BNK17 A3 - CMBS			4	1.A	3,380,658	93.1457	2,794,370	3,000,000	3,242,939	0	(47,205)	0	0	3.456	1.740	MON	8,640	103,680	12/30/2020	04/17/2052
065403-BG-1	BANK 2019-BNK17 B - CMBS			4	1.D	12,874,951	85.1862	10,648,276	12,500,000	12,705,118	0	(38,176)	0	0	4.128	3.777	MON	43,000	516,000	03/21/2019	04/17/2052
065405-AD-4	BANK 2019-BNK16 A3 - CMBS			4	1.A	1,161,415	94.3577	943,577	1,000,000	1,101,489	0	(20,058)	0	0	3.741	1.546	MON	3,118	37,410	12/30/2020	02/16/2052
065405-AE-2	BANK 2019-BNK16 A4 - CMBS			4	1.A	10,299,340	94.8619	9,486,185	10,000,000	10,158,766	0	(4,553)	0	0	4.005	3.653	MON	33,375	400,500	02/01/2019	02/16/2052
06540A-AD-3	BANK 2019-BNK20 A3 - CMBS			4	1.A	10,299,695	86.7861	8,678,613	10,000,000	10,175,249	0	(30,473)	0	0	3.011	2.667	MON	25,092	301,100	09/13/2019	09/15/2062
06540B-BD-0	BANK 2019-BNK21 A5 - CMBS			4	1.A	12,359,700	87.8330	10,539,955	12,000,000	12,212,459	0	(36,555)	0	0	2.851	2.508	MON	28,510	342,120	09/27/2019	10/18/2052
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A	13,389,589	82.8988	10,776,849	13,000,000	13,300,003	0	(38,004)	0	0	2.285	1.951	MON	24,754	297,050	07/28/2021	06/17/2064
06540C-CL-9	BANK 2021-BNK35 AS - CMBS			4	1.A	9,675,530	79.7894	7,978,938	10,000,000	9,686,153	0	30,063	0	0	2.457	2.876	MON	20,475	245,700	10/31/2022	06/17/2064
06540T-AC-4	BANK 2018-BNK11 A2 - CMBS			4	1.A	6,589,958	94.9140	5,407,531	5,697,294	6,224,812	0	(120,476)	0	0	3.784	1.436	MON	17,965	215,586	12/30/2020	03/17/2061
06540T-AD-2	BANK 2018-BNK11 A3 - CMBS			4	1.A	9,269,703	95.7284	8,615,555	9,000,000	9,119,429	0	(28,725)	0	0	4.046	3.694	MON	30,345	364,140	04/13/2018	03/17/2061
06540T-AG-5	BANK 2018-BNK11 AS - CMBS			4	1.A	8,124,648	93.1336	7,450,688	8,000,000	8,035,557	0	(10,474)	0	0	4.266	4.143	MON	28,440	341,280	10/31/2022	03/17/2061
06540T-AH-3	BANK 2018-BNK11 B - CMBS			4	1.A	10,142,101	89.6688	8,966,875	10,000,000	10,028,356	0	(11,432)	0	0	4.488	4.326	MON	37,403	440,795	10/31/2022	03/17/2061
06540W-BD-4	BANK 2019-BNK19 A3 - CMBS			4	1.A	5,149,830	87.4078	4,370,389	5,000,000	5,085,821	0	(15,232)	0	0	3.183	2.838	MON	13,263	159,150	07/23/2019	08/17/2061
06541C-BL-9	BANK 2021-BNK33 A5 - CMBS			4	1.A	20,599,980	84.5571	16,911,412	20,000,000	20,449,422	0	(58,631)	0	0	2.556	2.218	MON	42,600	511,200	05/07/2021	05/16/2064
07325X-AB-6	BAYC 2007-2 A2 - CMBS			4,5	4.C FE	1,024,573	89.6942	1,112,186	1,239,975	1,148,710	0	3,558	0	0	5.950	7.574	MON	1,230	62,573	09/30/2016	07/27/2037
07325Y-AA-6	BAYC 2007-3 A1 - CMBS			4,5	3.A FE	779,614	89.8500	820,562	913,258	853,571	0	267	0	0	5.830	9.090	MON	887	49,095	12/20/2016	07/27/2037
08161C-AE-1	BMARK 2018-B2 A5 - CMBS			4	1.A	5,149,975	93.8183	4,690,916	5,000,000	5,062,921	0	(16,173)	0	0	3.882	3.528	MON	16,175	194,095	02/09/2018	02/17/2051
08161H-AF-7	BMARK 2018-B4 A5 - CMBS			4	1.A	6,179,551	95.5606	5,733,637	6,000,000	6,083,048	0	(19,098)	0	0	4.121	3.767	MON	20,605	247,260	06/28/2018	07/17/2051
08162C-AD-2	BMARK 2018-B6 A4 - CMBS			4	1.A	48,406,992	94.7466	44,530,897	47,000,000	47,700,574	0	(146,229)	0	0	4.261	3.913	MON	166,889	2,002,670	09/20/2018	10/13/2051
08162L-AC-4	BMARK 2020-IG1 A3 - CMBS			4	1.A	11,697,813	80.2625	8,828,871	11,000,000	11,496,309	0	(93,271)	0	0	2.687	1.807	MON	24,627	295,526	08/19/2021	09/17/2043
08162Q-AN-9	BMARK 20IG3 B - CMBS			4	1.A	7,198,670	51.2576	3,690,549	7,200,000	7,164,181	0	(13,206)	0	0	3.389	3.197	MON	20,332	239,918	01/27/2021	09/17/2048
08162Q-CG-2	BMARK 20IG3 AS - CMBS			4	1.A	15,476,563	78.5306	10,994,288	14,000,000	14,968,819	0	(180,554)	0	0	3.231	1.777	MON	37,691	444,387	12/17/2020	09/17/2048
08162T-BA-0	BMARK 2018-B7 A3 - CMBS			4	1.A	1,180,370	95.1342	951,342	1,000,000	1,110,518	0	(23,229)	0	0	4.241	1.660	MON	3,534	42,410	12/30/2020	05/16/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08162V-AE-8	BMARK 2019-B10 A4 - CMBS			4	1.A	11,329,590	93.2913	10,262,047	11,000,000	11,178,570	0	(33,954)	0	0	3.717	3.367	MON	34,073	408,870	03/21/2019	03/17/2062
08162Y-AE-2	BMARK 2019-B14 A5 - CMBS			4	1.A	2,059,988	89.6654	1,793,308	2,000,000	2,036,152	0	(6,031)	0	0	3.049	2.706	MON	5,081	60,972	11/05/2019	12/15/2062
12514M-BF-1	CD 2016-CD1 B - CMBS			4	2.B	9,269,629	72.2002	6,498,015	9,000,000	9,072,879	0	(29,159)	0	0	3.077	2.740	MON	23,078	276,930	08/10/2016	08/12/2049
12591Q-AR-3	COMM 2014-UBS4 A5 - CMBS			4	1.A	3,147,304	97.9711	2,939,133	3,000,000	3,006,523	0	(17,581)	0	0	3.694	3.108	MON	9,235	110,820	02/18/2015	08/12/2047
12591Q-AU-6	COMM 2014-UBS4 B - CMBS			4	1.D	12,112,849	85.3222	10,323,981	12,100,000	12,086,513	0	425	0	0	4.350	4.395	MON	43,863	526,350	05/19/2016	08/12/2047
12591U-AF-0	COMM 2014-UBS2 A5 - CMBS			4	1.A	216,326	99.8250	202,827	203,183	203,183	0	(3,070)	0	0	3.961	2.329	MON	671	8,048	07/18/2019	03/12/2047
12591V-AH-4	COMM 2014-CCRE16 B - CMBS			4	1.A	26,159,537	93.8961	24,049,600	25,613,000	25,591,054	0	(26,303)	0	0	4.582	4.519	MON	97,799	1,173,588	10/31/2022	04/12/2047
12592F-AA-3	COMM 2014-277P A - CMBS			2	1.A	18,610,477	92.7500	17,622,496	19,000,000	18,826,287	0	230,844	0	0	3.732	5.006	MON	59,085	695,677	10/31/2022	08/12/2049
12592F-AE-5	COMM 2014-277P B - CMBS			4	1.E	10,183,698	89.9518	9,444,939	10,500,000	10,378,430	0	167,043	0	0	3.732	5.419	MON	32,652	384,453	10/31/2022	08/12/2049
12592L-BM-3	COMM 2014-CCRE20 B - CMBS			4	1.A	4,344,741	91.8924	4,135,160	4,500,000	4,357,442	0	10,691	0	0	4.239	4.674	MON	15,896	190,755	10/31/2022	11/12/2047
12592T-AA-3	COMM 2015-3BP A - CMBS			4	1.A	13,292,082	94.9820	13,060,026	13,750,000	13,518,567	0	188,386	0	0	3.178	4.709	MON	36,415	436,975	10/31/2022	02/12/2035
12595V-AC-1	COMM 2018-COR3 A2 - CMBS			4	1.A	9,989,417	94.2131	8,337,394	8,849,503	9,450,441	0	(194,768)	0	0	3.961	1.671	MON	29,211	350,529	12/30/2020	05/12/2051
12614M-AT-1	CNL 2003-1 A2 - CMBS			4	1.E FE	178,322	90.7228	181,236	199,769	184,690	0	1,213	0	0	4.275	7.827	MON	380	8,540	02/26/2013	05/15/2031
12624N-AC-4	COMM 2012-LTRT A2 - CMBS			4	1.A FM	2,125,371	87.0550	1,921,717	2,207,473	2,142,721	0	(64,752)	0	0	3.400	4.980	MON	6,254	75,045	10/31/2022	10/07/2030
12624N-AJ-9	COMM 2012-LTRT B - CMBS			4	1.A FM	10,103,531	79.7893	8,289,313	10,389,000	10,360,621	0	(28,379)	0	0	3.800	3.957	MON	32,901	394,813	01/25/2019	10/07/2030
12624N-AN-0	COMM 2012-LTRT D - CMBS			4	4.B FM	5,954,203	70.7813	4,954,692	7,000,000	6,852,488	1,162,690	83,459	0	0	4.329	5.211	MON	25,250	297,303	06/30/2020	10/07/2030
12630D-AY-0	COMM 2014-CCRE14 A4 - CMBS			4	1.A	2,040,716	99.8037	1,977,510	1,981,400	1,981,400	0	(4,494)	0	0	4.236	0.083	MON	6,994	83,932	01/09/2014	02/12/2047
12630D-BA-1	COMM 2014-CCRE14 AM - CMBS			4	1.A	12,562,631	95.5254	11,463,047	12,000,000	12,000,000	0	(56,679)	0	0	4.526	0.079	MON	45,260	542,879	12/16/2014	02/12/2047
12635W-AA-5	COMM 2016-787S A - CMBS			4	1.A	12,205,857	93.2692	11,441,330	12,267,000	12,144,084	0	48,403	0	0	3.545	4.024	MON	36,239	434,865	10/31/2022	02/12/2036
12649A-AA-7	CSMC 2014-USA A1 - CMBS			4	1.A	1,672,657	85.9847	1,535,878	1,786,222	1,720,306	0	43,095	0	0	3.304	6.110	MON	4,918	59,015	10/31/2022	09/17/2037
12654Y-AA-7	CPTS 2019-CPT A - CMBS			4	1.A	18,156,316	84.2330	15,246,180	18,100,000	18,040,020	0	655	0	0	2.865	2.900	MON	43,214	518,565	10/31/2022	11/15/2039
12989Q-AA-7	CALI 19101C A - CMBS			4	1.A	10,514,031	83.7461	8,550,478	10,210,000	10,377,686	0	(30,586)	0	0	3.957	3.616	MON	33,667	404,010	03/26/2020	03/11/2039
17291C-BR-5	CGCMT 16C2 A4 - CMBS			4	1.A	5,146,900	92.8355	5,105,951	5,500,000	5,369,594	0	45,772	0	0	2.832	3.798	MON	12,980	155,760	08/11/2016	08/12/2049
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS			4	1.A	515,941	99.8253	483,623	484,469	484,469	0	(3,887)	0	0	4.023	3.093	MON	1,624	19,490	08/31/2015	03/12/2047
17322V-AV-8	CGCMT 2014-GC23 AS - CMBS			4	1.A	9,028,130	96.4077	8,676,692	9,000,000	8,976,170	0	27,844	0	0	3.863	4.225	MON	28,973	347,670	10/31/2022	07/10/2047
17322V-AW-6	CGCMT 2014-GC23 B - CMBS			4	1.A	8,832,432	95.2830	8,575,469	9,000,000	8,940,037	0	92,598	0	0	4.175	5.321	MON	31,313	375,750	10/31/2022	07/10/2047
17323C-AK-3	CGCMT 2015-GC27 B - CMBS			4	1.A	4,133,372	94.9214	3,796,858	4,000,000	4,024,670	0	(28,112)	0	0	3.772	3.060	MON	12,573	150,880	12/16/2019	02/12/2048
17325G-AG-1	CGCMT 2016-C3 B - CMBS			4	1.B	10,439,282	88.9116	9,780,277	11,000,000	10,604,011	0	178,314	0	0	3.669	5.257	MON	33,633	403,590	10/31/2022	11/18/2049
23305Y-AU-3	DBUBS 2011-LC3 PM1 - CMBS			4	1.G FM	7,886,848	80.0800	6,221,538	7,769,153	7,761,862	0	(922)	0	0	4.452	4.444	MON	28,824	345,883	06/30/2020	08/12/2044
23306N-AA-0	DBWF 2015-LCM A1 - CMBS			4	1.A	2,485,211	94.1949	2,463,270	2,615,077	2,540,087	0	47,580	0	0	2.998	6.341	MON	6,533	78,400	10/31/2022	06/12/2034
23307D-BA-0	DBGS 2018-C1 A4 - CMBS			4	1.A	43,256,845	94.1696	39,551,245	42,000,000	42,622,545	0	(133,147)	0	0	4.466	4.109	MON	156,310	1,875,720	10/17/2018	10/17/2051
23312B-AA-8	DCOT 2019-MTC A - CMBS			4	1.A	15,078,654	83.3723	12,505,850	15,000,000	14,970,494	0	(1,161)	0	0	2.965	2.982	MON	37,063	444,750	10/31/2022	09/15/2045
23312B-AG-5	DCOT 2019-MTC C - CMBS			4	1.A	2,885,950	70.7873	2,017,439	2,850,000	2,870,502	0	(3,922)	0	0	3.174	2.977	MON	7,539	88,768	10/16/2019	09/15/2045
23345L-AA-7	DOLP 2021-NYC A - CMBS			4	1.A	28,353,618	82.3277	22,331,380	27,125,000	28,056,841	0	(117,305)	0	0	2.956	2.445	MON	66,818	801,815	06/29/2021	05/10/2041
29429C-AD-7	CGCMT 2016-P3 A4 - CMBS			4	1.A	8,354,720	95.0634	7,605,075	8,000,000	8,077,118	0	(40,734)	0	0	3.329	2.799	MON	22,193	266,320	09/27/2016	04/16/2049
34461L-AA-2	FMBT 2019-FBLU A - CMBS			4	1.A	516,758	96.8695	484,347	500,000	503,076	0	(3,592)	0	0	3.144	2.410	MON	1,310	15,720	01/22/2020	12/12/2036
36197Q-AG-4	GSMS 2013-G1 B - CMBS			2	1.A	11,644,837	88.1140	10,840,473	12,302,778	12,253,872	0	(15,901)	0	0	3.845	4.224	MON	38,145	464,925	06/30/2020	04/11/2031
36197V-AA-6	GSMS 2013-PEMB A - CMBS			4	1.A	15,659,706	76.1955	11,810,303	15,500,000	15,524,285	0	(20,856)	0	0	3.550	3.446	MON	45,848	557,814	09/30/2016	03/07/2033
36228C-UV-3	GSMS 2005-ROCK A - CMBS			4	1.A FM	35,554,198	97.9329	30,891,448	31,543,480	32,081,759	0	(392,578)	0	0	5.366	4.063	MON	141,052	1,692,623	09/22/2014	05/03/2032
36251F-AW-6	GSMS 2015-GC28 A5 - CMBS			4	1.A	2,036,875	97.7113	1,954,226	2,000,000	2,003,353	0	(4,771)	0	0	3.396	3.166	MON	5,660	67,920	03/09/2016	02/12/2048
36251P-AJ-3	GSMS 2016-GS3 B - CMBS			4	1.C	9,703,821	84.9114	8,491,141	10,000,000	9,892,969	0	(540)	0	0	3.395	3.811	MON	28,292	339,500	11/30/2017	10/13/2049
36251X-AR-8	GSMS 2016-GS4 A4 - CMBS			4	1.A	3,089,994	94.9349	2,848,048	3,000,000	3,026,275	0	(9,828)	0	0	3.442	3.098	MON	8,605	103,260	11/16/2016	11/15/2049
36251X-AW-7	GSMS 2016-GS4 B - CMBS			4	1.D	4,352,829	88.9865	3,781,925	4,250,000	4,299,210	0	(18,148)	0	0	3.976	3.461	MON	14,081	165,926	06/30/2020	11/15/2049
36252S-AU-1	GSMS 2019-GC38 A3 - CMBS			4	1.A	5,797,900	93.2262	4,661,310	5,000,000	5,494,480	0	(107,642)	0	0	3.703	1.463	MON	15,429	185,150	12/30/2020	02/12/2052
36252S-AV-9	GSMS 2019-GC38 A4 - CMBS			4	1.A	11,844,954	94.1812	10,830,832	11,500,000	11,684,952	0	(35,311)	0	0	3.968	3.621	MON	38,027	456,320	02/13/2019	02/12/2052

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
36252S-BA-4	GSMS 2019-GC38 B - CMBS			4	1.A	9,269,532	87.4226	7,868,037	9,000,000	9,146,955	0	(27,102)	0	0	4.309	3.965	MON	32,318	387,810	02/13/2019	02/12/2052
36252W-BC-1	GSMS 2014-GC20 B - CMBS			4	1.A	6,834,100	97.1398	6,605,503	6,800,000	6,790,993	0	6,333	0	0	4.529	4.674	MON	25,664	307,972	06/30/2020	04/12/2047
36253G-AK-8	GSMS 2014-GC24 B - CMBS			4	1.A	9,352,769	90.3154	8,197,930	9,077,000	9,091,128	0	(35,180)	0	0	4.497	4.200	MON	34,019	413,726	02/27/2015	09/12/2047
36253P-AH-5	GSMS 2017-GS6 B - CMBS			4	1.E	5,502,719	83.6697	4,183,485	5,000,000	5,263,195	0	(95,453)	0	0	3.869	2.221	MON	16,121	193,450	12/22/2020	05/12/2050
36254K-AT-9	GSMS 2017-GS8 B - CMBS			4	1.A	9,296,584	88.5226	7,967,039	9,000,000	9,201,411	0	(34,140)	0	0	3.953	3.527	MON	29,648	355,770	12/22/2020	11/14/2050
36255M-AG-2	GSMS 2017-SLP B - CMBS			4	1.A	5,048,000	96.4547	4,727,377	4,901,136	4,897,877	0	(3,259)	0	0	3.772	3.542	MON	15,406	184,871	10/18/2017	10/13/2032
36255N-AT-2	GSMS 2018-GS9 A4 - CMBS			4	1.A	5,149,871	94.2055	4,710,276	5,000,000	5,066,113	0	(16,001)	0	0	3.992	3.641	MON	16,633	199,600	03/15/2018	03/10/2051
36258P-AG-2	GSMS 20UPT C - CMBS			4	1.A	514,721	91.4445	457,223	500,000	503,155	0	(3,117)	0	0	3.245	2.607	MON	1,352	16,225	02/14/2020	02/11/2037
36298J-AA-1	GSMS 2006-RR2 A1 - CMBS			4	6. FE	3,869	40.0000	30,240	75,600	0	0	(109)	0	0	5.586	0.000	MON	0	0	07/11/2006	06/23/2046
44217N-AC-0	HGMT 2015-HGLR 1A2 - CMBS			4	1.A	11,390,221	95.6770	11,385,567	11,900,000	11,675,316	0	177,015	0	0	3.087	4.752	MON	30,608	367,301	10/31/2022	03/05/2037
44217N-AJ-5	HGMT 2015-HGLR B - CMBS			4	1.A	7,216,912	93.2549	6,816,934	7,310,000	7,293,855	0	11,103	0	0	3.186	3.370	MON	19,408	232,897	04/01/2016	03/05/2037
44421G-AA-1	HY 2019-30HY A - CMBS			4	1.A	8,120,805	88.4593	6,613,218	7,476,000	7,928,125	0	(77,937)	0	0	3.228	2.055	MON	20,110	241,325	06/24/2021	07/12/2039
44421M-AA-8	HY 2019-55HY A - CMBS			4	1.A	18,499,086	86.4807	15,566,519	18,000,000	18,307,698	0	(50,314)	0	0	3.041	2.675	MON	45,613	537,061	12/02/2019	12/12/2041
44421M-AE-0	HY 2019-55HY B - CMBS			4	1.A	8,836,789	84.4603	7,601,423	9,000,000	8,836,651	0	20,751	0	0	3.041	3.312	MON	22,807	268,531	10/31/2022	12/12/2041
44421M-AG-5	HY 2019-55HY C - CMBS			4	1.A	13,789,752	82.2791	11,519,077	14,000,000	13,798,980	0	25,937	0	0	3.041	3.240	MON	35,477	417,714	10/31/2022	12/12/2041
44422P-AU-6	HBCT 2015-HBS A7 - CMBS			4	1.A	8,472,250	89.4952	8,385,975	9,370,311	9,039,484	0	489,050	0	0	3.914	10.191	MON	30,564	366,763	10/31/2022	08/07/2034
44422P-BN-1	HBCT 2015-HBS A10 - CMBS			4	1.A	20,119,596	88.0863	19,713,721	22,380,000	21,180,549	0	671,039	0	0	4.154	7.824	MON	77,481	929,777	10/31/2022	08/07/2034
44965L-AG-9	ILPT 2019-SURF B - CMBS			4	1.A	19,992,968	87.9970	17,599,394	20,000,000	19,701,047	0	41,169	0	0	4.437	4.689	MON	73,949	870,687	10/31/2022	02/13/2041
44965L-AL-8	ILPT 2019-SURF C - CMBS			4	1.A	4,338,888	84.2618	4,213,090	5,000,000	4,440,184	0	86,785	0	0	4.437	7.036	MON	18,487	217,672	10/31/2022	02/13/2041
46590J-BB-2	JPMBB 2015-C32 B - CMBS			4	1.C	13,437,202	78.8824	10,254,713	13,000,000	13,066,216	0	(64,011)	0	0	4.389	3.915	MON	47,545	570,544	12/27/2016	11/18/2048
46590L-AY-8	JPMDB 2016-C2 B - CMBS			4	1.D	7,626,855	77.4699	5,732,776	7,400,000	7,454,649	0	(26,224)	0	0	3.990	3.624	MON	24,606	295,267	07/27/2017	06/17/2049
46591P-AA-0	JPMCC 20ACE A - CMBS			4	1.A FE	1,387,031	96.3745	1,445,618	1,500,000	1,441,433	0	52,029	0	0	3.287	7.273	MON	4,109	49,298	12/12/2022	01/12/2037
465968-AE-5	JPMCC 2017-JP7 A5 - CMBS			4	1.A	2,574,993	92.0053	2,300,132	2,500,000	2,527,072	0	(8,127)	0	0	3.454	3.105	MON	7,196	86,350	07/21/2017	09/15/2050
465972-AA-5	JPMCC 2022-DATA A - CMBS			4	1.A	19,135,122	89.1526	17,830,516	20,000,000	19,242,566	0	68,030	0	0	3.916	4.476	MON	67,442	794,037	06/08/2022	06/12/2042
466317-AJ-3	JPMCC 2022-NLP C - CMBS			4,5	1.A	1,502,690	84.0506	1,312,910	1,562,047	1,557,683	0	24,151	0	0	6.842	7.929	MON	5,047	102,267	04/28/2022	04/15/2037
46641W-BA-4	JPMBB 2014-C19 B - CMBS			4	1.A	12,372,438	98.3001	12,164,640	12,375,000	12,340,945	0	37,797	0	0	4.394	4.764	MON	45,314	543,770	10/31/2022	04/17/2047
46643A-BK-8	JPMBB 2014-C23 B - CMBS			4	1.A	8,169,427	96.4539	7,716,314	8,000,000	7,991,931	0	(12,123)	0	0	4.482	4.414	MON	29,883	363,463	10/31/2022	09/17/2047
46643P-BE-9	JPMBB 2014-C25 A5 - CMBS			4	1.A	6,019,715	97.5383	5,852,300	6,000,000	5,982,240	0	11,139	0	0	3.672	3.901	MON	18,360	220,320	10/31/2022	11/18/2047
46643P-BK-5	JPMBB 2014-C25 B - CMBS			4	1.B	11,494,612	88.3007	9,713,072	11,000,000	11,039,066	0	(63,987)	0	0	4.347	3.765	MON	39,849	478,192	09/30/2016	11/18/2047
46644U-AZ-1	JPMBB 2015-C30 A4 - CMBS			4	1.A	1,291,498	96.1641	1,224,086	1,272,914	1,276,378	0	(3,732)	0	0	3.551	3.274	MON	3,767	46,340	12/27/2016	07/17/2048
46645L-BE-6	JPMBB 2016-C1 B - CMBS			4	1.A	10,558,952	93.7290	10,085,238	10,760,000	10,643,161	0	38,906	0	0	4.858	5.267	MON	43,563	514,195	10/31/2022	03/17/2049
46646G-AA-5	JPMCC 2016-NINE A - CMBS			4	1.A	10,205,080	92.3456	9,234,562	10,000,000	10,031,326	0	(13,114)	0	0	2.949	2.775	MON	24,577	289,374	09/12/2016	09/09/2038
46648K-AU-0	JPMDB 2017-C7 A5 - CMBS			4	1.A	7,979,420	92.6553	7,597,738	8,200,000	8,095,070	0	23,805	0	0	3.409	3.778	MON	23,296	279,554	10/13/2017	10/17/2050
46651E-AJ-3	JPMCC 2019-OSB C - CMBS			4	1.A	13,671,721	87.0988	11,322,845	13,000,000	13,392,178	0	(66,518)	0	0	3.749	3.154	MON	40,614	487,370	08/26/2019	06/07/2039
46654B-AA-5	JPMCC 2021-1MEM A - CMBS			4	1.A	10,299,996	77.9990	7,799,897	10,000,000	10,237,344	0	(28,638)	0	0	2.516	2.182	MON	20,963	251,561	09/27/2021	10/09/2042
46655A-AG-3	JPMCC 2022-OPO C - CMBS			4	1.D	2,133,694	66.5001	1,409,802	2,120,000	2,128,067	0	(3,059)	0	0	3.565	3.383	MON	6,297	74,147	01/12/2022	01/07/2039
46868R-AA-2	JAX 19LIC A - CMBS			4	1.A	11,310,158	86.1724	9,823,650	11,400,000	11,340,354	0	7,369	0	0	2.766	2.864	MON	26,277	315,324	11/07/2019	10/14/2039
48123H-AA-1	JPMCC 2006-RR1 A1 - CMBS			4	6. FE	0	25.0000	2,647	10,589	0	0	242	0	0	5.585	0.000	MON	0	0	11/07/2006	10/18/2052
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS			4	1.A FM	48,078,969	86.0430	41,802,424	48,583,178	48,515,036	0	29,543	0	0	3.277	3.315	MON	132,673	1,598,749	10/23/2020	10/18/2030
553514-AJ-9	MSBAM 2012-CKSV B - CMBS			4	1.A FM	24,785,483	70.5353	17,281,136	24,500,000	24,477,076	0	(4,230)	0	0	4.088	4.088	MON	83,463	1,001,560	06/30/2020	10/18/2030
55352N-AJ-6	MSCCG 2015-ALDR B - CMBS			4	1.A	9,062,518	88.9395	8,893,955	10,000,000	9,458,301	0	340,476	0	0	3.577	7.580	MON	29,810	350,988	10/31/2022	06/08/2035
556227-AA-4	MAD 2015-11MD A - CMBS			4	1.A	14,507,462	89.8612	13,479,186	15,000,000	14,695,411	0	160,427	0	0	3.673	4.853	MON	45,916	540,626	10/31/2022	09/12/2035
563136-AE-0	OMW 2020-1MW B - CMBS			4	1.A	15,267,812	87.8174	13,198,949	15,030,000	15,154,255	0	(35,093)	0	0	2.413	2.128	MON	30,220	355,821	08/17/2020	09/12/2039
61690G-AH-4	MSBAM 2014-C14 AS - CMBS			4	1.A	900,506	99.3993	869,053	874,304	874,304	0	(5,291)	0	0	4.384	0.000	MON	3,194	84,508	01/30/2014	02/15/2047
61690L-AA-8	MSC 2013-ALTM A1 - CMBS			4	1.A	1,744,618	96.3779	1,668,032	1,730,721	1,730,010	0	174	0	0	3.276	3.290	MON	4,725	56,698	10/31/2018	02/07/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61692A-AJ-1	MSC 2019-NUGS C - CMBS			4,5	1.A	250,000	41.3701	103,425	250,000	250,000	0	0	0	0	6.976	7.191	MON	824	16,562	12/12/2019	12/15/2036
61762T-AG-1	MSBAM 2013-C11 AS - CMBS			4	1.A	5,298,701	85.0000	4,963,952	5,839,944	5,839,944	0	422,215	0	0	4.077	0.000	MON	19,841	251,731	10/25/2022	08/17/2046
61762T-AH-9	MSBAM 2013-C11 B - CMBS			4	2.C	9,792,181	58.2000	7,289,550	12,525,000	9,792,181	0	712,255	1,376,891	0	4.077	(24.659)	MON	42,554	539,891	10/31/2022	08/17/2046
61763K-BD-5	MSBAM 2014-C15 B - CMBS			4	1.A	2,748,842	99.5000	2,655,531	2,668,876	2,668,876	0	(6,359)	0	0	4.565	0.107	MON	10,153	121,834	03/26/2014	04/17/2047
61763M-AF-7	MSBAM 2014-C16 A5 - CMBS			4	1.A	8,520,316	99.2567	8,406,282	8,469,233	8,453,219	0	10,655	0	0	3.892	4.066	MON	27,469	399,307	10/31/2022	06/17/2047
61763X-AJ-5	MSBAM 2014-C18 B - CMBS			4	1.A	35,613,866	96.7628	33,866,984	35,000,000	34,965,094	0	(40,236)	0	0	4.428	4.389	MON	129,163	1,571,983	10/31/2022	10/18/2047
61764P-BU-5	MSBAM 2014-C19 A4 - CMBS			4	1.A	10,325,550	97.6016	9,760,155	10,000,000	10,018,632	0	(38,387)	0	0	3.526	3.145	MON	29,383	352,600	02/18/2015	12/17/2047
61764R-BF-4	MSBAM 2015-C20 A4 - CMBS			4	1.A	2,066,191	97.2181	1,915,196	1,970,000	1,979,720	0	(13,096)	0	0	3.249	2.574	MON	5,334	64,005	10/25/2016	02/18/2048
61764X-BM-6	MSBAM 2015-C21 B - CMBS			4	1.A	15,589,452	89.6145	13,442,180	15,000,000	15,100,730	0	(106,197)	0	0	3.854	3.129	MON	48,175	578,100	12/16/2019	03/17/2048
61765B-AA-0	MSC 2015-420 A - CMBS			4	1.A	19,649,329	92.5097	18,610,120	20,116,947	19,885,592	0	246,709	0	0	3.727	5.155	MON	62,480	749,759	10/31/2022	10/17/2050
61765Y-AA-0	MSC 2016-PSQ A - CMBS			4	1.A	12,751,696	92.3194	12,001,527	13,000,000	12,798,891	0	83,381	0	0	3.954	4.667	MON	42,831	504,301	10/31/2022	01/12/2038
61765Y-AC-6	MSC 2016-PSQ B - CMBS			4	1.A	8,333,851	89.4809	7,605,872	8,500,000	8,453,732	0	16,805	0	0	3.954	4.145	MON	28,005	329,735	01/29/2016	01/12/2038
61766C-AK-5	MSC 2016-UBS9 B - CMBS			4	1.A	8,994,230	93.9030	8,451,266	9,000,000	8,920,857	0	25,712	0	0	4.731	5.039	MON	35,482	417,810	10/31/2022	03/17/2049
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS			4	1.A	4,624,058	95.0010	4,275,045	4,500,000	4,526,529	0	(14,693)	0	0	3.325	2.990	MON	12,469	149,625	08/15/2017	05/17/2049
61766L-BW-8	MSBAM 2016-C28 B - CMBS			4	1.C	19,967,144	93.2748	18,115,834	19,422,000	19,492,942	0	(54,486)	0	0	4.602	4.420	MON	74,489	906,530	10/31/2022	01/15/2049
61766N-BF-1	MSBAM 2016-C30 B - CMBS			4	1.A	14,450,139	80.3298	12,049,478	15,000,000	14,847,057	0	136,750	0	0	3.307	3.872	MON	41,338	496,050	11/30/2017	09/17/2049
61767F-BE-0	MSC 2016-UBS11 B - CMBS			4	1.A	10,299,680	89.4961	8,949,613	10,000,000	10,102,583	0	(8,594)	0	0	3.136	2.785	MON	26,133	313,600	08/12/2016	08/17/2049
61770Y-AA-3	MSC 2020-CNP A - CMBS			4	1.A	2,471,493	76.9094	1,888,125	2,455,000	2,466,792	0	(1,809)	0	0	2.509	2.386	MON	5,132	60,425	05/12/2021	04/07/2042
61770Y-AE-5	MSC 2020-CNP B - CMBS			4	1.A	8,437,215	73.9544	6,711,366	9,075,000	8,645,293	0	60,007	0	0	2.509	3.318	MON	18,971	223,365	05/06/2020	04/07/2042
63874R-AG-6	NCMS 19NEMA C - CMBS			4	3.B	4,099,388	85.6151	3,407,482	3,980,000	4,044,696	0	(12,314)	0	0	4.174	3.820	MON	13,844	166,125	03/22/2019	02/15/2041
682439-AA-2	AACMT 2005-C6 A1 - CMBS			4	1.A FM	1,398,515	99.7285	1,422,152	1,426,023	1,425,022	0	1,290	0	0	5.690	5.962	MON	4,508	87,608	12/20/2010	10/13/2037
68275C-AC-2	FB FB 2005-1 A3 - CMBS			2	1.A FM	11,628,159	97.0612	10,817,752	11,145,291	11,268,264	0	(74,214)	0	0	5.278	4.587	MON	37,583	588,249	10/31/2022	08/10/2035
69410T-AA-3	CPACE 2023-1 A - CMBS			4	1.A FE	36,097,956	97.1200	36,643,949	37,730,590	36,106,224	0	8,273	0	0	5.500	5.781	FA	1,159,131	716,219	03/31/2023	02/10/2062
69640G-AA-3	PCT 2016-PLSD A - CMBS			4	5.B	3,901,314	53.5535	2,677,675	5,000,000	3,901,314	0	(57)	1,098,687	0	2.713	250.000	MON	8,290	89,815	07/20/2018	04/15/2033
78413M-AA-6	SFAVE 2015-5AVE A1 - CMBS			4	1.A	2,141,021	73.4079	1,559,917	2,125,000	2,135,855	0	(950)	0	0	3.872	3.835	MON	6,857	82,280	07/27/2017	01/08/2043
78413M-AE-8	SFAVE 2015-5AVE A2B - CMBS			4	1.A	18,571,976	74.6548	14,008,975	18,765,000	18,628,106	0	8,594	0	0	4.144	4.257	MON	64,802	777,621	03/22/2018	01/08/2043
78426R-AA-0	SGCMS 19787E A - CMBS			4	1.A	10,299,260	89.6861	8,968,606	10,000,000	10,160,352	0	(30,291)	0	0	4.163	3.813	MON	34,692	416,300	02/01/2019	02/15/2041
78449R-AA-3	SLG 2021-OVA A - CMBS			4	1.A	14,419,989	82.6132	11,565,847	14,000,000	14,321,717	0	(20,126)	0	0	2.585	2.246	MON	30,163	361,956	06/15/2021	07/17/2041
78449R-AE-5	SLG 2021-OVA B - CMBS			4	1.A	10,814,997	81.5737	8,565,241	10,500,000	10,740,425	0	(30,123)	0	0	2.707	2.371	MON	23,684	284,213	06/15/2021	07/17/2041
78449R-AJ-4	SLG 2021-OVA D - CMBS			4	1.A	599,142	77.9209	467,526	600,000	599,298	0	6	0	0	2.851	2.869	MON	1,425	17,104	06/15/2021	07/17/2041
78487J-AA-4	SVC 231 A - CMBS			4	1.A FE	11,068,409	96.2278	11,020,087	11,452,083	11,073,159	0	4,750	0	0	5.150	5.375	MON	18,021	507,868	02/03/2023	02/20/2053
87264J-AA-4	TMSQ 2014-1500 A - CMBS			2	1.A	7,524,800	91.4710	7,089,006	7,750,000	7,650,120	0	114,112	0	0	3.680	5.317	MON	23,767	285,200	10/31/2022	10/10/2036
90205F-AJ-9	PRK 2017-280P C - CMBS			4,5	1.A	600,164	91.5000	549,000	600,000	606,574	0	(4,345)	0	0	6.657	5.399	MON	1,886	38,316	11/01/2019	09/15/2034
90269P-AA-9	UBSBM 2012-WRM A - CMBS			4	1.A FM	436,725	91.0455	389,508	427,817	427,817	0	0	0	0	3.663	3.479	MON	1,306	15,671	11/30/2015	06/12/2030
90278L-AY-5	UBSCM 2018-C15 A4 - CMBS			4	1.A	5,149,999	95.4154	4,770,770	5,000,000	5,077,397	0	(15,708)	0	0	4.341	3.985	MON	18,087	217,045	12/18/2018	12/15/2051
92890K-BA-2	WFRBS 2014-C22 A5 - CMBS			4	1.A	4,694,987	97.6373	4,393,680	4,500,000	4,509,322	0	(24,194)	0	0	3.752	3.213	MON	14,070	168,840	12/16/2015	09/17/2057
92939G-AA-5	WFLD 2014-MONT A - CMBS			4	1.A	7,212,086	86.3355	6,043,483	7,000,000	7,008,791	0	(25,374)	0	0	3.880	3.466	MON	22,633	266,487	08/07/2014	08/12/2031
92939L-AH-9	WFRBS 2014-C25 B - CMBS			4	1.A	8,721,922	94.8009	8,058,075	8,500,000	8,495,281	0	(10,755)	0	0	4.236	4.143	MON	30,005	360,060	10/31/2022	11/18/2047
92939V-AE-4	JPMDB 2015-WPG B - CMBS			4	1.A	9,033,917	90.6458	9,064,583	10,000,000	9,498,331	0	314,059	0	0	3.633	7.336	MON	30,277	356,483	10/31/2022	06/07/2035
94989C-BC-4	WFCM 2015-C26 B - CMBS			4	1.A	981,760	93.9142	939,142	1,000,000	994,066	0	3,807	0	0	3.783	4.228	MON	3,153	37,830	08/14/2020	02/18/2048
94989Y-AZ-6	WFCM 2016-C32 A4 - CMBS			4	1.A	5,664,725	96.1766	5,289,712	5,500,000	5,531,044	0	(18,899)	0	0	3.560	3.209	MON	16,317	195,800	02/03/2016	01/17/2059
94990E-AA-2	WFCM 2018-AUS A - CMBS			4	1.A FE	14,654,070	91.2812	13,692,183	15,000,000	14,689,079	0	54,763	0	0	4.194	4.634	MON	52,420	617,200	10/31/2022	08/15/2036
95000G-BD-5	WFCM 2016-BNK1 B - CMBS			4	1.B	2,574,903	75.3982	1,884,954	2,500,000	2,528,518	0	835	0	0	2.967	2.682	MON	6,181	74,175	08/04/2016	08/17/2049
95000K-BD-6	WFCM 2016-NXS6 AS - CMBS			4	1.A	2,479,051	91.4049	2,285,124	2,500,000	2,489,795	0	2,400	0	0	3.377	3.510	MON	7,035	84,425	03/21/2019	11/18/2049
95000M-BP-5	WFCM 2016-C36 A4 - CMBS			4	1.A	4,119,876	92.8019	3,712,074	4,000,000	4,033,261	0	(13,133)	0	0	3.065	2.721	MON	10,217	122,600	10/21/2016	11/18/2059

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95001F-BC-8	WFCM 2017-RC1 B - CMBS			4	1.A	8,869,922	90.7467	8,167,204	9,000,000	8,888,533	0	78,299	0	0	4.036	4.659	MON	30,270	363,240	10/31/2022	01/16/2060
95001J-AW-7	WFCM 2018-C44 A4 - CMBS			4	1.A	10,581,514	95.5070	8,667,258	9,075,000	9,951,577	0	(207,683)	0	0	3.948	1.422	MON	29,857	358,281	12/30/2020	05/17/2051
95001L-AU-6	WFCM 2018-C43 A4 - CMBS			4	1.A	6,437,494	95.2805	5,955,029	6,250,000	6,330,655	0	(20,193)	0	0	4.012	3.657	MON	20,896	250,750	03/12/2018	03/17/2051
95001R-AW-9	WFCM 2018-C48 A4 - CMBS			4	1.A	3,438,435	96.3117	2,823,400	2,931,522	3,252,521	0	(51,418)	0	0	4.037	1.385	MON	9,862	118,346	12/30/2020	01/17/2052
96221T-AG-2	WFRBS 2014-LC14 AS - CMBS			4	1.A	8,239,352	99.0362	7,922,899	8,000,000	8,000,000	0	(17,892)	0	0	4.351	0.101	MON	29,007	348,080	02/04/2014	03/15/2047
98162J-AG-1	WPT 2017-WWP B - CMBS			4	1.A	25,494,975	40.7919	10,662,997	26,140,000	25,554,892	0	121,244	0	0	3.715	4.268	MON	80,934	952,929	10/31/2022	11/13/2036
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,866,824,510	XXX	1,636,579,191	1,875,663,391	1,854,645,865	1,162,690	2,583,997	22,220,267	0	XXX	XXX	XXX	6,878,515	71,312,932	XXX	XXX
00110X-AB-0	AFN 211 A2 - CMBS			2	1.A FE	11,286,148	78.7707	8,891,461	11,287,772	11,286,287	0	36	0	0	2.790	2.791	MON	9,623	314,929	05/26/2021	05/20/2051
00110X-AD-6	AFN 211 A4 - CMBS			4	1.F FE	3,023,485	67.4273	2,039,475	3,024,700	3,023,590	0	23	0	0	3.600	3.602	MON	3,327	108,889	05/26/2021	05/20/2051
00161A-AA-0	ACMAT 232 A - ABS			4	1.F FE	7,741,798	100.3407	7,768,430	7,742,052	7,741,921	0	122	0	0	7.970	7.975	MON	18,854	281,097	06/28/2023	06/20/2030
00184@-AA-4	AMZN EUCLID OH CTL PT TR - ABS			4	1.E	7,726,856	95.5510	7,469,953	7,817,764	7,732,052	0	4,761	0	0	4.095	4.160	MON	27,645	320,091	10/31/2022	06/30/2039
00191#-AA-3	AMZN TUCSON AZ CTL PT TR - ABS			4	1.E	8,620,308	95.4925	8,330,427	8,723,646	8,615,760	0	(4,921)	0	0	4.095	4.111	MAY	219,338	367,188	10/31/2022	08/31/2039
00191@-AA-5	AMZN OKLAHOMA CITY OK CTL PT TR - ABS			4	1.E	4,112,066	96.4671	3,966,793	4,112,066	4,112,265	0	74	0	0	4.233	4.210	MON	15,030	174,064	04/26/2018	09/30/2039
00193*-AA-5	AMZN TULSA OK CTL PT TR - ABS			4	1.E	13,242,929	96.4670	12,879,807	13,351,511	13,248,690	0	5,612	0	0	4.233	4.252	MON	48,800	596,821	10/31/2022	09/30/2039
00225#-AA-3	AMZN GRAND RAPIDS MI CTL PT TR - ABS			4	1.E	8,118,614	95.4633	7,843,974	8,216,739	8,124,132	0	5,055	0	0	4.095	4.162	MON	77,006	331,942	10/31/2022	09/30/2039
00439K-AB-2	AALLC 2021-1H B - RMBS			4	1.F FE	832,980	91.4649	775,444	847,805	833,836	0	1,183	0	0	1.350	2.017	MON	509	16,125	12/09/2021	10/15/2040
00461V-AA-1	ACMAT 2023-1 A - ABS			4	1.F FE	320,322	99.9419	320,142	320,328	320,326	0	4	0	0	6.610	6.703	MON	647	18,821	01/24/2023	01/22/2030
00833P-AA-5	AFFRM 22Z1 A - ABS			4	1.A FE	398,260	98.8825	397,787	402,283	399,801	0	8,684	0	0	4.550	5.729	MON	814	18,304	07/22/2022	06/15/2027
009098-A*-5	AIR CARGO LOGISTICS FTWORTH TX A-1 - ABS			4	1.E	8,235,056	98.3347	8,104,981	8,242,237	8,235,706	0	368	0	0	4.494	4.504	MON	21,607	376,490	10/31/2022	11/10/2039
00910G-A*-4	AIR CARGO LOGISTICS SAN BER CA A1A - ABS			4	1.E	5,131,906	96.4950	4,965,734	5,146,103	5,133,244	0	688	0	0	4.533	4.564	MON	13,608	249,472	10/31/2022	03/10/2041
01627A-AA-6	ADC 2021-1 A2 - ABS			4	1.G FE	890,000	89.6231	797,646	890,000	890,000	0	0	0	0	1.937	1.945	MON	766	17,239	08/11/2021	08/15/2046
01627A-AE-8	ADC 232 A2 - ABS			2	1.G FE	22,592,217	100.9227	23,212,226	23,000,000	22,592,622	0	406	0	0	6.500	6.646	MON	66,444	66,444	11/15/2023	11/16/2048
01983K-AA-2	ALLO 231 A2 - ABS			4	1.F FE	16,096,911	97.7506	16,617,605	17,000,000	16,131,669	0	34,758	0	0	6.200	6.954	MON	32,206	518,217	06/16/2023	06/20/2053
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	1.G FE	780,406	91.0043	788,764	866,733	1,128,843	0	348,236	0	0	3.200	104.093	JD	0	13,868	05/02/2016	12/15/2029
02377B-AA-4	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	2.C FE	6,447,095	91.3625	5,890,230	6,447,095	6,447,411	0	39	0	0	4.000	3.997	MS	70,918	257,884	09/10/2015	03/22/2029
02377L-AA-2	AMERICAN AIRLINES 2019-1 PASS THROUGH TR			4	1.F FE	1,383,976	87.4246	1,204,048	1,377,241	1,382,099	0	(396)	0	0	3.150	3.082	FA	16,389	43,383	08/02/2019	08/15/2033
03027W-AK-8	AMETOW 2018-1 A - RMBS			2	1.A FE	10,537,427	94.4641	10,060,425	10,650,000	10,559,956	0	19,341	0	0	3.652	3.901	MON	17,286	388,938	10/31/2022	03/15/2048
033296-AG-9	ANCHF 1R AR - CDO			4	1.A FE	12,432,320	94.7051	12,406,368	13,100,000	12,623,686	0	165,334	0	0	3.900	5.425	JJ	217,133	510,900	10/31/2022	07/28/2037
03330E-AJ-3	ANCHF 3 A1R - CDO			2	1.A FE	6,004,683	90.6110	5,436,660	6,000,000	6,003,106	0	(724)	0	0	2.871	2.867	JAJO	30,146	172,260	10/27/2021	01/28/2039
03330P-AA-7	ANCHF 5 A - CDO			4	1.A FE	22,790,632	95.4215	22,247,708	23,315,194	22,936,740	0	116,714	0	0	4.100	4.849	AO	175,253	955,923	10/31/2022	04/25/2036
03330W-AQ-7	ANCHC 16 CR - CDO		C	4,5	1.E FE	1,500,000	98.7966	1,481,949	1,500,000	1,500,000	0	0	0	0	8.058	8.141	JAJO	24,847	112,053	11/19/2021	01/19/2035
05279@-AA-9	AUTOLIV CTL LEASE BACKED PT - ABS			4	2.B	4,478,992	94.5020	4,406,808	4,663,191	4,496,884	0	15,203	0	0	4.101	4.860	MON	8,499	191,238	10/31/2022	05/15/2034
05351K-B*-9	AVCCT_22-1 - ABS			4	1.C PL	26,363,220	99.6250	26,400,625	26,500,000	26,397,905	0	27,099	0	0	6.880	7.012	MON	81,031	1,975,132	09/13/2022	04/15/2027
05377R-DL-5	AESOP 192 A - ABS			4	1.A FE	0	97.4315	0	0	0	0	0	0	0	3.350	3.397	MON	8,375	0	04/16/2019	09/22/2025
05377R-HC-1	AESOP 235 A - ABS			4	1.A FE	9,998,429	101.2046	10,120,456	10,000,000	9,997,944	0	(485)	0	0	5.780	5.864	MON	17,661	319,506	05/24/2023	04/20/2028
05377R-HR-8	AESOP 2023-7 B - ABS			4	1.F FE	1,199,807	101.8014	1,221,617	1,200,000	1,199,692	0	(115)	0	0	6.440	6.543	MON	2,361	19,749	09/12/2023	08/21/2028
05590#-AA-9	BPHQ 2107 CTL PASS THRU TRUST - ABS			4	1.F	12,359,986	94.2015	11,833,422	12,561,820	12,381,527	0	18,285	0	0	3.540	3.856	MON	19,764	444,688	10/31/2022	11/15/2032
05607B-AA-9	BXGNT 17A A - RMBS			4	1.F FE	36,200	98.6253	35,704	36,201	36,201	0	0	0	0	2.950	2.969	MON	86	1,068	05/24/2017	10/04/2032
07133M-AH-9	BATLN XVI CR - CDO		C	4,5	1.F FE	1,500,000	99.4124	1,491,186	1,500,000	1,500,000	0	0	0	0	7.927	7.999	JAJO	24,113	109,838	11/29/2021	12/20/2032
08186K-AE-4	BSP XXX B2 - CDO		C	4	1.C FE	11,250,000	99.9803	11,247,784	11,250,000	11,250,000	0	0	0	0	5.890	5.933	JAJO	121,481	445,431	01/13/2023	04/25/2036
08860D-AA-1	BHG 2022-C A - ABS			4	1.A FE	661,354	99.3451	657,041	661,372	661,366	0	11	0	0	5.320	5.382	MON	1,368	35,185	09/12/2022	10/17/2035
08860D-AC-7	BHG 2022-C C - ABS			4	1.G FE	24,880,554	98.7007	24,675,185	25,000,000	24,905,504	0	24,623	0	0	6.560	6.830	MON	63,778	1,530,667	05/03/2023	10/17/2035
08860F-AC-2	BHG 23A C - ABS			4	1.F FE	19,817,118	99.9753	19,995,064	20,000,000	19,833,599	0	16,481	0	0	7.100	7.272	MON	55,222	1,037,389	03/15/2023	04/17/2036
08862G-AB-0	BHG 23B B - ABS			4	1.D FE	19,968,324	102.8403	20,568,066	20,000,000	19,969,682	0	1,358	0	0	7.450	7.501	MON	57,944	165,556	10/31/2023	12/17/2036

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
10901A-AA-4	BDF II A - CDO			4	1.A FE	20,000,000	97.4498	19,489,960	20,000,000	20,000,000	0	0	0	0	4.750	4.747	AO	174,167	950,000	08/30/2018	10/25/2035
10901U-AA-0	BDF I A - CDO		C	4	1.A FE	12,869,613	96.7057	12,685,092	13,117,212	12,945,526	0	61,128	0	0	4.250	5.047	AO	102,205	557,482	10/31/2022	04/25/2036
123919-AA-0	BXGNT 2023-A A - RMBS			4	1.A FE	8,823,845	100.4737	8,895,805	8,853,865	8,826,188	0	2,343	0	0	5.770	5.839	MON	22,705	228,472	06/07/2023	11/15/2038
12510H-AB-6	CAUTO 2020-1 A2 - ABS			4	1.A FE	2,866,396	91.9612	2,859,440	3,109,398	2,926,585	0	40,181	0	0	3.030	5.124	MON	4,187	94,230	10/31/2022	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS			4	1.A FE	15,195,517	87.0756	13,344,234	15,324,889	15,234,046	0	6,622	0	0	3.250	3.376	MON	22,136	503,432	10/31/2022	02/15/2050
12510H-AD-2	CAUTO 2020-1 A4 - ABS			4	1.E FE	1,017,390	95.7114	944,951	987,292	995,858	0	(7,466)	0	0	3.190	2.415	MON	1,400	31,499	12/30/2020	02/15/2050
12510H-AE-0	CAUTO 2020-1 A5 - ABS			4	1.E FE	2,998,191	91.0428	2,921,289	3,208,698	3,050,485	0	45,016	0	0	3.480	5.265	MON	4,963	111,679	10/31/2022	02/15/2050
12510H-AF-7	CAUTO 2020-1 A6 - ABS			4	1.E FE	19,134,245	84.6326	16,293,625	19,252,188	19,155,232	0	14,551	0	0	3.810	3.933	MON	32,600	735,595	10/31/2022	02/15/2050
12510H-AL-4	CAUTO 211 A2 - ABS			4	1.A FE	11,859,466	77.5098	9,387,567	12,111,462	11,884,500	0	23,946	0	0	2.280	2.550	MON	12,273	280,908	10/31/2022	08/15/2051
12510H-AN-0	CAUTO 211 A4 - ABS			4	1.E FE	24,405,794	73.5749	18,305,589	24,880,209	24,455,597	0	41,458	0	0	2.760	3.017	MON	30,520	696,061	10/31/2022	08/15/2051
12510H-AQ-3	CAUTO 221 A2 - ABS			2	1.E FE	31,950,033	87.4613	27,947,808	31,954,500	31,951,043	0	553	0	0	3.700	3.731	MON	52,547	1,189,551	03/08/2022	03/15/2052
12510H-AS-9	CAUTO 231 A1 - ABS			4	1.A FE	9,633,903	100.4717	9,946,694	9,900,000	9,647,838	0	13,935	0	0	5.750	6.508	MON	25,617	126,500	09/14/2023	09/15/2053
12530M-AD-7	SORT 2020-1 B2 - ABS			2	1.G FE	2,248,239	81.5960	1,834,793	2,248,630	2,248,370	0	63	0	0	2.600	2.618	MON	2,598	58,516	07/14/2020	07/15/2060
12575A-AB-3	CIMNL 211 A2 - ABS			4	1.A FE	14,359,326	73.4065	10,545,272	14,365,574	14,361,931	0	1,391	0	0	2.570	2.601	MON	11,281	369,195	07/22/2021	07/20/2051
12575A-AF-4	CIMNL 211 A6 - ABS			2	1.F FE	12,749,742	73.2639	9,341,150	12,750,000	12,749,853	0	58	0	0	3.440	3.465	MON	13,402	438,600	07/22/2021	07/20/2051
12596@-AA-1	NATIONAL HARBOR GRAND LLC 2017 4 - ABS				1.D	15,327,699	89.1942	14,717,044	16,500,000	15,370,916	0	37,162	0	0	4.228	4.787	MON	40,695	697,620	10/31/2022	12/10/2041
12598A-AD-2	CNH 2021-A A4 - ABS			4	1.A FE	549,843	94.7094	520,902	550,000	550,377	0	99	0	0	0.700	0.749	MON	171	3,850	03/09/2021	12/15/2027
12610#-AG-8	CBRE US CORE PTRS REIT OP LP SER G - ABS				2.B	13,000,000	79.0423	10,275,497	13,000,000	13,000,000	0	0	0	0	2.680	2.680	JJ	168,393	348,400	01/06/2022	01/07/2032
12610#-AH-6	CBRE US CORE PTRS REIT OP LP SER H - ABS				2.B	4,000,000	77.5834	3,103,337	4,000,000	4,000,000	0	0	0	0	2.830	2.830	JJ	54,713	113,200	01/06/2022	01/07/2034
12656*-AM-4	CSLB HOLDINGS INC SER III - ABS			4	1.G	9,136,179	88.2078	8,820,779	10,000,000	9,231,465	0	81,607	0	0	3.120	4.291	AO	67,600	312,000	10/31/2022	10/13/2031
12657W-AC-4	CNH 2021-B A3 - ABS			4	1.A FE	355,392	96.7052	343,764	355,476	355,455	0	18	0	0	0.440	0.450	MON	70	1,564	07/20/2021	08/17/2026
126650-AN-0	CVS HEALTH CORP - ABS	LS		1	2.B	922,178	100.4755	827,289	823,374	837,899	0	(7,835)	0	0	6.204	4.166	MON	2,980	51,082	09/10/2012	10/10/2025
126650-AQ-3	CVS HEALTH CORP - ABS			1	2.B FE	343,103	100.0380	366,722	366,583	363,198	0	1,554	0	0	5.789	6.827	MON	1,238	21,221	02/13/2008	01/10/2026
12665U-AA-2	CVS HEALTH CORP - ABS			1,2	2.B FE	8,210,696	92.8560	7,490,735	8,067,044	8,181,035	0	(8,635)	0	0	4.704	4.444	MON	22,136	380,055	06/30/2020	01/10/2036
12717@-AA-5	CVS LEASE BACKED PT SER 2019 - ABS			4	2.B	12,269,426	88.0091	11,515,616	13,084,569	12,308,348	0	34,048	0	0	3.860	4.631	MON	29,462	501,738	10/31/2022	11/10/2041
12722@-AA-8	CGA CAP CLB PT TR SER 2019-CTL-18 - ABS			4	2.A	33,204,695	72.6796	24,133,038	33,204,695	33,204,695	0	0	0	0	3.664	3.664	MON	70,970	1,215,190	12/16/2019	12/10/2052
12743*-AA-5	CGA CAP CLB PT TR SER 2021-CTL-2A1				2.B	28,536,693	76.4801	21,826,993	28,539,436	28,536,919	0	106	0	0	3.115	3.116	MON	51,859	889,002	05/13/2021	04/10/2046
12743*-AB-3	CGA CAP CLB PT TR SER 2021-CTL-2A2				2.B	18,669,567	71.0013	14,200,257	20,000,000	18,702,467	0	28,305	0	0	3.606	4.012	MON	102,170	661,100	10/31/2022	04/10/2046
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS			1	1.C FE	8,577,295	107.0434	8,719,547	8,145,805	8,366,934	0	(21,181)	0	0	7.262	6.484	AO	133,098	591,548	02/25/2016	04/10/2032
14576A-AC-6	CARM 201 A3 - RMBS			4	1.F FE	21,952,224	85.4723	18,774,418	21,965,500	21,957,587	0	3,327	0	0	3.100	3.110	MON	30,264	681,032	11/18/2020	12/15/2050
150322-AG-0	CEDF 4RR ERR - CDO			4,5	3.C FE	1,113,750	93.5388	1,052,312	1,125,000	1,139,937	0	2,105	0	0	12.284	11.257	JAJO	26,870	132,120	05/27/2021	07/24/2034
15032A-AW-7	CEDF V DR - CDO			4,5	2.C FE	7,000,000	98.5387	6,897,709	7,000,000	7,000,000	0	0	0	0	8.664	8.755	JAJO	128,041	562,467	07/03/2018	07/17/2031
15032B-AE-5	CEDF V ER - CDO			4,5	3.C FE	15,500,000	93.7246	14,527,313	15,500,000	15,500,000	0	0	0	0	11.264	11.419	JAJO	368,598	1,654,059	07/03/2018	07/17/2031
15032G-AE-4	CEDF VIII ER - CDO			4,5	3.C FE	4,975,000	94.7451	4,737,255	5,000,000	5,094,113	0	37,769	0	0	12.225	11.337	JAJO	128,588	588,318	08/18/2021	10/17/2034
15032V-AG-6	CEDF II ERR - CDO		C	4,5	3.C FE	4,950,000	97.3810	4,869,050	5,000,000	5,131,506	0	67,284	0	0	12.977	12.645	JAJO	131,577	622,135	03/24/2021	04/20/2034
15033K-AE-4	CEDF XII ER - CDO		C	4,5	3.C FE	2,450,000	88.3616	2,164,859	2,450,000	2,450,000	0	0	0	0	11.940	11.475	JAJO	55,255	280,979	10/29/2021	10/25/2034
15033Q-AA-9	CEDF XVII E - CDO		C	4,5	3.C FE	2,940,000	99.8562	2,995,686	3,000,000	2,941,754	0	1,754	0	0	13.586	14.093	JAJO	178,879	0	06/28/2023	07/21/2036
17305E-DT-9	CCCIT 2007-A3 A3 - ABS			4	1.A FE	27,998,378	110.6368	24,893,276	22,500,000	26,008,893	0	(191,028)	0	0	6.150	4.562	JD	61,500	1,383,750	09/23/2010	06/15/2039
18449K-AA-4	CLEAN 181 A - ABS			4	1.A FE	3,775,360	91.6592	3,461,704	3,776,712	3,775,746	0	166	0	0	4.250	4.252	AO	31,656	162,662	07/25/2018	10/21/2052
19521U-AA-1	CLGIX 2021-1 A2 - ABS			4	1.G FE	29,681,445	89.9941	26,998,236	30,000,000	29,749,298	0	55,992	0	0	3.300	3.538	MON	41,250	990,000	10/31/2022	12/26/2051
19521U-AC-7	CLGIX 2021-1 B - ABS			4	2.C FE	1,499,736	88.6499	1,329,749	1,500,000	1,496,046	0	51	0	0	3.790	3.824	MON	948	56,850	12/14/2021	12/26/2051
20404#-AA-4	CSBLMT_07-1 - ABS			4	6. *	459,547	37.3882	171,817	459,547	171,817	(141,719)	0	0	0	0.000	(30.303)	MON	0	29,739	08/22/2007	05/15/2037
20404#-AC-0	CSBLMT_07-1 - ABS			4	6. *	6,218	17.5008	92,957	531,159	0	0	0	0	0	6.450	0.000	MON	5,710	0	08/22/2007	02/20/2038
20404#-AD-8	CSBLMT_07-1 - ABS			4	6. *	517,967	32.8878	170,348	517,967	170,348	(173,364)	0	0	0	5.350	(31.651)	MON	1,309	30,169	11/28/2007	05/15/2037
20404@-AA-6	CSBLMT_07-1 - ABS			4	6. *	513,744	29.8875	153,545	513,744	153,545	(180,984)	0	0	0	5.180	(44.462)	MON	1,728	26,491	03/28/2008	08/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS			1	2.B FE	2,513,984	97.7787	2,458,139	2,513,984	2,514,021	0	(40)	0	0	4.000	3.992	AO	17,319	100,559	09/19/2012	04/29/2026
22357@-AA-9	JMC T2 LLC COX COMMUNICATIONS LBN - ABS			4	2.B	3,133,901	99.4375	3,116,272	3,133,901	3,132,648	0	(633)	0	0	5.409	5.375	MON	13,655	170,039	07/09/2013	01/01/2040
22536#-AA-1	CGA CAP CLB PT TR SER 2012-CTL-7 - ABS			4	2.B	13,604,159	92.9353	13,080,017	14,074,323	13,640,728	0	31,480	0	0	3.967	4.515	MON	181,469	446,295	10/31/2022	12/10/2035
23292F-AB-1	DI ISSUER LLC MASTER TRUST - ABS			4	2.C PL	47,267,197	90.4250	43,135,051	47,702,562	47,276,375	0	7,927	0	0	3.722	3.773	MON	78,911	1,785,649	10/31/2022	09/15/2051
233046-AK-7	DNKN 2019-1 A22 - RMBS			4	2.B FE	18,808,077	96.2648	18,434,709	19,150,000	18,891,575	0	78,847	0	0	4.021	4.555	FMAN	87,697	770,022	10/31/2022	05/20/2049
233046-AL-5	DNKN 2019-1 A23 - RMBS			4	2.B FE	14,616,190	96.3546	13,838,929	14,362,500	14,521,250	0	(27,474)	0	0	4.352	4.084	FMAN	71,187	625,056	06/30/2020	05/20/2049
23346@-AB-9	DHM RAILROAD LEASE HOLDING COM CSX - ABS			4	2.A YE	34,392,599	106.2793	36,552,229	34,392,599	34,393,532	0	(114)	0	0	6.955	6.953	FMAN	398,668	2,387,793	07/13/2007	05/01/2031
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	9,853,100	90.4723	8,916,042	9,855,000	9,854,031	0	437	0	0	2.060	2.074	MON	3,384	203,013	02/24/2021	02/27/2051
23802W-AG-6	COLO 212 A2 - ABS			4	1.G FE	33,947,562	88.9085	30,762,324	34,600,000	34,125,261	0	152,061	0	0	2.400	2.912	MON	13,840	830,400	10/31/2022	10/25/2051
23802W-AL-5	COLO 2023-1 A2 - ABS			4	1.G FE	16,599,235	93.7634	16,877,414	18,000,000	16,802,123	0	202,889	0	0	5.116	7.069	MON	15,348	759,726	02/23/2023	02/25/2053
24460A-AC-4	DPATH 231 A2 - CDO		C	4	1.A FE	8,000,000	99.2377	7,939,016	8,000,000	8,000,000	0	0	0	0	6.178	6.227	JAJO	104,373	297,917	02/03/2023	04/16/2035
25253Y-AA-4	DCF 2 A - CDO		C	4	1.A FE	7,400,000	93.7997	6,941,178	7,400,000	7,400,000	0	0	0	0	3.940	3.939	JJ	126,343	291,560	10/22/2019	01/25/2038
25273C-AB-6	DROT 211 B - RMBS			4	1.F FE	450,584	93.5179	464,967	497,196	457,223	0	7,938	0	0	2.050	8.138	MON	311	10,193	11/18/2022	11/21/2033
25755T-AP-5	DPABS 2021-1 AII - RMBS			4	2.A FE	11,965,254	85.7257	10,865,732	12,675,000	12,110,998	0	130,717	0	0	3.151	4.376	JAJO	73,221	399,389	10/31/2022	04/25/2051
28416T-AA-3	EHGVT 2019-A A - RMBS			4	1.A FE	390,594	95.3731	360,263	377,741	387,171	0	(1,222)	0	0	2.610	1.284	MON	164	9,859	12/30/2020	01/25/2034
30227X-AA-9	EXTNT 191 A2 - ABS			4	1.G FE	23,000,000	97.7049	22,472,120	23,000,000	23,000,000	0	0	0	0	3.204	2.991	MON	25,632	736,920	06/26/2019	07/26/2049
30259A-AA-0	FDF 3 A1 - CDO			4	1.A FE	31,104,800	97.5278	30,669,940	31,447,382	31,202,650	0	111,147	0	0	3.900	4.848	JJ	531,461	1,226,448	10/31/2022	01/25/2036
30295#-AA-5	FMR BOSTON MA CTL PASS THRU TR - ABS			4	1.E	13,877,811	80.2536	11,491,736	14,319,277	13,902,848	0	21,232	0	0	2.800	3.083	MON	68,230	367,529	10/31/2022	04/30/2040
32113C-BV-1	FNMNT 2023-1 A - ABS			4	1.A FE	13,498,844	100.3220	13,543,474	13,500,000	13,499,039	0	194	0	0	5.130	5.186	MON	30,780	438,978	04/21/2023	04/16/2029
32113C-BY-5	FNMNT 2023-2 A - ABS			4	1.A FE	1,599,753	102.2100	1,635,360	1,600,000	1,599,796	0	42	0	0	5.770	5.844	MON	4,103	21,285	09/15/2023	09/17/2029
33938M-A@-8	FLX_22-2A - ABS			4	1.G PL	32,093,061	96.0000	31,200,000	32,500,000	32,098,961	0	5,897	0	0	7.000	7.101	MON	31,597	2,319,235	12/14/2022	04/25/2052
33938M-AA-7	FLX 2021-1 A2 - ABS			4	1.G FE	21,950,984	89.7421	20,191,970	22,500,000	22,111,146	0	121,331	0	0	3.250	3.904	MON	12,188	731,250	10/31/2022	11/27/2051
345285-AD-2	FORDR 2021-REV2 D - ABS			4	2.B FE	1,499,450	89.7889	1,346,833	1,500,000	1,500,000	0	0	0	0	2.600	2.614	MON	1,733	39,000	11/02/2021	05/15/2034
35910E-AA-2	FYBR 2023-1 A2 - ABS			4	1.F FE	15,383,515	99.4816	15,917,054	16,000,000	15,425,444	0	41,929	0	0	6.600	7.537	MON	32,267	387,200	08/01/2023	08/20/2053
380140-AD-5	GMCAR 2021-3 A4 - ABS			4	1.A FE	581,876	93.4383	543,811	582,000	581,949	0	29	0	0	0.730	0.736	MON	177	4,249	07/13/2021	08/16/2027
38237A-AA-0	GOOD 232 A - ABS			4	1.G FE	9,321,856	98.1618	9,465,366	9,642,613	9,340,379	0	18,523	0	0	5.700	6.243	MON	16,794	293,135	05/12/2023	05/20/2055
38237D-AA-4	GOOD 224 A - ABS			4	1.F FE	21,896,003	95.4047	22,169,252	23,237,065	21,902,645	0	(128,760)	0	0	5.300	6.437	MON	37,631	1,240,726	10/13/2022	11/20/2054
38237G-AA-7	GOOD 2021-4 A - ABS			4	1.F FE	5,339,950	74.4400	3,975,732	5,340,853	5,340,049	0	11	0	0	1.930	1.940	MON	3,150	103,225	08/11/2021	07/20/2048
38237H-AA-5	GOOD 2021-5 A - ABS			4	1.F FE	18,527,962	77.9043	14,380,041	18,458,604	18,474,645	0	474,223	0	0	2.310	2.273	MON	13,029	426,639	10/31/2022	10/20/2048
38237J-AA-1	GOOD 2022-1 A - ABS			4	1.F FE	21,127,774	79.0453	17,457,322	22,085,204	21,125,874	0	(10,582)	0	0	2.700	3.328	MON	18,220	608,545	11/18/2022	01/20/2049
38237J-AB-9	GOOD 2022-1 B - ABS			4	2.B FE	2,494,831	74.8511	1,868,320	2,496,048	2,495,143	0	(833)	0	0	2.940	2.963	MON	2,242	73,384	01/24/2022	01/20/2049
38237J-AC-7	GOOD 2022-1 C - ABS			4	3.B FE	2,350,296	65.7838	1,617,368	2,458,613	2,352,471	0	18,293	0	0	3.500	4.274	MON	2,629	86,052	01/24/2022	01/20/2049
38237K-AA-8	GOOD 2022-2 A - ABS			4	1.F FE	17,388,551	87.7200	15,458,264	17,622,285	17,392,109	0	(16,842)	0	0	4.000	4.212	MON	21,538	704,891	04/13/2022	04/20/2049
38237T-AA-9	GOOD 223 A - ABS			4	1.F FE	20,032,278	91.7476	18,386,882	20,040,727	20,032,574	0	286	0	0	4.950	5.008	MON	30,312	992,016	07/12/2022	07/20/2049
38237V-AA-4	GOOD 231 A - ABS			4	1.F FE	7,511,530	97.4873	7,325,030	7,513,827	7,511,735	0	205	0	0	5.520	5.525	MON	12,673	342,180	01/25/2023	02/22/2055
38237Y-AA-8	GOOD 234 A - ABS			4	1.F FE	9,996,926	102.7383	10,273,828	10,000,000	9,996,921	0	(5)	0	0	6.480	6.482	MON	5,400	0	11/30/2023	03/20/2057
411707-AH-5	HNGRY 2020-1 A2 - ABS			4	2.B FE	15,908,000	87.8421	13,973,921	15,908,000	15,908,000	0	0	0	0	3.981	4.001	MJSD	19,351	633,297	11/13/2020	12/20/2050
41242*-CE-0	HARDWOOD FUNDING LLC SER AA - ABS			4	1.G FE	5,000,000	75.6835	3,784,175	5,000,000	5,000,000	0	0	0	0	2.710	2.710	JD	9,033	135,500	06/07/2022	06/07/2037
42210#-AA-2	HD CALIFORNIA DFDC LANDLRD LLC - ABS			4	1.F	4,571,312	94.0338	4,298,578	4,571,312	4,571,468	0	56	0	0	3.570	3.549	MON	94,732	168,453	10/23/2012	04/30/2034
42210#-AB-0	HD CALIFORNIA DFDC LANDLRD LLC - ABS			4	1.F	3,933,843	90.6700	3,566,814	3,933,843	3,934,007	0	60	0	0	3.700	3.680	MON	12,567	148,096	05/01/2020	04/30/2040
42212#-AA-0	HD TROY OH LANDLORD LLC SER 2013 - ABS			4	1.F	5,463,728	93.6597	5,072,609	5,463,728	5,463,238	0	5	0	0	3.550	3.484	MON	35,572	179,423	06/19/2013	11/30/2034
42806M-AF-6	HERTZ 2021-2 B - ABS			4	1.F FE	1,314,141	90.3249	1,354,873	1,500,000	1,335,359	0	21,219	0	0	2.120	6.236	MON	530	13,250	07/26/2023	12/27/2027
42806M-BW-8	HERTZ 2023-2 A - ABS			4	1.A FE	9,658,624	101.0133	9,757,886	9,660,000	9,658,786	0	163	0	0	5.570	5.638	MON	8,968	440,912	02/22/2023	09/25/2029
42806M-BX-6	HERTZ 2023-2 B - ABS			4	1.F FE	7,996,642	102.0729	8,165,833	8,000,000	7,997,051	0	408	0	0	6.490	6.588	MON	8,653	425,456	02/22/2023	09/25/2029
42806M-CB-3	HERTZ 233 B - ABS			4	1.F FE	1,229,921	101.7780	1,251,870	1,230,000	1,229,929	0	8	0	0	6.530	6.621	MON	1,339	26,996	08/17/2023	02/25/2028

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
44148H-AA-1	HWIRE 231 A2 - ABS			4	1.F FE	15,000,000	99.1198	14,867,969	15,000,000	15,000,000	0	0	0	0	5.687	5.687	MON	23,696	492,873	05/16/2023	05/20/2053
46590U-AA-0	HENDR 182 A - RMBS			4	1.A FE	8,224,251	88.3450	7,269,536	8,228,576	8,224,536	0	182	0	0	3.960	4.001	MON	14,482	325,852	10/02/2018	10/15/2075
46591Q-AA-8	JGW X LLC - SERIES 2019-D1 - ABS			4	1.F FE	39,302,350	83.6000	32,856,764	39,302,350	39,302,350	0	0	0	0	3.480	3.480	MON	113,977	1,429,491	02/21/2020	01/15/2070
465967-AA-5	JG WENTWORTH LII LLC - ABS			4	1.F FE	74,143,627	97.3000	72,146,561	74,148,573	74,145,575	0	1,969	0	0	5.673	5.673	MON	350,537	3,293,033	04/19/2023	12/15/2065
46616M-AA-8	HENDR 2010-3 A - RMBS			4	1.A FE	429,027	99.5910	410,589	412,275	422,889	0	(3,078)	0	0	3.820	2.008	MON	700	15,749	10/27/2021	12/15/2048
46616P-AA-1	HENDR 2011-1 A - ABS			2	1.A FE	1,284,463	94.4611	1,108,527	1,173,528	1,245,126	0	(10,207)	0	0	4.700	2.889	MON	2,451	55,156	07/31/2014	10/15/2056
46616Q-AA-9	HENDR 2011-2 A - RMBS			2	1.A FE	9,463,330	94.6017	8,678,071	9,173,271	9,394,121	0	(25,591)	0	0	4.940	4.341	MON	20,140	453,160	10/31/2022	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS			2	1.A FE	7,272,728	91.1752	6,626,825	7,268,233	7,241,163	0	2,949	0	0	4.210	4.337	MON	13,863	306,924	10/31/2022	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS			2	1.A FE	7,389,211	88.5572	6,598,407	7,451,007	7,385,761	0	4,834	0	0	3.840	4.069	MON	12,716	286,393	10/31/2022	10/15/2059
46617F-AA-2	HENDR 2013-1 A - RMBS			4	1.A FE	6,891,286	86.8600	6,168,628	7,101,808	6,909,919	0	24,252	0	0	3.220	3.950	MON	19,057	228,678	10/31/2022	04/15/2067
46617J-AA-4	HENDR 2013-2 A - RMBS			2	1.A FE	9,040,878	89.8793	8,052,074	8,958,759	8,991,202	0	(3,870)	0	0	4.210	4.150	MON	16,763	377,263	10/31/2022	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS			2	1.A FE	3,168,854	90.4763	2,976,791	3,290,133	3,180,799	0	10,330	0	0	4.080	4.940	MON	5,966	134,331	10/31/2022	01/17/2073
46617T-AA-2	HENDR 2014-1 A - RMBS			2	1.A FE	3,299,038	89.2518	2,841,994	3,184,243	3,267,705	0	(7,820)	0	0	3.960	3.369	MON	5,604	126,096	10/31/2022	03/15/2063
46617T-AB-0	HENDR 2014-1 B - RMBS			4	2.A FE	1,172,986	89.3434	1,048,819	1,173,920	1,173,115	0	69	0	0	4.940	5.008	MON	2,577	57,992	02/10/2014	03/16/2065
46618A-AA-2	HENDR 2014-2 A - ABS			2	1.A FE	927,466	88.1080	868,572	985,804	928,122	0	2,210	0	0	3.610	4.809	MON	1,582	35,588	10/31/2022	01/17/2073
46618H-AA-7	HENDR 2014-3 A - RMBS			2	1.A FE	12,729,855	85.4087	11,496,170	13,460,187	12,775,582	0	46,882	0	0	3.500	4.529	MON	20,938	471,107	10/31/2022	06/15/2077
46618H-AB-5	HENDR 2014-3 B - RMBS			2	2.C FE	3,201,567	84.8930	2,846,233	3,352,729	3,210,644	0	9,374	0	0	4.400	5.302	MON	6,556	147,520	10/31/2022	06/15/2079
46618L-AA-8	HENDR 2015-1 A - RMBS			2	1.A FE	16,107,270	84.0561	14,382,828	17,110,984	16,149,560	0	35,659	0	0	3.260	4.214	MON	24,792	557,818	10/31/2022	09/15/2072
46619R-AA-4	HENDR 2015-2 A - RMBS			4	1.A FE	14,177,489	87.8690	12,397,872	14,109,492	14,148,119	0	(1,057)	0	0	3.870	3.846	MON	24,268	547,069	10/31/2022	03/15/2058
46619R-AB-2	HENDR 2015-2 B - RMBS			2	2.B FE	2,699,205	87.1207	2,473,610	2,839,290	2,703,180	0	3,792	0	0	4.830	5.753	MON	6,095	137,138	10/31/2022	03/15/2060
46619X-AA-1	HENDR 2015-3 A - ABS			2	1.A FE	11,848,112	86.7123	10,202,357	11,765,757	11,843,539	0	(1,673)	0	0	4.080	4.028	MON	21,335	480,043	04/11/2018	03/17/2070
46620D-AA-2	HENDR 161 A - RMBS			4	1.A FE	7,252,174	85.5650	6,206,146	7,253,137	7,252,228	0	10	0	0	3.410	3.436	MON	10,993	247,332	10/19/2016	06/15/2067
46620J-AA-9	HENDR 171 A - RMBS			4	1.A FE	9,823,766	87.5846	8,610,747	9,831,348	9,824,443	0	324	0	0	3.990	4.035	MON	18,269	392,761	03/15/2017	08/16/2060
46621R-AA-0	HENDR 173 A - RMBS			4	1.A FE	11,891,237	85.1587	10,242,979	12,028,100	11,981,313	0	(2,032)	0	0	3.800	3.881	MON	20,314	457,068	10/31/2022	02/15/2067
46650X-AA-1	HENDR 191 A - RMBS			4	1.A FE	27,230,045	85.3104	23,350,555	27,371,282	27,230,200	0	4,861	0	0	3.820	3.927	MON	46,470	1,045,583	10/31/2022	08/17/2071
46651T-AA-9	HENDR 181 A - ABS			4	1.A FE	1,514,406	86.0271	1,303,845	1,515,621	1,521,226	0	(270)	0	0	3.740	3.713	MON	2,519	56,788	03/13/2018	10/17/2072
46653R-AA-1	J G WENTWORTH XLVI LLC, SERIES 2020-C1 -			4	1.F FE	45,366,832	77.7500	35,276,339	45,371,498	45,367,061	0	112	0	0	3.374	3.374	MON	68,037	1,756,983	05/21/2021	03/15/2056
46655B-AA-4	J G WENTWORTH L LLC - ABS			4	1.F FE	37,251,539	78.8576	29,452,849	37,349,392	37,349,394	0	9	0	0	3.210	3.210	MON	53,285	1,212,424	12/20/2021	02/15/2079
46655X-AA-6	HENDR 21A2 A - RMBS			4	1.F FE	48,740,598	89.0073	43,382,700	48,740,598	48,740,689	0	91	0	0	4.550	4.550	MON	98,564	2,253,759	11/07/2022	02/18/2070
46656T-AD-8	JCP DIRECT LENDING CLO 2023-1 LTD - CDO		C	4,5	1.A FE	40,000,000	100.3100	40,124,000	40,000,000	40,000,000	0	0	0	0	8.566	8.624	JAJO	583,426	121,520	06/06/2023	07/21/2036
46673*-AA-7	JRD HOLDINGS SECD TR 2021-2 PT A-1 - ABS			4	2.B	9,679,474	78.0995	7,559,621	9,679,474	9,679,474	0	0	0	0	3.214	3.214	MON	13,827	298,361	11/12/2021	12/15/2041
476927-AA-6	JG WENTWORTH LIII LLC - ABS			4	1.F FE	49,999,291	102.5000	51,250,000	50,000,000	49,999,288	0	(3)	0	0	6.433	6.433	MON	142,956	250,172	09/25/2023	12/15/2069
47747D-AA-8	JG WENTWORTH LVI LLC - ABS			4	1.F FE	12,000,000	104.0000	12,480,000	12,000,000	12,000,000	0	0	0	0	6.710	6.804	MON	35,787	216,957	08/29/2023	12/31/2077
47987E-AB-3	JONAH-221-A2 - ABS			4	2.A FE	31,598,250	98.5582	31,757,608	32,222,194	31,692,762	0	82,563	0	0	7.800	8.446	MON	146,611	2,513,330	10/11/2022	12/20/2037
48262#-AA-6	KDP III MULTI PTY CTL PT - ABS			4	2.B	15,134,363	90.0494	13,628,408	15,134,363	15,134,363	0	0	0	0	4.430	4.430	MON	29,798	670,451	03/31/2022	03/31/2037
48262*-AA-0	KDP II MULTI PTY CTL PT - ABS			4	2.B	45,383,514	86.9652	40,762,673	46,872,422	45,487,306	0	83,182	0	0	3.720	4.073	MON	77,496	1,809,197	10/31/2022	12/15/2034
48262@-AA-8	KDP II MULTI PTY CTL PT - ABS			4	2.B	18,791,329	79.1881	15,183,571	19,174,063	18,813,531	0	19,000	0	0	3.144	3.330	MON	47,405	582,369	10/31/2022	01/15/2037
50212@-AC-1	LP 1A REIT INC SER C SR UNSECD NTS - ABS				1.G	20,000,000	87.6060	17,521,208	20,000,000	20,000,000	0	0	0	0	2.530	2.530	JJ	240,350	506,000	01/10/2022	01/10/2029
50212@-AD-9	LP 1A REIT INC SER B SR UNSECD NTS - ABS				1.G	28,876,563	81.7565	24,526,936	30,000,000	28,984,311	0	96,393	0	0	2.720	3.162	JJ	387,600	816,000	11/18/2022	01/10/2032
51888R-AB-6	LRB 2018-B A2F - ABS			4	1.A FE	9,375	99.3496	9,169	9,229	9,255	0	(94)	0	0	3.540	2.177	MON	5	537	04/08/2019	05/26/2043
51889R-AC-3	LRK 2019-A BFX - ABS			4	1.A FE	804,465	93.0663	748,748	804,532	804,495	0	15	0	0	3.000	3.021	MON	402	24,136	07/19/2019	10/25/2048
52204P-AM-1	LIFT 2001-1 B1 - ABS			4,5	6. *	0	0.0000	1	12,049,302	0	0	0	0	0	6.596	0.000	MON	0	0	10/31/2004	07/15/2031
52204P-AX-7	LIFT 2001-1 B2 - ABS			4	6. *	0	0.0000	3	27,654,136	0	0	0	0	0	7.124	0.000	MON	0	0	01/14/2002	07/15/2031
53948P-AA-6	LPSLT 2021-1 A - ABS		C	4	1.F FE	2,780,438	77.7970	2,163,211	2,780,583	2,780,467	0	7	0	0	2.290	2.291	MON	1,946	63,837	12/10/2020	01/21/2048
53948Q-AA-4	LPSLT 2021-2 A - ABS		C	4	1.F FE	5,063,551	74.4315	3,769,213	5,064,005	5,063,593	0	33	0	0	2.220	2.231	MON	3,435	112,515	03/05/2021	03/20/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55026C-AA-5	BREN 2022-1 A - ABS			4	1.G FE	27,383,410	94.9981	26,018,884	27,388,847	27,384,065	0	(2,110)	0	0	4.880	4.883	JAJO	226,475	1,347,078	05/19/2022	07/31/2062
55308L-AA-4	MKP I A1L - CDO			4,5	6. FE	0	11.8882	232,013	1,951,621	0	0	0	0	0	6.192	0.000	MJSD	0	0	12/19/2001	02/08/2036
55308L-AB-2	MKP I A2L - CDO			4,5	6. FE	0	0.0100	2,500	25,000,000	0	0	0	0	0	6.492	250.000	MJSD	817,898	0	12/19/2001	02/08/2036
55317X-AA-7	MAVERICK MASTER TR SER 2023-1 - ABS			4	1.G PL	16,500,000	100.5700	16,594,050	16,500,000	16,500,000	0	0	0	0	8.121	8.257	MON	241,938	0	10/15/2023	12/15/2038
55317X-AB-5	MAVERICK MASTER TR SER 2023-1 - ABS			4	2.A PL	18,000,000	100.7500	18,135,000	18,000,000	18,000,000	0	0	0	0	8.946	9.113	MON	290,745	0	10/15/2023	12/15/2038
55400W-AB-5	MVWOT 232 B - RMBS			4	1.F FE	12,304,957	102.0261	12,555,367	12,306,032	12,304,987	0	30	0	0	6.330	6.331	MON	23,802	73,570	11/07/2023	11/20/2040
55400W-AC-3	MVWOT 232 C - RMBS			4	2.B FE	8,367,522	101.6668	8,507,584	8,368,102	8,367,546	0	24	0	0	7.060	7.061	MON	18,052	55,797	11/07/2023	11/20/2040
56577Q-AC-1	MCLO 11 A2 - CDO			4,5	1.B FE	4,331,925	97.6997	4,396,487	4,500,000	4,390,396	0	52,701	0	0	7.227	8.103	JAJO	65,950	297,578	10/31/2022	04/21/2031
58940B-AE-6	MFCC 221 A - ABS			4	1.F FE	12,526,914	97.2577	12,643,505	13,000,000	12,741,332	0	192,333	0	0	2.500	4.808	MON	9,931	266,667	04/27/2023	09/21/2026
58940B-AR-7	MFCC 2023-1 A - ABS			4	1.F FE	17,997,946	101.0933	18,196,798	18,000,000	17,999,453	0	1,507	0	0	8.040	8.041	MON	44,220	1,254,240	01/31/2023	09/21/2027
59008*-AA-6	MERITIZE EDUCATION LOAN GRANTOR TR - ABS			4	1.F PL	42,108,042	97.9400	42,114,200	43,000,000	42,109,605	0	1,563	0	0	7.840	8.029	MON	552,502	0	10/30/2023	08/15/2050
59170D-AA-9	MNET 231 A2 - ABS			4	1.F FE	18,998,577	99.0446	18,818,466	19,000,000	18,998,871	0	294	0	0	6.560	6.652	MON	38,084	865,556	03/24/2023	04/21/2053
59170J-AA-6	MNET 221 A2 - ABS			4	1.F FE	18,756,358	98.3212	19,664,248	20,000,000	19,004,223	0	216,286	0	0	6.350	7.999	MON	38,806	1,270,000	10/26/2022	10/20/2052
59541F-AC-2	MID 2001-1 A1 - CDO			4	6. *	221,169	10.1876	238,210	2,338,233	45,810	(116,705)	(15,639)	0	0	6.556	13.113	FMAN	25,550	148,236	11/30/2017	11/05/2036
59982V-AA-7	MCSLT 2019-2-GS A - ABS		C	4	1.F FE	4,557,809	88.2480	4,119,699	4,668,322	4,567,423	0	5,297	0	0	3.690	4.285	MON	5,264	172,348	10/31/2022	07/20/2043
59982W-AA-5	MCSLT 191 A - ABS		C	4	1.F FE	5,841,929	91.5013	5,392,757	5,893,642	5,846,427	0	2,941	0	0	4.340	4.520	MON	7,816	255,879	10/31/2022	03/20/2043
60510M-AE-8	MLANE 2022-A A - ABS			4	1.F FE	16,998,749	99.4411	16,904,989	17,000,000	17,000,113	0	(4,022)	0	0	6.920	6.992	MON	52,284	1,176,400	07/29/2022	09/15/2027
60510M-AN-8	MLANE 23A A - ABS			4	1.C FE	4,499,566	100.1002	4,504,509	4,500,000	4,499,695	0	130	0	0	7.230	7.232	MON	14,460	183,461	05/16/2023	07/17/2028
60700F-AJ-2	MMAF 2019-A A5 - ABS			4	1.A FE	617,129	98.2917	615,898	626,602	625,239	0	2,008	0	0	3.080	3.420	MON	1,126	20,241	04/01/2020	11/12/2041
61945W-AA-7	MSAIC 2023-2 A - ABS			4	1.D FE	17,720,431	98.4824	17,681,100	17,953,564	17,741,271	0	20,840	0	0	5.360	5.583	MON	29,404	697,675	03/23/2023	09/22/2053
61946C-AA-0	MSAIC 2019-1 A - ABS			4	1.F FE	5,875,168	93.1793	5,480,769	5,881,961	5,874,501	0	1,078	0	0	4.370	4.446	MON	7,854	257,042	10/31/2022	12/21/2043
61946E-AA-6	MSAIC 2017-1 A - ABS			4	1.E FE	2,247,427	94.1163	2,094,168	2,225,087	2,240,251	0	(776)	0	0	4.450	4.076	MON	3,026	99,228	06/30/2020	06/20/2042
61946F-AA-3	MSAIC 2018-1 A - ABS			4	1.F FE	4,934,287	92.5740	4,568,104	4,934,541	4,934,541	0	0	0	0	4.010	4.044	MON	6,046	198,063	04/11/2018	06/22/2043
61946G-AA-1	MSAIC 2017-2 A - ABS			4	1.F FE	6,615,298	92.5856	6,156,604	6,649,633	6,617,218	0	7,615	0	0	3.820	4.007	MON	7,762	254,514	10/31/2022	06/22/2043
61946K-AA-2	MSAIC 223 A - ABS			4	1.D FE	16,396,498	101.5412	16,649,902	16,397,192	16,396,517	0	(1)	0	0	6.100	6.179	MON	30,563	1,014,121	12/12/2022	06/20/2053
61946T-AB-1	MSAIC 2021-3 B - ABS			4	1.G FE	5,060,409	75.3231	3,837,744	5,095,045	5,061,390	0	666	0	0	1.920	2.068	MON	2,989	98,018	09/17/2021	06/20/2052
61946U-AA-0	MSAIC 2022-2 A - ABS			4	1.D FE	9,006,650	94.1356	8,565,312	9,098,908	9,010,832	0	4,339	0	0	4.380	4.540	MON	12,177	399,043	08/05/2022	01/21/2053
61946U-AB-8	MSAIC 2022-2 B - ABS			4	1.G FE	7,359,456	91.2434	6,792,667	7,444,561	7,373,262	0	9,259	0	0	5.130	5.319	MON	11,669	381,906	08/05/2022	01/21/2053
62848B-AA-9	MVWOT 2018-1 A - RMBS			4	1.A FE	125,439	98.4157	123,479	125,467	125,467	0	0	0	0	3.450	3.475	MON	132	4,329	06/19/2018	01/21/2036
62848P-AA-8	MVWOT 2023-1 A - RMBS			4	1.A FE	10,676,931	99.4008	10,613,336	10,677,317	10,676,966	0	36	0	0	4.930	4.982	MON	16,084	364,088	04/04/2023	10/22/2040
628983-AB-4	NSTAR 9 A2 - CDO			4,5	6. *	31,360	91.0100	29,025	31,892	29,025	(110)	0	0	0	5.754	0.000	MON	0	0	04/17/2019	08/07/2052
629682-AA-3	NADG 191 A - ABS			2	1.F FE	11,938,706	95.7289	11,535,016	12,049,667	11,997,615	0	58,502	0	0	3.368	3.818	MON	3,382	407,323	10/31/2022	12/28/2049
631715-BG-3	NCC 2020-I DR - CDO		C	4,5	2.C FE	1,485,000	96.8980	1,453,470	1,500,000	1,540,212	0	22,008	0	0	10.465	10.127	JAJO	33,577	147,623	12/09/2021	01/15/2035
63681#-AA-8	NATIONAL LOGISTICS 1 MI TN VA A1-A - ABS			4	1.D FE	14,740,433	81.5443	12,019,987	14,740,433	14,740,433	0	0	0	0	2.654	2.654	MON	39,211	374,955	10/30/2020	10/10/2042
63681#-AC-4	NATIONAL LOGISTICS 1 MI TN VA A3 - ABS			4	1.D	14,465,536	85.1278	12,314,191	14,465,536	14,465,536	0	0	0	0	3.199	3.199	MON	66,194	425,179	03/08/2022	10/10/2042
64035D-AB-2	NSLT 21A AP1 - ABS			4	1.A FE	5,126,826	90.5339	4,642,316	5,127,710	5,126,879	0	77	0	0	1.360	1.369	MON	2,131	69,737	05/13/2021	04/20/2062
64035D-AE-6	NSLT 21A B1 - ABS			4	1.C FE	2,998,264	81.5589	2,446,769	3,000,000	2,998,579	0	157	0	0	2.850	2.874	MON	2,613	85,500	05/13/2021	04/20/2062
643821-AB-7	USRE 211 B1 - ABS			2	2.A FE	24,209,036	81.0726	20,268,150	25,000,000	24,442,546	0	223,567	0	0	2.410	3.243	MON	18,410	602,500	10/31/2022	10/20/2061
653937-AJ-1	MUZ88 1 B2 - CDO		C	4	1.C FE	8,500,000	99.9789	8,498,207	8,500,000	8,500,000	0	0	0	0	6.652	6.708	JAJO	116,225	518,302	09/23/2022	10/15/2037
653947-AC-5	MUZ88 2 B - CDO		C	4,5	1.C FE	13,000,000	100.0394	13,005,122	13,000,000	13,000,000	0	0	0	0	8.394	8.460	JAJO	233,396	602,441	02/08/2023	04/15/2038
65605*-AC-6	BNSF RAILWAY CO 2007-M RWY LESSEE - ABS			4	1.G	12,414,738	103.1127	12,426,402	12,051,282	12,203,418	0	(29,230)	0	0	6.010	5.477	JD	621,547	554,144	09/30/2016	12/31/2028
67090U-AB-9	ORANGE LAKE COUNTRY CLUB INC THOR_18-A -			4	1.G PLGI	1,924,663	98.3320	1,896,816	1,928,992	1,925,588	0	533	0	0	4.160	4.193	MON	10,631	84,614	10/31/2022	02/09/2030
67090U-AC-7	OL SP 2018-B, LLC - ABS			4	2.C PL	2,306,282	98.1664	2,270,941	2,313,358	2,307,218	0	871	0	0	4.610	4.641	MON	16,312	112,657	10/31/2022	02/09/2030
67090U-AD-5	ORANGE LAKE COUNTRY CLUB INC THOR_18-A -			4	3.C PL	928,520	96.8204	960,322	991,860	952,578	0	6,048	0	0	4.250	5.004	MON	2,576	47,734	05/23/2018	02/09/2030
67100@-AA-4	OCF BROUSSARD LA PT TR SER 2021 - ABS			4	1.G	19,959,800	91.8353	18,367,055	20,000,000	19,961,656	0	1,856	0	0	4.690	4.706	MON	158,939	836,383	10/31/2022	04/30/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67108F-AN-6	OZLMF IV A1R - CDO			4,5	1.A FE	289,321	99.9520	289,182	289,321	289,321	0	0	0	0	6.924	6.954	JAJO	3,895	18,298	08/31/2017	10/22/2030
67111D-AW-6	OZLM 15R BR - CDO		C	4,5	1.F FE	7,660,000	97.6571	7,812,568	8,000,000	7,713,495	0	53,495	0	0	7.927	8.855	JAJO	128,601	453,068	02/16/2023	04/20/2033
67190A-AB-2	OAKIG 2021-1 A2 - ABS			4	1.A FE	1,956,434	82.1546	1,607,518	1,956,698	1,956,539	0	38	0	0	1.930	1.932	MON	1,154	37,764	01/20/2021	01/20/2051
67190A-AC-0	OAKIG 2021-1 A3 - ABS			4	2.A FE	2,499,358	83.8019	2,095,046	2,500,000	2,499,727	0	130	0	0	2.800	2.806	MON	2,139	70,000	01/20/2021	01/20/2051
67190A-AD-8	OAKIG 2021-1 A4 - ABS			4	2.A FE	2,198,820	75.1295	1,652,849	2,200,000	2,199,286	0	303	0	0	3.260	3.269	MON	2,191	71,720	01/20/2021	01/20/2051
675711-AA-3	OCT33 33 A1 - CDO		C	4,5	1.A FE	179,682	99.9476	179,588	179,682	179,682	0	0	0	0	6.867	6.481	JAJO	2,502	11,226	10/16/2017	01/21/2031
675930-AG-6	OCT59 59 C - CDO		C	4,5	1.F FE	8,000,000	99.3280	7,946,240	8,000,000	8,000,000	0	0	0	0	7.930	8.017	FMAN	82,822	601,857	03/18/2022	05/15/2035
68267H-AA-5	OMFIT 2022-S1 A - ABS			4	1.A FE	614,895	97.3837	598,910	615,000	614,899	0	7	0	0	4.130	4.174	MON	1,199	25,400	04/21/2022	05/14/2035
68377X-AA-7	OPTN 2022-1 A - ABS			4	1.D FE	84,615	99.6379	84,543	84,850	84,814	0	131	0	0	3.250	3.706	MON	123	2,758	03/24/2022	06/15/2029
68504U-AB-7	ONGLT 2019-A B - RMBS			4	1.F FE	1,397,831	96.6607	1,368,315	1,415,586	1,400,429	0	2,672	0	0	3.360	4.097	MON	2,907	47,564	10/31/2022	04/09/2038
68504U-AC-5	ONGLT 2019-A C - RMBS			4	2.B FE	454,070	96.6581	456,090	471,859	456,554	0	2,687	0	0	3.610	5.857	MON	1,041	17,034	10/31/2022	04/09/2038
68504W-AA-5	ONGLT 18A A - RMBS			4	1.A FE	594,475	97.2305	578,079	594,545	594,545	0	0	0	0	3.100	3.120	MON	1,178	18,431	02/13/2018	11/08/2030
68504W-AB-3	ONGLT 18A B - RMBS			4	1.F FE	365,721	97.1906	355,592	365,871	365,871	0	0	0	0	3.350	3.373	MON	783	12,257	03/21/2019	11/08/2030
69121C-AB-8	OR 8 AF - CDO			4	1.A FE	10,000,000	98.9697	9,896,970	10,000,000	10,000,000	0	0	0	0	6.020	6.019	FMAN	68,561	650,494	09/21/2022	11/20/2034
693342-AK-3	PCG 2022-B A5 - ABS			4	1.A FE	23,997,739	100.0260	24,006,240	24,000,000	24,009,660	0	7,077	0	0	5.099	5.096	JD	101,980	1,669,073	07/13/2022	06/01/2054
69363P-AC-4	PSNH 2018-1 A3 - ABS			4	1.A FE	15,849,589	93.7481	14,859,075	15,850,000	15,849,990	0	2	0	0	3.814	3.814	FA	251,883	604,519	05/01/2018	02/01/2035
693696-AA-4	PVONE 231 A - ABS			4	1.A FE	11,066,890	100.6751	11,147,933	11,073,178	11,067,010	0	120	0	0	7.250	7.257	MON	35,680	370,183	06/26/2023	07/16/2035
69700G-AN-2	PLMRS 2019-1 BR - CDO		C	4,5	1.F FE	1,500,000	99.2925	1,489,388	1,500,000	1,500,000	0	0	0	0	7.639	7.706	FMAN	15,279	108,260	11/16/2021	11/14/2034
70019A-AE-9	PKBLU 233 B1 - CDO		C	4,5	1.C FE	10,000,000	99.9300	9,993,000	10,000,000	10,000,000	0	0	0	0	8.016	8.088	JAJO	162,543	410,364	02/24/2023	04/21/2036
70019A-AG-4	PKBLU 233 C - CDO		C	4,5	1.E FE	8,000,000	99.9277	7,994,216	8,000,000	8,000,000	0	0	0	0	8.566	8.649	JAJO	138,957	351,636	02/24/2023	04/21/2036
70806J-AA-5	PNTPK III A1 - CDO		C	4,5	1.A FE	15,000,000	99.9947	14,924,205	15,000,000	15,000,000	0	0	0	0	7.294	7.349	JAJO	212,728	1,004,782	10/01/2021	10/22/2032
70807A-AA-3	PNTPK 6 A - CDO			4,5	1.A FE	9,000,000	99.9411	8,994,699	9,000,000	9,000,000	0	0	0	0	8.092	8.169	JAJO	141,609	379,406	03/08/2023	04/23/2035
70807A-AC-9	PNTPK 6 B1 - CDO			4,5	1.C FE	9,000,000	99.6522	8,968,698	9,000,000	9,000,000	0	0	0	0	9.160	9.258	JAJO	160,300	431,301	03/08/2023	04/23/2035
72133J-AQ-0	PIPK 2 CR - CDO		C	4,5	1.F FE	5,000,000	98.8158	4,940,790	5,000,000	5,000,000	0	0	0	0	7.907	7.985	JAJO	82,361	365,276	11/10/2021	10/18/2034
741011-AA-8	PRESIDIO FINANCE LLC - ABS			4	1.G PL	7,538,084	100.7500	7,594,620	7,538,084	7,538,084	0	0	0	0	7.806	7.803	MON	60,999	258,252	06/08/2023	12/25/2038
741011-AB-6	PRESIDIO FINANCE LLC - ABS			4	2.C PL	20,702,176	100.4800	20,801,546	20,702,176	20,702,176	0	0	0	0	8.418	8.417	MON	29,045	764,855	06/08/2023	12/25/2038
74338*-AA-6	PROJECT AXIS GARNER NC PT - ABS			4	1.D	8,933,616	94.9658	8,483,880	8,933,616	8,933,627	0	(1)	0	0	4.034	4.034	MON	16,017	382,030	06/27/2018	11/15/2039
74351@-AA-6	PROJECT ARROW OAK CREEK WI - ABS			4	1.D	9,135,681	93.1316	8,508,207	9,135,681	9,135,691	0	(1)	0	0	4.067	4.067	MON	21,674	371,547	08/16/2018	07/10/2040
74352*-AA-7	PROJECT BLUEJAY BONDURANT IA PT A1 - ABS			4	1.E	17,155,786	87.4815	15,008,137	17,155,787	17,155,799	0	(1)	0	0	3.327	3.327	MON	33,295	661,233	11/22/2019	01/10/2041
74353#-AA-2	PROJECT ANDOVER (N ANDOVER MA) A1A - ABS			4	1.E	18,446,031	86.3090	16,148,457	18,710,040	18,458,420	0	10,779	0	0	3.366	3.509	MON	47,270	619,284	10/31/2022	10/10/2042
78403D-AN-0	SBATOW 2019-1 1C - RMBS			4	1.F FE	230,000	96.5669	222,104	230,000	230,000	0	0	0	0	2.836	2.853	MON	290	6,523	09/10/2019	01/17/2050
78403D-AP-5	SBATOW 2020-1 2C - RMBS			4	1.F FE	519,595	92.7761	463,881	500,000	508,107	0	(3,324)	0	0	1.884	1.160	MON	419	9,420	01/28/2021	07/15/2050
78403D-AT-7	SBATOW 2021-1 C - RMBS			4	1.F FE	290,000	89.2858	258,929	290,000	290,000	0	0	0	0	1.631	1.684	MON	210	4,730	04/29/2021	05/15/2051
78403D-AZ-3	SBATOW 221 1C - RMBS			4	1.F FE	330,000	102.7771	339,165	330,000	330,000	0	0	0	0	6.599	6.690	MON	968	21,777	11/15/2022	11/15/2052
78449K-AD-2	SMB 2016-C B - ABS			4	1.B FE	7,934,662	93.7226	7,544,666	8,050,000	8,005,763	0	17,987	0	0	3.250	3.489	MON	11,628	261,625	01/30/2018	11/15/2040
78466L-AD-8	SSF SETTLEMENT FIN LLC 2005-1 - ABS			4	1.A PLGI	850,541	99.8100	848,925	850,541	850,541	0	0	0	0	6.500	6.500	MON	4,607	109,303	11/23/2005	01/15/2042
78472V-AB-2	SPSS 2021-A B - ABS			4	1.F FE	58,546,446	68.4372	41,062,320	60,000,000	58,649,922	0	101,928	0	0	3.000	3.247	MON	80,000	1,800,000	10/31/2022	09/15/2075
80285V-AE-9	SDART 2021-4 C - ABS			4	1.A FE	8,598,224	98.1344	8,799,776	8,967,065	8,797,959	0	199,735	0	0	1.260	6.071	MON	5,022	56,493	06/13/2023	02/16/2027
80286N-AG-1	SDART 2021-1 D - ABS			4	1.C FE	21,420,730	97.4528	21,506,874	22,069,007	21,433,020	0	12,290	0	0	1.130	6.302	MON	11,084	20,782	11/28/2023	11/16/2026
80287J-AE-4	SDART 2023-2 C - ABS			4	1.F FE	9,997,007	99.6809	9,968,087	10,000,000	9,997,404	0	397	0	0	5.470	5.541	MON	24,311	316,044	05/09/2023	12/16/2030
81761T-AA-3	SERV 2020-1 A21 - RMBS			4	2.C FE	5,972,147	87.2712	5,211,965	5,972,147	5,972,147	0	0	0	0	2.841	2.851	JAJO	28,749	170,386	11/20/2020	01/30/2051
81761T-AC-9	SERV 2020-1 A22 - ABS			4	2.C FE	7,279,897	81.6050	5,940,760	7,279,897	7,279,897	0	0	0	0	3.337	3.337	JAJO	41,163	242,979	11/20/2020	01/30/2051
81761T-AG-0	SERV 2021-1 A22 - RMBS			4	2.C FE	11,707,440	80.2229	9,392,048	11,707,440	11,707,440	0	0	0	0	3.113	3.113	JAJO	61,754	365,188	07/26/2021	07/31/2051
817743-AC-1	SPRO 2019-1 A2 - RMBS			1	1.C FE	15,613,248	90.7020	14,802,566	16,320,000	15,694,049	0	78,408	0	0	3.882	4.492	JAJO	116,149	551,942	10/31/2022	10/25/2049
82650B-AB-2	SRFC 232 B - RMBS			4	1.F FE	7,871,296	101.5987	7,998,994	7,873,126	7,871,324	0	28	0	0	6.280	6.282	MON	15,108	206,013	07/11/2023	04/20/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
826525-AB-3	SRFC 202 B - RMBS			4	1.F FE	803,126	95.7729	815,697	851,700	806,059	0	2,933	0	0	2.320	6.339	MON	604	13,173	04/25/2023	07/20/2037
82652M-AB-6	SRFC 2019-2 B - RMBS			4	1.F FE	122,038	98.2065	117,454	119,599	121,246	0	38	0	0	2.820	2.085	MON	103	3,373	12/30/2020	05/20/2036
82652M-AD-2	SRFC 2019-2 D - RMBS			4	3.B FE	602,740	96.8755	579,313	597,997	601,304	0	97	0	0	4.540	4.269	MON	830	27,149	10/27/2021	05/20/2036
82652Q-AD-3	SRFC 211 D - RMBS			4	3.B FE	707,297	93.5409	663,271	709,070	707,519	0	57	0	0	3.170	3.339	MON	687	22,478	12/06/2021	11/20/2037
826944-AB-6	SRFC 233 B - RMBS			4	1.F FE	14,575,792	102.0978	14,882,395	14,576,604	14,575,823	0	31	0	0	6.440	6.441	MON	28,684	159,063	10/11/2023	09/20/2040
83401B-AB-2	SOFI 2017-F A2F - ABS			4	1.A FE	64,723	97.0244	63,271	65,212	65,191	0	7	0	0	2.840	2.887	MON	31	2,103	04/08/2019	01/25/2041
83401C-AC-8	SOFI 2019-C B - ABS			4	1.B FE	364,815	84.1086	296,062	352,000	359,613	0	(999)	0	0	3.050	2.717	MON	477	10,736	08/04/2020	11/16/2048
83404R-AB-4	SOFI 2018-B A2F - ABS			4	1.A FE	77,174	97.5750	74,571	76,424	76,992	0	(182)	0	0	3.340	2.698	MON	43	2,893	04/08/2019	08/25/2047
83417B-AA-6	SOCTY 2013-1 A - ABS			4	2.A FE	3,179,516	94.5600	2,970,306	3,141,186	3,152,704	0	(10,452)	0	0	4.800	4.555	MON	4,607	150,777	10/31/2022	11/20/2038
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL 2 - ABS			4	2.C PL	7,071,047	94.6768	7,038,902	7,434,661	7,106,234	0	34,345	0	0	3.850	4.913	MJSD	152,349	214,655	10/31/2022	06/30/2036
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL - ABS			4	2.C PL	16,517,438	99.9617	16,129,253	16,135,430	16,396,028	0	(33,574)	0	0	5.300	4.919	MJSD	308,071	769,660	06/30/2020	06/30/2036
85236K-AC-6	SIDC 2019-2 A2 - ABS			4	1.G FE	15,000,000	97.0753	14,561,291	15,000,000	15,000,000	0	0	0	0	3.080	3.100	MON	6,417	461,893	11/13/2019	10/25/2044
85236K-AK-8	SIDC 233 A2 - ABS			4	1.G FE	19,669,746	99.6257	20,423,269	20,500,000	19,671,521	0	1,775	0	0	5.900	6.220	MON	20,158	137,749	11/08/2023	10/26/2048
86175E-AA-5	SSCRF 2015-1 A - RMBS			4	1.A FE	5,693,633	89.6673	5,392,575	6,013,982	5,717,106	0	22,824	0	0	3.570	4.860	MON	9,542	214,699	11/18/2022	12/15/2054
86190B-AB-0	STR 2021-1 A2 - ABS			2	1.A FE	15,101,915	76.9922	11,632,559	15,108,750	15,103,589	0	695	0	0	2.960	2.966	MON	13,665	447,594	05/19/2021	06/20/2051
86190B-AD-6	STR 2021-1 A4 - ABS			2	1.C FE	10,007,434	75.8072	7,774,172	10,255,187	10,029,010	0	18,233	0	0	3.700	3.971	MON	11,594	379,442	10/31/2022	06/20/2051
86212V-AA-2	STR 2016-1 A1 - ABS			2	1.C FE	19,116,703	94.3756	18,193,253	19,277,490	19,181,776	0	29,236	0	0	3.960	4.190	MON	23,326	763,389	10/31/2022	10/22/2046
86212V-AB-0	STR 2016-1 A2 - ABS			2	1.C FE	13,440,372	93.4939	13,067,899	13,977,273	13,646,032	0	89,590	0	0	4.320	5.189	MON	18,450	604,329	10/31/2022	10/22/2046
86212V-AD-6	STR 2018-1 A1 - ABS			4	1.A FE	926,771	98.0051	908,517	927,011	926,974	0	44	0	0	3.960	3.998	MON	1,122	36,710	10/12/2018	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS			4	1.C FE	4,758,807	97.8458	4,688,444	4,791,667	4,778,136	0	15,960	0	0	4.400	4.808	MON	6,442	210,833	10/31/2022	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS			4	1.C FE	43,122,195	94.0644	40,565,255	43,125,000	43,123,651	0	323	0	0	4.740	4.788	MON	62,459	2,040,477	10/12/2018	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS			4	1.A FE	964,645	78.3196	742,797	948,418	961,653	0	(951)	0	0	3.650	3.517	MON	1,058	34,617	12/30/2020	11/22/2049
86212X-AC-4	STR 2019-1 A3 - ABS			2	1.C FE	8,086,883	89.7511	7,385,172	8,228,499	8,124,585	0	32,229	0	0	3.320	3.809	MON	8,347	273,186	10/31/2022	11/22/2049
86213C-AB-1	STR 2015-1 A2 - ABS			2	1.C FE	21,769,385	95.3339	20,976,642	22,003,333	21,851,625	0	108,282	0	0	4.170	4.763	MON	28,036	917,540	10/31/2022	04/20/2045
86361Y-AA-5	SFS 2006-B A - RMBS			4	1.A FE	1,591,064	98.7437	1,514,810	1,534,082	1,554,910	0	(1,190)	0	0	5.189	5.054	MON	3,538	88,637	09/30/2016	03/15/2038
86361Y-AB-3	SFS 2006-B B - RMBS			4	1.A FE	1,123,651	98.8155	1,110,341	1,123,651	1,123,651	0	0	0	0	6.302	6.302	MON	3,147	70,812	12/06/2006	03/15/2038
86365F-AA-2	SFS 2010-A A - RMBS			4	1.A FE	1,352,796	99.1888	1,312,779	1,323,515	1,335,795	0	(360)	0	0	5.218	5.147	MON	3,069	81,402	09/27/2016	01/16/2046
86744V-AA-9	SNVA 2022-B A - ABS			4	1.G FE	23,973,808	97.9079	23,636,000	24,141,050	23,974,996	0	383,676	0	0	5.000	5.133	MON	36,882	1,207,053	08/12/2022	08/20/2049
86744V-AB-7	SNVA 2022-B B - ABS			4	2.C FE	4,405,548	89.2044	4,141,322	4,642,510	4,399,161	0	47,348	0	0	6.000	6.610	MON	8,511	278,551	08/12/2022	08/20/2049
86744X-AA-5	SNVA 2022-1 A - ABS			4	1.G FE	21,750,291	95.0686	21,438,596	22,550,659	21,816,881	0	49,391	0	0	4.950	5.507	JAJO	189,144	1,116,258	06/17/2022	04/30/2057
86745A-AA-4	SNVA 2022-A A - ABS			4	1.D FE	8,692,219	88.3824	7,803,225	8,828,937	8,763,463	0	4,614	0	0	2.790	2.956	MON	7,527	247,341	02/16/2022	02/22/2049
86745J-AA-5	SNVA 181 A - ABS			4	1.G FE	22,264,417	94.4238	21,027,392	22,269,165	22,266,191	0	632	0	0	4.870	4.876	JJ	485,016	1,084,605	10/26/2018	07/22/2048
86745L-AA-0	SNVA 2019-A A - ABS			4	1.F FE	11,058,801	91.1733	10,152,169	11,135,018	11,064,726	0	3,778	0	0	3.750	3.910	MON	12,759	417,752	10/31/2022	06/20/2046
86745N-AA-6	SNVA 2020-1 A - ABS			4	1.G FE	15,330,753	87.2043	13,837,395	15,867,787	15,396,773	0	52,508	0	0	3.350	3.738	JAJO	90,072	531,571	10/31/2022	02/01/2055
86745P-AA-1	SNVA 2020-2 A - ABS			4	1.G FE	14,328,291	81.1637	11,632,564	14,332,232	14,329,409	0	749	0	0	2.730	2.733	JAJO	66,299	391,421	11/20/2020	11/01/2055
86745Q-AA-9	SNVA 2021-1 A - ABS			4	1.G FE	3,960,802	81.5328	3,230,764	3,962,530	3,881,512	0	(33,656)	0	0	2.580	2.033	JAJO	17,323	102,480	06/11/2021	04/28/2056
86746C-AA-9	SNVA 2020-A A - ABS			4	1.G FE	7,361,660	91.6125	6,744,648	7,362,147	7,361,842	0	22	0	0	2.980	2.999	MON	6,704	220,670	06/15/2020	06/20/2047
86746E-AA-5	SNVA 2021-A A - ABS			4	1.G FE	2,868,591	86.7793	2,489,371	2,868,624	2,868,595	0	2	0	0	1.800	1.807	MON	1,578	51,635	02/08/2021	02/20/2048
86771Y-AA-9	SUNRN 2015-1 A - ABS			4	1.F FE	6,830,857	98.4567	6,956,952	7,066,002	6,976,510	0	140,490	0	0	4.400	7.113	MON	9,500	310,904	10/31/2022	07/20/2045
86772D-AA-4	SUNRN 2018-1 A - ABS			4	1.G FE	25,599,830	95.2166	24,740,188	25,983,059	25,733,391	0	49,331	0	0	5.310	5.505	JAJO	233,783	1,382,872	12/11/2018	04/30/2049
86772F-AA-9	SUNRN 2019-2 A - RMBS			4	1.F FE	25,179,061	91.5684	23,491,922	25,655,045	25,219,723	0	22,849	0	0	3.610	3.835	JAJO	156,930	926,217	10/31/2022	02/01/2055
86772H-AA-5	SUNRN 212 A - ABS			4	1.G FE	29,876,098	84.5538	25,938,789	30,677,267	30,012,677	0	135,724	0	0	2.270	2.750	JAJO	117,997	705,584	11/18/2022	01/30/2057
86773P-AA-6	SUNRN 2019-1 A - ABS			4	1.G FE	20,290,094	93.4523	19,247,788	20,596,368	20,336,668	0	27,425	0	0	3.980	4.329	MJSD	212,854	824,574	10/31/2022	06/30/2054
86773Q-AA-4	SUNRN 2021-1 A - ABS			4	1.G FE	10,516,674	81.8957	8,614,576	10,518,959	10,517,273	0	443	0	0	2.460	2.463	JJ	108,538	258,923	03/10/2021	01/30/2052
869507-AA-1	SPSS 2017-1 A - ABS			4	1.A FE	7,357,991	87.3753	6,129,494	7,015,134	7,313,923	0	(15,955)	0	0	4.190	3.565	MON	13,064	295,009	06/30/2020	01/15/2071

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
87165Y-AC-7	SYMP 19 A - CDO		C	4,5	1.A FE	471,477	99.9207	476,765	477,143	484,925	0	1,845	0	0	6.615	5.424	JAJO	6,751	28,384	06/06/2019	04/16/2031
87342R-AF-1	BELL 181 A22 - RMBS			4	1.C FE	14,413,301	90.5310	12,934,617	14,287,500	14,357,003	0	(35,685)	0	0	4.590	4.497	FMAN	65,580	655,796	06/30/2020	11/25/2048
88089J-AA-5	TERRA ABS I LLC - ABS			4	1.G FE	17,751,179	100.1000	17,768,930	17,751,179	17,751,179	0	0	0	0	8.148	8.148	MON	44,195	1,470,472	12/02/2022	12/20/2042
88429R-AE-8	PUTNM 3 C - CDO		C	4,5	1.F FE	9,000,000	100.0533	9,004,797	9,000,000	9,000,000	0	0	0	0	8.994	9.098	JAJO	173,132	348,007	03/31/2023	04/15/2036
88576X-AA-4	HENDR 2010-1 A - RMBS			2	1.A FE	3,236,311	99.1254	3,044,829	3,071,695	3,111,255	0	(10,574)	0	0	5.560	4.844	MON	7,591	170,786	11/29/2010	07/15/2059
88641W-AE-9	TMCAT 2020-A D - ABS			4	1.E FE	1,175,523	98.1487	1,197,158	1,219,738	1,204,987	0	28,311	0	0	2.310	5.344	MON	1,252	28,176	12/16/2022	03/15/2027
90346W-AA-1	AMERICAN AIRLINES 2013-1 PASS THROUGH TR			1	2.A FE	238,254	95.5386	255,041	266,951	247,770	0	7,365	0	0	3.950	8.804	MN	1,347	10,545	07/21/2022	05/15/2027
90783T-AA-8	UNION PACIFIC RAILROAD CO PASS THROUGH T			4	1.C FE	14,844	99.9970	13,521	13,522	13,794	0	(171)	0	0	5.404	4.008	JJ	363	731	10/19/2010	07/02/2025
90931C-AA-6	UAL AA - ABS			1	1.E FE	0	92.1582	0	0	0	0	0	0	0	4.150	5.062	FA	0	0	10/31/2022	08/25/2033
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS			1	1.F FE	13,820,776	95.2697	12,906,333	13,547,154	13,664,260	0	(26,014)	0	0	3.750	3.353	MS	166,517	520,530	08/16/2017	03/03/2028
91845#-AA-2	VZ SENIOR NOTE CTL PASS THRU - ABS			4	2.A	11,181,946	92.0576	10,293,831	11,181,946	11,181,958	0	(1)	0	0	3.812	3.812	MON	18,945	438,095	05/04/2015	05/15/2035
91854*-AA-4	VZ IRVING TX CTL PT TR SR NTS - ABS			4	2.A	11,720,820	89.1321	10,556,397	11,843,538	11,696,386	0	8,679	0	0	3.620	3.802	MON	19,055	428,735	10/31/2022	08/15/2036
92212K-AA-4	VDC 2019-1 A2 - ABS			4	1.G FE	6,159,188	98.1499	6,103,285	6,218,333	6,187,899	0	53,665	0	0	3.188	4.145	MON	8,811	198,256	10/31/2022	07/15/2044
92212K-AB-2	VDC 2020-1 A2 - ABS			4	1.G FE	1,678,887	92.4603	1,664,285	1,800,000	1,683,627	0	4,740	0	0	1.645	5.676	MON	1,316	6,991	12/01/2023	09/15/2045
92212K-AD-8	VDC 211 A2 - ABS			4	1.G FE	32,267,828	90.1345	29,811,992	33,075,000	32,477,586	0	207,009	0	0	2.165	2.827	MON	31,826	716,375	11/18/2022	10/15/2046
92330D-AG-4	VENTR 47 C - CDO		C	4,5	1.F FE	14,000,000	99.9251	13,989,514	14,000,000	14,000,000	0	0	0	0	9.166	9.261	JAJO	260,207	712,603	03/14/2023	04/21/2036
92332N-AY-1	VENTR 38R CR - CDO		C	4,5	1.F FE	2,000,000	97.5942	1,951,884	2,000,000	2,000,000	0	0	0	0	8.152	8.236	JAJO	28,531	152,410	11/05/2021	07/30/2032
92347B-AB-0	VCU 2023-1 A2 - ABS			4	1.A FE	5,898,798	99.9614	5,897,111	5,899,387	5,899,137	0	339	0	0	5.970	5.979	MON	15,653	190,771	05/23/2023	08/17/2026
92778*-AA-5	VCU HEALTH SYSTEM LBPT TR SER 2021 - ABS			4	1.A	21,000,000	76.6117	16,088,462	21,000,000	21,000,000	0	0	0	0	3.008	3.008	MON	80,715	579,040	06/17/2021	09/15/2049
92854V-AA-3	VSLR 2018-1 A - ABS			4	1.G FE	36,146,939	93.3092	34,118,300	36,564,780	36,201,988	0	51,419	0	0	4.730	4.904	AO	293,057	1,729,641	10/31/2022	04/30/2048
92855H-AA-3	VSLR 2020-1 A - ABS			4	1.G FE	10,618,332	83.4954	8,867,364	10,620,180	10,618,887	0	402	0	0	2.210	2.212	JJ	98,446	234,706	09/25/2020	07/31/2051
94950N-AS-1	WELF 191R BR - CDO			4,5	1.F FE	1,500,000	97.2228	1,458,342	1,500,000	1,500,000	0	0	0	0	8.027	8.096	JAJO	24,417	111,359	11/10/2021	07/20/2032
95058X-AF-5	WEN 2018-1 A22 - RMBS			4	1.C FE	27,115,182	96.0195	27,076,628	28,199,084	27,663,688	0	110,387	0	0	3.884	4.415	MJSD	48,678	982,456	06/22/2018	03/16/2048
95058X-AJ-7	WEN 2019-1 A22 - RMBS			4	1.C FE	8,958,284	95.3828	8,544,664	8,958,284	8,958,284	0	0	0	0	3.680	4.101	MJSD	14,652	329,284	07/09/2019	06/15/2049
96033E-AB-4	WESTR 231 B - RMBS			4	1.G FE	17,573,568	99.4360	17,503,393	17,602,677	17,565,932	0	(7,636)	0	0	6.440	6.361	MON	94,468	636,083	05/05/2023	12/21/2037
96034J-AD-8	WESTR 2022-1 D - RMBS			4	3.B FE	496,006	94.6399	470,199	496,830	496,700	0	229	0	0	3.838	3.899	MON	583	19,129	01/14/2022	08/20/2036
97315D-AL-1	WINDR 2022-2 C - CDO		C	4,5	1.F FE	9,000,000	99.7248	8,975,232	9,000,000	9,000,000	0	0	0	0	8.816	8.904	JAJO	160,889	907,001	06/03/2022	07/20/2035
98625D-AL-4	GNRT 7 B2 - CDO		C	4	1.C FE	10,787,129	93.3682	10,270,502	11,000,000	10,827,055	0	34,484	0	0	3.734	4.142	JAJO	78,725	410,740	10/31/2022	01/24/2033
000000-00-0	CSBLMT_07-1 - ABS			4	6. *	0	0.0000	0	547,226	0	0	0	0	0	0.000	0.000	MON	6,047	20,102	01/15/2014	05/15/2037
000000-00-0	CSBLMT_07-1 - ABS			4	6. *	0	0.0000	0	1,688,411	0	0	0	0	0	0.000	0.000	MON	3	50,770	01/15/2014	05/15/2037
000000-00-0	CSBLMT_07-1 - ABS			4	6. *	0	0.0000	0	557,037	0	0	0	0	0	0.000	0.000	MON	0	0	01/15/2014	05/15/2037
000000-00-0	CSBLMT_07-1 - ABS			4	6. *	5	0.0000	0	927,593	0	0	0	0	0	0.000	0.000	MON	0	0	01/15/2014	05/15/2037
000000-00-0	CSBLMT_07-1 - ABS			4	6. *	0	0.0000	0	743,177	0	0	0	0	0	0.000	0.000	MON	0	0	01/15/2014	05/15/2037
000000-00-0	JGW L LLC FUNDING 5 - ABS			4	1.F PL	0	0.0000	0	0	0	0	0	0	0	3.890	0.000	MON	6,794	0	03/23/2022	12/31/2077
000000-00-0	JGW L LLC FUNDING 27 - ABS			4	1.F PL	0	0.0000	0	0	0	0	0	0	0	4.640	0.000	MON	6,182	0	08/29/2022	12/31/2077
000000-00-0	JGW LII LLC FUNDING SER 2022-C - RMBS			4	1.F FE	0	101.7056	0	0	0	0	0	0	0	5.750	5.834	MON	564	0	11/30/2022	12/31/2077
000000-00-0	JGW LII LLC FUNDING JGW_22-C FUNDI - ABS			4	1.F FE	0	101.1456	0	0	0	0	0	0	0	5.680	5.762	MON	2,036	0	02/08/2023	12/31/2077
000000-00-0	JGW LII LLC FUNDING JGW_22-C FUNDI - ABS			4	1.F FE	0	102.5856	0	0	0	0	0	0	0	5.860	5.946	MON	2,053	0	02/21/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS			4	1.F FE	0	90.9440	0	0	0	0	0	0	0	6.150	6.241	MON	101,429	0	05/05/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS			4	1.F FE	0	91.1840	0	0	0	0	0	0	0	6.180	6.271	MON	101,732	0	05/26/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS			4	1.F FE	0	89.3858	0	0	0	0	0	0	0	6.190	6.281	MON	88,980	0	06/02/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS			4	1.F FE	0	91.5040	0	0	0	0	0	0	0	6.220	6.311	MON	59,355	0	06/09/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS			4	1.F FE	0	91.7440	0	0	0	0	0	0	0	6.250	6.342	MON	113,718	0	06/23/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS			4	1.F FE	0	92.9440	0	0	0	0	0	0	0	6.400	6.494	MON	56,233	0	06/28/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS			4	1.F FE	0	92.7040	0	0	0	0	0	0	0	6.370	6.464	MON	73,402	0	07/05/2023	12/31/2077

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
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS			4	1.F FE	0	92.3840	0	0	0	0	0	0	0	6.330	6.423	MON	98,862	0	07/19/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS			4	1.F FE	0	92.8640	0	0	0	0	0	0	0	6.390	6.484	MON	47,617	0	07/26/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS			4	1.F FE	0	93.6440	0	0	0	0	0	0	0	6.490	6.585	MON	53,080	0	08/01/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS			4	1.F FE	0	94.3840	0	0	0	0	0	0	0	6.580	6.676	MON	36,232	0	08/09/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS			4	1.F FE	0	95.5040	0	0	0	0	0	0	0	6.720	6.818	MON	34,372	0	08/16/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS			4	1.F FE	0	95.7440	0	0	0	0	0	0	0	6.750	6.848	MON	52,189	0	08/28/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS			4	1.F FE	0	96.3040	0	0	0	0	0	0	0	6.820	6.922	MON	17,382	0	09/13/2023	12/31/2077
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS			4	1.F FE	0	97.2640	0	0	0	0	0	0	0	6.940	7.041	MON	23,050	0	09/25/2023	12/31/2077
G4302*-AA-8	HARBOUR/MAINSAIL - ABS		C	4,5	6. *	0	10.9899	744,389	6,773,383	0	1,383,647	90,259	2,341,261	0	0.033	0.000	MON	161	25,838	09/24/2008	10/05/2050
N5269@-AC-2	LINEAGE TREASURY EUROPE BV SER E - ABS				2.B PL	15,239,400	92.1588	12,923,242	14,022,800	14,022,800	0	0	0	790,900	1.980	1.980	FA	101,034	270,818	08/11/2021	08/20/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,691,631,788	XXX	3,420,976,495	3,806,998,154	3,692,768,368	770,765	5,771,850	2,341,261	790,900	XXX	XXX	XXX	20,495,683	141,470,601	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						37,476,555,449	XXX	34,964,594,496	37,776,321,576	37,345,398,403	3,379,600	69,469,991	43,048,198	30,834,755	XXX	XXX	XXX	416,559,833	1,612,268,166	XXX	XXX
000000-00-0	DP WORLD SALAAM		D	2	3.A FE	2,934,141	99.5660	2,912,306	2,925,000	2,930,961	0	(2,977)	0	0	6.000	5.882	JJ	87,750	175,500	10/31/2022	12/29/2049
00105D-AG-0	AES ANDES SA		C	2	3.B FE	2,000,000	93.5000	1,870,000	2,000,000	2,000,000	0	0	0	0	6.350	6.349	AO	29,633	127,000	10/02/2019	10/07/2079
00440F-AA-2	ACE CAPITAL TRUST II			1	2.A FE	16,920,735	117.4070	13,492,412	11,492,000	14,349,004	0	(380,290)	0	0	9.700	5.015	AO	278,681	1,114,724	12/09/2016	04/01/2030
020002-BB-6	ALLSTATE CORP	LS		2,5	2.C FE	12,113,010	99.3560	11,624,652	11,700,000	11,700,000	0	(86,917)	0	0	8.579	8.579	FMAN	131,049	928,819	06/30/2020	08/15/2053
026874-BE-6	AMERICAN INTERNATIONAL GROUP INC			1,2,5	2.C FE	9,702,810	90.1330	8,787,968	9,750,000	9,719,423	0	2,314	0	0	6.250	6.287	MS	179,427	609,375	03/06/2007	03/15/2087
037389-AK-9	AON CORP	LS			2.C FE	15,980,850	106.7360	14,083,815	13,195,000	14,122,493	0	(419,051)	0	0	8.205	4.570	JJ	541,325	1,082,650	10/31/2022	01/01/2027
054536-AA-5	AXA FINANCIAL INC.		C		1.G FE	15,648,326	120.3480	16,246,980	13,500,000	14,652,384	0	(129,098)	0	0	8.600	6.993	JD	51,600	1,161,000	11/30/2017	12/15/2030
054536-AC-1	AXA SA	LS	C	1,2,5	2.A FE	24,286,380	107.9770	26,184,423	24,250,000	24,273,281	0	(1,796)	0	0	6.379	6.367	JD	73,048	1,546,908	02/16/2007	12/29/2049
060505-EN-0	BANK OF AMERICA CORP			2,5	2.B FE	2,830,000	99.0510	2,803,143	2,830,000	2,830,000	0	0	0	0	6.100	6.099	MS	49,871	172,630	08/31/2018	12/29/2049
06423A-AJ-2	JPMORGAN CHASE & CO			1	2.A FE	11,008,780	119.9760	10,197,960	8,500,000	10,088,302	0	(193,808)	0	0	8.750	5.376	MS	247,917	743,750	09/10/2018	09/01/2030
06738C-82-8	BARCLAYS BANK PLC		C	2	3.A FE	3,000,000	100.1680	3,005,040	3,000,000	3,000,000	0	0	0	0	6.278	0.000	JD	0	188,340	06/01/2005	12/29/2049
161478-AB-8	JPMORGAN CHASE & CO			2	2.A FE	12,620,973	94.6050	12,298,650	13,000,000	12,861,847	0	37,893	0	0	6.189	6.649	MJSD	273,715	761,026	12/18/2017	03/01/2027
172967-MG-3	CITIGROUP INC			2,5	3.A FE	3,207,019	97.0700	3,017,906	3,109,000	3,207,019	0	0	0	0	5.000	0.564	MS	0	155,450	02/03/2022	12/29/2049
172967-MU-2	CITIGROUP INC			2	3.A FE	1,435,950	92.0410	1,380,615	1,500,000	1,438,314	0	1,273	0	0	4.000	4.262	MJSD	3,500	60,000	02/14/2022	12/29/2049
218694-AA-5	CORESTATES CAPITAL II			2	2.B FE	7,733,957	95.0260	7,330,577	7,714,286	7,714,286	0	0	0	0	6.305	6.410	JAJO	105,392	436,777	07/10/2023	01/15/2027
225401-AR-9	CREDIT SUISSE GROUP AG		C		6. *	10,000	11.5000	23,000	200,000	23,000	9,596	4,600	190,000	0	5.250	102.957	FA	5,250	5,250	08/04/2020	12/29/2049
225436-AA-2	CREDIT SUISSE GROUP AG		C	2	6. *	97,500	11.5000	224,250	1,950,000	146,363	0	50,176	1,711,531	0	6.250	0.000	JD	60,938	31,146	04/30/2016	12/29/2049
29379V-AN-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2,5	2.B FE	750,625	94.6080	709,560	750,000	750,000	0	0	0	0	8.416	8.539	MJSD	5,435	60,844	10/27/2009	06/01/2067
32082C-AC-1	FIRST MARYLAND CAPITAL II			2	2.B FE	7,420,729	90.7040	6,802,800	7,500,000	7,490,685	0	3,017	0	0	6.489	6.629	FMAN	82,461	448,521	05/06/1997	02/01/2027
404280-AS-8	HSBC HOLDINGS PLC	LS	C	2	2.C FE	3,064,032	99.0460	2,837,668	2,865,000	2,887,992	0	(32,277)	0	0	6.375	5.196	MS	52,764	182,644	11/30/2017	12/31/2049
4042Q1-AA-5	HSBC BANK USA NA				1.F FE	22,408,958	102.2300	18,401,400	18,000,000	21,449,455	0	(261,791)	0	0	5.875	3.681	MN	176,250	1,057,500	06/30/2020	11/01/2034
404201-AB-3	HSBC BANK USA NA				1.F FE	823,124	98.8200	746,091	755,000	798,741	0	(2,726)	0	0	5.625	4.963	FA	16,044	42,469	08/02/2012	08/15/2035
416515-BC-7	HARTFORD FINANCIAL SERVICES GROUP INC			2,5	2.B FE	395,566	85.7970	428,985	500,000	407,107	0	293	0	0	7.766	9.712	FMAN	5,070	36,658	05/15/2017	02/12/2067
44965T-AA-5	ILFC E-CAPITAL TRUST I			1,2,5	3.A FE	15,322,574	74.1880	14,597,231	19,676,000	15,520,343	0	98,271	0	0	7.186	9.276	MJSD	43,921	1,350,394	05/24/2023	12/21/2065
44965U-AA-2	ILFC E CAPITAL TRUST II	LS		2,5	3.A FE	1,587,263	77.3910	1,454,951	1,880,000	1,591,973	0	1,224	0	0	7.436	8.935	MJSD	4,336	134,131	12/13/2022	12/21/2065
48124B-AC-9	JPMORGAN CHASE & CO			2,5	2.B FE	7,282,356	100.5830	7,302,326	7,260,000	7,265,441	0	(16,915)	0	0	8.889	8.614	MN	107,554	510,378	08/31/2019	12/31/2049
49326Q-AA-4	KEYCORP CAPITAL III			1	3.B FE	7,707,995	97.6300	7,566,325	7,750,000	7,733,954	0	2,335	0	0	7.750	7.797	JJ	276,955	600,625	07/12/1999	07/15/2029
534187-BN-8	LINCOLN NATIONAL CORP			2,5	2.C FE	9,463,581	70.4360	6,678,742	9,482,000	9,464,091	0	219	0	0	7.988	8.113	FMAN	94,683	718,624	08/11/2021	05/17/2066
534187-BP-3	LINCOLN NATIONAL CORP			2	2.C FE	8,459,535	66.8730	6,687,300	10,000,000	8,479,515	0	2,210	0	0	7.717	9.247	JAJO	156,492	710,964	08/11/2021	04/20/2067
539439-AG-4	LLOYDS BANKING GROUP PLC		C	2	2.C FE	3,396,875	98.9900	3,464,650	3,500,000	3,403,740	0	1,206	0	0	7.500	7.746	MJSD	2,917	262,500	04/08/2016	12/31/2049
553086-AC-3	TRAVELERS COMPANIES INC				2.A FE	8,590,730	105.2830	8,001,508	7,600,000	8,109,200	0	(111,802)	0	0	7.625	5.705	JD	25,756	579,500	09/29/2022	12/15/2027
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESELLSCHA		C	2	1.F FE	13,000,000	100.0000	13,000,000	13,000,000	13,000,000	0	0	0	0	5.875	5.874	MN	80,618	763,750	05/18/2022	05/23/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62913M-30-5	NGL ENERGY PARTNERS LP			2,5	6. *	0	15.4000	0	0	0	0	0	0	0	9.625	105.673	JAJO	570	0	08/09/2022	12/29/2049
759351-AE-9	REINSURANCE GROUP OF AMERICA INC	LS		1,2,5	2.C FE	4,640,350	86.7500	4,337,500	5,000,000	4,695,668	0	7,249	0	0	8.311	8.993	MJSD	19,624	399,511	07/19/2006	12/15/2065
866142-AA-0	SUMMIT MIDSTREAM PARTNERS LP			2,5	6. FE	7,868,077	82.5000	11,321,475	13,723,000	6,947,291	475,865	898	0	0	13.076	21.912	MAT	1,008,019	0	12/19/2023	12/29/2049
949746-NL-1	WELLS FARGO & CO			1,2,5	2.B FE	2,796,492	101.4330	2,485,109	2,450,000	2,740,442	0	(15,951)	0	0	5.950	4.717	JD	6,479	145,775	03/30/2020	12/01/2086
V96177-AC-0	UPL CORPORATION LTD			2	3.C FE	3,080,000	75.3790	3,015,160	4,000,000	3,093,911	0	11,726	0	0	5.250	7.186	MN	19,833	210,000	10/31/2022	12/29/2049
X5S005-M6-5	UKRAINE (GOVERNMENT)		D		5.B FE	2,139,500	28.3750	624,250	2,200,000	2,159,959	0	6,135	0	0	9.750	10.237	MN	357,500	0	04/02/2020	11/01/2030
Y06946-DJ-6	BANK OF EAST ASIA LTD		D	2	3.B FE	2,395,250	93.0625	2,419,625	2,600,000	2,397,463	0	2,213	0	0	5.875	6.499	MS	43,279	76,388	04/27/2023	12/29/2049
Y4987G-AF-5	KRUNG THAI BANK PCL (CAYMAN ISLANDS BRAN		D	2	3.C FE	1,730,000	92.6250	1,852,500	2,000,000	1,735,484	0	4,672	0	0	4.400	5.347	MS	23,467	88,000	10/31/2022	12/29/2049
Y7457Q-AB-4	BANK NEGARA INDONESIA (PERSERO) TBK PT		D	2,5	3.C FE	2,677,966	88.2813	2,736,719	3,100,000	2,686,685	0	7,426	0	0	4.300	5.246	MS	35,917	133,300	10/31/2022	12/29/2049
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						278,532,006	XXX	262,955,570	276,206,286	269,865,816	485,461	(1,410,048)	1,901,531	0	XXX	XXX	XXX	4,765,039	17,812,820	XXX	XXX
1309999999. Total - Hybrid Securities						278,532,006	XXX	262,955,570	276,206,286	269,865,816	485,461	(1,410,048)	1,901,531	0	XXX	XXX	XXX	4,765,039	17,812,820	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
00164D-AQ-6	6th Amendment TL			5	5.A FE	2,810,046	83.3130	2,825,227	3,391,099	2,822,582	0	13,925	0	0	0.030	8.061	FMAN	9,269	4,393	12/14/2023	04/22/2026
03539P-AE-8	ANKURA CONSULTING GROUP, LLC				5.B FE	10,049,020	89.2500	10,413,694	11,668,005	10,280,437	0	216,978	0	0	0.080	2.484	N/A	300,616	1,240,953	03/08/2023	03/19/2029
05349U-BE-1	AVAYA INC			5	6. FE	0	23.6670	0	0	0	0	0	0	0	0.100	0.102	JAJO	15,186	0	06/24/2022	12/15/2027
05349U-BN-1	Avaya Inc.			5	4.C FE	1,984	87.9580	1,965	2,234	1,988	0	864	0	0	6.856	9.957	N/A	23,111	(12,500)	11/30/2023	08/01/2028
15675E-AB-7	CERBERUS RR LEVERED LLC			5	1.A FE	16,000,000	100.0000	16,000,000	16,000,000	16,000,000	0	0	0	0	8.135	8.256	MJSD	0	59,021	09/05/2023	03/14/2030
17302U-AM-4	CITGO PETROLEUM CORPORATION				4.A FE	0	99.4873	0	0	0	0	0	0	0	0.063	0.175	N/A	63,282	0	03/29/2019	03/28/2024
20337E-AQ-4	COMMSCOPE, INC.				5.A FE	1,144,651	89.1250	1,140,176	1,279,299	1,152,770	0	8,450	0	0	0.033	4.597	N/A	930	20,219	10/31/2023	04/06/2026
20337E-AQ-4	COMMSCOPE, INC.				4.B FE	0	93.7810	0	0	0	0	0	0	0	0.033	0.033	N/A	12,603	0	05/26/2021	04/06/2026
20470@-AA-5	DUNN PAPER INC				4.B Z	2,260,763	92.6270	2,434,033	2,627,779	2,341,538	0	80,775	0	0	3.500	6.685	MON	0	0	11/15/2022	12/31/2027
25277B-AE-8	Diamond Sports Group, LLC			5	6. *	2,026,439	72.5000	2,026,439	2,795,088	2,026,439	0	10,539	580,470	0	0.082	0.804	JAJO	319,089	0	03/07/2022	05/26/2026
25277B-AG-3	Diamond Sports Group LLC Second Lien Ter				6. *	0	1.7710	0	0	0	0	0	0	0	3.445	15.933	N/A	24,999	0	07/28/2021	08/24/2026
31935H-AF-4	FIRST BRANDS GROUP, LLC				4.C FE	6,601,280	94.3750	6,357,100	6,736,000	6,651,387	0	19,925	0	0	0.085	0.385	N/A	166,833	912,575	03/24/2021	03/30/2028
31935H-AG-2	2022-II Incremental Term Loans				4.A FE	2,412,814	99.0630	2,464,130	2,487,437	2,420,604	0	8,141	0	0	0.050	0.892	JAJO	46,893	0	08/09/2023	03/30/2027
37712U-AE-4	Anchor Glass Container Corporation				6. FE	0	79.6670	0	0	0	0	0	0	0	0.028	48.726	MJSD	11,583	0	04/24/2023	12/07/2026
37712U-AG-9	August 2023 Extended Term Loans			5	5.A FE	8,484,634	81.6250	9,030,798	11,063,765	9,866,091	0	1,343,196	0	0	0.050	5.985	MON	177,096	635,290	09/08/2023	12/08/2025
43455J-AS-7	HOFFMASTER GROUP, INC.				6. FE	0	84.8000	0	0	0	0	0	0	0	0.095	8.300	N/A	41,165	0	03/03/2022	11/08/2024
43455J-AT-5	HOFFMASTER GROUP, INC.				5.B FE	0	90.3520	0	0	0	0	0	0	0	0.040	5.020	N/A	8,802	0	05/12/2022	11/21/2023
48232D-AD-2	K&N Parent, Inc.			5	4.B FE	2,906,107	100.0000	3,141,716	3,141,716	2,953,416	0	48,110	0	0	0.052	1.722	FMAN	224,683	459,068	03/10/2023	08/16/2027
48232D-AE-0	K&N Parent, Inc.				5.B FE	6,660,844	79.0000	5,404,563	6,841,218	7,206,360	0	(107,220)	0	0	0.080	(2.706)	MON	178,660	179,455	03/31/2023	02/14/2027
48234K-AD-4	K&N Parent, Inc.				6. *	4,461	14.1250	63,008	446,077	63,008	(175,775)	234,322	0	0	0.087	85.888	N/A	(70)	0	02/02/2023	10/21/2024
52989X-AC-7	2022 Incremental T/L			5	4.C FE	1,880,175	95.5000	1,919,225	2,009,659	1,908,624	0	27,992	0	0	0.065	1.393	FMAN	25,669	237,503	08/22/2023	11/22/2027
72431H-AD-2	PLY GEM MIDCO, LLC				4.B FE	0	90.7190	0	0	0	0	0	0	0	0.033	0.033	N/A	15,273	10,452	04/15/2021	04/12/2028
72582P-AB-5	PIXELLE SPECIALTY SOLUTIONS LLC				4.A FE	0	97.7169	0	0	0	0	0	0	0	0.065	0.209	FMAN	71,183	0	03/25/2021	10/31/2024
74142K-AJ-8	Third Amendment Tranche A Term Loans			5	4.B FE	6,258,000	97.8130	6,260,032	6,400,000	6,261,197	0	3,197	0	0	0.050	0.513	JAJO	64,679	3,966	12/20/2023	10/02/2028
74909H-AE-9	QUORUM HEALTH CORPORATION				5.B FE	0	60.0000	0	0	0	0	0	0	0	0.080	0.320	JAJO	574	0	01/03/2022	04/29/2025
74909H-AE-9	QUORUM HEALTH CORPORATION				5.C FE	0	60.0000	0	0	0	0	0	0	0	0.080	0.081	JAJO	12,568	0	11/30/2022	04/29/2025
89148P-AF-7	TOSCA SERVICES LLC				5.A FE	3,006,752	83.3570	3,308,697	3,969,309	3,162,705	0	162,614	0	0	0.035	6.342	JAJO	71,881	205,142	04/06/2023	08/18/2027
92537E-AC-2	VERTIV GROUP CORPORATION				3.C FE	386,769	100.2880	389,777	388,658	387,645	0	352	0	0	0.028	0.110	N/A	0	15,518	03/10/2021	03/02/2027
96925H-AF-9	ENDEAVOR, LLC				4.C FE	372,754	100.1880	370,318	369,623	369,634	0	(9)	0	0	0.028	0.026	N/A	14,818	19,004	05/18/2018	05/19/2025
000000-00-0	AVAYA INC				6. FE	0	23.7000	0	0	0	0	0	0	0	0.043	0.135	MON	872	0	09/25/2020	12/15/2027
C7052B-AH-7	GFL ENVIRONMENTAL INC.			5	3.C FE	0	100.1670	0	0	0	0	(5)	0	0	0.030	(0.022)	N/A	19,534	1,834	01/05/2021	05/31/2027
C7052B-AK-0	GFL ENVIRONMENTAL INC			5	3.C FE	252,517	100.2500	252,203	251,574	251,999	0	(448)	0	0	0.000	(0.050)	MON	0	18,166	01/05/2021	05/31/2027
D3130A-AB-6	Diebold Nixdorf, Incorporated			5	4.B FE	0	101.4170	0	0	0	0	0	0	0	0.064	2.162	JAJO	28,348	0	01/03/2023	07/15/2025

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
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						73,520,009	XXX	73,803,100	81,868,543	76,128,425	(175,775)	2,071,699	580,470	0	XXX	XXX	XXX	1,950,128	4,010,059	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						73,520,009	XXX	73,803,100	81,868,543	76,128,425	(175,775)	2,071,699	580,470	0	XXX	XXX	XXX	1,950,128	4,010,059	XXX	XXX
2419999999. Total - Issuer Obligations						39,097,949,918	XXX	36,688,414,891	40,754,813,187	40,058,398,666	88,572,502	70,191,076	21,257,942	30,043,855	XXX	XXX	XXX	445,865,893	1,589,857,049	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						696,916,818	XXX	808,978,947	1,155,618,970	656,025,225	850,019	41,042,650	15,044	0	XXX	XXX	XXX	1,228,512	10,270,835	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,878,249,713	XXX	1,647,322,021	1,886,654,190	1,865,795,376	1,162,690	2,511,670	22,220,267	0	XXX	XXX	XXX	6,910,254	71,693,797	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						3,693,410,300	XXX	3,422,670,815	3,808,676,861	3,694,494,886	770,765	5,763,771	2,341,261	790,900	XXX	XXX	XXX	20,519,052	141,563,830	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						73,520,009	XXX	73,803,100	81,868,543	76,128,425	(175,775)	2,071,699	580,470	0	XXX	XXX	XXX	1,950,128	4,010,059	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						45,440,046,759	XXX	42,641,189,775	47,687,631,750	46,350,842,579	91,180,202	121,580,866	46,414,984	30,834,755	XXX	XXX	XXX	476,473,839	1,817,395,571	XXX	XXX

1.

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

1A 1A ...$ ..... 9,185,456,166 1B ..$ ..... 556,420,961 1C ..$ ..... 1,108,779,381 1D ..$ ..... 1,458,064,515 1E ..$ ..... 2,390,060,614 1F ..$ ..... 5,763,048,531 1G ..$ 6,817,152,561

1B 2A ...$ ..... 6,287,555,898 2B ..$ ..... 7,707,314,032 2C ..$ 3,092,277,749

1C 3A ...$ ..... 461,385,275 3B ..$ ..... 219,192,220 3C ..$ 405,409,186

1D 4A ...$ ..... 326,111,315 4B ..$ ..... 128,835,001 4C ..$ 128,584,143

1E 5A ...$ ..... 95,642,391 5B ..$ ..... 136,028,474 5C ..$ 45,196,602

1F 6 .....$ 38,327,563

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
060505-68-2	BANK OF AMERICA CORP			7,950.000	1,000.00	0.000	9,647,723	1,213.550	9,647,723	9,630,050	144,094	576,375	0	400,283	0	0	400,283	0	2.B FE	07/24/2020
172967-MU-2	CITIGROUP INC			525,000.000	1,000.00	92.041	483,215	92.041	483,215	445,978	0	21,000	0	25,877	0	0	25,877	0	3.A FE	09/27/2022
19075Q-60-7	COBANK ACB			25,000.000	1,000.00	0.000	19,625,000	785.000	19,625,000	20,684,163	0	1,527,545	0	(125,000)	0	0	(125,000)	0	2.B FE	05/31/2018
337158-20-8	FIRST HORIZON BANK			1,799.000	1,000.00	650.000	1,169,350	650.000	1,169,350	1,799,000	29,314	104,047	0	(296,470)	0	0	(296,470)	0	3.C FE	03/16/2005
446150-50-0	HUNTINGTON BANCSHARES INC			280,000.000	25.00	0.000	6,440,000	23.000	6,440,000	6,987,059	0	534,427	0	582,680	0	0	582,680	0	2.C FE	12/27/2011
48128B-AG-6	JPMORGAN CHASE & CO			3,167,000.000	1,000.00	0.000	3,054,001	96.432	3,054,001	3,021,842	0	145,682	0	263,083	0	0	263,083	0	2.B FE	12/14/2022
949746-80-4	WELLS FARGO & CO			8,000.000	1,000.00	0.000	9,657,600	1,207.200	9,657,600	8,894,465	0	600,000	0	177,600	0	0	177,600	0	2.B FE	07/23/2020
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							50,076,889	XXX	50,076,889	51,462,556	173,408	3,509,076	0	1,028,053	0	0	1,028,053	0	XXX	XXX
00170F-20-9	AMG CAPITAL TRUST II			22,483.000	50.00	0.000	1,084,805	50.218	1,129,060	1,084,805	14,473	57,894	0	0	0	0	0	0	2.C FE	02/03/2020
03769M-30-4	APOLLO GLOBAL MANAGEMENT INC			70,293.000	50.00	0.000	3,970,852	56.490	3,970,852	3,775,482	0	45,220	0	195,369	0	0	195,369	0	2.A FE	10/12/2023
65339F-71-3	NEXTERA ENERGY INC	LS		97,000.000	50.00	0.000	3,704,430	38.190	3,704,430	3,961,565	0	83,978	0	(257,135)	0	0	(257,135)	0	2.B FE	11/09/2023
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							8,760,086	XXX	8,804,342	8,821,852	14,473	187,091	0	(61,766)	0	0	(61,766)	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							58,836,976	XXX	58,881,231	60,284,409	187,881	3,696,167	0	966,287	0	0	966,287	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							58,836,976	XXX	58,881,231	60,284,409	187,881	3,696,167	0	966,287	0	0	966,287	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 ...$ 3,970,852	2B ..$ 45,688,754	2C ..$ 7,524,805				
1C	3A ...$ 483,215	3B ..$ 0	3C ..$ 1,169,350				
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
00935R-10-0	AIRCRAFT STATUTORY TRUST 4090US			1.000	0	0.100	0	0	0	0	0	0	0	0	0	07/30/2003	
05351X-30-9	AVAYA HOLDINGS CORP.			92,729.000	602,739	6.500	602,739	625,921	0	0	0	(23,182)	486,827	(510,010)	0	05/01/2023	
05351X-50-7	AVAYA HOLDINGS CORP.			155,714.000	1,012,141	6.500	1,012,141	1,051,070	0	0	0	(38,929)	817,499	(856,427)	0	05/01/2023	
124830-87-8	CBL ASSOCIATES PROPERTIES ORD			48,641.000	1,187,813	24.420	1,187,813	1,046,061	0	194,194	0	222,818	156,502	66,316	0	09/29/2023	
12637A-10-3	CSI COMPRESSCO UNT			1,367,353.000	2,228,785	1.630	2,228,785	1,755,916	0	52,685	0	431,263	0	431,263	0	07/27/2023	
18453H-10-6	CLEAR CHANNEL OUTDOOR HLDG ORD			100,713.000	183,298	1.820	183,298	109,886	0	0	0	73,412	0	73,412	0	11/02/2023	
22281N-10-3	COVANTA ENERGY, LLC			5,424.000	81	0.015	81	81	0	0	0	0	0	0	0	03/19/2001	
28413L-10-5	ELAH HLDGS ORD			0.060	2	31.000	2	3	0	0	0	(2)	0	(2)	0	05/09/2018	
45174J-50-9	IHEARTMEDIA CL A ORD			91,440.000	244,145	2.670	244,145	244,371	0	0	0	30,041	154,613	(124,573)	0	11/13/2023	
67083Q-10-1	ORTHOSYNETICS, INC.			2,000.000	0	0.000	0	0	0	0	0	0	0	0	0	08/30/2004	
75884M-30-2	REGEN BIOLOGICS ORD			2,750.000	0	0.000	0	0	0	0	0	330	330	0	0	12/01/2008	
77638R-10-8	ROOMSTORE, INC.			489.000	318	0.650	318	318	0	0	0	0	0	0	0	01/04/2010	
778901-10-8	ROTECH HEALTHCARE INC.			56,254.000	1	0.001	1	0	0	0	0	1	1,226,337	(1,226,337)	0	01/01/2003	
872ESC-AC-2	TRU TAJ LLC ESCROW			5,355,000.000	2,678	0.001	2,678	17,885	0	2,178	0	4,028	12,060	(8,033)	0	01/22/2019	
962JHK-90-4	HOMER CITY LLC			306,771.000	3,068	0.010	3,068	7,245	0	0	0	0	0	0	0	12/27/2017	
BAE4J1-P4-6	LIBBEY GLASS LLC			577,204.000	2,958,171	5.125	2,958,171	2,972,595	0	0	0	(141,884)	714,503	(856,387)	0	11/30/2023	
BAE618-X7-9	UNAGI INC			1,920,332.000	787,336	0.410	787,336	0	0	0	0	787,336	0	787,336	0	02/03/2023	
BRS0ZF-LU-9	DIGINET COMMUNICATIONS			9,358.000	2,648	0.283	2,648	2,648	0	0	0	0	0	0	0	08/05/1996	
L5217E-12-0	INTELSAT S.A.		C	24,440.999	684,348	28.000	684,348	530,417	0	0	0	251,479	103,645	147,834	0	07/03/2023	
P97497-12-0	VENEZUELA		D	6,100.000	30,500	5.000	30,500	0	0	0	0	12,200	0	12,200	0	12/31/2005	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					9,928,070	XXX	9,928,070	8,364,416	0	249,056	0	1,608,911	3,672,317	(2,063,406)	0	XXX	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		87,625,000.000	87,625,000	1.000	87,625,000	87,625,000	0	6,676,281	0	0	0	0	0	12/18/2023	
428ESC-AA-5	HERTZ CORP RTS			2,094,000.000	20,940	0.010	20,940	62,820	0	0	0	(5,158,653)	1,102,407	(6,261,060)	0	07/01/2021	
46229*-10-8	IOWA BUSINESS GROWTH COMPANY			64.000	25,000	390.625	25,000	25,000	0	0	0	0	0	0	0	09/22/2000	
000000-00-0	TRU TAJ EQUITY ESCROW			161,800.000	323,600	2.000	323,600	149,711	0	0	0	(108,103)	336,848	(444,950)	0	01/22/2019	
000000-00-0	ENERKEM INC			23,244.000	82,145	4.660	82,145	186	0	0	0	(174,668)	0	(174,668)	5	03/31/2022	
000000-00-0	PEGASUS SOLAR INC			4,295,259.000	515,431	0.120	515,431	31	0	0	0	116,443	0	116,443	0	04/01/2022	
000000-00-0	BLUON ENERGY LLC			27,569.000	112,206	4.070	112,206	138	0	0	0	(8,822)	0	(8,822)	0	10/28/2021	
000000-00-0	INTELLIHOT INC			1,666,050	566	0.340	566	0	0	0	0	(2,049)	0	(2,049)	0	11/22/2021	
000000-00-0	MICATU			1,521,860.000	498	0.001	498	0	0	0	0	482	0	482	0	01/21/2022	
000000-00-0	MERITIZE FINANCIAL INC			787,101.000	1,030	0.001	1,030	0	0	0	0	(290,197)	0	(290,197)	0	04/28/2022	
000000-00-0	CONNECT HOMES INC			2,488,743.000	25	0.001	25	0	0	0	0	(160,643)	0	(160,643)	0	10/05/2022	
000000-00-0	MERITIZE FINANCIAL INC			1,447,653.000	196,863	0.136	196,863	0	0	0	0	196,863	0	196,863	0	12/01/2022	
000000-00-0	COMPLETE PAPER AGGREGATOR LLC			262,772.000	4,398,779	16.740	4,398,779	3,839,099	0	268,563	0	559,680	0	559,680	0	11/15/2022	
000000-00-0	K&N HOLDCO LLC			723,353.998	1,627,547	2.250	1,627,547	1,001,975	0	0	0	625,572	3,547,220	(2,921,648)	0	08/08/2023	
000000-00-0	PEGASUS SOLAR INC			1,100,000.000	363,000	0.330	363,000	0	0	0	0	363,000	0	363,000	0	05/09/2023	
000000-00-0	RUBICON TECHNOLOGIES CLASS A			424,321.000	751,048	1.770	751,048	0	0	0	0	751,048	0	751,048	0	06/07/2023	
000000-00-0	UNAGI INC.			5,176,419.000	2,381,153	0.460	2,381,153	0	0	0	0	2,381,153	0	2,381,153	0	11/07/2023	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					98,424,831	XXX	98,424,831	92,703,960	0	6,944,843	0	(908,895)	4,986,474	(5,895,369)	5	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					108,352,901	XXX	108,352,901	101,068,377	0	7,193,900	0	700,016	8,658,791	(7,958,775)	5	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
09255P-10-7	BLACKROCK CORP HY FD			86,320.000	813,998	9.430	813,998	734,863	0	75,428	0	102,949	34,800	68,149	0	05/12/2023	

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
278279-10-4	EATON VANCE FLT-RT INC			38,497.000	483,137	12.550	483,137	454,070	6,067	49,675	0	29,067	0	29,067	0	03/13/2023	
27828Q-10-5	EATON VANCE SEN FLT-RT			17,070.000	216,106	12.660	216,106	195,900	4,848	19,665	0	29,360	0	29,360	0	12/27/2022	
27828X-10-0	EATON VANCE T-M B-W INC			21,756.000	282,393	12.980	282,393	277,505	2,028	17,644	0	3,376	0	3,376	0	10/26/2023	
33733U-10-8	FIRST TR SR FLTG RI II			30,017.000	302,872	10.090	302,872	290,257	0	31,538	0	17,052	0	17,052	0	03/13/2023	
64128C-10-6	NEUBERGER HI YLD STRAT			28,732.000	221,811	7.720	221,811	226,707	0	20,310	0	(4,896)	0	(4,896)	0	06/06/2023	
641876-80-0	NEW AMERICA HIGH INCOME			50,318.000	354,239	7.040	354,239	334,564	4,403	21,035	0	22,417	0	22,417	0	07/06/2023	
69346H-10-0	PGIM HIGH YIELD BOND			20,953.000	258,141	12.320	258,141	224,293	2,200	26,401	0	30,124	20,696	9,429	0	02/24/2022	
723653-10-1	PIONEER DIV HIGH INC			19,260.000	206,641	10.729	206,641	200,531	1,733	20,801	0	12,500	0	12,500	0	10/14/2022	
72369J-10-2	PIONEER FLOATING RATE			13,528.000	124,052	9.170	124,052	117,694	1,251	14,678	0	20,383	14,972	5,411	0	05/11/2022	
76881Y-10-9	RIVERNORTH OPPORTUNITIES			50,165.000	551,313	10.990	551,313	535,066	0	42,068	0	16,247	17,639	(1,392)	0	10/18/2023	
866142-40-9	SUMMIT MIDSTREAM PARTNERS UNT			26,448.000	473,684	17.910	473,684	357,776	0	0	0	34,259	0	34,259	0	09/18/2023	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO					4,288,386	XXX	4,288,386	3,949,227	22,531	339,243	0	312,839	88,106	224,733	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					4,288,386	XXX	4,288,386	3,949,227	22,531	339,243	0	312,839	88,106	224,733	0	XXX	XXX
G9011@-10-9	TRANSAMERICA BERMUDA RE, LTD		C	10,000,000.000	415,030,100	41.503	415,030,100	500,000,000	0	0	0	7,466,617	0	7,466,617	0	12/31/2022	
5919999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Publicly Traded					415,030,100	XXX	415,030,100	500,000,000	0	0	0	7,466,617	0	7,466,617	0	XXX	XXX
00773@-10-3	AEGON FINANCIAL SERVICES GROUP, INC.			300.000	0	0.000	0	19,458,896	0	0	0	0	0	0	0	12/31/1997	
00778*-10-0	AEGON DIRECT MARKETING SERVICES, INC.			100,000.000	0	0.000	0	19,332,029	0	0	0	0	0	0	0	01/01/1998	
36625#-10-5	GARNET ASSURANCE CORPORATION			1,000.000	0	0.000	0	1,000	0	0	0	0	0	0	0	02/28/2003	
36626#-10-4	GARNET ASSURANCE CORPORATION III			100.000	0	0.000	0	1,000	0	0	0	0	0	0	0	11/15/2012	
46069@-10-9	INTERSECURITIES INSURANCE AGENCY, INC.			100.000	0	0.000	0	30,000	0	0	0	0	0	0	0	02/28/2001	
53209@-10-6	LIFE INVESTORS ALLIANCE, LLC			100.000	0	0.000	0	13,190,606	0	0	0	0	0	0	0	02/04/1998	
53235@-10-4	LICA RE II, INC.			5,000.000	368,217,779	73,643.556	368,217,779	0	0	50,000,000	0	368,217,779	0	368,217,779	0	12/29/2006	
75585@-10-3	REAL ESTATE ALTERNATIVES PORTFOLIO 3A IN			906.000	0	0.000	0	5,536,632	0	0	0	0	0	0	0	10/31/2008	
87293*-10-3	TLIC WATERTREE REINSURANCE, INC.			25,000.000	634,408,497	25,376.340	634,408,497	125,000,000	0	0	0	45,250,497	0	45,250,497	0	09/28/2016	
88877#-10-1	TLIC OAKBROOK REINSURANCE, INC.			25,000.000	1,146,808,495	45,872.340	1,146,808,495	518,000,000	0	75,000,000	0	(18,635,505)	0	(18,635,505)	0	06/26/2014	
89346@-10-4	TRANSAMERICA ASSET MANAGEMENT, INC.			77,000.000	136,450,478	1,772.084	136,450,478	23,613,297	0	19,250,000	0	12,359,588	0	12,359,588	0	07/18/2002	
89360@-10-5	TRANSAMERICA FUND SERVICES, INC.			22,065.000	0	0.000	0	3,304,569	0	0	0	2,206,500	0	2,206,500	0	12/23/2004	
89362*-10-5	TRANSAMERICA PACIFIC RE, INC.			5,000.000	250,682,014	50,136.403	250,682,014	75,000,000	0	50,000,000	0	250,682,014	0	250,682,014	0	06/22/2020	
G8994*-10-4	TRANSAMERICA LIFE (BERMUDA) LTD.		D	40,000,000.000	812,481,332	20.312	812,481,332	82,871,438	0	188,663,319	0	(224,650,479)	0	(224,650,479)	0	03/22/2006	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					3,349,048,596	XXX	3,349,048,596	885,339,467	0	382,913,319	0	435,430,395	0	435,430,395	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					3,764,078,696	XXX	3,764,078,696	1,385,339,467	0	382,913,319	0	442,897,012	0	442,897,012	0	XXX	XXX
5989999999 - Total Common Stocks					3,876,719,982	XXX	3,876,719,982	1,490,357,070	22,531	390,446,461	0	443,909,867	8,746,897	435,162,970	5	XXX	XXX
5999999999 - Total Preferred and Common Stocks					3,935,556,958	XXX	3,935,601,213	1,550,641,479	210,412	394,142,628	0	444,876,153	8,746,897	436,129,257	5	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
36176F-Z2-7	G2 765161 - RMBS		12/01/2023	Direct		800	800	0
36230R-NM-4	G2 756696 - RMBS		12/01/2023	Direct		39	39	0
36296P-PN-5	G2 697129 - RMBS		12/01/2023	Direct		458	458	0
36296P-PS-4	G2 697133 - RMBS		11/01/2023	Direct		43	43	0
36296P-PU-9	G2 697135 - RMBS		10/01/2023	Direct		277	277	0
38375B-CL-4	GNR 2010-0100 HB - CMO/RMBS		10/01/2023	Direct		4,075	4,075	0
38380G-WF-7	GNR 2017-137 DZ - CMO/RMBS		12/01/2023	Direct		29,884	29,884	0
912803-GU-1	UNITED STATES TREASURY		12/04/2023	Various		11,372,200	40,000,000	0
912803-GW-7	UNITED STATES TREASURY		12/04/2023	Various		37,160,000	130,000,000	0
912810-RB-6	UNITED STATES TREASURY		06/01/2023	Various		(2,575,650)	0	0
912810-TK-4	UNITED STATES TREASURY		09/28/2023	Various		3,213,197	3,622,000	29,448
912810-TV-0	UNITED STATES TREASURY		12/04/2023	Various		266,208,823	252,500,000	691,947
912828-4N-7	UNITED STATES TREASURY		04/06/2023	Goldman Sachs		357,223	366,000	4,244
912828-K7-4	UNITED STATES TREASURY		07/31/2023	CITIBANK		1,636,813	1,732,000	15,980
912828-ZQ-6	UNITED STATES TREASURY		07/31/2023	Aegon		550,261	689,000	913
91282C-CS-8	UNITED STATES TREASURY		11/30/2023	Various		2,075,295	2,542,000	11,640
91282C-DY-4	UNITED STATES TREASURY		01/31/2023	Goldman Sachs		209,266	239,000	2,070
91282C-ER-8	UNITED STATES TREASURY		04/28/2023	SG		547,503	561,000	5,857
91282C-FV-8	UNITED STATES TREASURY		02/06/2023	Various		3,851,159	3,683,300	28,842
91282C-GM-7	UNITED STATES TREASURY		04/28/2023	DEUTSCHE BANK SECURITIES, INC.		4,746,654	4,788,000	17,852
91282C-HC-8	UNITED STATES TREASURY		09/29/2023	Various		513,058	555,000	5,965
91282C-HT-1	UNITED STATES TREASURY		11/01/2023	Various		2,360,804	2,475,000	12,409
91282C-JJ-1	UNITED STATES TREASURY		12/07/2023	Various		170,953	167,200	408
912810-RL-4	UNITED STATES TREASURY		12/31/2023	Various		6,716	6,716	0
912810-RA-8	UNITED STATES TREASURY		12/31/2023	Various		46,923	46,923	0
0109999999. Subtotal - Bonds - U.S. Governments						332,486,776	444,008,716	827,575
000000-00-0	BUENOS AIRES, PROVINCE OF	C	02/01/2023	Various		(306,831)	0	71
195325-BB-0	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	01/06/2023	Various		4,103,460	3,672,000	171,437
195325-DS-1	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	01/04/2023	JP Morgan		1,951,915	2,570,000	18,070
195325-EG-6	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	01/31/2023	JP Morgan		2,726,272	2,750,000	0
195325-EM-3	COLOMBIA, REPUBLIC OF (GOVERNMENT)	C	11/07/2023	BBVA SECURITIES INC		5,440,824	5,556,000	0
91087B-AX-8	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	08/14/2023	Barclays Bank		1,479,600	1,500,000	28,521
BAE6N1-7D-6	COLOMBIA (REPUBLIC OF)		11/14/2023	Various		2,720,412	2,778,000	0
P37466-AR-3	EMPRESA DE TRANSPORTE DE PASAJEROS METRO	D	07/20/2023	Bank of America		4,662,500	5,000,000	39,035
0309999999. Subtotal - Bonds - All Other Governments						22,778,152	23,826,000	257,134
13063A-7D-0	CALIFORNIA ST		02/15/2023	Various		5,372,033	4,300,000	118,584
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,372,033	4,300,000	118,584
64966Q-7G-9	NEW YORK N Y		10/05/2023	EMM		6,264,650	6,255,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,264,650	6,255,000	0
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV		03/01/2023	CORPORATE ACTION		(35,650)	0	0
16772P-AQ-9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		05/23/2023	EMM		7,798,600	7,155,000	194,801
16772P-CX-2	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		03/07/2023	Various		2,250,281	2,625,000	27,955
23503C-CH-8	DALLAS FORT WORTH TEX INTL ARPT REV		07/20/2023	Various		2,599,918	2,600,000	0
3132D6-BY-5	FH SB8155 - RMBS		08/09/2023	WELLS FARGO SECURITIES		661,270	712,000	949
3132D6-C9-9	FH SB8196 - RMBS		08/09/2023	WELLS FARGO SECURITIES		793,319	837,000	1,302
3132DN-SW-4	FH SD1433 - RMBS		04/01/2023	Various		(79,840)	0	0
3132DW-DH-3	FH SD8204 - RMBS		05/23/2023	Various		59,623	134,851	0
3132DW-DQ-3	FH SD8211 - RMBS		05/23/2023	Wellington		180,330	211,827	0
3132DW-E4-1	FH SD8255 - RMBS		05/23/2023	WELLS FARGO SECURITIES LLC		47,924	49,252	0
3132DW-EQ-2	FH SD8243 - RMBS		05/23/2023	WELLS FARGO SECURITIES LLC		165,388	169,969	0
3132DW-FM-0	FH SD8272 - RMBS		05/23/2023	WELLS FARGO SECURITIES LLC		863,209	912,995	0
3133AL-TH-1	FH QC2352 - RMBS		04/01/2023	Wellington		(131,392)	0	0
3133AR-XZ-3	FH QC6996 - RMBS		04/01/2023	Wellington		(15,676)	0	0
3133B3-PM-3	FH QD5828 - RMBS		05/23/2023	Wellington		59,184	67,022	0
3133B6-BL-3	FH QD8143 - RMBS		04/01/2023	Wellington		(93,496)	0	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
3133B7-2Y-3	FH QD9791 - RMBS		04/01/2023	Wellington		(10,167)	0	0
3133B7-FR-4	FH QD9176 - RMBS		04/01/2023	Wellington		(13,901)	0	0
3133B9-LB-8	FH QE0322 - RMBS		04/01/2023	Wellington		(16,914)	0	0
3133BA-CW-9	FH QE0985 - RMBS		05/23/2023	Wellington		73,568	86,417	0
3133BD-P5-8	FH QE4044 - RMBS		04/01/2023	Wellington		(14,878)	0	0
3133KM-Y5-8	FH RA6132 - RMBS		05/23/2023	Wellington		561,246	635,572	0
3133L9-C3-5	FH RC2790 - RMBS		05/23/2023	Various		128,727	132,823	0
3133WJ-PG-8	FH QO0423 - RMBS		04/01/2023	Wellington		(8,574)	0	0
3133WJ-RM-3	FH QO0492 - RMBS		04/01/2023	Wellington		(30,555)	0	0
3140A1-EV-5	FN DA1047 - RMBS		11/13/2023	WELLS FARGO SECURITIES		878,206	883,734	1,769
3140A3-ZS-5	FN DA3452 - RMBS		11/13/2023	WELLS FARGO SECURITIES		1,985,625	2,000,000	4,000
3140LX-AJ-4	FN BT8108 - RMBS		04/01/2023	Wellington		(20,695)	0	0
3140MA-2S-2	FN BU8884 - RMBS		05/23/2023	Wellington		82,266	93,161	0
3140MH-JP-5	FN BV3869 - RMBS		05/23/2023	Wellington		35,777	42,026	0
3140MM-LZ-9	FN BV7543 - RMBS		05/23/2023	Various		26,966	27,824	0
3140MM-UH-9	FN BV7783 - RMBS		04/01/2023	Wellington		(120,728)	0	0
3140MN-A4-8	FN BV8126 - RMBS		04/01/2023	Wellington		(138,795)	0	0
3140MN-QX-7	FN BV8569 - RMBS		04/01/2023	Wellington		(131,852)	0	0
3140MR-FA-0	FN BW0160 - RMBS		04/01/2023	Wellington		(29,872)	0	0
3140QL-EL-6	FN CB1038 - RMBS		04/01/2023	Wellington		(23,263)	0	0
3140QN-DF-6	FN CB2801 - RMBS		04/01/2023	Various		(221,699)	0	0
3140QN-ZF-2	FN CB3441 - RMBS		05/23/2023	Various		29,435	30,372	0
3140QQ-BR-5	FN CB4547 - RMBS		05/23/2023	Various		41,752	43,080	0
3140XA-FM-9	FN FM6471 - RMBS		05/23/2023	Wellington		41,733	49,022	0
3140XD-3X-2	FN FM9813 - RMBS		04/01/2023	Various		(110,729)	0	0
3140XD-SU-1	FN FM9530 - RMBS		04/01/2023	Wellington		(134,988)	0	0
3140XG-Y4-5	FN FS1630 - RMBS		04/01/2023	Wellington		(28,436)	0	0
3140XM-L7-9	FN FS5749 - RMBS		10/19/2023	MORGAN STANLEY CO		3,410,933	3,454,656	7,485
31418E-GA-2	FN MA4692 - RMBS		04/01/2023	Wellington		(50,078)	0	0
34446A-BN-7	FOND DU LAC COUNTY		09/15/2023	EMM		1,011,310	1,000,000	3,396
592125-AM-0	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		07/07/2023	Various		3,384,450	3,000,000	5,609
59335K-FS-1	MIAMI-DADE CNTY FLA SEAPORT REV		12/01/2023	Various		8,715,390	8,500,000	0
594698-SJ-2	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		04/12/2023	EMM		1,119,836	1,410,000	5,431
607120-FQ-0	MOBILE ALA ARPT AUTH ARPT REV		01/31/2023	Bank of America		16,000,000	16,000,000	0
607120-FR-8	MOBILE ALA ARPT AUTH ARPT REV		01/19/2023	Bank of America		8,000,000	8,000,000	0
610763-PN-8	MONROE CNTY N Y WTR AUTH WTR REV		05/22/2023	EMM		3,002,481	2,700,000	53,723
664845-DQ-4	NORTHERN CALIF PWR AGY REV		10/31/2023	EMM		753,137	700,000	21,466
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV		02/14/2023	EMM		1,508,360	2,000,000	23,311
783186-NH-8	RUTGERS ST UNIV N J		06/13/2023	Various		3,934,463	3,750,000	25,965
796253-U9-1	SAN ANTONIO TEX ELEC & GAS REV		11/27/2023	Various		7,067,760	7,000,000	131,196
91412F-7Y-7	UNIVERSITY CALIF REVS		01/04/2023	Various		6,661,064	6,155,000	50,312
91412G-DZ-5	UNIVERSITY CALIF REVS		01/01/2023	ICE SEC CLEAR LLC		7,365	(15,000)	(42)
91412H-KE-2	UNIVERSITY CALIF REVS		09/12/2023	Various		11,572,309	17,285,000	136,106
914460-WT-3	UNIVERSITY MINN		04/12/2023	EMM		5,092,945	5,500,000	8,040
0909999999. Subtotal - Bonds - U.S. Special Revenues						99,143,970	105,938,603	702,774
00161A-AA-0	ACMAT 232 A - ABS		06/28/2023	PERSHING DIV OF DLJ SEC LNDING		11,999,608	12,000,000	0
00165C-AB-0	AMC ENTERTAINMENT HOLDINGS INC		06/30/2023	Goldman Sachs		15,980	0	0
00191#-AA-3	AMZN TUCSON AZ CTL PT TR - ABS		11/01/2023	Various		1	1	0
00191A-AD-8	ARD FINANCE SA	C	04/10/2023	CITIBANK		309,000	400,000	7,367
00206R-JX-1	AT&T INC		11/28/2023	CITIBANK		5,001,260	5,500,000	62,899
00287Y-AR-0	ABBVIE INC		11/07/2023	Various		(3,661,631)	(4,094,000)	0
00287Y-AY-5	ABBVIE INC		01/18/2023	Merrill Algo		163,021	169,000	991
00461V-AA-1	ACMAT 231 A - ABS		01/24/2023	CREDIT SUISSE		1,999,963	2,000,000	0
00774M-BF-1	AERCAP IRELAND CAPITAL DAC	C	11/27/2023	Bank of America		10,085,300	10,000,000	12,542
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		06/26/2023	Jane Street		238,523	250,000	3,056

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
00802#-AB-2	AEROSTAR AIRPORT HOLDINGS, LLC		04/20/2023	SCS		14,395,444	13,107,143	103,219
01309Q-AA-6	ALBERTSONS COMPANIES INC		02/07/2023	Various		3,088,773	3,088,000	0
01627A-AE-8	ADC 2023-2A A2 - ABS		11/15/2023	GUG		22,592,217	23,000,000	0
018802-AB-4	ALLIANT ENERGY CORP		07/06/2023	Bank of America		1,419,414	1,425,000	19,633
01983K-AA-2	ALLO 231 A2 - ABS		06/16/2023	Morgan Stanley		16,096,911	17,000,000	0
02146Q-AB-9	CWALT 2006-OA10 2A1 - CMO/RMBS		12/26/2023	Direct		0	10,747	0
02146Q-AC-7	CWALT 2006-OA10 3A1 - RMBS		05/25/2023	Direct		0	471	0
02146Q-AD-5	CWALT 2006-OA10 4A1 - RMBS		12/26/2023	Direct		0	16,460	0
02148A-AA-4	CWALT 2006-34 A1 - CMO/RMBS		10/01/2023	Direct		0	37,323	0
02148G-AD-5	CWALT 2007-OA8 2A1 - RMBS		09/25/2023	Direct		0	3,734	0
02148Y-AJ-3	CWALT 2006-42 2A1 - CMO/RMBS		06/01/2023	Various		0	0	0
02156L-AA-9	ALTICE FRANCE SA	C	03/03/2023	Goldman Sachs		1,120,633	1,189,000	9,661
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		06/30/2023	Various		1,194	0	0
03040W-BB-0	AMERICAN WATER CAPITAL CORP		08/03/2023	WELLS FARGO SECURITIES LLC		2,609,750	2,600,000	9,949
031162-DP-2	AMGEN INC		02/15/2023	Bank of America		475,172	476,000	0
031162-DR-8	AMGEN INC		02/15/2023	Bank of America		6,977,950	7,000,000	0
031162-DT-4	AMGEN INC		02/15/2023	CITIBANK		12,981,280	13,000,000	0
031162-DU-1	AMGEN INC		02/15/2023	CITIBANK		11,789,568	11,900,000	0
037735-CW-5	APPALACHIAN POWER CO		01/01/2023	Various		(9,079,552)	(9,470,000)	(130,213)
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	C	04/10/2023	Jefferies		300,938	375,000	8,039
04273W-AC-5	ARROW ELECTRONICS INC		01/19/2023	Hilltop Securities		122,225	146,000	1,890
04317@-BL-1	ARTHUR J GALLAGHER & CO SER KK		03/22/2023	SCS		6,873,650	7,000,000	50,972
045054-AQ-6	ASHTEAD CAPITAL INC		01/24/2023	JP Morgan		465,912	467,000	0
045086-AK-1	ASHTON WOODS USA LLC		04/10/2023	JP Morgan		186,250	200,000	3,202
045427-AE-1	CWL 2006-8 M1 - RMBS		12/26/2023	Direct		0	181,412	0
05377R-HC-1	AESOP 235 A - ABS		05/24/2023	JP Morgan		9,998,429	10,000,000	0
05377R-HR-8	AESOP 237 B - RMBS		09/12/2023	Bank of America		1,199,807	1,200,000	0
05401A-AS-0	AVOLON HOLDINGS FUNDING LTD	C	12/05/2023	Various		31,255,958	31,315,000	120,417
05535D-AM-6	BCF 1997-R1 WAC - RMBS		06/01/2023	Various		0	0	0
05610D-AG-7	BX TRUST 2023 DELC MORTGAGE TRUST - CMBS		05/24/2023	Barclays Bank		4,987,310	5,000,000	0
05953Y-AG-6	BAFC 2007-4 A1A - RMBS		07/25/2023	Direct		0	10	0
05964H-AZ-8	BANCO SANTANDER SA	C	11/07/2023	Various		20,090,000	20,000,000	0
06051G-HW-2	BANK OF AMERICA CORP		09/20/2023	Jane Street		491,807	512,000	5,239
06051G-KC-2	BANK OF AMERICA CORP		12/07/2023	Bank of America		16,671,530	21,607,000	117,143
06051G-LH-0	BANK OF AMERICA CORP		08/23/2023	Various		11,455,071	11,481,000	34,604
072927-AA-4	BPACE 23CPE1 A - RMBS		11/07/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL		24,778,005	25,000,000	0
07556Q-BM-6	BEAZER HOMES USA INC		06/26/2023	JP Morgan		448,772	450,000	8,691
075887-BW-8	BECTON DICKINSON AND CO		06/01/2023	Various		(22,027)	0	0
08186K-AE-4	BSP 30 B2 - CDO	C	01/13/2023	Bank of America		11,250,000	11,250,000	0
08263D-AA-4	BENTELER INTERNATIONAL AG	C	04/27/2023	JP Morgan		1,693,088	1,684,000	0
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP		05/17/2023	JP Morgan		16,605,264	20,220,000	126,244
08860D-AC-7	BHG 2022-C C - ABS		05/03/2023	CANTOR FITGERALD		4,887,500	5,000,000	16,400
08860F-AC-2	BHG 23A C - ABS		03/15/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL		19,817,118	20,000,000	0
08862G-AB-0	BHG 23B B - ABS		10/31/2023	Goldman Sachs		19,968,324	20,000,000	0
09643@-AA-0	BLUON ENERGY LLC		10/03/2023	ASSGN		328,350	379,039	2,335
09643@-AB-8	BLUON ENERGY LLC		04/01/2023	ASSGN		498,976	559,465	5,540
103557-AC-8	BOYNE USA INC		09/20/2023	WELLS FARGO SECURITIES LLC		798,750	900,000	15,081
110122-DZ-8	BRISTOL-MYERS SQUIBB CO		10/30/2023	JP Morgan		69,838	70,000	0
110122-EB-0	BRISTOL-MYERS SQUIBB CO		11/13/2023	Morgan Stanley		13,845,340	10,000,000	0
110122-EC-8	BRISTOL-MYERS SQUIBB CO		10/30/2023	Morgan Stanley		9,998,500	10,000,000	0
115637-AU-4	BROWN-FORMAN CORP		03/23/2023	Various		12,807,480	12,000,000	0
12008R-AN-7	BUILDERS FIRSTSOURCE INC		09/13/2023	DEUTSCHE BANK SECURITIES, INC.		316,638	347,000	675
12008R-AP-2	BUILDERS FIRSTSOURCE INC		11/10/2023	Various		1,045,290	1,258,000	14,868
12008R-AR-8	BUILDERS FIRSTSOURCE INC		08/10/2023	Various		1,040,160	1,056,000	11,033
123919-AA-0	BXGNT 23A A - RMBS		06/07/2023	KEYBANC CAPITAL MARKETS INC.		9,966,094	10,000,000	0
1248EP-BT-9	CCO HOLDINGS LLC		05/04/2023	Goldman Sachs		189,048	200,000	199

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12510H-AS-9	CAUTO 231 A1 - ABS		09/14/2023	PERSHING DIV OF DLJ SEC LNDING		9,731,215	10,000,000	3,194
125896-BW-9	CMS ENERGY CORP		08/03/2023	WELLS FARGO SECURITIES LLC		2,055,375	2,100,000	18,113
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC		01/01/2023	Bank of America		(122,199)	(123,000)	0
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC		04/04/2023	DEUTSCHE BANK SECURITIES, INC.		190,794	193,000	0
126380-AB-0	CSMC 069 2A1 - CMO/RMBS		03/01/2023	Direct		0	129	0
12652H-AC-2	CSI COMPRESSCO LP		11/16/2023	Aegon		115,290	122,000	1,245
12652H-AE-8	CSI COMPRESSCO LP		02/10/2023	Goldman Sachs		151,300	178,000	6,576
126650-DX-5	CVS HEALTH CORP		05/30/2023	WELLS FARGO SECURITIES LLC		41,850	42,000	0
126650-DY-3	CVS HEALTH CORP		06/02/2023	Goldman Sachs		16,478,110	15,000,000	0
126650-DZ-0	CVS HEALTH CORP		12/04/2023	CITIBANK		8,898,596	7,000,000	3,427
12666U-AC-7	CWL 2006-15 A3 - RMBS		06/01/2023	Direct		0	2,335	0
12668B-JU-8	CWALT 2006-OC1 23A - RMBS		03/27/2023	Direct		0	11,698	0
12668V-AF-6	CWL 2006-S7 A6 - RMBS		04/01/2023	Various		269	0	0
12717@-AA-5	CVS LEASE BACKED PT SER 2019 - ABS		11/01/2023	Various		88	95	0
12769G-AB-6	CAESARS ENTERTAINMENT INC		01/23/2023	CREDIT SUISSE		418,000	418,000	0
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC		06/21/2023	Various		591,028	635,000	17,580
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		10/24/2023	Various		485,705	500,000	4,496
143658-BR-2	CARNIVAL CORP		06/13/2023	JP Morgan		1,430,325	1,630,000	11,953
143658-BS-0	CARNIVAL CORP		10/18/2023	Various		173,670	185,000	4,295
143658-BW-1	CARNIVAL CORP		08/01/2023	Barclays Bank		23,000	23,000	0
14448C-AY-0	CARRIER GLOBAL CORP		11/15/2023	Bank of America		111,824	112,000	0
15033Q-AA-9	CEDF 17 E - CDO	C	06/28/2023	JEFFERIES & COMPANY, INC.		2,940,000	3,000,000	0
15089Q-AY-0	CELANESE US HOLDINGS LLC		08/10/2023	Bank of America		161,987	162,000	0
15189T-BC-0	CENTERPOINT ENERGY INC		09/06/2023	JP Morgan		2,457,500	2,500,000	10,035
154915-AA-0	CENTRAL PARENT LLC		08/04/2023	Various		1,299,190	1,295,000	0
16115Q-AF-7	CHART INDUSTRIES INC		06/22/2023	Various		1,241,266	1,216,000	46,613
171484-AJ-7	CHURCHILL DOWNS INC		04/18/2023	JP Morgan		506,115	506,000	0
172967-JP-7	CITIGROUP INC		01/01/2023	Various		(3,163,616)	(3,210,000)	(1,177)
172967-LU-3	CITIGROUP INC		03/01/2023	CITIBANK		1,848,604	2,255,000	9,474
17327C-AR-4	CITIGROUP INC		05/22/2023	CITIBANK		167,000	167,000	0
17888H-AC-7	CIVITAS RESOURCES INC		10/10/2023	Bank of America		100,000	100,000	0
18055#-CD-2	CLARION LION PTYS FUND SER AZ		06/01/2023	Various		8,937,000	8,000,000	0
18060T-AA-3	CLARIOS GLOBAL LP		06/21/2023	CITIBANK		325,813	325,000	2,316
18060T-AC-9	CLARIOS GLOBAL LP		04/20/2023	Various		2,354,000	2,354,000	0
18453H-AE-6	CLEAR CHANNEL OUTDOOR HOLDINGS INC		11/17/2023	DEUTSCHE BANK SECURITIES, INC.		1,517,785	1,514,000	33,687
20030N-CH-2	COMCAST CORP		06/01/2023	Various		(53,330)	0	0
203372-AX-5	COMMSCOPE INC		09/11/2023	Jane Street		1,521,541	2,055,000	3,254
20338Q-AD-5	COMMSCOPE INC		04/24/2023	MITSUBISHI UFJ SECURITIES (USA) INC.		336,438	350,000	3,208
20846Q-HC-5	CNF 2001-2 A - ABS		08/01/2023	Direct		603	603	0
210518-CW-4	CONSUMERS ENERGY CO		02/15/2023	Various		3,870,320	4,000,000	57,292
22003B-AQ-9	COPT DEFENSE PROPERTIES LP		10/03/2023	WELLS FARGO SECURITIES LLC		848,938	850,000	2,851
222070-AB-0	COTY INC		01/26/2023	BANK OF MONTREAL		690,375	700,000	13,271
22207A-AA-0	COTY INC		07/19/2023	JP Morgan		13,000	13,000	0
225492-AE-7	CSMC 2008-2R 2A1 - CMO/RMBS		12/25/2023	Direct		0	34,571	0
22822V-BE-0	CROWN CASTLE INC		12/06/2023	Various		5,252,603	5,000,000	0
22942K-CA-6	CSMC 2006-7 9A4 - CMO/RMBS		10/01/2023	Direct		1,334	16,355	0
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LLC		08/10/2023	JP Morgan		243,268	245,000	0
23245C-AF-7	CWL 2007-1 M1 - RMBS		11/27/2023	Direct		0	669,324	0
23321P-6K-9	DLJ MORTGAGE ACCEPTANCE 2000-B - CMO		01/01/2023	Direct		0	199	0
23802W-AL-5	DATABK-231-A2 - ABS		02/23/2023	DEUTSCHE BANK SECURITIES, INC.		16,599,235	18,000,000	0
24422E-XB-0	JOHN DEERE CAPITAL CORP		07/11/2023	CITIBANK		299,553	300,000	0
24460A-AC-4	DPATH 231 A2 - CDO	C	02/03/2023	Aegon		8,000,000	8,000,000	0
247109-G#-2	DELMARVA POWER & LIGHT CO FMB		11/08/2023	MIZUHO SECURITIES USA/FIXED INCOME		12,000,000	12,000,000	0
247109-G*-6	DELMARVA POWER & LIGHT CO FMB		03/15/2023	Various		31,800,000	29,000,000	0
247109-H@-3	DELMARVA POWER & LIGHT CO FMB		11/08/2023	Various		11,920,000	10,000,000	0

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251526-CE-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		11/10/2023	CITIBANK		1,643,991	1,815,000	18,247
251526-CP-2	DEUTSCHE BANK AG (NEW YORK BRANCH)		11/03/2023	Various		9,668,891	11,037,000	121,156
251526-CT-4	DEUTSCHE BANK AG (NEW YORK BRANCH)		09/29/2023	Various		634,661	675,000	8,215
251526-CU-1	DEUTSCHE BANK AG (NEW YORK BRANCH)		11/15/2023	DEUTSCHE BANK SECURITIES, INC.		15,000,000	15,000,000	0
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC		11/28/2023	Morgan Stanley		4,672,250	5,000,000	38,403
260003-AK-4	DOVER CORP		04/03/2023	MIZUHO SECURITIES USA/FIXED INCOME		5,992,124	5,855,000	29,722
26441C-BX-2	DUKE ENERGY CORP		11/13/2023	Various		5,273,825	5,300,000	44,985
279158-AT-6	ECOPETROL SA	C	07/19/2023	Various		3,391,322	3,300,000	10,422
28470R-AH-5	CAESARS ENTERTAINMENT INC		04/11/2023	Various		2,111,093	2,117,000	9,489
286181-AK-8	ELEMENT FLEET MANAGEMENT CORP		11/28/2023	Various		20,164,128	20,163,000	0
29272W-AD-1	ENERGIZER HOLDINGS INC		09/27/2023	Various		751,972	897,000	19,219
29273V-AU-4	ENERGY TRANSFER LP		10/10/2023	MITSUBISHI UFJ SECURITIES (USA) INC.		336,616	337,000	0
29336T-AD-2	ENLINK MIDSTREAM LLC		03/30/2023	WELLS FARGO SECURITIES LLC		1,671,120	1,688,000	9,753
29415F-AC-8	ENVISTA HOLDINGS CORP		09/05/2023	BNP PARIBAS		1,206,250	1,250,000	1,641
29452E-AC-5	EQUITABLE HOLDINGS INC		01/04/2023	JP Morgan		197,000	197,000	0
298736-AL-3	EURONET WORLDWIDE INC		08/07/2023	JP Morgan		186,800	200,000	600
30225V-AR-8	EXTRA SPACE STORAGE LP		11/27/2023	JP Morgan		277,199	278,000	0
302491-AW-5	FMC CORP		05/15/2023	Bank of America		166,937	167,000	0
30303M-8N-5	META PLATFORMS INC		05/01/2023	JP Morgan		224,890	225,000	0
30303M-8R-6	META PLATFORMS INC		05/01/2023	Morgan Stanley		2,991,060	3,000,000	0
32113C-BV-1	FNMNT 231 A - ABS		04/21/2023	WELLS FARGO SECURITIES LLC		13,498,844	13,500,000	0
32113C-BY-5	FNMNT 2023-2 A - ABS		09/15/2023	JP Morgan		1,599,753	1,600,000	0
337738-BD-9	FISERV INC		02/27/2023	Various		292,673	293,000	0
33835P-AA-4	FIVE CORNERS FUNDING TRUST IV		03/01/2023	CREDIT SUISSE		29,000,000	29,000,000	0
34501*-AC-7	FOOTBALL CLUB TERMINAL NTS 2023-XV TRUST		03/28/2023	Various		32,880,000	29,000,000	0
345370-CQ-1	FORD MOTOR CO		11/01/2023	Goldman Sachs		19,536,495	27,826,000	396,521
345370-CZ-1	FORD MOTOR CO		12/04/2023	JP Morgan		4,258,125	4,500,000	0
345370-DA-5	FORD MOTOR CO		11/01/2023	Barclays Bank		19,878,033	26,087,000	190,761
345397-C4-3	FORD MOTOR CREDIT COMPANY LLC		01/03/2023	DEUTSCHE BANK SECURITIES, INC.		2,763,486	2,767,000	0
345397-C6-8	FORD MOTOR CREDIT COMPANY LLC		01/03/2023	DEUTSCHE BANK SECURITIES, INC.		2,973,338	2,977,000	0
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		11/16/2023	Goldman Sachs		9,537,200	10,000,000	160,930
350638-AB-4	FOUNDRY JV HOLDCO LLC		04/25/2023	PERSHING DIV OF DLJ SEC LNDING		37,000,000	37,000,000	0
350930-AA-1	FOUNDRY JV HOLDCO LLC		05/10/2023	BNP PARIBAS		9,876,300	10,000,000	0
35729P-PC-8	FHLT 2006-1 M1 - RMBS		08/25/2023	Direct		779	779	0
35729P-PZ-7	FHLT 2006-2 M1 - RMBS		12/26/2023	Direct		0	69,269	0
35910E-AA-2	FYBR 2023-1 A2 - ABS		08/01/2023	Goldman Sachs		15,383,515	16,000,000	0
362419-AA-1	GABON BLUE BOND MASTER TRUST SERIES 2		08/09/2023	Bank of America		30,032,500	30,000,000	0
36267V-AM-5	GE HEALTHCARE TECHNOLOGIES INC		12/04/2023	BNP PARIBAS		14,208,553	10,000,000	21,257
36485M-AK-5	GARDA WORLD SECURITY CORP	C	05/04/2023	Jefferies		343,125	375,000	3,999
369604-BH-5	GENERAL ELECTRIC CO		04/04/2023	WELLS FARGO SECURITIES LLC		5,892,992	6,400,000	20,000
37185L-AN-2	GENESIS ENERGY LP		01/19/2023	WELLS FARGO SECURITIES LLC		1,629,050	1,626,000	0
37185L-AP-7	GENESIS ENERGY LP		11/30/2023	Bank of America		112,816	114,000	0
37959G-AD-9	GLOBAL ATLANTIC (FIN) CO		08/17/2023	Various		9,947,490	10,166,000	453
38141G-YG-3	GOLDMAN SACHS GROUP INC		12/15/2023	Goldman Sachs		9,053,300	10,000,000	42,405
38141G-YN-8	GOLDMAN SACHS GROUP INC		10/23/2023	Various		13,688,360	18,102,000	6,156
38237A-AA-0	GOOD 232 A - ABS		05/12/2023	Goldman Sachs		9,667,355	10,000,000	0
38237V-AA-4	GOOD 231 A - ABS		01/25/2023	Goldman Sachs		7,997,554	8,000,000	0
38237Y-AA-8	GOOD 234 A - ABS		11/30/2023	CITIBANK		9,996,926	10,000,000	0
389375-AL-0	GRAY TELEVISION INC		09/06/2023	Various		1,649,025	2,500,000	41,035
39539K-AF-0	GPMF 2007-AR1 3A1 - RMBS		10/25/2023	Direct		0	20	0
404119-BW-8	HCA INC		06/01/2023	Various		(13,066)	0	0
404119-CR-8	HCA INC		05/01/2023	JP Morgan		10,155,390	10,500,000	0
404280-DW-6	HSBC HOLDINGS PLC	C	03/02/2023	Various		19,000,000	19,000,000	0
41161M-AC-4	HVMLT 2006-5 21A - CMO/RMBS		09/19/2023	Direct		0	748	0
41242*-CH-3	HARDWOOD FUNDING LLC SER DDD		06/07/2023	Bank of America		8,000,000	8,000,000	0

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41242*-CJ-9	HARDWOOD FUNDING LLC SER EEE		06/07/2023	Bank of America		1,000,000	1,000,000	0
415864-AM-9	ENVIRI CORP		10/02/2023	Various		3,501,957	4,186,000	27,067
418751-AB-9	HAT HOLDINGS I LLC		05/04/2023	Bank of America		388,960	400,000	1,533
418751-AJ-2	HAT HOLDINGS I LLC		10/03/2023	JP Morgan		961,005	1,100,000	6,188
418751-AL-7	HAT HOLDINGS I LLC		12/04/2023	Bank of America		1,245,000	1,245,000	0
42239P-AB-5	HEARTLAND DENTAL LLC		05/05/2023	Jefferies		1,881,000	1,881,000	0
422806-AB-5	HEICO CORP		09/27/2023	Various		142,976	146,000	525
42704L-AA-2	HERC HOLDINGS INC		08/11/2023	Various		1,252,154	1,315,000	14,269
428040-DB-2	HERTZ CORP		12/20/2023	Various		1,480,838	1,856,000	15,901
42806M-AF-6	HERTZ 2021-2 B - ABS		07/26/2023	DEUTSCHE BANK SECURITIES, INC.		1,314,141	1,500,000	265
42806M-BW-8	HERTZ 232 A - ABS		02/22/2023	Bank of America		9,658,624	9,660,000	102
42806M-BX-6	HERTZ 232 B - ABS		02/22/2023	Bank of America		7,996,642	8,000,000	0
42806M-CB-3	HERTZ 233 B - ABS		08/17/2023	Various		1,229,921	1,230,000	0
42824C-BL-2	HEWLETT PACKARD ENTERPRISE CO		03/07/2023	JP Morgan		849,439	850,000	0
431282-AU-6	HIGHWOODS REALTY LP		11/14/2023	PNC		76,964	78,000	0
43284M-AB-4	HILTON GRAND VACATIONS BORROWER ESCROW L		02/07/2023	DEUTSCHE BANK SECURITIES, INC.		1,566,000	1,800,000	9,263
43655*-AA-6	HOLT TEXAS LTD SR NT SER A		11/21/2023	Bank of America		13,000,000	13,000,000	0
43655*-AB-4	HOLT TEXAS LTD SR NT SER B		11/10/2023	Bank of America		13,000,000	13,000,000	0
43655*-AC-2	HOLT TEXAS LTD SR NT SER C		11/21/2023	Various		13,330,716	12,000,000	0
44148H-AA-1	HWIRE 231 A2 - ABS		05/16/2023	Morgan Stanley		15,000,000	15,000,000	0
44891A-CM-7	HYUNDAI CAPITAL AMERICA		09/18/2023	JP Morgan		233,740	234,000	0
449691-AC-8	ILIAD HOLDING SAS	C	09/29/2023	Morgan Stanley		228,470	250,000	8,167
45174H-BC-0	IHEARTCOMMUNICATIONS INC		01/04/2023	MITSUBISHI UFJ SECURITIES (USA) INC.		2,043,250	2,200,000	60,385
45174H-BD-8	IHEARTCOMMUNICATIONS INC		09/29/2023	Jane Street		162,286	225,000	7,956
456837-BC-6	ING GROEP NV	C	03/23/2023	Bank of America		18,282,200	20,000,000	422,838
458140-CD-0	INTEL CORP		02/07/2023	JP Morgan		63,000	63,000	0
458140-CG-3	INTEL CORP		02/10/2023	Various		15,867,250	15,000,000	0
458140-CJ-7	INTEL CORP		02/10/2023	Various		5,821,850	5,000,000	0
458140-CK-4	INTEL CORP		02/07/2023	Morgan Stanley		10,495,170	10,500,000	0
45837@-AA-0	INTELLIHOT INC PIK		12/29/2023	ASSGN		463,419	462,289	(8)
45837@-AB-8	INTELLIHOT INC		06/30/2023	ASSGN		311,469	311,469	0
46115H-CF-2	INTESA SANPAOLO SPA	C	11/20/2023	JP Morgan		26,937,900	27,000,000	0
46284V-AP-6	IRON MOUNTAIN INC		05/10/2023	JP Morgan		193,000	193,000	0
46647P-CP-9	JPMORGAN CHASE & CO		07/10/2023	JP Morgan		747,664	852,000	3,827
46647P-DR-4	JPMORGAN CHASE & CO		12/13/2023	Various		593,240	594,000	383
46656T-AD-8	JCP DIRECT LENDING CLO 2023-1 LTD - CDO	C	06/06/2023	Jefferies		40,000,000	40,000,000	0
47747D-AA-8	JG WENTWORTH LVI LLC 2023-E A - ABS		08/29/2023	Various		12,000,000	12,000,000	0
49177J-AA-0	KENVUE INC		03/08/2023	Goldman Sachs		304,887	305,000	0
49177J-AG-7	KENVUE INC		03/08/2023	Goldman Sachs		9,974,900	10,000,000	0
49177J-AQ-5	KENVUE INC		03/08/2023	Goldman Sachs		4,468,500	4,500,000	0
49272Y-AB-9	KEVLAR SPA	C	04/21/2023	Morgan Stanley		2,418,360	2,879,000	0
497266-B#-2	KIRBY CORP SER B		01/19/2023	Bank of America		10,000,000	10,000,000	0
501889-AC-3	LKQ CORP		05/15/2023	WELLS FARGO SECURITIES LLC		249,315	250,000	0
50249A-AL-7	LYB INTERNATIONAL FINANCE III LLC		05/22/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL		502,423	506,000	395
516806-AG-1	VITAL ENERGY INC		09/19/2023	WELLS FARGO SECURITIES LLC		1,502,550	1,484,000	29,216
516806-AJ-5	VITAL ENERGY INC		09/18/2023	WELLS FARGO SECURITIES LLC		732,666	742,000	0
52524M-AU-3	LXS 2007-9 W2 - RMBS		08/01/2023	Direct		0	189,665	0
52524M-AW-9	LXS 2007-9 W4 - RMBS		02/01/2023	Direct		0	290	0
527298-BT-9	LEVEL 3 FINANCING INC		10/20/2023	Goldman Sachs		265,113	508,000	5,239
527298-BU-6	LEVEL 3 FINANCING INC		03/31/2023	Various		3,885,323	4,290,000	51,577
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC		08/09/2023	Various		707,080	704,000	0
53621@-BB-1	LION INDUSTRIAL PTYS LP SER B		12/01/2023	Various		8,796,000	10,000,000	90,711
548661-EQ-6	LOWE'S COMPANIES INC		03/28/2023	JP Morgan		15,000,000	15,000,000	0
548661-ES-2	LOWE'S COMPANIES INC		03/28/2023	JP Morgan		12,710,396	12,730,000	0
552081-AK-7	LYONDELLBASELL INDUSTRIES NV		02/15/2023	Various		2,628,383	2,625,000	50,313
55317X-AA-7	MAVERICK MASTER TR SER 2023-1 - ABS		10/15/2023	CANTOR FITGERALD		16,500,000	16,500,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55317X-AB-5	MAVERICK MASTER TR SER 2023-1 - ABS		10/15/2023	CANTOR FITGERALD		18,000,000	18,000,000	0
55400W-AB-5	MVWOT 232 B - RMBS		11/07/2023	PERSHING DIV OF DLJ SEC LNDING		12,498,909	12,500,000	0
55400W-AC-3	MVWOT 232 C - RMBS		11/07/2023	PERSHING DIV OF DLJ SEC LNDING		8,499,412	8,500,000	0
55609N-AB-4	MACQUARIE AIRFINANCE HOLDINGS LTD	C	09/26/2023	Various		2,985,026	2,978,000	2,245
55760L-AB-3	MADISON IAQ LLC		11/16/2023	Bank of America		93,090	116,000	2,650
55903V-AL-7	WARNERMEDIA HOLDINGS INC		03/13/2023	Morgan Stanley		17,691,800	20,000,000	0
55903V-AN-3	WARNERMEDIA HOLDINGS INC		03/27/2023	Barclays Bank		8,482,320	10,200,000	20,032
55903V-AQ-6	WARNERMEDIA HOLDINGS INC		03/23/2023	Goldman Sachs		16,928,219	21,005,000	325,177
55903V-BA-0	WARNERMEDIA HOLDINGS INC		11/29/2023	PERSHING DIV OF DLJ SEC LNDING		4,728,950	5,000,000	39,636
571676-AV-7	MARS INC		04/17/2023	JP Morgan		5,990,520	6,000,000	0
571903-BL-6	MARRIOTT INTERNATIONAL INC		03/23/2023	JP Morgan		7,404,900	7,500,000	0
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING CO		06/26/2023	Various		453,750	456,000	7,547
57763R-AC-1	MAUSER PACKAGING SOLUTIONS HOLDING CO		12/08/2023	BNP PARIBAS		439,920	468,000	6,794
58507L-BB-4	MEDTRONIC GLOBAL HOLDINGS SCA	C	03/23/2023	MIZUHO SECURITIES USA/FIXED INCOME		304,064	305,000	0
58940B-AE-6	MFCC 221 A - ABS		04/27/2023	CANTOR FITGERALD		6,598,594	7,000,000	5,347
58940B-AR-7	MFCC 2023-1 A - ABS		01/31/2023	CREDIT SUISSE		17,997,946	18,000,000	0
59008*-AA-6	MERITIZE EDUCATION LOAN GRANTOR TR - ABS		10/30/2023	Goldman Sachs		42,108,042	43,000,000	0
59020U-5U-5	MLMI 2006-A1 1A1 - CMO/RMBS		02/01/2023	Direct		0	737	0
59170D-AA-9	MNET 231 A2 - ABS		03/24/2023	Goldman Sachs		18,998,577	19,000,000	0
59318Y-AA-6	MHP LUX SA	C	06/30/2023	Various		83,979	0	0
60510M-AN-8	MLANE 23A A - ABS		05/16/2023	Barclays Bank		4,499,566	4,500,000	0
608190-AM-6	MOHAWK INDUSTRIES INC		09/11/2023	JP Morgan		2,559,667	2,560,000	0
617446-8R-3	MORGAN STANLEY		09/20/2023	Jane Street		498,175	529,000	1,917
61747Y-EF-8	MORGAN STANLEY		12/06/2023	Morgan Stanley		16,668,825	21,741,000	123,011
61747Y-EY-7	MORGAN STANLEY		07/19/2023	Morgan Stanley		413,823	387,000	6,340
61747Y-FG-5	MORGAN STANLEY		08/11/2023	Morgan Stanley		383,829	386,000	347
61945W-AA-7	MSAIC 232 A - ABS		03/23/2023	DEUTSCHE BANK SECURITIES, INC.		19,740,294	20,000,000	0
62848P-AA-8	MVWOT 231 A - RMBS		04/04/2023	WELLS FARGO SECURITIES LLC		12,749,538	12,750,000	0
62886E-AY-4	NCR VOYIX CORP		12/12/2023	Various		986,801	1,077,000	10,920
62886H-BN-0	NCL CORPORATION LTD		10/11/2023	JP Morgan		23,000	23,000	0
62979*-AS-6	NSA OP LP SER Q SR NT		10/05/2023	Various		8,192,830	7,000,000	0
636180-BS-9	NATIONAL FUEL GAS CO		05/15/2023	JP Morgan		249,450	250,000	0
647551-AD-2	NEW MOUNTAIN FINANCE CORP		08/07/2023	OPPENHEIMER & CO. INC.		306,750	300,000	7,125
65163L-AE-9	NEWMONT CORPORATION		12/29/2023	Various		3,749,045	4,500,000	24,150
653947-AC-5	MUZ88 2 B - CDO	C	02/08/2023	Barclays Bank		13,000,000	13,000,000	0
654902-AC-9	NOKIA OYJ	C	05/11/2023	DEUTSCHE BANK SECURITIES, INC.		4,044,195	4,151,000	0
655844-CT-3	NORFOLK SOUTHERN CORP		11/22/2023	Various		11,725,564	12,000,000	0
66977W-AR-0	NOVA CHEMICALS CORP	C	04/20/2023	Goldman Sachs		302,562	335,000	6,986
66977W-AS-8	NOVA CHEMICALS CORP	C	04/04/2023	Morgan Stanley		306,563	375,000	6,242
670001-AE-6	NOVELIS CORP		09/29/2023	Various		1,257,513	1,450,000	11,938
67077M-BB-3	NUTRIEN LTD	C	03/23/2023	CITIBANK		7,591,639	7,640,000	0
67100@-AA-4	OCF BROUSSARD LA PT TR SER 2021 - ABS		01/01/2023	Various		(582,662)	(594,698)	(1,240)
67111D-AW-6	OZLM 15R BR - CDO	C	02/16/2023	JP Morgan		7,660,000	8,000,000	50,188
67421Q-AA-0	CRESTWOOD MIDSTREAM PARTNERS LP		04/11/2023	Morgan Stanley		205,000	200,000	533
674599-DC-6	OCCIDENTAL PETROLEUM CORP		04/05/2023	MITSUBISHI UFJ SECURITIES (USA) INC.		150,843	150,000	578
68622T-AB-7	ORGANON & CO		06/21/2023	Bank of America		466,594	553,000	4,172
69047Q-AC-6	OVINTIV INC		05/16/2023	Various		181,718	182,000	0
69318F-AL-2	PBF HOLDING COMPANY LLC		08/15/2023	Various		2,353,553	2,367,000	724
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC		01/19/2023	PNC		716,000	716,000	0
693475-BS-3	PNC FINANCIAL SERVICES GROUP INC		11/08/2023	Various		4,399,650	4,533,000	56,816
69352P-AR-4	PPL CAPITAL FUNDING INC		10/12/2023	Various		2,405,220	2,450,000	13,413
693696-AA-4	PVONE 231 A - ABS		06/26/2023	PERSHING LLC		13,992,049	14,000,000	0
69410T-AA-3	PACEWELL 8 LLC - ABS		03/31/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL		12,441,138	13,000,000	0
69410T-AA-3	CPACE 2023-1 A - CMBS		11/10/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL		23,914,578	25,000,007	10,694
694308-KK-2	PACIFIC GAS AND ELECTRIC CO		03/31/2023	Jane Street		675,580	659,000	491
69867D-AA-6	CLARIOS GLOBAL LP		12/18/2023	Morgan Stanley		231,130	232,000	1,410
70019A-AE-9	PKBLU 233 B1 - CDO	C	02/24/2023	JP Morgan		10,000,000	10,000,000	0

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70019A-AG-4	PKBLU 233 C - CDO	C	02/24/2023	JP Morgan		8,000,000	8,000,000	0
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC		05/04/2023	JP Morgan		729,863	725,000	22,021
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC		12/07/2023	Various		290,725	306,000	3,273
705322-B*-5	PEDERNALES ELEC COOP FMB SER 2023A		01/12/2023	Bank of America		8,000,000	8,000,000	0
70807A-AA-3	PNTPK 6 A - CDO		03/08/2023	Aegon		9,000,000	9,000,000	0
70807A-AC-9	PNTPK 6 B1 - CDO		03/08/2023	Aegon		9,000,000	9,000,000	0
71114#-AB-6	PEOPLES GAS SYSTEM INC		12/19/2023	JP Morgan		12,000,000	12,000,000	0
716973-AA-0	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	Bank of America		292,833	293,000	0
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	Bank of America		219,736	220,000	0
736508-U*-1	PORTLAND GENERAL ELECTRIC CO FMB		01/13/2023	Bank of America		26,373,000	22,000,000	0
737679-D#-4	POTOMAC ELECTRIC POWER CO FMB		03/15/2023	Various		16,540,000	15,000,000	0
737679-E#-3	POTOMAC ELEC POWER CO FMB		09/13/2023	MIZUHO SECURITIES USA/FIXED INCOME		7,000,000	7,000,000	0
741011-AA-8	PRSDO 2023-1 A-1 - ABS		06/08/2023	CANTOR FITGERALD		8,000,000	8,000,000	0
741011-AB-6	PRESIDIO FINANCE LLC - ABS		06/08/2023	CANTOR FITGERALD		21,000,000	21,000,000	0
74340*-BK-9	PROLOGIS TARGETED US LOGISTICS A		05/23/2023	Various		43,933,000	40,000,000	0
74340X-CF-6	PROLOGIS LP		03/23/2023	WELLS FARGO SECURITIES LLC		8,485,380	8,500,000	0
74834L-BD-1	QUEST DIAGNOSTICS INC		11/01/2023	Morgan Stanley		15,006,310	15,000,000	0
750098-AB-1	RACKSPACE TECHNOLOGY GLOBAL INC		06/30/2023	Various		36,199	0	0
75513E-CQ-2	RAYTHEON TECHNOLOGIES CORP		02/23/2023	Morgan Stanley		309,913	310,000	0
75513E-CS-8	RAYTHEON TECHNOLOGIES CORP		02/23/2023	CITIBANK		9,982,200	10,000,000	0
756109-BS-2	REALTY INCOME CORP		04/05/2023	WELLS FARGO SECURITIES LLC		459,123	464,000	0
760759-BC-3	REPUBLIC SERVICES INC		03/21/2023	JP Morgan		251,707	253,000	0
76169#-AU-7	REYES HOLDINGS, L.L.C.		05/17/2023	Various		21,217,000	19,000,000	0
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC		03/01/2023	CREDIT SUISSE		1,735,000	2,000,000	30,667
771196-CH-3	ROCHE HOLDINGS INC		11/13/2023	Various		21,237,296	20,000,000	0
775109-BF-7	ROGERS COMMUNICATIONS INC	C	06/01/2023	Various		(149,598)	0	0
780153-BK-7	ROYAL CARIBBEAN CRUISES LTD		04/11/2023	Bank of America		37,223	42,000	552
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		12/18/2023	Various		391,901	361,000	11,446
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		02/08/2023	Morgan Stanley		61,118	58,000	1,648
78112@-AA-7	RUBICON TECHNOLOGIES INC		12/01/2023	AASXUS		14,905,313	15,804,923	450,000
78487J-AA-4	SVC 231 A - CMBS		02/03/2023	Morgan Stanley		11,114,720	11,500,000	0
80285V-AE-9	SDART 2021-4 C - ABS		06/13/2023	BANK OF MONTREAL		8,629,805	9,000,000	0
80286N-AG-1	SDART 2021-1 D - ABS		11/28/2023	JP Morgan		23,252,042	23,955,742	11,279
80287J-AE-4	SDART 2023-2 C - ABS		05/09/2023	CITIBANK		9,997,007	10,000,000	0
808513-CD-5	CHARLES SCHWAB CORP		05/17/2023	JP Morgan		8,000,000	8,000,000	0
808513-CE-3	CHARLES SCHWAB CORP		05/17/2023	Various		4,964,501	4,957,000	0
81211K-AK-6	SEALED AIR CORP		10/10/2023	Various		3,860,455	4,000,000	56,214
812127-AA-6	SEALED AIR CORP		01/17/2023	Goldman Sachs		158,000	158,000	0
812127-AB-4	SEALED AIR CORP		11/09/2023	Various		1,910,714	1,911,000	0
82650B-AB-2	SRFC 232 B - RMBS		07/11/2023	DEUTSCHE BANK SECURITIES, INC.		9,947,687	9,950,000	0
826525-AB-3	SRFC 202 B - RMBS		04/25/2023	Bank of America		1,079,819	1,145,127	517
826944-AB-6	SRFC 233 B - RMBS		10/11/2023	PERSHING DIV OF DLJ SEC LNDING		15,999,109	16,000,000	0
828807-DV-6	SIMON PROPERTY GROUP LP		03/01/2023	CITIBANK		8,919,540	9,000,000	0
828807-DW-4	SIMON PROPERTY GROUP LP		11/06/2023	WELLS FARGO SECURITIES LLC		107,925	109,000	0
828807-DX-2	SIMON PROPERTY GROUP LP		11/09/2023	Various		13,639,500	10,000,000	0
832696-AW-8	J M SMUCKER CO		10/11/2023	Bank of America		2,052,097	2,053,000	0
832696-AX-6	J M SMUCKER CO		10/11/2023	Bank of America		5,140,656	5,144,000	0
832696-AY-4	J M SMUCKER CO		10/11/2023	Bank of America		5,944,620	6,000,000	0
832696-AZ-1	J M SMUCKER CO		10/11/2023	Bank of America		14,893,200	15,000,000	0
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		11/15/2023	Various		3,859,688	3,859,000	0
833636-AN-3	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	C	11/02/2023	Various		7,753,176	7,791,000	0
83611M-MM-7	SVHE 2006-OPT2 M1 - CMO/RMBS		12/26/2023	Direct		0	52,886	0
838515-M#-8	SOUTH JERSEY GAS CO SER G TR H		08/15/2023	Various		17,224,000	15,000,000	0
842587-DN-4	SOUTHERN CO		10/06/2023	Various		4,196,852	4,250,000	47,415
843163-B@-4	SOUTHERN INDIANA GAS AND ELECTRIC COMPAN		03/15/2023	MIZUHO SECURITIES USA/FIXED INCOME		27,183,000	25,000,000	0
843163-C@-3	SIGECO FMB SER 2023B TR C		10/13/2023	Various		51,936,655	47,000,000	0

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845467-AS-8	SOUTHWESTERN ENERGY CO		10/06/2023	Various		541,381	600,000	2,329
84929X-AA-7	AES CLEAN ENERGY DEV LLC		05/23/2023	Bank of America		12,983,898	13,000,000	16,102
85234#-AB-1	STADIUM FUNDING TRUST		10/01/2023	Various		17,742	17,979	37
85236K-AK-8	SIDC 233 A2 - ABS		11/08/2023	PERSHING DIV OF DLJ SEC LNDING		19,669,746	20,500,000	0
857691-AG-4	STATION CASINOS LLC		09/14/2023	Various		2,134,464	2,384,000	12,625
86358E-ZU-3	SAIL 2005-11 M1 - RMBS		12/26/2023	Direct		463,464	463,464	0
86614R-AP-2	SUMMIT MATERIALS LLC		11/30/2023	Morgan Stanley		720,000	720,000	0
86614W-AE-6	SUMMIT MIDSTREAM HOLDINGS LLC		10/12/2023	Jane Street		678,832	700,000	24,535
86745G-AG-8	SUNNOVA ENERGY CORP		10/18/2023	Various		2,313,510	2,377,000	227
87264A-BD-6	T-MOBILE USA INC		11/28/2023	CITIBANK		4,764,900	5,000,000	23,438
872882-AG-0	TSMC GLOBAL LTD	C	07/19/2023	MIZUHO SECURITIES USA/FIXED INCOME		1,033,695	1,300,000	5,611
876030-AB-3	TAPESTRY INC		11/15/2023	Morgan Stanley		4,994,500	5,000,000	0
87612B-BL-5	TARGA RESOURCES PARTNERS LP		06/21/2023	DEUTSCHE BANK SECURITIES, INC.		457,415	455,000	12,229
878742-AS-4	TECK RESOURCES LTD	C	01/01/2023	Various		5,359	0	0
88033G-CZ-1	TENET HEALTHCARE CORP		08/08/2023	CITIBANK		242,500	250,000	1,320
88033G-DB-3	TENET HEALTHCARE CORP		06/22/2023	Various		233,150	244,000	1,910
88322Y-AL-5	THAIOIL TREASURY CENTER CO LTD	C	06/28/2023	Aegon		5,849,944	8,715,000	10,894
88429R-AE-8	PUTNM 3 C - CDO	C	03/31/2023	JP Morgan		9,000,000	9,000,000	0
89175V-AA-1	TPMT 182 A1 - RMBS		04/25/2023	Barclays Bank		988,709	1,025,191	2,406
89181J-AA-0	TPMT 231 A1 - CMO/RMBS		01/24/2023	Bank of America		848,472	890,000	2,781
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD	C	03/03/2023	JP Morgan		16,152,850	15,000,000	0
893647-BS-5	TRANSDIGM INC		08/09/2023	Morgan Stanley		2,112,000	2,112,000	0
893647-BT-3	TRANSDIGM INC		11/15/2023	Goldman Sachs		70,468	71,000	0
896239-AE-0	TRIMBLE INC		02/23/2023	Bank of America		90,857	91,000	0
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD	C	03/23/2023	CITIBANK		18,753,591	23,623,000	210,835
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD	C	03/06/2023	CITIBANK		22,452	29,000	453
89788M-AK-8	TRUIST FINANCIAL CORP		09/26/2023	ROYAL BANK OF CANADA		128,628	133,000	3,393
89788M-AM-4	TRUIST FINANCIAL CORP		01/23/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL		363,000	363,000	0
89788M-AP-7	TRUIST FINANCIAL CORP		06/05/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL		19,898,000	19,898,000	0
89788M-AQ-5	TRUIST FINANCIAL CORP		10/25/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL		7,574,000	7,574,000	0
90353T-AC-4	UBER TECHNOLOGIES INC		04/11/2023	Bank of America		306,720	300,000	10,800
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP		04/05/2023	JP Morgan		2,020,875	2,550,000	3,719
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		04/10/2023	CITIBANK		454,500	450,000	9,900
91159H-HK-9	US BANCORP		02/15/2023	Various		3,182,530	3,250,000	50,050
91159H-JN-1	US BANCORP		06/07/2023	Various		161,110	161,000	0
91324P-EX-6	UNITEDHEALTH GROUP INC		03/23/2023	WELLS FARGO SECURITIES LLC		14,889,450	15,000,000	0
914906-AY-8	UNIVISION COMMUNICATIONS INC		12/04/2023	Bank of America		1,256,250	1,250,000	36,389
91845A-AA-3	VZ SECURED FINANCING BV	C	10/25/2023	WELLS FARGO SECURITIES LLC		312,288	415,000	5,879
92212K-AB-2	VDC 2020-1 A2 - ABS		12/01/2023	MIZUHO SECURITIES USA/FIXED INCOME		1,378,887	1,500,000	1,371
92277G-AY-3	VENTAS REALTY LP		09/18/2023	Various		2,249,750	2,200,000	6,917
92330D-AG-4	VENTR 47 C - CDO	C	03/14/2023	Jefferies		14,000,000	14,000,000	0
92332Y-AC-5	VENTURE GLOBAL LNG INC		11/06/2023	JP Morgan		2,972,590	2,961,000	4,282
92332Y-AD-3	VENTURE GLOBAL LNG INC		11/14/2023	Various		1,825,713	1,809,000	6,706
92338C-AA-1	VERALTO CORP		09/11/2023	CITIBANK		312,950	313,000	0
92338C-AC-7	VERALTO CORP		09/11/2023	CITIBANK		14,987,278	15,000,000	2,972
92338C-AE-3	VERALTO CORP		09/11/2023	CITIBANK		91,719	92,000	0
92347B-AB-0	VCU 231 A2 - ABS		05/23/2023	Bank of America		6,999,301	7,000,000	0
92676X-AD-9	VIKING CRUISES LTD	C	04/25/2023	PERSHING DIV OF DLJ SEC LNDING		1,101,240	1,311,000	8,986
92676X-AF-4	VIKING CRUISES LTD	C	04/25/2023	PERSHING DIV OF DLJ SEC LNDING		677,880	807,000	11,298
92676X-AG-2	VIKING CRUISES LTD	C	06/26/2023	WELLS FARGO SECURITIES LLC		62,000	62,000	0
931142-CB-7	WALMART INC		02/01/2023	Various		23,390,175	23,284,000	0
931142-CK-7	WALMART INC		02/14/2023	Various		531,500	531,500	17,178
931427-AT-5	WALGREENS BOOTS ALLIANCE INC		12/28/2023	Various		2,018,000	2,018,000	16,777
938837-D*-9	WASHINGTON GAS LIGHT COMPANY		10/19/2023	Various		48,096,715	39,000,000	0
938837-D@-7	WASHINGTON GAS LIGHT COMPANY		10/19/2023	Various		6,728,378	5,000,000	0
95000U-3F-8	WELLS FARGO & CO		07/18/2023	Various		716,000	716,000	0
95041A-AB-4	WELLTOWER OP LLC		07/06/2023	Various		2,389,313	2,400,000	7,035

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
96033E-AB-4	WESTGATE RESORTS 2023-1 LLC - ABS		05/05/2023	AMHERST PIERPONT SECURITIES		19,966,926	20,000,000	0
98262P-AA-9	WW INTERNATIONAL INC		09/27/2023	JP Morgan		72,020	104,000	2,132
983133-AC-3	WYNN RESORTS FINANCE LLC		02/10/2023	Various		4,015,428	4,024,000	0
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		08/15/2023	WELLS FARGO SECURITIES LLC		2,398,025	2,485,000	35,411
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC		04/05/2023	Various		1,862,273	1,866,000	0
98877D-AE-5	ZF NORTH AMERICA CAPITAL INC		04/04/2023	JP Morgan		1,579,545	1,586,000	0
989701-BE-6	ZIONS BANCORPORATION NA		06/01/2023	Various		0	0	0
000000-00-0	PEGASUS SOLAR INC		04/01/2023	ASSGN		850,244	888,003	11,273
000000-00-0	CONNECT HOMES INC		12/29/2023	ASSGN		2,884,656	3,019,857	0
000000-00-0	UNAGI INC		12/29/2023	AASXUS		12,956,338	12,981,085	0
000000-00-0	JGW LII LLC FUNDING SER 2022-C FUN - ABS		01/10/2023	APS		3,928,638	3,928,638	0
000000-00-0	JGW LII LLC FUNDING JGW_22-C - ABS		01/25/2023	APS		5,373,190	5,373,190	0
000000-00-0	INTELLIHOT INC.		09/29/2023	Various		69,717	69,717	0
000000-00-0	JGW LII LLC FUNDING JGW_22-C FUNDI - ABS		02/08/2023	Various		3,226,380	3,226,380	0
000000-00-0	JGW LII LLC FUNDING JGW_22-C FUNDI - ABS		02/21/2023	Various		3,153,064	3,153,064	0
000000-00-0	JGW LII LLC FUNDING JGW_22-C FUNDI - ABS		03/01/2023	Various		6,427,082	6,427,082	0
000000-00-0	JGW LII LLC FUNDING JGW_22-C FUNDI - ABS		03/14/2023	Various		8,779,224	8,779,224	0
000000-00-0	BLUON ENERGY LLC		06/06/2023	Direct Placement		6,000,000	6,000,000	0
000000-00-0	JGW LII LLC FUNDING JGW_22-C FUNDI - ABS		03/27/2023	Various		6,022,629	6,022,629	0
000000-00-0	JGW LII LLC FUNDING JGW_22-C FUNDI - ABS		04/06/2023	Various		10,730,840	10,735,843	0
000000-00-0	JGW LII LLC FUNDING JGW_22-C FUNDI - ABS		04/19/2023	Various		3,684,154	3,684,154	0
000000-00-0	PEGASUS SOLAR INC		05/09/2023	Direct Placement		2,200,000	2,200,000	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS		05/05/2023	Various		3,298,519	3,298,519	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS		05/22/2023	Various		3,727,130	3,727,130	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS		06/02/2023	Various		3,404,550	3,404,550	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS		06/09/2023	Various		2,369,205	2,369,205	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS		06/23/2023	Various		5,000,115	5,000,115	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS		06/28/2023	Various		2,550,894	2,550,894	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS		07/05/2023	Various		3,545,545	3,545,545	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS		07/19/2023	Various		5,458,703	5,458,703	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A FU - ABS		07/26/2023	Various		2,794,452	2,794,452	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS		08/01/2023	Various		3,271,510	3,271,510	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS		08/09/2023	Various		2,417,404	2,417,404	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS		08/16/2023	Various		2,455,147	2,455,147	0
000000-00-0	JGW_23-A - ABS		08/28/2023	Various		4,418,092	4,418,092	0
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS		09/13/2023	Various		1,871,759	1,872,468	709
000000-00-0	JGW LIII LLC FUNDING SER 2023-A - ABS		09/25/2023	Various		3,416,265	3,416,265	0
000000-00-0	UNAGI INC		08/03/2023	AASXUS		1,000,000	1,000,000	0
000000-00-0	CONNECT HOMES INC		12/05/2023	AASXUS		500,000	500,000	0
G2588B-AA-2	CT TRUST	D	02/28/2023	Jefferies		3,684,450	4,620,000	19,074
G3165U-AA-9	C&W SENIOR FINANCING DAC	D	05/17/2023	Jefferies		6,672,565	7,659,000	166,206
G4378*-AS-8	HEATHROW AIRPORT LTD SER A-2	B	07/27/2023	Aegon		32,120,000	32,306,250	0
G4923N-AB-4	INVESTMENT ENERGY RESOURCES LTD	D	02/24/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,641,000	4,000,000	84,306
G5264#-AX-7	KINGSPAN SECURITIES LTD	B	06/07/2023	Bank of America		32,122,500	32,071,500	0
G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL		11/21/2023	AEGON BCP		3,010,182	3,578,750	33,895
G8279#-AE-6	SOUTH WEST WATER LTD SER C	B	09/20/2023	SMBCUK		12,399,000	12,402,000	0
G9312@-AA-3	VISTA EQUITY PARTNERS VII PE NAV		12/06/2023	Various		35,685,855	35,908,499	18,472
J2167#-AB-7	EQUINIX JAPAN K.K.	B	03/08/2023	MIZUHO SECURITIES USA/FIXED INCOME		25,053,869	25,074,016	0
J2167#-AD-3	EQUINIX JAPAN K.K.	B	03/08/2023	MIZUHO SECURITIES USA/FIXED INCOME		18,991,271	19,006,543	0
L3551#-AP-5	FERRERO INTERNATIONAL SA SER C	C	06/20/2023	Various		25,926,944	24,000,000	0
L6242G-AB-2	MHP LUX SA	D	06/30/2023	Various		92,057	0	0
N4281@-CK-9	KONINKLIJKE VOPAK NV SER AA	C	06/15/2023	JP Morgan		8,000,000	8,000,000	0
N7002#-AC-8	PERFETTI VAN MELLE GROUP BV	C	10/26/2023	Various		33,766,770	31,000,000	0
Q0697#-AJ-5	AUSGRID FINANCE PTY LTD	C	07/26/2023	SCO CORP		63,571,780	57,000,000	0
Q7160#-AR-0	ORICA FINANCE LIMITED	C	03/16/2023	CITIBANK		19,000,000	19,000,000	0
Q9609*-AE-8	WESTCONNEX FINANCE COMPANY PTY LTD	C	12/18/2023	Various		24,565,115	20,000,000	0
Y85859-AC-3	TENAGA NASIONAL BHD	D	05/25/2023	SNEX		8,787,468	8,182,000	230,119

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
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,966,077,284	2,967,544,924	5,409,053
218694-AA-5	CORESTATES CAPITAL II		07/10/2023	Direct Placement		0	0	0
225401-AR-9	CREDIT SUISSE GROUP AG	C	06/30/2023	Various		4,054	0	0
44965T-AA-5	ILFC E-CAPITAL TRUST I		05/24/2023	Hilltop Securities		127,750	200,000	2,401
866142-AA-0	SUMMIT MIDSTREAM PARTNERS LP		12/19/2023	Various		1,135,214	1,620,000	7,465
Y06946-DJ-6	BANK OF EAST ASIA LTD	D	04/27/2023	Various		2,395,250	2,600,000	17,821
1309999999. Subtotal - Bonds - Hybrid Securities						3,662,268	4,420,000	27,687
00164D-AQ-6	6th Amendment TL		12/14/2023	Various		2,817,500	3,400,000	0
03539P-AE-8	ANKURA CONSULTING GROUP, LLC		03/08/2023	Various		3,746,000	4,600,000	0
05349U-BN-1	Avaya Inc.		11/30/2023	ASSGN		2,571,976	2,621,371	0
15134N-AF-3	Term B Loan		03/28/2023	CITIBANK		(791,410)	(904,262)	0
15675E-AB-7	CERBERUS RR LEVERED LLC		09/05/2023	Various		16,000,000	16,000,000	0
20337E-AQ-4	COMMSCOPE, INC.		10/31/2023	JP Morgan		865,000	1,000,000	0
25277B-AE-8	Term Loan		03/31/2023	Various		132,660	0	0
31935H-AG-2	2022-II Incremental Term Loans		08/09/2023	Jefferies		2,425,000	2,500,000	0
37712U-AE-4	Anchor Glass Container Corporation		04/24/2023	Bank of America		8,067,886	10,514,927	0
37712U-AG-9	August 2023 Extended Term Loans		09/08/2023	ASSGN		535,954	632,326	0
48232D-AD-2	K&N Parent, Inc.		02/14/2023	Various		2,928,898	3,165,457	0
48232D-AE-0	K&N Parent, Inc.		03/31/2023	ASSGN		7,322,612	6,849,132	0
48234K-AD-4	Second Lien Term Loan		02/02/2023	Various		4,461	446,077	0
52989X-AC-7	LIBBEY		01/01/2023	ALTDUS		(1,715,237)	(1,842,756)	0
52989X-AC-7	2022 Incremental T/L		08/22/2023	Various		1,783,820	1,914,728	0
74142K-AJ-8	Third Amendment Tranche A Term Loans		12/20/2023	UBS SECURITIES		6,258,000	6,400,000	0
74909H-AE-9	QUORUM HEALTH CORPORATION		03/01/2023	Various		43,610	43,610	0
89148P-AF-7	TOSCA SERVICES LLC		04/06/2023	Jefferies		3,030,000	4,000,000	0
BAE4HH-33-9	AVAYA INC.		03/31/2023	Various		1,341	0	0
BAE5YD-C3-6	DUNN PAPER INC		08/01/2023	Direct Placement		2,260,763	2,627,779	0
BAE67V-6C-1	AVAYA INC		04/24/2023	Various		800,512	800,512	0
D3130A-AB-6	Term Loan		01/03/2023	Jefferies		3,556,470	3,749,562	0
L6232U-AH-0	MALLINCKRODT INTERNATIONAL FINANCE S.A.	C	12/01/2023	Bank of America		(1,490,071)	(2,070,238)	0
L6232U-AP-2	Mallinckrodt International Finance SA		12/01/2023	Direct		(1,999,018)	(2,064,861)	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						59,156,728	64,383,366	0
2509999997. Total - Bonds - Part 3						3,494,941,862	3,620,676,610	7,342,807
2509999998. Total - Bonds - Part 5						147,756,639	163,768,033	287,662
2509999999. Total - Bonds						3,642,698,501	3,784,444,644	7,630,469
03769M-30-4	APOLLO GLOBAL MANAGEMENT INC		10/12/2023	NATL FINANCIAL SERVICES CORP (NFS)	70,293.000	3,775,482	0.00	0
65339F-71-3	NEXTERA ENERGY INC		11/09/2023	Various	124,327.000	5,136,260	0.00	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						8,911,742	XXX	0
4509999997. Total - Preferred Stocks - Part 3						8,911,742	XXX	0
4509999998. Total - Preferred Stocks - Part 5						12,078,150	XXX	233,047
4509999999. Total - Preferred Stocks						20,989,893	XXX	233,047
05351X-30-9	AVAYA HOLDINGS CORP.		05/01/2023	Direct Placement	92,729.000	1,112,748		0
05351X-50-7	AVAYA HOLDINGS CORP.		05/01/2023	Direct Placement	155,714.000	1,868,568		0
124830-87-8	CBL ASSOCIATES PROPERTIES ORD		10/23/2023	ASSGN	763.000	16,473		0
12637A-10-3	CSI COMPRESSCO UNT		07/27/2023	NATL FINANCIAL SERVICES CORP (NFS)	94,698.000	104,891		0
18453H-10-6	CLEAR CHANNEL OUTDOOR HLDG ORD		11/02/2023	NATL FINANCIAL SERVICES CORP (NFS)	103,803.000	113,107		0
45174J-50-9	IHEARTMEDIA CL A ORD		11/13/2023	NATL FINANCIAL SERVICES CORP (NFS)	65,509.000	209,761		0
BAE4J1-P4-6	LIBBEY GLASS LLC		11/30/2023	Various	478,967.000	2,897,682		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						6,323,229	XXX	0
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		12/18/2023	Direct Placement	8,625,000.000	8,625,000		0
000000-00-0	COMPLETE PAPER AGGREGATOR LLC		08/01/2023	Direct Placement	262,772.000	3,839,099		0
000000-00-0	DIEBOLD NIXDORF INC		01/01/2023	Direct Placement	(30,535.000)	(39,085)		0
000000-00-0	K&N HOLDCO LLC		05/05/2023	Various	465,883.396	2,556,696		0
000000-00-0	RUBICON TECHNOLOGIES CLASS A		06/07/2023	Direct Placement	3,394,566.000	0		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
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						14,981,710	XXX	0
09255P-10-7	BLACKROCK CORP HY FD		05/12/2023	NATL FINANCIAL SERVICES CORP (NFS)	19,326.000	160,321		0
278279-10-4	EATON VANCE FLT-RT INC		03/13/2023	NATL FINANCIAL SERVICES CORP (NFS)	2,000.000	22,377		0
27828X-10-0	EATON VANCE T-M B-W INC		10/26/2023	NATL FINANCIAL SERVICES CORP (NFS)	5,000.000	58,675		0
33733U-10-8	FIRST TR SR FLTG RI II		03/13/2023	NATL FINANCIAL SERVICES CORP (NFS)	3,000.000	28,348		0
64128C-10-6	NEUBERGER HI YLD STRAT		06/06/2023	NATL FINANCIAL SERVICES CORP (NFS)	35,535.000	283,954		0
641876-80-0	NEW AMERICA HIGH INCOME		07/06/2023	NATL FINANCIAL SERVICES CORP (NFS)	6,780.000	44,471		0
76881Y-10-9	RIVERNORTH OPPORTUNITIES		10/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	50,165.000	552,705		0
866142-40-9	SUMMIT MIDSTREAM PARTNERS UNT		09/18/2023	NATL FINANCIAL SERVICES CORP (NFS)	515.000	6,862		0
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						1,157,713	XXX	0
G9011B-10-9	TRANSAMERICA BERMUDA RE, LTD	C	12/31/2023	Various	0.000	490,000,000		0
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						490,000,000	XXX	0
5989999997. Total - Common Stocks - Part 3						512,462,653	XXX	0
5989999998. Total - Common Stocks - Part 5						631,319	XXX	0
5989999999. Total - Common Stocks						513,093,972	XXX	0
5999999999. Total - Preferred and Common Stocks						534,083,864	XXX	233,047
6009999999 - Totals						4,176,782,365	XXX	7,863,516

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
36176D-KQ-5	GN 762903 - RMBS		12/01/2023	Paydown		1,599	1,599	1,762	1,762	0	(163)	0	(163)	0	1,599	0	0	0	20	04/15/2041
36176F-Z2-7	G2 765161 - RMBS		11/01/2023	Paydown		152	625	662	627	0	(366)	0	(366)	0	261	0	(108)	(108)	14	09/20/2061
36179T-Z5-7	G2 MA5264 - RMBS		12/01/2023	Paydown		40,825	40,825	43,729	44,174	0	(3,349)	0	(3,349)	0	40,825	0	0	0	870	06/20/2048
36181L-UA-4	GN AF5077 - RMBS		12/01/2023	Paydown		15,736	15,736	17,141	17,141	0	(1,405)	0	(1,405)	0	15,736	0	0	0	317	08/15/2043
36202C-4P-5	G2 002630 - RMBS		12/01/2023	Paydown		177	177	170	173	0	4	0	4	0	177	0	0	0	6	08/20/2028
36202C-LQ-4	G2 002135 - RMBS		12/01/2023	Paydown		3,355	3,355	3,195	3,296	0	59	0	59	0	3,355	0	0	0	121	12/20/2025
36202D-5D-9	G2 003544 - RMBS		12/01/2023	Paydown		1,536	1,536	1,518	1,521	0	15	0	15	0	1,536	0	0	0	44	04/20/2034
36202D-A5-0	G2 002728 - RMBS		12/01/2023	Paydown		443	443	431	436	0	7	0	7	0	443	0	0	0	13	03/20/2029
36202D-BH-3	G2 002740 - RMBS		12/01/2023	Paydown		104	104	101	103	0	2	0	2	0	104	0	0	0	3	04/20/2029
36202D-J8-5	G2 002987 - RMBS		12/01/2023	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	10/20/2030
36202D-KA-8	G2 002989 - RMBS		12/01/2023	Paydown		175	175	185	181	0	(5)	0	(5)	0	175	0	0	0	8	10/20/2030
36202D-LX-7	G2 003042 - RMBS		12/01/2023	Paydown		219	219	230	225	0	(6)	0	(6)	0	219	0	0	0	8	02/20/2031
36202D-RG-8	G2 003187 - RMBS		12/01/2023	Paydown		619	619	613	614	0	5	0	5	0	619	0	0	0	18	01/20/2032
36202D-S5-1	G2 003240 - RMBS		12/01/2023	Paydown		777	777	796	787	0	(10)	0	(10)	0	777	0	0	0	30	05/20/2032
36202K-CL-7	G2 008175 - RMBS		04/20/2023	Paydown		1,711	1,711	1,746	1,712	0	(1)	0	(1)	0	1,711	0	0	0	8	04/20/2023
36202K-DV-4	G2 008216 - RMBS		06/20/2023	Paydown		4,048	4,048	4,127	4,055	0	(7)	0	(7)	0	4,048	0	0	0	27	06/20/2023
36203P-AU-7	GN 354719 - RMBS		12/15/2023	Paydown		10,046	10,046	10,080	10,046	0	0	0	0	0	10,046	0	0	0	316	01/15/2024
36203P-CS-0	GN 354781 - RMBS		11/15/2023	Paydown		2,486	2,486	2,584	2,494	0	(8)	0	(8)	0	2,486	0	0	0	85	03/15/2024
36205Y-DE-9	GN 404301 - RMBS		12/01/2023	Paydown		238	238	239	238	0	0	0	0	0	238	0	0	0	11	10/15/2024
36206J-AS-3	GN 412317 - RMBS		12/01/2023	Paydown		654	654	703	673	0	(18)	0	(18)	0	654	0	0	0	28	09/15/2027
36206J-K4-5	GN 412615 - RMBS		12/01/2023	Paydown		691	691	743	707	0	(16)	0	(16)	0	691	0	0	0	29	06/15/2026
36207D-NY-8	GN 428907 - RMBS		02/15/2023	Paydown		822	822	816	818	0	4	0	4	0	822	0	0	0	9	01/15/2027
36207K-F8-8	GN 434091 - RMBS		12/01/2023	Paydown		300	300	299	299	0	1	0	1	0	300	0	0	0	12	03/15/2030
36207N-DY-7	GN 436719 - RMBS		12/01/2023	Paydown		165	165	165	165	0	0	0	0	0	165	0	0	0	7	10/15/2026
36208D-LP-8	GN 447734 - RMBS		12/01/2023	Paydown		3,441	3,441	3,441	3,441	0	0	0	0	0	3,441	0	0	0	151	06/15/2027
36208D-LQ-6	GN 447735 - RMBS		12/01/2023	Paydown		1,378	1,378	1,378	1,378	0	0	0	0	0	1,378	0	0	0	60	06/15/2027
36209E-VB-5	GN 469610 - RMBS		12/01/2023	Paydown		250	250	260	254	0	(4)	0	(4)	0	250	0	0	0	8	10/15/2028
36209F-NE-5	GN 470289 - RMBS		12/01/2023	Paydown		1,103	1,103	1,147	1,121	0	(19)	0	(19)	0	1,103	0	0	0	34	05/15/2029
36209V-J9-6	GN 482788 - RMBS		12/01/2023	Paydown		621	621	646	632	0	(11)	0	(11)	0	621	0	0	0	18	10/15/2028
3620C4-TJ-9	GN 748553 - RMBS		12/01/2023	Paydown		6,096	6,096	6,553	6,541	0	(446)	0	(446)	0	6,096	0	0	0	105	09/15/2040
3620C4-VA-5	GN 748609 - RMBS		12/01/2023	Paydown		14,817	14,817	15,973	15,810	0	(993)	0	(993)	0	14,817	0	0	0	282	09/15/2040
36210D-JN-2	GN 489069 - RMBS		12/01/2023	Paydown		143	143	144	143	0	(1)	0	(1)	0	143	0	0	0	5	03/15/2029
36210F-ML-7	GN 490963 - RMBS		12/01/2023	Paydown		174	174	181	177	0	(3)	0	(3)	0	174	0	0	0	9	12/15/2028
36210H-TB-8	GN 492946 - RMBS		12/01/2023	Paydown		67	67	70	68	0	(1)	0	(1)	0	67	0	0	0	2	11/15/2028
36213F-SW-4	GN 553233 - RMBS		12/01/2023	Paydown		8,667	8,667	8,985	8,857	0	(190)	0	(190)	0	8,667	0	0	0	352	05/15/2033
36224M-JT-3	GN 332474 - RMBS		12/01/2023	Paydown		2,860	2,860	2,830	2,847	0	13	0	13	0	2,860	0	0	0	126	08/15/2024
36224S-V3-3	GN 337334 - RMBS		03/15/2023	Paydown		335	335	340	334	0	1	0	1	0	335	0	0	0	4	07/15/2023
36224W-NJ-8	GN 340693 - RMBS		01/17/2023	Paydown		115	115	115	115	0	0	0	0	0	115	0	0	0	1	03/15/2023
36225A-XV-7	G2 780692 - RMBS		12/01/2023	Paydown		510	510	526	516	0	(6)	0	(6)	0	510	0	0	0	19	12/20/2027
36225B-C5-5	GN 780992 - RMBS		12/01/2023	Paydown		4,097	4,097	4,097	4,097	0	0	0	0	0	4,097	0	0	0	179	12/15/2028
36230R-NF-9	G2 756690 - RMBS		12/01/2023	Paydown		96	132	142	135	0	9	0	9	0	145	0	(49)	(49)	5	10/20/2061
36230R-NM-4	G2 756696 - RMBS		11/01/2023	Paydown		625	626	677	632	0	1	0	1	0	633	0	(9)	(9)	14	12/20/2061
36290T-X4-6	GN 617299 - RMBS		12/01/2023	Paydown		9,951	9,951	10,384	10,403	0	(452)	0	(452)	0	9,951	0	0	0	370	11/15/2036
36296E-5H-5	GN 689448 - RMBS		04/17/2023	Paydown		3,419	3,419	3,908	3,490	0	(71)	0	(71)	0	3,419	0	0	0	33	07/15/2023
36296P-PN-5	G2 697129 - RMBS		10/01/2023	Paydown		1,491	1,705	1,730	1,714	0	(223)	0	(223)	0	1,491	0	0	0	34	02/20/2060
36296P-PS-4	G2 697133 - RMBS		12/01/2023	Paydown		609	609	678	626	0	(18)	0	(18)	0	609	0	0	0	32	04/20/2060
36296P-PU-9	G2 697135 - RMBS		12/01/2023	Paydown		4,913	4,913	5,240	5,071	0	(158)	0	(158)	0	4,913	0	0	0	139	05/20/2060
38375B-CL-4	GNR 2010-0100 HB - CMO/RMBS		12/01/2023	Paydown		7,135	7,136	7,681	7,263	0	(127)	0	(127)	0	7,136	0	0	0	210	06/20/2060
38380G-WL-4	GNR 2017-137 CZ - CMO/RMBS		12/01/2023	Paydown		40,327	40,327	38,306	39,285	0	1,042	0	1,042	0	40,327	0	0	0	661	09/20/2047

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
83162C-PA-5	SBAP 2004-20 I A - ABS		09/01/2023	Paydown		153,224	153,224	157,537	154,432	0	(1,208)	0	(1,208)	0	153,224	0	0	0	4,705	09/01/2024
83162C-PE-7	SBAP 2004-20 L A - ABS		12/01/2023	Paydown		49,857	49,857	51,316	50,381	0	(524)	0	(524)	0	49,857	0	0	0	1,885	12/01/2024
83162C-PH-0	SBAP 2005-20 B A - ABS		08/01/2023	Paydown		238,432	238,432	251,274	242,243	0	(3,811)	0	(3,811)	0	238,432	0	0	0	8,024	02/01/2025
83162C-PK-3	SBAP 2005-20 B A - ABS		09/01/2023	Paydown		89,374	89,374	96,701	91,671	0	(2,297)	0	(2,297)	0	89,374	0	0	0	3,332	03/01/2025
83162C-PS-6	SBAP 2005-20 H A - ABS		08/01/2023	Paydown		85,934	85,934	85,753	85,888	0	46	0	46	0	85,934	0	0	0	3,474	08/01/2025
83162C-PX-5	SBAP 2005-20 K A - ABS		11/01/2023	Paydown		230,497	230,497	241,414	232,178	0	(1,681)	0	(1,681)	0	230,497	0	0	0	8,277	11/01/2025
83162C-QA-4	SBAP 2006-20 A A - ABS		07/01/2023	Paydown		40,189	40,189	40,189	40,189	0	0	0	0	0	40,189	0	0	0	1,537	01/01/2026
83162C-QE-6	SBAP 2006-20 D A - ABS		10/01/2023	Paydown		63,689	63,689	65,219	64,196	0	(507)	0	(507)	0	63,689	0	0	0	2,736	04/01/2026
83162C-QG-1	SBAP 2006-20 E A - ABS		11/01/2023	Paydown		186,752	186,752	196,080	190,397	0	(3,646)	0	(3,646)	0	186,752	0	0	0	7,998	05/01/2026
83164E-3B-1	SBA 504394 - RMBS		12/26/2023	Paydown		66,783	65,103	66,161	65,103	0	(3,554)	0	(3,554)	0	61,549	0	5,234	5,234	3,023	01/25/2024
83164E-6L-6	SBA 504475 - RMBS		08/25/2023	Paydown		117,957	117,957	123,597	117,957	0	0	0	0	0	117,957	0	0	0	5,118	04/25/2024
83164F-4P-6	SBA 505330 - RMBS		12/01/2023	Paydown		75,853	76,169	79,787	76,169	0	(6,559)	0	(6,559)	0	69,610	0	6,242	6,242	3,805	02/25/2026
83164F-AE-4	SBA 504505 - RMBS		12/01/2023	Paydown		89,897	89,954	90,179	90,306	0	(408)	0	(408)	0	89,897	0	0	0	4,410	04/25/2024
83164F-BM-5	SBA 504544 - RMBS		07/25/2023	Paydown		18,514	18,514	20,331	18,515	0	(1)	0	(1)	0	18,514	0	0	0	708	05/25/2024
83164F-C6-9	SBA 504593 - RMBS		07/25/2023	Paydown		70,471	65,952	67,065	65,929	0	23	0	23	0	65,952	0	4,519	4,519	2,259	03/25/2024
83164F-D9-2	SBA 504628 - RMBS		12/26/2023	Paydown		107,069	130,350	134,952	130,350	0	(31,080)	0	(31,080)	0	99,270	0	7,800	7,800	6,670	05/25/2024
83164F-DU-5	SBA 504615 - RMBS		04/25/2023	Paydown		171,880	171,880	183,132	171,880	0	0	0	0	0	171,880	0	0	0	3,655	06/25/2024
83164F-ET-7	SBA 504646 - RMBS		11/27/2023	Paydown		176,800	167,915	173,949	167,915	0	0	0	0	0	167,915	0	8,885	8,885	8,897	07/25/2024
83164F-FH-2	SBA 504668 - RMBS		11/27/2023	Paydown		49,106	46,786	48,629	46,786	0	0	0	0	0	46,786	0	2,320	2,320	2,782	08/25/2024
83164F-ME-1	SBA 504857 - RMBS		12/01/2023	Paydown		6,932	6,936	6,971	6,936	0	(4)	0	(4)	0	6,932	0	0	0	347	01/25/2025
83164F-MP-6	SBA 504866 - RMBS		05/25/2023	Paydown		57,304	55,176	56,435	55,088	0	88	0	88	0	55,176	0	2,128	2,128	1,826	01/25/2025
83164F-P5-7	SBA 504944 - RMBS		12/01/2023	Paydown		35,893	35,916	36,893	35,916	0	(23)	0	(23)	0	35,893	0	0	0	1,816	02/25/2025
83164F-PY-4	SBA 504939 - RMBS		12/01/2023	Paydown		29,350	29,370	29,529	29,370	0	(20)	0	(20)	0	29,350	0	0	0	1,532	03/25/2025
83164F-QJ-6	SBA 504957 - RMBS		12/01/2023	Paydown		22,443	22,457	23,475	22,457	0	(14)	0	(14)	0	22,443	0	0	0	1,100	05/25/2025
83164F-R5-5	SBA 505008 - RMBS		12/01/2023	Paydown		62,288	62,325	63,319	62,325	0	(37)	0	(37)	0	62,288	0	0	0	2,918	05/25/2025
83164F-U3-6	SBA 505102 - RMBS		12/01/2023	Paydown		43,604	43,628	44,787	43,954	0	(350)	0	(350)	0	43,604	0	0	0	1,904	08/25/2025
83164F-UN-2	SBA 505089 - RMBS		08/25/2023	Paydown		480,156	469,122	485,420	470,233	0	(1,111)	0	(1,111)	0	469,122	0	11,034	11,034	22,844	09/25/2025
83164F-WE-0	SBA 505145 - RMBS		12/01/2023	Paydown		76,026	77,571	80,286	77,571	0	(1,545)	0	(1,545)	0	76,026	0	0	0	3,684	08/25/2025
83164F-ZG-2	SBA 505243 - RMBS		12/01/2023	Paydown		31,328	34,266	35,208	34,887	0	(3,560)	0	(3,560)	0	31,328	0	0	0	1,494	01/25/2026
83164F-ZK-3	SBA 505246 - RMBS		12/01/2023	Paydown		22,816	22,830	23,010	23,074	0	(258)	0	(258)	0	22,816	0	0	0	1,141	12/25/2025
83164G-5X-6	SBA 506262 - RMBS		12/01/2023	Paydown		77,645	77,693	79,588	78,556	0	(911)	0	(911)	0	77,645	0	0	0	3,754	02/25/2028
83164G-TN-2	SBA 505957 - RMBS		12/01/2023	Paydown		36,569	36,593	36,761	36,856	0	(287)	0	(287)	0	36,569	0	0	0	1,874	06/25/2027
83164H-AH-3	SBA 506308 - RMBS		12/01/2023	Paydown		16,399	16,409	16,529	16,562	0	(163)	0	(163)	0	16,399	0	0	0	790	03/25/2028
83164H-B7-4	SBA 506362 - RMBS		09/25/2023	Paydown		537,690	537,690	548,110	541,525	0	(3,835)	0	(3,835)	0	537,690	0	0	0	29,494	05/25/2028
83164H-BK-5	SBA 506342 - RMBS		12/01/2023	Paydown		9,464	9,470	9,537	9,571	0	(107)	0	(107)	0	9,464	0	0	0	454	04/25/2028
83164H-BV-1	SBA 506352 - RMBS		12/01/2023	Paydown		36,076	36,098	37,016	36,915	0	(839)	0	(839)	0	36,076	0	0	0	1,737	05/25/2028
83164H-CJ-7	SBA 506373 - RMBS		12/01/2023	Paydown		79,321	79,286	87,190	80,334	0	(1,048)	0	(1,048)	0	79,286	0	36	36	3,804	05/25/2028
83164H-KH-2	SBA 506596 - RMBS		12/01/2023	Paydown		72,880	72,923	74,186	74,364	0	(1,484)	0	(1,484)	0	72,880	0	0	0	3,395	11/25/2028
83164H-LX-6	SBA 506642 - RMBS		12/01/2023	Paydown		3,261	3,263	3,341	3,339	0	(78)	0	(78)	0	3,261	0	0	0	151	12/25/2028
83164H-MQ-0	SBA 506667 - RMBS		12/01/2023	Paydown		28,770	28,787	29,138	29,122	0	(352)	0	(352)	0	28,770	0	0	0	1,338	01/25/2029
83164H-MV-9	SBA 506672 - RMBS		12/01/2023	Paydown		81,485	81,485	89,608	81,485	0	0	0	0	0	81,485	0	0	0	3,812	01/25/2029
83164H-ND-8	SBA 506688 - RMBS		12/01/2023	Paydown		9,846	10,131	10,327	10,338	0	(492)	0	(492)	0	9,846	0	0	0	502	02/25/2029
83164H-NZ-9	SBA 506708 - RMBS		12/01/2023	Paydown		50,555	50,586	51,094	51,480	0	(925)	0	(925)	0	50,555	0	0	0	2,345	02/25/2029
83164H-XL-9	SBA 506983 - RMBS		12/01/2023	Paydown		66,329	66,342	71,300	67,282	0	(953)	0	(953)	0	66,329	0	0	0	3,020	09/25/2029
911760-GK-6	VENDE 1995-2 4 - CMO/RMBS		12/01/2023	Paydown		21,475	21,475	21,475	21,475	0	0	0	0	0	21,475	0	0	0	807	05/15/2025
911760-GZ-3	VENDE 1995-3 2 - CMO/RMBS		12/01/2023	Paydown		5,195	5,195	5,654	5,263	0	(68)	0	(68)	0	5,195	0	0	0	230	07/15/2025
911760-LY-0	VENDE 1998-3 E - CMO/RMBS		12/01/2023	Paydown		45,670	45,670	50,155	49,120	0	(3,450)	0	(3,450)	0	45,670	0	0	0	1,582	03/15/2029
912803-DK-6	UNITED STATES TREASURY		04/11/2023	Various		120,214,720	213,500,000	54,620,590	96,118,424	0	1,228,576	0	1,228,576	0	97,346,999	0	22,867,721	22,867,721	0	02/15/2040
912803-DP-5	UNITED STATES TREASURY		04/11/2023	Various		14,356,834	26,771,000	9,879,379	12,780,441	0	146,362	0	146,362	0	12,926,804	0	1,430,030	1,430,030	0	11/15/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-EQ-7	UNITED STATES TREASURY		08/15/2023	Maturity @ 100.00		22,000,000	22,000,000	25,517,773	22,185,327	0	(185,327)	0	(185,327)	0	22,000,000	0	0	0	1,375,000	08/15/2023
912810-FP-8	UNITED STATES TREASURY		08/30/2023	Various		106,731	100,000	99,344	99,708	0	19	0	19	0	99,728	0	7,003	7,003	5,594	02/15/2031
912810-QA-9	UNITED STATES TREASURY		01/11/2023	DEUTSCHE BANK SECURITIES, INC.		9,770,663	10,000,000	15,666,969	15,174,443	0	10,681	0	10,681	0	15,215,830	0	(5,445,167)	(5,445,167)	451,017	02/15/2039
912810-QB-7	UNITED STATES TREASURY		12/22/2023	Various		4,981,096	4,850,000	5,926,603	5,646,967	0	(37,326)	0	(37,326)	0	5,609,641	0	(628,546)	(628,546)	227,077	05/15/2039
912810-QC-5	UNITED STATES TREASURY		12/22/2023	Various		3,163,590	3,000,000	3,803,250	3,597,507	0	(27,488)	0	(27,488)	0	3,570,019	0	(406,429)	(406,429)	182,323	08/15/2039
912810-QE-1	UNITED STATES TREASURY		08/30/2023	Various		18,345,748	17,800,000	28,952,768	27,657,038	0	(348,900)	0	(348,900)	0	27,308,138	0	(8,962,390)	(8,962,390)	856,806	02/15/2040
912810-QK-7	UNITED STATES TREASURY		12/22/2023	Adjustment		22,194,941	23,612,000	22,563,803	22,860,183	0	18,624	0	18,624	0	22,868,424	0	(673,483)	(673,483)	834,186	08/15/2040
912810-QL-5	UNITED STATES TREASURY		08/30/2023	Adjustment		23,660,416	24,100,000	23,270,361	23,482,681	0	15,201	0	15,201	0	23,497,882	0	162,534	162,534	809,937	11/15/2040
912810-QN-1	UNITED STATES TREASURY		08/30/2023	Various		20,846,800	20,000,000	33,287,400	31,834,147	0	(391,651)	0	(391,651)	0	31,442,496	0	(10,595,696)	(10,595,696)	988,723	02/15/2041
912810-RA-8	UNITED STATES TREASURY		08/23/2023	Various		527,344,127	671,696,082	413,475,975	530,724,358	(108,538,824)	2,575,627	0	(105,963,197)	0	443,937,589	0	83,406,538	83,406,538	3,546,807	02/15/2043
912810-RB-6	UNITED STATES TREASURY		12/22/2023	Adjustment		18,296,768	22,277,000	19,770,838	20,365,576	0	55,748	0	55,748	0	20,380,320	0	(2,083,551)	(2,083,551)	621,555	05/15/2043
912810-RL-4	UNITED STATES TREASURY		11/20/2023	Adjustment		0	0	0	20,979,360	(21,058,260)	78,901	0	(20,979,360)	0	0	0	0	0	137,949	02/15/2045
912810-SS-8	UNITED STATES TREASURY		06/27/2023	Various		52,230,602	84,000,000	79,895,625	80,153,092	0	53,371	0	53,371	0	80,155,180	0	(27,924,578)	(27,924,578)	845,707	11/15/2050
912810-SU-3	UNITED STATES TREASURY		06/29/2023	Various		88,701,029	133,500,000	126,093,698	126,501,660	0	92,385	0	92,385	0	126,509,264	0	(37,808,236)	(37,808,236)	2,179,869	02/15/2051
912810-SX-7	UNITED STATES TREASURY		07/12/2023	Various		73,935,334	102,000,000	75,834,960	104,919,638	0	(36,331)	29,082,680	(29,119,011)	0	75,834,960	0	(1,899,626)	(1,899,626)	1,596,413	05/15/2051
912828-3U-2	UNITED STATES TREASURY		01/31/2023	Maturity @ 100.00		252,000	252,000	263,764	252,461	0	(461)	0	(461)	0	252,000	0	0	0	2,993	01/31/2023
912828-4N-7	UNITED STATES TREASURY		05/16/2023	JP Morgan		221,986	229,000	228,393	228,648	0	23	0	23	0	228,671	0	(6,685)	(6,685)	3,328	05/15/2028
912828-5U-0	UNITED STATES TREASURY		12/31/2023	Various		1,105,987	1,111,000	1,106,719	1,107,164	0	3,633	0	3,633	0	1,110,797	0	(4,810)	(4,810)	31,649	12/31/2023
912828-UN-8	UNITED STATES TREASURY		02/15/2023	Maturity @ 100.00		7,465,000	7,465,000	7,503,813	7,465,862	0	(862)	0	(862)	0	7,465,000	0	0	0	77,260	02/15/2023
912828-VB-3	UNITED STATES TREASURY		05/15/2023	Maturity @ 100.00		1,289,000	1,289,000	1,270,157	1,288,129	0	871	0	871	0	1,289,000	0	0	0	11,279	05/15/2023
912828-WE-6	UNITED STATES TREASURY		11/15/2023	Maturity @ 100.00		5,000,000	5,000,000	4,907,051	4,990,696	0	9,304	0	9,304	0	5,000,000	0	0	0	137,500	11/15/2023
91282C-CU-3	UNITED STATES TREASURY		04/17/2023	Aegon		1,031,704	1,050,000	1,047,173	1,049,016	0	433	0	433	0	1,049,449	0	(17,746)	(17,746)	827	08/31/2023
91282C-DK-4	UNITED STATES TREASURY		06/21/2023	Goldman Sachs		120,604	133,000	133,488	133,385	0	(46)	0	(46)	0	133,340	0	(12,736)	(12,736)	931	11/30/2026
91282C-DY-4	UNITED STATES TREASURY		01/23/2023	Aegon		168,007	192,000	192,931	192,859	0	(5)	0	(5)	0	192,854	0	(24,847)	(24,847)	1,585	02/15/2032
91282C-EP-2	UNITED STATES TREASURY		02/28/2023	Various		98,663	106,000	101,773	101,972	0	47	0	47	0	102,019	0	(3,356)	(3,356)	784	05/15/2032
91282C-FF-3	UNITED STATES TREASURY		02/06/2023	Morgan Stanley		189,767	204,000	187,848	188,690	0	(341)	0	(341)	0	188,349	0	1,418	1,418	2,683	08/15/2032
91282C-FM-8	UNITED STATES TREASURY		02/28/2023	Goldman Sachs		65,675	66,000	66,253	66,243	0	(7)	0	(7)	0	66,235	0	(561)	(561)	1,137	09/30/2027
91282C-FV-8	UNITED STATES TREASURY		05/17/2023	CITIBANK		110,938	106,300	111,301	105,178	0	(158)	0	(158)	0	111,116	0	(179)	(179)	2,228	11/15/2032
91282C-GM-7	UNITED STATES TREASURY		05/24/2023	Morgan Stanley		20,803	21,200	20,461	0	0	15	0	15	0	20,476	0	327	327	203	02/15/2033
91282C-HC-8	UNITED STATES TREASURY		10/17/2023	Various		294,203	326,900	301,017	0	0	119	0	119	0	301,137	0	(6,934)	(6,934)	4,337	05/15/2033
92260M-AP-8	VENDE 1996-1 2 - CMO/RMBS		12/01/2023	Paydown		1,755	1,755	1,857	1,753	0	2	0	2	0	1,755	0	0	0	22	09/15/2025
0109999999. Subtotal - Bonds - U.S. Governments						1,041,914,678	1,401,087,328	960,590,435	1,166,617,710	(129,597,084)	3,177,091	29,082,680	(155,502,673)	0	1,030,496,632	0	11,418,046	11,418,046	15,125,559	XXX
133653-AA-3	CAMEROON, REPUBLIC OF (GOVERNMENT)	C	11/19/2023	Paydown		1,251,667	1,251,667	1,231,965	1,245,337	0	6,330	0	6,330	0	1,251,667	0	0	0	118,908	11/19/2025
226775-AF-1	CROATIA, REPUBLIC OF (GOVERNMENT)	C	04/04/2023	Maturity @ 100.00		3,075,000	3,075,000	3,045,911	3,074,045	0	955	0	955	0	3,075,000	0	0	0	84,563	04/04/2023
455780-CE-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	07/20/2023	Bank of America		5,466,002	6,123,000	5,335,337	5,338,234	0	8,756	0	8,756	0	5,346,990	0	119,012	119,012	275,969	01/11/2048
465138-7M-1	ISRAEL, STATE OF (GOVERNMENT)	C	06/30/2023	Maturity @ 100.00		1,000,000	1,000,000	994,480	999,694	0	306	0	306	0	1,000,000	0	0	0	15,750	06/30/2023
50064F-AM-6	KOREA, REPUBLIC OF (GOVERNMENT)	C	07/19/2023	MIZUHO SECURITIES USA/FIXED INCOME		1,185,375	1,250,000	1,174,925	1,244,260	0	673	70,007	(69,335)	0	1,174,925	0	10,450	10,450	34,566	01/19/2027
60937L-AA-3	MONGOLIA (GOVERNMENT)	C	11/27/2023	ASSGN		3,030,000	3,000,000	3,409,000	3,087,300	0	(67,646)	0	(67,646)	0	3,019,655	0	10,345	10,345	325,208	03/09/2024
715638-AS-1	PERU, REPUBLIC OF (GOVERNMENT)	C	06/06/2023	Various		1,424,250	1,350,000	1,675,690	1,452,779	0	(17,921)	0	(17,921)	0	1,438,069	0	(88,069)	(88,069)	162,726	07/21/2025
718286-AY-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	02/02/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/02/2030
718286-CB-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	08/24/2023	PERSHING DIV OF DLJ SEC LNDING		824,283	1,040,000	959,192	969,182	0	1,617	0	1,617	0	970,799	0	(146,516)	(146,516)	41,259	02/02/2042
731011-AT-9	POLAND, REPUBLIC OF (GOVERNMENT)	C	03/17/2023	Maturity @ 100.00		500,000	500,000	511,250	500,444	0	(444)	0	(444)	0	500,000	0	0	0	7,500	03/17/2023
748148-PB-3	QUEBEC, PROVINCE OF	C	07/15/2023	Maturity @ 100.00		9,500,000	9,500,000	13,142,274	9,707,151	0	(207,151)	0	(207,151)	0	9,500,000	0	0	0	712,500	07/15/2023
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	05/12/2023	Various		297,637	295,000	283,938	285,038	0	63	0	63	0	285,101	0	12,536	12,536	6,018	06/18/2050
80413T-AB-5	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C	07/20/2023	Morgan Stanley		4,750,000	5,000,000	4,730,150	4,886,233	0	13,881	169,964	(156,083)	0	4,730,150	0	19,850	19,850	120,972	10/26/2026
831594-AD-8	SLOVENIA, REPUBLIC OF (GOVERNMENT)	C	05/10/2023	Maturity @ 100.00		2,900,000	2,900,000	2,965,899	2,910,290	0	(10,290)	0	(10,290)	0	2,900,000	0	0	0	84,825	05/10/2023
91086Q-AS-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	05/12/2023	Various		1,037,995	940,000	1,007,680	982,534	0	(901)	0	(901)	0	981,633	0	56,362	56,362	39,656	09/27/2034
917288-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	07/10/2023	Redemption @ 1.00		0	1	1	0	0	0	0	0	0	0	0	0	0	0	01/15/2033
M8489S-AN-7	QATAR, STATE OF (GOVERNMENT)	D	07/20/2023	Jefferies		4,579,150	5,000,000	4,793,750	4,794,429	0	2,192	0	2,192	0	4,796,621	0	(217,471)	(217,471)	169,889	04/16/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
P17625-AA-5	VENEZUELA, REPUBLIC OF (GOVERNMENT)	C	10/27/2023	AEGON BCP		115,500	600,000	36,000	36,000	0	0	0	0	0	36,000	0	79,500	79,500	0	05/07/2023
P17625-AB-3	VENEZUELA, REPUBLIC OF (GOVERNMENT)	D	11/03/2023	AEGON BCP		94,640	520,000	31,200	31,200	0	0	0	0	0	31,200	0	63,440	63,440	0	05/07/2028
P7807H-AR-6	PETROLEOS DE VENEZUELA SA	D	10/30/2023	AEGON BCP		122,063	850,000	31,875	31,875	0	0	0	0	0	31,875	0	90,188	90,188	0	11/15/2026
P8056G-AB-9	GUATEMALA, REPUBLIC OF (GOVERNMENT)	D	07/20/2023	AEGON BCP		5,537,500	5,000,000	5,350,938	5,347,852	0	(10,575)	0	(10,575)	0	5,337,276	0	200,224	200,224	325,000	10/06/2034
P93960-AF-2	TRINIDAD AND TOBAGO, REPUBLIC OF (GOVERN	D	09/12/2023	ASSGN		7,374,100	7,400,000	7,825,500	7,578,183	0	(120,170)	0	(120,170)	0	7,458,013	0	(83,913)	(83,913)	349,830	01/16/2024
V0055B-AG-0	AFRICA FINANCE CORP	D	02/02/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	32,938	04/13/2024
Y20721-AE-9	INDONESIA, REPUBLIC OF (GOVERNMENT)	D	06/28/2023	Aegon		4,057,125	3,100,000	4,615,125	4,151,523	0	(29,691)	0	(29,691)	0	4,121,832	0	(64,707)	(64,707)	188,842	10/12/2035
Y20721-BE-8	INDONESIA, REPUBLIC OF (GOVERNMENT)	D	11/15/2023	JP Morgan		4,568,252	5,200,000	4,680,572	4,683,035	0	12,718	0	12,718	0	4,695,753	0	(127,501)	(127,501)	261,878	04/15/2043
01F030-61-1	FNCL-3N-JAN-2022 - ABS/MBS		03/01/2023	Various		1,779,844	2,000,000	1,779,844	1,779,844	0	0	0	0	0	1,779,844	0	0	0	0	
01F040-61-0	FNCL-4N-JAN-2022 - ABS/MBS		03/01/2023	Various		69,298,807	73,062,000	69,298,807	69,298,807	0	0	0	0	0	69,298,807	0	0	0	0	
01F020-41-4	FNCI-2N-JAN-2023 - RMBS		01/01/2023	Various		676,428	751,000	676,428	676,428	0	0	0	0	0	676,428	0	0	0	0	01/25/2023
01F020-61-2	FNCL-2N-JAN-2023 - RMBS		01/01/2023	Various		3,063,484	3,700,000	3,063,484	3,063,484	0	0	0	0	0	3,063,484	0	0	0	0	01/25/2023
01F022-41-0	FNCI-2.5N-JAN-2023 - RMBS		01/01/2023	Various		2,665,350	2,876,000	2,665,350	2,665,350	0	0	0	0	0	2,665,350	0	0	0	0	01/25/2023
01F022-61-8	FNCL-2.5N-JAN-2022 - ABS/MBS		01/01/2023	Various		3,440,469	4,000,000	3,440,469	3,440,469	0	0	0	0	0	3,440,469	0	0	0	0	01/25/2023
01F032-61-7	FNCL-3.5N-JAN-2022 - RMBS		01/01/2023	Various		4,604,492	5,000,000	4,604,492	4,604,492	0	0	0	0	0	4,604,492	0	0	0	0	01/25/2023
01F052-61-5	FNCL-5.5N-JAN-2023 - RMBS		01/01/2023	Various		3,489,870	3,460,000	3,489,870	3,489,870	0	0	0	0	0	3,489,870	0	0	0	0	01/25/2023
3140XJ-KB-8	FN FS2989 - RMBS		01/01/2023	Bank of America Securities		584	10,446	584	584	0	0	0	0	0	584	0	0	0	0	
88089J-AA-5	TERRA ABS I LLC - ABS		12/20/2023	Paydown		2,916,514	2,916,514	2,916,514	2,916,514	0	0	0	0	0	2,916,514	0	0	0	44,742	12/20/2042
000000-00-0	WASHINGTON PRIME GROUP - ABS		05/23/2023	Redemption @ 100.00		632,310	632,310	632,310	632,310	0	0	0	0	0	632,310	0	0	0	6,984	10/20/2025
0309999999. Subtotal - Bonds - All Other Governments						155,258,691	163,302,938	160,400,803	155,904,768	0	(417,298)	239,971	(657,269)	0	155,250,710	0	(66,270)	(66,270)	3,410,522	XXX
01F032-61-7	FNCL-3.5N-JAN-2022 - RMBS		05/01/2023	Adjustment		2,557,423	2,423,000	2,544,541	2,544,541	0	0	0	0	0	2,544,541	0	(2,739)	(2,739)	(1,571)	01/25/2053
02765U-EQ-3	AMERICAN MUN PWR OHIO INC REV		02/15/2023	Call @ 100.00		15,000	15,000	17,327	17,220	0	97	0	97	0	17,317	0	(2,317)	(2,317)	470	02/15/2050
231266-FD-4	CURATORS UNIV MO SYS FACS REV		11/01/2023	Call @ 100.00		285,000	285,000	354,293	323,176	0	14,325	0	14,325	0	337,502	0	(52,502)	(52,502)	12,095	11/01/2039
31283H-PV-1	FH G01336 - RMBS		12/01/2023	Paydown		1,660	1,660	1,726	1,685	0	(25)	0	(25)	0	1,660	0	0	0	66	07/01/2028
3128K7-MS-4	FH A46669 - RMBS		12/01/2023	Paydown		5,382	5,382	5,179	5,206	0	176	0	176	0	5,382	0	0	0	156	08/01/2035
3128MJ-MS-6	FH G08368 - RMBS		12/01/2023	Paydown		8,504	8,504	8,583	8,572	0	(68)	0	(68)	0	8,504	0	0	0	203	10/01/2039
31292G-2S-4	FH C00785 - RMBS		12/01/2023	Paydown		2,069	2,069	2,166	2,115	0	(46)	0	(46)	0	2,069	0	0	0	77	06/01/2029
31292G-4U-7	FH C00835 - RMBS		12/01/2023	Paydown		41	41	38	39	0	2	0	2	0	41	0	0	0	1	07/01/2029
31292G-JL-1	FH C00267 - RMBS		09/01/2023	Paydown		1,471	1,471	1,455	1,466	0	5	0	5	0	1,471	0	0	0	33	09/01/2023
31292G-L8-7	FH C00351 - RMBS		12/01/2023	Paydown		891	891	885	888	0	3	0	3	0	891	0	0	0	37	07/01/2024
31292G-MB-9	FH C00354 - RMBS		12/01/2023	Paydown		2,501	2,501	2,533	2,500	0	2	0	2	0	2,501	0	0	0	117	07/01/2024
31292G-MF-0	FH C00358 - RMBS		12/01/2023	Paydown		7,599	7,599	7,741	7,602	0	(3)	0	(3)	0	7,599	0	0	0	316	08/01/2024
31292G-U3-8	FH C00602 - RMBS		12/01/2023	Paydown		33	33	32	33	0	0	0	0	0	33	0	0	0	1	02/01/2028
31292H-DJ-0	FH C01005 - RMBS		12/01/2023	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	06/01/2030
31292H-JR-6	FH C01172 - RMBS		12/01/2023	Paydown		1,327	1,327	1,389	1,360	0	(33)	0	(33)	0	1,327	0	0	0	49	05/01/2031
31292H-ZM-9	FH C01648 - RMBS		12/01/2023	Paydown		15,058	15,058	16,750	16,464	0	(1,406)	0	(1,406)	0	15,058	0	0	0	416	10/01/2033
312938-2N-2	FH A90781 - RMBS		12/01/2023	Paydown		15,608	15,608	15,762	15,744	0	(135)	0	(135)	0	15,608	0	0	0	391	01/01/2040
31293L-WL-4	FH C23351 - RMBS		12/01/2023	Paydown		8,269	8,269	9,483	8,909	0	(640)	0	(640)	0	8,269	0	0	0	288	03/01/2029
31293M-VC-3	FH C24211 - RMBS		12/01/2023	Paydown		4,310	4,310	4,303	4,302	0	8	0	8	0	4,310	0	0	0	153	03/01/2029
31294D-EC-1	FH C36431 - RMBS		08/15/2023	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	1	02/01/2030
31297T-MW-0	FH A37573 - RMBS		12/01/2023	Paydown		918	918	926	923	0	(5)	0	(5)	0	918	0	0	0	28	09/01/2035
31297T-TT-0	FH A37762 - RMBS		12/01/2023	Paydown		74	74	73	73	0	1	0	1	0	74	0	0	0	2	09/01/2035
31297T-Z8-9	FH A37967 - RMBS		12/01/2023	Paydown		323	323	330	328	0	(6)	0	(6)	0	323	0	0	0	10	09/01/2035
31297Y-T8-5	FH C41475 - RMBS		12/01/2023	Paydown		2,461	2,461	2,461	2,461	0	0	0	0	0	2,461	0	0	0	88	08/01/2030
31298L-YZ-6	FH C50728 - RMBS		12/01/2023	Paydown		69	69	69	69	0	0	0	0	0	69	0	0	0	2	05/01/2031
3131X8-R3-2	FH ZK5006 - RMBS		12/01/2023	Paydown		71,936	71,936	76,012	75,262	0	(3,326)	0	(3,326)	0	71,936	0	0	0	890	02/01/2028
3131X8-W4-4	FH ZK5167 - RMBS		12/01/2023	Paydown		67,172	67,172	70,982	70,135	0	(2,963)	0	(2,963)	0	67,172	0	0	0	905	03/01/2028
3131X9-DL-5	FH ZK5507 - RMBS		12/01/2023	Paydown		49,951	49,951	52,196	51,778	0	(1,826)	0	(1,826)	0	49,951	0	0	0	646	05/01/2028
3131XC-MA-2	FH ZK8453 - RMBS		12/01/2023	Paydown		650,093	650,093	686,161	681,137	0	(31,044)	0	(31,044)	0	650,093	0	0	0	7,948	12/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3131XT-MH-0	FH ZM0360 - RMBS		12/01/2023	Paydown		56,734	56,734	61,987	62,401	0	(5,667)	0	(5,667)	0	56,734	0	0	0	1,245	10/01/2045
3131XT-US-7	FH ZM0593 - RMBS		12/01/2023	Paydown		181,106	181,106	194,094	194,764	0	(13,658)	0	(13,658)	0	181,106	0	0	0	2,590	12/01/2045
3131XU-JC-2	FH ZM1159 - RMBS		12/01/2023	Paydown		34,427	34,427	37,179	37,561	0	(3,134)	0	(3,134)	0	34,427	0	0	0	767	05/01/2046
3131Y0-W9-9	FH ZM6072 - RMBS		12/01/2023	Paydown		301,652	301,652	324,658	327,003	0	(25,351)	0	(25,351)	0	301,652	0	0	0	5,597	04/01/2048
31329L-C8-3	FH ZA2795 - RMBS		12/01/2023	Paydown		63,307	63,307	66,821	66,103	0	(2,796)	0	(2,796)	0	63,307	0	0	0	788	11/01/2027
31329M-KN-9	FH ZA3901 - RMBS		12/01/2023	Paydown		188,018	188,018	198,443	197,434	0	(9,416)	0	(9,416)	0	188,018	0	0	0	2,488	01/01/2032
3132A4-DU-9	FH ZS3715 - RMBS		12/01/2023	Paydown		43,826	43,826	47,911	47,728	0	(3,903)	0	(3,903)	0	43,826	0	0	0	880	06/01/2042
3132A5-DP-7	FH ZS4610 - RMBS		12/01/2023	Paydown		43,632	43,632	46,700	46,898	0	(3,265)	0	(3,265)	0	43,632	0	0	0	811	04/01/2045
3132A5-GP-4	FH ZS4706 - RMBS		12/01/2023	Paydown		84,462	84,462	88,646	88,781	0	(4,319)	0	(4,319)	0	84,462	0	0	0	1,334	03/01/2047
3132A8-ND-7	FH ZS7588 - RMBS		12/01/2023	Paydown		237,091	237,091	253,887	252,382	0	(15,291)	0	(15,291)	0	237,091	0	0	0	4,324	09/01/2031
3132A8-QG-7	FH ZS7655 - RMBS		12/01/2023	Paydown		287,499	287,499	303,412	301,752	0	(14,253)	0	(14,253)	0	287,499	0	0	0	3,743	02/01/2032
3132A9-S6-5	FH ZS8641 - RMBS		12/01/2023	Paydown		495,241	495,241	520,164	518,044	0	(22,804)	0	(22,804)	0	495,241	0	0	0	6,599	02/01/2032
3132A9-SM-0	FH ZS8624 - RMBS		12/01/2023	Paydown		61,795	61,795	64,567	64,312	0	(2,517)	0	(2,517)	0	61,795	0	0	0	825	10/01/2031
3132AA-JQ-8	FH ZS9271 - RMBS		12/01/2023	Paydown		323,220	323,220	348,243	348,022	0	(24,802)	0	(24,802)	0	323,220	0	0	0	6,268	03/01/2037
3132D5-3W-0	FH SB8013 - RMBS		12/01/2023	Paydown		7,713	7,713	7,921	7,920	0	(207)	0	(207)	0	7,713	0	0	0	101	09/01/2034
3132D5-4D-1	FH SB8020 - RMBS		12/01/2023	Paydown		48,217	48,217	49,520	49,464	0	(1,247)	0	(1,247)	0	48,217	0	0	0	640	12/01/2034
3132D6-C7-3	FH SB8194 - RMBS		08/17/2023	Various		722,163	740,122	736,639	736,639	0	0	0	0	0	736,639	0	(14,476)	(14,476)	822	11/01/2037
3132DN-SW-4	FH SD1433 - RMBS		04/10/2023	Paydown		363,477	420,433	356,759	356,696	0	240	0	240	0	356,938	0	6,539	6,539	0	05/01/2051
3132DV-5R-2	FH SD8056 - RMBS		12/01/2023	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	04/01/2050
3132DW-D7-5	FH SD8226 - RMBS		01/01/2023	Various		0	0	0	11,947	0	(11,947)	0	(11,947)	0	0	0	0	0	0	07/01/2052
3132DW-D8-3	FH SD8227 - RMBS		01/01/2023	Various		0	0	0	29,557	0	(29,557)	0	(29,557)	0	0	0	0	0	0	07/01/2052
3132DW-DF-7	FH SD8202 - RMBS		01/01/2023	Various		0	0	0	1,104	0	(1,104)	0	(1,104)	0	0	0	0	0	0	03/01/2052
3132DW-DH-3	FH SD8204 - RMBS		12/01/2023	Paydown		4,326	4,326	3,682	0	0	641	0	641	0	4,326	0	0	0	24	04/01/2052
3132DW-DH-3	FH SD8204 - RMBS		04/10/2023	Paydown		251,194	285,516	241,542	241,510	0	129	0	129	0	241,635	0	9,559	9,559	0	04/01/2052
3132DW-DQ-3	FH SD8211 - RMBS		12/01/2023	Paydown		(1,737,374)	(2,053,071)	(1,747,756)	(1,753,117)	0	10,347	0	10,347	0	(1,737,374)	0	0	0	380	05/01/2052
3132DW-E4-1	FH SD8255 - RMBS		12/01/2023	Paydown		1,423	1,423	1,385	0	0	38	0	38	0	1,423	0	0	0	13	10/01/2052
3132DW-EQ-2	FH SD8243 - RMBS		12/01/2023	Paydown		5,606	5,606	5,455	0	0	150	0	150	0	5,606	0	0	0	55	09/01/2052
3132DW-FM-0	FH SD8272 - RMBS		12/01/2023	Paydown		40,331	40,331	38,131	0	0	2,187	0	2,187	0	40,331	0	0	0	284	12/01/2052
31335G-L6-0	FH C80349 - RMBS		12/01/2023	Paydown		1,149	1,149	1,141	1,145	0	5	0	5	0	1,149	0	0	0	33	10/01/2025
3133AA-7M-8	FH QB4500 - RMBS		12/01/2023	Paydown		701,174	701,174	726,913	725,305	0	(24,130)	0	(24,130)	0	701,174	0	0	0	7,086	10/01/2050
3133AB-QY-9	FH QB4971 - RMBS		12/01/2023	Paydown		230,519	230,519	238,981	238,984	0	(8,465)	0	(8,465)	0	230,519	0	0	0	2,355	11/01/2050
3133AL-TH-1	FH QC2352 - RMBS		04/10/2023	Paydown		662,317	612,746	539,269	540,179	0	(15,217)	0	(15,217)	0	524,961	0	137,357	137,357	0	06/01/2051
3133AR-XZ-3	FH QC6996 - RMBS		04/10/2023	Paydown		79,017	84,734	74,224	74,318	0	(57)	0	(57)	0	74,261	0	4,756	4,756	0	08/01/2051
3133B3-PM-3	FH QD5828 - RMBS		12/01/2023	Paydown		(807,644)	(916,831)	(809,532)	(810,482)	0	1,882	0	1,882	0	(807,644)	0	0	0	119	02/01/2052
3133B6-BL-3	FH QD8143 - RMBS		04/10/2023	Paydown		425,644	474,019	399,954	400,013	0	(343)	0	(343)	0	399,663	0	25,980	25,980	0	03/01/2052
3133B7-2Y-3	FH QD9791 - RMBS		04/10/2023	Paydown		46,285	50,518	42,543	42,560	0	(127)	0	(127)	0	42,432	0	3,853	3,853	0	04/01/2052
3133B7-FR-4	FH QD9176 - RMBS		04/10/2023	Paydown		70,071	78,143	68,800	68,839	0	18	0	18	0	68,855	0	1,216	1,216	0	03/01/2052
3133B9-LB-8	FH QE0322 - RMBS		04/10/2023	Paydown		85,261	92,384	81,005	81,102	0	(17)	0	(17)	0	81,084	0	4,177	4,177	0	04/01/2052
3133B9-TP-9	FH QE0558 - RMBS		01/01/2023	Various		0	0	0	717	0	(717)	0	(717)	0	0	0	0	0	0	04/01/2052
3133B9-W3-4	FH QE0666 - RMBS		01/01/2023	Various		0	0	0	1,087	0	(1,087)	0	(1,087)	0	0	0	0	0	0	04/01/2052
3133BA-CW-9	FH QE0985 - RMBS		12/01/2023	Paydown		1,355	1,355	1,154	0	0	201	0	201	0	1,355	0	0	0	8	04/01/2052
3133BD-A6-2	FH QE3629 - RMBS		04/10/2023	Adjustment		1,946,094	2,000,000	1,946,094	1,947,077	0	(983)	0	(983)	0	1,946,094	0	0	0	0	06/01/2052
3133BD-P5-8	FH QE4044 - RMBS		04/10/2023	Paydown		74,995	83,774	73,781	73,831	0	5	0	5	0	73,834	0	1,161	1,161	0	06/01/2052
3133BD-TA-3	FH QE4145 - RMBS		01/01/2023	Various		0	0	0	3,356	0	(3,356)	0	(3,356)	0	0	0	0	0	0	06/01/2052
3133CA-SH-4	FH QG9520 - RMBS		09/14/2023	WELLS FARGO SECURITIES		3,376,204	3,460,001	3,452,972	3,452,972	0	3	0	3	0	3,452,975	0	(76,771)	(76,771)	6,872	08/01/2053
3133KM-Y5-8	FH RA6132 - RMBS		12/01/2023	Paydown		(267,528)	(310,170)	(273,866)	(304,280)	0	6,325	0	6,325	0	(267,528)	0	0	0	396	10/01/2051
3133L9-C3-5	FH RC2790 - RMBS		12/01/2023	Paydown		5,281	5,281	5,118	0	0	162	0	162	0	5,281	0	0	0	39	12/01/2037
3133L9-KN-2	FH RC3001 - RMBS		08/17/2023	Adjustment		228,911	260,914	236,093	232,809	0	0	0	0	0	232,809	0	(3,898)	(3,898)	232	07/01/2038
3133T8-AZ-0	FSPC T-004 WAC - CMO/RMBS		12/01/2023	Paydown		15,434	15,434	15,158	13,256	0	2,178	0	2,178	0	15,434	0	0	0	256	09/25/2036

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
3133TA-ZZ-8	FSPC T-007 A6 - RMBS		11/01/2023	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/25/2028
3133TB-MY-3	FSPC T-008 A8 - CMO/RMBS		12/01/2023	Paydown		117,585	117,585	137,626	123,339	0	(5,754)	0	(5,754)	0	117,585	0	0	0	3,159	11/15/2028
3133WJ-PG-8	FH Q00423 - RMBS		04/10/2023	Adjustment		164,977	171,203	164,977	164,940	0	37	0	37	0	164,977	0	0	0	0	06/01/2037
3133WJ-RM-3	FH Q00492 - RMBS		04/10/2023	Adjustment		587,951	610,140	587,951	587,699	0	255	0	255	0	587,951	0	0	0	0	07/01/2037
3133WK-EY-8	FH Q01051 - RMBS		08/16/2023	Various		69,140	75,165	69,140	69,252	0	(112)	0	(112)	0	69,140	0	0	0	0	11/01/2037
31349G-W7-0	FH 755170 - RMBS		12/01/2023	Paydown		1,343	1,465	1,492	1,513	0	(170)	0	(170)	0	1,343	0	0	0	34	08/01/2031
3134A4-KX-1	FEDERAL HOME LOAN MORTGAGE CORP		12/22/2023	Various		1,160,780	1,000,000	1,516,340	1,282,691	0	(25,476)	0	(25,476)	0	1,257,215	0	(96,435)	(96,435)	89,757	07/15/2032
31359M-EU-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/28/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	15,625	05/15/2029
31359S-B5-8	FNR 0117E ZM - CMO/RMBS		12/01/2023	Paydown		11,685	11,685	12,178	11,849	0	(164)	0	(164)	0	11,685	0	0	0	434	05/25/2031
31359S-FZ-8	FNR 2001-4 ZA - CMO/RMBS		12/01/2023	Paydown		42,361	42,361	44,198	42,827	0	(467)	0	(467)	0	42,361	0	0	0	1,524	03/25/2031
31365D-6P-5	FN 125178 - RMBS		01/01/2023	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	0	01/01/2023
31368H-NM-1	FN 190396 - RMBS		12/01/2023	Paydown		55,887	55,887	56,418	56,342	0	(455)	0	(455)	0	55,887	0	0	0	1,420	06/01/2039
31368H-NR-0	FN 190400 - RMBS		12/01/2023	Paydown		5,916	5,916	5,971	5,964	0	(48)	0	(48)	0	5,916	0	0	0	146	11/01/2039
3136FC-WG-7	FNS 361 PO - CMO/RMBS		12/01/2023	Paydown		27,959	28,174	22,377	22,526	0	5,648	0	5,648	0	28,174	0	(215)	(215)	0	09/25/2035
31371E-3H-6	FN 250200 - RMBS		12/01/2023	Paydown		285	285	285	285	0	0	0	0	0	285	0	0	0	12	01/01/2025
31371E-W3-5	FN 250066 - RMBS		12/01/2023	Paydown		1,151	1,151	1,153	1,151	0	0	0	0	0	1,151	0	0	0	49	05/01/2024
31371E-WU-5	FN 250059 - RMBS		12/01/2023	Paydown		2,179	2,179	1,994	2,135	0	44	0	44	0	2,179	0	0	0	60	06/01/2024
31371E-XN-0	FN 250085 - RMBS		12/01/2023	Paydown		1,528	1,528	1,531	1,528	0	0	0	0	0	1,528	0	0	0	57	06/01/2024
31371F-JN-3	FN 250569 - RMBS		12/01/2023	Paydown		489	489	554	530	0	(40)	0	(40)	0	489	0	0	0	16	05/01/2026
31371H-VD-7	FN 252712 - RMBS		12/01/2023	Paydown		57	57	57	57	0	0	0	0	0	57	0	0	0	3	08/01/2029
31371H-VG-0	FN 252715 - RMBS		12/01/2023	Paydown		287	287	268	277	0	10	0	10	0	287	0	0	0	10	09/01/2029
31371J-DS-0	FN 253113 - RMBS		12/01/2023	Paydown		538	538	557	546	0	(8)	0	(8)	0	538	0	0	0	22	03/01/2030
31371J-MD-3	FN 253356 - RMBS		12/01/2023	Paydown		72	72	72	72	0	0	0	0	0	72	0	0	0	4	07/01/2030
31371J-PW-8	FN 253437 - RMBS		12/01/2023	Paydown		950	950	950	950	0	0	0	0	0	950	0	0	0	42	09/01/2030
31371K-5Z-0	FN 254764 - RMBS		06/01/2023	Paydown		1,744	1,744	1,800	1,742	0	2	0	2	0	1,744	0	0	0	20	06/01/2023
31371K-UA-7	FN 254477 - RMBS		12/01/2023	Paydown		1,430	1,430	1,447	1,439	0	(9)	0	(9)	0	1,430	0	0	0	39	10/01/2032
31371N-C5-2	FN 256692 - RMBS		12/01/2023	Paydown		727	727	843	821	0	(93)	0	(93)	0	727	0	0	0	25	04/01/2037
31371N-HW-8	FN 256845 - RMBS		12/01/2023	Paydown		1,034	1,034	1,199	1,177	0	(143)	0	(143)	0	1,034	0	0	0	22	08/01/2037
31371N-XJ-9	FN 257281 - RMBS		12/01/2023	Paydown		1,014	1,014	1,051	1,033	0	(18)	0	(18)	0	1,014	0	0	0	28	07/01/2028
31373G-Q5-0	FN 293076 - RMBS		12/01/2023	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	10/01/2024
31374G-JT-5	FN 313574 - RMBS		12/01/2023	Paydown		2,383	2,383	2,461	2,456	0	(73)	0	(73)	0	2,383	0	0	0	64	03/01/2028
31374T-Z8-5	FN 323967 - RMBS		12/01/2023	Paydown		62	62	61	61	0	1	0	1	0	62	0	0	0	3	10/01/2029
31378Q-DZ-1	FN 405220 - RMBS		12/01/2023	Paydown		940	940	961	946	0	(6)	0	(6)	0	940	0	0	0	31	09/01/2028
3137BH-CY-1	FHMS K-044 A2 - CMBS		12/01/2023	Paydown		36,494	36,494	36,957	36,566	0	(72)	0	(72)	0	36,494	0	0	0	558	01/25/2025
3137BV-Z7-4	FHMS K-063 A1 - CMBS		12/01/2023	Paydown		280,439	280,439	301,492	292,681	0	(12,242)	0	(12,242)	0	280,439	0	0	0	4,644	08/25/2026
3137BY-PQ-7	FHMS K-726 A2 - CMBS		12/01/2023	Paydown		361,610	361,610	386,183	372,265	0	(10,655)	0	(10,655)	0	361,610	0	0	0	9,783	04/25/2024
31382M-UU-6	FN 486695 - RMBS		11/27/2023	Paydown		501	501	482	494	0	7	0	7	0	501	0	0	0	16	03/01/2029
31382U-MN-3	FN 492765 - RMBS		12/01/2023	Paydown		2,396	2,396	2,292	2,341	0	55	0	55	0	2,396	0	0	0	83	06/01/2029
31383M-YR-8	FN 507520 - RMBS		12/01/2023	Paydown		301	301	290	296	0	5	0	5	0	301	0	0	0	11	08/01/2029
31384V-LW-0	FN 535041 - RMBS		12/01/2023	Paydown		952	952	963	956	0	(4)	0	(4)	0	952	0	0	0	36	12/01/2029
31384V-RT-1	FN 535198 - RMBS		12/01/2023	Paydown		511	511	518	513	0	(2)	0	(2)	0	511	0	0	0	20	03/01/2030
31384V-VZ-2	FN 535332 - RMBS		12/01/2023	Paydown		1,889	1,889	1,927	1,905	0	(16)	0	(16)	0	1,889	0	0	0	82	04/01/2030
31385J-3U-0	FN 546311 - RMBS		12/01/2023	Paydown		676	676	686	677	0	(1)	0	(1)	0	676	0	0	0	25	12/01/2026
31386L-3Z-3	FN 567016 - RMBS		12/01/2023	Paydown		40,580	40,580	40,580	40,580	0	0	0	0	0	40,580	0	0	0	2,039	11/01/2030
31387S-ZW-9	FN 593057 - RMBS		12/01/2023	Paydown		176	176	178	176	0	(1)	0	(1)	0	176	0	0	0	7	07/01/2031
31388C-ZY-9	FN 601159 - RMBS		12/01/2023	Paydown		361	361	372	369	0	(8)	0	(8)	0	361	0	0	0	14	09/01/2031
31388N-U7-9	FN 610006 - RMBS		12/01/2023	Paydown		129	129	130	129	0	(1)	0	(1)	0	129	0	0	0	5	10/01/2031
31388U-DJ-6	FN 614905 - RMBS		12/01/2023	Paydown		7,780	7,780	8,266	8,013	0	(234)	0	(234)	0	7,780	0	0	0	374	12/01/2031
3138A4-A2-1	FN AH2724 - RMBS		12/01/2023	Paydown		100,050	100,050	99,583	99,598	0	452	0	452	0	100,050	0	0	0	1,882	01/01/2041

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
3138A8-BH-8	FN AH6339 - RMBS		12/01/2023	Paydown		698	698	764	753	0	(55)	0	(55)	0	698	0	0	0	17	04/01/2041
3138AF-3C-2	FN AI2594 - RMBS		12/01/2023	Paydown		291	291	294	293	0	(2)	0	(2)	0	291	0	0	0	7	05/01/2041
3138AJ-K5-0	FN AI4815 - RMBS		12/01/2023	Paydown		66,445	66,445	67,157	67,074	0	(629)	0	(629)	0	66,445	0	0	0	1,637	06/01/2041
3138AN-WB-5	FN AI8741 - RMBS		12/01/2023	Paydown		13,218	13,218	13,367	13,392	0	(174)	0	(174)	0	13,218	0	0	0	370	09/01/2041
3138AP-R5-9	FN AI9507 - RMBS		12/01/2023	Paydown		21,980	21,980	22,301	22,538	0	(558)	0	(558)	0	21,980	0	0	0	444	09/01/2041
3138AV-D7-7	FN AJ3725 - RMBS		12/01/2023	Paydown		980	980	975	975	0	5	0	5	0	980	0	0	0	18	10/01/2041
3138AX-6W-6	FN AJ6284 - RMBS		12/01/2023	Paydown		86	86	87	87	0	(1)	0	(1)	0	86	0	0	0	2	12/01/2041
3138EG-S8-8	FN AL0542 - RMBS		12/01/2023	Paydown		760	760	770	769	0	(9)	0	(9)	0	760	0	0	0	14	07/01/2041
3138EJ-2K-3	FN AL2577 - RMBS		12/01/2023	Paydown		514	514	512	512	0	2	0	2	0	514	0	0	0	11	06/01/2042
3138EK-RR-8	FN AL3195 - RMBS		12/01/2023	Paydown		84,517	84,518	88,306	87,498	0	(2,980)	0	(2,980)	0	84,518	0	0	0	1,091	03/01/2028
3138ER-6Q-8	FN AL9878 - RMBS		12/01/2023	Paydown		471,252	471,252	507,736	506,349	0	(35,097)	0	(35,097)	0	471,252	0	0	0	7,468	02/01/2037
3138W9-AS-9	FN AS0016 - RMBS		12/01/2023	Paydown		28,257	28,257	29,969	29,963	0	(1,706)	0	(1,706)	0	28,257	0	0	0	413	07/01/2043
3138WA-BM-8	FN AS0943 - RMBS		12/01/2023	Paydown		101,616	101,616	107,659	106,675	0	(5,059)	0	(5,059)	0	101,616	0	0	0	1,451	11/01/2028
3138WE-3H-0	FN AS5299 - RMBS		12/01/2023	Paydown		140,568	140,568	149,225	148,007	0	(7,438)	0	(7,438)	0	140,568	0	0	0	1,920	07/01/2030
3138WE-3P-2	FN AS5305 - RMBS		12/01/2023	Paydown		190,443	190,443	201,737	200,142	0	(9,699)	0	(9,699)	0	190,443	0	0	0	2,733	07/01/2030
3138WE-MJ-5	FN AS4860 - RMBS		12/01/2023	Paydown		433,444	433,444	460,796	457,493	0	(24,049)	0	(24,049)	0	433,444	0	0	0	5,462	05/01/2030
3138WE-PP-8	FN AS4929 - RMBS		12/01/2023	Paydown		50,411	50,411	53,695	53,255	0	(2,843)	0	(2,843)	0	50,411	0	0	0	678	05/01/2030
3138WG-3N-2	FN AS7104 - RMBS		12/01/2023	Paydown		27,658	27,658	29,469	29,583	0	(1,925)	0	(1,925)	0	27,658	0	0	0	429	05/01/2046
3138WJ-QE-1	FN AS8552 - RMBS		12/01/2023	Paydown		77,139	77,139	83,114	82,922	0	(5,783)	0	(5,783)	0	77,139	0	0	0	1,127	12/01/2036
3138WJ-QG-6	FN AS8554 - RMBS		12/01/2023	Paydown		119,616	119,616	125,936	125,728	0	(6,112)	0	(6,112)	0	119,616	0	0	0	1,941	12/01/2036
3138WL-C2-7	FN AS9988 - RMBS		12/01/2023	Paydown		111,973	111,973	122,161	124,460	0	(12,487)	0	(12,487)	0	111,973	0	0	0	2,343	07/01/2047
3138WP-JE-5	FN AT2060 - RMBS		12/01/2023	Paydown		56,170	56,170	59,219	58,637	0	(2,466)	0	(2,466)	0	56,170	0	0	0	741	04/01/2028
3138WP-JG-0	FN AT2062 - RMBS		12/01/2023	Paydown		72,596	72,596	75,786	75,146	0	(2,551)	0	(2,551)	0	72,596	0	0	0	982	04/01/2028
3138WV-SW-2	FN AT7732 - RMBS		12/01/2023	Paydown		85,384	85,384	90,224	89,348	0	(3,964)	0	(3,964)	0	85,384	0	0	0	1,086	07/01/2028
3138WV-XJ-5	FN AT7880 - RMBS		12/01/2023	Paydown		37,759	37,759	39,710	39,477	0	(1,718)	0	(1,718)	0	37,759	0	0	0	455	06/01/2028
3138X0-MP-0	FN AU1265 - RMBS		12/01/2023	Paydown		77,640	77,640	81,872	81,144	0	(3,503)	0	(3,503)	0	77,640	0	0	0	1,033	07/01/2028
3138X3-FV-9	FN AU3779 - RMBS		12/01/2023	Paydown		100,158	100,158	104,661	103,850	0	(3,692)	0	(3,692)	0	100,158	0	0	0	1,333	08/01/2028
3138XU-TV-4	FN AW5063 - RMBS		12/01/2023	Paydown		2,203	2,203	2,338	2,341	0	(138)	0	(138)	0	2,203	0	0	0	50	07/01/2044
3138YM-JQ-3	FN AY7470 - RMBS		12/01/2023	Paydown		6,031	6,031	6,156	6,182	0	(150)	0	(150)	0	6,031	0	0	0	115	03/01/2045
31390C-SP-2	FN 642326 - RMBS		12/01/2023	Paydown		191	191	199	195	0	(4)	0	(4)	0	191	0	0	0	7	05/01/2032
31390G-PL-5	FN 645827 - RMBS		12/01/2023	Paydown		178	178	185	182	0	(3)	0	(3)	0	178	0	0	0	7	06/01/2032
31390U-JQ-0	FN 656471 - RMBS		12/01/2023	Paydown		6,175	6,175	6,476	6,349	0	(175)	0	(175)	0	6,175	0	0	0	263	08/01/2032
31391C-2G-9	FN 663275 - RMBS		12/01/2023	Paydown		246	246	250	248	0	(2)	0	(2)	0	246	0	0	0	8	09/01/2032
31391E-JC-6	FN 664559 - RMBS		12/01/2023	Paydown		4,247	4,247	4,364	4,301	0	(54)	0	(54)	0	4,247	0	0	0	139	10/01/2032
31391H-NJ-9	FN 667393 - RMBS		12/01/2023	Paydown		3,622	3,622	3,668	3,638	0	(16)	0	(16)	0	3,622	0	0	0	122	10/01/2032
31392C-EN-0	FNW 2002-W2 AF6 - CMO/RMBS		12/01/2023	Paydown		1,690	1,690	1,799	1,741	0	(51)	0	(51)	0	1,690	0	0	0	87	05/25/2032
31393C-3E-1	FNR 0349H A2 - CMO/RMBS		12/01/2023	Paydown		55,103	55,103	59,431	56,481	0	(1,378)	0	(1,378)	0	55,103	0	0	0	1,228	04/25/2043
31393Y-GC-3	FNR 2004-28 MJ - CMO/RMBS		12/01/2023	Paydown		50,075	50,075	50,803	50,659	0	(584)	0	(584)	0	50,075	0	0	0	1,547	01/25/2034
31395F-EG-5	FHR 2836 YE - CMO/RMBS		12/01/2023	Paydown		28,330	28,330	26,836	27,674	0	657	0	657	0	28,330	0	0	0	748	08/15/2034
31397J-YK-4	FHR 3339 FA - CMO/RMBS		12/01/2023	Paydown		872,348	872,348	837,292	841,232	0	31,116	0	31,116	0	872,348	0	0	0	6,095	07/15/2037
31398P-P2-9	FNR 2010-50 AY - CMO/RMBS		12/01/2023	Paydown		959,275	959,275	962,439	960,376	0	(1,101)	0	(1,101)	0	959,275	0	0	0	18,845	05/25/2025
31398P-UT-4	FNR 2010-46 L - CMO/RMBS		12/01/2023	Paydown		209,137	209,137	210,572	209,253	0	(116)	0	(116)	0	209,137	0	0	0	4,233	05/25/2025
31398V-6W-1	FHR 3642 DY - CMO/RMBS		12/01/2023	Paydown		347,994	347,994	353,219	348,241	0	(247)	0	(247)	0	347,994	0	0	0	4,957	03/15/2025
31398V-MH-6	FHR 3655 JK - CMO/RMBS		12/01/2023	Paydown		402,494	402,494	403,738	403,382	0	(887)	0	(887)	0	402,494	0	0	0	8,286	04/15/2025
31402R-RN-1	FN 735893 - RMBS		12/01/2023	Paydown		8,423	8,423	8,507	8,485	0	(63)	0	(63)	0	8,423	0	0	0	230	10/01/2035
31403D-LR-8	FN 745636 - RMBS		12/01/2023	Paydown		107	107	111	110	0	(3)	0	(3)	0	107	0	0	0	3	06/01/2035
31403D-XB-0	FN 745974 - RMBS		12/01/2023	Paydown		650	650	656	654	0	(5)	0	(5)	0	650	0	0	0	14	10/01/2036
31403M-XR-5	FN 753188 - RMBS		12/01/2023	Paydown		240	240	242	241	0	(1)	0	(1)	0	240	0	0	0	6	12/01/2033
31405D-3Y-1	FN 786615 - RMBS		12/01/2023	Paydown		3,710	3,710	3,643	3,662	0	48	0	48	0	3,710	0	0	0	112	07/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
31405K-WS-6	FN 791857 - RMBS		12/01/2023	Paydown		3,861	3,861	3,900	4,012	0	(150)	0	(150)	0	3,861	0	0	0	77	08/01/2034
31407P-P2-8	FN 836641 - RMBS		12/01/2023	Paydown		3,119	3,119	3,197	3,179	0	(60)	0	(60)	0	3,119	0	0	0	56	10/01/2035
31408C-DQ-6	FN 847111 - RMBS		12/01/2023	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	10/01/2035
31409A-F7-9	FN 865190 - RMBS		12/01/2023	Paydown		7,562	7,562	7,721	7,695	0	(134)	0	(134)	0	7,562	0	0	0	306	02/01/2036
3140A1-EV-5	FN DA1047 - RMBS		11/13/2023	MORGAN STANLEY CO		852,734	883,734	878,206	0	0	0	0	0	0	878,206	0	(25,472)	(25,472)	1,767	10/01/2053
3140A3-ZS-5	FN DA3452 - RMBS		11/13/2023	MORGAN STANLEY CO		1,929,844	2,000,000	1,985,625	0	0	0	0	0	0	1,985,625	0	(55,781)	(55,781)	4,000	11/01/2053
3140FC-S9-0	FN BD5043 - RMBS		12/01/2023	Paydown		114,749	114,749	124,667	124,936	0	(10,187)	0	(10,187)	0	114,749	0	0	0	2,239	02/01/2047
3140GQ-6X-9	FN BH2685 - RMBS		12/01/2023	Paydown		372,537	372,537	391,018	389,690	0	(17,153)	0	(17,153)	0	372,537	0	0	0	6,016	06/01/2032
3140JA-TS-7	FN BM5960 - RMBS		12/01/2023	Paydown		12,638	12,638	13,511	13,572	0	(934)	0	(934)	0	12,638	0	0	0	223	08/01/2048
3140KL-LG-5	FN BQ1226 - RMBS		12/01/2023	Paydown		279,593	279,593	289,856	289,561	0	(9,969)	0	(9,969)	0	279,593	0	0	0	2,807	09/01/2050
3140KN-KN-7	FN BQ3000 - RMBS		12/01/2023	Paydown		260,597	260,597	270,163	270,097	0	(9,500)	0	(9,500)	0	260,597	0	0	0	2,815	10/01/2050
3140LX-AJ-4	FN BT8108 - RMBS		04/10/2023	Paydown		104,321	116,874	102,985	103,036	0	14	0	14	0	103,047	0	1,273	1,273	0	04/01/2052
3140MA-2S-2	FN BU8884 - RMBS		12/01/2023	Paydown		(771,087)	(877,214)	(774,550)	(776,977)	0	3,453	0	3,453	0	(771,087)	0	0	0	192	03/01/2052
3140MA-V9-2	FN BU8739 - RMBS		02/13/2023	Adjustment		70,328,125	70,000,000	70,328,125	1,011,295	0	(1,011,295)	0	(1,011,295)	0	70,328,125	0	0	0	0	06/01/2052
3140MG-FD-8	FN BV2863 - RMBS		04/10/2023	Adjustment		1,890,938	2,000,000	1,890,938	1,893,648	0	(2,710)	0	(2,710)	0	1,890,938	0	0	0	0	03/01/2052
3140MG-G5-4	FN BV2919 - RMBS		01/01/2023	Various		0	0	0	11,916	0	(11,916)	0	(11,916)	0	0	0	0	0	0	02/01/2052
3140MH-JP-5	FN BV3869 - RMBS		12/01/2023	Paydown		609	609	519	0	0	90	0	90	0	609	0	0	0	4	03/01/2052
3140MM-LZ-9	FN BV7543 - RMBS		12/01/2023	Paydown		1,056	1,056	1,024	0	0	32	0	32	0	1,056	0	0	0	8	05/01/2037
3140MM-UH-9	FN BV7783 - RMBS		04/10/2023	Paydown		549,617	626,369	530,053	529,942	0	424	0	424	0	530,357	0	19,261	19,261	0	06/01/2052
3140MM-XS-2	FN BV7888 - RMBS		04/10/2023	Adjustment		222,971	0	0	0	0	1,323	0	1,323	0	1,323	0	221,648	221,648	137	07/01/2037
3140MN-A4-8	FN BV8126 - RMBS		04/10/2023	Paydown		699,631	759,466	666,156	666,860	0	(111)	0	(111)	0	666,735	0	32,895	32,895	0	04/01/2052
3140MN-QX-7	FN BV8569 - RMBS		04/10/2023	Paydown		664,633	692,984	605,976	607,035	0	(2,129)	0	(2,129)	0	604,892	0	59,741	59,741	0	04/01/2052
3140MR-FA-0	FN BW0160 - RMBS		04/10/2023	Paydown		150,579	168,588	148,536	148,605	0	28	0	28	0	148,630	0	1,950	1,950	0	05/01/2052
3140QL-EL-6	FN CB1038 - RMBS		04/10/2023	Paydown		117,264	112,708	98,650	98,905	0	(1,739)	0	(1,739)	0	97,166	0	20,098	20,098	0	07/01/2051
3140QM-5A-8	FN CB2640 - RMBS		12/01/2023	Paydown		(847,797)	(964,828)	(851,910)	(851,900)	0	4,103	0	4,103	0	(847,797)	0	0	0	242	01/01/2052
3140QN-DF-6	FN CB2801 - RMBS		04/10/2023	Paydown		1,009,295	1,142,806	966,248	966,175	0	334	0	334	0	966,494	0	42,801	42,801	0	02/01/2052
3140QN-ZF-2	FN CB3441 - RMBS		12/01/2023	Paydown		1,895	1,895	1,836	0	0	58	0	58	0	1,895	0	0	0	13	04/01/2037
3140QQ-BR-5	FN CB4547 - RMBS		12/01/2023	Paydown		4,514	4,514	4,375	0	0	138	0	138	0	4,514	0	0	0	24	05/01/2037
3140X7-5L-9	FN FM4450 - RMBS		12/01/2023	Paydown		409,106	409,106	424,123	423,239	0	(14,134)	0	(14,134)	0	409,106	0	0	0	4,660	09/01/2050
3140X7-XJ-3	FN FM4280 - RMBS		12/01/2023	Paydown		590,831	590,831	612,520	611,112	0	(20,281)	0	(20,281)	0	590,831	0	0	0	5,738	09/01/2050
3140XA-FM-9	FN FM6471 - RMBS		12/01/2023	Paydown		1,513	1,513	1,288	0	0	225	0	225	0	1,513	0	0	0	11	02/01/2051
3140XD-3X-2	FN FM9813 - RMBS		04/10/2023	Paydown		504,098	556,987	469,562	469,659	0	(727)	0	(727)	0	468,926	0	35,172	35,172	0	11/01/2051
3140XD-SU-1	FN FM9530 - RMBS		04/10/2023	Paydown		680,443	715,090	625,446	626,407	0	(1,505)	0	(1,505)	0	624,902	0	55,541	55,541	0	07/01/2051
3140XG-Y4-5	FN FS1630 - RMBS		04/10/2023	Paydown		143,341	155,331	136,217	136,374	0	(41)	0	(41)	0	136,333	0	7,008	7,008	0	09/01/2051
3140XH-CP-0	FN FS1877 - RMBS		12/01/2023	Paydown		(988,244)	(1,047,520)	(990,397)	(990,390)	0	2,145	0	2,145	0	(988,244)	0	0	0	323	05/01/2052
3140XJ-J5-3	FN FS2983 - RMBS		12/01/2023	Paydown		(1,595,962)	(1,647,868)	(1,598,239)	(1,599,446)	0	3,484	0	3,484	0	(1,595,962)	0	0	0	728	07/01/2037
3140XJ-KB-8	FN FS2989 - RMBS		03/01/2023	Adjustment		0	0	0	(9,403)	0	0	0	0	0	(9,403)	0	9,403	9,403	0	08/01/2037
3140XJ-KB-8	FN FS2989 - RMBS		08/16/2023	Adjustment		433,226	488,492	439,337	442,473	0	(9,247)	0	(9,247)	0	433,226	0	0	0	0	08/01/2037
3140XM-L7-9	FN FS5749 - RMBS		12/01/2023	Paydown		0	108,493	107,109	0	0	(107,109)	0	(107,109)	0	0	0	0	0	0	09/01/2053
31410C-VS-8	FN 885425 - RMBS		12/01/2023	Paydown		661	661	677	678	0	(18)	0	(18)	0	661	0	0	0	24	06/01/2036
31410D-V4-9	FN 886335 - RMBS		12/01/2023	Paydown		31	31	36	36	0	(4)	0	(4)	0	31	0	0	0	1	08/01/2036
31410F-D9-3	FN 887628 - RMBS		12/01/2023	Paydown		13,032	13,032	14,111	14,151	0	(1,119)	0	(1,119)	0	13,032	0	0	0	453	07/01/2036
31410F-YL-3	FN 888215 - RMBS		12/01/2023	Paydown		830	830	963	938	0	(108)	0	(108)	0	830	0	0	0	31	12/01/2036
31410K-JR-6	FN 889572 - RMBS		12/01/2023	Paydown		4,333	4,333	4,312	4,313	0	20	0	20	0	4,333	0	0	0	125	06/01/2038
31410K-XY-5	FN 889995 - RMBS		12/01/2023	Paydown		5,028	5,028	5,325	5,279	0	(251)	0	(251)	0	5,028	0	0	0	146	09/01/2038
31410R-CY-3	FN 894787 - RMBS		12/01/2023	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	12/01/2036
31410X-5W-2	FN 900961 - RMBS		12/01/2023	Paydown		414	414	422	419	0	(5)	0	(5)	0	415	0	0	0	15	09/01/2036
31411A-JE-6	FN 902161 - RMBS		12/01/2023	Paydown		195	195	199	197	0	(2)	0	(2)	0	195	0	0	0	7	11/01/2036
31411A-SD-8	FN 902416 - RMBS		12/01/2023	Paydown		261	261	299	288	0	(27)	0	(27)	0	261	0	0	0	9	11/01/2036

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
31411E-HW-0	FN 905745 - RMBS		12/01/2023	Paydown		757	757	771	771	0	(14)	0	(14)	0	757	0	0	0	27	12/01/2036
31411H-QC-7	FN 908651 - RMBS		12/01/2023	Paydown		411	411	477	458	0	(47)	0	(47)	0	411	0	0	0	14	12/01/2036
31411N-7H-4	FN 912696 - RMBS		12/01/2023	Paydown		332	332	385	377	0	(45)	0	(45)	0	332	0	0	0	17	03/01/2037
31411V-PQ-6	FN 915831 - RMBS		12/01/2023	Paydown		100	100	102	101	0	(1)	0	(1)	0	100	0	0	0	4	03/01/2037
31411X-2G-9	FN 917975 - RMBS		12/01/2023	Paydown		799	799	926	910	0	(110)	0	(110)	0	799	0	0	0	27	05/01/2037
31412F-UT-8	FN 924094 - RMBS		12/01/2023	Paydown		10,138	10,138	10,328	10,252	0	(115)	0	(115)	0	10,138	0	0	0	219	05/01/2037
31412L-UK-4	FN 928586 - RMBS		12/01/2023	Paydown		53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	2	08/01/2037
31412P-YW-5	FN 931425 - RMBS		12/01/2023	Paydown		54,528	54,528	58,269	57,988	0	(3,460)	0	(3,460)	0	54,528	0	0	0	1,487	06/01/2039
31412Q-4A-4	FN 932417 - RMBS		12/01/2023	Paydown		2,094	2,094	2,114	2,112	0	(17)	0	(17)	0	2,094	0	0	0	50	01/01/2040
31412R-H5-9	FN 932752 - RMBS		12/01/2023	Paydown		2,271	2,271	2,351	2,342	0	(72)	0	(72)	0	2,271	0	0	0	61	04/01/2040
31412V-TK-4	FN 936254 - RMBS		12/01/2023	Paydown		1,557	1,557	1,595	1,582	0	(25)	0	(25)	0	1,557	0	0	0	51	04/01/2037
31412V-TL-2	FN 936255 - RMBS		12/01/2023	Paydown		772	772	786	780	0	(9)	0	(9)	0	772	0	0	0	27	04/01/2037
31413C-AB-5	FN 941102 - RMBS		12/01/2023	Paydown		266	266	308	298	0	(32)	0	(32)	0	266	0	0	0	9	09/01/2037
31413H-MQ-8	FN 945967 - RMBS		01/01/2023	Various		1,487	1,487	1,724	1,657	0	(170)	0	(170)	0	1,487	0	0	0	8	08/01/2037
31413H-QA-9	FN 946049 - RMBS		12/01/2023	Paydown		256	256	261	259	0	(3)	0	(3)	0	256	0	0	0	9	09/01/2037
31413H-QE-1	FN 946053 - RMBS		12/01/2023	Paydown		119	119	138	132	0	(14)	0	(14)	0	119	0	0	0	4	09/01/2037
31413J-QN-7	FN 946961 - RMBS		12/01/2023	Paydown		515	515	525	521	0	(6)	0	(6)	0	515	0	0	0	18	09/01/2037
31413J-ZZ-0	FN 947260 - RMBS		12/01/2023	Paydown		42	42	48	46	0	(5)	0	(5)	0	42	0	0	0	1	10/01/2037
31413L-PQ-6	FN 948731 - RMBS		12/01/2023	Paydown		1,472	1,472	1,499	1,506	0	(35)	0	(35)	0	1,472	0	0	0	53	08/01/2037
31413M-E7-8	FN 949358 - RMBS		12/01/2023	Paydown		4,937	4,937	5,043	5,010	0	(73)	0	(73)	0	4,937	0	0	0	175	08/01/2037
31413N-GJ-8	FN 950301 - RMBS		12/01/2023	Paydown		63	63	64	64	0	(1)	0	(1)	0	63	0	0	0	2	08/01/2037
31413N-MH-5	FN 950460 - RMBS		12/01/2023	Paydown		4,527	4,527	4,612	4,579	0	(52)	0	(52)	0	4,527	0	0	0	161	09/01/2037
31413T-CC-4	FN 954667 - RMBS		12/01/2023	Paydown		659	659	671	666	0	(8)	0	(8)	0	659	0	0	0	23	09/01/2037
31414T-EC-1	FN 975431 - RMBS		12/01/2023	Paydown		306	306	340	333	0	(27)	0	(27)	0	306	0	0	0	9	03/01/2038
31415P-H4-3	FN 985051 - RMBS		12/01/2023	Paydown		88	88	98	96	0	(8)	0	(8)	0	88	0	0	0	3	06/01/2038
31416B-3Y-2	FN 995515 - RMBS		12/01/2023	Paydown		8,849	8,849	9,170	9,146	0	(298)	0	(298)	0	8,849	0	0	0	202	03/01/2039
31416B-S9-0	FN 995244 - RMBS		12/01/2023	Paydown		70	70	71	71	0	(1)	0	(1)	0	70	0	0	0	1	11/01/2038
31416B-W8-7	FN 995371 - RMBS		12/01/2023	Paydown		8,306	8,306	9,096	8,957	0	(651)	0	(651)	0	8,306	0	0	0	200	03/01/2034
31416L-PY-6	FN AA3138 - RMBS		12/01/2023	Paydown		1,770	1,770	1,786	1,781	0	(12)	0	(12)	0	1,770	0	0	0	44	02/01/2039
31416Q-DV-4	FN AA6415 - RMBS		12/01/2023	Paydown		838	838	931	940	0	(102)	0	(102)	0	838	0	0	0	23	11/01/2039
31417G-JK-3	FN AB9265 - RMBS		12/01/2023	Paydown		110,218	110,218	120,515	119,869	0	(9,651)	0	(9,651)	0	110,218	0	0	0	1,651	05/01/2043
31417G-SD-9	FN AB9515 - RMBS		12/01/2023	Paydown		104,820	104,820	110,407	109,283	0	(4,462)	0	(4,462)	0	104,820	0	0	0	1,407	05/01/2028
31417G-Y3-4	FN AB9729 - RMBS		12/01/2023	Paydown		142,675	142,675	149,086	147,835	0	(5,160)	0	(5,160)	0	142,675	0	0	0	1,820	06/01/2028
31417J-5V-8	FN AC0859 - RMBS		12/01/2023	Paydown		3,772	3,772	4,197	4,121	0	(349)	0	(349)	0	3,772	0	0	0	103	05/01/2040
31417M-NG-4	FN AC3090 - RMBS		12/01/2023	Paydown		114	114	115	114	0	0	0	0	0	114	0	0	0	3	09/01/2039
31417N-R4-5	FN AC4106 - RMBS		12/01/2023	Paydown		825	825	916	901	0	(76)	0	(76)	0	825	0	0	0	23	09/01/2039
31417S-FH-8	FN AC5567 - RMBS		12/01/2023	Paydown		84,404	84,404	93,908	95,675	0	(11,271)	0	(11,271)	0	84,404	0	0	0	3,731	01/01/2040
31417V-N6-6	FN AC8512 - RMBS		12/01/2023	Paydown		8,044	8,044	8,191	8,170	0	(126)	0	(126)	0	8,044	0	0	0	191	12/01/2039
31417Y-BQ-9	FN MA0046 - RMBS		12/01/2023	Paydown		3,296	3,296	3,551	3,500	0	(203)	0	(203)	0	3,296	0	0	0	71	04/01/2029
31417Y-S4-0	FN MA0538 - RMBS		12/01/2023	Paydown		4,809	4,809	4,860	4,837	0	(28)	0	(28)	0	4,809	0	0	0	122	10/01/2030
31418C-L7-7	FN MA3049 - RMBS		12/01/2023	Paydown		55,300	55,300	58,162	58,375	0	(3,075)	0	(3,075)	0	55,300	0	0	0	941	06/01/2047
31418C-PM-0	FN MA3127 - RMBS		12/01/2023	Paydown		143,373	143,373	150,554	150,327	0	(6,954)	0	(6,954)	0	143,373	0	0	0	2,324	09/01/2037
31418E-B8-2	FN MA4562 - RMBS		12/01/2023	Paydown		(43,064)	(50,907)	(43,337)	(43,336)	0	273	0	273	0	(43,064)	0	0	0	10	03/01/2052
31418E-CP-3	FN MA4577 - RMBS		12/01/2023	Paydown		(818,875)	(914,165)	(777,253)	(776,909)	0	(19,637)	0	(19,637)	0	(796,546)	0	(22,329)	(22,329)	244	04/01/2052
31418E-GA-2	FN MA4692 - RMBS		04/10/2023	Adjustment		963,633	1,000,000	963,633	963,221	0	416	0	416	0	963,633	0	0	0	0	08/01/2037
31418E-KV-1	FN MA4807 - RMBS		01/01/2023	Various		0	0	0	(94)	0	94	0	94	0	0	0	0	0	0	11/01/2052
31418E-RW-2	FN MA5000 - RMBS		12/01/2023	Paydown		(1,707,977)	(1,755,974)	(1,708,645)	(1,708,641)	0	664	0	664	0	(1,707,977)	0	0	0	244	04/01/2053
31418N-ZW-3	FN AD1656 - RMBS		12/01/2023	Paydown		3,443	3,443	3,460	3,457	0	(14)	0	(14)	0	3,443	0	0	0	88	03/01/2040
31418Q-J2-0	FN AD2980 - RMBS		12/01/2023	Paydown		2,632	2,632	2,960	2,917	0	(285)	0	(285)	0	2,632	0	0	0	65	03/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
31418Q-JF-1	FN AD2961 - RMBS		12/01/2023	Paydown		6,841	6,841	7,613	8,082	0	(1,241)	0	(1,241)	0	6,841	0	0	0	55	03/01/2040
31418R-QV-6	FN AD4067 - RMBS		12/01/2023	Paydown		1,241	1,241	1,380	1,386	0	(145)	0	(145)	0	1,241	0	0	0	32	05/01/2040
31418S-EG-0	FN AD4634 - RMBS		12/01/2023	Paydown		4,417	4,417	4,577	4,549	0	(131)	0	(131)	0	4,417	0	0	0	130	07/01/2040
31418S-YL-7	FN AD5214 - RMBS		12/01/2023	Paydown		6,512	6,512	6,522	6,522	0	(9)	0	(9)	0	6,512	0	0	0	160	06/01/2040
31419D-HT-1	FN AE2941 - RMBS		12/01/2023	Paydown		3,218	3,218	3,248	3,240	0	(21)	0	(21)	0	3,218	0	0	0	105	09/01/2040
31419D-JB-8	FN AE2957 - RMBS		12/01/2023	Paydown		4,727	4,727	4,770	4,758	0	(31)	0	(31)	0	4,727	0	0	0	116	09/01/2040
31419H-QD-7	FN AE6751 - RMBS		12/01/2023	Paydown		1,353	1,353	1,365	1,363	0	(10)	0	(10)	0	1,353	0	0	0	25	10/01/2040
31419J-CJ-5	FN AE7272 - RMBS		12/01/2023	Paydown		5,572	5,572	5,623	5,617	0	(45)	0	(45)	0	5,572	0	0	0	141	10/01/2040
31419L-YC-1	FN AE9706 - RMBS		12/01/2023	Paydown		41,602	41,602	41,408	41,410	0	192	0	192	0	41,602	0	0	0	752	12/01/2040
607120-EZ-1	MOBILE AIRPORT AUTHORITY SER 2013		02/09/2023	Paydown		220,704	220,704	218,936	218,946	0	1,758	0	1,758	0	220,704	0	0	0	2,102	11/09/2032
607120-EZ-1	MOBILE AIRPORT AUTHORITY SER 2013		11/09/2023	Paydown		676,355	674,805	669,399	669,537	0	5,437	0	5,437	0	674,974	0	1,381	1,381	14,779	11/09/2032
626207-V6-8	MUNICIPAL ELEC AUTH GA		04/01/2023	Call @ 100.00		131,000	131,000	194,824	191,070	0	(199)	0	(199)	0	190,871	0	(59,871)	(59,871)	4,063	04/01/2057
626207-V7-6	MUNICIPAL ELEC AUTH GA		04/03/2023	Call @ 100.00		62,000	62,000	76,907	76,013	0	(38)	0	(38)	0	75,975	0	(13,975)	(13,975)	2,057	04/01/2057
626207-V8-4	MUNICIPAL ELEC AUTH GA		04/03/2023	Call @ 100.00		22,000	22,000	29,213	28,778	0	(19)	0	(19)	0	28,759	0	(6,759)	(6,759)	776	04/01/2057
626207-YF-5	MUNICIPAL ELEC AUTH GA		04/01/2023	Redemption @ 100.00		36,000	36,000	42,382	36,015	0	(15)	0	(15)	0	36,000	0	0	0	1,195	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA		04/03/2023	Call @ 100.00		96,000	96,000	134,289	133,090	0	(120)	0	(120)	0	132,969	0	(36,969)	(36,969)	3,178	04/01/2057
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/01/2023	Call @ 100.00		340,000	340,000	443,697	427,618	0	(3,001)	0	(3,001)	0	424,617	0	(84,617)	(84,617)	15,768	08/01/2036
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC REV		02/01/2023	Call @ 100.00		40,000	40,000	48,638	47,037	0	(22)	0	(22)	0	47,015	0	(7,015)	(7,015)	1,086	02/01/2041
797184-AQ-1	SAN CLEMENTE CALIF CTFS PARTN		06/01/2023	Call @ 100.00		200,000	200,000	258,388	202,228	0	(2,510)	0	(2,510)	0	200,000	0	0	0	8,500	06/01/2023
91412G-DZ-5	UNIVERSITY CALIF REVS		01/01/2023	Various		0	0	0	(12)	0	12	0	12	0	0	0	0	0	0	05/15/2045
93976A-AH-5	WASHINGTON ST CONVENTION CTR PUB FACS DI		07/03/2023	Call @ 100.00		130,000	130,000	169,034	166,522	0	(708)	0	(708)	0	165,815	0	(35,815)	(35,815)	8,827	07/01/2040
93976A-CM-2	WASHINGTON ST CONVENTION CTR PUB FACS DI		07/01/2023	Redemption @ 100.00		55,000	55,000	64,700	55,172	0	(172)	0	(172)	0	55,000	0	0	0	3,735	07/01/2040
0909999999. Subtotal - Bonds - U.S. Special Revenues						100,611,570	99,991,498	101,557,456	28,781,199	0	(1,692,527)	0	(1,692,527)	0	100,491,135	0	104,814	104,814	413,039	XXX
00080Q-AF-2	ABN AMRO BANK NV	C	08/30/2023	Various		1,294,256	1,335,000	1,347,442	1,338,877	0	(956)	0	(956)	0	1,337,921	0	(43,665)	(43,665)	69,049	07/28/2025
00091Q-AA-0	ACMAT 221 B - ABS		03/20/2023	Paydown		335,097	335,097	335,094	335,096	0	1	0	1	0	335,097	0	0	0	1,590	04/20/2029
00109B-AA-3	AFN 2019-1 A1 - CMBS		12/20/2023	Paydown		618,653	618,653	618,649	618,651	0	2	0	2	0	618,653	0	0	0	17,527	05/20/2049
00109B-AB-1	AFN 2019-1 A2 - CMBS		12/20/2023	Paydown		163,122	163,122	160,977	161,074	0	2,048	0	2,048	0	163,122	0	0	0	3,855	05/20/2049
00110X-AB-0	AFN 211 A2 - CMBS		12/20/2023	Paydown		582,484	582,484	582,400	582,405	0	78	0	78	0	582,484	0	0	0	11,908	05/20/2051
00115A-AK-5	AEP TRANSMISSION COMPANY LLC		08/30/2023	Various		953,577	1,258,000	1,503,197	1,490,242	0	(4,078)	0	(4,078)	0	1,486,164	0	(532,587)	(532,587)	33,861	06/15/2049
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCING X		08/30/2023	Various		557,979	530,000	786,525	736,977	0	(13,459)	0	(13,459)	0	723,519	0	(165,540)	(165,540)	35,046	03/15/2032
00161A-AA-0	ACMAT 232 A - ABS		12/20/2023	Paydown		4,251,834	4,257,948	4,257,809	0	0	(5,976)	0	(5,976)	0	4,251,834	0	0	0	81,221	06/20/2030
00165C-AB-0	AMC ENTERTAINMENT HOLDINGS INC		10/12/2023	JP Morgan		1,196,022	2,176,000	587,520	603,500	0	81,539	0	81,539	0	685,039	0	510,983	510,983	63,920	11/15/2026
00165C-AP-9	AMC ENTERTAINMENT HOLDINGS INC		12/14/2023	Various		4,314,974	5,678,851	5,323,940	2,299,935	3,092,964	51,116	0	3,144,079	0	5,444,014	0	(1,129,040)	(1,129,040)	394,784	06/15/2026
00184@-AA-4	AMZN EUCLID OH CTL PT TR - ABS		12/31/2023	Paydown		264,883	264,884	261,803	261,818	0	3,065	0	3,065	0	264,883	0	0	0	6,902	06/30/2039
00185A-AD-6	AON PLC	C	10/11/2023	Barclays Bank		9,973,000	10,000,000	10,512,500	10,063,083	0	(63,083)	0	(63,083)	0	10,000,000	0	(27,000)	(27,000)	351,111	11/27/2023
00191#-AA-3	AMZN TUCSON AZ CTL PT TR - ABS		12/31/2023	Paydown		275,450	290,247	286,809	286,824	0	3,508	0	3,508	0	290,332	0	(14,882)	(14,882)	7,888	08/31/2039
00191@-AA-5	AMZN OKLAHOMA CITY OK CTL PT TR - ABS		12/31/2023	Paydown		133,204	133,204	133,204	133,208	0	(4)	0	(4)	0	133,204	0	0	0	3,559	09/30/2039
00193*-AA-5	AMZN TULSA OK CTL PT TR - ABS		12/31/2023	Paydown		432,486	432,484	428,967	428,972	0	3,514	0	3,514	0	432,486	0	0	0	12,746	09/30/2039
001957-BD-0	AT&T CORP		08/30/2023	Various		2,183,999	1,885,000	2,768,625	2,604,209	0	(45,979)	0	(45,979)	0	2,558,230	0	(374,231)	(374,231)	130,576	11/15/2031
00206R-HN-5	AT&T INC		02/01/2023	Maturity @ 100.00		15,600,000	15,600,000	17,659,703	15,627,689	0	(51,685)	0	(51,685)	0	15,600,000	0	0	0	834,251	02/01/2023
00206R-JA-1	AT&T INC		12/22/2023	Various		2,846,850	2,500,000	3,368,146	3,172,217	0	(58,497)	0	(58,497)	0	3,113,720	0	(266,870)	(266,870)	219,771	05/01/2032
00206R-MM-1	AT&T INC		03/29/2023	Barclays Bank		234,897	295,000	303,039	302,257	0	(146)	0	(146)	0	302,112	0	(67,215)	(67,215)	2,487	12/01/2033
00225#-AA-3	AMZN GRAND RAPIDS MI CTL PT TR - ABS		12/31/2023	Paydown		278,301	270,903	267,668	267,683	0	3,220	0	3,220	0	270,903	0	7,397	7,397	7,260	09/30/2039
002819-AC-4	ABBOTT LABORATORIES		09/27/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	235,834	11/30/2037
002824-BF-6	ABBOTT LABORATORIES		11/13/2023	Various		3,396,805	3,532,000	3,496,857	3,514,220	0	3,644	0	3,644	0	3,517,864	0	(121,059)	(121,059)	124,356	11/30/2026
00287Y-AR-0	ABBVIE INC		11/13/2023	JP Morgan		2,222,729	2,456,000	2,423,525	2,433,659	0	1,072	0	1,072	0	2,434,010	0	(211,281)	(211,281)	131,077	05/14/2035
00287Y-AS-8	ABBVIE INC		08/31/2023	Various		0	0	0	160	0	(160)	0	(160)	0	0	0	0	0	0	05/14/2045
00287Y-BV-0	ABBVIE INC		12/05/2023	Merrill Algo		411,536	434,000	435,898	435,240	0	(299)	0	(299)	0	434,941	0	(23,405)	(23,405)	13,301	11/21/2026
00287Y-CY-3	ABBVIE INC		12/04/2023	JP Morgan		6,490,543	6,940,000	7,870,363	7,711,968	0	(38,540)	0	(38,540)	0	7,710,913	0	(1,220,371)	(1,220,371)	329,610	03/15/2035

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
00439K-AB-2	AALLC 2021-1H B - RMBS		12/15/2023	Paydown		382,187	382,199	375,515	375,368	0	6,831	0	6,831	0	382,199	0	(12)	(12)	3,416	10/15/2040
00440E-AV-9	CHUBB INA HOLDINGS INC		09/29/2023	Various		69,710,136	73,749,000	65,307,191	70,878,378	0	727,401	0	727,401	0	71,015,918	0	(1,305,782)	(1,305,782)	2,845,773	05/03/2026
00461V-AA-1	ACMAT 2023-1 A - ABS		12/20/2023	Paydown		1,679,672	1,679,672	1,679,641	0	0	31	0	31	0	1,679,672	0	0	0	49,013	01/22/2030
00774M-AP-0	AERCAP IRELAND CAPITAL DAC	C	09/15/2023	Various		363,000	363,000	360,695	362,461	0	408	0	408	0	362,869	0	131	131	13,571	09/15/2023
00802#-AA-4	AEROSTAR AIRPORT HOLDINGS LLC		09/22/2023	Paydown		642,622	642,622	642,622	642,684	0	(61)	0	(61)	0	642,622	0	0	0	28,048	03/22/2035
00817Y-AG-3	AETNA INC		12/04/2023	Various		10,398,162	10,015,000	13,228,950	12,419,014	0	(94,017)	0	(94,017)	0	12,324,998	0	(1,926,835)	(1,926,835)	588,532	12/15/2037
00833P-AA-5	AFFRM 22Z1 A - ABS		12/15/2023	Paydown		688,370	688,370	681,487	669,263	0	19,107	0	19,107	0	688,370	0	0	0	15,484	06/15/2027
00870W-AA-4	AI CANDELARIA SPAIN SA	C	01/06/2023	Various		4,217,082	5,520,000	5,331,329	5,325,183	0	295	0	295	0	5,325,478	0	(1,108,396)	(1,108,396)	20,248	06/15/2033
009098-A*-5	AIR CARGO LOGISTICS FTWORTH TX A-1 - ABS		12/10/2023	Paydown		221,969	222,194	222,001	222,008	0	80	0	80	0	222,088	0	(120)	(120)	5,699	11/10/2039
00910G-A*-4	AIR CARGO LOGISTICS SAN BER CA A1A - ABS		12/10/2023	Paydown		121,549	121,578	121,243	121,258	0	320	0	320	0	121,578	0	(29)	(29)	3,482	03/10/2041
00913R-AD-8	AIR LIQUIDE FINANCE SA	C	03/31/2023	CORPORATE ACTION		6,737,514	7,140,000	6,780,287	6,795,047	0	21,187	0	21,187	0	6,816,234	0	(79,215)	(79,215)	91,233	09/27/2026
00913R-AE-6	AIR LIQUIDE FINANCE SA	C	03/27/2023	ASSGN		8,074,900	10,000,000	9,979,700	9,982,387	0	117	0	117	0	9,982,505	0	(1,907,605)	(1,907,605)	178,889	09/27/2046
00914A-AD-4	AIR LEASE CORP		01/15/2023	Maturity @ 100.00		515,000	515,000	528,251	515,277	0	(277)	0	(277)	0	515,000	0	0	0	5,794	01/15/2023
00914A-AK-8	AIR LEASE CORP		11/13/2023	Various		5,587,809	6,885,000	6,740,828	6,767,276	0	11,218	0	11,218	0	6,778,494	0	(1,190,685)	(1,190,685)	201,411	12/01/2030
010392-FL-7	ALABAMA POWER CO		08/30/2023	Various		6,825,836	8,610,000	10,327,867	10,197,374	0	(36,252)	0	(36,252)	0	10,161,122	0	(3,335,287)	(3,335,287)	372,203	08/15/2044
010392-FM-5	ALABAMA POWER CO		02/21/2023	JP Morgan		11,819,050	15,000,000	12,411,600	12,422,867	0	9,389	0	9,389	0	12,432,255	0	(613,205)	(613,205)	266,667	03/01/2045
013092-AG-6	ALBERTSONS COMPANIES INC		12/01/2023	PERSHING DIV OF DLJ SEC LNDING		3,550,000	4,000,000	3,800,000	3,822,340	0	23,588	0	23,588	0	3,845,928	0	(295,928)	(295,928)	171,111	03/15/2029
01609W-AV-4	ALIBABA GROUP HOLDING LTD	C	07/20/2023	Aegon		5,513,900	7,000,000	5,756,625	5,760,886	0	13,309	0	13,309	0	5,774,195	0	(260,295)	(260,295)	186,200	12/06/2047
01609W-AW-2	ALIBABA GROUP HOLDING LTD	C	07/20/2023	CITIBANK		3,959,250	5,000,000	4,075,938	4,077,634	0	4,916	0	4,916	0	4,082,550	0	(123,300)	(123,300)	139,333	12/06/2057
01626P-AM-8	ALIMENTATION COUCHE-TARD INC		12/04/2023	JP Morgan		2,769,462	3,190,000	3,326,947	3,304,239	0	(14,512)	0	(14,512)	0	3,289,727	0	(520,265)	(520,265)	128,349	01/25/2030
01627A-AA-6	ADC 2021-1 A2 - ABS		11/02/2023	MIZUHO SECURITIES USA/FIXED INCOME		15,749,297	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	(2,250,703)	(2,250,703)	310,889	08/15/2046
017175-AE-0	ALLEGHANY CORP		10/11/2023	Barclays Bank		7,215,901	8,075,000	7,182,551	7,207,623	0	76,530	0	76,530	0	7,284,154	0	(68,253)	(68,253)	266,699	05/15/2030
017475-AC-8	CARDINAL HEALTH INC		11/07/2023	Various		4,524,861	4,385,000	5,379,255	4,735,043	0	(59,956)	0	(59,956)	0	4,675,088	0	(150,227)	(150,227)	279,896	10/15/2026
01852T-AA-1	ALBT 2007-OA1 A1 - CMO/RMBS		12/26/2023	Paydown		108,205	73,270	32,963	106,271	0	1,935	0	1,935	0	108,205	0	0	0	0	07/25/2037
019736-AG-2	ALLISON TRANSMISSION INC		11/29/2023	Various		1,481,230	1,750,000	1,580,384	1,653,744	0	4,526	68,466	(63,940)	0	1,589,804	0	(108,574)	(108,574)	65,024	01/30/2031
020002-AQ-4	ALLSTATE CORP		05/19/2023	WELLS FARGO SECURITIES LLC		6,188,003	6,265,000	5,521,415	5,846,676	0	11,304	0	11,304	0	5,857,980	0	330,023	330,023	160,140	06/01/2033
020002-BF-7	ALLSTATE CORP		03/29/2023	Maturity @ 100.00		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	2,544	03/29/2023
020039-DC-4	ALLTEL CORP		12/22/2023	Various		2,295,260	2,000,000	2,791,204	2,539,744	0	(45,657)	0	(45,657)	0	2,494,087	0	(198,827)	(198,827)	232,313	07/01/2032
02146Q-AB-9	CWALT 2006-OA10 2A1 - CMO/RMBS		12/26/2023	Paydown		1,363,223	902,659	679,208	1,340,783	0	21,042	0	21,042	0	1,361,824	0	1,399	1,399	0	08/25/2046
02146Q-AC-7	CWALT 2006-OA10 3A1 - RMBS		12/26/2023	Paydown		770,762	444,878	354,151	751,901	0	18,123	0	18,123	0	770,024	0	739	739	0	08/25/2046
02146Q-AD-5	CWALT 2006-OA10 4A1 - RMBS		12/26/2023	Paydown		676,559	418,237	312,825	661,382	0	15,177	0	15,177	0	676,559	0	0	0	0	08/25/2046
02148A-AA-4	CWALT 2006-34 A1 - CMO/RMBS		12/01/2023	Paydown		764,119	1,257	607	798,444	0	(34,325)	0	(34,325)	0	764,119	0	0	0	0	11/25/2046
02148G-AD-5	CWALT 2007-OA8 2A1 - RMBS		12/26/2023	Paydown		130,909	141,216	60,874	124,792	0	6,117	0	6,117	0	130,909	0	0	0	420	06/25/2047
02148Y-AJ-3	CWALT 2006-42 2A1 - CMO/RMBS		12/01/2023	Paydown		240,714	53,217	2,331	(1,102)	0	53,977	0	53,977	0	52,876	0	187,838	187,838	0	12/25/2046
02149Q-AD-2	CWALT 2007-OA10 2A1 - CMO/RMBS		12/26/2023	Paydown		240,779	450,671	233,499	239,789	0	990	0	990	0	240,779	0	0	0	0	09/25/2047
02154C-AF-0	ALTICE FINANCING SA	C	03/08/2023	Goldman Sachs		1,234,290	1,500,000	1,341,900	1,361,441	0	4,268	0	4,268	0	1,365,708	0	(131,418)	(131,418)	48,720	01/15/2028
023135-BZ-8	AMAZON.COM INC		12/04/2023	JP Morgan		836,680	1,000,000	833,230	852,058	0	14,897	0	14,897	0	856,642	0	(19,962)	(19,962)	22,400	05/12/2031
023551-AF-1	HESS CORP		11/15/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	19,688	10/01/2029
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2023	Paydown		72,155	57,825	52,066	58,592	0	13,564	0	13,564	0	72,155	0	0	0	925	12/15/2029
02377B-AA-4	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2023	Paydown		473,884	473,884	473,884	473,905	0	(20)	0	(20)	0	473,884	0	0	0	14,217	03/22/2029
02377L-AA-2	AMERICAN AIRLINES 2019-1 PASS THROUGH TR		08/15/2023	Paydown		92,288	92,288	92,739	92,640	0	(352)	0	(352)	0	92,288	0	0	0	2,180	08/15/2033
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		01/15/2023	Maturity @ 100.00		805,530	805,530	805,530	805,531	0	(1)	0	(1)	0	805,530	0	0	0	19,937	07/15/2024
025816-BK-4	AMERICAN EXPRESS CO		08/30/2023	Various		11,699,260	12,032,000	11,798,988	12,008,690	0	6,250	189,624	(183,374)	0	11,825,317	0	(126,057)	(126,057)	271,695	12/05/2024
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP		11/13/2023	Various		10,695,501	11,575,000	11,269,304	11,416,642	0	29,098	0	29,098	0	11,445,740	0	(750,239)	(750,239)	387,280	05/03/2027
02666T-AC-1	AMERICAN HOMES 4 RENT LP		12/04/2023	JP Morgan		2,362,230	3,000,000	2,955,390	2,961,304	0	3,820	0	3,820	0	2,965,124	0	(602,894)	(602,894)	99,156	07/15/2031
02666T-AE-7	AMERICAN HOMES 4 RENT LP		11/13/2023	Various		4,110,963	5,000,000	4,875,850	4,883,469	0	9,006	0	9,006	0	4,892,475	0	(781,512)	(781,512)	192,830	04/15/2032
026930-AA-5	AHMA 2007-2 A1 - RMBS		12/26/2023	Paydown		1,452,800	979,019	467,281	1,375,075	0	77,725	0	77,725	0	1,452,800	0	0	0	0	03/25/2047
026935-AC-0	AHMA 2007-3 12A - CMO/RMBS		12/26/2023	Paydown		134,039	96,148	82,706	133,746	0	293	0	293	0	134,039	0	0	0	0	06/25/2037

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
03027X-BC-3	AMERICAN TOWER CORP		12/04/2023	Various		12,507,313	16,000,000	15,908,000	15,933,605	0	7,619	0	7,619	0	15,937,464	0	(3,430,151)	(3,430,151)	305,550	06/15/2030
03040#-AJ-1	AMERICAN WATER SER H SR NTS		05/15/2023	Maturity @ 100.00		1,268,444	1,268,444	1,268,444	1,268,444	0	0	0	0	0	1,268,444	0	0	0	41,542	05/15/2023
03040W-AV-7	AMERICAN WATER CAPITAL CORP		07/19/2023	JP Morgan		4,708,255	5,575,000	4,917,485	4,919,729	0	6,789	0	6,789	0	4,926,518	0	(218,264)	(218,264)	147,815	06/01/2049
03076C-AG-1	AMERIPRISE FINANCIAL INC		05/12/2023	Various		2,202,728	2,250,000	2,323,343	2,265,378	0	(3,022)	0	(3,022)	0	2,262,357	0	(59,629)	(59,629)	47,869	10/15/2024
031162-BK-5	AMGEN INC		12/22/2023	Adjustment		3,946,351	4,035,000	4,467,956	4,383,139	0	(12,138)	0	(12,138)	0	4,381,818	0	(435,467)	(435,467)	433,607	11/15/2041
031162-CT-5	AMGEN INC		02/15/2023	JP Morgan		42,396	47,000	46,900	46,939	0	2	0	2	0	46,941	0	(4,545)	(4,545)	506	02/21/2027
032095-AJ-0	AMPHENOL CORP		12/04/2023	JP Morgan		878,640	1,000,000	1,000,340	1,000,263	0	(30)	0	(30)	0	1,000,234	0	(121,594)	(121,594)	36,633	02/15/2030
03330P-AA-7	ANCHF 5 A - CDO		10/25/2023	Paydown		684,806	684,806	669,398	670,262	0	14,544	0	14,544	0	684,806	0	0	0	28,077	04/25/2036
034863-AT-7	ANGLO AMERICAN CAPITAL PLC	C	08/30/2023	Various		1,635,874	1,750,000	1,676,080	1,709,471	0	5,176	0	5,176	0	1,714,647	0	(78,773)	(78,773)	67,861	09/11/2027
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC		05/12/2023	Various		3,314,940	3,000,000	3,358,602	3,282,824	0	(3,036)	0	(3,036)	0	3,279,788	0	35,152	35,152	103,458	05/01/2042
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC		11/14/2023	ASSGN		13,641,461	14,058,000	13,895,708	13,994,087	0	15,562	0	15,562	0	14,002,538	0	(361,076)	(361,076)	432,149	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		11/13/2023	Various		4,530,725	5,000,000	4,975,036	4,980,224	0	1,139	0	1,139	0	4,980,358	0	(449,633)	(449,633)	298,319	02/01/2036
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/12/2023	Various		1,150,360	1,000,000	1,178,743	1,130,188	0	(3,383)	0	(3,383)	0	1,126,805	0	23,555	23,555	49,135	08/15/2033
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		11/13/2023	Various		8,983,193	9,217,000	9,216,849	9,219,955	0	1,353	0	1,353	0	9,218,133	0	(234,940)	(234,940)	563,726	01/23/2029
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC		07/24/2023	Various		9,008,200	9,500,000	8,885,350	8,888,695	0	7,411	0	7,411	0	8,896,106	0	112,094	112,094	609,414	02/01/2046
036752-AK-9	ELEVANCE HEALTH INC		06/23/2023	Goldman Sachs		7,725,400	10,000,000	8,279,400	8,285,008	0	15,745	0	15,745	0	8,300,753	0	(575,353)	(575,353)	289,833	09/15/2049
036752-AM-5	ELEVANCE HEALTH INC		07/19/2023	Goldman Sachs		4,912,250	7,000,000	5,280,240	5,285,558	0	17,287	0	17,287	0	5,302,845	0	(390,595)	(390,595)	149,479	05/15/2050
036752-AP-8	ELEVANCE HEALTH INC		12/04/2023	JP Morgan		6,700,720	8,000,000	8,132,320	8,111,445	0	(11,933)	0	(11,933)	0	8,099,512	0	(1,398,792)	(1,398,792)	249,900	03/15/2031
037389-BE-2	AON CORP		11/13/2023	Various		3,254,218	3,917,000	4,238,938	4,167,990	0	(28,273)	0	(28,273)	0	4,139,717	0	(885,498)	(885,498)	107,544	05/15/2030
037411-AW-5	APACHE CORP		12/22/2023	Adjustment		5,919,900	7,000,000	6,904,170	6,928,170	0	3,036	0	3,036	0	6,929,938	0	(1,010,038)	(1,010,038)	467,075	09/01/2040
037411-AY-1	APACHE CORP		12/22/2023	Adjustment		4,188,650	5,000,000	4,162,772	4,184,370	0	21,779	0	21,779	0	4,195,372	0	(6,722)	(6,722)	365,313	02/01/2042
037735-CG-0	APPALACHIAN POWER CO		07/18/2023	JP Morgan		6,763,055	6,500,000	6,741,605	7,469,627	0	(27,193)	700,829	(728,022)	0	6,741,605	0	21,450	21,450	332,651	04/01/2036
037735-CW-5	APPALACHIAN POWER CO		02/22/2023	BNP PARIBAS		1,264,005	1,350,000	1,294,340	1,309,569	0	(11,675)	0	(11,675)	0	1,297,894	0	(33,889)	(33,889)	(145,984)	06/01/2027
037833-AK-6	APPLE INC		05/03/2023	Maturity @ 100.00		3,750,000	3,750,000	3,506,090	3,737,473	0	12,527	0	12,527	0	3,750,000	0	0	0	45,000	05/03/2023
037833-AZ-3	APPLE INC		10/13/2023	CITIBANK		11,084,275	11,500,000	11,282,420	11,298,054	0	74,522	0	74,522	0	11,372,576	0	(288,301)	(288,301)	360,556	02/09/2025
037833-BG-4	APPLE INC		04/06/2023	Goldman Sachs		847,238	860,000	880,927	867,074	0	(794)	0	(794)	0	866,280	0	(19,043)	(19,043)	11,237	05/13/2025
037833-BX-7	APPLE INC		12/22/2023	WELLS FARGO SECURITIES LLC		13,856,683	14,250,000	15,539,143	15,346,230	0	(5,358)	0	(5,358)	0	15,340,872	0	(1,484,190)	(1,484,190)	207,078	02/23/2046
037833-CJ-7	APPLE INC		12/04/2023	Various		27,085,727	28,326,000	27,912,440	28,147,167	0	45,468	0	45,468	0	28,158,936	0	(1,073,209)	(1,073,209)	1,225,401	02/09/2027
037833-CX-6	APPLE INC		01/30/2023	Bank of America		583,047	611,000	602,403	606,080	0	88	0	88	0	606,168	0	(23,121)	(23,121)	2,088	06/20/2027
037833-DU-1	APPLE INC		12/04/2023	JP Morgan		19,236,050	23,000,000	22,838,080	22,888,849	0	14,765	0	14,765	0	22,893,184	0	(3,657,134)	(3,657,134)	784,471	05/11/2030
037833-DW-7	APPLE INC		05/31/2023	Various		0	0	0	695	0	(695)	0	(695)	0	0	0	0	0	(38,120)	05/11/2050
037833-DY-3	APPLE INC		11/13/2023	Various		9,391,980	12,000,000	11,970,840	11,977,404	0	2,416	0	2,416	0	11,979,820	0	(2,587,840)	(2,587,840)	182,500	08/20/2030
037833-EG-1	APPLE INC		06/23/2023	Morgan Stanley		6,753,800	10,000,000	7,158,000	7,163,162	0	14,686	0	14,686	0	7,177,847	0	(424,047)	(424,047)	248,111	02/08/2061
038222-AN-5	APPLIED MATERIALS INC		11/13/2023	Various		6,406,710	8,000,000	7,969,360	7,978,286	0	2,548	0	2,548	0	7,979,332	0	(1,572,622)	(1,572,622)	131,056	06/01/2030
03937L-AA-3	ARCH CAPITAL GROUP LTD	C	12/04/2023	JP Morgan		5,632,680	5,053,000	7,332,004	7,093,498	0	(141,625)	0	(141,625)	0	6,951,873	0	(1,319,193)	(1,319,193)	407,503	05/01/2034
03939A-AA-5	ARCH CAPITAL GROUP LTD	C	06/23/2023	Barclays Bank		7,348,400	10,000,000	7,750,100	7,757,010	0	18,359	0	18,359	0	7,775,370	0	(426,970)	(426,970)	178,721	06/30/2050
039483-AT-9	ARCHER-DANIELS-MIDLAND CO		08/30/2023	Various		1,055,260	1,000,000	1,453,180	1,368,420	0	(22,956)	0	(22,956)	0	1,345,464	0	(290,204)	(290,204)	54,239	10/01/2032
039524-AA-1	ARCHES BUYER INC		10/10/2023	Various		2,377,977	2,791,000	2,639,952	2,741,368	0	6,081	96,635	(90,554)	0	2,650,814	0	(272,837)	(272,837)	98,067	06/01/2028
039524-AB-9	ARCHES BUYER INC		11/08/2023	Various		1,832,188	2,185,000	1,774,220	2,022,342	0	16,803	264,925	(248,122)	0	1,774,220	0	57,968	57,968	125,727	12/01/2028
03969Y-AC-2	ARDAGH METAL PACKAGING FINANCE PLC	C	04/11/2023	DEUTSCHE BANK SECURITIES, INC.		695,625	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(4,375)	(4,375)	13,767	06/15/2027
040555-DC-5	ARIZONA PUBLIC SERVICE CO		07/19/2023	JP Morgan		3,037,700	5,000,000	3,204,950	3,210,129	0	16,718	0	16,718	0	3,226,847	0	(189,147)	(189,147)	112,625	09/15/2050
045054-AJ-2	ASHTEAD CAPITAL INC		06/21/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL		625,678	675,000	605,813	610,965	0	4,914	0	4,914	0	615,879	0	9,798	9,798	17,400	05/01/2028
045054-AN-3	ASHTEAD CAPITAL INC		01/24/2023	Bank of America		174,946	200,000	199,482	199,622	0	7	0	7	0	199,629	0	(24,683)	(24,683)	1,367	08/12/2026
045427-AE-1	CWL 2006-8 M1 - RMBS		12/25/2023	Paydown		458,769	0	0	0	0	0	0	0	0	0	0	458,769	458,769	0	01/25/2034
046353-AD-0	ASTRAZENECA PLC	C	12/22/2023	Various		6,996,780	6,000,000	7,005,180	6,735,599	0	(33,358)	0	(33,358)	0	6,702,241	0	294,539	294,539	491,275	09/15/2037
046353-AL-2	ASTRAZENECA PLC	C	08/30/2023	Various		4,306,995	4,500,000	4,471,020	4,490,599	0	2,083	0	2,083	0	4,492,682	0	(185,687)	(185,687)	119,813	11/16/2025
046353-AT-5	ASTRAZENECA PLC	C	12/22/2023	Various		10,795,620	11,000,000	12,702,800	12,200,337	0	(192,015)	0	(192,015)	0	12,008,322	0	(1,212,702)	(1,212,702)	629,444	01/17/2029
046353-AU-2	ASTRAZENECA PLC	C	08/30/2023	Adjustment		7,036,640	8,000,000	9,898,690	9,777,232	0	(32,144)	0	(32,144)	0	9,745,089	0	(2,708,449)	(2,708,449)	362,639	08/17/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04636N-AA-1	ASTRAZENECA FINANCE LLC		05/18/2023	Various		827,731	910,000	908,853	909,211	0	85	0	85	0	909,296	0	(81,565)	(81,565)	5,103	05/28/2026
04774#-AA-0	ATLANTA FALCONS STADIUM CO SER A		09/01/2023	Paydown		192,383	192,383	192,383	192,390	0	(6)	0	(6)	0	192,383	0	0	0	5,195	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO SER B		09/01/2023	Paydown		139,572	139,572	139,572	139,577	0	(5)	0	(5)	0	139,572	0	0	0	3,769	09/01/2042
048303-CC-3	ATLANTIC CITY ELECTRIC CO		12/22/2023	Various		2,589,725	2,500,000	3,040,700	2,845,199	0	(23,479)	0	(23,479)	0	2,821,720	0	(231,995)	(231,995)	159,903	05/15/2034
048303-CF-6	ATLANTIC CITY ELECTRIC CO		08/30/2023	Various		1,945,280	2,000,000	2,028,440	2,004,941	0	(2,240)	0	(2,240)	0	2,002,702	0	(57,422)	(57,422)	67,313	09/01/2024
052769-AE-6	AUTODESK INC		11/13/2023	Various		1,396,089	1,500,000	1,410,090	1,451,611	0	7,967	0	7,967	0	1,459,579	0	(63,490)	(63,490)	38,354	06/15/2027
05279@-AA-9	AUTOLIV CTL LEASE BACKED PT - ABS		12/15/2023	Paydown		321,627	321,627	308,922	309,108	0	12,519	0	12,519	0	321,627	0	0	0	7,224	05/15/2034
053499-AL-3	AVAYA INC		05/01/2023	Direct Placement		2,992,109	13,178,000	1,202,493	4,019,290	8,198,832	16,450	11,024,283	(2,809,001)	0	1,210,289	0	1,781,820	1,781,820	0	09/15/2028
05351C-AA-5	AVATION CAPITAL SA	C	06/01/2023	Adjustment		(300)	(2,540)	(2,019)	(2,026)	0	7	0	7	0	(2,019)	0	1,719	1,719	47,062	10/31/2026
05351K-B*-9	AVCCT_22-1 - ABS		09/26/2023	Various		0	0	0	(748)	0	748	0	748	0	0	0	0	0	0	04/15/2027
05351X-AB-7	AVAYA HOLDINGS CORP		05/01/2023	Adjustment		452,029	4,855,000	182,063	182,063	0	89,434	0	89,434	0	271,497	0	180,532	180,532	0	06/15/2023
05369A-AC-5	AVIATION CAPITAL GROUP LLC		05/01/2023	Maturity @ 100.00		88,000	88,000	91,996	88,653	0	(653)	0	(653)	0	88,000	0	0	0	1,705	05/01/2023
05377R-DL-5	AESOP 192 A - ABS		05/12/2023	Various		2,924,370	3,000,000	2,998,939	2,999,296	0	57	0	57	0	2,999,353	0	(74,983)	(74,983)	39,642	09/22/2025
054561-AC-9	EQUITABLE HOLDINGS INC		04/20/2023	Maturity @ 100.00		338,000	338,000	337,552	337,967	0	33	0	33	0	338,000	0	0	0	6,591	04/20/2023
05490A-AA-1	BBUBS 2012-TFT A - CMBS		12/01/2023	Paydown		294,232	294,238	287,260	294,238	0	0	0	0	0	294,238	0	(6)	(6)	3,794	06/07/2030
05490V-AA-5	BBCMS 2015-MSQ A - CMBS		01/17/2023	Paydown		10,500,000	10,500,000	10,496,138	10,500,000	0	0	0	0	0	10,500,000	0	0	0	31,439	09/15/2032
05491V-AA-4	BBCMS 2018-CHRS A - CMBS		08/30/2023	Various		4,244,912	5,000,000	5,124,945	5,075,352	0	(8,526)	0	(8,526)	0	5,066,826	0	(821,914)	(821,914)	161,752	08/06/2038
05523R-AD-9	BAE SYSTEMS PLC	C	12/04/2023	Various		946,820	1,055,000	1,047,573	1,049,345	0	612	0	612	0	1,049,957	0	(103,137)	(103,137)	39,341	04/15/2030
05526W-AA-1	BAMLL 2015-HAUL A1 - CMBS		12/01/2023	Paydown		1,704,351	1,704,351	1,686,826	1,687,009	0	17,341	0	17,341	0	1,704,351	0	0	0	24,010	07/08/2043
05535D-AM-6	BCF 1997-R1 WAC - RMBS		12/25/2023	Paydown		8,460	3,829	0	(42)	0	3,871	0	3,871	0	3,829	0	4,630	4,630	98	03/25/2039
05541V-AF-3	BG ENERGY CAPITAL PLC	C	12/22/2023	Various		9,482,100	10,000,000	9,828,400	9,864,737	0	4,245	0	4,245	0	9,868,982	0	(386,882)	(386,882)	607,882	10/15/2041
055450-AH-3	BHP BILLITON FINANCE (USA) LTD	C	08/30/2023	Various		1,582,868	1,545,000	1,800,813	1,614,131	0	(13,497)	0	(13,497)	0	1,600,634	0	(17,766)	(17,766)	98,913	03/01/2026
05547H-AJ-0	BBCMS 2015-SRCH B - CMBS		01/18/2023	Barclays Bank		659,829	710,000	747,868	731,890	0	(226)	0	(226)	0	731,664	0	(71,835)	(71,835)	3,903	08/10/2035
05565E-BL-8	BMW US CAPITAL LLC		08/30/2023	Adjustment		4,472,268	4,750,000	5,214,455	5,101,469	0	(30,674)	0	(30,674)	0	5,070,794	0	(598,527)	(598,527)	175,770	04/09/2030
05565Q-DN-5	BP CAPITAL MARKETS PLC	C	08/30/2023	Various		2,804,610	3,000,000	2,897,160	2,944,466	0	7,186	0	7,186	0	2,951,652	0	(147,042)	(147,042)	93,178	09/19/2027
05574L-FY-9	BNP PARIBAS SA	C	03/03/2023	Maturity @ 100.00		18,150,000	18,150,000	18,428,611	18,159,812	0	(9,812)	0	(9,812)	0	18,150,000	0	0	0	294,938	03/03/2023
05578D-AG-7	BPCE SA	C	10/04/2023	ROYAL BANK OF CANADA		24,696,500	25,000,000	24,646,000	24,945,939	0	31,644	0	31,644	0	24,977,584	0	(281,084)	(281,084)	975,000	04/15/2024
05578Q-AA-1	BPCE SA	C	10/22/2023	Maturity @ 100.00		1,955,000	1,955,000	2,009,329	1,960,510	0	(5,510)	0	(5,510)	0	1,955,000	0	0	0	111,435	10/22/2023
05590#-AA-9	BPHQ 2107 CTL PASS THRU TRUST - ABS		12/15/2023	Paydown		956,688	956,685	941,314	941,562	0	15,125	0	15,125	0	956,687	0	1	1	18,482	11/15/2032
05606#-AA-1	BIF III HOLTWOOD LLC SR SECD NTS		01/01/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(56,300)	02/15/2033
05606F-AA-1	BX 2019-OC11 A - CMBS		10/25/2023	JP Morgan		4,127,344	5,000,000	5,149,735	5,107,420	0	(11,995)	0	(11,995)	0	5,095,425	0	(968,081)	(968,081)	144,979	12/09/2041
05606F-AG-8	BX 2019-OC11 B - CMBS		12/22/2023	Various		13,318,298	15,000,000	15,449,550	15,324,013	0	(42,695)	0	(42,695)	0	15,281,318	0	(1,963,021)	(1,963,021)	572,294	12/09/2041
05606X-AA-2	BXGNT 2015-A A - RMBS		05/16/2023	Paydown		336,596	336,333	336,306	337,782	0	(1,449)	0	(1,449)	0	336,333	0	263	263	3,563	05/02/2030
05607B-AA-9	BXGNT 17A A - RMBS		12/02/2023	Paydown		18,966	18,966	18,965	18,965	0	0	0	0	0	18,966	0	0	0	286	10/04/2032
058498-AW-6	BALL CORP		12/05/2023	Various		4,400,835	5,312,000	5,279,318	5,285,270	0	2,948	0	2,948	0	5,288,218	0	(887,384)	(887,384)	199,704	08/15/2030
05948K-V6-3	BOAA 2005-11 3C1 - CMO/RMBS		12/01/2023	Paydown		190,206	133,887	112,269	185,850	0	4,356	0	4,356	0	190,206	0	0	0	0	12/25/2035
059494-AA-2	BOAA 2006-9 1C1 - CMO/RMBS		12/01/2023	Paydown		781,409	570,005	515,740	760,527	0	20,882	0	20,882	0	781,409	0	0	0	0	01/25/2037
05949A-DN-7	BOAMS 2004-D 2A8 - CMO/RMBS		12/01/2023	Paydown		8,699	8,699	8,699	8,717	0	(19)	0	(19)	0	8,699	0	0	0	218	05/25/2034
059515-AC-0	BAFC 2007-3 A2 - RMBS		12/26/2023	Paydown		161,010	103,580	101,465	159,781	0	1,230	0	1,230	0	161,010	0	0	0	0	04/25/2037
05951V-AV-1	BAFC 2006-1 6A1 - RMBS		12/20/2023	Paydown		649,107	432,713	315,605	633,604	0	15,503	0	15,503	0	649,107	0	0	0	0	12/20/2046
05953Y-AG-6	BAFC 2007-4 A1A - RMBS		12/26/2023	Paydown		41,184	27,322	28,224	41,081	0	102	0	102	0	41,184	0	0	0	0	05/26/2037
05964H-AG-0	BANCO SANTANDER SA	C	04/12/2023	Maturity @ 100.00		1,400,000	1,400,000	1,411,358	1,401,041	0	(1,041)	0	(1,041)	0	1,400,000	0	0	0	26,936	04/12/2023
05964H-AM-7	BANCO SANTANDER SA	C	12/04/2023	JP Morgan		8,253,500	10,000,000	10,111,400	10,094,810	0	(9,620)	0	(9,620)	0	10,085,190	0	(1,831,690)	(1,831,690)	354,138	03/25/2031
06035R-AS-5	BANK 2018-BNK14 A4 - CMBS		11/16/2022	Barclays Bank		0	0	0	0	0	0	0	0	0	0	0	0	0	20,274	09/17/2060
06036F-BC-4	BANK 2018-BNK15 A4 - CMBS		08/14/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	154,245	11/18/2061
06050H-JH-2	BOAMS 2002-E A1 - CMO/RMBS		12/01/2023	Paydown		233	233	238	233	0	0	0	0	0	233	0	0	0	6	06/20/2031
06051G-GL-7	BANK OF AMERICA CORP		08/23/2023	Bank of America		279,258	300,000	278,010	278,452	0	2,328	0	2,328	0	280,780	0	(1,522)	(1,522)	9,293	04/24/2028
06051G-HD-4	BANK OF AMERICA CORP		12/04/2023	JP Morgan		1,841,060	2,000,000	1,925,209	1,954,191	0	6,487	0	6,487	0	1,960,678	0	(119,618)	(119,618)	65,721	12/20/2028
06051G-HF-9	BANK OF AMERICA CORP		03/01/2023	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	53,250	03/05/2024
06051G-HM-4	BANK OF AMERICA CORP		03/01/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	88,410	07/23/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06051G-HQ-5	BANK OF AMERICA CORP		12/04/2023	JP Morgan		4,629,250	5,000,000	5,103,900	5,069,013	0	(9,543)	0	(9,543)	0	5,059,470	0	(430,220)	(430,220)	264,381	02/07/2030
06051G-HU-6	BANK OF AMERICA CORP		08/30/2023	Various		4,153,200	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(846,800)	(846,800)	173,881	04/23/2040
06051G-JM-2	BANK OF AMERICA CORP		08/30/2023	Adjustment		2,520,320	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(1,479,680)	(1,479,680)	96,254	10/24/2051
06051G-KY-4	BANK OF AMERICA CORP		04/19/2023	Bank of America		1,298,587	1,322,000	1,282,631	1,282,818	0	1,003	0	1,003	0	1,283,821	0	14,767	14,767	49,540	07/22/2033
06051G-LH-0	BANK OF AMERICA CORP		06/07/2023	WELLS FARGO SECURITIES LLC		163,797	166,000	166,000	0	0	0	0	0	0	166,000	0	(2,203)	(2,203)	1,073	04/25/2034
06053F-AA-7	BANK OF AMERICA CORP		07/24/2023	Maturity @ 100.00		3,500,000	3,500,000	3,497,165	3,499,809	0	191	0	191	0	3,500,000	0	0	0	143,500	07/24/2023
064255-AM-4	MUFG BANK LTD	C	02/26/2023	Maturity @ 100.00		17,000,000	17,000,000	17,255,678	17,007,957	0	(7,957)	0	(7,957)	0	17,000,000	0	0	0	272,000	02/26/2023
065402-BC-2	BANK 2019-BNK18 A4 - CMBS		11/16/2023	Bank of America		5,461,805	6,300,000	6,488,924	6,425,113	0	(17,069)	0	(17,069)	0	6,408,044	0	(946,239)	(946,239)	218,893	05/17/2062
065402-BG-3	BANK 2019-BNK18 B - CMBS		12/22/2023	Various		7,756,824	10,000,000	11,056,490	10,721,193	0	(104,422)	0	(104,422)	0	10,616,771	0	(2,859,947)	(2,859,947)	420,899	05/17/2062
065403-BC-0	BANK 2019-BNK17 A4 - CMBS		08/30/2023	Various		8,140,896	9,000,000	9,269,263	9,173,895	0	(18,121)	0	(18,121)	0	9,155,774	0	(1,014,878)	(1,014,878)	249,767	04/17/2052
06540T-AC-4	BANK 2018-BNK11 A2 - CMBS		10/01/2023	Paydown		52,706	52,706	60,964	58,700	0	(5,995)	0	(5,995)	0	52,706	0	0	0	1,662	03/17/2061
06540W-BD-4	BANK 2019-BNK19 A3 - CMBS		11/14/2023	Bank of America		4,239,063	5,000,000	5,149,830	5,101,054	0	(13,352)	0	(13,352)	0	5,087,702	0	(848,640)	(848,640)	152,519	08/17/2061
06738E-AJ-4	BARCLAYS PLC	C	08/23/2023	Bank of America		10,729,651	12,186,000	14,485,536	14,317,436	0	(38,040)	0	(38,040)	0	14,279,396	0	(3,549,744)	(3,549,744)	653,982	08/17/2045
06738E-BA-2	BARCLAYS PLC	C	09/12/2023	Call @ 100.00		450,000	450,000	447,274	447,374	0	21	0	21	0	447,395	0	2,605	2,605	26,156	12/29/2049
06738E-BD-6	BARCLAYS PLC	C	12/04/2023	JP Morgan		11,407,945	11,931,000	13,633,509	13,172,502	0	(203,702)	0	(203,702)	0	12,968,800	0	(1,560,855)	(1,560,855)	626,165	05/16/2029
06738E-BK-0	BARCLAYS PLC	C	12/22/2023	Various		1,951,260	2,040,000	2,040,000	2,040,000	0	0	0	0	0	2,040,000	0	(88,740)	(88,740)	104,372	06/20/2030
06738E-BM-6	BARCLAYS PLC	C	12/04/2023	JP MORGAN SECS INC., - FIXED INCOME		14,474,166	17,922,000	17,922,000	17,922,000	0	0	0	0	0	17,922,000	0	(3,447,834)	(3,447,834)	450,335	06/24/2031
06738E-CC-7	BARCLAYS PLC	C	09/29/2023	CITIBANK		203,206	200,000	200,000	200,000	0	0	0	0	0	200,000	0	3,206	3,206	13,470	11/02/2026
070101-E@-5	BASIN ELEC PWR COOP FMO 2011 SER A		10/01/2023	Paydown		811,160	811,160	811,160	811,197	0	(37)	0	(37)	0	811,160	0	0	0	32,446	10/01/2031
07177M-AN-3	BAXALTA INC		08/30/2023	Adjustment		1,270,117	1,377,000	1,773,569	1,741,265	0	(7,776)	0	(7,776)	0	1,737,304	0	(467,187)	(467,187)	49,601	06/23/2045
07274N-AE-3	BAYER US FINANCE II LLC		12/15/2023	Maturity @ 100.00		380,000	380,000	378,761	379,764	0	236	0	236	0	380,000	0	0	0	14,725	12/15/2023
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS		06/23/2023	ROYAL BANK OF CANADA		6,739,900	10,000,000	7,290,800	7,299,111	0	23,852	0	23,852	0	7,322,962	0	(583,062)	(583,062)	175,072	11/15/2050
07325X-AB-6	BAYC 2007-2 A2 - CMBS		12/26/2023	Paydown		189,620	189,620	156,680	175,120	0	14,500	0	14,500	0	189,620	0	0	0	5,672	07/27/2037
07325Y-AA-6	BAYC 2007-3 A1 - CMBS		12/26/2023	Paydown		122,594	122,594	104,654	114,546	0	8,048	0	8,048	0	122,594	0	0	0	3,386	07/27/2037
073879-MC-9	BSABS 2004-SD4 A1 - RMBS		12/26/2023	Paydown		8,983	8,984	8,998	8,990	0	(7)	0	(7)	0	8,983	0	0	0	170	08/25/2044
07400N-AA-8	BSMF 2007-AR5 11A - RMBS		12/26/2023	Paydown		119,352	119,352	119,296	119,321	0	31	0	31	0	119,352	0	0	0	1,552	06/25/2037
07402P-AJ-2	BSSP 2007-R8 5A1 - CMO/RMBS		12/01/2023	Paydown		562,976	368,201	273,799	571,638	0	(8,662)	0	(8,662)	0	562,976	0	0	0	0	04/25/2037
075887-BW-8	BECTON DICKINSON AND CO		11/13/2023	Various		8,663,699	9,250,000	8,896,743	9,056,842	0	34,420	0	34,420	0	9,091,262	0	(427,562)	(427,562)	315,629	06/06/2027
075887-BX-6	BECTON DICKINSON AND CO		05/12/2023	Various		1,833,580	2,000,000	2,032,380	2,029,504	0	(248)	0	(248)	0	2,029,255	0	(195,675)	(195,675)	40,465	06/06/2047
08161H-AF-7	BMARK 2018-B4 A5 - CMBS		12/22/2023	Various		1,431,192	1,500,000	1,544,888	1,525,537	0	(4,644)	0	(4,644)	0	1,520,893	0	(89,701)	(89,701)	65,421	07/17/2051
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CORP		05/17/2023	JP Morgan		17,118,320	19,000,000	23,169,620	22,910,656	0	(39,498)	0	(39,498)	0	22,876,067	0	(5,757,747)	(5,757,747)	669,191	01/15/2049
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP		08/30/2023	Various		946,268	1,435,000	1,433,852	1,433,908	0	17	0	17	0	1,433,925	0	(487,657)	(487,657)	35,785	10/15/2050
08860D-AA-1	BHG 2022-C A - ABS		12/17/2023	Paydown		706,583	706,583	706,564	706,564	0	19	0	19	0	706,583	0	0	0	20,318	10/17/2035
09062X-AD-5	BIOGEN INC		12/22/2023	Adjustment		2,449,575	2,500,000	2,482,350	2,484,675	0	353	0	353	0	2,485,028	0	(35,453)	(35,453)	804,368	09/15/2045
09062X-AG-8	BIOGEN INC		08/30/2023	Various		6,405,800	10,000,000	9,917,400	9,922,009	0	1,197	0	1,197	0	9,923,207	0	(3,517,407)	(3,517,407)	261,625	05/01/2050
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS		12/31/2023	Paydown		798,147	846,424	800,114	801,283	0	45,141	0	45,141	0	846,424	0	(48,277)	(48,277)	23,707	06/30/2037
092113-AH-2	BLACK HILLS CORP		11/30/2023	Maturity @ 100.00		9,250,000	9,250,000	9,206,525	9,245,256	0	4,744	0	4,744	0	9,250,000	0	0	0	393,125	11/30/2023
092113-AM-1	BLACK HILLS CORP		11/13/2023	Various		2,472,376	2,695,000	2,501,014	2,596,430	0	19,496	0	19,496	0	2,615,926	0	(143,550)	(143,550)	111,539	01/15/2027
092113-AQ-2	BLACK HILLS CORP		11/13/2023	Various		4,519,725	5,335,000	6,188,445	6,056,186	0	(55,153)	0	(55,153)	0	6,001,032	0	(1,481,308)	(1,481,308)	236,584	05/01/2033
092113-AR-0	BLACK HILLS CORP		12/04/2023	JP Morgan		3,758,922	4,350,000	4,335,036	4,339,412	0	1,321	0	1,321	0	4,340,733	0	(581,811)	(581,811)	151,471	10/15/2029
09659W-2K-9	BNP PARIBAS SA	C	12/04/2023	JP Morgan		3,899,317	4,587,000	4,913,594	4,842,169	0	(31,528)	0	(31,528)	0	4,810,641	0	(911,324)	(911,324)	195,604	01/13/2031
097023-CQ-6	BOEING CO		05/18/2023	Various		5,120,100	7,000,000	4,935,980	4,941,455	0	11,858	0	11,858	0	4,953,313	0	166,787	166,787	208,125	02/01/2050
097023-DC-6	BOEING CO		12/04/2023	Various		17,764,677	20,200,000	20,187,072	20,188,919	0	1,063	0	1,063	0	20,189,982	0	(2,425,305)	(2,425,305)	954,362	02/01/2031
09857L-AN-8	BOOKING HOLDINGS INC		06/06/2023	SCO CORP		128,881	85,000	94,417	90,472	0	(1,016)	0	(1,016)	0	89,456	0	39,425	39,425	384	05/01/2025
101137-BA-4	BOSTON SCIENTIFIC CORP		11/13/2023	Various		3,850,028	4,600,000	4,858,980	4,781,052	0	(22,593)	0	(22,593)	0	4,780,503	0	(930,476)	(930,476)	114,112	06/01/2030
103304-BU-4	BOYD GAMING CORP		09/11/2023	DEUTSCHE BANK SECURITIES, INC.		680,704	729,000	715,368	719,232	0	1,246	0	1,246	0	720,478	0	(39,774)	(39,774)	27,074	12/01/2027
103304-BV-2	BOYD GAMING CORP		11/28/2023	Bank of America		1,257,458	1,433,000	1,433,000	1,433,000	0	0	0	0	0	1,433,000	0	(175,543)	(175,543)	82,248	06/15/2031
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC		08/30/2023	Various		4,646,775	7,500,000	6,827,100	6,857,963	0	9,517	0	9,517	0	6,867,480	0	(2,220,705)	(2,220,705)	167,475	11/10/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10901U-AA-0	BDF I A - CDO	C	10/25/2023	Paydown		382,788	382,788	375,562	375,994	0	6,794	0	6,794	0	382,788	0	0	0	16,268	04/25/2036
110122-AA-6	BRISTOL-MYERS SQUIBB CO		06/15/2023	Maturity @ 100.00		2,000,000	2,000,000	2,434,160	2,024,534	0	(38,135)	0	(38,135)	0	2,000,000	0	0	0	192,621	06/15/2023
110122-CN-6	BRISTOL-MYERS SQUIBB CO		01/18/2023	CITIBANK		153,639	158,000	157,635	157,780	0	3	0	3	0	157,783	0	(4,144)	(4,144)	492	06/15/2026
110122-CP-1	BRISTOL-MYERS SQUIBB CO		11/13/2023	Various		3,590,372	3,957,000	3,927,792	3,934,884	0	2,597	0	2,597	0	3,937,481	0	(347,109)	(347,109)	172,657	07/26/2029
110122-DH-8	BRISTOL-MYERS SQUIBB CO		12/22/2023	Various		1,805,902	1,915,000	1,876,809	1,879,269	0	964	0	964	0	1,880,233	0	(74,330)	(74,330)	97,672	05/15/2044
110122-DJ-4	BRISTOL-MYERS SQUIBB CO		01/30/2023	Various		0	0	0	(1,151)	0	1,151	0	1,151	0	0	0	0	0	0	08/15/2045
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	C	12/22/2023	Adjustment		28,218,250	23,000,000	33,586,215	29,297,947	0	(556,208)	0	(556,208)	0	28,760,370	0	(542,120)	(542,120)	2,017,240	12/15/2030
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC		12/04/2023	JP Morgan		12,395,100	15,000,000	14,993,550	14,994,575	0	568	0	568	0	14,994,975	0	(2,599,875)	(2,599,875)	427,917	05/01/2031
11135F-AQ-4	BROADCOM INC		11/13/2023	Various		3,374,856	3,800,000	4,274,392	4,180,028	0	(38,646)	0	(38,646)	0	4,141,381	0	(766,525)	(766,525)	154,634	11/15/2030
11135F-BA-8	BROADCOM INC		11/13/2023	Various		2,808,069	2,980,000	3,482,190	3,358,157	0	(49,925)	0	(49,925)	0	3,308,232	0	(500,163)	(500,163)	150,593	04/15/2029
115637-AM-2	BROWN-FORMAN CORP		01/15/2023	Maturity @ 100.00		2,500,000	2,500,000	2,573,736	2,500,000	0	0	0	0	0	2,500,000	0	0	0	28,125	01/15/2023
12189L-AX-9	BURLINGTON NORTHERN SANTA FE LLC		06/23/2023	Bank of America		13,966,350	15,000,000	14,678,550	14,680,361	0	4,270	0	4,270	0	14,684,631	0	(718,281)	(718,281)	579,667	09/01/2045
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC		08/30/2023	Various		1,775,002	1,712,000	2,086,459	1,807,645	0	(20,257)	0	(20,257)	0	1,787,388	0	(12,386)	(12,386)	84,887	12/15/2025
12201P-AB-2	BURLINGTON RESOURCES LLC		12/22/2023	JP MORGAN SECS INC., - FIXED INCOME		6,059,216	5,431,000	6,416,910	5,931,470	0	(3,666)	0	(3,666)	0	5,927,804	0	131,412	131,412	107,045	08/15/2031
123919-AA-0	BXGNT 2023-A A - RMBS		12/15/2023	Paydown		1,146,135	1,146,135	1,142,249	0	0	3,886	0	3,886	0	1,146,135	0	0	0	15,741	11/15/2038
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOLDING CO		02/21/2023	Call @ 100.00		5,700,000	5,700,000	5,700,000	5,700,000	0	0	0	0	0	5,700,000	0	0	0	112,338	04/15/2024
12479R-AE-7	CAUTO 2017-1 A2 - ABS		09/25/2023	Various		30,462,714	30,429,673	30,425,431	30,429,694	0	2,049	0	2,049	0	30,431,743	0	30,971	30,971	952,629	04/15/2047
12482H-AL-8	CAMB 2019-LIFE D - CMBS		02/15/2023	JP Morgan		333,363	336,943	325,887	338,659	0	4	0	4	0	338,663	0	(5,300)	(5,300)	3,681	12/15/2037
1248MB-AL-9	CBASS 2007-CB2 A2E - RMBS		12/01/2023	Paydown		307,074	231,572	256,525	300,504	0	6,571	0	6,571	0	307,074	0	0	0	0	02/25/2037
12510H-AB-6	CAUTO 2020-1 A2 - ABS		12/15/2023	Paydown		16,610	16,610	15,311	15,418	0	1,191	0	1,191	0	16,610	0	0	0	259	02/15/2050
12510H-AC-4	CAUTO 2020-1 A3 - ABS		12/22/2023	Paydown		3,564,931	4,101,013	4,097,491	4,104,400	0	(5,404)	0	(5,404)	0	4,098,997	0	(534,066)	(534,066)	134,243	02/15/2050
12510H-AD-2	CAUTO 2020-1 A4 - ABS		12/15/2023	Paydown		5,000	5,000	5,152	5,081	0	(81)	0	(81)	0	5,000	0	0	0	82	02/15/2050
12510H-AE-0	CAUTO 2020-1 A5 - ABS		12/15/2023	Paydown		16,250	16,250	15,184	15,221	0	1,029	0	1,029	0	16,250	0	0	0	291	02/15/2050
12510H-AF-7	CAUTO 2020-1 A6 - ABS		12/15/2023	Paydown		95,521	97,500	96,903	96,935	0	(1,414)	0	(1,414)	0	95,521	0	0	0	1,911	02/15/2050
12510H-AL-4	CAUTO 211 A2 - ABS		12/15/2023	Paydown		174,165	178,896	175,174	175,190	0	(1,025)	0	(1,025)	0	174,165	0	0	0	1,746	08/15/2051
12510H-AN-0	CAUTO 211 A4 - ABS		12/15/2023	Paydown		73,958	83,333	81,744	81,772	0	(7,814)	0	(7,814)	0	73,958	0	0	0	1,449	08/15/2051
12510H-AQ-3	CAUTO 221 A2 - ABS		12/15/2023	Paydown		195,583	202,500	202,472	202,475	0	(6,891)	0	(6,891)	0	195,583	0	0	0	3,192	03/15/2052
12510H-AS-9	CAUTO 231 A1 - ABS		12/15/2023	Paydown		100,000	100,000	97,312	0	0	2,688	0	2,688	0	100,000	0	0	0	804	09/15/2053
12527G-AH-6	CF INDUSTRIES INC		04/26/2023	PERSHING DIV OF DLJ SEC LNDING		9,817,100	10,000,000	9,982,900	9,983,887	0	1,219	0	1,219	0	9,985,106	0	(168,006)	(168,006)	183,750	12/01/2026
12530M-AD-7	SORT 2020-1 B2 - ABS		04/15/2023	Paydown		22,125	22,125	22,121	22,122	0	3	0	3	0	22,125	0	0	0	49	07/15/2060
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		12/28/2023	Various		4,156,230	4,172,000	4,037,320	4,100,443	0	19,871	0	19,871	0	4,120,314	0	35,916	35,916	427,719	03/15/2026
125523-AJ-9	CIGNA GROUP		12/22/2023	Various		8,306,191	8,636,000	10,146,609	9,976,550	0	(66,857)	0	(66,857)	0	9,909,692	0	(1,603,501)	(1,603,501)	560,764	08/15/2038
125523-BD-1	CIGNA GROUP		02/02/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2036
125523-CK-4	CIGNA GROUP		07/19/2023	WELLS FARGO SECURITIES LLC		4,032,875	5,500,000	4,206,015	4,209,974	0	12,682	0	12,682	0	4,222,656	0	(189,781)	(189,781)	158,950	03/15/2050
125523-CQ-1	CIGNA GROUP		08/30/2023	Various		6,680,390	9,700,000	9,647,426	9,649,683	0	707	0	707	0	9,650,390	0	(2,970,000)	(2,970,000)	316,058	03/15/2051
12567R-AA-8	CIM 2021-R6 A1 - CMO/RMBS		12/01/2023	Paydown		125,075	125,075	109,048	108,942	0	16,133	0	16,133	0	125,075	0	0	0	972	07/25/2061
12575A-AB-3	CIMNL 211 A2 - ABS		07/20/2023	Paydown		185,041	185,041	184,961	184,976	0	65	0	65	0	185,041	0	0	0	1,585	07/20/2051
12591Q-AR-3	COMM 2014-UBS4 A5 - CMBS		11/14/2023	DEUTSCHE BANK SECURITIES, INC.		5,852,344	6,000,000	6,098,822	5,998,418	0	(2,234)	0	(2,234)	0	5,996,185	0	(143,841)	(143,841)	212,405	08/12/2047
12591U-AF-0	COMM 2014-UBS2 A5 - CMBS		12/01/2023	Paydown		306,817	306,817	326,665	311,452	0	(4,635)	0	(4,635)	0	306,817	0	0	0	11,076	03/12/2047
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC		04/06/2023	JP Morgan		326,440	322,000	319,904	320,099	0	125	0	125	0	320,224	0	6,217	6,217	8,628	10/14/2025
12595V-AC-1	COMM 2018-COR3 A2 - CMBS		12/01/2023	Paydown		497	497	561	541	0	(45)	0	(45)	0	497	0	0	0	8	05/12/2051
126149-AD-5	CONOPCO INC		08/30/2023	Adjustment		4,769,460	4,500,000	5,719,888	4,833,864	0	(59,839)	0	(59,839)	0	4,829,738	0	(60,278)	(60,278)	231,094	12/15/2026
12614M-AT-1	CNL 2003-1 A2 - CMBS		12/15/2023	Paydown		76,765	76,765	68,524	70,505	0	6,260	0	6,260	0	76,765	0	0	0	1,202	05/15/2031
12624N-AC-4	COMM 2012-LTRT A2 - CMBS		12/01/2023	Paydown		465,356	465,356	448,048	465,356	0	0	0	0	0	465,356	0	0	0	8,917	10/07/2030
12624U-AC-8	COMM 2013-GAM A2 - CMBS		01/13/2023	Paydown		14,668,902	14,668,902	14,846,983	14,668,902	0	0	0	0	0	14,668,902	0	0	0	41,158	02/11/2028
12625E-AA-7	COMM 2013-SFS A1 - CMBS		03/14/2023	Paydown		193,273	193,273	189,272	192,916	0	357	0	357	0	193,273	0	0	0	684	04/13/2035

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
12625E-AC-3	COMM 2013-SFS A2 - CMBS		03/14/2023	Paydown		13,900,000	13,900,000	13,719,725	13,878,999	0	21,001	0	21,001	0	13,900,000	0	0	0	107,784	04/13/2035
12625U-AC-7	COMM 2013-CCRE9 AM - CMBS		05/12/2023	Paydown		10,000,000	10,000,000	10,711,486	10,010,544	0	(10,544)	0	(10,544)	0	10,000,000	0	0	0	166,457	07/10/2045
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS		04/12/2023	Paydown		366,738	366,738	387,425	368,548	0	(1,809)	0	(1,809)	0	366,738	0	0	0	3,947	07/10/2045
12630D-AV-6	COMM 2014-CCRE14 A2 - CMBS		09/12/2023	Paydown		1,027,312	1,027,312	1,058,120	1,027,312	0	0	0	0	0	1,027,312	0	0	0	22,198	02/12/2047
12630D-AY-0	COMM 2014-CCRE14 A4 - CMBS		12/01/2023	Paydown		12,318,600	12,318,600	12,687,374	12,346,542	0	(27,942)	0	(27,942)	0	12,318,600	0	0	0	472,139	02/12/2047
12636Y-AC-6	CRH AMERICA FINANCE INC		07/11/2023	Various		658,471	697,000	753,485	733,811	0	(3,648)	0	(3,648)	0	730,163	0	(71,692)	(71,692)	21,337	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC		12/22/2023	Various		1,150,350	1,250,000	1,150,413	1,156,691	0	1,842	0	1,842	0	1,158,533	0	(8,183)	(8,183)	68,438	04/04/2048
126380-AA-2	CSMC 069 1A1 - CMO/RMBS		12/01/2023	Paydown		997,074	819,941	644,904	947,511	0	49,564	0	49,564	0	997,074	0	0	0	0	11/25/2036
126380-AB-0	CSMC 069 2A1 - CMO/RMBS		12/01/2023	Paydown		1,000,692	910,761	652,336	962,784	0	37,907	0	37,907	0	1,000,692	0	0	0	0	11/25/2036
126408-HD-8	CSX CORP		10/12/2023	CITIBANK		23,944,250	25,000,000	21,430,750	24,105,578	0	313,883	0	313,883	0	24,114,977	0	(170,727)	(170,727)	795,625	11/01/2025
126408-HH-9	CSX CORP		10/25/2023	Morgan Stanley		30,440,130	33,000,000	28,368,350	30,874,778	0	395,884	0	395,884	0	31,019,532	0	(579,402)	(579,402)	955,590	06/01/2027
126408-HM-8	CSX CORP		09/22/2023	Bank of America		4,755,500	5,000,000	4,975,650	4,976,317	0	2,581	0	2,581	0	4,978,898	0	(223,398)	(223,398)	218,993	03/15/2029
12640P-AA-3	CSMC 2008-1R A1 - CMO/RMBS		12/25/2023	Paydown		492,834	386,560	359,715	484,402	0	8,433	0	8,433	0	492,834	0	0	0	0	03/25/2037
12640W-AG-5	CSMC 2008-3R 2A1 - CMO/RMBS		12/01/2023	Paydown		220,256	218,168	92,129	205,766	0	14,490	0	14,490	0	220,256	0	0	0	0	03/26/2036
12652H-AC-2	CSI COMPRESSCO LP		01/01/2023	Various		0	0	0	375	0	(375)	0	(375)	0	0	0	0	0	0	04/01/2025
12654Y-AA-7	CPTS 2019-CPT A - CMBS		12/22/2023	Bank of America		5,927,009	7,050,000	7,272,751	7,207,599	0	(20,262)	0	(20,262)	0	7,187,337	0	(1,260,328)	(1,260,328)	210,554	11/15/2039
12656*-AG-7	CSLB HOLDINGS INC SER 2013-G		03/26/2023	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	128,711	03/26/2023
12656D-AA-1	CSMC 2019-UVIL A - CMBS		11/03/2023	WELLS FARGO SECURITIES LLC		4,964,063	6,000,000	6,179,964	6,128,493	0	(15,219)	0	(15,219)	0	6,113,275	0	(1,149,212)	(1,149,212)	176,932	12/17/2041
12657W-AC-4	CNH 2021-B A3 - ABS		12/15/2023	Paydown		226,524	226,524	226,470	226,499	0	25	0	25	0	226,524	0	0	0	546	08/17/2026
12659B-AA-2	CT TRUST	C	05/17/2023	Jefferies		353,250	450,000	450,000	450,000	0	0	0	0	0	450,000	0	(96,750)	(96,750)	18,322	02/03/2032
126650-AN-0	CVS HEALTH CORP - ABS		12/10/2023	Paydown		454,980	454,980	509,578	467,337	0	(12,356)	0	(12,356)	0	454,980	0	0	0	15,310	10/10/2025
126650-AQ-3	CVS HEALTH CORP - ABS		12/10/2023	Paydown		164,291	164,291	153,769	162,078	0	2,213	0	2,213	0	164,291	0	0	0	5,197	01/10/2026
126650-BR-0	CVS HEALTH CORP		12/22/2023	Various		4,783,500	4,500,000	4,648,820	4,614,190	0	(4,048)	0	(4,048)	0	4,610,142	0	173,358	173,358	349,891	09/15/2039
126650-CL-2	CVS HEALTH CORP		10/16/2023	CITIBANK		4,834,400	5,000,000	4,980,200	4,981,531	0	5,609	0	5,609	0	4,987,140	0	(152,740)	(152,740)	241,111	07/20/2025
126650-CM-0	CVS HEALTH CORP		12/04/2023	JP Morgan		4,526,480	4,900,000	5,768,217	5,644,907	0	(34,825)	0	(34,825)	0	5,610,082	0	(1,083,602)	(1,083,602)	283,617	07/20/2035
126650-CN-8	CVS HEALTH CORP		08/30/2023	Adjustment		8,066,928	9,200,000	11,256,098	11,104,919	0	(37,982)	0	(37,982)	0	11,066,937	0	(3,000,009)	(3,000,009)	523,889	07/20/2045
126650-CX-6	CVS HEALTH CORP		11/13/2023	Various		4,890,074	5,179,000	5,106,183	5,137,157	0	6,155	0	6,155	0	5,143,312	0	(253,238)	(253,238)	249,296	03/25/2028
126650-CZ-1	CVS HEALTH CORP		08/30/2023	Adjustment		23,078,802	26,617,000	32,767,591	32,406,860	0	(100,429)	0	(100,429)	0	32,306,431	0	(9,227,629)	(9,227,629)	1,250,814	03/25/2048
126650-DP-2	CVS HEALTH CORP		12/04/2023	JP Morgan		5,861,103	8,700,000	8,313,198	8,357,930	0	14,470	0	14,470	0	8,360,134	0	(2,499,031)	(2,499,031)	303,413	08/21/2040
12665U-AA-2	CVS HEALTH CORP - ABS		12/10/2023	Paydown		484,596	484,596	493,226	491,939	0	(7,343)	0	(7,343)	0	484,596	0	0	0	11,855	01/10/2036
12666U-AC-7	CWL 2006-15 A3 - RMBS		12/26/2023	Paydown		4,553	2,335	2,335	0	0	4,535	0	4,535	0	4,535	0	18	18	0	08/25/2034
126670-FC-7	CWL 2005-IM2 A4 - RMBS		12/26/2023	Paydown		532,869	462,951	461,305	528,594	0	4,274	0	4,274	0	532,869	0	0	0	0	01/25/2036
126670-QC-5	CWL 2005-AB5 2A3 - RMBS		12/26/2023	Paydown		2,002,171	1,397,730	650,614	1,936,817	0	65,354	0	65,354	0	2,002,171	0	0	0	0	05/25/2036
126670-ZN-1	CWL 2006-6 M1 - RMBS		12/26/2023	Paydown		9,927,406	6,263,324	1,202,011	9,694,492	0	232,914	0	232,914	0	9,927,406	0	0	0	0	09/25/2035
126671-ZS-8	CWL 2003-S1 M1 - RMBS		12/01/2023	Paydown		174	46	6	127	0	47	0	47	0	174	0	0	0	0	12/25/2032
126673-JC-7	CWL 2004-10 MF1 - RMBS		12/01/2023	Paydown		843,561	843,561	843,553	843,555	0	6	0	6	0	843,561	0	0	0	16,728	11/25/2034
126673-JD-5	CWL 2004-10 MF2 - RMBS		12/01/2023	Paydown		261,910	0	0	283,812	0	(21,901)	0	(21,901)	0	261,910	0	0	0	0	10/25/2034
126673-ZU-9	CWL 2005-3 AF6 - RMBS		12/01/2023	Paydown		4,430	4,430	4,367	4,419	0	12	0	12	0	4,430	0	0	0	71	07/25/2035
12667F-GX-7	CWALT 2004-J3 3A1 - CMO/RMBS		12/01/2023	Paydown		3,668	3,668	3,707	3,685	0	(16)	0	(16)	0	3,668	0	0	0	126	03/25/2034
12667G-5G-4	CWALT 2005-40CB A1 - CMO/RMBS		12/01/2023	Paydown		466,954	263,831	144,030	455,416	0	11,537	0	11,537	0	466,954	0	0	0	0	10/25/2035
12667G-CB-7	CWALT 2005-14 2A1 - CMO/RMBS		12/26/2023	Paydown		317,544	192,640	159,000	311,808	0	5,735	0	5,735	0	317,544	0	0	0	0	05/25/2035
12667G-CH-4	CWALT 2005-14 4A1 - CMO/RMBS		12/26/2023	Paydown		128,226	93,047	91,857	126,713	0	1,514	0	1,514	0	128,226	0	0	0	0	05/25/2035
12667G-RV-7	CWALT 2005-17 1A1 - CMO/RMBS		12/26/2023	Paydown		138,769	86,542	82,966	137,756	0	1,013	0	1,013	0	138,769	0	0	0	0	07/25/2035
12667G-XW-8	CWALT 2005-30CB 2A1 - CMO/RMBS		12/01/2023	Paydown		327,608	206,744	175,924	319,980	0	7,627	0	7,627	0	327,608	0	0	0	0	08/25/2035
126685-DZ-6	CWL 2006-S2 A5 - RMBS		12/01/2023	Paydown		362,769	9	0	16,070	0	317,295	0	317,295	0	333,365	0	29,403	29,403	0	07/25/2027
12668A-HA-6	CWALT 2005-56 4A1 - CMO/RMBS		12/26/2023	Paydown		572,536	347,748	220,796	543,307	0	29,229	0	29,229	0	572,536	0	0	0	0	11/25/2035
12668B-JU-8	CWALT 2006-OC1 23A - RMBS		12/26/2023	Paydown		3,169,813	2,077,361	875,943	2,995,457	0	174,356	0	174,356	0	3,169,813	0	0	0	0	12/25/2035
12668R-AA-6	CWALT 2006-OA19 A1 - CMO/RMBS		12/20/2023	Paydown		738,339	670,433	1,826,438	721,809	0	16,530	0	16,530	0	738,339	0	0	0	0	02/20/2047

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
12668V-AF-6	CWL 2006-S7 A6 - RMBS		12/01/2023	Paydown		46	46	0	49	0	(3)	0	(3)	0	46	0	0	0	1	11/25/2035
12668W-AC-1	CWL 2007-4 A3 - RMBS		12/01/2023	Paydown		1,178,029	1,103,804	798,497	1,055,287	0	122,742	0	122,742	0	1,178,029	0	0	0	0	10/25/2032
12668W-AU-1	CWL 2007-4 A5W - RMBS		12/01/2023	Paydown		182,394	182,394	220,264	176,103	0	6,291	0	6,291	0	182,394	0	0	0	3,439	10/25/2035
12668W-AV-9	CWL 2007-4 A6W - RMBS		12/01/2023	Paydown		348,589	348,589	352,240	350,053	0	(1,465)	0	(1,465)	0	348,589	0	0	0	6,928	08/25/2035
126694-A3-2	CWALT 2006-OA1 2A1 - CMO/RMBS		12/20/2023	Paydown		1,768,694	1,310,172	979,519	1,737,349	0	31,345	0	31,345	0	1,768,694	0	0	0	0	03/20/2046
126694-YQ-5	CWHL 2006-3 3A1 - RMBS		12/26/2023	Paydown		717,530	650,196	433,298	603,819	0	104,509	0	104,509	0	708,328	0	9,202	9,202	0	02/25/2036
12669F-2J-1	CWHL 2004-20 3A1 - CMO/RMBS		12/01/2023	Paydown		113,277	65,445	18,601	110,100	0	3,178	0	3,178	0	113,277	0	0	0	0	10/25/2034
12669F-T2-9	CWHL 2004-14 2A5 - CMO/RMBS		12/01/2023	Paydown		5,418	5,418	5,350	5,355	0	63	0	63	0	5,418	0	0	0	121	08/25/2034
12669F-X7-3	CWHL 2004-16 1A2 - CMO/RMBS		12/01/2023	Paydown		72,181	58,631	46,447	70,163	0	2,018	0	2,018	0	72,181	0	0	0	0	09/25/2034
12669G-UR-0	CWHL 2005-11 4A1 - CMO/RMBS		12/26/2023	Paydown		39,592	25,708	4,475	11,691	0	21,321	0	21,321	0	33,012	0	6,579	6,579	0	04/25/2035
12717@-AA-5	CVS LEASE BACKED PT SER 2019 - ABS		12/10/2023	Paydown		500,754	497,412	466,423	466,608	0	30,804	0	30,804	0	497,412	0	3,342	3,342	10,419	11/10/2041
12743*-AA-5	CGA CAP CLB PT TR SER 2021-CTL-2A1		02/10/2023	Paydown		98,362	98,362	98,353	98,353	0	9	0	9	0	98,362	0	0	0	383	04/10/2046
12743*-AA-5	CGA CAP CLB PT TR SER 2021-CTL-2A1		12/10/2023	Paydown		499,540	499,541	499,493	499,496	0	45	0	45	0	499,541	0	(1)	(1)	9,753	04/10/2046
12806*-AH-4	CAITHNESS LONG ISLAND LLC SER H		07/15/2023	Paydown		1,863,774	1,776,079	1,776,079	1,776,128	0	(49)	0	(49)	0	1,776,079	0	87,695	87,695	64,331	01/15/2032
131347-CK-0	CALPINE CORP		06/16/2023	Morgan Stanley		2,002,080	2,064,000	2,064,000	2,064,000	0	0	0	0	0	2,064,000	0	(61,920)	(61,920)	60,200	06/01/2026
13323N-AA-0	CORNERSTONE BUILDING BRANDS INC		08/22/2023	Various		2,134,360	2,162,000	1,958,394	1,969,025	0	16,925	0	16,925	0	1,985,950	0	148,410	148,410	204,219	08/01/2028
133434-AA-8	CAMERON LNG LLC		11/13/2023	Various		2,949,807	3,585,000	3,942,138	3,876,182	0	(27,961)	0	(27,961)	0	3,848,221	0	(898,414)	(898,414)	136,693	07/15/2031
133434-AB-6	CAMERON LNG LLC		12/04/2023	Various		5,884,159	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	(1,615,841)	(1,615,841)	326,026	01/15/2035
133434-AD-2	CAMERON LNG LLC		12/04/2023	JP Morgan		7,843,680	9,750,000	9,750,000	9,750,000	0	0	0	0	0	9,750,000	0	(1,906,320)	(1,906,320)	502,179	01/15/2039
134429-BE-8	CAMPBELL SOUP CO		03/15/2023	Maturity @ 100.00		5,000,000	5,000,000	4,930,850	4,996,766	0	3,234	0	3,234	0	5,000,000	0	0	0	91,250	03/15/2023
134429-BH-1	CAMPBELL SOUP CO		10/20/2023	Jane Street		1,335,583	1,750,000	1,545,740	1,546,241	0	3,135	0	3,135	0	1,549,376	0	(213,793)	(213,793)	93,100	03/15/2048
13466*-AA-8	CAMPUSPARC LP SER 2013 SR SECD NTS		12/31/2023	Paydown		100,003	100,000	100,000	100,000	0	1	0	1	0	100,001	0	2	2	4,496	12/31/2043
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS		10/10/2023	Paydown		958,330	958,330	1,009,094	986,837	0	(28,507)	0	(28,507)	0	958,330	0	0	0	52,195	04/10/2032
136375-BN-1	CANADIAN NATIONAL RAILWAY CO		08/30/2023	Adjustment		7,514,780	7,000,000	9,629,259	8,769,389	0	(67,978)	0	(67,978)	0	8,701,412	0	(1,186,632)	(1,186,632)	324,294	06/01/2036
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		08/30/2023	Various		4,848,050	5,000,000	4,954,650	4,986,639	0	4,132	0	4,132	0	4,990,770	0	(142,720)	(142,720)	210,708	02/01/2025
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO		09/19/2023	Barclays Bank		19,255,873	20,425,000	20,815,730	20,653,481	0	(29,091)	0	(29,091)	0	20,624,390	0	(1,368,517)	(1,368,517)	658,139	06/01/2028
13648T-AG-2	CANADIAN PACIFIC RAILWAY CO		08/23/2023	Morgan Stanley		3,595,750	5,000,000	3,768,970	3,768,970	0	7,551	1,193,775	(1,186,224)	0	3,776,318	0	(180,568)	(180,568)	142,917	05/01/2050
140420-NB-2	CAPITAL ONE BANK (USA) NA		02/15/2023	Maturity @ 100.00		10,543,000	10,543,000	9,471,100	10,525,349	0	17,651	0	17,651	0	10,543,000	0	0	0	177,913	02/15/2023
141781-AE-4	CARGILL INC		02/28/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(23,400)	09/01/2026
141781-BM-5	CARGILL INC		12/04/2023	JP Morgan		13,529,120	16,000,000	15,981,440	15,986,118	0	1,645	0	1,645	0	15,987,763	0	(2,458,643)	(2,458,643)	380,611	04/23/2030
141781-BQ-6	CARGILL INC		12/04/2023	JP Morgan		2,780,890	3,500,000	3,498,390	3,498,677	0	143	0	143	0	3,498,820	0	(717,930)	(717,930)	79,994	02/02/2031
141781-G#-5	CARGILL INC		06/30/2023	Various		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	18,200	06/30/2023
143658-BG-6	CARNIVAL CORP		08/11/2023	Call @ 105.25		66,308	63,000	63,000	63,000	0	0	0	0	0	63,000	0	3,308	3,308	6,799	02/01/2026
143658-BS-0	CARNIVAL CORP		06/13/2023	JP Morgan		1,618,388	1,545,000	1,545,000	1,545,000	0	0	0	0	0	1,545,000	0	73,388	73,388	87,421	06/01/2030
144141-CU-0	DUKE ENERGY PROGRESS LLC		08/30/2023	Adjustment		1,787,638	1,734,510	2,140,386	2,001,108	0	(13,241)	0	(13,241)	0	1,987,867	0	(200,229)	(200,229)	101,812	09/15/2033
14448C-AQ-7	CARRIER GLOBAL CORP		11/13/2023	Various		7,587,631	9,156,000	9,639,781	9,535,906	0	(44,272)	0	(44,272)	0	9,491,634	0	(1,904,003)	(1,904,003)	305,472	02/15/2030
144577-AJ-2	CALLON PETROLEUM CO		08/02/2023	Call @ 100.00		4,996,000	4,996,000	5,129,805	5,014,239	0	(18,239)	0	(18,239)	0	4,996,000	0	0	0	431,634	07/15/2025
14576A-AC-6	CARM 201 A3 - RMBS		12/15/2023	Paydown		111,500	111,500	111,433	111,443	0	57	0	57	0	111,500	0	0	0	1,777	12/15/2050
14739L-AB-8	CASCADES INC	C	04/12/2023	NATIONAL BANK OF CANADA		2,619,375	2,750,000	2,749,063	2,749,226	0	38	0	38	0	2,749,264	0	(129,889)	(129,889)	56,699	01/15/2028
149123-BD-2	CATERPILLAR INC		02/15/2023	Maturity @ 100.00		5,000,000	5,000,000	6,669,950	5,021,096	0	(21,096)	0	(21,096)	0	5,000,000	0	0	0	200,000	02/15/2023
149123-BL-4	CATERPILLAR INC		11/13/2023	Various		990,500	1,000,000	1,101,810	1,065,772	0	(3,311)	0	(3,311)	0	1,062,462	0	(71,962)	(71,962)	60,803	09/15/2035
149123-BN-0	CATERPILLAR INC		05/12/2023	Various		1,696,020	1,500,000	1,701,339	1,646,662	0	(2,872)	0	(2,872)	0	1,643,790	0	52,230	52,230	67,306	08/15/2036
15135B-AR-2	CENTENE CORP		08/30/2023	Various		1,574,125	1,696,000	1,682,322	1,686,716	0	1,128	0	1,128	0	1,687,844	0	(113,719)	(113,719)	51,057	12/15/2027
15135B-AT-8	CENTENE CORP		08/30/2023	Various		1,120,333	1,231,000	1,231,000	1,231,000	0	0	0	0	0	1,231,000	0	(110,667)	(110,667)	40,328	12/15/2029
151895-C*-8	CENTERPOINT PROPERTIES TRUST SER B		06/12/2023	Maturity @ 100.00		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	468,000	06/12/2023
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		02/02/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	69,500	03/15/2033
152314-GN-4	CXHE 2003-A AF6 - RMBS		12/01/2023	Paydown		88	88	86	87	0	0	0	0	0	88	0	0	0	1	03/25/2033
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST		11/01/2023	Paydown		1,460,224	1,460,224	1,492,643	1,483,448	0	(23,224)	0	(23,224)	0	1,460,224	0	0	0	44,017	02/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
156504-AM-4	CENTURY COMMUNITIES INC		06/02/2023	Various		2,182,643	2,505,000	2,505,000	2,505,000	0	0	0	0	0	2,505,000	0	(322,357)	(322,357)	78,464	08/15/2029
156700-BB-1	LUMEN TECHNOLOGIES INC		03/31/2023	Adjustment		(655,903)	(581,000)	(564,527)	(574,899)	0	(470)	0	(470)	0	(575,370)	0	(80,533)	(80,533)	(15,949)	12/15/2026
156700-BD-7	LUMEN TECHNOLOGIES INC		03/31/2023	Adjustment		(794,022)	0	0	0	0	0	0	0	0	0	0	(794,022)	(794,022)	19,000	01/15/2029
15678#-AJ-4	CERNER CORPORATION - ABS		06/01/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	53,700	02/14/2025
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL		12/01/2023	Goldman Sachs		511,445	571,000	571,000	571,000	0	0	0	0	0	571,000	0	(59,555)	(59,555)	26,171	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL		12/01/2023	Jane Street		500,042	571,000	571,000	571,000	0	0	0	0	0	571,000	0	(70,958)	(70,958)	27,916	03/15/2031
161175-BN-3	CHARTER COMMUNICATIONS OPERATING LLC		12/22/2023	Various		4,417,950	5,000,000	4,985,300	4,986,154	0	245	0	245	0	4,986,399	0	(568,449)	(568,449)	352,188	04/01/2048
161175-BT-0	CHARTER COMMUNICATIONS OPERATING LLC		08/24/2023	CITIBANK		4,057,782	5,585,000	6,023,320	6,002,605	0	(5,683)	0	(5,683)	0	5,996,922	0	(1,939,140)	(1,939,140)	265,846	03/01/2050
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		11/13/2023	Various		2,314,164	2,715,000	2,715,000	2,715,000	0	0	0	0	0	2,715,000	0	(400,836)	(400,836)	128,811	03/01/2031
16411R-AK-5	CHENIERE ENERGY INC		12/04/2023	JP Morgan		955,050	1,000,000	1,027,500	1,025,009	0	(3,725)	0	(3,725)	0	1,021,500	0	(66,450)	(66,450)	52,802	10/15/2028
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC		11/13/2023	Various		6,185,988	7,000,000	6,995,051	6,996,203	0	419	0	419	0	6,996,622	0	(810,635)	(810,635)	253,964	11/15/2029
166756-AM-8	CHEVRON USA INC		10/15/2023	Maturity @ 100.00		3,000,000	3,000,000	3,218,198	3,064,476	0	(64,476)	0	(64,476)	0	3,000,000	0	0	0	217,500	10/15/2023
167885-A#-9	CHICAGO PARKING METERS LLC SER B		12/30/2023	Paydown		1,710,907	1,710,908	1,747,087	1,739,962	0	(29,055)	0	(29,055)	0	1,710,907	0	0	0	57,659	12/30/2033
171265-C#-6	CHUGACH ELEC ASSOC INC FMB A TR B		10/30/2023	Paydown		880,000	880,000	841,221	841,179	0	38,821	0	38,821	0	880,000	0	0	0	19,206	10/30/2050
172062-AE-1	CINCINNATI FINANCIAL CORP		12/19/2023	Various		34,531,720	33,046,000	34,460,956	35,235,345	0	(68,838)	1,074,584	(1,143,423)	0	34,091,923	0	439,797	439,797	1,707,220	11/01/2034
17248R-AJ-5	AT&T MOBILITY LLC		08/30/2023	Various		4,834,766	4,615,000	5,686,293	5,413,354	0	(49,317)	0	(49,317)	0	5,364,037	0	(529,271)	(529,271)	232,913	12/15/2031
17275R-AF-9	CISCO SYSTEMS INC		12/22/2023	Adjustment		4,545,580	4,234,000	4,583,090	4,525,643	0	(11,808)	0	(11,808)	0	4,521,540	0	24,041	24,041	144,714	01/15/2040
172967-CC-3	CITIGROUP INC		12/22/2023	Adjustment		7,668,180	7,250,000	7,134,608	7,180,260	0	4,988	0	4,988	0	7,185,159	0	483,021	483,021	497,833	10/31/2033
172967-FX-4	CITIGROUP INC		08/30/2023	Various		9,517,575	9,500,000	12,066,284	11,590,170	0	(48,328)	0	(48,328)	0	11,541,842	0	(2,024,267)	(2,024,267)	604,635	01/30/2042
172967-JP-7	CITIGROUP INC		06/05/2023	US BANCORP		9,528,761	9,840,000	9,665,612	9,737,260	0	15,906	0	15,906	0	9,753,166	0	(224,405)	(224,405)	198,440	04/27/2025
172967-KR-1	CITIGROUP INC		03/01/2023	CITIBANK		1,506,709	1,775,000	2,225,939	2,197,027	0	(2,038)	0	(2,038)	0	2,194,989	0	(688,281)	(688,281)	24,591	05/18/2046
172967-KU-4	CITIGROUP INC		08/30/2023	Various		5,555,940	6,000,000	6,001,200	6,002,433	0	(281)	0	(281)	0	6,002,152	0	(446,212)	(446,212)	271,563	07/25/2028
172967-MD-0	CITIGROUP INC		08/30/2023	Various		2,507,044	2,934,000	3,585,964	3,548,355	0	(10,325)	0	(10,325)	0	3,538,030	0	(1,030,986)	(1,030,986)	150,453	07/23/2048
172967-ME-8	CITIGROUP INC		11/13/2023	Various		9,920,641	10,908,000	10,911,874	10,910,648	0	(325)	0	(325)	0	10,910,323	0	(989,682)	(989,682)	638,554	03/20/2030
172967-MR-9	CITIGROUP INC		05/15/2023	Call @ 100.00		601,000	601,000	601,000	601,000	0	0	0	0	0	601,000	0	0	0	5,042	05/15/2024
172973-5J-4	CMSI 2006-1 3A2 - CMO/RMBS		12/01/2023	Paydown		197	187	177	183	0	5	0	5	0	187	0	10	10	5	02/25/2036
17307G-HA-9	CMLTI 2004-NCM2 2A1 - CMO/RMBS		12/01/2023	Paydown		403,276	331,988	328,043	393,401	0	9,875	0	9,875	0	403,276	0	0	0	0	09/25/2034
17321R-AD-8	CGCMT 2013-GC17 A4 - CMBS		10/01/2023	Various		1,000,000	1,000,000	1,117,700	1,013,139	0	(13,139)	0	(13,139)	0	1,000,000	0	0	0	31,635	11/12/2046
17321R-AJ-5	CGCMT 2013-GC17 B - CMBS		11/10/2023	Paydown		5,000,000	5,000,000	5,262,490	5,034,778	0	(37,995)	0	(37,995)	0	5,000,000	0	0	0	233,478	11/12/2046
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS		12/01/2023	Paydown		3,015,531	3,015,531	3,211,422	3,039,727	0	(24,197)	0	(24,197)	0	3,015,531	0	0	0	112,627	03/12/2047
17327C-AR-4	CITIGROUP INC		07/13/2023	JP Morgan		85,640	85,000	85,000	0	0	0	0	0	0	85,000	0	640	640	758	05/25/2034
178779-AQ-7	CITYH 1996-2 A5 - RMBS		12/01/2023	Paydown		53,182	53,182	55,567	53,080	0	102	0	102	0	53,182	0	0	0	1,984	08/25/2026
18449K-AA-4	CLEAN 181 A - ABS		10/20/2023	Paydown		176,553	176,553	176,490	176,501	0	53	0	53	0	176,553	0	0	0	3,752	10/21/2052
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		11/17/2023	Various		3,716,006	4,065,000	4,036,670	4,039,815	0	3,088	0	3,088	0	4,042,902	0	(326,896)	(326,896)	262,629	08/15/2027
18453H-AD-8	CLEAR CHANNEL OUTDOOR HOLDINGS INC		09/13/2023	Morgan Stanley		1,392,818	1,803,000	1,798,841	1,798,656	0	291	0	291	0	1,798,946	0	(406,129)	(406,129)	106,678	06/01/2029
19688J-AA-5	COLT 2020-2 A1 - CMO/RMBS		12/01/2023	Paydown		31,850	31,850	32,242	31,873	0	(22)	0	(22)	0	31,850	0	0	0	275	03/25/2065
20030N-AF-8	COMCAST CORP		05/12/2023	Various		1,903,819	1,772,000	2,525,720	2,416,619	0	(16,199)	0	(16,199)	0	2,400,419	0	(496,600)	(496,600)	199,449	06/15/2035
20030N-AM-3	COMCAST CORP		09/28/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(96,815)	03/15/2037
20030N-AX-9	COMCAST CORP		08/30/2023	Adjustment		5,237,817	4,915,000	6,072,001	5,794,755	0	(26,534)	0	(26,534)	0	5,768,221	0	(530,404)	(530,404)	249,027	05/15/2038
20030N-BH-3	COMCAST CORP		08/30/2023	Adjustment		1,857,400	2,000,000	2,467,480	2,383,767	0	(22,934)	0	(22,934)	0	2,360,833	0	(503,433)	(503,433)	95,625	01/15/2033
20030N-CH-2	COMCAST CORP		12/04/2023	JP Morgan		9,474,000	10,000,000	9,645,970	9,654,263	0	55,669	0	55,669	0	9,709,932	0	(235,932)	(235,932)	389,514	05/01/2028
20030N-CY-5	COMCAST CORP		12/04/2023	JP Morgan		1,339,765	1,750,000	1,746,675	1,747,064	0	124	0	124	0	1,747,188	0	(407,423)	(407,423)	62,405	11/01/2039
20030N-CZ-2	COMCAST CORP		07/20/2023	Bank of America		7,537,100	10,000,000	7,963,800	7,970,272	0	21,131	0	21,131	0	7,991,403	0	(454,303)	(454,303)	338,292	02/01/2050
20030N-DH-1	COMCAST CORP		12/04/2023	JP Morgan		2,457,810	3,000,000	2,983,680	2,985,799	0	684	0	684	0	2,985,969	0	(528,159)	(528,159)	132,813	04/01/2040
20030N-DM-0	COMCAST CORP		03/29/2023	Merrill Algo		106,297	129,000	128,595	128,685	0	9	0	9	0	128,694	0	(22,397)	(22,397)	1,782	01/15/2031
200340-AS-6	COMERICA INC		03/14/2023	Morgan Stanley		8,117,500	8,500,000	8,499,235	8,499,598	0	140	0	140	0	8,499,738	0	(382,238)	(382,238)	197,436	07/31/2023
200447-A*-1	COMISION FEDERAL DE ELECTRICID	D	09/29/2023	Paydown		2,000,000	2,000,000	2,058,303	2,048,806	0	(48,806)	0	(48,806)	0	2,000,000	0	0	0	87,800	09/29/2036
200447-A@-9	COMISION FEDERAL DE ELECTRICID	D	06/26/2023	Paydown		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	19,110	06/26/2038
20048E-BB-6	COMM 2013-LC6 B - CMBS		01/12/2023	Paydown		2,872,505	2,872,505	2,845,930	2,872,505	0	0	0	0	0	2,872,505	0	0	0	8,950	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
20259B-AA-9	COMMERZBANK AG	C	09/19/2023	Maturity @ 100.00		20,465,000	20,465,000	24,248,111	20,927,408	0	(462,408)	0	(462,408)	0	20,465,000	0	0	0	1,662,781	09/19/2023
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA	C	12/04/2023	JP Morgan		13,473,200	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(6,526,800)	(6,526,800)	817,069	03/11/2041
202795-JT-8	COMMONWEALTH EDISON CO		08/30/2023	Various		4,462,830	6,750,000	6,740,820	6,741,344	0	127	0	127	0	6,741,471	0	(2,278,641)	(2,278,641)	202,148	03/15/2051
203372-AX-5	COMMSCOPE INC		10/31/2023	Morgan Stanley		672,500	1,000,000	740,200	0	0	4,419	0	4,419	0	744,619	0	(72,119)	(72,119)	8,049	09/01/2029
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		02/16/2023	CITIBANK		1,222,275	1,290,000	1,370,313	1,295,919	0	(1,752)	0	(1,752)	0	1,294,168	0	(71,893)	(71,893)	13,723	06/15/2025
20404#-AC-0	CSBLMT_07-1 - ABS		12/15/2023	Paydown		23,132	0	0	0	0	0	0	0	0	0	0	23,132	23,132	0	02/20/2038
20404#-AD-8	CSBLMT_07-1 - ABS		01/15/2023	Paydown		450	1,322	1,322	877	445	0	0	445	0	1,322	0	(872)	(872)	5	05/15/2037
20404@-AA-6	CSBLMT_07-1 - ABS		02/02/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/15/2037
205887-AR-3	CONAGRA BRANDS INC		11/13/2023	Various		5,228,256	5,000,000	6,080,285	5,534,573	0	(70,131)	0	(70,131)	0	5,464,441	0	(236,185)	(236,185)	385,972	10/01/2028
205887-BN-1	CONAGRA BRANDS INC		12/22/2023	Adjustment		8,795,287	8,610,000	10,677,224	10,152,578	0	(61,518)	0	(61,518)	0	10,152,251	0	(1,356,964)	(1,356,964)	771,641	08/15/2039
205887-BR-2	CONAGRA BRANDS INC		01/25/2023	Maturity @ 100.00		2,738,000	2,738,000	2,455,922	2,735,215	0	2,785	0	2,785	0	2,738,000	0	0	0	43,808	01/25/2023
20752T-AA-2	CONNECT FINCO SARL	C	09/12/2023	WELLS FARGO SECURITIES LLC		4,371,900	4,560,000	4,652,690	4,631,243	0	(31,216)	0	(31,216)	0	4,600,027	0	(228,127)	(228,127)	293,265	10/01/2026
207597-DS-1	CONNECTICUT LIGHT AND POWER CO		12/22/2023	Adjustment		3,100,530	3,000,000	2,978,370	2,987,194	0	990	0	990	0	2,988,115	0	112,415	112,415	218,979	09/15/2034
207597-EG-6	CONNECTICUT LIGHT AND POWER CO		08/30/2023	Adjustment		2,577,929	3,100,000	3,787,580	3,731,695	0	(14,662)	0	(14,662)	0	3,717,032	0	(1,139,103)	(1,139,103)	116,638	04/15/2044
20846Q-HC-5	CNF 2001-2 A - ABS		12/01/2023	Paydown		30,047	30,650	29,859	29,897	0	150	0	150	0	30,047	0	0	0	1,202	03/01/2031
209111-ED-1	CONSOLIDATED EDISON COMPANY OF NEW YORK		11/21/2023	Morgan Stanley		174,490	185,000	164,539	173,548	0	732	0	732	0	174,280	0	210	210	8,885	06/15/2033
209111-EF-6	CONSOLIDATED EDISON COMPANY OF NEW YORK		11/13/2023	Various		2,514,241	2,600,000	2,632,356	2,623,928	0	(1,907)	0	(1,907)	0	2,622,020	0	(107,780)	(107,780)	190,135	02/01/2034
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		08/30/2023	Various		6,046,412	7,410,000	8,480,152	8,387,342	0	(24,382)	0	(24,382)	0	8,362,960	0	(2,316,548)	(2,316,548)	298,253	03/15/2042
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW YORK		12/07/2023	Various		6,643,760	8,000,000	7,980,160	7,983,237	0	1,452	0	1,452	0	7,984,689	0	(1,340,929)	(1,340,929)	152,346	06/15/2031
21017#-AA-1	GCT USA LP SER A		08/30/2023	Call @ 101.04		10,104,433	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	104,433	104,433	241,000	12/12/2023
21036P-AY-4	CONSTELLATION BRANDS INC		11/13/2023	Various		2,212,416	2,400,000	2,279,640	2,329,958	0	10,646	0	10,646	0	2,340,604	0	(128,188)	(128,188)	106,320	02/15/2028
210383-AG-0	CONSTELLIUM SE	C	06/22/2023	Call @ 100.00		248,000	248,000	254,696	248,000	0	0	0	0	0	248,000	0	0	0	8,989	02/15/2026
210518-CV-6	CONSUMERS ENERGY CO		08/15/2023	Maturity @ 100.00		3,500,000	3,500,000	3,570,525	3,503,744	0	(3,744)	0	(3,744)	0	3,500,000	0	0	0	118,125	08/15/2023
21075W-DQ-5	CONHE 1996-4 A8 - RMBS		12/01/2023	Paydown		77,528	77,528	75,635	76,547	0	981	0	981	0	77,528	0	0	0	3,304	01/15/2028
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUS		10/29/2023	Paydown		246,102	246,102	246,102	246,110	0	(8)	0	(8)	0	246,102	0	0	0	7,351	04/29/2026
212015-AS-0	CONTINENTAL RESOURCES INC		11/13/2023	Various		10,219,014	11,000,000	10,839,251	10,910,497	0	14,646	0	14,646	0	10,922,524	0	(703,510)	(703,510)	632,309	01/15/2028
21684A-AA-4	COOPERATIEVE RABOBANK UA	C	12/01/2023	Maturity @ 100.00		5,500,000	5,500,000	5,536,480	5,497,426	0	(7,976)	0	(7,976)	0	5,500,000	0	0	0	254,375	12/01/2023
21684A-AC-0	COOPERATIEVE RABOBANK UA	C	08/30/2023	Various		2,900,850	3,000,000	3,082,110	3,025,894	0	(6,371)	0	(6,371)	0	3,019,523	0	(118,673)	(118,673)	140,729	08/04/2025
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC		09/11/2023	Various		913,630	1,111,000	911,482	907,119	0	8,762	0	8,762	0	918,761	0	(5,131)	(5,131)	73,760	01/15/2029
219350-AR-6	CORNING INC		05/12/2023	Various		2,786,432	2,630,000	3,321,923	2,879,625	0	(23,110)	0	(23,110)	0	2,856,515	0	(70,082)	(70,082)	141,417	08/15/2036
22003B-AN-6	COPT DEFENSE PROPERTIES LP		12/04/2023	Various		2,840,599	3,577,000	3,576,034	3,576,186	0	117	0	117	0	3,576,303	0	(735,704)	(735,704)	98,593	01/15/2029
22357@-AA-9	JMC T2 LLC COX COMMUNICATIONS LBN - ABS		12/01/2023	Paydown		119,126	119,127	119,127	119,104	0	23	0	23	0	119,127	0	0	0	2,991	01/01/2040
224044-CG-0	COX COMMUNICATIONS INC		08/30/2023	Various		4,675,050	5,000,000	4,726,250	4,868,828	0	21,879	0	21,879	0	4,890,708	0	(215,658)	(215,658)	160,521	09/15/2026
225313-AM-7	CREDIT AGRICOLE SA	C	12/22/2023	Various		10,010,166	11,388,000	11,441,207	11,428,404	0	(5,066)	0	(5,066)	0	11,423,338	0	(1,413,172)	(1,413,172)	532,547	01/14/2030
22536#-AA-1	CGA CAP CLB PT TR SER 2012-CTL-7 - ABS		12/01/2023	Paydown		779,294	767,167	741,539	741,816	0	25,350	0	25,350	0	767,167	0	12,128	12,128	13,402	12/10/2035
225401-AF-5	UBS GROUP AG	C	12/04/2023	JP Morgan		7,398,880	8,000,000	7,631,200	7,766,240	0	32,268	0	32,268	0	7,798,509	0	(399,628)	(399,628)	433,328	01/12/2029
225401-AG-3	CREDIT SUISSE GROUP AG	C	06/12/2023	Various		883,800	1,040,000	1,082,245	1,044,982	0	(3,155)	0	(3,155)	0	1,041,827	0	(158,027)	(158,027)	14,824	06/12/2024
225401-AP-3	UBS GROUP AG	C	12/04/2023	JP Morgan		2,056,639	2,276,000	2,641,161	2,563,691	0	(34,228)	0	(34,228)	0	2,529,463	0	(472,824)	(472,824)	112,690	04/01/2031
225401-AU-2	UBS GROUP AG	C	12/04/2023	JP Morgan		6,965,920	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	(1,534,080)	(1,534,080)	278,791	05/14/2032
22540V-G7-1	CSFB 2002-9 1A2 - CMO/RMBS		12/01/2023	Paydown		2,168	2,168	2,280	2,186	0	(18)	0	(18)	0	2,168	0	0	0	84	03/25/2032
22541L-AE-3	UBS GROUP AG		11/13/2023	Various		742,836	700,000	999,649	887,071	0	(14,161)	0	(14,161)	0	872,911	0	(130,074)	(130,074)	65,530	07/15/2032
22541Q-4A-7	CSFB 2003-29 4A1 - CMO/RMBS		12/01/2023	Paydown		76,508	76,508	80,809	79,332	0	(2,824)	0	(2,824)	0	76,508	0	0	0	2,202	12/25/2033
22541S-AM-0	CSFB 2004-1 2A2 - CMO/RMBS		12/01/2023	Paydown		44,472	44,472	44,986	44,552	0	(80)	0	(80)	0	44,472	0	0	0	1,461	02/25/2034
225458-XH-6	CSFB 2005-6 1A3 - RMBS		12/01/2023	Paydown		172,222	172,222	169,780	172,376	0	(154)	0	(154)	0	172,222	0	0	0	4,810	07/25/2035
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)		08/30/2023	Various		7,769,440	8,000,000	8,093,103	8,018,681	0	(7,165)	0	(7,165)	0	8,011,516	0	(242,076)	(242,076)	282,750	09/09/2024
225470-FJ-7	CSFB 2005-10 9A1 - CMO/RMBS		12/01/2023	Paydown		315,634	74,721	43,801	313,595	0	2,040	0	2,040	0	315,634	0	0	0	0	11/25/2035
225470-T9-4	TBW 2006-1 4A1 - CMO/RMBS		12/01/2023	Paydown		238,403	19,458	13,407	238,158	0	244	0	244	0	238,403	0	0	0	0	04/25/2036
225470-U2-7	TBW 2006-1 5A1 - CMO/RMBS		12/01/2023	Paydown		134,865	0	0	134,865	0	0	0	0	0	134,865	0	0	0	0	04/25/2036
225470-YD-9	CSMC 2006-2 1A1 - CMO/RMBS		12/01/2023	Paydown		639,918	185,702	95,103	632,261	0	7,658	0	7,658	0	639,918	0	0	0	0	03/25/2036
225492-AE-7	CSMC 2008-2R 2A1 - CMO/RMBS		12/25/2023	Paydown		307,776	20,320	9,572	307,388	0	388	0	388	0	307,776	0	0	0	477	06/25/2037

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
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		12/05/2023	Various		3,092,180	3,510,000	3,541,302	3,532,492	0	(3,176)	0	(3,176)	0	3,529,316	0	(437,136)	(437,136)	137,893	02/15/2029
228187-AB-6	CROWN AMERICAS LLC		05/04/2023	Merrill Algo		341,499	350,000	350,000	350,000	0	0	0	0	0	350,000	0	(8,502)	(8,502)	12,792	02/01/2026
22822V-AL-5	CROWN CASTLE INC		12/04/2023	Various		11,113,748	12,000,000	11,935,320	11,957,235	0	5,546	0	5,546	0	11,962,781	0	(849,034)	(849,034)	655,033	02/15/2029
22822V-AT-8	CROWN CASTLE INC		11/13/2023	Various		10,391,574	13,500,000	13,477,050	13,482,209	0	1,739	0	1,739	0	13,483,948	0	(3,092,374)	(3,092,374)	399,094	01/15/2031
22822V-AY-7	CROWN CASTLE INC		12/04/2023	JP Morgan		4,435,750	5,500,000	5,485,865	5,487,800	0	1,205	0	1,205	0	5,489,005	0	(1,053,255)	(1,053,255)	191,354	07/15/2031
22942K-CA-6	CSMC 2006-7 9A4 - CMO/RMBS		12/01/2023	Paydown		515,533	35,461	11,470	515,938	0	2,485	0	2,485	0	518,423	0	(2,890)	(2,890)	42	08/25/2036
22944B-CX-4	CSMC 2007-5 433 - CMO/RMBS		12/01/2023	Paydown		7,186,075	5,408,624	4,270,282	6,996,766	0	274,189	624	273,565	0	7,270,331	0	(84,256)	(84,256)	24,370	08/25/2037
22959#-AA-9	CSOLAR IV SOUTH LLC SR SECD NTS		12/31/2023	Paydown		335,151	335,151	369,811	362,387	0	(27,237)	0	(27,237)	0	335,151	0	0	0	16,226	09/30/2038
22964*-AC-2	CSOLAR IV WEST LLC SR SECD		12/31/2023	Paydown		626,640	626,641	608,003	608,244	0	18,396	0	18,396	0	626,640	0	0	0	21,164	03/31/2041
23157#-AF-6	CURTISS-WRIGHT CORPORATION		02/26/2023	Maturity @ 100.00		13,500,000	13,500,000	13,500,000	13,500,000	0	0	0	0	0	13,500,000	0	0	0	251,138	02/25/2023
23242E-AF-6	CWL 2006-13 AF6 - RMBS		12/01/2023	Paydown		121,770	121,770	71,924	73,938	0	47,832	0	47,832	0	121,770	0	0	0	2,275	01/25/2037
23245C-AF-7	CWL 2007-1 M1 - RMBS		12/25/2023	Paydown		58,290	0	0	0	0	0	0	0	0	0	0	58,290	58,290	0	01/25/2036
23292F-AB-1	DI ISSUER LLC MASTER TRUST - ABS		12/15/2023	Paydown		1,878,490	1,878,490	1,861,346	1,861,442	0	17,047	0	17,047	0	1,878,489	0	0	0	22,367	09/15/2051
233046-AK-7	DNKN 2019-1 A22 - RMBS		11/20/2023	Paydown		200,000	200,000	196,429	196,478	0	3,522	0	3,522	0	200,000	0	0	0	5,026	05/20/2049
233046-AL-5	DNKN 2019-1 A23 - RMBS		11/20/2023	Paydown		150,000	150,000	152,650	151,926	0	(1,926)	0	(1,926)	0	150,000	0	0	0	4,080	05/20/2049
23306N-AA-0	DBWF 2015-LCM A1 - CMBS		12/01/2023	Paydown		987,329	987,329	938,298	941,053	0	46,277	0	46,277	0	987,329	0	0	0	16,099	06/12/2034
23311V-AG-2	DCP MIDSTREAM OPERATING LP		08/30/2023	Various		1,979,760	2,000,000	2,094,280	2,069,421	0	(19,488)	0	(19,488)	0	2,049,933	0	(70,173)	(70,173)	120,938	07/15/2025
23321P-6K-9	DLJ MORTGAGE ACCEPTANCE 2000-B - CMO/RMB		12/01/2023	Paydown		1,289	1,111	9	140	0	1,074	0	1,074	0	1,213	0	76	76	0	04/02/2030
23332U-DU-5	DSLA 2005-AR3 2AA - CMO/RMBS		12/19/2023	Paydown		32,083	24,703	24,782	31,862	0	221	0	221	0	32,083	0	0	0	0	07/19/2045
23332U-GM-0	DSLA 2006-AR1 21A - RMBS		12/01/2023	Paydown		344,104	240,641	204,810	339,708	0	4,396	0	4,396	0	344,104	0	0	0	0	04/19/2046
23345L-AG-4	DOLP 2021-NYC C - CMBS		01/18/2023	JP Morgan		193,320	250,000	257,481	256,210	0	(98)	0	(98)	0	256,112	0	(62,792)	(62,792)	1,201	05/10/2041
23346@-AB-9	DHM RAILROAD LEASE HOLDING COM CSX - ABS		11/01/2023	Paydown		2,973,257	2,968,968	2,968,968	2,969,058	0	(91)	0	(91)	0	2,968,968	0	4,289	4,289	130,092	05/01/2031
233851-ED-2	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		12/04/2023	Various		3,922,231	4,800,000	4,798,320	4,798,598	0	137	0	137	0	4,798,735	0	(876,504)	(876,504)	142,018	03/02/2031
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C	06/09/2023	Call @ 100.00		2,308,000	2,308,000	2,315,314	2,285,655	0	817	0	817	0	2,286,472	0	21,528	21,528	76,315	04/15/2025
23636A-AR-2	DANSKE BANK A/S	C	11/13/2023	Various		7,629,125	8,265,000	9,389,288	9,017,098	0	(121,887)	0	(121,887)	0	8,968,101	0	(1,338,975)	(1,338,975)	327,443	06/12/2028
244199-BA-2	DEERE & CO		05/12/2023	Various		1,256,583	1,071,000	1,451,520	1,291,442	0	(7,999)	0	(7,999)	0	1,283,443	0	(26,860)	(26,860)	52,780	03/03/2031
24617#-AA-9	DELAWARE NORTH CO INC BOS		11/14/2023	Paydown		1,194,075	1,194,075	1,194,075	1,194,114	0	(39)	0	(39)	0	1,194,075	0	0	0	34,318	11/14/2034
24617#-AC-5	DELAWARE NORTH CO INC BOS SER A		11/14/2023	Paydown		287,297	287,297	287,297	287,297	0	0	0	0	0	287,297	0	0	0	7,542	11/14/2034
24617#-AD-3	DELAWARE NORTH CO INC BOS SER B		11/14/2023	Paydown		191,531	191,531	191,531	191,531	0	0	0	0	0	191,531	0	0	0	5,028	11/14/2034
24703T-AD-8	DELL INTERNATIONAL LLC		07/05/2023	Various		11,346,932	11,184,000	11,981,558	11,680,378	0	(79,078)	0	(79,078)	0	11,659,024	0	(474,402)	(474,402)	369,321	06/15/2026
24715@-AA-2	DELOITTE LLP SER A GTD		08/20/2023	Various		5,000,000	5,000,000	5,158,289	5,032,865	0	(32,865)	0	(32,865)	0	5,000,000	0	0	0	336,500	08/20/2023
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	12/22/2023	Various		32,184,798	26,750,000	34,444,670	30,700,425	0	(419,694)	0	(419,694)	0	30,280,732	0	1,904,066	1,904,066	2,386,137	06/15/2030
25179M-BC-6	DEVON ENERGY CORP		08/30/2023	Various		2,325,990	2,343,000	2,328,554	2,333,826	0	3,446	0	3,446	0	2,337,272	0	(11,282)	(11,282)	117,882	09/15/2024
25179S-AD-2	DEVON FINANCING COMPANY LLC		08/30/2023	Various		2,227,260	2,000,000	2,610,280	2,369,844	0	(22,427)	0	(22,427)	0	2,347,417	0	(120,157)	(120,157)	144,375	09/30/2031
25243Y-AY-5	DIAGEO CAPITAL PLC	C	09/18/2023	Maturity @ 100.00		200,000	200,000	199,554	199,935	0	65	0	65	0	200,000	0	0	0	7,000	09/18/2023
25273C-AB-6	DROT 211 B - RMBS		12/20/2023	Paydown		253,032	253,032	229,310	229,327	0	23,705	0	23,705	0	253,032	0	0	0	2,496	11/21/2033
25277L-AF-3	DIAMOND SPORTS GROUP LLC		12/27/2023	OPPENHEIMER & CO. INC.		193,200	3,864,000	454,020	454,020	0	299,254	0	299,254	0	753,274	0	(560,074)	(560,074)	0	08/15/2026
25278X-AR-0	DIAMONDBACK ENERGY INC		12/04/2023	JP Morgan		21,535,750	25,000,000	25,347,000	25,293,466	0	(30,612)	0	(30,612)	0	25,262,854	0	(3,727,104)	(3,727,104)	937,500	03/24/2031
25461L-AA-0	DIRECTV FINANCING LLC		05/15/2023	Various		4,435,886	5,030,000	5,102,454	5,090,892	0	(4,259)	0	(4,259)	0	5,086,632	0	(650,746)	(650,746)	220,410	08/15/2027
254687-EH-5	WALT DISNEY CO		03/27/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	(5,121)	11/15/2037
254687-EK-8	WALT DISNEY CO		11/13/2023	DEUTSCHE BANK SECURITIES, INC.		1,887,498	1,800,000	1,850,897	1,845,941	0	(1,638)	0	(1,638)	0	1,844,303	0	43,195	43,195	164,025	01/09/2038
254687-EZ-5	WALT DISNEY CO		11/13/2023	SQF		1,204,040	1,000,000	1,054,285	1,051,826	0	(802)	0	(802)	0	1,051,023	0	153,017	153,017	74,056	12/01/2045
254687-FM-3	WALT DISNEY CO		07/21/2023	Bank of America		4,006,020	6,000,000	4,296,360	4,302,046	0	18,619	0	18,619	0	4,320,665	0	(314,645)	(314,645)	148,500	09/01/2049
254687-FX-9	WALT DISNEY CO		12/04/2023	JP Morgan		861,820	1,000,000	858,420	874,974	0	13,137	0	13,137	0	879,007	0	(17,187)	(17,187)	37,026	01/13/2031
254687-FZ-4	WALT DISNEY CO		07/21/2023	BNP PARIBAS		4,678,500	6,000,000	5,009,460	5,012,592	0	9,928	0	9,928	0	5,022,521	0	(344,021)	(344,021)	223,200	01/13/2051
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC		08/30/2023	Adjustment		11,375,760	15,500,000	16,472,158	16,432,731	0	(13,234)	0	(13,234)	0	16,423,702	0	(5,047,942)	(5,047,942)	570,594	05/15/2050
25470M-AG-4	DISH NETWORK CORP		03/02/2023	DEUTSCHE BANK SECURITIES, INC.		101,250	100,000	98,171	98,207	0	46	0	46	0	98,253	0	2,997	2,997	3,492	11/15/2027
25470X-AL-9	DISH DBS CORP		03/15/2023	Maturity @ 100.00		4,475,000	4,475,000	3,916,038	4,452,835	0	22,165	0	22,165	0	4,475,000	0	0	0	111,875	03/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25470X-AW-5	DISH DBS CORP		11/20/2023	Morgan Stanley		1,272,375	1,450,000	1,399,875	1,436,218	0	6,298	0	6,298	0	1,442,516	0	(170,141)	(170,141)	86,844	11/15/2024
25470X-AY-1	DISH DBS CORP		12/28/2023	Various		3,453,243	5,550,000	5,046,450	5,284,075	0	61,868	0	61,868	0	5,344,392	0	(1,891,149)	(1,891,149)	534,425	07/01/2026
25470X-BE-4	DISH DBS CORP		12/27/2023	Various		1,681,366	2,075,000	2,075,000	2,075,000	0	0	0	0	0	2,075,000	0	(393,634)	(393,634)	109,803	12/01/2026
25746U-DL-0	DOMINION ENERGY INC		01/30/2023	Morgan Stanley		498,223	603,000	602,138	602,246	0	7	0	7	0	602,253	0	(104,030)	(104,030)	6,256	08/15/2031
25755T-AP-5	DPABS 2021-1 A11 - RMBS		10/25/2023	Paydown		130,000	130,000	122,721	122,875	0	7,125	0	7,125	0	130,000	0	0	0	2,560	04/25/2051
260543-BE-2	DOW CHEMICAL CO		03/01/2023	Maturity @ 100.00		7,500,000	7,500,000	8,759,850	7,522,533	0	(22,533)	0	(22,533)	0	7,500,000	0	0	0	276,563	03/01/2023
26078J-AD-2	DUPONT DE NEMOURS INC		11/13/2023	Various		3,858,555	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(141,445)	(141,445)	233,780	11/15/2028
263901-AA-8	DUKE ENERGY INDIANA LLC		07/06/2023	Various		18,442,629	17,000,000	18,204,176	18,764,893	0	(36,214)	620,600	(656,815)	0	18,110,360	0	332,269	332,269	901,305	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA LLC		05/05/2023	Morgan Stanley		49,358,210	44,000,000	57,418,900	55,477,254	0	(166,128)	0	(166,128)	0	55,433,644	0	(6,075,434)	(6,075,434)	2,451,416	04/01/2039
26441C-AP-0	DUKE ENERGY CORP		06/26/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL		8,324,561	9,305,000	8,491,650	8,495,216	0	8,774	0	8,774	0	8,503,990	0	(179,430)	(179,430)	238,115	12/15/2045
26441C-BX-2	DUKE ENERGY CORP		12/18/2023	BNP PARIBAS		350,700	350,000	354,988	0	0	(1,011)	0	(1,011)	0	353,977	0	(3,277)	(3,277)	10,186	04/15/2026
26442C-AH-7	DUKE ENERGY CAROLINAS LLC		06/21/2023	Various		854,696	850,000	843,059	845,013	0	86	0	86	0	845,099	0	9,597	9,597	44,361	02/15/2040
26860#-AA-8	PIO PICO LLC SR SECD NT		12/31/2023	Paydown		348,008	348,008	359,991	358,562	0	(10,555)	0	(10,555)	0	348,008	0	0	0	19,958	12/31/2041
26874R-AC-2	ENI SPA	C	11/27/2023	Morgan Stanley		4,400,150	5,000,000	5,168,000	5,131,828	0	(4,126)	0	(4,126)	0	5,127,702	0	(727,552)	(727,552)	330,917	10/01/2040
26874R-AJ-7	ENI SPA	C	11/13/2023	Various		13,937,925	15,000,000	14,961,300	14,973,559	0	3,137	0	3,137	0	14,976,696	0	(1,038,771)	(1,038,771)	635,729	05/09/2029
26882P-BE-1	ERAC USA FINANCE LLC		12/22/2023	Various		2,330,140	2,000,000	2,078,013	2,058,725	0	(2,357)	0	(2,357)	0	2,056,368	0	273,772	273,772	166,056	10/15/2037
26884L-AK-5	EQT CORP		05/09/2023	Various		2,943,574	1,300,000	3,444,744	3,080,211	0	(187,969)	0	(187,969)	0	2,892,241	0	51,333	51,333	11,906	05/01/2026
277432-AD-2	EASTMAN CHEMICAL CO		08/30/2023	Various		1,056,480	1,000,000	1,196,660	1,067,391	0	(9,914)	0	(9,914)	0	1,057,477	0	(997)	(997)	82,122	02/01/2027
277432-AW-0	EASTMAN CHEMICAL CO		08/30/2023	Various		4,741,000	5,000,000	4,956,300	4,972,074	0	2,762	0	2,762	0	4,974,836	0	(233,836)	(233,836)	168,125	12/01/2028
28228P-AA-9	EG GLOBAL FINANCE PLC	C	04/27/2023	Barclays Bank		4,709,203	4,959,000	4,949,471	4,942,760	0	1,484	0	1,484	0	4,944,244	0	(235,042)	(235,042)	153,933	02/07/2025
283677-AW-2	EL PASO ELECTRIC CO		12/22/2023	Various		5,043,000	5,000,000	4,878,881	4,880,923	0	6,419	0	6,419	0	4,887,342	0	155,658	155,658	330,833	05/15/2035
28368E-AA-4	KINDER MORGAN INC		05/12/2023	Various		850,643	750,000	774,375	765,191	0	(521)	0	(521)	0	764,670	0	85,973	85,973	34,716	10/15/2030
28368E-AD-8	KINDER MORGAN INC		05/12/2023	Various		483,880	425,000	432,438	429,846	0	(148)	0	(148)	0	429,699	0	54,181	54,181	25,875	08/01/2031
28416T-AA-3	EHGVT 2019-A A - RMBS		12/25/2023	Paydown		149,064	149,064	154,135	153,267	0	(4,204)	0	(4,204)	0	149,064	0	0	0	1,958	01/25/2034
286857-D#-1	ELIZABETHTOWN GAS CO SER 2020A-1 B		03/29/2023	ASSGN		16,074,266	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	6,197	6,197	211,626	11/10/2060
286857-E#-0	ELIZABETHTOWN GAS CO SER 2020A-2 C		03/29/2023	ASSGN		14,143,733	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	143,733	06/15/2051
290408-AB-9	ELWOOD ENERGY LLC		07/05/2023	Paydown		1,248,845	1,248,845	1,229,933	1,242,145	0	6,699	0	6,699	0	1,248,845	0	0	0	52,446	07/05/2026
291011-BD-5	EMERSON ELECTRIC CO		05/12/2023	Various		2,665,856	2,560,000	2,531,021	2,538,823	0	275	0	275	0	2,539,098	0	126,758	126,758	66,080	11/15/2039
291701-CR-9	EFLOT 1998-2 M1 - RMBS		12/25/2023	Paydown		13,426	0	0	0	0	0	0	0	0	0	0	13,426	13,426	0	06/25/2024
292480-AM-2	ENERGY TRANSFER LP		12/04/2023	JP Morgan		4,646,650	5,000,000	4,745,650	4,815,094	0	22,215	0	22,215	0	4,837,309	0	(190,659)	(190,659)	254,188	09/15/2029
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS		12/31/2023	Paydown		2,437,574	2,476,650	2,462,769	2,462,888	0	13,762	0	13,762	0	2,476,650	0	(39,076)	(39,076)	128,237	06/30/2040
29273D-AA-8	ENDO DAC	C	01/10/2023	ROYAL BANK OF CANADA		863,900	1,060,000	996,400	837,400	120,723	0	0	120,723	0	958,123	0	(94,223)	(94,223)	0	10/15/2024
29273R-AF-6	ENERGY TRANSFER LP		11/14/2023	JP Morgan		4,034,240	4,000,000	3,918,304	3,935,036	0	2,576	0	2,576	0	3,937,613	0	96,627	96,627	287,819	10/15/2036
29273R-AS-8	ENERGY TRANSFER LP		02/01/2023	Maturity @ 100.00		872,000	872,000	888,603	872,000	0	0	0	0	0	872,000	0	0	0	15,696	02/01/2023
29273R-BB-4	ENERGY TRANSFER LP		11/08/2023	Call @ 100.00		21,778,000	21,778,000	25,230,792	22,004,469	0	(437,688)	0	(437,688)	0	21,778,000	0	0	0	2,067,917	02/01/2024
292766-A#-9	ENERPLUS CORP SR NTS	A	05/15/2023	Paydown		6,000,000	6,000,000	6,059,718	6,025,540	0	(25,540)	0	(25,540)	0	6,000,000	0	0	0	132,000	05/15/2024
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV	C	12/04/2023	JP Morgan		12,931,215	16,500,000	16,397,370	16,411,016	0	8,870	0	8,870	0	16,419,886	0	(3,488,671)	(3,488,671)	519,750	07/12/2031
29357J-AC-0	ENQUEST PLC	C	03/01/2023	Various		3,100,735	3,148,000	3,104,274	3,105,568	0	871	0	871	0	3,106,439	0	(5,704)	(5,704)	113,326	11/01/2027
294429-AG-0	EQUIFAX INC		05/12/2023	Various		6,045,429	5,492,000	6,209,119	6,060,493	0	(9,409)	0	(9,409)	0	6,051,084	0	(5,655)	(5,655)	332,113	07/01/2037
29444U-BH-8	EQUINIX INC		11/13/2023	Various		7,046,033	9,000,000	9,062,608	9,049,758	0	(5,326)	0	(5,326)	0	9,044,432	0	(1,998,400)	(1,998,400)	254,238	07/15/2030
29444U-BL-9	EQUINIX INC		11/13/2023	Various		4,597,004	5,500,000	5,494,995	5,496,427	0	564	0	564	0	5,496,991	0	(899,987)	(899,987)	97,801	03/15/2028
29455J-BH-9	EQT CORP		03/02/2023	Maturity @ 100.00		3,000,000	3,000,000	3,632,340	3,011,202	0	(11,202)	0	(11,202)	0	3,000,000	0	0	0	93,368	03/02/2023
29670G-AD-4	ESSENTIAL UTILITIES INC		12/04/2023	JP Morgan		3,993,496	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	(706,504)	(706,504)	145,092	04/15/2030
29670G-AE-2	ESSENTIAL UTILITIES INC		07/24/2023	Goldman Sachs		4,629,100	6,660,000	4,988,740	4,993,672	0	16,478	0	16,478	0	5,010,151	0	(381,051)	(381,051)	174,202	04/15/2050
298736-AL-3	EURONET WORLDWIDE INC		12/04/2023	WELLS FARGO SECURITIES LLC		358,531	385,000	457,717	432,059	0	(19,720)	0	(19,720)	0	412,340	0	(53,808)	(53,808)	3,537	03/15/2049
30034W-AB-2	EVERGY INC		04/26/2023	PERSHING DIV OF DLJ SEC LNDING		8,350,284	9,300,000	9,988,758	9,825,757	0	(24,623)	0	(24,623)	0	9,801,134	0	(1,450,850)	(1,450,850)	167,064	09/15/2029
30040W-AF-5	EVERSOURCE ENERGY		11/13/2023	Various		4,623,231	5,000,000	4,965,250	4,976,954	0	2,785	0	2,785	0	4,979,739	0	(356,508)	(356,508)	234,340	04/01/2029
30212P-AP-0	EXPEDIA GROUP INC		10/23/2023	SGF		195,245	216,000	207,729	210,840	0	748	0	748	0	211,588	0	(16,344)	(16,344)	9,804	02/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30212P-AR-6	EXPEDIA GROUP INC		12/04/2023	Various		5,674,795	6,500,000	6,451,443	6,463,597	0	4,169	0	4,169	0	6,467,766	0	(792,971)	(792,971)	271,330	02/15/2030
30225V-AN-7	EXTRA SPACE STORAGE LP		08/30/2023	Adjustment		2,041,493	2,250,000	2,238,210	2,242,531	0	755	0	755	0	2,242,660	0	(201,168)	(201,168)	63,750	06/15/2029
30225V-AP-2	EXTRA SPACE STORAGE LP		11/13/2023	Various		2,316,555	3,000,000	2,985,720	2,989,446	0	1,183	0	1,183	0	2,989,878	0	(673,323)	(673,323)	73,217	10/15/2030
30231G-AR-3	EXXON MOBIL CORP		03/01/2023	Maturity @ 100.00		1,500,000	1,500,000	1,521,735	1,500,000	0	0	0	0	0	1,500,000	0	0	0	20,445	03/01/2023
30231G-BG-6	EXXON MOBIL CORP		09/27/2022	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	238,591	03/19/2050
30259A-AA-0	FDF 3 A1 - CDO		07/25/2023	Paydown		6,052,618	6,052,618	5,986,682	5,984,123	0	68,495	0	68,495	0	6,052,618	0	0	0	236,052	01/25/2036
30288*-AA-8	FLNG LIQUEFACTION 2 LLC		09/30/2023	Paydown		510,000	510,000	496,369	496,602	0	13,398	0	13,398	0	510,000	0	0	0	17,570	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2 LLC		12/31/2023	Paydown		1,215,000	1,215,000	1,192,070	1,192,001	0	22,999	0	22,999	0	1,215,000	0	0	0	66,179	12/31/2038
30295#-AA-5	FMR BOSTON MA CTL PASS THRU TR - ABS		12/31/2023	Paydown		491,134	491,134	475,992	476,123	0	15,011	0	15,011	0	491,134	0	0	0	8,472	04/30/2040
302985-AC-0	FWD 2020-INV1 A3 - CMO/RMBS		12/01/2023	Paydown		38,935	38,935	38,961	38,900	0	35	0	35	0	38,935	0	0	0	515	01/25/2050
30306V-A#-6	FLNG LIQUEFACTION 3 LLC		12/31/2023	Paydown		5,016,000	5,016,000	4,893,337	4,895,263	0	120,737	0	120,737	0	5,016,000	0	0	0	194,225	06/30/2039
303901-BJ-0	FAIRFAX FINANCIAL HOLDINGS LTD		12/04/2023	JP Morgan		14,187,987	16,740,000	16,839,135	16,825,725	0	(9,167)	0	(9,167)	0	16,819,347	0	(2,631,360)	(2,631,360)	710,927	03/03/2031
313747-AV-9	FEDERAL REALTY OP LP		08/30/2023	Various		6,110,880	8,000,000	9,313,680	9,236,592	0	(26,122)	0	(26,122)	0	9,210,470	0	(3,099,590)	(3,099,590)	269,000	12/01/2044
31428X-CD-6	FEDEX CORP		12/04/2023	JP Morgan		25,016,400	30,000,000	29,901,300	29,925,196	0	9,021	0	9,021	0	29,925,334	0	(4,908,934)	(4,908,934)	734,400	05/15/2031
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I		12/04/2023	JP Morgan		3,391,536	4,800,000	4,770,960	4,772,933	0	1,042	0	1,042	0	4,773,975	0	(1,382,439)	(1,382,439)	188,067	03/01/2041
316773-CV-0	FIFTH THIRD BANCORP		12/04/2023	Various		2,569,246	2,760,000	2,761,766	2,761,039	0	(157)	0	(157)	0	2,760,881	0	(191,635)	(191,635)	131,731	03/14/2028
32113J-AB-1	FNLC 2005-1 M1 - RMBS		12/26/2023	Paydown		87,407	68,408	44,688	85,102	0	2,305	0	2,305	0	87,407	0	0	0	0	05/25/2035
32113J-AC-9	FNLC 2005-1 M2 - RMBS		12/26/2023	Paydown		196,803	168,893	104,613	191,064	0	5,739	0	5,739	0	196,803	0	0	0	0	05/25/2035
32113J-AE-5	FNLC 2005-1 M4 - RMBS		12/25/2023	Paydown		7,483	0	0	0	0	0	0	0	0	0	0	7,483	7,483	0	05/25/2035
335934-AL-9	FIRST QUANTUM MINERALS LTD	C	05/31/2023	Call @ 100.00		243,000	243,000	250,221	244,148	0	(1,148)	0	(1,148)	0	243,000	0	0	0	9,610	04/01/2025
33632*-TW-7	WELLS FARGO TRUST COMPANY, NATIONAL ASSO		01/10/2023	Various		4,079,923	4,077,184	4,073,651	4,077,174	0	10	0	10	0	4,077,184	0	2,739	2,739	41,958	01/10/2023
337358-BA-2	WELLS FARGO & CO		05/12/2023	Various		4,611,800	4,000,000	4,967,200	4,581,693	0	(11,812)	0	(11,812)	0	4,569,880	0	41,920	41,920	172,500	04/15/2035
337738-AU-2	FISERV INC		11/13/2023	Various		2,659,875	3,000,000	3,228,930	3,165,177	0	(21,032)	0	(21,032)	0	3,144,145	0	(484,270)	(484,270)	142,042	07/01/2029
337738-BC-1	FISERV INC		11/13/2023	Various		4,957,002	6,050,000	6,481,305	6,395,144	0	(38,718)	0	(38,718)	0	6,356,425	0	(1,399,423)	(1,399,423)	150,081	06/01/2030
33829T-AA-4	FIVE CORNERS FUNDING TRUST		10/11/2023	WELLS FARGO SECURITIES LLC		12,977,770	13,000,000	10,858,125	12,736,769	0	235,537	0	235,537	0	12,972,306	0	5,464	5,464	523,406	11/15/2023
33938M-AA-7	FLX 2021-1 A2 - ABS		12/22/2023	Various		8,958,946	10,000,000	9,927,854	9,941,060	0	13,986	0	13,986	0	9,955,046	0	(996,100)	(996,100)	349,375	11/27/2051
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		12/04/2023	Various		7,646,118	8,839,000	8,839,000	8,839,000	0	0	0	0	0	8,839,000	0	(1,192,882)	(1,192,882)	424,422	03/31/2038
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC		08/15/2023	Paydown		3,081,339	3,081,340	3,004,665	3,004,932	0	76,407	0	76,407	0	3,081,340	0	0	0	69,580	08/15/2038
341081-EQ-6	FLORIDA POWER & LIGHT CO		05/19/2023	JP Morgan		14,000,985	13,500,000	14,140,734	13,890,304	0	(10,559)	0	(10,559)	0	13,879,746	0	121,239	121,239	489,375	04/01/2034
341081-EU-7	FLORIDA POWER & LIGHT CO		06/21/2023	Merrill Algo		665,755	660,000	656,918	658,085	0	51	0	51	0	658,135	0	7,620	7,620	28,908	09/01/2035
341081-EX-1	FLORIDA POWER & LIGHT CO		04/18/2023	KEYBANC CAPITAL MARKETS INC.		10,995,500	10,000,000	13,698,238	12,491,662	0	(42,991)	0	(42,991)	0	12,448,671	0	(1,453,171)	(1,453,171)	239,389	06/01/2036
341081-FD-4	FLORIDA POWER & LIGHT CO		08/30/2023	Various		963,660	1,000,000	1,419,330	1,378,045	0	(11,394)	0	(11,394)	0	1,366,651	0	(402,991)	(402,991)	56,729	02/01/2041
341081-FQ-5	FLORIDA POWER & LIGHT CO		05/10/2023	Jefferies		6,731,760	8,000,000	7,335,200	7,337,836	0	5,352	0	5,352	0	7,343,188	0	(611,428)	(611,428)	220,322	03/01/2048
341099-CL-1	DUKE ENERGY FLORIDA LLC		06/02/2023	Various		35,987,398	32,350,000	37,995,576	37,004,381	0	(83,529)	0	(83,529)	0	36,924,817	0	(937,419)	(937,419)	949,662	06/15/2038
34528H-AA-2	FORDR 2018-REV2 A - ABS		07/17/2023	Paydown		5,150,000	5,150,000	5,172,531	5,153,936	0	(3,936)	0	(3,936)	0	5,150,000	0	0	0	104,245	01/15/2030
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		08/23/2023	Bank of America Securities		865,520	1,025,000	1,000,656	1,002,689	0	1,567	0	1,567	0	1,004,256	0	(138,736)	(138,736)	32,117	11/13/2030
35137L-AG-0	FOX CORP		10/12/2023	Barclays Bank		8,942,760	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(57,240)	(57,240)	444,308	01/25/2024
35137L-AH-8	FOX CORP		11/13/2023	Various		9,464,188	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(535,813)	(535,813)	605,630	01/25/2029
35137L-AK-1	FOX CORP		08/30/2023	Various		3,080,665	3,500,000	4,872,420	4,795,767	0	(21,431)	0	(21,431)	0	4,774,336	0	(1,693,671)	(1,693,671)	214,134	01/25/2049
35671D-CH-6	FREEPORT-MCMORAN INC		06/14/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		848,160	900,000	951,912	943,183	0	(3,814)	0	(3,814)	0	939,370	0	(91,210)	(91,210)	36,422	08/01/2030
35729P-PZ-7	FHLT 2006-2 M1 - RMBS		12/25/2023	Paydown		146,068	81,128	43,016	143,431	0	2,636	0	2,636	0	146,068	0	0	0	0	02/25/2036
35906A-BE-7	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/05/2023	Goldman Sachs		1,887,500	2,000,000	2,006,240	2,005,470	0	(801)	0	(801)	0	2,004,758	0	(117,258)	(117,258)	134,472	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/05/2023	Barclays Bank		3,158,750	3,500,000	3,465,000	3,469,650	0	4,717	0	4,717	0	3,474,367	0	(315,617)	(315,617)	192,500	05/01/2028
35908M-AB-6	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/05/2023	Various		2,113,637	2,630,000	2,631,418	2,631,442	0	(155)	0	(155)	0	2,631,287	0	(517,650)	(517,650)	218,797	01/15/2030
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC		12/05/2023	JP Morgan		1,431,788	1,430,000	1,430,000	1,430,000	0	0	0	0	0	1,430,000	0	1,788	1,788	132,772	05/15/2030
361582-AD-1	GEICO CORP		07/15/2023	Maturity @ 100.00		7,900,000	7,900,000	10,095,015	8,020,002	0	(120,002)	0	(120,002)	0	7,900,000	0	0	0	580,650	07/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36158F-AD-2	SWISS RE AMERICA HOLDING CORP		03/01/2023	Call @ 100.00		(1,952,068)	0	0	0	0	0	0	0	0	0	0	(1,952,068)	(1,952,068)	1,952,068	06/15/2030
36167C-AA-4	GCAT 19RPL1 A1 - CMO/RMBS		12/25/2023	Paydown		97,687	97,687	100,892	99,868	0	(2,181)	0	(2,181)	0	97,687	0	0	0	1,509	10/25/2068
361841-AL-3	GLP CAPITAL LP		12/04/2023	JP Morgan		2,493,582	2,600,000	2,865,564	2,780,327	0	(26,238)	0	(26,238)	0	2,754,090	0	(260,508)	(260,508)	191,772	01/15/2029
361841-AQ-2	GLP CAPITAL LP		12/04/2023	JP Morgan		7,757,820	9,000,000	8,894,430	8,915,813	0	8,383	0	8,383	0	8,924,195	0	(1,166,375)	(1,166,375)	501,000	01/15/2031
361856-DY-0	GMACM 2004-HE5 A6 - RMBS		09/25/2023	Paydown		18,778	18,778	19,054	18,778	0	0	0	0	0	18,778	0	0	0	398	09/25/2034
361856-EC-7	GMACM 2005-HE1 A3 - RMBS		12/26/2023	Paydown		111,200	84,860	0	(333)	0	85,163	0	85,163	0	84,830	0	26,370	26,370	0	08/25/2035
36185M-AF-9	GMACM 2005-HE2 A6 - RMBS		12/01/2023	Paydown		389,906	309,046	(314)	(1,379)	0	302,439	0	302,439	0	301,060	0	88,846	88,846	0	11/25/2035
36186C-BY-8	ALLY FINANCIAL INC		07/19/2023	Various		8,507,541	8,123,000	9,086,966	9,067,166	0	(43,683)	0	(43,683)	0	9,023,484	0	(515,943)	(515,943)	465,482	11/01/2031
36197Q-AC-3	GSMS 2013-G1 A2 - CMBS		01/12/2023	Paydown		31,027,566	31,027,566	30,646,250	31,027,566	0	0	0	0	0	31,027,566	0	0	0	91,971	04/11/2031
36197Q-AG-4	GSMS 2013-G1 B - CMBS		12/01/2023	Paydown		10,997,222	10,997,222	10,409,101	10,967,719	0	29,503	0	29,503	0	10,997,222	0	0	0	94,046	04/11/2031
36197V-AA-6	GSMS 2013-PEMB A - CMBS		08/30/2023	Various		4,982,112	5,696,000	5,746,506	5,710,595	0	(4,452)	0	(4,452)	0	5,706,143	0	(724,031)	(724,031)	153,301	03/07/2033
36197X-AQ-7	GSMS 2013-GCJ12 B - CMBS		05/12/2023	Paydown		4,030,000	4,030,000	4,051,409	4,030,384	0	(384)	0	(384)	0	4,030,000	0	0	0	63,460	06/12/2046
36228F-CV-6	GSMS 2000-1 M - CMO/RMBS		08/20/2023	Paydown		(7,248)	18,044	14,821	15,662	0	(22,910)	0	(22,910)	0	(7,248)	0	0	0	0	06/20/2024
3622EC-AB-2	GSAA 2007-5 21A - RMBS		12/26/2023	Paydown		62,984	57,570	52,224	61,997	0	988	0	988	0	62,984	0	0	0	0	05/26/2037
3622EE-AA-0	GSAA 2007-9 A1A - CMO/RMBS		12/01/2023	Paydown		579,208	583,571	536,270	569,914	0	9,294	0	9,294	0	579,208	0	0	0	0	10/26/2037
3622MG-AC-2	GSAMP 2007-NC1 A2B - RMBS		12/26/2023	Paydown		1,077,670	770,530	412,925	1,065,075	0	12,595	0	12,595	0	1,077,670	0	0	0	0	02/25/2037
3622NA-AC-4	GSR 2007-OA1 2A1 - RMBS		12/26/2023	Paydown		20,182	12,569	5,879	20,150	0	32	0	32	0	20,182	0	0	0	0	05/26/2037
3622NA-AE-0	GSR 2007-OA1 23A - RMBS		12/26/2023	Paydown		1,419,762	1,024,086	493,290	1,379,762	0	40,000	0	40,000	0	1,419,762	0	0	0	0	05/26/2037
362320-BA-0	VERIZON COMMUNICATIONS INC		02/08/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	140,292	04/15/2028
362334-BR-4	GSAA 2006-3 A2 - RMBS		12/26/2023	Paydown		252,575	174,783	40,234	248,717	0	3,859	0	3,859	0	252,575	0	0	0	0	03/25/2036
362341-Z4-4	GSAA 2006-1 A3 - RMBS		12/26/2023	Paydown		1,242,849	1,047,803	278,806	1,212,770	0	30,079	0	30,079	0	1,242,849	0	0	0	0	01/25/2036
36245C-AC-6	GSAMP 2006-S6 A1C - RMBS		12/26/2023	Paydown		6,850	6,742	0	0	0	6,742	0	6,742	0	6,742	0	108	108	0	10/25/2036
36245R-AA-7	GSAA 2007-6 1A1 - RMBS		12/26/2023	Paydown		55,362	47,594	28,448	55,311	0	52	0	52	0	55,362	0	0	0	0	05/26/2037
36250S-AE-9	GSMS 2018-GS10 A5 - CMBS		12/22/2023	Various		10,334,108	11,000,000	11,329,619	11,191,540	0	(33,628)	0	(33,628)	0	11,157,913	0	(823,804)	(823,804)	483,711	07/12/2051
36251X-AW-7	GSMS 2016-GS4 B - CMBS		08/30/2023	Adjustment		3,445,076	4,000,000	4,119,679	4,060,772	0	(10,774)	0	(10,774)	0	4,049,997	0	(604,922)	(604,922)	116,795	11/15/2049
36253P-AH-5	GSMS 2017-GS6 B - CMBS		08/30/2023	Various		1,622,919	2,000,000	2,059,859	2,035,185	0	(11,605)	0	(11,605)	0	2,023,580	0	(400,661)	(400,661)	57,820	05/12/2050
36255M-AG-2	GSMS 2017-SLP B - CMBS		12/01/2023	Paydown		98,864	98,864	101,826	98,864	0	0	0	0	0	98,864	0	0	0	3,261	10/13/2032
36256#-AA-9	GSRP PORTFOLIO I LLC		12/31/2023	Paydown		881,293	848,434	805,376	805,861	0	(100,491)	0	(100,491)	0	705,370	0	175,923	175,923	40,044	12/31/2044
36260#-AA-3	GSRP PORTFOLIO II LLC CLIMATE BNDS		12/30/2023	Paydown		1,408,307	1,408,306	1,415,013	1,414,293	0	(5,986)	0	(5,986)	0	1,408,307	0	0	0	39,385	06/29/2046
36260J-AD-9	GSMS 2019-GC39 A4 - CMBS		11/14/2023	DEUTSCHE BANK SECURITIES, INC.		3,267,129	3,700,000	3,810,789	3,773,105	0	(9,812)	0	(9,812)	0	3,763,293	0	(496,164)	(496,164)	126,480	05/10/2052
36260T-AG-0	GSCG 2019-600C C - CMBS		07/20/2023	unc		100,000	250,000	257,500	251,881	0	(806)	0	(806)	0	251,693	0	(151,693)	(151,693)	5,601	09/12/2034
36264F-AK-7	GSK CONSUMER HEALTHCARE CAPITAL US LLC		01/31/2023	HSBC SECURITIES		236,268	250,000	249,453	249,534	0	10	0	10	0	249,544	0	(13,276)	(13,276)	3,000	03/24/2027
36264F-AL-5	HALEON US CAPITAL LLC		11/13/2023	Various		14,304,400	16,000,000	15,883,680	15,898,101	0	13,370	0	13,370	0	15,908,752	0	(1,604,352)	(1,604,352)	606,000	03/24/2029
36264N-AB-0	GSK CONSUMER HEALTHCARE CAPITAL UK PLC	C	02/01/2023	Bank of America		297,938	310,000	309,191	309,395	0	25	0	25	0	309,420	0	(11,483)	(11,483)	3,471	03/24/2025
36298J-AA-1	GSMS 2006-RR2 A1 - CMBS		12/01/2023	Paydown		9,857	24,038	1,230	(109)	0	6,580	0	6,580	0	6,471	0	3,387	3,387	0	06/23/2046
366651-AC-1	GARTNER INC		12/04/2023	JP Morgan		935,000	1,000,000	1,020,000	1,014,502	0	(3,471)	0	(3,471)	0	1,014,056	0	(79,056)	(79,056)	64,375	07/01/2028
366651-AG-2	GARTNER INC		12/04/2023	JP Morgan		2,184,950	2,455,000	2,455,000	2,455,000	0	0	0	0	0	2,455,000	0	(270,050)	(270,050)	86,769	06/15/2029
368710-AC-3	GENENTECH INC		12/22/2023	Various		6,775,549	6,865,000	8,713,995	8,220,452	0	(86,381)	0	(86,381)	0	8,134,071	0	(1,358,522)	(1,358,522)	517,592	07/15/2035
36962G-4B-7	GENERAL ELECTRIC CO		07/28/2023	JP Morgan		11,741,700	10,000,000	11,325,400	11,317,869	0	(30,211)	0	(30,211)	0	11,287,657	0	454,043	454,043	727,604	01/10/2039
36962G-XZ-2	GENERAL ELECTRIC CO		03/01/2023	Call @ 100.00		(785,505)	0	0	0	0	0	0	0	0	0	0	(785,505)	(785,505)	2,572,568	03/15/2032
370334-BJ-2	GENERAL MILLS INC		12/04/2023	JP Morgan		3,982,908	4,159,000	4,534,974	4,464,473	0	(10,700)	0	(10,700)	0	4,453,773	0	(470,865)	(470,865)	218,971	06/15/2040
370334-CC-6	GENERAL MILLS INC		05/24/2023	ROYAL BANK OF CANADA		163,416	163,000	163,000	163,000	0	0	0	0	0	163,000	0	416	416	5,607	10/17/2023
37045V-AF-7	GENERAL MOTORS CO		08/30/2023	Adjustment		11,876,625	12,750,000	14,564,675	14,411,882	0	(31,033)	0	(31,033)	0	14,380,849	0	(2,504,224)	(2,504,224)	726,042	10/02/2043
37045V-AH-3	GENERAL MOTORS CO		12/22/2023	Various		14,251,650	15,000,000	14,514,450	14,635,286	0	21,215	0	21,215	0	14,656,501	0	(404,851)	(404,851)	918,750	04/01/2035
37045V-AT-7	GENERAL MOTORS CO		08/30/2023	Various		13,484,965	15,250,000	18,952,548	18,797,079	0	(49,766)	0	(49,766)	0	18,747,313	0	(5,262,348)	(5,262,348)	829,240	04/01/2049
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC		12/07/2023	Adjustment		11,321,520	14,000,000	13,975,640	13,979,566	0	2,130	0	2,130	0	13,981,153	0	(2,659,633)	(2,659,633)	373,800	06/10/2031
37270*-AA-3	GEORGETOWN ENERGY PTRS LLC		12/31/2023	Paydown		43,736	43,736	43,035	43,038	0	698	0	698	0	43,736	0	0	0	1,451	06/30/2051
375558-BD-4	GILEAD SCIENCES INC		07/25/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	4,931	03/01/2046

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
375558-BF-9	GILEAD SCIENCES INC		10/10/2023	Barclays Bank		47,860,000	50,000,000	44,215,100	48,305,680	0	489,669	0	489,669	0	48,396,238	0	(536,238)	(536,238)	2,149,118	03/01/2026
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		12/22/2023	Various		16,534,100	14,940,000	18,121,655	17,421,363	0	(115,001)	0	(115,001)	0	17,306,362	0	(772,262)	(772,262)	984,551	05/15/2038
378272-BE-7	GLENCORE FUNDING LLC		12/04/2023	JP Morgan		8,262,300	10,000,000	9,988,800	9,990,468	0	955	0	955	0	9,991,423	0	(1,729,123)	(1,729,123)	315,875	04/27/2031
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO		06/14/2023	WELLS FARGO SECURITIES LLC		131,651	178,000	177,997	177,997	0	0	0	0	0	177,997	0	(46,346)	(46,346)	2,797	06/15/2031
38141G-CU-6	GOLDMAN SACHS GROUP INC		10/23/2023	JP Morgan		21,133,980	21,000,000	22,002,406	21,845,595	0	(49,440)	0	(49,440)	0	21,797,308	0	(663,328)	(663,328)	1,473,190	02/15/2033
38141G-FD-1	GOLDMAN SACHS GROUP INC		12/04/2023	JP Morgan		8,179,503	7,780,000	10,308,033	10,029,614	0	(105,205)	0	(105,205)	0	9,924,408	0	(1,744,905)	(1,744,905)	619,969	10/01/2037
38141G-XA-7	GOLDMAN SACHS GROUP INC		12/04/2023	JP Morgan		5,513,835	6,389,000	7,562,212	7,424,022	0	(49,915)	0	(49,915)	0	7,374,106	0	(1,860,272)	(1,860,272)	315,480	04/23/2039
38141G-XE-9	GOLDMAN SACHS GROUP INC		10/18/2023	Barclays Bank		658,276	664,000	710,487	684,296	0	(15,452)	0	(15,452)	0	668,844	0	(10,567)	(10,567)	28,082	02/20/2024
38141G-ZM-9	GOLDMAN SACHS GROUP INC		08/11/2023	Various		105,896	128,000	113,532	114,165	0	575	0	575	0	114,740	0	(8,844)	(8,844)	3,791	02/24/2033
38237A-AA-0	GOOD 232 A - ABS		12/20/2023	Paydown		357,387	357,387	345,499	0	0	11,888	0	11,888	0	357,387	0	0	0	3,538	05/20/2055
38237D-AA-4	GOOD 224 A - ABS		12/20/2023	Paydown		1,553,114	1,553,114	1,463,481	1,470,088	0	83,027	0	83,027	0	1,553,114	0	0	0	36,393	11/20/2054
38237G-AA-7	GOOD 2021-4 A - ABS		12/20/2023	Paydown		562,148	562,148	562,053	562,063	0	86	0	86	0	562,148	0	0	0	5,273	07/20/2048
38237H-AA-5	GOOD 2021-5 A - ABS		12/20/2023	Paydown		1,926,645	1,926,645	1,933,885	1,879,662	0	46,984	0	46,984	0	1,926,645	0	0	0	22,986	10/20/2048
38237J-AA-1	GOOD 2022-1 A - ABS		12/20/2023	Paydown		2,598,725	2,598,726	2,486,067	2,487,088	0	111,637	0	111,637	0	2,598,725	0	0	0	25,057	01/20/2049
38237J-AB-9	GOOD 2022-1 B - ABS		01/20/2023	Paydown		15,196	15,196	15,189	15,196	0	0	0	0	0	15,196	0	0	0	37	01/20/2049
38237K-AA-8	GOOD 2022-2 A - ABS		12/20/2023	Paydown		1,455,055	1,455,055	1,435,756	1,437,440	0	17,615	0	17,615	0	1,455,055	0	0	0	31,728	04/20/2049
38237T-AA-9	GOOD 223 A - ABS		12/20/2023	Paydown		1,671,999	1,671,999	1,671,294	1,671,295	0	704	0	704	0	1,671,999	0	0	0	48,529	07/20/2049
38237V-AA-4	GOOD 231 A - ABS		12/20/2023	Paydown		486,173	486,174	486,025	0	0	149	0	149	0	486,173	0	0	0	10,079	02/22/2055
38406J-AA-6	GRACE 20GRCE A - CMBS		11/02/2023	Various		15,030,664	20,000,000	20,598,686	20,480,120	0	(48,383)	0	(48,383)	0	20,431,737	0	(5,401,073)	(5,401,073)	433,869	12/10/2040
38406J-AJ-7	GRACE 20GRCE D - CMBS		01/19/2023	JP Morgan		287,891	400,000	375,034	379,580	0	140	0	140	0	379,720	0	(91,829)	(91,829)	1,548	12/12/2040
386088-AH-1	DIAGEO INVESTMENT CORP		12/22/2023	Adjustment		6,666,770	5,500,000	6,696,444	6,193,530	0	(39,793)	0	(39,793)	0	6,186,716	0	480,054	480,054	486,009	04/15/2035
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC		12/01/2023	Various		1,834,928	2,012,000	2,012,000	2,012,000	0	0	0	0	0	2,012,000	0	(177,072)	(177,072)	86,069	03/15/2028
39538W-BY-3	GPMF 2005-AR4 4AA - CMO/RMBS		12/26/2023	Paydown		221,477	94,034	24,488	217,646	0	3,831	0	3,831	0	221,477	0	0	0	0	10/25/2045
39539K-AF-0	GPMF 2007-AR1 3A1 - RMBS		11/27/2023	Paydown		263	3	3	3	0	54	0	54	0	58	0	205	205	1	02/25/2037
40049J-BA-4	GRUPO TELEVISA SAB	C	08/08/2023	ASSGN		1,557,990	1,800,000	1,678,500	1,679,007	0	1,707	0	1,707	0	1,680,713	0	(122,723)	(122,723)	66,750	05/13/2045
404119-BS-7	HCA INC		06/21/2023	Morgan Stanley		122,412	122,000	122,650	122,273	0	(47)	0	(47)	0	122,226	0	186	186	6,132	02/15/2026
404119-BW-8	HCA INC		06/21/2023	DEUTSCHE BANK SECURITIES, INC.		300,053	297,000	299,970	298,962	0	(170)	0	(170)	0	298,792	0	1,261	1,261	15,607	02/01/2029
404119-BX-6	HCA INC		12/04/2023	Various		7,801,271	8,500,000	8,457,245	8,470,471	0	3,648	0	3,648	0	8,474,119	0	(672,847)	(672,847)	330,630	06/15/2029
404119-CA-5	HCA INC		12/04/2023	JP Morgan		1,766,220	2,000,000	2,005,000	2,004,607	0	(534)	0	(534)	0	2,004,072	0	(237,852)	(237,852)	88,472	09/01/2030
40414L-AE-9	HEALTHPEAK PROPERTIES INC		12/04/2023	JP Morgan		7,826,621	7,529,000	9,360,939	9,066,550	0	(52,281)	0	(52,281)	0	9,014,269	0	(1,187,648)	(1,187,648)	684,668	02/01/2041
4041A2-AF-1	HBOS PLC	C	08/30/2023	Adjustment		6,988,413	7,495,000	7,901,754	7,789,259	0	(13,814)	0	(13,814)	0	7,775,445	0	(787,032)	(787,032)	373,501	11/01/2033
404280-AP-4	HSBC HOLDINGS PLC	C	10/12/2023	TD SECURITIES (USA) LLC		2,973,420	3,000,000	3,127,260	3,026,450	0	(17,241)	0	(17,241)	0	3,009,209	0	(35,789)	(35,789)	138,833	03/14/2024
404280-BX-6	HSBC HOLDINGS PLC	C	04/06/2023	Merrill Algo		193,304	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(6,696)	(6,696)	4,983	09/12/2026
404280-CH-0	HSBC HOLDINGS PLC	C	12/04/2023	JP Morgan		15,016,397	18,007,000	18,007,000	18,007,000	0	0	0	0	0	18,007,000	0	(2,990,603)	(2,990,603)	515,688	06/04/2031
404280-CK-3	HSBC HOLDINGS PLC	C	12/04/2023	JP Morgan		8,016,877	9,970,000	9,968,480	9,967,397	0	(979)	0	(979)	0	9,966,681	0	(1,949,804)	(1,949,804)	305,491	08/18/2031
404280-DM-8	HSBC HOLDINGS PLC	C	12/22/2023	Various		15,517,350	15,000,000	20,249,250	19,852,699	0	(247,316)	0	(247,316)	0	19,605,383	0	(4,088,033)	(4,088,033)	1,237,708	09/15/2037
40434L-AJ-4	HP INC		12/07/2023	Adjustment		10,270,500	12,500,000	12,446,625	12,455,719	0	4,614	0	4,614	0	12,458,682	0	(2,188,182)	(2,188,182)	321,128	06/17/2031
40480*-AA-3	HS WILDCAT LLC SER A		10/25/2023	Paydown		17,677	17,677	17,677	17,677	0	0	0	0	0	17,677	0	0	0	482	12/31/2050
40480*-AB-1	HS WILDCAT LLC SER B		10/25/2023	Paydown		1,333	1,333	1,333	1,333	0	0	0	0	0	1,333	0	0	0	42	12/31/2060
41161M-AC-4	HVMLT 2006-5 21A - CMO/RMBS		12/19/2023	Paydown		1,189,943	529,506	137,683	1,177,898	0	12,045	0	12,045	0	1,189,943	0	0	0	0	07/19/2046
41161P-KD-4	HVMLT 2004-11 3A1 - CMO/RMBS		12/19/2023	Paydown		42,668	28,075	10,632	42,562	0	106	0	106	0	42,668	0	0	0	0	01/19/2035
41161P-LT-8	HVMLT 2005-2 21C - CMO/RMBS		12/19/2023	Paydown		25,910	25,910	3,128	3,281	0	22,628	0	22,628	0	25,910	0	0	0	234	05/19/2035
41161X-AC-0	HVMLT 2006-9 2AA - RMBS		12/19/2023	Paydown		2,139,942	1,688,337	1,065,359	2,058,003	0	81,939	0	81,939	0	2,139,942	0	0	0	0	11/19/2036
41163G-AF-8	RELX INC		12/14/2023	Various		7,609,773	7,000,000	7,433,400	7,205,657	0	(42,048)	0	(42,048)	0	7,177,249	0	(3,028)	(3,028)	1,125,752	08/01/2027
411707-AH-5	HNGRY 2020-1 A2 - ABS		12/20/2023	Paydown		164,000	164,000	164,000	164,000	0	0	0	0	0	164,000	0	0	0	4,081	12/20/2050
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC		12/22/2023	Adjustment		6,386,460	6,000,000	7,295,714	7,091,818	0	(36,395)	0	(36,395)	0	7,058,665	0	(672,205)	(672,205)	448,350	10/01/2041
42210#-AA-2	HD CALIFORNIA DFDC LANDLRD LLC - ABS		12/31/2023	Paydown		460,210	359,454	359,454	359,462	0	90,661	0	90,661	0	450,123	0	10,087	10,087	8,174	04/30/2034
42210#-AB-0	HD CALIFORNIA DFDC LANDLRD LLC - ABS		12/31/2023	Paydown		124,070	126,116	126,116	126,120	0	(3)	0	(3)	0	126,116	0	(2,046)	(2,046)	2,934	04/30/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42212#-AA-0	HD TROY OH LANDLORD LLC SER 2013 - ABS		12/31/2023	Paydown		375,594	399,189	399,189	399,152	0	12,601	0	12,601	0	411,754	0	(36,160)	(36,160)	8,436	11/30/2034
42218S-AF-5	HEALTH CARE SERVICE CORP		11/13/2023	Various		14,601,314	18,167,000	18,334,101	18,297,973	0	(14,506)	0	(14,506)	0	18,281,715	0	(3,680,401)	(3,680,401)	374,139	06/01/2030
42218S-AH-1	HEALTH CARE SERVICE CORP		08/30/2023	Various		2,227,375	3,332,000	3,431,579	3,426,775	0	(1,524)	0	(1,524)	0	3,425,252	0	(1,197,876)	(1,197,876)	79,672	06/01/2050
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP		12/04/2023	JP Morgan		7,990,800	10,000,000	9,976,500	9,977,898	0	2,634	0	2,634	0	9,980,532	0	(1,989,732)	(1,989,732)	294,000	03/15/2030
42251#-AH-7	H E BUTT GROCERY CO SER 2006-E		06/01/2023	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	155,500	06/01/2023
427866-AL-2	HERSHEY CO		05/12/2023	Adjustment		7,894,250	7,000,000	8,805,560	7,638,652	0	(45,520)	0	(45,520)	0	7,604,307	0	289,943	289,943	373,800	08/15/2027
427866-BE-7	HERSHEY CO		12/04/2023	JP Morgan		3,299,120	4,000,000	3,990,840	3,993,060	0	821	0	821	0	3,993,881	0	(694,761)	(694,761)	68,944	06/01/2030
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC		12/01/2023	Bank of America		2,976,980	3,167,000	3,167,000	3,167,000	0	0	0	0	0	3,167,000	0	(190,020)	(190,020)	214,432	01/15/2030
437076-AS-1	HOME DEPOT INC		11/14/2023	Adjustment		0	0	0	(1,783)	0	1,783	0	1,783	0	0	0	0	0	344,862	12/16/2036
437076-BY-7	HOME DEPOT INC		12/04/2023	JP Morgan		1,835,580	2,000,000	2,085,560	2,059,948	0	(8,407)	0	(8,407)	0	2,051,540	0	(215,960)	(215,960)	57,525	06/15/2029
43718M-AD-6	RFMS2 2006-HI4 A4 - RMBS		12/01/2023	Paydown		208,691	73,054	10,153	195,287	0	13,405	0	13,405	0	208,691	0	0	0	0	09/25/2036
438516-AR-7	HONEYWELL INTERNATIONAL INC		05/12/2023	Adjustment		4,426,400	4,000,000	4,549,103	4,364,007	0	(7,066)	0	(7,066)	0	4,356,941	0	69,459	69,459	264,100	03/15/2036
44106M-AS-1	SERVICE PROPERTIES TRUST		12/06/2023	Call @ 100.00		10,000,000	10,000,000	10,512,901	10,067,984	0	(67,984)	0	(67,984)	0	10,000,000	0	0	0	573,500	03/15/2024
44217N-AJ-5	HGMT 2015-HGLR B - CMBS		08/30/2023	Various		2,769,387	3,000,000	2,961,797	2,988,818	0	2,996	0	2,996	0	2,991,814	0	(222,427)	(222,427)	71,420	03/05/2037
44421M-AA-8	HY 2019-55HY A - CMBS		02/21/2023	DEUTSCHE BANK SECURITIES, INC.		324,039	380,000	423,403	412,807	0	(646)	0	(646)	0	412,161	0	(88,122)	(88,122)	2,547	12/12/2041
44421M-AE-0	HY 2019-55HY B - CMBS		12/22/2023	Various		2,516,629	3,000,000	3,038,706	3,027,580	0	(3,951)	0	(3,951)	0	3,023,629	0	(507,000)	(507,000)	94,832	12/12/2041
44422P-AU-6	HBCT 2015-HBS A7 - CMBS		12/01/2023	Paydown		629,689	629,689	569,339	574,593	0	55,096	0	55,096	0	629,689	0	0	0	24,647	08/07/2034
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP		12/05/2023	Various		683,846	795,000	736,106	738,459	0	13,164	0	13,164	0	751,623	0	(67,777)	(67,777)	55,866	08/01/2026
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		11/28/2023	Various		2,204,858	2,750,000	2,818,125	2,796,346	0	(15,062)	0	(15,062)	0	2,796,766	0	(591,908)	(591,908)	234,037	08/01/2026
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC		12/04/2023	JP Morgan		3,917,672	4,205,000	4,580,128	4,497,956	0	(56,224)	0	(56,224)	0	4,441,732	0	(524,060)	(524,060)	148,494	12/01/2027
44644A-AE-7	HUNTINGTON NATIONAL BANK		10/06/2023	Maturity @ 100.00		1,564,000	1,564,000	1,569,495	1,563,376	0	(839)	0	(839)	0	1,564,000	0	0	0	55,522	10/06/2023
44701Q-BE-1	HUNTSMAN INTERNATIONAL LLC		12/04/2023	Various		2,041,492	2,198,000	2,173,163	2,181,289	0	2,106	0	2,106	0	2,183,395	0	(141,904)	(141,904)	106,447	05/01/2029
44919*-AC-2	I 595 EXPRESS LLC SR SECD NT		12/31/2023	Paydown		334,876	334,892	321,885	322,130	0	12,754	0	12,754	0	334,885	0	(9)	(9)	9,777	12/31/2031
449786-AY-8	ING BANK NV	C	09/25/2023	Maturity @ 100.00		7,385,106	7,387,000	7,613,751	7,408,013	0	(20,121)	0	(20,121)	0	7,387,893	0	(2,787)	(2,787)	416,886	09/25/2023
45031U-CG-4	SAFEHOLD INC		03/31/2023	Various		4,756,090	4,709,000	4,674,823	4,676,737	0	2,820	0	2,820	0	4,679,557	0	76,533	76,533	132,866	08/01/2025
45031U-CJ-8	SAFEHOLD INC		03/31/2023	Call @ 100.00		2,363,250	2,300,000	2,329,183	2,324,021	0	(1,771)	0	(1,771)	0	2,322,990	0	(22,990)	(22,990)	142,313	02/15/2026
45138L-AQ-6	IDAHO POWER CO		09/07/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		3,524,780	3,500,000	3,452,400	3,471,547	0	1,211	0	1,211	0	3,472,758	0	52,022	52,022	220,476	08/15/2034
452327-AK-5	ILLUMINA INC		08/03/2023	MIZUHO SECURITIES USA/FIXED INCOME		1,936,314	1,940,000	2,075,355	1,940,000	0	0	0	0	0	1,940,000	0	(3,686)	(3,686)	0	08/15/2023
454889-AM-8	INDIANA MICHIGAN POWER CO		06/21/2023	Jane Street		184,485	175,000	174,006	174,308	0	15	0	15	0	174,323	0	10,162	10,162	8,176	03/15/2037
45660L-FN-4	INDX 2005-AR3 4A1 - CMO/RMBS		11/01/2023	Paydown		4,779	4,779	4,871	4,779	0	0	0	0	0	4,779	0	0	0	68	04/25/2035
45660L-WD-7	INDX 2005-AR18 21A - CMO/RMBS		12/26/2023	Paydown		170,934	57,208	14,511	168,200	0	2,734	0	2,734	0	170,934	0	0	0	0	10/27/2036
45660N-VH-5	RAST 2003-A11 A9 - CMO/RMBS		12/01/2023	Paydown		33,939	24,611	24,187	33,776	0	163	0	163	0	33,939	0	0	0	0	11/25/2033
456866-AL-6	TRANE TECHNOLOGIES CO LLC		06/01/2023	Call @ 100.00		694,000	694,000	778,577	716,540	0	(3,652)	0	(3,652)	0	712,888	0	(18,888)	(18,888)	24,984	06/01/2025
458140-AT-7	INTEL CORP		08/30/2023	Adjustment		14,277,300	15,000,000	20,967,300	20,404,522	0	(122,438)	0	(122,438)	0	20,400,973	0	(6,123,673)	(6,123,673)	821,616	07/29/2045
458140-BN-9	INTEL CORP		08/30/2023	Various		9,903,580	11,267,000	16,611,614	16,448,606	0	(52,698)	0	(52,698)	0	16,395,908	0	(6,492,328)	(6,492,328)	518,986	03/25/2060
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		11/13/2023	Various		10,928,681	15,000,000	14,948,330	14,957,651	0	3,384	0	3,384	0	14,961,035	0	(4,032,354)	(4,032,354)	318,354	09/15/2032
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC		06/23/2023	WELLS FARGO SECURITIES LLC		6,570,900	10,000,000	6,750,000	6,755,330	0	15,007	0	15,007	0	6,770,337	0	(199,437)	(199,437)	235,000	09/15/2060
458ESC-AB-6	ESC CB144A INTELSAT JA		12/13/2023	ASSGN		0	2,640,000	0	0	0	0	0	0	0	0	0	0	0	600	10/15/2024
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP		08/30/2023	Various		61,855	60,000	66,686	61,650	0	(362)	0	(362)	0	61,289	0	566	566	3,500	10/30/2025
459200-HP-9	INTERNATIONAL BUSINESS MACHINES CORP		08/01/2023	Maturity @ 100.00		1,000,000	1,000,000	1,043,990	1,003,830	0	(3,830)	0	(3,830)	0	1,000,000	0	0	0	33,750	08/01/2023
459506-AQ-4	INTERNATIONAL FLAVORS & FRAGRANCES INC		08/09/2023	Various		199,925	260,000	259,999	260,000	0	0	0	0	0	260,000	0	(60,075)	(60,075)	4,651	11/01/2030
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	C	09/29/2023	Various		816,425	810,000	773,513	802,038	0	(491)	0	(491)	0	801,547	0	12,370	12,370	40,564	02/15/2025
46115H-AW-7	INTESA SANPAOLO SPA	C	05/04/2023	JP Morgan		432,248	450,000	432,630	443,056	0	741	0	741	0	443,797	0	(11,550)	(11,550)	20,913	01/15/2026
46115H-BV-8	INTESA SANPAOLO SPA	C	04/06/2023	Barclays Bank		213,420	200,000	207,812	207,774	0	(141)	0	(141)	0	207,632	0	5,788	5,788	6,415	11/21/2033
46124H-AD-8	INTUIT INC		11/13/2023	Various		10,209,225	13,000,000	12,968,800	12,978,960	0	72	0	72	0	12,979,032	0	(2,769,807)	(2,769,807)	67,329	07/15/2030
46188B-AD-4	INVITATION HOMES OPERATING PARTNERSHIP L		12/04/2023	JP Morgan		2,813,088	3,200,000	3,189,435	3,190,113	0	826	0	826	0	3,190,939	0	(377,851)	(377,851)	151,613	04/15/2032
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEMENT SER		02/02/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	11,949	07/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46361T-AA-0	ICOT 2013-IRV A1 - CMBS		05/17/2023	Paydown		30,163	30,163	30,111	30,152	0	11	0	11	0	30,163	0	0	0	134	05/15/2048
46361T-AC-6	ICOT 2013-IRV A2 - CMBS		05/17/2023	Paydown		10,000,000	10,000,000	9,895,687	9,926,563	0	73,437	0	73,437	0	10,000,000	0	0	0	133,101	05/15/2048
46361T-AG-7	ICOT 2013-IRV B - CMBS		05/17/2023	Paydown		5,700,000	5,700,000	5,566,311	5,663,815	0	36,185	0	36,185	0	5,700,000	0	0	0	75,868	05/15/2048
46590U-AA-0	HENDR 182 A - RMBS		12/15/2023	Paydown		645,265	645,265	644,926	644,934	0	331	0	331	0	645,265	0	0	0	13,568	10/15/2075
46590X-AF-3	JBS USA LUX SA		07/18/2023	Barclays Bank		171,720	200,000	196,732	197,118	0	237	0	237	0	197,355	0	(25,635)	(25,635)	5,790	02/02/2029
46591Q-AA-8	JGW X LLC - SERIES 2019-D1 - ABS		12/01/2023	Paydown		3,221,262	3,221,262	3,221,262	3,221,262	0	0	0	0	0	3,221,262	0	0	0	39,768	01/15/2070
465967-AA-5	JG WENTWORTH LII LLC - ABS		12/01/2023	Paydown		851,427	851,427	851,370	268,708	0	36	0	36	0	851,427	0	0	0	11,018	12/15/2065
46616M-AA-8	HENDR 2010-3 A - RMBS		12/15/2023	Paydown		166,449	166,449	173,212	171,977	0	(5,528)	0	(5,528)	0	166,449	0	0	0	3,592	12/15/2048
46616P-AA-1	HENDR 2011-1 A - ABS		12/15/2023	Paydown		139,251	139,251	152,414	148,957	0	(9,707)	0	(9,707)	0	139,251	0	0	0	3,634	10/15/2056
46616Q-AA-9	HENDR 2011-2 A - RMBS		12/15/2023	Paydown		913,273	913,273	942,151	937,793	0	(24,520)	0	(24,520)	0	913,273	0	0	0	21,814	09/15/2056
46616V-AA-8	HENDR 2012-1 A - RMBS		12/15/2023	Paydown		729,298	729,298	729,749	726,286	0	3,012	0	3,012	0	729,298	0	0	0	16,687	02/16/2065
46616Y-AA-2	HENDR 2012-2 A - RMBS		12/22/2023	Paydown		5,516,460	6,054,881	6,090,665	6,081,208	0	2,336	0	2,336	0	6,083,544	0	(567,084)	(567,084)	210,296	10/15/2059
46617F-AA-2	HENDR 2013-1 A - RMBS		12/01/2023	Paydown		765,302	765,302	742,616	742,010	0	23,292	0	23,292	0	765,302	0	0	0	13,531	04/15/2067
46617J-AA-4	HENDR 2013-2 A - RMBS		12/15/2023	Paydown		869,007	869,007	876,973	872,530	0	(3,522)	0	(3,522)	0	869,007	0	0	0	17,524	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS		12/15/2023	Paydown		312,616	312,616	301,092	301,246	0	11,370	0	11,370	0	312,616	0	0	0	6,439	01/17/2073
46617T-AA-2	HENDR 2014-1 A - RMBS		12/15/2023	Paydown		326,346	326,346	338,111	335,701	0	(9,355)	0	(9,355)	0	326,346	0	0	0	6,582	03/15/2063
46617T-AB-0	HENDR 2014-1 B - RMBS		12/15/2023	Paydown		120,312	120,312	120,217	120,223	0	90	0	90	0	120,312	0	0	0	3,027	03/16/2065
46618A-AA-2	HENDR 2014-2 A - ABS		12/15/2023	Paydown		140,397	140,397	132,089	131,867	0	8,530	0	8,530	0	140,397	0	0	0	1,761	01/17/2073
46618H-AA-7	HENDR 2014-3 A - RMBS		12/22/2023	Paydown		4,556,866	5,091,484	5,027,782	5,027,764	0	62,263	0	62,263	0	5,090,027	0	(533,160)	(533,160)	154,428	06/15/2077
46618H-AB-5	HENDR 2014-3 B - RMBS		12/15/2023	Paydown		284,285	284,285	271,468	271,443	0	12,843	0	12,843	0	284,285	0	0	0	6,039	06/15/2079
46618L-AA-8	HENDR 2015-1 A - RMBS		12/15/2023	Paydown		1,458,697	1,458,697	1,373,131	1,373,696	0	85,001	0	85,001	0	1,458,697	0	0	0	23,743	09/15/2072
46619R-AA-4	HENDR 2015-2 A - RMBS		12/15/2023	Paydown		1,346,780	1,346,780	1,353,270	1,350,448	0	(3,669)	0	(3,669)	0	1,346,780	0	0	0	26,904	03/15/2058
46619R-AB-2	HENDR 2015-2 B - RMBS		12/15/2023	Paydown		271,016	271,016	257,645	257,662	0	13,354	0	13,354	0	271,016	0	0	0	7,016	03/15/2060
46619X-AA-1	HENDR 2015-3 A - ABS		12/15/2023	Paydown		790,902	790,902	796,438	796,243	0	(5,341)	0	(5,341)	0	790,902	0	0	0	16,613	03/17/2070
46620D-AA-2	HENDR 161 A - RMBS		12/15/2023	Paydown		907,309	907,309	907,189	907,194	0	115	0	115	0	907,309	0	0	0	16,109	06/15/2067
46620J-AA-9	HENDR 171 A - RMBS		12/15/2023	Paydown		707,608	707,607	707,062	707,087	0	520	0	520	0	707,607	0	0	0	16,206	08/16/2060
46621R-AA-0	HENDR 173 A - RMBS		12/15/2023	Paydown		1,038,459	1,038,459	1,026,643	1,034,595	0	3,864	0	3,864	0	1,038,459	0	0	0	21,359	02/15/2067
46625H-HF-0	JPMORGAN CHASE & CO		11/13/2023	Various		11,674,068	11,200,000	14,026,992	13,360,071	0	(83,897)	0	(83,897)	0	13,276,174	0	(1,602,106)	(1,602,106)	702,862	05/15/2038
46625H-JH-4	JPMORGAN CHASE & CO		01/25/2023	Maturity @ 100.00		136,000	136,000	138,754	136,037	0	(37)	0	(37)	0	136,000	0	0	0	2,176	01/25/2023
46625H-JT-8	JPMORGAN CHASE & CO		09/28/2023	Bank of America		64,511,850	65,000,000	64,589,148	64,989,810	0	(15,851)	0	(15,851)	0	65,005,921	0	(494,071)	(494,071)	2,945,538	02/01/2024
46625H-JZ-4	JPMORGAN CHASE & CO		07/10/2023	Various		1,130,247	1,167,000	1,247,226	1,211,723	0	(4,509)	0	(4,509)	0	1,207,214	0	(76,967)	(76,967)	23,137	12/15/2026
46628S-AJ-2	JPMAC 2006-WF1 A6 - RMBS		12/01/2023	Paydown		505,394	363,540	114,405	500,661	0	4,733	0	4,733	0	505,394	0	0	0	0	07/25/2036
466313-A@-2	JABIL INC.		07/14/2023	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	490,000	07/14/2023
466317-AJ-3	JPMCC 2022-NLP C - CMBS		08/15/2023	Paydown		30,540	30,540	29,379	29,982	0	558	0	558	0	30,540	0	0	0	1,262	04/15/2037
46637T-AA-8	JPMCC 2012-WLDN A - CMBS		10/18/2023	Various		10,640,280	13,995,011	10,837,942	13,422,035	0	414,194	2,717,929	(2,303,735)	0	11,118,300	0	(478,020)	(478,020)	396,359	05/07/2030
46639J-AH-3	JPMCC 2013-C10 AS - CMBS		02/17/2023	Paydown		10,000,000	10,000,000	9,925,669	10,000,000	0	0	0	0	0	10,000,000	0	0	0	52,654	12/17/2047
46639N-AQ-4	JPMBB 2013-C12 A5 - CMBS		05/17/2023	Paydown		7,000,000	7,000,000	7,209,972	6,999,374	0	626	0	626	0	7,000,000	0	0	0	84,556	07/17/2045
46639N-AU-5	JPMBB 2013-C12 AS - CMBS		06/16/2023	Paydown		372,000	372,000	390,936	375,696	0	(3,696)	0	(3,696)	0	372,000	0	0	0	6,438	07/17/2045
46640J-AW-7	JPMCC 2013-C13 B - CMBS		06/16/2023	Paydown		3,250,000	3,250,000	3,361,465	3,251,439	0	(1,439)	0	(1,439)	0	3,250,000	0	0	0	67,687	01/18/2046
46640L-AH-5	JPMBB 2013-C14 AS - CMBS		07/17/2023	Paydown		8,000,000	8,000,000	8,240,000	8,002,849	0	(2,849)	0	(2,849)	0	8,000,000	0	0	0	182,020	08/17/2046
46640N-AJ-7	JPMBB 2013-C15 AS - CMBS		10/18/2023	Paydown		2,000,000	2,000,000	2,059,994	2,002,258	0	(2,258)	0	(2,258)	0	2,000,000	0	0	0	60,357	11/17/2045
46644U-AZ-1	JPMBB 2015-C30 A4 - CMBS		07/01/2023	Paydown		91,574	91,574	92,911	92,066	0	(492)	0	(492)	0	91,574	0	0	0	994	07/17/2048
46647P-AU-0	JPMORGAN CHASE & CO		07/23/2023	Various		1,379,772	1,381,000	1,457,087	1,402,453	0	(20,649)	0	(20,649)	0	1,381,804	0	(2,033)	(2,033)	50,314	07/23/2024
46647P-BA-3	JPMORGAN CHASE & CO		08/30/2023	Various		9,581,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(419,000)	(419,000)	430,100	01/29/2027
46647P-BP-0	JPMORGAN CHASE & CO		11/13/2023	Various		4,077,026	4,945,000	4,964,474	4,959,867	0	(1,587)	0	(1,587)	0	4,958,281	0	(881,255)	(881,255)	144,144	05/13/2031
46647P-CU-8	JPMORGAN CHASE & CO		05/24/2023	JP Morgan		106,186	127,000	114,076	114,649	0	343	0	343	0	114,991	0	(8,805)	(8,805)	3,146	01/25/2033
46647P-DK-9	JPMORGAN CHASE & CO		12/13/2023	WELLS FARGO SECURITIES LLC		190,446	188,000	185,778	185,791	0	42	0	42	0	185,833	0	4,613	4,613	13,465	09/14/2033

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
46650X-AA-1	HENDR 191 A - RMBS		12/15/2023	Paydown		2,097,388	2,097,386	2,086,564	2,086,203	0	11,185	0	11,185	0	2,097,388	0	0	0	41,985	08/17/2071
46651E-AA-2	JPMCC 2019-OSB A - CMBS		10/31/2023	WELLS FARGO SECURITIES LLC		4,190,430	5,000,000	5,149,965	5,101,082	0	(12,252)	0	(12,252)	0	5,088,830	0	(898,400)	(898,400)	156,181	06/07/2039
46651T-AA-9	HENDR 181 A - ABS		12/22/2023	Paydown		10,572,257	12,165,377	12,155,627	12,212,527	0	(5,966)	0	(5,966)	0	12,206,561	0	(1,634,304)	(1,634,304)	448,693	10/17/2072
46653R-AA-1	J G WENTWORTH XLVI LLC, SERIES 2020-C1 - ...		10/15/2023	Paydown		1,182,155	1,957,237	1,957,036	1,957,042	0	(747,499)	0	(747,499)	0	1,209,543	0	(27,388)	(27,388)	15,456	03/15/2056
46654B-AA-5	JPMCC 2021-1MEM A - CMBS		07/21/2023	JP Morgan		6,071,563	8,000,000	6,662,551	6,682,807	0	69,535	0	69,535	0	6,752,342	0	(680,779)	(680,779)	130,812	10/09/2042
46655B-AA-4	J G WENTWORTH L LLC - ABS		12/15/2023	Paydown		1,694,699	1,694,699	1,690,259	1,694,698	0	0	0	0	0	1,694,699	0	0	0	18,371	02/15/2079
46655X-AA-6	HENDR 21A2 A - RMBS		12/15/2023	Paydown		1,259,402	1,259,402	1,259,402	1,259,402	0	0	0	0	0	1,259,402	0	0	0	21,333	02/18/2070
46673*-AA-7	JRD HOLDINGS SECD TR 2021-2 PT A-1 - ABS		12/15/2023	Paydown		168,959	168,952	168,952	168,952	0	2	0	2	0	168,954	0	5	5	2,904	12/15/2041
46817M-AJ-6	JACKSON FINANCIAL INC		11/22/2023	Maturity @ 100.00		123,000	123,000	122,925	122,967	0	33	0	33	0	123,000	0	0	0	1,384	11/22/2023
469814-A*-8	JACOBS ENGINEERING GROUP INC.		02/01/2023	Call @ 100.00		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	156,092	05/08/2025
478160-AN-4	JOHNSON & JOHNSON		12/22/2023	Adjustment		19,145,678	16,560,000	18,622,409	17,952,258	0	(63,739)	0	(63,739)	0	17,927,801	0	1,217,877	1,217,877	1,332,919	08/15/2037
478165-AG-8	S C JOHNSON & SON INC		12/04/2023	JP Morgan		3,064,110	3,500,000	3,463,180	3,473,710	0	1,144	0	1,144	0	3,474,025	0	(409,915)	(409,915)	212,333	09/01/2040
47987E-AB-3	JONAH-221-A2 - ABS		12/10/2023	Paydown		2,777,804	2,777,806	2,724,017	2,725,047	0	52,758	0	52,758	0	2,777,805	0	(1)	(1)	119,778	12/20/2037
48121@-AB-7	JRD HOLDINGS LLC SER 2021-B		04/30/2023	Paydown		1,636,363	1,636,364	1,640,643	1,640,730	0	(4,366)	0	(4,366)	0	1,636,364	0	0	0	38,045	04/30/2027
48121@-AD-3	JRD HOLDINGS LLC SER 2014-B		03/27/2023	Paydown		715,000	715,000	715,000	715,000	0	0	0	0	0	715,000	0	0	0	14,765	03/27/2024
48123H-AA-1	JPMCC 2006-RR1 A1 - CMBS		12/01/2023	Paydown		571	1,462	0	242	0	329	0	329	0	571	0	0	0	0	10/18/2052
48262#-AA-6	KDP III MULTI PTY CTL PT - ABS		12/15/2023	Paydown		194,084	194,084	194,084	194,084	0	0	0	0	0	194,084	0	0	0	4,764	03/31/2037
48262*-AA-0	KDP II MULTI PTY CTL PT - ABS		12/15/2023	Paydown		780,143	780,141	755,359	755,707	0	24,434	0	24,434	0	780,141	0	2	2	15,714	12/15/2034
48262@-AA-8	KDP II MULTI PTY CTL PT - ABS		12/15/2023	Paydown		213,635	213,637	209,373	209,408	0	4,228	0	4,228	0	213,636	0	(1)	(1)	3,504	01/15/2037
485134-BH-2	EVERGY METRO INC		05/03/2023	KEYBANC CAPITAL MARKETS INC.		10,615,100	10,000,000	11,036,857	10,837,975	0	(16,906)	0	(16,906)	0	10,821,068	0	(205,968)	(205,968)	285,694	11/15/2035
487836-AT-5	KELLANOVA		12/22/2023	Various		2,358,268	2,070,000	2,383,978	2,225,354	0	(14,465)	0	(14,465)	0	2,210,889	0	147,379	147,379	188,913	04/01/2031
49327M-2U-7	KEYBANK NA		03/07/2023	Maturity @ 100.00		3,000,000	3,000,000	2,999,460	2,999,979	0	21	0	21	0	3,000,000	0	0	0	50,625	03/07/2023
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC		11/13/2023	Various		956,729	1,000,000	1,005,150	1,002,884	0	(556)	0	(556)	0	1,002,328	0	(45,599)	(45,599)	50,089	04/06/2027
49427R-AK-8	KILROY REALTY LP		12/22/2023	Various		4,549,600	5,000,000	4,944,100	4,970,922	0	3,771	0	3,771	0	4,974,693	0	(425,093)	(425,093)	287,465	08/15/2029
49427R-AN-2	KILROY REALTY LP		12/04/2023	Various		2,986,490	3,200,000	3,268,875	3,250,000	0	(2,972)	0	(2,972)	0	3,247,028	0	(260,539)	(260,539)	39,451	12/15/2028
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS LP		11/14/2023	WELLS FARGO SECURITIES LLC		5,335,750	5,000,000	6,161,779	5,703,104	0	(46,684)	0	(46,684)	0	5,701,236	0	(365,486)	(365,486)	457,264	08/15/2033
494550-BN-5	KINDER MORGAN ENERGY PARTNERS LP		08/30/2023	Various		2,193,853	2,655,000	2,988,415	2,965,836	0	(7,215)	0	(7,215)	0	2,958,621	0	(764,768)	(764,768)	138,281	08/15/2042
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP		08/30/2023	Various		4,699,738	5,481,000	6,480,954	6,422,686	0	(18,540)	0	(18,540)	0	6,404,146	0	(1,704,408)	(1,704,408)	295,152	09/01/2044
49456B-AH-4	KINDER MORGAN INC		08/30/2023	Various		1,976,312	2,225,000	2,723,578	2,695,461	0	(8,947)	0	(8,947)	0	2,686,514	0	(710,202)	(710,202)	92,273	06/01/2045
49456B-AJ-0	KINDER MORGAN INC		08/30/2023	Various		6,423,123	7,750,000	8,968,068	8,902,287	0	(21,026)	0	(21,026)	0	8,881,261	0	(2,458,138)	(2,458,138)	407,682	02/15/2046
497266-B*-6	KIRBY CORPORATION		02/27/2023	Maturity @ 100.00		6,750,000	6,750,000	7,005,022	6,765,159	0	(15,159)	0	(15,159)	0	6,750,000	0	0	0	111,038	02/27/2023
49803X-AB-9	KITE REALTY GROUP LP		12/04/2023	MIZUHO SECURITIES USA/FIXED INCOME		155,120	160,000	158,200	158,630	0	294	0	294	0	158,925	0	(3,805)	(3,805)	1,417	04/01/2027
500631-AH-9	KOREA ELECTRIC POWER CORP	C	06/22/2023	HSBC SECURITIES		2,135,600	2,000,000	2,616,374	2,220,583	0	(24,346)	0	(24,346)	0	2,196,237	0	(60,637)	(60,637)	126,389	02/01/2027
50075N-AT-1	MONDELEZ INTERNATIONAL INC		12/04/2023	JP Morgan		1,087,807	992,000	1,391,269	1,284,528	0	(13,207)	0	(13,207)	0	1,271,321	0	(183,513)	(183,513)	91,881	02/01/2038
501044-BV-2	KROGER CO		08/30/2023	Various		2,769,050	2,460,000	3,014,115	2,698,651	0	(19,320)	0	(19,320)	0	2,679,331	0	89,719	89,719	188,600	09/15/2029
501044-DK-4	KROGER CO		06/23/2023	Morgan Stanley		7,028,160	8,000,000	7,435,120	7,437,445	0	5,604	0	5,604	0	7,443,049	0	(414,889)	(414,889)	353,400	01/15/2048
501044-DQ-1	KROGER CO		11/13/2023	Various		7,816,354	10,400,000	10,376,184	10,380,560	0	1,938	0	1,938	0	10,382,498	0	(2,566,144)	(2,566,144)	232,296	01/15/2031
50212Y-AC-8	LPL HOLDINGS INC		04/26/2023	Jefferies		1,190,625	1,250,000	1,273,438	1,269,887	0	(1,996)	0	(1,996)	0	1,267,891	0	(77,266)	(77,266)	26,176	11/15/2027
50212Y-AD-6	LPL HOLDINGS INC		12/04/2023	Various		2,562,495	2,860,000	2,862,303	2,861,716	0	(175)	0	(175)	0	2,861,623	0	(299,128)	(299,128)	124,710	03/15/2029
50220M-AA-8	LSF9 ATLANTIS HOLDINGS LLC		04/13/2023	Jefferies		1,104,233	1,197,000	1,197,000	1,197,000	0	0	0	0	0	1,197,000	0	(92,768)	(92,768)	62,360	02/15/2026
502431-AF-6	L3HARRIS TECHNOLOGIES INC		12/04/2023	JP Morgan		1,755,860	2,000,000	1,994,620	1,996,130	0	473	0	473	0	1,996,603	0	(240,743)	(240,743)	56,550	12/15/2029
50247@-AA-4	LV STADIUM EVENTS CO LLC SER A		12/30/2023	Paydown		274,155	394,542	365,520	365,803	0	28,739	0	28,739	0	394,542	0	(120,386)	(120,386)	9,178	06/30/2045
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		12/04/2023	JP Morgan		8,640,000	12,000,000	11,972,400	11,974,591	0	986	0	986	0	11,975,577	0	(3,335,577)	(3,335,577)	478,125	10/01/2040
51512*-AA-2	LANDSBERG ORORA 2015-A SR NTS		07/16/2023	Maturity @ 100.00		3,500,000	3,500,000	3,516,087	3,502,287	0	(2,287)	0	(2,287)	0	3,500,000	0	0	0	114,100	07/16/2023
51888R-AB-6	LRB 2018-B A2F - ABS		12/25/2023	Paydown		27,262	27,262	27,692	27,454	0	(192)	0	(192)	0	27,262	0	0	0	308	05/26/2043
52107Q-AH-8	LAZARD GROUP LLC		11/13/2023	Various		4,349,986	4,769,000	4,805,435	4,791,819	0	(4,655)	0	(4,655)	0	4,787,163	0	(437,177)	(437,177)	205,051	03/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52107Q-AK-1	LAZARD GROUP LLC		11/13/2023	Various		2,900,916	3,179,000	3,641,354	3,526,601	0	(46,727)	0	(46,727)	0	3,479,874	0	(578,958)	(578,958)	161,102	03/11/2029
52108M-DL-4	LBUBS 2006-C1 B - CMBS		02/21/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	4,164,304	02/15/2041
52108M-DM-2	LBUBS 2006-C1 C - CMBS		02/21/2023	Adjustment		5,195,591	5,000,000	1,210,687	1,210,687	0	0	0	0	0	1,210,687	0	3,984,904	3,984,904	0	02/15/2041
52108M-DN-0	LBUBS 2006-C1 D - CMBS		02/21/2023	Adjustment		1,446,468	0	0	0	0	0	0	0	0	0	0	1,446,468	1,446,468	0	02/15/2041
52204P-AM-1	LIFT 2001-1 B1 - ABS		11/15/2023	Paydown		(321,047)	0	0	0	0	0	0	0	0	0	0	(321,047)	(321,047)	0	07/15/2031
52519L-AA-6	LMT 2008-1 A1 - CMO/RMBS		12/28/2023	Paydown		1,845,845	757,142	442,600	1,824,988	0	20,857	0	20,857	0	1,845,845	0	0	0	0	09/28/2037
52521G-AD-7	LBSBC 2007-1 2A3 - CMBS		11/27/2023	Various		949,208	949,302	950,464	946,391	0	2,807	0	2,807	0	949,208	0	0	0	23,825	03/25/2037
525221-DT-1	LXS 2005-8 1A3 - RMBS		12/26/2023	Paydown		4,948,992	2,108,492	1,805,355	4,894,777	0	54,215	0	54,215	0	4,948,992	0	0	0	0	12/25/2035
525221-HA-8	LXS 2006-2N 1A1 - RMBS		12/26/2023	Paydown		1,271,096	764,501	526,349	1,235,736	0	35,360	0	35,360	0	1,271,096	0	0	0	0	02/25/2046
52522D-AG-6	LXS 2006-16N AA1 - RMBS		12/26/2023	Paydown		555,322	396,695	270,723	526,282	0	29,040	0	29,040	0	555,322	0	0	0	0	11/25/2046
52522Q-AM-4	LMT 2007-10 3A1 - CMO/RMBS		12/01/2023	Paydown		2,652,279	0	0	2,652,279	0	0	0	0	0	2,652,279	0	0	0	0	12/25/2037
52524M-AU-3	LXS 2007-9 W2 - RMBS		12/01/2023	Paydown		1,165,373	1,086,020	675,160	457,989	0	690,973	0	690,973	0	1,148,962	0	16,411	16,411	0	04/25/2037
52524M-AW-9	LXS 2007-9 W4 - RMBS		12/01/2023	Paydown		330,464	367,939	259,455	320,557	0	9,907	0	9,907	0	330,464	0	0	0	0	04/25/2037
52524Y-AF-0	LXS 2007-12N 2A1 - RMBS		12/26/2023	Paydown		905,971	572,917	430,590	884,344	0	21,626	0	21,626	0	905,971	0	0	0	0	07/25/2037
526057-CV-4	LENNAR CORP		11/13/2023	Various		2,692,531	2,774,000	2,774,000	2,774,000	0	0	0	0	0	2,774,000	0	(81,469)	(81,469)	124,444	06/15/2027
53079E-AE-4	LIBERTY MUTUAL GROUP INC		12/22/2023	Adjustment		6,098,988	6,051,000	7,686,217	7,265,119	0	(79,692)	0	(79,692)	0	7,185,427	0	(1,086,439)	(1,086,439)	514,287	03/15/2034
53079E-BK-9	LIBERTY MUTUAL GROUP INC		07/24/2023	Goldman Sachs		3,529,050	5,000,000	3,583,400	3,585,329	0	6,210	0	6,210	0	3,591,538	0	(62,488)	(62,488)	137,701	05/15/2060
532457-BA-5	ELI LILLY AND CO		08/30/2023	Various		2,596,850	2,500,000	3,493,650	3,370,583	0	(33,643)	0	(33,643)	0	3,336,940	0	(740,090)	(740,090)	132,969	03/15/2037
532457-BC-1	ELI LILLY AND CO		12/22/2023	Various		13,354,920	12,000,000	12,842,970	12,598,407	0	(26,202)	0	(26,202)	0	12,572,205	0	782,715	782,715	787,383	11/15/2037
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD		10/05/2023	Paydown		376,988	376,988	366,557	366,642	0	10,346	0	10,346	0	376,988	0	0	0	10,305	04/05/2036
534187-BA-6	LINCOLN NATIONAL CORP		08/02/2023	Various		19,173,615	18,600,000	19,937,301	20,807,846	0	(37,834)	1,055,387	(1,093,220)	0	19,714,626	0	(541,011)	(541,011)	749,729	06/15/2040
534187-BD-0	LINCOLN NATIONAL CORP		09/01/2023	Maturity @ 100.00		3,500,000	3,500,000	3,661,910	3,520,151	0	(20,151)	0	(20,151)	0	3,500,000	0	0	0	140,000	09/01/2023
536218-BB-1	LION INDUSTRIAL PTYS LP SER B		12/01/2023	Adjustment		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	(66,289)	05/17/2032
53627N-AE-1	LIONS GATE CAPITAL HOLDINGS LLC		02/14/2023	Jefferies		2,018,940	2,926,000	2,933,315	2,931,813	0	(98)	0	(98)	0	2,931,715	0	(912,775)	(912,775)	54,090	04/15/2029
539439-AT-6	LLOYDS BANKING GROUP PLC	C	08/30/2023	Various		7,777,864	8,248,000	8,803,376	8,639,868	0	(42,173)	0	(42,173)	0	8,597,695	0	(819,831)	(819,831)	389,878	08/16/2028
53948P-AA-6	LPSLT 2021-1 A - ABS	C	12/20/2023	Paydown		279,703	279,703	279,689	279,691	0	12	0	12	0	279,703	0	0	0	3,301	01/21/2048
53948Q-AA-4	LPSLT 2021-2 A - ABS	C	12/20/2023	Paydown		451,496	451,496	451,455	451,456	0	40	0	40	0	451,496	0	0	0	5,220	03/20/2048
539830-BB-4	LOCKHEED MARTIN CORP		08/25/2023	Various		5,063,313	5,960,000	6,553,391	6,443,506	0	(11,247)	0	(11,247)	0	6,443,286	0	(1,379,973)	(1,379,973)	168,453	12/15/2042
539830-BK-4	LOCKHEED MARTIN CORP		12/04/2023	JP Morgan		3,140,623	3,330,000	3,458,571	3,423,594	0	(5,242)	0	(5,242)	0	3,419,967	0	(279,344)	(279,344)	158,591	05/15/2036
540424-AP-3	LOEWS CORP		11/07/2023	Various		1,338,837	1,333,000	1,577,472	1,494,914	0	(8,644)	0	(8,644)	0	1,486,270	0	(147,432)	(147,432)	101,031	02/01/2035
540424-AQ-1	LOEWS CORP		05/15/2023	Maturity @ 100.00		4,000,000	4,000,000	3,800,186	3,989,841	0	10,159	0	10,159	0	4,000,000	0	0	0	52,500	05/15/2023
548661-CR-6	LOWE'S COMPANIES INC		12/07/2023	Adjustment		2,877,300	3,000,000	3,400,950	3,337,929	0	(13,003)	0	(13,003)	0	3,337,815	0	(460,515)	(460,515)	198,650	04/15/2040
548661-DM-6	LOWE'S COMPANIES INC		10/10/2023	Bank of America		28,834,030	31,000,000	24,944,640	29,177,583	0	520,298	0	520,298	0	29,188,340	0	(354,310)	(354,310)	415,992	04/15/2026
548661-DY-0	LOWE'S COMPANIES INC		11/13/2023	Various		13,805,190	18,000,000	17,931,060	17,949,835	0	5,793	0	5,793	0	17,950,991	0	(4,145,801)	(4,145,801)	325,550	10/15/2030
550241-AA-1	LUMEN TECHNOLOGIES INC		10/20/2023	Goldman Sachs		5,566,958	7,374,000	6,993,220	6,804,837	0	10,838	0	10,838	0	7,038,395	0	(1,471,437)	(1,471,437)	261,438	05/15/2030
55026C-AA-5	BREN 2022-1 A - ABS		10/30/2023	Paydown		1,492,786	1,492,786	1,492,490	1,492,559	0	228	0	228	0	1,492,786	0	0	0	34,716	07/31/2062
550279-BA-0	LUM 2006-2 A1A - CMO/RMBS		12/26/2023	Paydown		487,291	214,347	168,653	482,952	0	4,339	0	4,339	0	487,291	0	0	0	0	02/25/2046
55028C-AC-9	LUM 2007-1 2A1 - RMBS		12/26/2023	Paydown		571,107	393,253	124,119	528,545	0	42,562	0	42,562	0	571,107	0	0	0	0	01/25/2037
55261F-AJ-3	M&T BANK CORP		07/26/2023	Maturity @ 100.00		2,500,000	2,500,000	2,498,075	2,499,764	0	236	0	236	0	2,500,000	0	0	0	88,750	07/26/2023
55308L-AA-4	MKP I A1L - CDO		12/08/2023	Paydown		82,986	0	0	0	0	0	0	0	0	0	0	82,986	82,986	0	02/08/2036
55308L-AB-2	MKP I A2L - CDO		12/08/2023	Paydown		1,089,340	0	0	0	0	0	0	0	0	0	0	1,089,340	1,089,340	0	02/08/2036
553358-AA-6	BGO DIVERSIFIED US PTY FUND REIT A		06/29/2023	Maturity @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	120,050	06/29/2023
55336V-AM-2	MPLX LP		12/04/2023	JP Morgan		4,108,639	4,807,000	4,903,380	4,891,333	0	(3,865)	0	(3,865)	0	4,887,468	0	(778,829)	(778,829)	246,960	04/15/2038
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		12/01/2023	Paydown		3,189,390	3,189,390	3,156,290	3,183,232	0	6,158	0	6,158	0	3,189,390	0	0	0	49,893	10/18/2030
55354G-AK-6	MSCI INC		12/04/2023	JP Morgan		3,663,653	4,208,000	4,239,560	4,233,169	0	(2,753)	0	(2,753)	0	4,230,882	0	(567,229)	(567,229)	192,794	09/01/2030
55358P-AL-0	MSCCG 2018-SELF D - CMBS		10/16/2023	Paydown		814,717	814,717	811,916	830,512	0	(15,795)	0	(15,795)	0	814,717	0	0	0	45,281	10/15/2037
55388R-AA-4	MV24 CAPITAL BV	C	12/01/2023	Paydown		190,532	190,532	172,122	172,243	0	18,289	0	18,289	0	190,532	0	0	0	10,817	06/01/2034
55400W-AB-5	MVWOT 232 B - RMBS		12/20/2023	Paydown		193,968	193,968	193,951	0	0	17	0	17	0	193,968	0	0	0	1,160	11/20/2040
55400W-AC-3	MVWOT 232 C - RMBS		12/20/2023	Paydown		131,898	131,898	131,889	0	0	9	0	9	0	131,898	0	0	0	879	11/20/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
563136-AE-0	OMW 2020-1MW B - CMBS		11/07/2023	Various		6,800,742	8,000,000	8,126,580	8,084,816	0	(15,856)	0	(15,856)	0	8,068,960	0	(1,268,218)	(1,268,218)	177,588	09/12/2039
565130-AA-9	MAPLE GROVE FUNDING TRUST I		08/30/2023	Various		6,706,063	10,250,000	10,250,000	10,250,000	0	0	0	0	0	10,250,000	0	(3,543,938)	(3,543,938)	444,273	08/15/2051
56585A-BD-3	MARATHON PETROLEUM CORP		11/13/2023	Various		6,538,076	7,110,000	6,801,014	6,913,046	0	28,940	0	28,940	0	6,941,986	0	(403,910)	(403,910)	297,948	04/01/2028
56586P-AA-6	MSTAT 2218 A - CDO	C	09/19/2023	Paydown		1,517,020	1,500,000	1,492,500	1,498,432	0	18,589	0	18,589	0	1,517,020	0	0	0	84,615	07/22/2030
566007-AC-4	MARB BONDCO PLC	C	03/02/2023	Various		10,863,278	15,250,000	14,255,540	14,333,533	0	14,653	0	14,653	0	14,348,186	0	(3,484,908)	(3,484,908)	355,190	01/29/2031
570535-AM-6	MARKEL CORP		03/30/2023	Maturity @ 100.00		5,000,000	5,000,000	3,568,950	4,951,409	0	48,591	0	48,591	0	5,000,000	0	0	0	90,625	03/30/2023
570535-AV-6	MARKEL GROUP INC		08/25/2023	Various		1,607,681	2,160,000	2,207,326	2,204,772	0	(603)	0	(603)	0	2,204,169	0	(596,488)	(596,488)	129,771	09/17/2050
571676-AN-5	MARS INC		12/04/2023	JP Morgan		19,851,000	30,000,000	29,990,400	29,991,418	0	764	0	764	0	29,992,115	0	(10,141,115)	(10,141,115)	989,583	07/16/2040
57169*-AM-9	MARS INC SER E SR UNSECD		10/06/2023	Maturity @ 100.00		30,000,000	30,000,000	33,094,368	30,428,273	0	(428,273)	0	(428,273)	0	30,000,000	0	0	0	2,016,000	10/06/2023
571748-BD-3	MARSH & MCLENNAN COMPANIES INC		05/12/2023	Various		414,053	486,000	486,816	486,743	0	(6)	0	(6)	0	486,737	0	(72,684)	(72,684)	24,438	03/01/2048
571748-BG-6	MARSH & MCLENNAN COMPANIES INC		11/13/2023	Various		4,584,404	4,835,000	5,018,682	4,966,717	0	(16,982)	0	(16,982)	0	4,949,735	0	(365,331)	(365,331)	242,673	03/15/2029
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC		08/30/2023	Various		1,926,518	2,132,000	2,967,531	2,922,621	0	(13,878)	0	(13,878)	0	2,908,743	0	(982,225)	(982,225)	100,115	03/15/2049
573284-AU-0	MARTIN MARIETTA MATERIALS INC		05/12/2023	Various		719,523	853,000	743,739	751,891	0	737	0	737	0	752,628	0	(33,105)	(33,105)	14,803	12/15/2047
573284-AV-8	MARTIN MARIETTA MATERIALS INC		11/13/2023	Various		7,558,007	9,250,000	8,706,193	8,837,093	0	43,932	0	43,932	0	8,881,025	0	(1,323,018)	(1,323,018)	265,294	03/15/2030
574599-BQ-8	MASCO CORP		11/13/2023	Various		5,713,810	7,500,000	7,445,025	7,454,254	0	4,450	0	4,450	0	7,458,703	0	(1,744,893)	(1,744,893)	184,583	02/15/2031
574599-BR-6	MASCO CORP		08/30/2023	Various		3,625,140	6,000,000	5,998,920	5,999,070	0	14	0	14	0	5,999,084	0	(2,373,944)	(2,373,944)	195,313	02/15/2051
576433-NB-8	MARM 2004-5 7A1 - CMO/RMBS		12/01/2023	Paydown		1,510	1,510	1,514	1,548	0	(38)	0	(38)	0	1,510	0	0	0	14	05/25/2034
576433-PB-6	MARM 2004-6 4A9 - CMO/RMBS		12/01/2023	Paydown		13,024	13,024	12,775	12,890	0	134	0	134	0	13,024	0	0	0	427	07/25/2034
576433-UE-4	MARM 2004-13 2A1 - CMO/RMBS		12/01/2023	Paydown		1,767	1,767	1,757	1,775	0	(7)	0	(7)	0	1,767	0	0	0	46	04/21/2034
576434-NU-4	MALT 2004-3 1A1 - CMO/RMBS		10/25/2023	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	03/25/2019
576435-AR-2	MARS 2004-2 A - CMO/RMBS		12/01/2023	Paydown		1,969	0	0	0	0	0	0	0	0	0	0	1,969	1,969	0	03/25/2034
576435-AT-8	MARS 2004-3 A - CMO/RMBS		12/01/2023	Paydown		2,601	2,797	0	(12)	0	1,746	0	1,746	0	1,735	0	866	866	224	05/25/2034
57646L-AC-7	MABS 2007-HE2 A4 - RMBS		09/27/2023	Various		8,364,745	11,301,000	8,174,545	8,403,215	0	360,927	0	360,927	0	8,764,142	0	(399,396)	(399,396)	0	08/25/2037
58013M-EC-4	MCDONALD'S CORP		11/14/2023	CITIBANK		1,825,530	1,750,000	1,994,951	1,918,161	0	(6,974)	0	(6,974)	0	1,918,138	0	(92,608)	(92,608)	119,438	10/15/2037
58013M-EF-7	MCDONALD'S CORP		05/12/2023	Various		3,415,830	3,000,000	3,331,032	3,248,666	0	(4,085)	0	(4,085)	0	3,244,581	0	171,249	171,249	131,775	03/01/2038
58013M-EH-3	MCDONALD'S CORP		12/07/2023	Adjustment		4,468,595	4,368,000	4,868,223	4,718,299	0	(13,739)	0	(13,739)	0	4,718,299	0	(249,704)	(249,704)	425,486	02/01/2039
581557-BE-4	MCKESSON CORP		06/13/2023	Call @ 100.00		4,937,300	5,000,000	5,053,200	5,007,417	0	(3,438)	0	(3,438)	0	5,003,979	0	(3,979)	(3,979)	80,177	03/15/2024
58155Q-AG-8	MCKESSON CORP		03/15/2023	Maturity @ 100.00		8,000,000	8,000,000	7,956,320	7,998,224	0	1,776	0	1,776	0	8,000,000	0	0	0	114,000	03/15/2023
583491-AB-1	LEONARDO US HOLDING LLC		03/01/2023	Call @ 100.00		(3,569,600)	0	0	0	0	0	0	0	0	0	0	(3,569,600)	(3,569,600)	3,569,600	07/15/2039
585055-BU-9	MEDTRONIC INC		08/23/2023	CITIBANK		265,514	286,000	310,668	308,184	0	(402)	0	(402)	0	307,781	0	(42,268)	(42,268)	12,493	03/15/2045
58528#-EB-9	MEIJER, INC.		01/01/2023	Maturity @ 100.00		5,127,600	5,127,600	5,127,600	5,127,600	0	0	0	0	0	5,127,600	0	0	0	218,281	01/01/2023
58528#-EC-7	MEIJER, INC.		01/01/2023	Maturity @ 100.00		4,957,500	4,957,500	4,957,500	4,957,500	0	0	0	0	0	4,957,500	0	0	0	211,039	01/01/2023
585525-ER-5	MRFC 2000-TBC3 B1 - CMO/RMBS		12/01/2023	Paydown		116,915	97,111	74,650	113,262	0	3,654	0	3,654	0	116,915	0	0	0	0	12/15/2030
585525-ES-3	MRFC 2000-TBC3 B2 - CMO/RMBS		12/01/2023	Paydown		46,766	38,845	33,083	46,608	0	158	0	158	0	46,766	0	0	0	0	12/15/2030
585525-ET-1	MRFC 2000-TBC3 B3 - CMO/RMBS		12/01/2023	Paydown		58,458	48,556	21,747	43,240	0	15,217	0	15,217	0	58,458	0	0	0	0	12/15/2030
589331-AE-7	MERCK & CO INC		08/30/2023	Various		3,660,615	3,500,000	4,410,490	4,159,289	0	(68,968)	0	(68,968)	0	4,090,321	0	(429,706)	(429,706)	155,609	12/01/2028
589929-F3-7	MLMI 2003-A1 A3 - CMO/RMBS		12/01/2023	Paydown		2,962	2,962	2,986	2,955	0	7	0	7	0	2,962	0	0	0	54	12/25/2032
59001A-BA-9	MERITAGE HOMES CORP		12/04/2023	JP Morgan		11,610	12,000	12,480	12,223	0	(61)	0	(61)	0	12,217	0	(607)	(607)	615	06/06/2027
590188-JB-5	BANK OF AMERICA CORP		12/04/2023	Various		2,802,921	2,660,000	3,382,190	2,973,572	0	(47,202)	0	(47,202)	0	2,926,370	0	(123,449)	(123,449)	176,740	06/01/2028
59020U-5U-5	MLMI 2006-A1 1A1 - CMO/RMBS		12/01/2023	Paydown		967,047	568,882	257,229	942,798	0	24,249	0	24,249	0	967,047	0	0	0	3	03/25/2036
59020U-TF-2	MLCC 2005-A B2 - CMO/RMBS		12/25/2023	Paydown		28,815	21,621	0	(106)	0	21,726	0	21,726	0	21,621	0	7,195	7,195	0	03/25/2030
59020U-UA-1	MLCC 2005-A B3 - CMO/RMBS		12/25/2023	Paydown		719	16,130	0	(17)	0	17	0	17	0	0	0	719	719	0	03/25/2030
59156R-AE-8	METLIFE INC		12/22/2023	Adjustment		16,963,950	15,000,000	16,078,800	15,596,944	0	(43,693)	0	(43,693)	0	15,556,478	0	1,407,472	1,407,472	993,958	12/15/2032
59156R-AJ-7	METLIFE INC		12/22/2023	Adjustment		13,463,280	12,000,000	15,478,932	14,170,562	0	(149,416)	0	(149,416)	0	14,074,732	0	(611,452)	(611,452)	779,875	06/15/2034
59156R-AM-0	METLIFE INC		12/22/2023	Adjustment		4,283,520	4,000,000	3,468,400	3,642,326	0	19,044	0	19,044	0	3,659,720	0	623,800	623,800	232,433	06/15/2035
59166E-AB-1	MST 191 A1A - CMO/RMBS		12/01/2023	Paydown		12,819	12,819	13,051	12,927	0	(109)	0	(109)	0	12,819	0	0	0	145	04/25/2058
591894-BY-5	METROPOLITAN EDISON CO		03/15/2023	Maturity @ 100.00		11,000,000	11,000,000	8,533,740	10,930,930	0	69,070	0	69,070	0	11,000,000	0	0	0	192,500	03/15/2023
593035-AA-6	MEXICO REMITTANCES FUNDING FIDUCIARY EST	C	10/15/2023	Paydown		1,500,000	1,500,000	1,492,410	1,495,007	0	4,993	0	4,993	0	1,500,000	0	0	0	54,844	01/15/2028
59318Y-AA-6	MHP LUX SA	C	07/19/2023	Morgan Stanley		3,029,250	5,000,000	2,199,053	2,487,104	100,950	280,688	0	381,639	0	2,868,743	0	160,507	160,507	356,557	04/03/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
594918-AD-6	MICROSOFT CORP		10/19/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	382,930	06/01/2039
594918-AJ-3	MICROSOFT CORP		12/04/2023	Various		2,692,977	2,785,000	3,153,033	3,085,149	0	(11,163)	0	(11,163)	0	3,073,986	0	(381,009)	(381,009)	145,766	10/01/2040
594918-BY-9	MICROSOFT CORP		10/13/2023	Various		40,155,590	42,377,000	36,011,628	39,817,614	0	528,490	0	528,490	0	39,871,037	0	284,553	284,553	1,648,590	02/06/2027
594918-CA-0	MICROSOFT CORP		08/23/2023	Goldman Sachs		961,907	1,051,000	1,121,827	1,115,044	0	(1,099)	0	(1,099)	0	1,113,945	0	(152,038)	(152,038)	47,025	02/06/2047
59523U-AS-6	MID-AMERICA APARTMENTS LP		12/04/2023	Various		5,309,578	6,919,000	6,875,090	6,884,499	0	3,567	0	3,567	0	6,887,382	0	(1,577,803)	(1,577,803)	148,047	02/15/2031
59541F-AC-2	MID 2001-1 A1 - CDO		02/01/2023	Paydown		71,389	71,389	6,753	4,962	1,889	64,537	0	66,427	0	71,389	0	0	0	1,170	11/05/2036
59549R-AB-0	MDST 10 A2 - ABS		12/15/2023	Paydown		674,138	674,138	709,651	683,803	0	(9,665)	0	(9,665)	0	674,138	0	0	0	20,608	02/15/2036
59549R-AC-8	MDST 10 M1 - ABS		12/15/2023	Paydown		404,487	404,487	404,311	404,347	0	140	0	140	0	404,487	0	0	0	12,878	02/15/2036
59549R-AD-6	MDST 10 M2 - ABS		12/15/2023	Paydown		269,658	269,658	269,599	269,611	0	46	0	46	0	269,658	0	0	0	8,554	02/15/2036
595620-AB-1	MIDAMERICAN ENERGY CO		06/26/2023	JP Morgan		13,510,786	12,081,000	13,174,403	12,801,739	0	(33,852)	0	(33,852)	0	12,773,963	0	736,824	736,824	810,937	12/30/2031
59982V-AA-7	MCSLT 2019-2-GS A - ABS	C	12/20/2023	Paydown		512,224	512,224	500,099	500,572	0	11,652	0	11,652	0	512,224	0	0	0	9,892	07/20/2043
59982W-AA-5	MCSLT 191 A - ABS	C	12/20/2023	Paydown		662,842	662,841	657,025	657,201	0	5,641	0	5,641	0	662,841	0	0	0	14,986	03/20/2043
60700F-AJ-2	MMAF 2019-A A5 - ABS		12/10/2023	Paydown		73,398	73,398	72,289	73,129	0	270	0	270	0	73,398	0	0	0	1,305	11/12/2041
60871R-AG-5	MOLSON COORS BEVERAGE CO		08/30/2023	Various		6,159,846	6,600,000	6,285,738	6,459,089	0	24,996	0	24,996	0	6,484,085	0	(324,239)	(324,239)	222,750	07/15/2026
61166W-AC-5	MONSANTO CO		08/30/2023	Various		2,194,150	2,500,000	3,092,356	3,014,039	0	(21,907)	0	(21,907)	0	2,992,132	0	(797,982)	(797,982)	148,958	07/30/2035
61690G-AH-4	MSBAM 2014-C14 AS - CMBS		12/01/2023	Paydown		8,125,696	8,125,696	8,369,212	8,139,267	0	(13,572)	0	(13,572)	0	8,125,696	0	0	0	313,706	02/15/2047
61690L-AA-8	MSC 2013-ALTM A1 - CMBS		12/01/2023	Paydown		1,339,789	1,339,789	1,350,547	1,339,105	0	685	0	685	0	1,339,789	0	0	0	23,872	02/07/2035
61690V-AZ-1	MSBAM 2015-C26 A5 - CMBS		11/08/2023	Barclays Bank		2,842,734	3,000,000	3,213,540	3,107,977	0	(35,579)	0	(35,579)	0	3,072,397	0	(229,663)	(229,663)	99,751	10/15/2048
617446-8C-6	MORGAN STANLEY		09/22/2023	WELLS FARGO SECURITIES LLC		9,664,300	10,000,000	10,002,999	10,003,156	0	(784)	0	(784)	0	10,002,372	0	(338,072)	(338,072)	470,000	07/23/2025
61744Y-AP-3	MORGAN STANLEY		01/17/2023	Morgan Stanley		93,562	100,000	106,533	104,198	0	(38)	0	(38)	0	104,160	0	(10,598)	(10,598)	1,834	01/24/2029
61747Y-DY-8	MORGAN STANLEY		12/22/2023	Various		15,852,900	17,500,000	17,078,600	17,138,278	0	9,644	0	9,644	0	17,147,922	0	(1,295,022)	(1,295,022)	1,055,590	01/27/2045
61747Y-EA-9	MORGAN STANLEY		04/04/2023	Merrill Algo		359,970	380,000	376,242	377,208	0	212	0	212	0	377,420	0	(17,450)	(17,450)	1,051	05/30/2025
61747Y-EF-8	MORGAN STANLEY		12/04/2023	JP Morgan		4,549,620	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(1,450,380)	(1,450,380)	182,160	09/16/2036
61747Y-EH-4	MORGAN STANLEY		12/22/2023	Various		17,312,551	21,689,000	18,107,684	18,208,590	0	226,123	0	226,123	0	18,434,713	0	(1,122,163)	(1,122,163)	514,764	10/20/2032
61747Y-EY-7	MORGAN STANLEY		04/19/2023	Morgan Stanley		654,971	606,000	649,093	648,934	0	(973)	0	(973)	0	647,960	0	7,010	7,010	19,537	10/18/2033
61753N-AC-4	MSAC 2007-NC2 A2A - RMBS		12/26/2023	Paydown		14,244	10,446	5,130	14,229	0	15	0	15	0	14,244	0	0	0	0	02/25/2037
61754H-AB-8	MSM 2007-7AX 2A1 - RMBS		12/26/2023	Paydown		50,257	38,015	14,754	49,870	0	388	0	388	0	50,257	0	0	0	0	04/25/2037
61762M-BW-0	MSBAM 2013-C10 A4 - CMBS		06/16/2023	Paydown		8,000,000	8,000,000	8,137,461	8,003,319	0	(3,319)	0	(3,319)	0	8,000,000	0	0	0	146,690	07/17/2046
61762T-AG-1	MSBAM 2013-C11 AS - CMBS		12/01/2023	Paydown		2,160,056	2,160,056	1,959,863	2,003,889	0	156,167	0	156,167	0	2,160,056	0	0	0	78,630	08/17/2046
61763K-BA-1	MSBAM 2014-C15 A4 - CMBS		12/15/2023	Paydown		1,000,000	1,000,000	1,053,516	1,006,586	0	(6,586)	0	(6,586)	0	1,000,000	0	0	0	32,829	04/17/2047
61763K-BC-7	MSBAM 2014-C15 AS - CMBS		12/15/2023	Paydown		8,963,000	8,963,000	9,303,849	9,001,588	0	(38,588)	0	(38,588)	0	8,963,000	0	0	0	381,376	04/17/2047
61763K-BD-5	MSBAM 2014-C15 B - CMBS		12/01/2023	Paydown		6,031,124	6,031,124	6,211,831	6,045,495	0	(14,370)	0	(14,370)	0	6,031,124	0	0	0	275,321	04/17/2047
61763M-AF-7	MSBAM 2014-C16 A5 - CMBS		12/01/2023	Paydown		3,530,767	3,530,767	3,552,062	3,526,622	0	4,145	0	4,145	0	3,530,767	0	0	0	59,583	06/17/2047
61764X-BJ-3	MSBAM 2015-C21 A4 - CMBS		11/14/2023	Morgan Stanley		5,806,138	6,052,000	6,233,329	6,088,204	0	(18,270)	0	(18,270)	0	6,069,934	0	(263,796)	(263,796)	193,598	03/17/2048
61765B-AA-0	MSC 2015-420 A - CMBS		12/01/2023	Paydown		737,981	737,981	720,827	720,443	0	17,538	0	17,538	0	737,981	0	0	0	14,960	10/17/2050
61766C-AE-9	MSC 2016-UBS9 A4 - CMBS		11/14/2023	Bank of America		9,416,016	10,000,000	10,299,279	10,082,502	0	(27,255)	0	(27,255)	0	10,055,247	0	(639,232)	(639,232)	344,425	03/17/2049
61767E-AE-4	MSBAM 2017-C34 A4 - CMBS		11/03/2023	CITIBANK		4,980,508	5,500,000	5,664,780	5,580,822	0	(15,079)	0	(15,079)	0	5,565,743	0	(585,235)	(585,235)	181,515	11/15/2052
61770Y-AA-3	MSC 2020-CNP A - CMBS		12/22/2023	Various		5,336,582	6,990,000	6,963,855	6,968,632	0	2,555	0	2,555	0	6,971,187	0	(1,634,605)	(1,634,605)	182,275	04/07/2042
61945W-AA-7	MSAIC 2023-2 A - ABS		12/20/2023	Paydown		2,046,436	2,046,436	2,019,863	0	0	26,574	0	26,574	0	2,046,436	0	0	0	35,384	09/22/2053
61946C-AA-0	MSAIC 2019-1 A - ABS		12/20/2023	Paydown		994,951	994,951	993,802	993,507	0	1,444	0	1,444	0	994,951	0	0	0	23,507	12/21/2043
61946E-AA-6	MSAIC 2017-1 A - ABS		12/20/2023	Paydown		421,438	421,438	425,669	424,457	0	(3,019)	0	(3,019)	0	421,438	0	0	0	9,657	06/20/2042
61946F-AA-3	MSAIC 2018-1 A - ABS		12/20/2023	Paydown		795,585	795,585	795,544	795,585	0	0	0	0	0	795,585	0	0	0	16,677	06/22/2043
61946G-AA-1	MSAIC 2017-2 A - ABS		12/20/2023	Paydown		1,103,277	1,095,267	1,089,612	1,088,673	0	14,603	0	14,603	0	1,103,277	0	0	0	22,083	06/22/2043
61946K-AA-2	MSAIC 223 A - ABS		12/20/2023	Paydown		2,102,808	2,102,808	2,102,719	2,102,722	0	86	0	86	0	2,102,808	0	0	0	60,495	06/20/2053
61946T-AB-1	MSAIC 2021-3 B - ABS		12/20/2023	Paydown		745,936	745,936	740,865	740,912	0	5,023	0	5,023	0	745,936	0	0	0	6,964	06/20/2052
61946U-AA-0	MSAIC 2022-2 A - ABS		12/20/2023	Paydown		1,610,454	1,610,454	1,594,125	1,594,097	0	16,357	0	16,357	0	1,610,454	0	0	0	29,292	01/21/2053
61946U-AB-8	MSAIC 2022-2 B - ABS		12/20/2023	Paydown		1,317,644	1,317,644	1,302,581	1,303,386	0	14,258	0	14,258	0	1,317,644	0	0	0	28,560	01/21/2053
62848B-AA-9	MVWOT 2018-1 A - RMBS		12/20/2023	Paydown		62,095	62,095	62,082	62,095	0	0	0	0	0	62,095	0	0	0	1,110	01/21/2036

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
62848P-AA-8	MVWOT 2023-1 A - RMBS		12/20/2023	Paydown		2,072,683	2,072,683	2,072,608	0	0	75	0	75	0	2,072,683	0	0	0	42,404	10/22/2040
628530-BC-0	MYLAN INC		08/30/2023	Various		823,400	1,000,000	1,225,350	1,209,298	0	(4,518)	0	(4,518)	0	1,204,780	0	(381,380)	(381,380)	40,650	11/29/2043
62886E-AU-2	NCR VOYIX CORP		10/16/2023	Various		2,469,001	2,434,000	2,425,750	2,425,842	0	1,242	0	1,242	0	2,427,084	0	37,603	37,603	162,152	09/01/2027
62886E-AV-0	NCR VOYIX CORP		10/17/2023	Various		4,522,884	4,388,000	4,373,690	4,369,547	0	1,609	0	1,609	0	4,371,157	0	23,329	23,329	431,505	09/01/2029
62886H-BA-8	NCL CORPORATION LTD		12/20/2023	Various		428,047	450,000	423,000	427,693	0	4,875	0	4,875	0	432,568	0	(4,521)	(4,521)	28,176	03/15/2026
628983-AB-4	NSTAR 9 A2 - CDO		10/10/2023	Paydown		(110)	0	0	(110)	0	0	0	0	0	(110)	0	0	0	0	08/07/2052
62913T-AJ-1	NGL ENERGY PARTNERS LP		01/10/2023	SNEX		1,402,950	1,410,000	1,295,649	1,340,282	0	2,445	0	2,445	0	1,342,726	0	60,224	60,224	20,856	11/01/2023
62922L-AA-6	NGL ENERGY OPERATING LLC		01/11/2023	JP Morgan		2,316,160	2,464,000	2,508,166	2,498,967	0	(328)	0	(328)	0	2,498,639	0	(182,479)	(182,479)	83,160	02/01/2026
62927#-AA-4	NFL VENTURES LP SER A TRANCHE A		10/15/2023	Paydown		922,465	922,465	922,465	922,465	0	0	0	0	0	922,465	0	0	0	35,607	10/15/2028
62927#-AC-0	NFL VENTURES LP SER A TRANCHE C		10/15/2023	Paydown		454,089	307,059	307,059	307,059	0	0	0	0	0	307,059	0	147,031	147,031	20,071	10/15/2040
62927#-AH-9	NFL VENTURES LP SER 2015-A TR E		10/15/2023	Paydown		265,324	265,324	266,567	266,308	0	(984)	0	(984)	0	265,324	0	0	0	7,706	04/15/2041
62927#-AJ-5	NFL VENTURES LP SER 2015-A TR F		10/15/2023	Paydown		434,404	419,564	428,971	427,869	0	(8,304)	0	(8,304)	0	419,564	0	14,840	14,840	11,760	04/15/2042
62927#-AL-0	NFL VENTURES LP SER 2018-A TR A		10/15/2023	Paydown		671,866	671,866	671,866	671,895	0	(28)	0	(28)	0	671,866	0	0	0	19,614	04/15/2032
62927#-AP-1	NFL VENTURES LP SER 2018-A TR D		10/15/2023	Paydown		506,211	506,211	497,395	497,471	0	8,740	0	8,740	0	506,211	0	0	0	18,374	04/15/2045
629377-CC-4	NRG ENERGY INC		06/26/2023	Bank of America		904,860	914,000	914,000	914,000	0	0	0	0	0	914,000	0	(9,140)	(9,140)	57,693	01/15/2027
629377-CS-9	NRG ENERGY INC		11/20/2023	ASSGN		702,758	856,000	856,000	856,000	0	0	0	0	0	856,000	0	(196,042)	(196,042)	72,104	02/15/2032
62942Q-CT-8	NRART 2020-T1 CT1 - RMBS		08/15/2023	Various		950,000	950,000	904,133	921,052	0	28,948	0	28,948	0	950,000	0	0	0	14,312	08/15/2053
62942Q-CW-1	NRART 2020-T2 AT2 - CMBS		09/20/2023	Paydown		4,303,000	4,303,000	4,302,993	4,302,997	0	3	0	3	0	4,303,000	0	0	0	47,439	09/15/2053
62942Q-DA-8	NRART 2020-T2 ET2 - RMBS		09/14/2023	Paydown		1,000,000	1,000,000	999,688	999,868	0	132	0	132	0	1,000,000	0	0	0	42,312	09/15/2053
62954H-AV-0	NXP BV	C	11/13/2023	Various		14,201,387	15,550,000	18,210,695	17,541,675	0	(263,987)	0	(263,987)	0	17,319,781	0	(3,118,394)	(3,118,394)	594,354	06/18/2029
62954H-AY-4	NXP BV	C	11/13/2023	Various		852,735	1,000,000	1,107,600	1,084,056	0	(9,435)	0	(9,435)	0	1,074,622	0	(221,887)	(221,887)	34,661	05/01/2030
629682-AA-3	NADG 191 A - ABS		12/28/2023	Paydown		262,834	262,833	260,413	260,422	0	2,411	0	2,411	0	262,833	0	0	0	3,041	12/28/2049
632525-AY-7	NATIONAL AUSTRALIA BANK LTD	C	12/04/2023	JP Morgan		12,072,750	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	(2,927,250)	(2,927,250)	467,188	05/21/2031
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SER A		10/15/2023	Paydown		816,181	816,181	816,181	816,181	0	0	0	0	0	816,181	0	0	0	34,438	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE SER B		10/15/2023	Paydown		816,182	816,182	816,182	816,182	0	0	0	0	0	816,182	0	0	0	0	03/31/2024
63681#-AA-8	NATIONAL LOGISTICS 1 MI TN VA A1-A - ABS		12/10/2023	Paydown		451,600	470,987	470,987	470,987	0	(1)	0	(1)	0	470,986	0	(19,386)	(19,386)	6,439	10/10/2042
63681#-AC-4	NATIONAL LOGISTICS 1 MI TN VA A3 - ABS		12/10/2023	Paydown		404,049	404,049	404,049	404,049	0	0	0	0	0	404,049	0	0	0	5,455	10/10/2042
637071-AK-7	NOV INC		08/30/2023	Various		24,681,649	33,855,000	33,751,065	33,757,858	0	2,154	0	2,154	0	33,760,012	0	(9,078,363)	(9,078,363)	999,240	12/01/2042
637432-CT-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN		07/07/2023	Various		14,250,619	12,282,000	13,294,214	12,834,434	0	(21,205)	0	(21,205)	0	12,815,577	0	1,435,042	1,435,042	835,516	03/01/2032
637432-NJ-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN		02/15/2023	Maturity @ 100.00		1,700,000	1,700,000	1,769,343	1,700,000	0	0	0	0	0	1,700,000	0	0	0	22,950	02/15/2023
63861V-AE-7	NATIONWIDE BUILDING SOCIETY	C	12/04/2023	JP Morgan		27,101,100	30,000,000	33,309,000	32,697,927	0	(357,315)	0	(357,315)	0	32,340,612	0	(5,239,512)	(5,239,512)	1,643,400	07/18/2030
63883K-AB-1	NATURA COSMETICOS SA	C	10/24/2023	Various		1,748,278	1,980,000	1,665,652	1,673,470	0	35,605	0	35,605	0	1,709,075	0	176,903	176,903	(65,886)	05/03/2028
63938C-AJ-7	NAVIENT CORP		06/28/2023	Goldman Sachs		2,420,250	2,500,000	2,518,750	2,527,817	0	(3,754)	0	(3,754)	0	2,524,063	0	(103,813)	(103,813)	91,406	06/15/2026
63938C-AM-0	NAVIENT CORP		06/28/2023	Various		1,449,800	1,700,000	1,661,750	1,666,691	0	2,230	0	2,230	0	1,668,921	0	(219,121)	(219,121)	74,021	03/15/2029
64035D-AB-2	NSLT 21A AP1 - ABS		12/20/2023	Paydown		1,381,400	1,381,400	1,381,162	1,381,156	0	245	0	245	0	1,381,400	0	0	0	9,890	04/20/2062
64830M-AG-8	NRZT 195 A1B - CMO/RMBS		12/01/2023	Paydown		65,300	65,300	68,130	67,606	0	(2,306)	0	(2,306)	0	65,300	0	0	0	1,244	08/25/2059
64830W-AD-3	NRZT 2019-4 A1B - CMO/RMBS		12/01/2023	Paydown		185,953	185,953	182,989	183,123	0	2,830	0	2,830	0	185,953	0	0	0	3,384	12/26/2058
64831J-AA-7	NRART 20T1 AT1 - RMBS		01/18/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,124	12/16/2052
65120F-AE-4	NEWCREST FINANCE PTY LTD	C	12/29/2023	Adjustment		3,749,045	4,500,000	4,476,420	4,477,536	0	669	0	669	0	4,478,185	0	(729,140)	(729,140)	214,900	05/13/2050
651639-AM-8	NEWMONT CORPORATION		12/22/2023	Adjustment		1,105,930	1,000,000	1,135,790	1,101,659	0	(3,741)	0	(3,741)	0	1,097,918	0	8,012	8,012	107,813	10/01/2039
651639-AW-6	NEWMONT CORPORATION		11/13/2023	Jefferies		5,944,140	6,000,000	6,011,596	6,010,564	0	341	0	341	0	6,010,567	0	(66,427)	(66,427)	395,583	04/01/2035
65364U-AN-6	NIAGARA MOHAWK POWER CORP		12/04/2023	JP Morgan		6,941,193	8,650,000	8,650,000	8,650,000	0	0	0	0	0	8,650,000	0	(1,708,808)	(1,708,808)	159,650	06/27/2030
65480C-AD-7	NISSAN MOTOR ACCEPTANCE COMPANY LLC		04/06/2023	Various		389,734	485,000	485,562	485,463	0	(20)	0	(20)	0	485,443	0	(95,708)	(95,708)	6,435	09/15/2028
65535V-BZ-0	NAA 2003-A3 A1 - RMBS		12/01/2023	Paydown		5,929	5,929	5,944	6,007	0	(79)	0	(79)	0	5,929	0	0	0	325	08/25/2033
65536P-AA-8	NAA 2006-AF1 1AA - CMO/RMBS		12/26/2023	Paydown		64,560	39,141	6,023	64,233	0	328	0	328	0	64,560	0	0	0	0	05/27/2036
65538P-AD-0	NAA 2007-1 1A3 - RMBS		12/01/2023	Paydown		902,989	902,990	896,212	894,973	0	8,016	0	8,016	0	902,989	0	0	0	24,033	03/25/2047
65538P-AF-5	NAA 2007-1 1A5 - RMBS		12/01/2023	Paydown		373,522	373,522	372,275	371,450	0	2,072	0	2,072	0	373,522	0	0	0	8,958	03/25/2047
65538P-AG-3	NAA 2007-1 1A6 - RMBS		12/01/2023	Paydown		346,471	346,471	350,958	346,471	0	0	0	0	0	346,471	0	0	0	9,221	03/25/2047
655844-AQ-1	NORFOLK SOUTHERN CORP		12/22/2023	Adjustment		5,682,000	5,000,000	5,559,750	5,250,035	0	(25,707)	0	(25,707)	0	5,249,907	0	432,093	432,093	490,382	02/15/2031
655844-BY-3	NORFOLK SOUTHERN CORP		08/23/2023	Goldman Sachs		2,427,960	3,000,000	3,463,770	3,434,966	0	(7,209)	0	(7,209)	0	3,427,756	0	(999,796)	(999,796)	185,713	02/28/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65605*-AC-6	BNSF RAILWAY CO 2007-M RWY LESSEE - ABS		12/31/2023	Paydown		1,589,744	2,410,256	2,482,948	2,446,529	0	(36,273)	0	(36,273)	0	2,410,256	0	(820,512)	(820,512)	130,029	12/31/2028
656531-AC-4	EQUINOR ASA	C	06/15/2023	Maturity @ 100.00		5,800,000	5,800,000	7,492,533	5,868,913	0	(68,913)	0	(68,913)	0	5,800,000	0	0	0	224,750	06/15/2023
656531-AG-5	EQUINOR ASA	C	08/30/2023	Various		4,915,922	4,670,000	5,729,829	5,105,297	0	(52,046)	0	(52,046)	0	5,053,251	0	(137,329)	(137,329)	357,255	01/15/2028
665859-AX-2	NORTHERN TRUST CORP		10/25/2023	ROYAL BANK OF CANADA		148,454	155,000	154,451	154,458	0	34	0	34	0	154,492	0	(6,037)	(6,037)	9,362	11/02/2032
669771-AS-6	NOVA GAS TRANSMISSION LTD	C	04/01/2023	Maturity @ 100.00		15,000,000	15,000,000	20,316,585	15,149,302	0	(149,302)	0	(149,302)	0	15,000,000	0	0	0	590,625	04/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP		11/22/2023	Various		1,314,768	1,326,000	1,276,948	1,311,580	0	7,320	0	7,320	0	1,318,900	0	(20,963)	(20,963)	59,486	06/01/2024
67021C-AF-4	NSTAR ELECTRIC CO		12/22/2023	Various		1,015,980	1,000,000	1,275,040	1,202,988	0	(8,244)	0	(8,244)	0	1,194,745	0	(178,765)	(178,765)	69,819	03/15/2040
670346-AH-8	NUCOR CORP		11/13/2023	Various		9,706,294	9,450,000	11,875,815	11,175,341	0	(69,709)	0	(69,709)	0	11,105,633	0	(1,399,338)	(1,399,338)	566,158	12/01/2037
670346-AP-0	NUCOR CORP		09/20/2023	Various		4,710,150	5,000,000	4,848,050	4,852,196	0	18,006	0	18,006	0	4,870,202	0	(160,052)	(160,052)	176,104	05/01/2028
670346-AS-4	NUCOR CORP		12/04/2023	JP Morgan		4,843,135	5,500,000	5,484,655	5,488,278	0	1,341	0	1,341	0	5,489,620	0	(646,485)	(646,485)	150,563	06/01/2030
67059T-AE-5	NUSTAR LOGISTICS LP		04/10/2023	CITIBANK		298,784	310,000	310,000	310,000	0	0	0	0	0	310,000	0	(11,216)	(11,216)	7,944	04/28/2027
67066G-AG-9	NVIDIA CORP		08/30/2023	Various		8,175,300	10,000,000	11,597,200	11,460,429	0	(47,026)	0	(47,026)	0	11,413,403	0	(3,238,103)	(3,238,103)	319,861	04/01/2040
67066G-AN-4	NVIDIA CORP		12/04/2023	JP Morgan		10,367,000	12,500,000	12,444,875	12,456,688	0	5,135	0	5,135	0	12,457,806	0	(2,090,806)	(2,090,806)	243,750	06/15/2031
67077M-AT-5	NUTRIEN LTD		12/04/2023	JP Morgan		1,556,128	1,630,000	1,757,841	1,715,164	0	(12,116)	0	(12,116)	0	1,703,048	0	(146,919)	(146,919)	80,821	04/01/2029
67087T-DN-8	OAK 2002-B A2 - ABS		11/15/2023	Paydown		151,939	151,939	143,821	150,287	1,455	197	0	1,652	0	151,939	0	0	0	3,626	06/01/2032
67087T-DP-3	OAK 2002-B A3 - ABS		11/01/2023	Various		90,792	90,792	90,779	90,865	0	(74)	0	(74)	0	90,792	0	0	0	2,530	03/15/2025
67090U-AB-9	ORANGE LAKE COUNTRY CLUB INC THOR_18-A -		12/09/2023	Paydown		1,147,706	1,147,707	1,145,131	1,145,454	0	2,251	0	2,251	0	1,147,706	0	0	0	(6,731)	02/09/2030
67090U-AC-7	OL SP 2018-B, LLC - ABS		12/01/2023	Paydown		1,376,395	1,376,395	1,372,184	1,372,381	0	4,013	0	4,013	0	1,376,395	0	0	0	19,489	02/09/2030
67090U-AD-5	ORANGE LAKE COUNTRY CLUB INC THOR_18-A -		12/09/2023	Paydown		590,133	590,134	552,448	564,257	0	25,877	0	25,877	0	590,133	0	0	0	7,434	02/09/2030
67100@-AA-4	OCF BROUSSARD LA PT TR SER 2021 - ABS		01/01/2023	Various		0	0	0	637	0	(637)	0	(637)	0	0	0	0	0	(7,817)	04/30/2043
67108F-AN-6	OZLMF IV A1R - CDO		10/23/2023	Paydown		201,263	201,263	201,263	201,263	0	0	0	0	0	201,263	0	0	0	7,973	10/22/2030
67190A-AB-2	OAKIG 2021-1 A2 - ABS		12/20/2023	Paydown		38,112	38,112	38,107	38,108	0	4	0	4	0	38,112	0	0	0	385	01/20/2051
67190A-AD-8	OAKIG 2021-1 A4 - ABS		02/03/2023	CANTOR FITGERALD		1,594,266	1,800,000	1,799,034	1,799,168	0	2	0	2	0	1,799,170	0	(204,904)	(204,904)	7,661	01/20/2051
674215-AL-2	CHORD ENERGY CORP		09/29/2023	Goldman Sachs		239,131	243,000	246,054	245,408	0	(493)	0	(493)	0	244,915	0	(5,784)	(5,784)	12,995	06/01/2026
674599-DF-9	OCCIDENTAL PETROLEUM CORP		12/04/2023	JP Morgan		4,646,115	4,500,000	4,438,976	4,444,917	0	4,340	0	4,340	0	4,446,411	0	199,704	199,704	338,464	09/15/2036
674599-DL-6	OCCIDENTAL PETROLEUM CORP		12/07/2023	Barclays Bank		97,731	93,000	118,226	117,484	0	(585)	0	(585)	0	116,900	0	(19,169)	(19,169)	7,604	03/15/2046
675711-AA-3	OCT33 33 A1 - CDO	C	10/20/2023	Paydown		20,318	20,318	20,318	20,318	0	0	0	0	0	20,318	0	0	0	1,172	01/21/2031
67585L-AA-3	ODEON FINCO PLC	C	06/13/2023	Various		2,491,125	2,500,000	2,300,000	2,305,752	0	12,335	0	12,335	0	2,318,087	0	173,038	173,038	199,555	11/01/2027
67623C-AD-1	OFFICE PROPERTIES INCOME TRUST		03/22/2023	JP Morgan		95,200	136,000	136,064	136,051	0	(3)	0	(3)	0	136,048	0	(40,848)	(40,848)	991	06/15/2026
679574-AH-6	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2023	Paydown		1,905,966	1,937,376	2,173,933	2,033,890	0	(39,464)	0	(39,464)	0	2,002,400	0	(96,434)	(96,434)	76,660	12/01/2028
681919-BD-7	OMNICOM GROUP INC		12/04/2023	JP Morgan		14,377,129	17,335,000	17,304,317	17,311,314	0	2,687	0	2,687	0	17,311,500	0	(2,934,371)	(2,934,371)	643,607	08/01/2031
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC		06/21/2023	Barclays Bank		3,408,030	3,000,000	3,510,854	3,296,123	0	(11,672)	0	(11,672)	0	3,284,451	0	123,579	123,579	135,333	05/01/2032
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LLC		02/16/2023	DEUTSCHE BANK SECURITIES, INC.		8,610,480	9,000,000	8,790,750	8,804,955	0	11,685	0	11,685	0	8,816,640	0	(206,160)	(206,160)	103,250	04/01/2025
68236J-AA-9	OBP 2019-OBP A - CMBS		11/01/2023	Various		4,335,859	5,500,000	5,845,898	5,768,843	0	(32,669)	0	(32,669)	0	5,736,174	0	(1,400,315)	(1,400,315)	117,363	09/15/2054
682439-AA-2	AACMT 2005-C6 A1 - CMBS		12/11/2023	Paydown		3,412,017	3,412,017	3,346,199	3,406,816	0	5,200	0	5,200	0	3,412,017	0	0	0	99,594	10/13/2037
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		12/05/2023	Various		1,596,466	1,726,000	1,730,315	1,729,199	0	(1,028)	0	(1,028)	0	1,728,171	0	(131,705)	(131,705)	82,009	01/15/2028
68249B-AA-1	1600 Osgood St North Andover		12/10/2023	Paydown		313,741	313,742	323,321	322,366	0	(8,624)	0	(8,624)	0	313,742	0	(1)	(1)	5,774	10/10/2042
68267H-AA-5	OMFIT 22S1 A - ABS		05/23/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,117	05/14/2035
682680-AR-4	ONEOK INC		06/01/2023	Call @ 100.00		4,329,000	4,329,000	4,269,797	4,323,106	0	4,167	0	4,167	0	4,326,838	0	2,162	2,162	243,506	09/01/2023
68377X-AA-7	OPTN 2022-1 A - ABS		12/15/2023	Paydown		653,222	653,222	651,415	651,940	0	1,282	0	1,282	0	653,222	0	0	0	10,450	06/15/2029
68389X-AE-5	ORACLE CORP		12/22/2023	Various		4,968,439	4,565,000	5,131,021	4,967,582	0	(10,104)	0	(10,104)	0	4,957,478	0	10,961	10,961	202,990	04/15/2038
68389X-AM-7	ORACLE CORP		12/04/2023	JP Morgan		4,739,050	5,000,000	5,434,513	5,337,286	0	(12,036)	0	(12,036)	0	5,326,212	0	(587,162)	(587,162)	347,135	07/15/2040
68389X-AS-4	ORACLE CORP		07/15/2023	Maturity @ 100.00		7,000,000	7,000,000	6,936,860	6,995,977	0	4,023	0	4,023	0	7,000,000	0	0	0	253,750	07/15/2023
68389X-AW-5	ORACLE CORP		08/23/2023	Various		7,862,208	9,555,000	8,763,775	8,731,022	0	7,095	0	7,095	0	8,738,117	0	(875,909)	(875,909)	460,286	07/08/2044
68389X-BF-1	ORACLE CORP		06/28/2023	JP Morgan		9,357,840	12,000,000	9,145,320	9,155,825	0	30,390	0	30,390	0	9,186,215	0	171,625	171,625	309,375	05/15/2045
68389X-BG-9	ORACLE CORP		08/30/2023	Various		5,639,250	7,442,000	9,394,781	9,328,201	0	(23,207)	0	(23,207)	0	9,304,994	0	(3,665,744)	(3,665,744)	257,757	05/15/2055
68389X-BL-8	ORACLE CORP		09/15/2023	Maturity @ 100.00		1,500,000	1,500,000	1,457,539	1,495,011	0	4,989	0	4,989	0	1,500,000	0	0	0	36,000	09/15/2023
68389X-BM-6	ORACLE CORP		06/15/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	71,044	07/15/2026
68403H-AD-4	OOMLT 2007-5 2A3 - RMBS		12/26/2023	Paydown		957,498	714,572	296,694	938,281	0	19,217	0	19,217	0	957,498	0	0	0	0	05/26/2037

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
68504U-AB-7	ONGLT 2019-A B - RMBS		12/09/2023	Paydown		693,569	693,568	684,869	684,833	0	8,735	0	8,735	0	693,568	0	0	0	11,981	04/09/2038
68504U-AC-5	ONGLT 2019-A C - RMBS		12/09/2023	Paydown		231,188	231,188	222,472	222,373	0	8,815	0	8,815	0	231,188	0	0	0	4,291	04/09/2038
68504W-AA-5	ONGLT 18A A - RMBS		12/08/2023	Paydown		369,773	369,773	369,729	369,773	0	0	0	0	0	369,773	0	0	0	6,053	11/08/2030
68504W-AB-3	ONGLT 18A B - RMBS		12/08/2023	Paydown		227,551	227,551	227,458	227,551	0	0	0	0	0	227,551	0	0	0	4,025	11/08/2030
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER INC		08/15/2023	Maturity @ 100.00		1,544,000	1,544,000	1,518,910	1,541,659	0	2,524	0	2,524	0	1,544,000	0	0	0	90,710	08/15/2023
690742-AB-7	OWENS CORNING		12/22/2023	Various		1,609,346	1,409,000	1,728,078	1,642,252	0	(1,875)	0	(1,875)	0	1,640,378	0	(31,032)	(31,032)	55,068	12/01/2036
69327R-AG-6	PDC ENERGY INC		08/14/2023	Call @ 100.00		3,041,000	3,041,000	3,091,386	3,038,763	0	780	0	780	0	3,039,542	0	1,458	1,458	170,222	09/15/2024
69327R-AJ-0	PDC ENERGY INC		09/29/2023	US BANCORP		324,188	325,000	312,455	312,595	0	2,546	0	2,546	0	315,142	0	9,046	9,046	16,507	05/15/2026
693304-AH-0	PECO ENERGY CO		12/22/2023	Various		8,126,025	7,500,000	7,476,975	7,484,670	0	724	0	724	0	7,485,394	0	640,631	640,631	546,656	10/01/2036
69349L-AM-0	PNC BANK NA		07/25/2023	Maturity @ 100.00		5,250,000	5,250,000	5,235,300	5,249,013	0	987	0	987	0	5,250,000	0	0	0	199,500	07/25/2023
693506-BP-1	PPG INDUSTRIES INC		11/14/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	8,135	03/15/2028
693627-AY-7	DUKE ENERGY INDIANA LLC		06/23/2023	Hilltop Securities		2,089,740	2,000,000	2,247,941	2,165,271	0	(4,485)	0	(4,485)	0	2,160,786	0	(71,046)	(71,046)	85,680	10/15/2035
693696-AA-4	PVONE 231 A - ABS		12/15/2023	Paydown		2,926,822	2,926,822	2,925,160	0	0	1,662	0	1,662	0	2,926,822	0	0	0	57,998	07/16/2035
69410T-AA-3	CPACE 2023-1 A - CMBS		12/10/2023	Paydown		269,410	269,418	257,760	0	0	11,646	0	11,646	0	269,410	0	0	0	2,562	02/10/2062
694308-HY-6	PACIFIC GAS AND ELECTRIC CO		08/24/2023	ROYAL BANK OF CANADA		2,793,398	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	(1,456,603)	(1,456,603)	124,507	12/01/2047
694308-JG-3	PACIFIC GAS AND ELECTRIC CO		12/04/2023	JP Morgan		7,673,184	9,600,000	9,228,096	9,284,236	0	32,346	0	32,346	0	9,316,325	0	(1,643,141)	(1,643,141)	323,333	02/01/2031
694308-JH-1	PACIFIC GAS AND ELECTRIC CO		12/04/2023	JP Morgan		7,248,255	10,500,000	10,447,605	10,452,818	0	1,868	0	1,868	0	10,454,686	0	(3,206,431)	(3,206,431)	466,813	08/01/2040
694308-JN-8	PACIFIC GAS AND ELECTRIC CO		08/24/2023	ROYAL BANK OF CANADA		7,520,040	9,900,000	10,901,423	10,861,901	0	(12,657)	0	(12,657)	0	10,849,245	0	(3,329,205)	(3,329,205)	567,641	07/01/2050
694476-AA-0	PACIFIC LIFECORP		12/22/2023	Adjustment		9,977,096	9,122,000	11,651,530	10,841,567	0	(81,909)	0	(81,909)	0	10,791,112	0	(814,016)	(814,016)	963,262	09/15/2033
695114-BJ-6	PACIFICORP		07/21/2023	Maturity @ 100.00		1,000,000	1,000,000	1,172,800	1,008,136	0	(8,136)	0	(8,136)	0	1,000,000	0	0	0	58,483	07/21/2023
695114-CV-8	PACIFICORP		07/19/2023	Goldman Sachs		3,187,150	4,115,000	3,689,838	3,691,258	0	4,376	0	4,376	0	3,695,633	0	(508,483)	(508,483)	159,388	02/15/2050
69512E-GF-6	PACIFICORP		10/26/2023	Maturity @ 100.00		10,000,000	10,000,000	12,208,800	10,179,901	0	(179,901)	0	(179,901)	0	10,000,000	0	0	0	721,875	10/26/2023
698525-AA-0	PANOCHE ENERGY CENTER LLC		08/31/2023	Paydown		356,571	356,571	398,541	375,422	0	(18,850)	0	(18,850)	0	356,571	0	0	0	18,351	07/31/2029
69867D-AA-6	CLARIOS GLOBAL LP		04/04/2023	Bank of America		412,009	413,000	427,895	421,869	0	(1,713)	0	(1,713)	0	420,156	0	(8,147)	(8,147)	10,110	05/15/2026
69888X-AA-7	PAR PHARMACEUTICAL INC		01/13/2023	ROYAL BANK OF CANADA		4,057,813	5,194,000	5,176,266	3,947,336	982,197	0	0	982,197	0	4,929,533	0	(871,720)	(871,720)	0	04/01/2027
698900-AG-2	OVINTIV INC		11/14/2023	Goldman Sachs		2,091,260	2,000,000	2,268,400	2,135,322	0	(10,354)	0	(10,354)	0	2,124,968	0	(33,708)	(33,708)	150,000	11/01/2031
70017T-AE-0	PAIA 222 A2B - CDO	C	12/05/2023	Paydown		13,370,658	13,250,000	13,250,000	13,250,000	0	120,658	0	120,658	0	13,370,658	0	0	0	860,692	01/22/2035
70137W-AL-2	PARKLAND CORP	C	04/24/2023	Jefferies		341,816	390,000	390,000	390,000	0	0	0	0	0	390,000	0	(48,185)	(48,185)	8,768	05/01/2030
703343-AC-7	PATRICK INDUSTRIES INC		06/06/2023	Various		2,231,949	2,269,000	2,318,121	2,315,610	0	(5,993)	14,115	(20,108)	0	2,295,503	0	(63,553)	(63,553)	72,716	10/15/2027
705322-A#-2	PEDERNALES ELEC COOP FMB SER 2021B		09/15/2023	Paydown		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	4,067	09/15/2051
705322-A@-4	PEDERNALES ELEC COOP FMB SER 2021A		09/15/2023	Paydown		83,333	83,333	57,181	57,351	0	25,982	0	25,982	0	83,333	0	0	0	1,950	09/15/2051
709599-AN-4	PENSKE TRUCK LEASING CO LP		01/17/2023	Maturity @ 100.00		1,000,000	1,000,000	1,050,960	1,000,267	0	(267)	0	(267)	0	1,000,000	0	0	0	21,250	01/17/2023
713448-EG-9	PEPSICO INC		08/01/2023	Various		0	0	0	2,100	0	(2,100)	0	(2,100)	0	0	0	0	0	0	03/01/2029
713448-EV-6	PEPSICO INC		07/20/2023	JP Morgan		4,292,100	5,000,000	4,652,200	4,652,942	0	2,279	0	2,279	0	4,655,221	0	(363,121)	(363,121)	164,149	03/19/2060
713448-EZ-7	PEPSICO INC		12/04/2023	JP Morgan		3,259,214	3,927,000	3,910,075	3,914,322	0	1,524	0	1,524	0	3,915,845	0	(656,632)	(656,632)	70,018	05/01/2030
71654Q-DB-5	PETROLEOS MEXICANOS	C	11/21/2023	AEGON BCP		893,100	1,000,000	903,479	943,646	0	13,164	0	13,164	0	945,104	0	(52,004)	(52,004)	86,512	01/23/2027
71654Q-DE-9	PETROLEOS MEXICANOS	C	01/24/2023	AEGON BCP		2,145,528	2,657,000	2,610,503	2,616,437	0	261	0	261	0	2,616,698	0	(471,171)	(471,171)	78,167	01/28/2031
71713U-AW-2	PHARMACIA LLC		12/22/2023	Adjustment		15,740,620	14,500,000	19,598,645	16,512,714	0	(330,590)	0	(330,590)	0	16,386,953	0	(646,333)	(646,333)	1,394,339	12/01/2028
72147K-AE-8	PILGRIMS PRIDE CORP		10/11/2023	Various		6,013,923	5,995,000	5,687,955	5,812,466	0	23,926	0	23,926	0	5,835,960	0	177,963	177,963	344,705	09/30/2027
723787-AP-2	PIONEER NATURAL RESOURCES CO		06/20/2023	Various		8,136,298	3,539,000	4,247,449	4,011,997	0	(86,576)	0	(86,576)	0	3,925,422	0	4,210,877	4,210,877	4,357	05/15/2025
723787-AR-8	PIONEER NATURAL RESOURCES CO		10/11/2023	WELLS FARGO SECURITIES LLC		244,726	305,000	304,213	304,351	0	58	0	58	0	304,409	0	(59,684)	(59,684)	8,160	01/15/2031
724060-AA-6	PIPELINE FUNDING COMPANY LLC		07/15/2023	Paydown		593,400	593,400	624,937	611,757	0	(18,357)	0	(18,357)	0	593,400	0	0	0	33,638	01/15/2030
725906-AN-1	BARRICK GOLD CORP		11/14/2023	Morgan Stanley		10,206,220	10,000,000	9,964,432	9,977,610	0	1,015	0	1,015	0	9,978,625	0	227,595	227,595	699,646	10/15/2035
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE LP		08/30/2023	Various		8,449,170	8,500,000	9,880,229	9,507,038	0	(33,496)	0	(33,496)	0	9,473,542	0	(1,024,372)	(1,024,372)	635,906	01/15/2037
72650R-BD-3	PLAINS ALL AMERICAN PIPELINE LP		08/31/2023	Various		996,108	1,000,000	995,760	999,373	0	489	0	489	0	999,862	0	(3,755)	(3,755)	31,843	10/15/2023
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP		11/13/2023	Various		1,435,497	1,500,000	1,483,515	1,491,798	0	1,644	0	1,644	0	1,493,442	0	(57,945)	(57,945)	60,562	12/15/2026
731572-AB-9	RALPH LAUREN CORP		11/13/2023	Various		13,631,820	16,000,000	15,839,200	15,888,623	0	13,155	0	13,155	0	15,889,239	0	(2,257,419)	(2,257,419)	423,489	06/15/2030
73316P-CK-4	POPLR 2005-2 M1 - RMBS		12/01/2023	Paydown		638,903	638,903	624,650	627,416	0	11,488	0	11,488	0	638,903	0	0	0	13,265	04/25/2035
741011-AA-8	PRESIDIO FINANCE LLC - ABS		12/25/2023	Paydown		461,916	461,916	461,916	0	0	0	0	0	0	461,916	0	0	0	13,049	12/25/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
741011-AB-6	PRESIDIO FINANCE LLC - ABS		12/25/2023	Paydown		297,824	297,824	297,824	0	0	0	0	0	0	297,824	0	0	0	9,002	12/25/2038
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC		12/22/2023	Various		5,353,700	5,000,000	4,967,150	4,977,840	0	1,033	0	1,033	0	4,978,873	0	374,827	374,827	358,799	10/15/2036
7425A0-BC-3	PRINCIPAL LIFE GLOBAL FUNDING I		12/22/2023	Various		157,829	153,000	165,584	160,019	0	(476)	0	(476)	0	159,543	0	(1,714)	(1,714)	11,115	10/15/2033
74273@-AB-9	PRIT CORE REALTY HOLDINGS LLC		02/14/2023	Maturity @ 100.00		10,000,000	10,000,000	10,151,364	10,003,780	0	(3,780)	0	(3,780)	0	10,000,000	0	0	0	192,500	02/14/2023
743315-AL-7	PROGRESSIVE CORP		11/08/2023	WELLS FARGO SECURITIES LLC		4,032,635	3,875,000	3,963,919	3,928,916	0	(3,531)	0	(3,531)	0	3,925,819	0	106,816	106,816	228,060	12/01/2032
74338*-AA-6	PROJECT AXIS GARNER NC PT - ABS		12/15/2023	Paydown		292,496	292,546	292,546	292,546	0	(51)	0	(51)	0	292,496	0	0	0	6,565	11/15/2039
74340K-AA-7	PROJECT WILLIAM (EL PASO TX) (SENIOR NOT		12/10/2023	Paydown		630,457	630,457	606,749	606,927	0	23,530	0	23,530	0	630,457	0	0	0	9,259	11/10/2041
74351@-AA-6	PROJECT ARROW OAK CREEK WI - ABS		12/10/2023	Paydown		276,846	276,847	276,847	276,847	0	(1)	0	(1)	0	276,846	0	0	0	6,185	07/10/2040
74352*-AA-7	PROJECT BLUEJAY BONDURANT IA PT A1 - ABS		12/10/2023	Paydown		575,728	554,990	554,990	554,991	0	4,757	0	4,757	0	559,748	0	15,980	15,980	13,718	01/10/2041
74353#-AA-2	PROJECT ANDOVER (N ANDOVER MA) A1A - ABS		12/10/2023	Paydown		468,319	501,985	494,902	494,945	0	7,040	0	7,040	0	501,985	0	(33,666)	(33,666)	9,202	10/10/2042
74432Q-BD-6	PRUDENTIAL FINANCIAL INC		12/22/2023	Various		1,432,575	1,250,000	1,603,483	1,531,287	0	(13,167)	0	(13,167)	0	1,518,120	0	(85,545)	(85,545)	87,643	12/01/2037
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		08/30/2023	Various		3,918,315	5,333,000	5,895,365	5,869,216	0	(8,084)	0	(8,084)	0	5,861,132	0	(1,942,817)	(1,942,817)	190,196	03/13/2051
74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO		12/22/2023	Various		5,321,800	5,500,000	6,243,930	6,001,127	0	(92,277)	0	(92,277)	0	5,908,850	0	(587,050)	(587,050)	232,329	05/01/2028
747525-AJ-2	QUALCOMM INC		11/13/2023	Various		4,686,981	5,000,000	4,993,600	4,994,882	0	266	0	266	0	4,995,147	0	(308,166)	(308,166)	224,750	05/20/2035
747525-AR-4	QUALCOMM INC		01/30/2023	Maturity @ 100.00		2,145,000	2,145,000	2,040,987	2,143,127	0	1,873	0	1,873	0	2,145,000	0	0	0	27,885	01/30/2023
747525-AU-7	QUALCOMM INC		12/07/2023	Various		10,394,804	10,925,000	10,239,903	10,620,252	0	71,853	0	71,853	0	10,629,679	0	(234,875)	(234,875)	522,956	05/20/2027
747525-BK-8	QUALCOMM INC		11/13/2023	Various		8,252,375	10,000,000	9,959,600	9,971,418	0	3,370	0	3,370	0	9,972,827	0	(1,720,452)	(1,720,452)	207,833	05/20/2030
74834L-BB-5	QUEST DIAGNOSTICS INC		11/13/2023	Various		7,106,372	8,500,000	9,304,525	9,119,362	0	(68,582)	0	(68,582)	0	9,050,780	0	(1,944,408)	(1,944,408)	214,530	06/30/2030
75009@-AB-1	RACKSPACE TECHNOLOGY GLOBAL INC		08/15/2023	Various		1,460,280	2,350,000	2,334,083	2,384,548	0	421	0	421	0	2,384,968	0	(924,688)	(924,688)	46,001	02/15/2028
75116E-AA-0	RALI 2007-QH5 A11 - RMBS		12/26/2023	Paydown		278,087	158,179	91,614	271,538	0	6,549	0	6,549	0	278,087	0	0	0	0	06/25/2037
75513E-CA-7	RTX CORP		12/07/2023	JP MORGAN SECS INC., - FIXED INCOME		13,600,800	15,000,000	14,921,658	14,930,127	0	2,578	0	2,578	0	14,930,199	0	(1,329,399)	(1,329,399)	834,844	10/15/2040
756109-AR-5	REALTY INCOME CORP		08/30/2023	Various		4,809,250	5,000,000	5,148,850	5,062,698	0	(11,046)	0	(11,046)	0	5,051,652	0	(242,402)	(242,402)	180,469	10/15/2026
756109-AX-2	REALTY INCOME CORP		11/13/2023	Various		5,011,125	6,000,000	5,939,220	5,954,864	0	4,529	0	4,529	0	5,956,709	0	(945,584)	(945,584)	256,208	01/15/2031
756109-BL-7	REALTY INCOME CORP		11/13/2023	Various		3,376,994	4,360,000	4,316,419	4,320,399	0	2,955	0	2,955	0	4,323,354	0	(946,360)	(946,360)	111,489	12/15/2032
756109-BP-8	REALTY INCOME CORP		04/05/2023	US BANCORP		165,465	159,000	158,808	158,811	0	4	0	4	0	158,815	0	6,650	6,650	4,397	10/13/2032
758071-AA-2	SPX FLOW INC		04/11/2023	JP Morgan		126,785	150,000	142,775	143,240	0	183	0	183	0	143,423	0	(16,638)	(16,638)	7,000	04/01/2030
758750-D#-7	REGAL REXNORD CORP SR NT		01/27/2023	Call @ 100.00		30,000,000	30,000,000	28,806,726	28,357,906	0	(37,774)	0	(37,774)	0	28,320,132	0	1,679,868	1,679,868	305,500	04/07/2032
759676-AJ-8	RAMC 2006-2 AF6 - RMBS		12/01/2023	Paydown		270,129	0	0	270,129	0	0	0	0	0	270,129	0	0	0	0	08/25/2036
75970J-AJ-5	RAMC 2007-1 A6 - RMBS		12/01/2023	Paydown		400,325	0	0	400,325	0	0	0	0	0	400,325	0	0	0	0	04/25/2037
75970Q-AD-2	RAMC 2007-2 AF1 - RMBS		09/27/2023	Various		1,954,091	6,639,000	1,967,519	1,695,240	0	47,313	0	47,313	0	1,742,553	0	211,538	211,538	0	06/25/2037
75970Q-AH-3	RAMC 2007-2 AF5 - RMBS		12/01/2023	Paydown		663,510	0	0	663,510	0	0	0	0	0	663,510	0	0	0	0	06/25/2037
75970Q-AJ-9	RAMC 2007-2 AF6 - RMBS		12/01/2023	Paydown		458,480	0	0	458,480	0	0	0	0	0	458,480	0	0	0	0	06/25/2037
75971E-AF-3	RAMC 2006-3 AF3 - RMBS		12/01/2023	Paydown		451,640	0	0	451,640	0	0	0	0	0	451,640	0	0	0	0	11/25/2036
759950-CV-8	RAMC 2004-2 AF6 - RMBS		12/01/2023	Paydown		17,328	17,328	17,328	17,328	0	0	0	0	0	17,328	0	0	0	309	07/25/2034
759950-CX-4	RAMC 2004-2 M1 - RMBS		12/01/2023	Paydown		136,716	140,705	140,705	140,769	0	(64)	0	(64)	0	140,705	0	(3,988)	(3,988)	2,583	07/25/2034
759950-DN-5	RAMC 2004-3 AF6 - RMBS		12/01/2023	Paydown		89,724	89,724	89,876	89,724	0	0	0	0	0	89,724	0	0	0	1,529	11/25/2034
759950-EM-6	RAMC 2004-4 AF5 - RMBS		12/01/2023	Paydown		255,733	255,733	257,931	262,802	0	(7,068)	0	(7,068)	0	255,733	0	0	0	4,765	02/25/2035
759950-EN-4	RAMC 2004-4 AF6 - RMBS		12/01/2023	Paydown		46,224	46,224	46,142	46,494	0	(270)	0	(270)	0	46,224	0	0	0	797	02/25/2035
759950-FE-3	RAMC 2005-1 AF4 - RMBS		12/01/2023	Paydown		1,998,782	1,998,782	1,791,668	1,977,167	0	21,615	0	21,615	0	1,998,782	0	0	0	53,238	05/25/2035
759950-FH-6	RAMC 2005-1 M1 - RMBS		12/01/2023	Paydown		522,158	246,638	188,427	518,382	0	3,776	0	3,776	0	522,158	0	0	0	0	05/25/2035
759950-GA-0	RAMC 2005-4 A6 - RMBS		12/01/2023	Paydown		245,554	217,720	203,042	239,284	0	6,271	0	6,271	0	245,554	0	0	0	0	02/25/2036
759950-GY-8	RAMC 2006-1 AF6 - RMBS		12/01/2023	Paydown		296,095	21,648	11,192	295,864	0	231	0	231	0	296,095	0	0	0	0	05/25/2036
76110W-TA-4	RASC 2003-KS7 AI6 - RMBS		12/01/2023	Paydown		2,418	2,418	2,415	2,412	0	6	0	6	0	2,418	0	0	0	38	09/25/2033
761118-AH-1	RALI 2005-QS7 CB - CMO/RMBS		12/01/2023	Paydown		583,082	397,529	316,849	570,710	0	12,863	0	12,863	0	583,573	0	(491)	(491)	372	06/25/2035
761118-RM-2	RALI 2006-Q01 3A1 - CMO/RMBS		12/26/2023	Paydown		391,150	236,735	14,546	64,173	0	208,692	0	208,692	0	272,865	0	118,285	118,285	0	02/25/2046
767201-AL-0	RIO TINTO FINANCE (USA) LTD	C	11/13/2023	SQF		2,318,500	2,500,000	2,445,000	2,457,818	0	1,267	0	1,267	0	2,459,085	0	(140,585)	(140,585)	134,694	11/02/2040
767754-CL-6	RITE AID CORP		07/11/2023	Various		1,344,525	3,112,000	1,847,236	3,252,259	0	(44,010)	1,444,758	(1,488,768)	0	1,763,491	0	(418,966)	(418,966)	246,107	11/15/2026
771196-BK-7	ROCHE HOLDINGS INC		10/11/2023	JP Morgan		52,994,938	56,635,000	47,038,339	53,570,162	0	817,302	0	817,302	0	53,731,657	0	(736,719)	(736,719)	2,018,831	05/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
773903-AJ-8	ROCKWELL AUTOMATION INC		08/30/2023	Various		5,520,840	6,500,000	8,109,530	8,013,458	0	(26,397)	0	(26,397)	0	7,987,061	0	(2,466,221)	(2,466,221)	272,242	03/01/2049
775109-CB-5	ROGERS COMMUNICATIONS INC		07/27/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	6,300	03/15/2027
780097-BA-8	NATWEST GROUP PLC	C	08/30/2023	Various		3,974,786	4,100,000	4,092,579	4,097,186	0	535	0	535	0	4,097,721	0	(122,935)	(122,935)	177,667	04/05/2026
780097-BG-5	NATWEST GROUP PLC	C	12/04/2023	JP Morgan		5,950,421	6,197,000	6,697,374	6,561,731	0	(59,875)	0	(59,875)	0	6,501,857	0	(551,435)	(551,435)	318,315	05/18/2029
780097-BN-0	NATWEST GROUP PLC	C	05/22/2023	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,898	05/22/2024
78009P-EH-0	NATWEST GROUP PLC	C	12/04/2023	JP Morgan		24,980,020	26,000,000	29,842,040	29,041,952	0	(434,390)	0	(434,390)	0	28,607,563	0	(3,627,543)	(3,627,543)	1,792,674	01/27/2030
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		04/11/2023	Bank of America		37,380	42,000	42,000	42,000	0	0	0	0	0	42,000	0	(4,620)	(4,620)	1,398	07/01/2026
78348B-AA-0	RUWAIS POWER COMPANY PJSC	C	07/19/2023	Aegon		2,953,164	2,857,000	2,949,853	3,692,065	0	(30,271)	711,941	(742,213)	0	2,949,853	0	3,311	3,311	152,516	08/31/2036
78403D-AP-5	SBATOW 2020-1 2C - RMBS		09/26/2023	OPPENHEIMER & CO. INC.		937,931	1,041,000	1,041,980	1,041,572	0	(159)	0	(159)	0	1,041,413	0	(103,482)	(103,482)	15,309	07/15/2050
78406#-AA-0	CVS-3400 Lincoln Highway - MBS		12/10/2023	Paydown		230,133	230,133	230,133	0	0	0	0	0	0	230,133	0	0	0	10,623	10/10/2031
78407*-AA-3	CVS-7363 Goodman Road - MBS		12/10/2023	Paydown		228,190	228,190	228,190	0	0	0	0	0	0	228,190	0	0	0	10,452	10/10/2031
78408@-AA-0	CVS-10001 Custer Rd - MBS		12/10/2023	Paydown		180,766	180,766	180,766	0	0	0	0	0	0	180,766	0	0	0	8,280	10/10/2031
78408L-AA-5	S C JOHNSON & SON INC		12/22/2023	Various		5,401,500	6,500,000	6,337,695	6,370,144	0	4,042	0	4,042	0	6,374,186	0	(972,686)	(972,686)	286,722	05/15/2043
78409V-AB-0	S&P GLOBAL INC		08/30/2023	Various		4,221,040	4,000,000	5,757,350	5,560,268	0	(54,746)	0	(54,746)	0	5,505,522	0	(1,284,482)	(1,284,482)	207,417	11/15/2037
78410#-AA-4	CVS-1379 North Frederick Pike - MBS		12/10/2023	Paydown		325,494	325,494	325,494	0	0	0	0	0	0	325,494	0	0	0	14,909	10/10/2031
78410@-AA-6	CVS-1130 South Veterans Pkwy - MBS		12/10/2023	Paydown		223,400	223,400	223,400	0	0	0	0	0	0	223,400	0	0	0	10,233	10/10/2031
78410G-AD-6	SBA COMMUNICATIONS CORP		12/05/2023	Barclays Bank		2,202,546	2,331,000	2,322,873	2,321,957	0	1,900	0	1,900	0	2,323,856	0	(121,310)	(121,310)	118,428	02/15/2027
78410G-AG-9	SBA COMMUNICATIONS CORP		12/01/2023	Jane Street		723,250	824,000	800,281	804,207	0	2,748	0	2,748	0	806,954	0	(83,705)	(83,705)	34,619	02/01/2029
78449R-AE-5	SLG 2021-OVA B - CMBS		11/03/2023	JP Morgan		4,539,141	6,000,000	6,179,998	6,154,599	0	(14,461)	0	(14,461)	0	6,140,138	0	(1,600,998)	(1,600,998)	150,452	07/17/2041
78466L-AD-8	SSF SETTLEMENT FIN LLC 2005-1 - ABS		12/01/2023	Paydown		3,027,093	3,027,093	3,027,093	3,027,093	0	0	0	0	0	3,027,093	0	0	0	58,893	01/15/2042
78487J-AA-4	SVC 231 A - CMBS		12/20/2023	Paydown		47,917	47,917	46,311	0	0	1,605	0	1,605	0	47,917	0	0	0	1,200	02/20/2053
785592-AV-8	SABINE PASS LIQUEFACTION LLC		08/30/2023	Various		4,003,240	4,000,000	4,470,369	4,189,152	0	(39,913)	0	(39,913)	0	4,149,238	0	(145,998)	(145,998)	274,167	06/30/2026
785592-AX-4	SABINE PASS LIQUEFACTION LLC		12/04/2023	JP Morgan		9,488,100	10,000,000	11,348,200	11,110,449	0	(138,191)	0	(138,191)	0	10,972,258	0	(1,484,158)	(1,484,158)	476,250	05/15/2030
79466L-AE-4	SALESFORCE INC		04/11/2023	Maturity @ 100.00		1,000,000	1,000,000	999,400	999,965	0	35	0	35	0	1,000,000	0	0	0	16,250	04/11/2023
79466L-AF-1	SALESFORCE INC		12/12/2023	Various		13,293,005	14,000,000	13,951,940	13,956,072	0	8,692	0	8,692	0	13,963,589	0	(670,584)	(670,584)	708,236	04/11/2028
79466L-AJ-3	SALESFORCE INC		12/04/2023	JP Morgan		7,822,965	9,500,000	9,472,545	9,476,254	0	2,396	0	2,396	0	9,478,650	0	(1,655,685)	(1,655,685)	257,806	07/15/2031
79548K-5K-0	SBM7 2000-BOA1 B2 - CMO/RMBS		12/01/2023	Paydown		3,639	3,639	3,592	3,673	0	(34)	0	(34)	0	3,639	0	0	0	57	08/25/2030
79548K-5L-8	SBM7 2000-BOA1 B3 - CMO/RMBS		12/01/2023	Paydown		2,129	2,129	2,020	2,149	0	(20)	0	(20)	0	2,129	0	0	0	33	08/25/2030
79548K-XQ-6	SBM7 1997-HUD2 B1 - CMO/RMBS		12/01/2023	Paydown		65,484	43,486	6,003	30,919	0	34,565	0	34,565	0	65,484	0	0	0	0	07/25/2024
801060-AC-8	SANOFI SA	C	06/19/2023	Maturity @ 100.00		171,000	171,000	174,976	171,000	0	(383)	0	(383)	0	171,000	0	0	0	2,886	06/19/2023
80281L-AB-1	SANTANDER UK GROUP HOLDINGS PLC	C	03/10/2023	ASSGN		29,337,878	32,215,000	29,782,842	29,989,067	0	10,655	0	10,655	0	29,999,722	0	(661,843)	(661,843)	906,047	09/15/2045
80283L-AA-1	SANTANDER UK PLC	C	11/07/2023	Maturity @ 100.00		8,415,000	8,415,000	9,011,918	8,478,267	0	(72,591)	0	(72,591)	0	8,415,000	0	0	0	420,750	11/07/2023
80283L-AJ-2	SANTANDER UK PLC	C	10/04/2023	WELLS FARGO SECURITIES LLC		49,545,000	50,000,000	50,256,166	50,044,946	0	(28,295)	0	(28,295)	0	50,016,652	0	(471,652)	(471,652)	2,127,778	03/13/2024
80285V-AE-9	SDART 2021-4 C - ABS		12/15/2023	Paydown		32,935	32,935	31,580	0	0	1,355	0	1,355	0	32,935	0	0	0	207	02/16/2027
80286N-AG-1	SDART 2021-1 D - ABS		12/15/2023	Paydown		1,886,735	1,886,735	1,831,312	0	0	55,423	0	55,423	0	1,886,735	0	0	0	1,777	11/16/2026
805564-JL-6	SAST 2001-2 AF5 - RMBS		12/01/2023	Paydown		144,881	144,881	145,786	144,893	0	(13)	0	(13)	0	144,881	0	0	0	3,523	03/25/2029
805564-JM-4	SAST 2001-2 AF6 - RMBS		12/01/2023	Paydown		75	75	75	165	0	(90)	0	(90)	0	75	0	0	0	252	10/25/2027
806851-AK-7	SCHLUMBERGER HOLDINGS CORP		11/13/2023	Various		5,611,725	6,000,000	6,009,000	6,006,044	0	(780)	0	(780)	0	6,005,264	0	(393,539)	(393,539)	206,050	05/17/2028
806854-AH-8	SCHLUMBERGER INVESTMENT SA	C	12/01/2023	Maturity @ 100.00		2,980,542	3,000,000	2,989,800	2,998,904	0	583	0	583	0	2,999,487	0	(18,945)	(18,945)	63,094	12/01/2023
806854-AJ-4	SCHLUMBERGER INVESTMENT SA	C	12/04/2023	Various		11,451,947	13,250,000	13,198,060	13,209,852	0	4,436	0	4,436	0	13,214,288	0	(1,762,342)	(1,762,342)	322,858	06/26/2030
81378K-AC-3	SABR 2007-BR1 A2B - RMBS		12/26/2023	Paydown		770,153	538,482	96,619	757,137	0	13,016	0	13,016	0	770,153	0	0	0	0	02/25/2037
81743P-DX-1	SEMT 2003-8 A1 - CMO/RMBS		12/20/2023	Paydown		14,152	12,240	10,748	14,103	0	49	0	49	0	14,152	0	0	0	0	01/20/2034
81747C-AA-9	SEMT 2019-CH2 A1 - CMO/RMBS		12/01/2023	Paydown		32,611	32,611	33,445	33,092	0	(481)	0	(481)	0	32,611	0	0	0	639	08/25/2049
81747C-AU-5	SEMT 2019-CH2 A19 - CMO/RMBS		12/01/2023	Paydown		10,870	10,870	11,268	11,160	0	(290)	0	(290)	0	10,870	0	0	0	213	08/25/2049
81747D-AA-7	SEMT 2018-CH1 A1 - CMO/RMBS		12/01/2023	Paydown		24,309	24,309	24,924	25,001	0	(692)	0	(692)	0	24,309	0	0	0	461	03/25/2048
81748M-AU-2	SEMT 2020-1 A19 - CMO/RMBS		12/01/2023	Paydown		12,658	12,658	12,894	12,847	0	(189)	0	(189)	0	12,658	0	0	0	211	02/25/2050
81761T-AA-3	SERV 2020-1 A21 - RMBS		10/30/2023	Paydown		217,603	217,603	217,603	217,603	0	0	0	0	0	217,603	0	0	0	2,598	01/30/2051
81761T-AC-9	SERV 2020-1 A22 - ABS		10/30/2023	Paydown		265,703	265,703	265,703	265,703	0	0	0	0	0	265,703	0	0	0	4,705	01/30/2051
81761T-AG-0	SERV 2021-1 A22 - RMBS		10/30/2023	Paydown		379,560	379,560	379,560	379,560	0	0	0	0	0	379,560	0	0	0	5,649	07/31/2051
817743-AC-1	SPRO 2019-1 A2 - RMBS		10/25/2023	Paydown		170,000	170,000	162,638	162,663	0	7,337	0	7,337	0	170,000	0	0	0	3,593	10/25/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
817826-AE-0	7-ELEVEN INC		12/04/2023	JP Morgan		19,642,750	25,000,000	23,820,150	24,005,362	0	104,731	0	104,731	0	24,110,093	0	(4,467,343)	(4,467,343)	595,000	02/10/2031
817826-AF-7	7-ELEVEN INC		12/04/2023	JP Morgan		2,716,875	4,180,000	4,134,480	4,137,860	0	1,722	0	1,722	0	4,139,582	0	(1,422,707)	(1,422,707)	138,172	02/10/2041
817826-AG-5	7-ELEVEN INC		07/19/2023	Morgan Stanley		6,311,800	10,000,000	6,530,600	6,540,129	0	31,279	0	31,279	0	6,571,408	0	(259,608)	(259,608)	265,222	02/10/2051
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	C	08/30/2023	Various		14,607,675	13,500,000	20,244,330	19,523,415	0	(199,160)	0	(199,160)	0	19,324,255	0	(4,716,580)	(4,716,580)	609,609	12/15/2038
822582-BX-9	SHELL INTERNATIONAL FINANCE BV	C	12/05/2023	US BANCORP		507,312	538,000	514,495	527,926	0	2,417	0	2,417	0	530,343	0	(23,030)	(23,030)	16,551	09/12/2026
824348-AR-7	SHERWIN-WILLIAMS CO		10/16/2023	Jefferies		4,793,750	5,000,000	4,909,000	4,914,371	0	25,485	0	25,485	0	4,939,856	0	(146,106)	(146,106)	209,396	08/01/2025
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	10/13/2023	Various		3,632,854	3,761,000	3,727,432	3,722,707	0	12,428	0	12,428	0	3,735,135	0	(102,281)	(102,281)	107,968	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	08/30/2023	Various		13,625,430	15,500,000	19,282,155	19,003,214	0	(73,449)	0	(73,449)	0	18,929,766	0	(5,304,336)	(5,304,336)	517,183	05/27/2045
826418-BE-4	SIERRA PACIFIC POWER CO		12/31/2023	Various		21,802,440	20,850,000	28,138,532	25,929,810	0	(109,319)	0	(109,319)	0	25,879,649	0	(4,077,209)	(4,077,209)	1,588,565	07/01/2037
82650B-AB-2	SRFC 232 B - RMBS		12/20/2023	Paydown		2,076,874	2,076,874	2,076,391	0	0	483	0	483	0	2,076,874	0	0	0	30,581	04/20/2040
826525-AB-3	SRFC 202 B - RMBS		12/20/2023	Paydown		293,427	293,427	276,693	0	0	16,735	0	16,735	0	293,427	0	0	0	2,396	07/20/2037
82652M-AB-6	SRFC 2019-2 B - RMBS		12/20/2023	Paydown		74,181	74,181	75,694	75,179	0	(997)	0	(997)	0	74,181	0	0	0	1,062	05/20/2036
82652M-AD-2	SRFC 2019-2 D - RMBS		12/20/2023	Paydown		370,907	370,907	373,849	372,898	0	(1,991)	0	(1,991)	0	370,907	0	0	0	8,547	05/20/2036
82652Q-AD-3	SRFC 211 D - RMBS		12/20/2023	Paydown		439,420	439,420	438,322	438,423	0	997	0	997	0	439,420	0	0	0	6,763	11/20/2037
826944-AB-6	SRFC 233 B - RMBS		12/20/2023	Paydown		1,423,396	1,423,396	1,423,317	0	0	79	0	79	0	1,423,396	0	0	0	10,442	09/20/2040
828807-DK-0	SIMON PROPERTY GROUP LP		11/13/2023	Various		5,163,198	6,300,000	6,592,509	6,534,860	0	(25,669)	0	(25,669)	0	6,509,190	0	(1,345,993)	(1,345,993)	219,354	07/15/2030
828807-DM-6	SIMON PROPERTY GROUP LP		12/04/2023	Various		14,890,020	18,833,000	18,488,540	18,543,371	0	30,279	0	30,279	0	18,573,650	0	(3,683,630)	(3,683,630)	545,490	02/01/2031
828807-DR-5	SIMON PROPERTY GROUP LP		03/13/2023	Call @ 100.00		167,000	167,000	167,000	167,000	0	0	0	0	0	167,000	0	0	0	3,171	01/11/2024
829259-AY-6	SINCLAIR TELEVISION GROUP INC		04/19/2023	Barclays Bank		4,452,413	5,679,000	5,643,405	5,646,842	0	1,049	0	1,049	0	5,647,892	0	(1,195,479)	(1,195,479)	116,712	03/01/2030
83192P-AA-6	SMITH & NEPHEW PLC	C	11/13/2023	Various		15,352,550	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(4,647,450)	(4,647,450)	433,493	10/14/2030
83401B-AB-2	SOFI 2017-F A2F - ABS		12/25/2023	Paydown		40,364	40,364	40,061	40,348	0	15	0	15	0	40,364	0	0	0	352	01/25/2041
83404L-AC-5	SOFI 2016-D A2B - ABS		04/25/2023	Paydown		19,920	19,920	19,835	19,892	0	28	0	28	0	19,920	0	0	0	141	04/25/2033
83404L-AD-3	SOFI 2016-D B - ABS		04/25/2023	Paydown		7,740,000	7,740,000	7,659,969	7,663,120	0	76,880	0	76,880	0	7,740,000	0	0	0	83,334	01/25/2039
83404R-AB-4	SOFI 2018-B A2F - ABS		12/25/2023	Paydown		47,629	47,629	48,096	48,050	0	(421)	0	(421)	0	47,629	0	0	0	488	08/25/2047
83416W-AA-1	SOLAR STAR FUNDING LLC		12/30/2023	Paydown		512,025	508,895	558,929	546,224	0	(37,329)	0	(37,329)	0	508,895	0	3,130	3,130	13,677	06/30/2035
83417B-AA-6	SOCTY 2013-1 A - ABS		12/20/2023	Paydown		1,110,569	1,110,569	1,124,121	1,118,337	0	(7,767)	0	(7,767)	0	1,110,569	0	0	0	30,407	11/20/2038
835407-AA-5	SOMPO JAPAN INSURANCE INC	C	03/28/2023	Call @ 100.00		13,785,000	13,785,000	13,773,502	13,683,013	0	(4,708)	0	(4,708)	0	13,678,305	0	106,695	106,695	367,026	03/28/2073
835495-AP-7	SONOCO PRODUCTS CO		07/20/2023	Barclays Bank		41,731	50,000	50,109	50,100	0	(6)	0	(6)	0	50,095	0	(8,364)	(8,364)	1,397	02/01/2032
83611M-LS-5	SVHE 2006-OPT1 M1 - RMBS		12/26/2023	Paydown		1,491,699	0	0	1,491,699	0	0	0	0	0	1,491,699	0	0	0	0	03/25/2036
83611M-MM-7	SVHE 2006-OPT2 M1 - CMO/RMBS		12/25/2023	Paydown		224,896	0	0	224,896	0	0	0	0	0	224,896	0	0	0	0	05/25/2036
83612T-AC-6	SVHE 2007-OPT1 2A2 - RMBS		12/26/2023	Paydown		305,939	220,637	139,423	303,133	0	2,805	0	2,805	0	305,939	0	0	0	0	06/25/2037
83612T-AF-9	SVHE 2007-OPT1 M1 - RMBS		12/25/2023	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2037
83613G-AB-5	SVHE 2008-1 A2 - RMBS		12/01/2023	Paydown		551,897	551,897	545,171	545,588	0	6,308	0	6,308	0	551,897	0	0	0	6,538	02/25/2038
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA INC		04/17/2023	JP Morgan		10,122,300	10,000,000	9,963,300	9,971,544	0	279	0	279	0	9,971,823	0	150,477	150,477	390,583	02/01/2041
838515-J#-2	SOUTH JERSEY GAS CO SER F 2020 B		03/28/2023	ASSGN		5,012,671	5,000,000	4,545,654	4,547,027	0	1,904	0	1,904	0	4,548,932	0	451,068	451,068	67,691	04/16/2050
838515-K*-4	SOUTH JERSEY GAS CO SER F		03/28/2023	ASSGN		4,025,336	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	104,936	10/01/2050
838518-E#-1	SOUTH JERSEY IND INC SER 2018C		03/16/2023	ASSGN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	41,966	06/19/2030
838518-E@-3	SOUTH JERSEY IND INC SER 2018B		03/16/2023	ASSGN		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	218,428	06/19/2028
838518-F#-0	SOUTH JERSEY IND INC SER 2020B		04/20/2023	ASSGN		3,000,000	3,000,000	2,766,317	2,770,659	0	7,605	0	7,605	0	2,778,264	0	221,736	221,736	75,919	07/30/2030
842400-EB-5	SOUTHERN CALIFORNIA EDISON CO		08/30/2023	Various		2,548,425	2,500,000	3,014,644	2,726,896	0	(20,813)	0	(20,813)	0	2,706,083	0	(157,658)	(157,658)	151,934	04/01/2029
842400-EV-1	SOUTHERN CALIFORNIA EDISON CO		12/22/2023	Various		4,167,440	4,000,000	5,170,302	4,757,989	0	(48,198)	0	(48,198)	0	4,709,791	0	(542,351)	(542,351)	281,750	04/01/2035
842400-EZ-2	SOUTHERN CALIFORNIA EDISON CO		08/30/2023	Various		2,408,925	2,500,000	2,686,068	2,624,387	0	(4,578)	0	(4,578)	0	2,619,809	0	(210,884)	(210,884)	156,094	01/15/2036
842400-FC-2	SOUTHERN CALIFORNIA EDISON CO		11/13/2023	Various		2,175,382	2,325,000	2,133,839	2,198,811	0	5,505	0	5,505	0	2,204,316	0	(28,934)	(28,934)	166,020	02/01/2036
842587-CV-7	SOUTHERN CO		02/16/2023	Barclays Bank		7,963,310	8,500,000	8,141,300	8,156,692	0	12,912	0	12,912	0	8,169,604	0	(206,294)	(206,294)	176,493	07/01/2026
844741-BG-2	SOUTHWEST AIRLINES CO		07/10/2023	Various		1,501,466	1,375,000	1,499,041	1,433,282	0	(11,655)	0	(11,655)	0	1,421,627	0	79,839	79,839	10,595	05/01/2025
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO		05/11/2023	JP Morgan		8,653,178	8,250,000	8,186,558	8,207,485	0	1,514	0	1,514	0	8,208,822	0	444,355	444,355	296,667	10/01/2036
84611#-AE-1	LIFE STORAGE INC SER E		07/20/2023	Call @ 100.00		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	319,577	04/08/2024
84611#-AF-8	LIFE STORAGE INC SER F		07/20/2023	Call @ 100.00		10,182,481	10,000,000	9,177,773	9,199,009	0	69,540	0	69,540	0	9,268,548	0	731,452	731,452	365,981	07/21/2028
84762L-AX-3	SPECTRUM BRANDS INC		12/04/2023	STIFEL NICOLAUS & COMPANY		2,447,218	2,821,000	2,742,010	2,751,993	0	6,511	0	6,511	0	2,758,505	0	(311,287)	(311,287)	133,909	03/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84860*-AB-9	SPIRITS OF ST LOUIS BASKETBALL 2 - ABS		12/31/2023	Paydown		640,676	640,662	609,329	609,401	0	31,261	0	31,261	0	640,662	0	14	14	16,680	06/30/2036
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL - ABS		12/31/2023	Paydown		687,374	687,374	703,647	699,906	0	(12,532)	0	(12,532)	0	687,374	0	0	0	32,810	06/30/2036
84929X-AA-7	AES CLEAN ENERGY DEV LLC		12/31/2023	Paydown		66,154	66,154	66,072	0	0	82	0	82	0	66,154	0	0	0	0	06/30/2048
852060-AT-9	SPRINT CAPITAL CORP		11/13/2023	Morgan Stanley		2,303,420	2,000,000	1,737,600	1,822,440	0	11,284	0	11,284	0	1,829,920	0	473,500	473,500	206,167	03/15/2032
85207U-AF-2	SPRINT LLC		09/15/2023	Maturity @ 100.00		7,250,000	7,250,000	5,341,875	7,097,443	0	270,838	0	270,838	0	7,250,000	0	0	0	575,938	09/15/2023
85234#-AB-1	STADIUM FUNDING TRUST		04/01/2023	Paydown		688,944	689,631	680,338	680,374	0	9,257	0	9,257	0	689,631	0	(687)	(687)	17,248	04/01/2039
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC		11/15/2023	Morgan Stanley		254,719	275,000	275,000	275,000	0	0	0	0	0	275,000	0	(20,281)	(20,281)	17,233	11/01/2028
85236K-AA-0	SIDC 2019-1 A2 - ABS		11/15/2023	Paydown		12,501,666	12,501,666	12,454,683	12,461,895	0	39,248	0	39,248	0	12,501,666	0	0	0	345,149	02/25/2044
853250-AA-6	STANDARD CHARTERED BANK	C	12/22/2023	Various		11,021,100	10,000,000	13,450,300	11,981,601	0	(188,634)	0	(188,634)	0	11,792,967	0	(771,867)	(771,867)	848,889	05/30/2031
853254-AJ-9	STANDARD CHARTERED PLC	C	01/11/2023	Maturity @ 100.00		15,000,000	15,000,000	14,980,875	15,000,274	0	(274)	0	(274)	0	15,000,000	0	0	0	296,250	01/11/2023
853496-AC-1	STANDARD BUILDING SOLUTIONS INC		11/20/2023	Various		2,438,711	2,601,000	2,690,783	2,647,035	0	(17,690)	0	(17,690)	0	2,629,345	0	(190,635)	(190,635)	155,473	02/15/2027
853496-AH-0	STANDARD BUILDING SOLUTIONS INC		11/07/2023	Various		1,972,328	2,500,000	2,168,750	2,197,720	0	26,887	0	26,887	0	2,221,914	0	(249,586)	(249,586)	110,975	01/15/2031
855030-AN-2	STAPLES INC		07/06/2023	Morgan Stanley		5,890,230	7,213,000	6,470,552	7,162,477	0	6,389	694,587	(688,198)	0	6,474,279	0	(584,049)	(584,049)	393,729	04/15/2026
855030-AP-7	STAPLES INC		06/06/2023	Goldman Sachs		575,000	920,000	607,719	628,414	0	18,812	0	18,812	0	647,226	0	(72,226)	(72,226)	64,010	04/15/2027
855244-AK-5	STARBUCKS CORP		11/14/2023			0	0	0	0	0	0	0	0	0	0	0	0	0	14,210	06/15/2026
855244-BA-6	STARBUCKS CORP		07/19/2023	Morgan Stanley		7,604,000	10,000,000	7,821,400	7,827,742	0	20,482	0	20,482	0	7,848,224	0	(244,224)	(244,224)	239,167	11/15/2050
857477-BP-7	STATE STREET CORP		11/13/2023	Various		3,561,615	4,654,000	4,640,317	4,642,602	0	1,091	0	1,091	0	4,643,693	0	(1,082,078)	(1,082,078)	120,874	03/03/2031
858119-BM-1	STEEL DYNAMICS INC		11/13/2023	Various		5,454,217	6,500,000	6,432,400	6,446,851	0	4,990	0	4,990	0	6,451,841	0	(997,624)	(997,624)	277,559	01/15/2031
858912-AG-3	STERICYCLE INC		02/03/2023	JP Morgan		986,801	1,077,000	1,059,635	1,061,730	0	227	0	227	0	1,061,957	0	(75,156)	(75,156)	23,417	01/15/2029
86175E-AA-5	SSCRF 2015-1 A - RMBS		12/15/2023	Paydown		696,839	696,839	659,720	659,795	0	37,044	0	37,044	0	696,839	0	0	0	12,858	12/15/2054
86190B-AB-0	STR 2021-1 A2 - ABS		12/20/2023	Various		11,018,581	14,964,000	14,050,097	14,068,102	0	86,061	0	86,061	0	14,154,162	0	(3,135,581)	(3,135,581)	388,105	06/20/2051
86190B-AD-6	STR 2021-1 A4 - ABS		12/20/2023	Paydown		51,925	51,925	50,671	50,688	0	1,238	0	1,238	0	51,925	0	0	0	1,041	06/20/2051
86212V-AA-2	STR 2016-1 A1 - ABS		12/20/2023	Paydown		506,873	506,872	502,645	503,587	0	3,285	0	3,285	0	506,873	0	0	0	10,939	10/22/2046
86212V-AB-0	STR 2016-1 A2 - ABS		12/20/2023	Paydown		355,525	355,526	341,869	344,906	0	10,620	0	10,620	0	355,526	0	(1)	(1)	7,859	10/22/2046
86212V-AD-6	STR 2018-1 A1 - ABS		12/20/2023	Paydown		10,000	10,000	9,997	9,999	0	1	0	1	0	10,000	0	0	0	215	10/20/2048
86212V-AF-1	STR 2018-1 A3 - ABS		12/20/2023	Paydown		50,000	50,000	49,657	49,692	0	308	0	308	0	50,000	0	0	0	1,192	10/20/2048
86212V-AG-9	STR 2018-1 A4 - ABS		12/20/2023	Paydown		449,133	450,000	449,971	449,983	0	(849)	0	(849)	0	449,133	0	0	0	11,251	10/20/2048
86212X-AB-6	STR 2019-1 A2 - ABS		12/20/2023	Paydown		5,000	5,000	5,086	5,075	0	(75)	0	(75)	0	5,000	0	0	0	99	11/22/2049
86212X-AC-4	STR 2019-1 A3 - ABS		12/20/2023	Paydown		42,000	42,000	41,278	41,305	0	695	0	695	0	42,000	0	0	0	755	11/22/2049
86213C-AB-1	STR 2015-1 A2 - ABS		12/20/2023	Paydown		115,000	115,000	113,777	113,641	0	1,359	0	1,359	0	115,000	0	0	0	2,598	04/20/2045
863579-CA-4	SARM 2004-13 A4 - CMO/RMBS		12/26/2023	Paydown		37,514	28,428	23,764	36,547	0	967	0	967	0	37,514	0	0	0	0	09/25/2034
86358E-AX-4	SAIL 2003-BC3 2A2 - RMBS		01/25/2023	Various		65,423	65,423	65,298	65,421	0	3	0	3	0	65,423	0	0	0	281	04/25/2033
86358E-ZU-3	SAIL 2005-11 M1 - RMBS		10/25/2023	Paydown		0	39,222	1,336	1,336	0	(1,336)	0	(1,336)	0	0	0	0	0	1,228	01/25/2036
86358H-HV-4	SAMI 1999-2 3A - CMO/RMBS		12/01/2023	Paydown		6,606	6,606	6,611	6,606	0	0	0	0	0	6,606	0	0	0	291	05/25/2029
863592-AP-6	SASC 2006-RF3 3A1 - CMO/RMBS		12/01/2023	Paydown		248,885	129,135	77,148	242,820	0	6,065	0	6,065	0	248,885	0	0	0	0	10/25/2036
863592-AQ-4	SASC 2006-RF3 3A2 - CMO/RMBS		12/01/2023	Paydown		228,435	132,213	67,060	219,105	0	9,331	0	9,331	0	228,435	0	0	0	0	10/25/2036
86359B-RD-5	SASC 2004-9XS 1A6 - RMBS		12/01/2023	Paydown		205	205	199	204	0	1	0	1	0	205	0	0	0	5	05/25/2034
86359L-JZ-3	SAMI 2005-AR3 1A1 - CMO/RMBS		12/26/2023	Paydown		161,506	161,506	104,575	118,889	0	42,617	0	42,617	0	161,506	0	0	0	2,976	08/25/2035
86361Y-AA-5	SFS 2006-B A - RMBS		12/15/2023	Paydown		1,228,914	1,228,914	1,274,561	1,246,188	0	(17,274)	0	(17,274)	0	1,228,914	0	0	0	24,732	03/15/2038
86361Y-AB-3	SFS 2006-B B - RMBS		12/15/2023	Paydown		117,435	117,435	117,435	117,435	0	0	0	0	0	117,435	0	0	0	3,919	03/15/2038
86362A-AA-6	SASC 2006-12 AX1 - CMO/RMBS		12/25/2023	Direct		0	0	118,213	(71,735)	71,735	0	0	71,735	0	0	0	0	0	0	11/27/2046
86362A-AB-4	SASC 2006-12 AXR - CMO/RMBS		12/25/2023	Direct		0	0	35,086	(10,801)	10,801	0	0	10,801	0	0	0	0	0	0	10/27/2046
86362X-AA-6	SAMI 2007-AR1 1A1 - RMBS		12/26/2023	Paydown		1,233,395	932,264	109,209	145,857	0	937,712	0	937,712	0	1,083,569	0	149,826	149,826	0	01/25/2037
86363V-AA-9	STRUCTURED ASSET SECURITIES CORPORATION		12/28/2023	Paydown		25,817	0	0	25,817	0	0	0	0	0	25,817	0	0	0	0	06/25/2037
86364E-AA-6	SASC 2007-9 AXP - CMO/RMBS		12/27/2023	Direct		0	0	148,749	(28,701)	28,701	0	0	28,701	0	0	0	0	0	0	07/27/2037
86365F-AA-2	SFS 2010-A A - RMBS		12/15/2023	Paydown		934,339	934,339	955,010	943,160	0	(8,821)	0	(8,821)	0	934,339	0	0	0	12,578	01/16/2046
86562M-BZ-2	SUMITOMO MITSUI FINANCIAL GROUP INC	C	11/13/2023	Various		12,921,881	16,714,000	16,714,000	16,714,000	0	0	0	0	0	16,714,000	0	(3,792,119)	(3,792,119)	402,765	09/23/2030
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS LLC		07/13/2023	Various		2,002,710	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	(247,290)	(247,290)	97,737	04/15/2025
867229-AD-8	SUNCOR ENERGY INC		11/14/2023	Goldman Sachs		5,905,420	6,000,000	6,140,640	6,086,464	0	(4,091)	0	(4,091)	0	6,082,374	0	(176,954)	(176,954)	311,714	12/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
86744V-AA-9	SNVA 2022-B A - ABS		12/20/2023	Paydown		1,375,776	1,375,776	1,366,245	1,344,448	0	31,329	0	31,329	0	1,375,776	0	0	0	42,906	08/20/2049
86744V-AB-7	SNVA 2022-B B - ABS		12/20/2023	Paydown		264,572	264,572	251,068	248,006	0	16,567	0	16,567	0	264,572	0	0	0	9,901	08/20/2049
86744X-AA-5	SNVA 2022-1 A - ABS		10/30/2023	Paydown		855,647	855,647	825,278	825,931	0	29,716	0	29,716	0	855,647	0	0	0	28,079	04/30/2057
86745A-AA-4	SNVA 2022-A A - ABS		12/20/2023	Paydown		607,532	607,532	598,124	602,735	0	4,798	0	4,798	0	607,532	0	0	0	7,703	02/22/2049
86745J-AA-5	SNVA 181 A - ABS		07/20/2023	Paydown		792,236	792,236	792,067	792,107	0	128	0	128	0	792,236	0	0	0	29,701	07/22/2048
86745L-AA-0	SNVA 2019-A A - ABS		12/20/2023	Paydown		980,374	980,374	973,663	973,852	0	6,521	0	6,521	0	980,374	0	0	0	19,852	06/20/2046
86745N-AA-6	SNVA 2020-1 A - ABS		10/30/2023	Paydown		657,612	657,612	635,356	635,915	0	21,696	0	21,696	0	657,612	0	0	0	14,197	02/01/2055
86745P-AA-1	SNVA 2020-2 A - ABS		10/30/2023	Paydown		516,562	516,562	516,419	516,433	0	128	0	128	0	516,562	0	0	0	8,730	11/01/2055
86745Q-AA-9	SNVA 2021-1 A - ABS		11/16/2023	Various		9,784,825	12,193,400	12,188,083	12,047,422	0	(67,843)	0	(67,843)	0	11,979,579	0	(2,194,755)	(2,194,755)	320,256	04/28/2056
86746C-AA-9	SNVA 2020-A A - ABS		12/20/2023	Paydown		561,766	561,766	561,729	561,742	0	25	0	25	0	561,766	0	0	0	7,671	06/20/2047
86746E-AA-5	SNVA 2021-A A - ABS		12/20/2023	Paydown		187,359	187,360	187,357	187,358	0	2	0	2	0	187,359	0	0	0	1,843	02/20/2048
86765B-AU-3	ENERGY TRANSFER LP		11/13/2023	Various		13,467,294	14,500,000	13,708,010	14,106,119	0	74,267	0	74,267	0	14,124,171	0	(656,877)	(656,877)	576,411	10/01/2027
86771Y-AA-9	SUNRN 2015-1 A - ABS		12/20/2023	Paydown		1,336,751	1,336,751	1,292,266	1,293,242	0	43,508	0	43,508	0	1,336,751	0	0	0	32,112	07/20/2045
86772D-AA-4	SUNRN 2018-1 A - ABS		10/30/2023	Paydown		767,241	767,241	755,925	758,422	0	8,819	0	8,819	0	767,241	0	0	0	22,572	04/30/2049
86772F-AA-9	SUNRN 2019-2 A - RMBS		10/30/2023	Paydown		893,081	893,081	876,512	877,132	0	15,949	0	15,949	0	893,081	0	0	0	20,096	02/01/2055
86772H-AA-5	SUNRN 212 A - ABS		10/30/2023	Paydown		1,882,524	1,882,525	1,833,360	1,833,416	0	49,108	0	49,108	0	1,882,525	0	0	0	18,162	01/30/2057
86773P-AA-6	SUNRN 2019-1 A - ABS		12/30/2023	Paydown		2,283,581	2,283,581	2,249,623	2,251,747	0	31,834	0	31,834	0	2,283,581	0	0	0	76,766	06/30/2054
86773Q-AA-4	SUNRN 2021-1 A - ABS		07/30/2023	Paydown		550,901	550,901	550,781	550,790	0	111	0	111	0	550,901	0	0	0	9,831	01/30/2052
869507-AA-1	SPSS 2017-1 A - ABS		12/15/2023	Paydown		341,337	341,337	358,019	356,642	0	(15,306)	0	(15,306)	0	341,337	0	0	0	6,884	01/15/2071
87165Y-AC-7	SYMP 19 A - CDO	C	10/16/2023	Paydown		22,857	22,857	22,585	23,141	0	(284)	0	(284)	0	22,857	0	0	0	1,304	04/16/2031
871829-AJ-6	SYSCO CORP		12/22/2023	Various		1,615,856	1,575,000	1,866,253	1,782,716	0	(12,407)	0	(12,407)	0	1,770,308	0	(154,453)	(154,453)	106,055	09/21/2035
871829-BC-0	SYSCO CORP		10/20/2023	CITIBANK		8,398,350	9,000,000	8,710,740	8,723,182	0	60,115	0	60,115	0	8,783,298	0	(384,948)	(384,948)	378,675	07/15/2026
87264A-AX-3	T-MOBILE USA INC		12/04/2023	JP Morgan		9,032,310	10,500,000	10,299,631	10,312,230	0	6,941	0	6,941	0	10,318,256	0	(1,285,946)	(1,285,946)	524,453	04/15/2040
87264A-AZ-8	T-MOBILE USA INC		07/21/2023	WELLS FARGO SECURITIES LLC		5,160,060	6,000,000	5,330,640	5,332,582	0	6,399	0	6,399	0	5,338,981	0	(178,921)	(178,921)	210,000	04/15/2050
87264A-BD-6	T-MOBILE USA INC		08/30/2023	Various		11,761,875	12,500,000	12,495,104	12,496,745	0	468	0	468	0	12,497,213	0	(735,338)	(735,338)	410,156	04/15/2027
87264A-BF-1	T-MOBILE USA INC		12/04/2023	JP Morgan		1,842,000	2,000,000	1,986,854	1,988,964	0	1,236	0	1,236	0	1,990,200	0	(148,200)	(148,200)	88,479	04/15/2030
87264A-BN-4	T-MOBILE USA INC		08/30/2023	Various		9,235,100	14,000,000	13,627,836	13,640,708	0	5,092	0	5,092	0	13,645,800	0	(4,410,700)	(4,410,700)	481,250	02/15/2051
87264A-BV-6	T-MOBILE USA INC		12/04/2023	JP Morgan		1,875,861	2,057,000	2,077,570	2,072,975	0	(2,160)	0	(2,160)	0	2,070,815	0	(194,955)	(194,955)	79,259	04/15/2029
87264A-BY-0	T-MOBILE USA INC		08/30/2023	Various		11,026,358	16,750,000	16,707,746	16,708,795	0	206	0	206	0	16,709,001	0	(5,682,643)	(5,682,643)	477,375	11/15/2060
87264A-CB-9	T-MOBILE USA INC		11/13/2023	Various		4,099,868	5,150,000	5,140,175	5,141,727	0	790	0	790	0	5,142,517	0	(1,042,650)	(1,042,650)	161,602	02/15/2031
87342R-AF-1	BELL 181 A22 - RMBS		08/25/2023	Paydown		112,500	112,500	113,491	113,328	0	(828)	0	(828)	0	112,500	0	0	0	2,582	11/25/2048
874054-AG-4	TAKE-TWO INTERACTIVE SOFTWARE INC		12/04/2023	JP Morgan		14,305,050	15,000,000	14,999,250	14,999,378	0	142	0	142	0	14,999,492	0	(694,442)	(694,442)	635,167	04/14/2027
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	C	12/22/2023	Various		18,883,050	18,750,000	18,677,280	18,698,881	0	6,939	0	6,939	0	18,705,820	0	177,230	177,230	946,875	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	D	11/13/2023	Various		3,617,590	4,500,000	4,559,940	4,546,687	0	(5,346)	0	(5,346)	0	4,541,341	0	(923,751)	(923,751)	101,987	03/31/2030
87612B-BL-5	TARGA RESOURCES PARTNERS LP		08/30/2023	Adjustment		907,211	905,000	919,580	914,084	0	(906)	0	(906)	0	913,178	0	(5,967)	(5,967)	61,874	07/15/2027
87612B-BS-0	TARGA RESOURCES PARTNERS LP		12/04/2023	JP Morgan		1,866,740	2,000,000	2,100,000	2,089,252	0	(11,683)	0	(11,683)	0	2,077,568	0	(210,828)	(210,828)	131,354	02/01/2031
87612B-BU-5	TARGA RESOURCES PARTNERS LP		12/04/2023	JP Morgan		1,160,292	1,330,000	1,330,000	1,330,000	0	0	0	0	0	1,330,000	0	(169,708)	(169,708)	74,037	01/15/2032
87612E-AF-3	TARGET CORP		09/15/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	237,794	07/15/2031
87612E-AK-2	TARGET CORP		11/13/2023	SQF		5,280,000	5,000,000	5,112,200	5,062,851	0	(2,833)	0	(2,833)	0	5,061,812	0	218,188	218,188	268,792	11/01/2032
878742-AE-5	TECK RESOURCES LTD		11/13/2023	Barclays Bank		4,278,645	4,500,000	4,077,765	4,218,458	0	13,109	0	13,109	0	4,230,338	0	48,307	48,307	309,313	10/01/2035
878742-AS-4	TECK RESOURCES LTD	C	01/01/2023	Various		0	0	0	10	0	(10)	0	(10)	0	0	0	0	0	0	08/15/2040
87927V-AF-5	TELECOM ITALIA CAPITAL SA	C	12/22/2023	Various		9,553,733	9,750,000	9,508,143	9,599,496	0	9,367	0	9,367	0	9,608,862	0	(55,130)	(55,130)	685,445	11/15/2033
87938W-AT-0	TELEFONICA EMISIONES SAU	C	12/04/2023	ASSGN		2,593,385	2,681,000	2,626,442	2,628,452	0	10,887	0	10,887	0	2,639,339	0	(45,954)	(45,954)	137,196	03/08/2027
87938W-AV-5	TELEFONICA EMISIONES SAU	C	12/04/2023	ASSGN		12,268,340	14,000,000	14,753,675	14,671,093	0	(32,117)	0	(32,117)	0	14,638,976	0	(2,370,636)	(2,370,636)	818,190	03/06/2038
88033G-DD-9	TENET HEALTHCARE CORP		05/12/2023	Call @ 100.00		219,509	217,000	224,053	218,484	0	(899)	0	(899)	0	217,711	0	(711)	(711)	9,645	09/01/2024
88089J-AA-5	TERRA ABS I LLC - ABS		12/20/2023	Paydown		8,248,821	8,248,821	8,248,821	8,248,821	0	0	0	0	0	8,248,821	0	0	0	333,129	12/20/2042
883556-BG-6	THERMO FISHER SCIENTIFIC INC		12/22/2023	Adjustment		5,705,975	5,500,000	5,825,765	5,769,866	0	(7,568)	0	(7,568)	0	5,769,073	0	(63,098)	(63,098)	405,671	02/01/2044
88576X-AA-4	HENDR 2010-1 A - RMBS		12/15/2023	Paydown		907,335	907,335	955,960	922,144	0	(14,809)	0	(14,809)	0	907,335	0	0	0	27,564	07/15/2059
88641W-AE-9	TMCAT 2020-A D - ABS		12/15/2023	Paydown		280,262	280,262	270,102	270,367	0	9,895	0	9,895	0	280,262	0	0	0	6,029	03/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88731E-AF-7	TIME WARNER CABLE ENTERPRISES LLC		03/15/2023	Maturity @ 100.00		8,000,000	8,000,000	10,317,105	8,064,350	0	(64,350)	0	(64,350)	0	8,000,000	0	0	0	335,000	03/15/2023
89153V-AT-6	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	12/04/2023	JP Morgan		4,022,640	4,500,000	4,667,100	4,635,962	0	(17,527)	0	(17,527)	0	4,618,435	0	(595,795)	(595,795)	178,934	01/10/2030
89169D-AA-9	TPMT 173 A1 - RMBS		12/01/2023	Paydown		39,754	39,745	40,471	39,948	0	(194)	0	(194)	0	39,754	0	0	0	571	07/25/2057
89173F-AA-8	TPMT 2017-1 A1 - RMBS		12/01/2023	Paydown		91,913	91,913	91,216	91,706	0	207	0	207	0	91,913	0	0	0	899	10/25/2056
89173H-AA-4	TPMT 2017-2 A1 - RMBS		12/26/2023	Paydown		83,900	83,900	82,932	83,633	0	300	0	300	0	83,900	0	0	0	1,279	04/25/2057
89173U-AA-5	TPMT 2017-4 A1 - RMBS		12/01/2023	Paydown		34,263	34,263	33,836	34,055	0	208	0	208	0	34,263	0	0	0	270	06/25/2057
89175M-AA-1	TPMT 2018-3 A1 - RMBS		12/01/2023	Paydown		57,831	57,831	58,435	58,018	0	(188)	0	(188)	0	57,831	0	0	0	646	05/28/2058
89175V-AA-1	TPMT 182 A1 - RMBS		12/01/2023	Paydown		285,063	285,063	277,679	74,291	0	7,532	0	7,532	0	285,063	0	0	0	2,960	03/25/2058
89176L-AB-0	TPMT 2018-6 A1B - RMBS		02/02/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	9,375	03/25/2058
89176V-AK-8	TPMT 2018-5 A1A - RMBS		12/01/2023	Paydown		52,031	52,031	51,691	51,850	0	180	0	180	0	52,031	0	0	0	770	07/25/2058
89177B-AA-3	TPMT 2019-1 A1 - RMBS		12/01/2023	Paydown		44,715	44,715	45,592	45,278	0	(562)	0	(562)	0	44,715	0	0	0	446	03/25/2058
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		12/01/2023	Paydown		57,755	57,755	59,042	58,662	0	(907)	0	(907)	0	57,755	0	0	0	749	10/27/2059
89181J-AA-0	TPMT 231 A1 - CMO/RMBS		12/25/2023	Paydown		97,817	97,817	93,253	0	0	4,566	0	4,566	0	97,817	0	0	0	1,179	01/25/2063
89236T-FT-7	TOYOTA MOTOR CREDIT CORP		10/16/2023	CITIBANK		9,199,400	10,000,000	9,714,000	9,721,197	0	33,107	0	33,107	0	9,754,304	0	(554,904)	(554,904)	466,389	01/08/2029
893526-DJ-9	TRANSCANADA PIPELINES LTD		12/04/2023	JP Morgan		2,502,965	2,480,000	2,552,441	2,535,966	0	(1,771)	0	(1,771)	0	2,534,195	0	(31,230)	(31,230)	153,381	06/01/2040
89352H-AE-9	TRANSCANADA PIPELINES LTD		12/22/2023	Various		21,077,966	18,200,000	27,448,814	24,885,128	0	(320,970)	0	(320,970)	0	24,579,787	0	(3,501,821)	(3,501,821)	1,784,990	08/15/2038
89352H-AK-5	TRANSCANADA PIPELINES LTD		10/16/2023	Maturity @ 100.00		1,500,000	1,500,000	1,536,615	1,504,931	0	(4,931)	0	(4,931)	0	1,500,000	0	0	0	56,250	10/16/2023
89352H-AL-3	TRANSCANADA PIPELINES LTD		11/27/2023	JP Morgan		2,552,670	3,000,000	2,978,730	2,982,359	0	449	0	449	0	2,982,808	0	(430,138)	(430,138)	167,917	10/16/2043
893647-BK-2	TRANSDIGM INC		04/05/2023	Call @ 100.00		302,940	297,000	317,790	304,551	0	(1,617)	0	(1,617)	0	302,934	0	(5,934)	(5,934)	18,282	12/15/2025
893647-BL-0	TRANSDIGM INC		04/20/2023	PERSHING DIV OF DLJ SEC LNDING		104,432	110,000	113,025	112,365	0	(302)	0	(302)	0	112,063	0	(7,631)	(7,631)	2,672	11/15/2027
893647-BQ-9	TRANSDIGM INC		04/20/2023	SunRidge Partners Holdings LLC		187,619	209,000	208,491	208,575	0	18	0	18	0	208,593	0	(20,973)	(20,973)	4,896	05/01/2029
893870-AX-3	TRANSPORTADORA DE GAS DEL SUR SA	C	06/26/2023	AEGON BCP		1,154,688	1,250,000	1,246,563	1,248,672	0	262	0	262	0	1,248,934	0	(94,246)	(94,246)	55,313	05/02/2025
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	05/04/2023	DEUTSCHE BANK SECURITIES, INC.		483,605	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(16,395)	(16,395)	20,090	08/15/2026
89788K-AA-4	TRUIST BANK		12/04/2023	JP Morgan		9,456,720	12,000,000	11,980,800	11,985,779	0	1,707	0	1,707	0	11,987,485	0	(2,530,765)	(2,530,765)	333,750	03/11/2030
89788M-AB-8	TRUIST FINANCIAL CORP		12/04/2023	JP Morgan		14,374,231	17,986,000	17,934,020	17,946,439	0	4,635	0	4,635	0	17,951,073	0	(3,576,842)	(3,576,842)	351,701	06/05/2030
89788M-AM-4	TRUIST FINANCIAL CORP		09/26/2023	ROYAL BANK OF CANADA		119,079	132,000	132,000	0	0	0	0	0	0	132,000	0	(12,921)	(12,921)	4,545	01/26/2034
90263B-HJ-0	UCFC 1998-D MV2 - RMBS		12/15/2023	Paydown		94,636	94,636	68,541	84,037	0	10,599	0	10,599	0	94,636	0	0	0	3,374	12/15/2028
90265E-AQ-3	UDR INC		12/04/2023	JP Morgan		5,283,240	6,000,000	5,979,720	5,985,750	0	1,703	0	1,703	0	5,987,453	0	(704,213)	(704,213)	267,200	01/15/2030
90265E-AT-7	UDR INC		11/13/2023	Various		2,160,964	3,000,000	2,996,820	2,997,411	0	210	0	210	0	2,997,621	0	(836,657)	(836,657)	79,975	08/01/2032
90276R-BE-7	UBSCM 2017-C4 A4 - CMBS		11/02/2023	WELLS FARGO SECURITIES LLC		4,511,914	5,000,000	5,149,769	5,073,293	0	(13,737)	0	(13,737)	0	5,059,556	0	(547,642)	(547,642)	165,779	10/17/2050
90276T-AG-9	UBSCM 2017-C5 A5 - CMBS		11/08/2023	SG		1,153,141	1,300,000	1,338,897	1,319,345	0	(3,594)	0	(3,594)	0	1,315,751	0	(162,611)	(162,611)	42,528	11/18/2050
90345K-AA-8	AMERICAN AIRLINES 2010-1 PASS THROUGH TR		04/22/2023	Maturity @ 100.00		515,138	515,138	515,138	515,154	0	(16)	0	(16)	0	515,138	0	0	0	16,098	10/22/2024
90346W-AA-1	AMERICAN AIRLINES 2013-1 PASS THROUGH TR		11/15/2023	Paydown		45,506	45,506	40,614	40,981	0	4,525	0	4,525	0	45,506	0	0	0	1,341	05/15/2027
90349G-BF-1	UBSBB 2013-C6 A4 - CMBS		04/14/2023	Paydown		6,865,987	6,865,987	7,070,320	6,865,123	0	865	0	865	0	6,865,987	0	0	0	34,537	04/12/2046
90353T-AK-6	UBER TECHNOLOGIES INC		12/05/2023	Various		3,473,471	3,738,000	3,738,000	3,738,000	0	0	0	0	0	3,738,000	0	(264,529)	(264,529)	220,167	08/15/2029
90363@-AB-6	USTA NATIONAL TENNIS CENTER SER B		07/08/2023	Paydown		287,808	287,808	287,808	287,810	0	(2)	0	(2)	0	287,808	0	0	0	8,837	09/08/2039
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP		05/05/2023	Various		851,066	1,040,000	867,775	210,000	0	1,896	0	1,896	0	869,671	0	(18,605)	(18,605)	11,377	09/30/2028
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP		05/04/2023	JP Morgan		1,140,000	1,600,000	1,563,316	1,566,637	0	1,315	0	1,315	0	1,567,952	0	(427,952)	(427,952)	72,667	09/30/2029
904764-BA-4	UNILEVER CAPITAL CORP		03/22/2023	Maturity @ 100.00		3,000,000	3,000,000	2,979,390	2,999,021	0	979	0	979	0	3,000,000	0	0	0	46,875	03/22/2023
906548-BY-7	UNION ELECTRIC CO		06/21/2023	MIZUHO SECURITIES USA/FIXED INCOME		4,563,315	4,500,000	4,449,735	4,471,780	0	874	0	874	0	4,472,654	0	90,661	90,661	191,125	03/15/2034
906548-CN-0	UNION ELECTRIC CO		02/16/2023	Jefferies		4,137,550	5,000,000	4,382,650	4,384,851	0	1,810	0	1,810	0	4,386,661	0	(249,111)	(249,111)	77,778	04/01/2048
907818-FG-8	UNION PACIFIC CORP		08/23/2023	Morgan Stanley		3,536,786	4,737,000	4,873,681	4,869,766	0	(1,117)	0	(1,117)	0	4,868,649	0	(1,331,863)	(1,331,863)	169,225	03/20/2060
907818-FN-3	UNION PACIFIC CORP		08/25/2023	CITIBANK		1,811,700	3,000,000	2,804,015	2,807,849	0	1,575	0	1,575	0	2,809,423	0	(997,723)	(997,723)	84,978	09/16/2062
90783S-AA-0	UNION PACIFIC RAILROAD CO 2003 1 PASS TH		01/02/2023	Paydown		15,295	15,295	16,911	15,697	0	(403)	0	(403)	0	15,295	0	0	0	359	01/02/2024
90783T-AA-8	UNION PACIFIC RAILROAD CO PASS THROUGH T		01/02/2023	Paydown		52,470	52,470	57,603	54,190	0	(1,720)	0	(1,720)	0	52,470	0	0	0	1,418	07/02/2025
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013		08/30/2023	Paydown		2,318,500	2,412,430	2,412,428	2,412,509	0	(23)	0	(23)	0	2,412,486	0	(93,986)	(93,986)	105,556	02/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		09/03/2023	Paydown		6,206,792	6,514,685	6,541,684	6,528,232	0	(13,041)	0	(13,041)	0	6,515,068	0	(308,275)	(308,275)	213,324	03/03/2028
911312-AJ-5	UNITED PARCEL SERVICE INC		11/13/2023	Various		22,253,146	21,225,000	25,529,217	24,144,761	0	(118,930)	0	(118,930)	0	24,131,643	0	(1,878,497)	(1,878,497)	1,729,012	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC		12/04/2023	JP Morgan		6,699,560	7,000,000	6,898,990	6,923,493	0	2,538	0	2,538	0	6,926,031	0	(226,471)	(226,471)	361,156	11/15/2040
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		12/05/2023	Barclays Bank		1,664,987	1,862,000	1,857,296	1,857,761	0	458	0	458	0	1,858,219	0	(193,232)	(193,232)	103,858	07/15/2030
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC		12/01/2023	Various		1,428,315	1,680,000	1,684,596	1,684,021	0	(355)	0	(355)	0	1,683,667	0	(255,352)	(255,352)	87,500	01/15/2032
91153L-AA-5	UNITED WHOLESALE MORTGAGE LLC		10/06/2023	JP Morgan		1,653,750	1,750,000	1,710,625	1,719,469	0	7,728	0	7,728	0	1,727,197	0	(73,447)	(73,447)	87,160	11/15/2025
911596-AL-8	US BANCORP		08/30/2023	Various		410,701	395,000	559,205	445,215	0	(9,264)	0	(9,264)	0	435,951	0	(25,250)	(25,250)	22,136	06/01/2026
91159H-HR-4	US BANCORP		12/04/2023	JP Morgan		199,451	213,000	204,318	208,507	0	907	0	907	0	209,413	0	(9,962)	(9,962)	7,436	04/27/2027
911684-AD-0	UNITED STATES CELLULAR CORP		12/22/2023	Various		5,112,500	5,000,000	4,880,404	4,920,351	0	4,923	0	4,923	0	4,925,274	0	187,226	187,226	341,514	12/15/2033
913017-BA-6	RTX CORP		09/18/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	25,500	09/15/2029
913017-BJ-7	RTX CORP		11/13/2023	Various		9,968,024	10,090,000	10,684,775	10,469,074	0	(16,581)	0	(16,581)	0	10,466,525	0	(498,501)	(498,501)	445,101	05/01/2035
913017-BS-7	RTX CORP		12/07/2023	JP Morgan		12,133,125	12,199,000	14,091,292	13,551,486	0	(49,886)	0	(49,886)	0	13,548,929	0	(1,415,804)	(1,415,804)	793,850	04/15/2040
913017-CY-3	RTX CORP		11/14/2023	Various		18,554,600	20,000,000	19,992,800	19,996,844	0	1,457	0	1,457	0	19,997,507	0	(1,442,907)	(1,442,907)	806,667	11/16/2028
913229-AA-8	UNITED WHOLESALE MORTGAGE LLC		11/21/2023	Various		683,628	768,000	768,000	768,000	0	0	0	0	0	768,000	0	(84,372)	(84,372)	45,146	04/15/2029
91324P-AR-3	UNITEDHEALTH GROUP INC		11/13/2023	Barclays Bank		2,780,195	2,750,000	2,267,760	2,409,916	0	14,315	0	14,315	0	2,422,861	0	357,334	357,334	267,528	03/15/2036
91324P-DQ-2	UNITEDHEALTH GROUP INC		07/19/2023	US BANCORP		4,577,100	5,000,000	4,789,500	4,790,440	0	2,317	0	2,317	0	4,792,756	0	(215,656)	(215,656)	133,500	12/15/2048
91324P-EJ-7	UNITEDHEALTH GROUP INC		01/05/2023	Various		335,947	349,000	348,100	348,143	0	2	0	2	0	348,145	0	(12,198)	(12,198)	2,169	05/15/2032
91403#-AA-6	UNIV OF IOWA ENERGY COLLAB LLC		12/31/2023	Paydown		258,886	258,887	249,401	249,445	0	9,442	0	9,442	0	258,887	0	0	0	8,206	06/30/2050
91740P-AF-5	USA COMPRESSION PARTNERS LP		06/16/2023	BAIRD, ROBERT W., & COMPANY IN		3,974,920	4,102,000	4,108,965	4,095,232	0	407	0	407	0	4,095,639	0	(120,719)	(120,719)	205,268	09/01/2027
91845#-AA-2	VZ SENIOR NOTE CTL PASS THRU - ABS		12/15/2023	Paydown		590,958	590,959	590,959	590,960	0	(1)	0	(1)	0	590,959	0	0	0	13,043	05/15/2035
91854*-AA-4	VZ IRVING TX CTL PT TR SR NTS - ABS		12/15/2023	Paydown		545,910	545,910	540,254	538,727	0	7,183	0	7,183	0	545,910	0	0	0	10,842	08/15/2036
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	07/14/2023	Various		1,329,095	1,462,000	1,451,046	1,451,586	0	1,774	0	1,774	0	1,453,361	0	(124,266)	(124,266)	57,304	11/01/2025
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	07/13/2023	Barclays Bank		257,303	273,000	292,110	215,438	63,422	(3,285)	0	60,138	0	275,576	0	(18,273)	(18,273)	14,469	12/15/2025
91911X-AV-6	BAUSCH HEALTH AMERICAS INC		07/25/2023	Various		2,374,496	2,754,000	2,754,000	1,927,800	826,200	0	0	826,200	0	2,754,000	0	(379,504)	(379,504)	208,710	04/01/2026
92211M-AE-3	VDC 2018-2 A2 - ABS		04/07/2023	Paydown		1,919,894	1,918,333	1,918,333	1,918,333	0	0	0	0	0	1,918,333	0	1,561	1,561	20,329	11/16/2043
92212K-AA-4	VDC 2019-1 A2 - ABS		12/15/2023	Paydown		65,000	65,000	64,382	64,121	0	879	0	879	0	65,000	0	0	0	1,107	07/15/2044
92212K-AC-0	VDC 202 A2 - ABS		12/01/2023	MIZUHO SECURITIES USA/FIXED INCOME		4,280,078	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(719,922)	(719,922)	96,833	09/15/2045
92277G-AN-7	VENTAS REALTY LP		11/13/2023	Various		8,527,411	9,250,000	9,245,745	9,247,110	0	364	0	364	0	9,247,474	0	(720,063)	(720,063)	534,751	01/15/2029
92343V-DY-7	VERIZON COMMUNICATIONS INC		07/11/2023	Bank of America		283,006	292,000	294,237	293,198	0	(140)	0	(140)	0	293,058	0	(10,052)	(10,052)	9,937	03/16/2027
92343V-FD-1	VERIZON COMMUNICATIONS INC		06/21/2023	Bank of America		7,953,600	10,000,000	7,860,530	7,864,919	0	16,830	0	16,830	0	7,881,750	0	71,850	71,850	301,111	03/22/2050
92343V-GB-4	VERIZON COMMUNICATIONS INC		08/30/2023	Adjustment		12,045,950	17,500,000	17,272,975	17,280,971	0	3,022	0	3,022	0	17,283,895	0	(5,237,945)	(5,237,945)	583,285	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC		08/30/2023	Various		6,696,200	10,000,000	9,898,900	9,901,017	0	781	0	781	0	9,901,797	0	(3,205,597)	(3,205,597)	347,389	03/22/2061
92343V-GJ-7	VERIZON COMMUNICATIONS INC		08/07/2023	ASSGN		135,812	164,000	163,726	163,770	0	15	0	15	0	163,785	0	(27,973)	(27,973)	3,694	03/21/2031
92344X-AB-5	VERIZON NEW YORK INC		12/22/2023	Various		3,363,840	3,000,000	3,782,734	3,467,419	0	(39,293)	0	(39,293)	0	3,428,126	0	(64,286)	(64,286)	271,031	04/01/2032
92347B-AB-0	VCU 2023-1 A2 - ABS		12/15/2023	Paydown		1,100,613	1,100,613	1,100,504	0	0	110	0	110	0	1,100,613	0	0	0	31,668	08/17/2026
92535U-AB-0	VERTIV GROUP CORP		11/27/2023	Various		1,912,231	2,120,000	2,120,000	2,120,000	0	0	0	0	0	2,120,000	0	(207,769)	(207,769)	71,423	11/15/2028
92538D-AA-7	VERUS 2021-R2 A1 - CMO/RMBS		12/01/2023	Paydown		91,353	91,353	83,317	83,757	0	7,597	0	7,597	0	91,353	0	0	0	453	02/25/2064
925524-AX-8	PARAMOUNT GLOBAL		12/22/2023	Various		1,766,275	1,750,000	1,939,683	1,883,401	0	(6,565)	0	(6,565)	0	1,876,836	0	(110,561)	(110,561)	137,691	04/30/2036
92556H-AC-1	PARAMOUNT GLOBAL		07/24/2023	Goldman Sachs		3,409,116	4,638,000	3,895,039	3,896,979	0	6,068	0	6,068	0	3,903,047	0	(493,931)	(493,931)	157,518	05/19/2050
92556H-AD-9	PARAMOUNT GLOBAL		05/11/2023	BNP PARIBAS		16,708	20,000	22,857	22,361	0	(85)	0	(85)	0	22,276	0	(5,568)	(5,568)	411	05/19/2032
92556V-AD-8	VIATRIS INC		12/04/2023	JP Morgan		13,814,030	17,000,000	16,952,830	16,961,458	0	4,759	0	4,759	0	16,963,665	0	(3,149,635)	(3,149,635)	438,600	06/22/2030
92676X-AC-1	VIKING CRUISES LTD	C	04/25/2023	PERSHING DIV OF DLJ SEC LNDING		2,370,250	2,495,000	2,089,563	2,359,173	0	16,731	0	16,731	0	2,375,904	0	(5,654)	(5,654)	70,172	05/15/2025
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO		08/30/2023	Various		1,773,188	1,750,000	2,445,170	2,362,658	0	(22,833)	0	(22,833)	0	2,339,825	0	(566,638)	(566,638)	83,125	05/15/2037
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY		12/31/2023	Paydown		971,251	936,555	1,017,908	998,087	0	80,634	0	80,634	0	1,078,721	0	(107,470)	(107,470)	31,879	06/30/2030
92826C-AN-2	VISA INC		11/13/2023	Various		11,324,944	15,000,000	14,931,900	14,946,587	0	5,377	0	5,377	0	14,951,964	0	(3,627,020)	(3,627,020)	203,042	02/15/2031
92838@-AA-1	VISTA RIDGE LLC / CENTRAL TEXAS		12/31/2023	Paydown		627,457	627,457	627,457	627,414	0	43	0	43	0	627,457	0	0	0	10,163	10/14/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		12/01/2023	DEUTSCHE BANK SECURITIES, INC.		1,354,403	1,500,000	1,417,500	1,426,062	0	9,322	0	9,322	0	1,435,384	0	(80,982)	(80,982)	71,759	05/01/2029
92854V-AA-3	VSLR 2018-1 A - ABS		10/30/2023	Paydown		1,413,691	1,413,691	1,397,536	1,397,676	0	16,014	0	16,014	0	1,413,691	0	0	0	48,768	04/30/2048
92855H-AA-3	VSLR 2020-1 A - ABS		07/30/2023	Paydown		589,812	589,812	589,710	589,718	0	94	0	94	0	589,812	0	0	0	9,405	07/31/2051
92857W-AQ-3	VODAFONE GROUP PLC	C	12/22/2023	Various		5,398,450	5,000,000	6,772,136	6,225,222	0	(64,567)	0	(64,567)	0	6,160,655	0	(762,205)	(762,205)	405,729	02/27/2037
92857W-BM-1	VODAFONE GROUP PLC	C	02/13/2023	ASSGN		13,135,925	13,750,000	13,641,100	13,648,865	0	239	0	239	0	13,649,104	0	(513,179)	(513,179)	150,391	05/30/2048
92922F-NH-7	WAMU 2004-AR3 A1 - CMO/RMBS		12/01/2023	Paydown		6,052	4,607	3,899	6,037	0	15	0	15	0	6,052	0	0	0	0	06/25/2034
92922F-Z2-7	WMALT 2005-6 3CB - CMO/RMBS		12/01/2023	Paydown		367,146	280,508	220,814	353,564	0	13,582	0	13,582	0	367,146	0	0	0	0	08/25/2035
92936U-AH-2	WP CAREY INC		12/04/2023	JP Morgan		7,411,200	10,000,000	9,484,700	9,548,389	0	35,863	0	35,863	0	9,584,253	0	(2,173,053)	(2,173,053)	265,625	04/01/2033
92937F-AF-8	WFRBS 2013-C12 AS - CMBS		02/01/2023	Paydown		1,303,635	1,303,635	1,313,158	1,303,635	0	0	0	0	0	1,303,635	0	0	0	4,484	03/17/2048
92939U-AE-6	WEC ENERGY GROUP INC		11/13/2023	Various		7,619,375	10,000,000	9,990,900	9,993,240	0	834	0	834	0	9,993,632	0	(2,374,257)	(2,374,257)	191,500	10/15/2030
92940P-AG-9	WRKCO INC		11/13/2023	Various		7,053,278	9,000,000	8,978,760	8,982,392	0	1,237	0	1,237	0	8,983,630	0	(1,930,352)	(1,930,352)	242,250	06/15/2033
92976G-AG-6	WELLS FARGO BANK NA		10/03/2023	Adjustment		0	0	0	(14,469)	0	14,469	0	14,469	0	0	0	0	0	126,653	02/01/2037
92984*-AA-5	WEC INFRASTRUCTURE WIND HLDG SER A		12/31/2023	Paydown		1,473,708	1,473,708	1,540,099	1,450,255	0	23,454	0	23,454	0	1,473,708	0	0	0	49,209	12/31/2032
931142-BF-9	WALMART INC		12/22/2023	Adjustment		10,906,789	9,245,000	11,055,633	9,976,235	0	(56,650)	0	(56,650)	0	9,959,048	0	947,740	947,740	1,001,822	02/15/2030
931142-CB-7	WALMART INC		04/04/2023	Adjustment		23,390,175	23,284,000	24,247,139	24,134,394	0	8,733	0	8,733	0	24,143,686	0	(753,511)	(753,511)	209,259	09/01/2035
931142-CK-7	WALMART INC		02/14/2023	Various		713,362	531,500	759,290	714,498	0	(1,136)	0	(1,136)	0	713,362	0	0	0	307,598	08/15/2037
931142-CM-3	WALMART INC		08/01/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	231,500	04/15/2038
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		12/28/2023	Adjustment		3,674,308	3,750,000	3,640,763	3,672,594	0	28,662	0	28,662	0	3,674,308	0	0	0	139,078	06/01/2026
931427-AR-9	WALGREENS BOOTS ALLIANCE INC		12/28/2023	Various		8,749,055	8,500,000	8,784,750	8,749,304	0	(248)	0	(248)	0	8,749,055	0	0	0	29,644	06/01/2046
933637-AJ-9	WAMU 2006-AR18 3A3 - CMO/RMBS		12/01/2023	Paydown		56,821	51,131	17,144	56,682	0	138	0	138	0	56,821	0	0	0	0	01/25/2037
93934F-MN-9	WMALT 2006-AR2 A1A - CMO/RMBS		12/01/2023	Paydown		808,098	634,955	283,877	783,131	0	24,966	0	24,966	0	808,098	0	0	0	0	04/25/2046
93935F-AA-9	WMALT 2006-AR6 1A - CMO/RMBS		12/25/2023	Paydown		155,141	261,458	208,536	147,245	0	7,896	0	7,896	0	155,141	0	0	0	0	07/25/2046
941053-AJ-9	WASTE CONNECTIONS INC		11/13/2023	Various		7,230,220	8,000,000	7,979,040	7,987,033	0	1,965	0	1,965	0	7,987,981	0	(757,761)	(757,761)	285,444	05/01/2029
94106L-AV-1	WASTE MANAGEMENT INC		03/20/2023	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(31,791)	11/30/2039
94945P-AA-3	WLKRG 2017-A A - RMBS		04/17/2023	Paydown		345,978	345,978	344,356	345,978	0	0	0	0	0	345,978	0	0	0	3,800	06/15/2033
94973V-AH-0	ELEVANCE HEALTH INC		12/22/2023	Various		2,136,400	2,000,000	1,890,820	1,931,105	0	3,881	0	3,881	0	1,934,986	0	201,414	201,414	121,314	12/15/2034
949746-JM-4	WELLS FARGO & CO		12/22/2023	Adjustment		4,391,228	4,250,000	5,139,414	4,898,485	0	(42,203)	0	(42,203)	0	4,859,965	0	(468,738)	(468,738)	314,102	02/07/2035
949746-RW-3	WELLS FARGO & CO		08/30/2023	Adjustment		3,492,981	3,749,000	3,516,599	3,660,227	0	20,851	0	20,851	0	3,660,671	0	(167,690)	(167,690)	546,224	04/22/2026
94980V-AG-3	WELLS FARGO BANK NA		08/30/2023	Various		11,771,760	12,000,000	15,429,446	14,409,513	0	(89,129)	0	(89,129)	0	14,320,384	0	(2,548,624)	(2,548,624)	721,933	08/26/2036
94988M-AA-8	WFCM 2013-BTC A - CMBS		04/18/2023	Paydown		22,000,000	22,000,000	22,307,017	21,977,479	0	22,521	0	22,521	0	22,000,000	0	0	0	259,893	04/18/2035
94989Y-AZ-6	WFCM 2016-C32 A4 - CMBS		11/08/2023	BNP PARIBAS		3,767,813	4,000,000	4,119,800	4,036,322	0	(11,771)	0	(11,771)	0	4,024,551	0	(256,738)	(256,738)	134,093	01/17/2059
94990E-AA-2	WFCM 2018-AUS A - CMBS		08/30/2023	Various		4,470,512	5,000,000	4,993,164	4,993,562	0	(385)	0	(385)	0	4,993,176	0	(522,664)	(522,664)	153,858	08/15/2036
95000A-AU-1	WFCM 2015-P2 A4 - CMBS		08/30/2023	Various		4,724,103	5,000,000	5,138,477	5,040,250	0	(10,591)	0	(10,591)	0	5,029,659	0	(305,556)	(305,556)	142,309	12/17/2048
95000U-3A-9	WELLS FARGO & CO		04/10/2023	Various		270,648	277,000	264,275	264,593	0	356	0	356	0	264,949	0	5,699	5,699	7,738	07/25/2028
95000U-3B-7	WELLS FARGO & CO		04/17/2023	WELLS FARGO SECURITIES LLC		639,836	662,000	642,550	642,634	0	437	0	437	0	643,071	0	(3,235)	(3,235)	23,773	07/25/2033
95001R-AW-9	WFCM 2018-C48 A4 - CMBS		10/01/2023	Paydown		68,478	68,478	80,319	77,177	0	(8,699)	0	(8,699)	0	68,478	0	0	0	1,882	01/17/2052
95058X-AF-5	WEN 2018-1 A22 - RMBS		12/15/2023	Paydown		300,916	300,916	289,349	294,025	0	6,891	0	6,891	0	300,916	0	0	0	6,564	03/16/2048
95058X-AJ-7	WEN 2019-1 A22 - RMBS		12/15/2023	Paydown		100,000	141,716	141,716	141,716	0	(41,716)	0	(41,716)	0	100,000	0	0	0	3,832	06/15/2049
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC		12/05/2023	Barclays Bank		33,177,785	33,100,000	31,423,277	32,147,615	0	62,487	0	62,487	0	32,206,511	0	971,274	971,274	2,653,976	07/15/2033
958102-AM-7	WESTERN DIGITAL CORP		11/07/2023	CANTOR FITGERALD		878,850	945,000	917,831	933,830	0	3,526	0	3,526	0	934,951	0	(56,101)	(56,101)	55,361	02/15/2026
958102-AP-0	WESTERN DIGITAL CORP		12/04/2023	Various		3,507,576	3,545,000	3,577,369	3,536,658	0	4,917	0	4,917	0	3,541,575	0	(33,999)	(33,999)	69,239	02/01/2024
958102-AQ-8	WESTERN DIGITAL CORP		01/31/2023	Morgan Stanley		171,982	211,000	210,973	210,973	0	0	0	0	0	210,973	0	(38,991)	(38,991)	3,023	02/01/2029
958254-AK-0	WESTERN MIDSTREAM OPERATING LP		11/13/2023	Various		6,108,564	6,500,000	6,488,170	6,493,189	0	1,390	0	1,390	0	6,494,111	0	(385,547)	(385,547)	379,934	08/15/2028
96033E-AB-4	WESTR 231 B - RMBS		12/01/2023	Paydown		2,397,323	2,397,323	2,393,358	0	0	3,964	0	3,964	0	2,397,323	0	0	0	44,088	12/21/2037
96034J-AD-8	WESTR 2022-1 D - RMBS		12/01/2023	Paydown		253,627	253,627	253,206	253,443	0	183	0	183	0	253,627	0	0	0	5,113	08/20/2036
960402-AS-4	PARAMOUNT GLOBAL		09/01/2023	Maturity @ 100.00		10,000,000	10,000,000	11,801,800	10,079,972	0	(129,737)	0	(129,737)	0	10,000,000	0	0	0	1,575,000	09/01/2023
960413-AX-0	WESTLAKE CORP		09/08/2023	Jane Street		84,888	89,000	88,869	88,929	0	31	0	31	0	88,959	0	(4,071)	(4,071)	837	08/15/2024
961214-DF-7	WESTPAC BANKING CORP	C	08/30/2023	Various		3,158,532	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	(241,468)	(241,468)	113,068	11/23/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
963320-AY-2	WHIRLPOOL CORP		12/04/2023	JP Morgan		8,010,200	10,000,000	9,982,200	9,984,936	0	1,524	0	1,524	0	9,986,460	0	(1,976,260)	(1,976,260)	254,000	05/15/2031
96950F-AF-1	WILLIAMS COMPANIES INC		12/04/2023	JP Morgan		5,149,871	5,025,000	5,306,867	5,283,009	0	(9,127)	0	(9,127)	0	5,273,883	0	(124,012)	(124,012)	361,423	04/15/2040
96950F-AL-8	WILLIAMS COMPANIES INC		11/15/2023	Maturity @ 100.00		275,000	275,000	294,723	277,236	0	(2,236)	0	(2,236)	0	275,000	0	0	0	12,375	11/15/2023
96950F-AM-6	WILLIAMS COMPANIES INC		10/10/2023	Jefferies		9,929,300	10,000,000	10,484,801	10,023,313	0	(68,312)	0	(68,312)	0	10,012,884	0	(83,584)	(83,584)	381,197	03/04/2024
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS		12/31/2023	Paydown		444,444	444,444	435,474	434,447	0	9,997	0	9,997	0	444,444	0	0	0	12,956	12/18/2034
98138H-AH-4	WORKDAY INC		11/13/2023	Various		7,232,450	8,000,000	7,999,520	7,999,566	0	53	0	53	0	7,999,619	0	(767,169)	(767,169)	326,422	04/01/2029
98162J-AG-1	WPT 2017-WWP B - CMBS		08/30/2023	Various		1,551,179	2,000,000	2,029,545	2,014,427	0	(2,128)	0	(2,128)	0	2,012,299	0	(461,120)	(461,120)	54,526	11/13/2036
983024-AF-7	WYETH LLC		08/30/2023	Adjustment		5,468,889	5,454,000	6,482,825	5,503,765	0	(65,112)	0	(65,112)	0	5,497,580	0	(28,690)	(28,690)	380,121	02/01/2024
983024-AG-5	WYETH LLC		11/13/2023	Goldman Sachs		4,233,280	4,000,000	3,956,600	3,975,280	0	1,388	0	1,388	0	3,976,536	0	256,744	256,744	335,111	02/01/2034
983024-AL-4	WYETH LLC		08/30/2023	Various		4,993,010	4,750,000	6,436,855	5,872,004	0	(44,491)	0	(44,491)	0	5,827,513	0	(834,503)	(834,503)	296,875	02/15/2036
983024-AN-0	WYETH LLC		08/30/2023	Adjustment		10,305,165	9,750,000	13,518,196	12,885,385	0	(124,511)	0	(124,511)	0	12,878,227	0	(2,573,062)	(2,573,062)	530,170	04/01/2037
983919-AK-7	XILINX INC		11/13/2023	Various		10,208,570	12,300,000	12,413,631	12,381,452	0	(10,030)	0	(10,030)	0	12,381,101	0	(2,172,532)	(2,172,532)	273,461	06/01/2030
98954U-AB-9	ZIGGO BOND COMPANY BV	C	10/25/2023	Various		271,875	300,000	271,500	284,101	0	2,855	0	2,855	0	286,956	0	(15,081)	(15,081)	23,050	01/15/2027
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC		12/04/2023	JP Morgan		154,163	160,000	184,349	179,071	0	(702)	0	(702)	0	178,369	0	(24,205)	(24,205)	9,353	11/30/2039
98956P-AH-5	ZIMMER BIOMET HOLDINGS INC		07/20/2023	SQF		12,637,350	15,000,000	12,881,850	12,890,375	0	27,317	0	27,317	0	12,917,692	0	(280,342)	(280,342)	628,563	08/15/2045
989701-BE-6	ZIONS BANCORPORATION NA		06/13/2023	Various		17,711,489	17,870,000	18,220,675	17,891,586	0	(21,485)	0	(21,485)	0	17,870,101	0	(158,612)	(158,612)	354,323	06/13/2023
98978V-AB-9	ZOETIS INC		02/01/2023	Maturity @ 100.00		10,000,000	10,000,000	8,911,503	9,984,924	0	15,076	0	15,076	0	10,000,000	0	0	0	162,500	02/01/2023
G1744#-AH-1	CADOGAN ESTATES LTD SER D	D	08/07/2023	Maturity @ 100.00		15,000,000	15,000,000	16,631,656	15,188,028	0	(188,028)	0	(188,028)	0	15,000,000	0	0	0	1,012,500	08/07/2023
G1745*-AA-9	BUUK INFRASTRUCTURE ISSR PLC SER A	D	04/17/2023	Maturity @ 100.00		16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	343,200	04/17/2023
G2588B-AA-2	CT TRUST	D	05/17/2023	Jefferies		2,095,755	2,664,000	2,124,540	0	0	8,913	0	8,913	0	2,133,453	0	(37,698)	(37,698)	40,072	02/03/2032
G2956@-AJ-0	ABP FINANCE PLC	D	07/17/2023	Maturity @ 100.00		15,000,000	15,000,000	15,252,124	15,022,178	0	(22,178)	0	(22,178)	0	15,000,000	0	0	0	594,000	07/17/2023
G2978#-AE-3	ELECTRICITY SUPPLY BOARD	D	12/15/2023	Maturity @ 100.00		10,000,000	10,000,000	11,695,028	10,287,813	0	(287,813)	0	(287,813)	0	10,000,000	0	0	0	605,000	12/15/2023
G3R35Z-AD-1	FERROGLOBE PLC	D	02/27/2023	Imperial Capital LLC		3,628,013	3,570,000	3,576,912	3,575,627	0	(244)	0	(244)	0	3,575,383	0	52,629	52,629	196,164	12/31/2025
G4302*-AA-8	HARBOUR/MAINSAIL - ABS	C	12/06/2023	Paydown		107,937	136,293	27,259	43,106	2,188	90,999	0	93,187	0	136,293	0	(28,356)	(28,356)	238	10/05/2050
G463PS-AK-0	HUARONG FINANCE 2017 CO LTD	D	12/01/2023	Various		4,742,500	6,500,000	5,951,660	5,991,354	0	7,153	0	7,153	0	5,998,506	0	(1,256,006)	(1,256,006)	292,119	11/07/2047
G5963#-AH-6	MEGGITT PLC 2016 SER B	D	06/23/2023	Call @ 100.00		15,000,000	15,000,000	11,763,000	13,618,258	0	170,037	0	170,037	0	13,788,294	0	1,211,706	1,211,706	520,500	07/06/2026
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD A	B	12/31/2023	Paydown		576,256	575,033	595,200	544,171	0	0	0	0	68,559	612,729	(36,474)	0	(36,474)	8,972	12/31/2042
G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL		11/15/2023	Paydown		168,750	168,750	143,016	0	0	25,734	0	25,734	0	168,750	0	0	0	7,099	06/17/2031
G7332#-AB-9	RRPF ENGINE LEASING LTD SER B	D	10/30/2023	Maturity @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	583,870	10/30/2023
G9284#-BD-8	VITOL FINANCE LTD SER P	D	06/27/2023	Maturity @ 100.00		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	17,000,000	0	0	0	374,000	06/27/2023
K3752#-AG-3	COPENHAGEN AIRPORTS A/S	D	08/22/2023	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	320,760	08/22/2023
L0175#-AC-6	ALPHA TRAINS FINANCE SA	B	12/31/2023	Paydown		2,018,476	2,016,255	1,950,601	1,963,757	0	0	0	0	128,709	2,092,466	(73,991)	0	(73,991)	38,953	06/30/2036
L0527Q-AA-1	B2W DIGITAL LUX SARL	D	02/06/2023	AEGON BCP		637,486	4,083,000	629,089	3,107,474	0	241	2,478,625	(2,478,384)	0	629,089	0	8,397	8,397	9,756	12/20/2030
L6242G-AB-2	MHP LUX SA	D	09/19/2023	Paydown		164,063	0	0	164,063	0	0	0	0	0	164,063	0	0	0	0	09/19/2029
L6364E-AA-1	MEXICO REMITTANCES FUNDING FIDUCIARY EST	D	10/15/2023	Paydown		540,000	540,000	438,750	443,872	0	96,128	0	96,128	0	540,000	0	0	0	19,744	01/15/2028
L8749#-AA-0	STADIUM FIN CO SARL REAL MADRID A		07/30/2023	Paydown		242,225	242,225	247,921	234,257	0	0	0	0	15,354	249,611	(7,386)	0	(7,386)	5,373	07/30/2049
L8749#-AB-8	STADIUM FIN CO SARL REAL MADRID B		07/30/2023	Paydown		266,822	266,822	273,096	258,045	0	0	0	0	16,913	274,958	(8,136)	0	(8,136)	6,318	07/30/2049
M0R52W-AA-1	ABU DHABI CRUDE OIL PIPELINE LLC	D	02/16/2023	HSBC SECURITIES		6,930,000	7,500,000	7,194,375	7,201,167	0	5,335	0	5,335	0	7,206,502	0	(276,502)	(276,502)	175,656	11/02/2029
M0R52W-AB-9	ABU DHABI CRUDE OIL PIPELINE LLC	D	04/26/2023	JP Morgan		10,556,000	11,200,000	12,464,713	12,343,204	0	(16,897)	0	(16,897)	0	12,326,307	0	(1,770,307)	(1,770,307)	426,471	11/02/2047
M4289D-JB-8	ABU DHABI NATIONAL ENERGY COMPANY PJSC	D	03/22/2023	Various		6,778,250	8,000,000	7,093,703	7,096,574	0	3,461	0	3,461	0	7,100,035	0	(321,785)	(321,785)	142,111	10/03/2049
N4281@-BS-3	ROYAL VOPAK NV SER AA	C	06/19/2023	Maturity @ 100.00		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	319,147	06/19/2023
N4282*-AG-1	KONINKLIJKE FRIESLANDCAMPINA N.V.	C	08/30/2023	Paydown		909,090	909,090	900,787	901,381	0	7,709	0	7,709	0	909,090	0	0	0	36,455	08/31/2027
N53766-AA-4	MV24 CAPITAL BV	D	12/01/2023	Paydown		25,421	25,421	22,622	22,571	0	2,850	0	2,850	0	25,421	0	0	0	1,443	06/01/2034
N7591#-AA-9	ROTTERDAM WORLD GATEWAY BV SR SECD	B	12/31/2023	Paydown		1,088,147	1,087,096	1,228,072	1,057,751	0	0	0	0	69,327	1,127,079	(38,932)	0	(38,932)	25,822	03/31/2036
P2604*-AA-7	CIBANCO SA INSTITUCION DE BANC	D	06/23/2023	Call @ 100.00		12,000,601	12,000,000	12,355,553	12,060,849	0	(58,482)	0	(58,482)	0	12,002,366	0	(2,366)	(2,366)	320,651	06/30/2023
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE	D	12/20/2023	Paydown		198,410	198,410	198,410	198,412	0	(2)	0	(2)	0	198,410	0	0	0	8,438	12/20/2044
P7807H-AC-9	PETROLEOS DE VENEZUELA SA	D	10/27/2023	AEGON BCP		84,150	600,000	21,000	22,500	0	0	1,500	(1,500)	0	21,000	0	63,150	63,150	0	04/12/2027
P7906#-AA-7	CTL - GOVT OF TRINIDAD & TOBAGO - ABS		01/01/2023	Various		1,775,448	1,866,773	1,862,045	1,866,773	0	0	0	0	0	1,866,773	0	(91,325)	(91,325)	15,761	01/01/2023
Q0458*-AF-6	AQUASURE FINANCE PTY LTD SER 2018A	D	07/12/2023	Paydown		670,564	670,564	670,564	670,572	0	(9)	0	(9)	0	670,564	0	0	0	21,726	01/12/2034
Q1842#-AC-2	ARC INFRASTRUCTURE PTY LTD	D	03/27/2023	Maturity @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	126,900	03/27/2023
Q2107#-AH-9	CONTACT ENERGY LIMITED SER B	D	12/19/2023	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	204,500	12/19/2023
Q3958@-AC-0	GOODMAN AUSTRAILIA IND FND SER C	D	12/14/2023	Maturity @ 100.00		5,000,000	5,000,000	5,563,005	5,082,871	0	(82,871)	0	(82,871)	0	5,000,000	0	0	0	270,500	12/14/2023
Q6291#-AA-1	MONASH UNIVERSITY SER A	D	08/24/2023	Paydown		149,873	150,000	150,000	150,005	0	(132)	0	(132)	0	149,873	0	0	0	4,231	02/24/2040
V0055B-AY-1	AFRICA FINANCE CORP	D	02/01/2023	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(242,015)	04/28/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y4470 9-AE-6	NK KAZMUNAYGAZ AO	D	04/26/2023	Call @ 100.00		5,009,250	5,000,000	4,666,563	4,687,861	0	39,523	0	39,523	0	4,727,384	0	272,616	272,616	128,000	04/24/2025
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,254,207,278	6,744,564,496	6,863,081,835	6,821,925,836	13,502,502	484,403	24,353,187	(10,366,281)	298,862	6,843,787,520	(164,918)	(590,521,972)	(590,686,890)	281,415,787	XXX
00105D-AG-0	AES ANDES SA	C	06/22/2023	HSBC SECURITIES		1,837,000	2,000,000	2,010,000	2,004,389	0	(977)	0	(977)	0	2,003,412	0	(166,412)	(166,412)	91,369	10/07/2079
02557T-30-7	AMERICAN ELECTRIC POWER COMPANY INC		08/09/2023	Various		4,700,137	95,087	4,958,560	4,848,877	109,682	0	0	109,682	0	4,958,560	0	(258,423)	(258,423)	132,843	08/15/2023
037389-AK-9	AON CORP		08/30/2023	Various		2,625,250	2,500,000	3,212,500	2,793,993	0	(44,953)	0	(44,953)	0	2,749,040	0	(123,790)	(123,790)	238,743	01/01/2027
225401-AR-9	CREDIT SUISSE GROUP AG	C	08/11/2023	Various		5,250	0	0	5,250	0	0	0	0	0	5,250	0	0	0	0	12/29/2049
225436-AA-2	CREDIT SUISSE GROUP AG	C	03/23/2023	ASSGN		0	0	0	0	0	0	0	0	0	0	0	0	0	60,938	12/29/2049
22546D-AB-2	CREDIT SUISSE GROUP AG	C	02/09/2023	Various		8,603,715	9,000,000	9,404,252	8,920,050	0	(9,043)	0	(9,043)	0	8,911,007	0	(307,292)	(307,292)	104,978	12/29/2049
23311P-AA-8	DCP MIDSTREAM LP		08/01/2023	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	173,091	12/31/2049
268317-AF-1	ELECTRICITE DE FRANCE SA	C	01/25/2023	Various		6,685,000	6,685,000	6,822,573	6,687,504	0	(2,504)	0	(2,504)	0	6,685,000	0	0	0	175,481	12/31/2049
40052V-AF-1	GRUPO BIMBO SAB DE CV	C	04/17/2023	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	111,563	12/29/2049
404201-AB-3	HSBC BANK USA NA		12/04/2023	JP Morgan		1,936,881	2,045,000	2,229,520	2,174,992	0	(7,085)	0	(7,085)	0	2,167,907	0	(231,026)	(231,026)	150,499	08/15/2035
42981D-AA-4	HIGH STREET FUNDING TRUST II		08/30/2023	Adjustment		11,587,350	15,000,000	16,541,807	16,453,203	0	(24,823)	0	(24,823)	0	16,428,381	0	(4,841,031)	(4,841,031)	731,563	02/15/2048
534187-BN-8	LINCOLN NATIONAL CORP		01/24/2023	Various		113,750	143,000	131,647	131,826	0	4	0	4	0	131,831	0	(18,081)	(18,081)	1,702	05/17/2066
553086-AC-3	TRAVELERS COMPANIES INC		08/30/2023	Various		2,307,446	2,240,000	2,594,883	2,398,130	0	(18,574)	0	(18,574)	0	2,379,556	0	(72,109)	(72,109)	120,983	12/15/2027
62913M-30-5	NGL ENERGY PARTNERS LP		01/19/2023	Various		163,091	296,200	155,176	110,920	41,905	9	0	41,913	0	152,833	0	10,258	10,258	1,087	12/29/2049
65473P-12-1	NISOURCE INC		09/21/2023	JP Morgan		4,236,265	42,684	4,676,745	4,459,494	217,250	0	0	217,250	0	4,676,745	0	(440,480)	(440,480)	248,321	12/01/2023
759351-AE-9	REINSURANCE GROUP OF AMERICA INC		06/27/2023	Various		17,968,552	21,420,000	19,683,820	19,803,380	0	18,153	0	18,153	0	19,821,534	0	(1,852,982)	(1,852,982)	866,458	12/15/2065
949746-NL-1	WELLS FARGO & CO		12/22/2023	Various		8,489,292	8,400,000	8,378,852	8,381,877	0	838	0	838	0	8,382,715	0	106,577	106,577	509,518	12/01/2086
L0522#-AA-0	BANKERS TR LUXEMBURG S.A. CLASS B	C	08/31/2023	Call @ 82.49		41,244,210	50,000,000	6,009,423	17,379,075	0	813,255	0	813,255	0	18,084,792	0	23,159,419	23,159,419	0	08/31/2049
P1400M-AA-6	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL	D	06/28/2023	AEGON BCP		2,495,500	2,600,000	2,440,750	2,441,169	0	786	0	786	0	2,441,955	0	53,545	53,545	73,500	12/29/2049
R57779-AG-6	DNB BANK ASA	D	11/10/2023	Jefferies		28,095,210	36,000,000	26,110,000	24,300,000	2,091,206	245,831	0	2,337,036	0	26,637,036	0	1,458,174	1,458,174	2,110,825	12/29/2049
1309999999. Subtotal - Bonds - Hybrid Securities						145,593,899	160,966,971	117,860,507	125,794,130	2,460,043	970,918	0	3,430,961	0	129,117,553	0	16,476,347	16,476,347	5,903,461	XXX
000000-00-0	Dunn Paper, Inc.		08/01/2023	Adjustment		695,434	875,447	875,447	875,447	0	0	0	0	0	875,447	0	(180,014)	(180,014)	0	12/31/2023
00164D-AQ-6	6th Amendment TL		12/29/2023	Redemption @ 100.00		8,901	8,901	7,454	0	0	58	0	58	0	8,901	0	0	0	28	04/22/2026
05349U-BE-1	AVAYA INC		06/15/2023	Various		2,715,128	3,518,000	2,572,926	2,128,390	1,389,610	30	945,078	444,562	0	2,572,952	0	142,176	142,176	0	12/15/2027
05349U-BN-1	Avaya Inc.		12/29/2023	Various		3,029,241	3,419,650	3,335,692	0	0	5,471	0	5,471	0	3,376,834	0	(347,593)	(347,593)	183,857	08/01/2028
15134N-AF-3	Term B Loan		06/08/2023	Various		718,520	741,833	656,383	665,829	0	4,361	0	4,361	0	670,190	0	48,330	48,330	29,852	07/14/2026
20337E-AQ-4	COMMSCOPE, INC.		12/29/2023	Redemption @ 100.00		7,015	7,015	6,663	4,411	0	20	0	20	0	7,015	0	0	0	74	04/06/2026
25277B-AE-8	Diamond Sports Group, LLC		12/19/2023	Various		1,842,706	1,820,000	1,765,400	2,039,734	0	24,471	0	24,471	0	2,064,205	0	(221,499)	(221,499)	0	05/26/2026
25277B-AG-3	Diamond Sports Group LLC Second Lien Ter		11/20/2023	Various		55,084	1,337,075	83,233	876,995	0	39,232	824,885	(785,653)	0	91,342	0	(36,259)	(36,259)	0	08/24/2026
31935H-AG-2	2022-II Incremental Term Loans		12/29/2023	Redemption @ 100.00		12,563	12,563	12,186	0	0	26	0	26	0	12,563	0	0	0	0	03/30/2027
37712U-AE-4	Anchor Glass Container Corporation		06/30/2023	Redemption @ 100.00		27,891	27,891	20,233	0	0	1,592	0	1,592	0	27,891	0	0	0	1,039	12/07/2026
37712U-AG-9	August 2023 Extended Term Loans		12/29/2023	Redemption @ 100.00		55,597	55,597	40,323	0	0	950	0	950	0	55,597	0	0	0	1,428	12/08/2025
43455J-AS-7	HOFFMASTER GROUP, INC.		02/14/2023	Redemption @ 100.00		11,312,500	11,312,500	9,149,480	9,628,344	200,053	1,484,103	0	1,684,156	0	11,312,500	0	0	0	627,127	11/08/2024
43455J-AT-5	HOFFMASTER GROUP, INC.		02/24/2023	Redemption @ 100.00		9,669,774	9,669,774	8,916,105	9,280,852	0	388,923	0	388,923	0	9,669,774	0	0	0	320,183	11/21/2023
48232D-AD-2	K&N Parent, Inc.		12/29/2023	Redemption @ 100.00		23,741	23,741	22,791	0	0	149	0	149	0	23,741	0	0	0	3,073	08/16/2027
48232D-AE-0	K&N Parent, Inc.		12/29/2023	Redemption @ 100.00		569,155	586,360	548,425	558,189	0	1,934	0	1,934	0	569,155	0	0	0	13,306	02/14/2027
48234K-AC-6	Term Loan		02/14/2023	Redemption @ 39.25		5,721,480	6,048,096	5,397,499	5,663,532	0	57,948	0	57,948	0	5,721,480	0	0	0	2,542	10/20/2023
48234K-AC-6	K&N Parent, Inc.		06/01/2023	Redemption @ 39.25		(582,674)	(599,879)	(555,921)	(589,708)	0	7,034	0	7,034	0	(582,674)	0	0	0	32	
52989X-AB-9	Exit Term Loan Facility		04/01/2023	Various		0	0	0	(180)	0	180	0	180	0	0	0	0	0	(1,840)	11/13/2025
52989X-AC-7	LIBBEY		01/01/2023	Various		0	0	0	2,795	0	(2,795)	0	(2,795)	0	0	0	0	0	0	11/21/2027
52989X-AC-7	2022 Incremental T/L		12/29/2023	Redemption @ 100.00		40,135	40,135	40,737	40,281	0	(146)	0	(146)	0	40,135	0	0	0	3,927	11/22/2027
55910R-AE-3	MAGENTA BUYER LLC		11/17/2023	Morgan Stanley		935,730	2,529,000	2,365,211	2,376,879	0	22,447	0	22,447	0	2,399,326	0	(1,463,596)	(1,463,596)	293,607	07/27/2029
72431H-AD-2	PLY GEM MIDCO, LLC		09/11/2023	Various		386,165	392,990	393,925	392,990	0	0	0	0	0	392,990	0	(6,825)	(6,825)	11,395	04/12/2028
74909H-AE-9	QUORUM HEALTH CORPORATION		04/14/2023	Various		1,113,745	1,788,029	1,773,773	1,734,392	0	1,543	0	1,543	0	1,779,545	0	(665,800)	(665,800)	314,985	04/29/2025
89148P-AF-7	TOSCA SERVICES LLC		12/29/2023	Redemption @ 100.00		30,691	30,691	23,248	0	0	781	0	781	0	30,691	0	0	0	821	08/18/2027
92537E-AC-2	VERTIV GROUP CORPORATION		09/29/2023	Various		3,996	3,996	3,949	3,995	0	2	0	2	0	3,996	0	0	0	3,887	03/02/2027
96925H-AF-9	ENDEAVOR, LLC		12/29/2023	Various		44,308	44,308	44,683	44,309	0	(1)	0	(1)	0	44,308	0	0	0	1,891	05/19/2025
BAE4HH-33-9	AVAYA INC		05/01/2023	Adjustment		27,324	124,242	29,973	42,030	82,991	31	95,076	(12,053)	0	29,977	0	(2,653)	(2,653)	1,686	12/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BAE4PZ-NX-2	WASHINGTON PRIME GROUP - ABS		05/23/2023	Redemption @ 100.00		5,761,462	5,761,463	5,843,959	5,821,325	0	(59,863)	0	(59,863)	0	5,761,462	0	0	0	274,069	10/20/2025
C7052B-AH-7	GFL ENVIRONMENTAL INC.	C	03/31/2023	Redemption @ 100.00		2,249	2,249	2,251	2,249	0	(1)	0	(1)	0	2,249	0	0	0	0	05/31/2027
C7052B-AJ-3	GFL Environmental Inc	C	06/29/2023	Various		191,843	191,843	192,442	191,884	0	(41)	0	(41)	0	191,843	0	0	0	1,177	05/31/2027
C7052B-AK-0	GFL ENVIRONMENTAL INC		12/29/2023	Redemption @ 100.00		631	631	633	631	0	0	0	0	0	631	0	0	0	4	05/31/2027
D3130A-AB-6	Term Loan		03/22/2023	Adjustment		3,833,927	3,749,562	3,556,470	0	0	21,362	0	21,362	0	3,577,832	0	256,095	256,095	49,219	07/15/2025
L6232U-AH-0	MALLINCKRODT INTERNATIONAL FINANCE S.A.	C	06/30/2023	Redemption @ 100.00		(1,990,414)	(2,059,484)	(1,987,866)	(1,833,751)	0	(158,220)	0	(158,220)	0	(1,991,971)	0	1,557	1,557	(2,763)	02/24/2025
L6232U-AN-7	Mallinckrodt International Finance SA		07/18/2023	Various		1,482,724	1,918,355	1,881,556	1,782,276	0	47,570	0	47,570	0	1,829,846	0	(347,122)	(347,122)	123,495	09/30/2027
L6232U-AP-2	Mallinckrodt International Finance SA		06/30/2023	Various		1,531,025	2,037,065	1,966,227	1,978,434	0	6,070	0	6,070	0	1,984,504	0	(453,480)	(453,480)	118,137	09/30/2027
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						49,277,595	55,419,636	48,985,493	43,712,553	1,672,654	1,895,221	1,865,039	1,702,837	0	52,554,276	0	(3,276,681)	(3,276,681)	2,376,238	XXX
2509999997. Total - Bonds - Part 4						7,746,863,710	8,625,332,866	8,252,476,529	8,342,736,196	(111,961,885)	4,417,808	55,540,876	(163,084,953)	298,862	8,311,697,826	(164,918)	(565,865,716)	(566,030,635)	308,644,607	XXX
2509999998. Total - Bonds - Part 5						147,597,964	163,768,033	147,756,639	0	0	678,806	3,957,893	(3,279,087)	0	144,477,552	0	3,120,412	3,120,412	1,998,087	XXX
2509999999. Total - Bonds						7,894,461,674	8,789,100,900	8,400,233,168	8,342,736,196	(111,961,885)	5,096,613	59,498,769	(166,364,040)	298,862	8,456,175,378	(164,918)	(562,745,305)	(562,910,223)	310,642,694	XXX
172967-34-1	CITIGROUP INC		11/10/2023	Call @ 25.00	16,348.000	408,700	0.00	407,963	409,542	(1,579)	0	0	(1,579)	0	407,963	0	737	737	28,098	
62913M-20-6	NGL ENERGY PARTNERS LP		01/12/2023	NATL FINANCIAL SERVICES CORP (NFS)	18,550.000	256,873	0.00	236,816	170,623	66,193	0	0	66,193	0	236,816	0	20,057	20,057	0	
65339F-73-9	NEXTERA ENERGY INC		08/28/2023	JP Morgan	2,000.000	93,925	0.00	108,810	100,360	2,966	(3,299)	0	(333)	0	100,027	0	(6,102)	(6,102)	3,110	
65339F-77-0	NEXTERA ENERGY INC		02/10/2023	NATL FINANCIAL SERVICES CORP (NFS)	102,000.000	5,119,589	0.00	4,919,319	5,157,120	(87,211)	22,441	0	(64,770)	0	5,092,350	0	27,239	27,239	1,092	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,879,086	XXX	5,672,907	5,837,645	(19,631)	19,142	0	(489)	0	5,837,156	0	41,931	41,931	32,300	XXX
233331-84-2	DTE ENERGY CO		02/01/2023	Adjustment	0.000	0	0.00	0	0	0	65,309	0	65,309	0	65,309	0	(65,309)	(65,309)	0	
48251W-40-1	KKR & CO INC		09/07/2023	Various	85,200.000	5,914,783	0.00	4,812,295	4,881,960	(69,665)	0	0	(69,665)	0	4,812,295	0	1,102,488	1,102,488	171,450	
65339F-71-3	NEXTERA ENERGY INC		12/05/2023	NATL FINANCIAL SERVICES CORP (NFS)	27,327.000	1,014,196	0.00	1,174,695	0	0	0	0	0	0	1,174,695	0	(160,499)	(160,499)	23,658	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						6,928,979	XXX	5,986,989	4,881,960	(69,665)	65,309	0	(4,356)	0	6,052,299	0	876,680	876,680	195,108	XXX
4509999997. Total - Preferred Stocks - Part 4						12,808,065	XXX	11,659,897	10,719,605	(89,296)	84,451	0	(4,845)	0	11,889,454	0	918,611	918,611	227,408	XXX
4509999998. Total - Preferred Stocks - Part 5						12,088,716	XXX	12,078,150	0	0	596,926	0	596,926	0	12,675,077	0	(586,361)	(586,361)	369,306	XXX
4509999999. Total - Preferred Stocks						24,896,781	XXX	23,738,047	10,719,605	(89,296)	681,377	0	592,081	0	24,564,531	0	332,250	332,250	596,714	XXX
12637A-10-3	CSI COMPRESSCO UNT		12/27/2023	Various	340,474.000	582,132		328,994	452,830	(123,836)	0	0	(123,836)	0	328,994	0	253,138	253,138	12,300	
18453H-10-6	CLEAR CHANNEL OUTDOOR HLDG ORD		12/20/2023	NATL FINANCIAL SERVICES CORP (NFS)	284,711.000	509,778		303,915	295,702	4,992	0	0	4,992	0	303,915	0	205,863	205,863	0	
28413L-10-5	ELAH HLDGS ORD		02/03/2023	NATL FINANCIAL SERVICES CORP (NFS)	1,224.000	83,224		61,582	72,216	(10,634)	0	0	(10,634)	0	61,582	0	21,642	21,642	0	
45174J-50-9	IHEARTMEDIA CL A ORD		07/11/2023	NATL FINANCIAL SERVICES CORP (NFS)	22,693.000	119,755		106,424	139,108	27,232	0	59,915	(32,684)	0	106,424	0	13,330	13,330	0	
580037-70-3	MCDERMOTT INTERNATIONAL, INC.		04/01/2023	ASSGN	5,421.000	0		5	0	5	0	0	5	0	5	0	(5)	(5)	0	
635309-10-7	NATIONAL CINEMEDIA ORD		03/15/2023	NATL FINANCIAL SERVICES CORP (NFS)	337,746.000	74,951		137,507	74,304	63,203	0	0	63,203	0	137,507	0	(62,555)	(62,555)	0	
BAE4KF-F7-7	ULTRA RESOURCES INC		06/29/2023	Adjustment	5,547.000	0		9,280	0	9,280	0	0	9,280	0	9,280	0	(9,280)	(9,280)	0	
L5217E-12-0	INTELSAT S.A.	C	11/06/2023	DEUTSCHE BANK SECURITIES, INC.	1,120.000	28,560		24,640	24,640	0	0	0	0	0	24,640	0	3,920	3,920	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,398,400	XXX	972,348	1,058,801	(29,759)	0	59,915	(89,674)	0	972,348	0	426,053	426,053	12,300	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		06/09/2023	Direct Placement	50,800,000.000	50,800,000		50,800,000	50,800,000	0	0	0	0	0	50,800,000	0	0	0	1,021,781	
62877@-10-8	NBP LUXURY LLC		03/30/2023	ASSGN	2,480,279.000	0		0	24,803	(24,803)	0	0	(24,803)	0	0	0	0	0	0	
BAE4QA-LG-5	AVATION PLC	B	08/17/2023	Jefferies	75,810.000	26,491		1,731	27,358	(25,820)	0	0	(25,820)	194	1,731	(101)	24,861	24,760	0	
L5137X-11-7	INTELSAT JACKSON HOLDINGS, S.A	D	11/01/2023	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	20	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						50,826,491	XXX	50,801,731	50,852,160	(50,623)	0	0	(50,623)	194	50,801,731	(101)	24,861	24,760	1,021,801	XXX
09255R-20-2	BLACKROCK DEBT STRAT		11/28/2023	NATL FINANCIAL SERVICES CORP (NFS)	33,144.000	341,374		312,629	304,925	7,705	0	0	7,705	0	312,629	0	28,745	28,745	27,139	

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
278279-10-4	EATON VANCE FLT-RT INC		10/25/2023	ASSGN	37,397.000	476,913		425,578	387,791	37,787	0	0	37,787	0	425,578	0	51,335	51,335	40,314	
27828Q-10-5	EATON VANCE SEN FLT-RT		12/27/2023	Various	47,474.000	602,392		533,966	519,366	14,601	0	0	14,601	0	533,966	0	68,426	68,426	54,690	
27831H-10-0	EATON VANCE FR2022 TT		12/01/2023	Adjustment	46,973.000	407,008		423,964	403,968	19,996	0	0	19,996	0	423,964	0	(16,955)	(16,955)	0	
46131H-10-7	INVESCO SENIOR INCOME TR		12/15/2023	Various	263,964.000	1,076,909		874,473	1,010,982	(136,509)	0	0	(136,509)	0	874,473	0	202,436	202,436	72,732	
64128C-10-6	NEUBERGER HI YLD STRAT		05/05/2023	NATL FINANCIAL SERVICES CORP (NFS)	30,911.000	282,172		266,632	205,400	3,984	0	0	3,984	0	266,632	0	15,540	15,540	7,717	
95766J-10-2	WESTERN ASSET HI INC II		01/19/2023	NATL FINANCIAL SERVICES CORP (NFS)	42,209.000	230,946		224,958	204,292	20,667	0	0	20,667	0	224,958	0	5,987	5,987	0	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						3,417,713	XXX	3,062,200	3,036,723	(31,770)	0	0	(31,770)	0	3,062,200	0	355,513	355,513	202,592	XXX
893608-10-5	TRANSAMERICA FUND SERVICES, INC.		12/13/2023	Return of Capital	0.000	2,206,500		2,206,500	2,206,500	0	0	0	0	0	2,206,500	0	0	0	0	
G8994*-10-4	TRANSAMERICA LIFE (BERMUDA) LTD.	D	11/09/2023	Return of Capital	0.000	266,895,961		266,895,961	266,895,961	0	0	0	0	0	266,895,961	0	0	0	0	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						269,102,461	XXX	269,102,461	269,102,461	0	0	0	0	0	269,102,461	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						324,745,066	XXX	323,938,741	324,050,146	(112,151)	0	59,915	(172,067)	194	323,938,741	(101)	806,426	806,326	1,236,694	XXX
5989999998. Total - Common Stocks - Part 5						718,367	XXX	631,319	0	0	0	0	0	0	631,319	0	87,048	87,048	6,743	XXX
5989999999. Total - Common Stocks						325,463,433	XXX	324,570,059	324,050,146	(112,151)	0	59,915	(172,067)	194	324,570,059	(101)	893,474	893,374	1,243,436	XXX
5999999999. Total - Preferred and Common Stocks						350,360,214	XXX	348,308,107	334,769,750	(201,448)	681,377	59,915	420,014	194	349,134,590	(101)	1,225,724	1,225,623	1,840,150	XXX
6009999999 - Totals						8,244,821,888	XXX	8,748,541,275	8,677,505,946	(112,163,332)	5,777,990	59,558,684	(165,944,026)	299,055	8,805,309,969	(165,019)	(561,519,581)	(561,684,600)	312,482,844	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-4N-7	UNITED STATES TREASURY		04/12/2023	Goldman Sachs	06/05/2023	Various	945,000	917,355	908,987	917,868	0	512	0	512	0	0	(8,881)	(8,881)	13,900	11,183
91282C-FV-8	UNITED STATES TREASURY		01/05/2023	Various	05/17/2023	Various	197,700	204,464	207,329	204,412	0	(52)	0	(52)	0	0	2,917	2,917	1,963	1,214
91282C-GM-7	UNITED STATES TREASURY		04/28/2023	Various	05/24/2023	Various	530,800	532,455	523,767	532,466	0	11	0	11	0	0	(8,699)	(8,699)	4,874	3,543
91282C-HC-8	UNITED STATES TREASURY		08/09/2023	Various	10/17/2023	Various	1,040,200	999,714	969,495	1,000,174	0	460	0	460	0	0	(30,679)	(30,679)	10,625	5,714
0109999999. Subtotal - Bonds - U.S. Governments							2,713,700	2,653,988	2,609,578	2,654,920	0	932	0	932	0	0	(45,342)	(45,342)	31,361	21,654
01F032-65-8	FNCL-3.5N-MAY-2023 - MBS		04/06/2023	MS-R	05/05/2023	MORGAN STANLEY CO	3,000,000	2,819,766	2,819,766	2,819,766	0	0	0	0	0	0	0	0	2,917	2,917
01F040-65-1	FNCL-4N-MAY-2023 - MBS		04/06/2023	MS-R	05/05/2023	MORGAN STANLEY CO	3,062,000	2,959,256	2,959,256	2,959,256	0	0	0	0	0	0	0	0	3,402	3,402
01F060-69-1	FNCL-6N-SEP-2023 - MBS		09/07/2023	Various	09/14/2023	Various	7,000,000	6,966,094	6,966,094	6,966,094	0	0	0	0	0	0	0	0	15,167	15,167
3132CX-AP-7	FH SB0914 - RMBS		08/16/2023	WELLS FARGO SECURITIES LLC	08/17/2023	Various	74,586	69,140	67,776	69,140	0	0	0	0	0	0	(1,364)	(1,364)	83	0
3132DW-DZ-3	FH SD8220 - RMBS		02/01/2023	MORGAN STANLEY CO	02/01/2023	Adjustment	0	(3,580,066)	0	(3,580,066)	0	0	0	0	0	0	3,580,066	3,580,066	0	0
3133B9-ZH-0	FH QE0744 - RMBS		05/09/2023	MS-R	05/09/2023	Wellington	999,901	939,828	928,501	939,828	0	0	0	0	0	0	(11,327)	(11,327)	972	972
3133BU-YF-8	FH QF7010 - RMBS		02/13/2023	Various	02/14/2023	WEL-S	70,000,002	70,235,999	70,882,840	70,235,999	0	0	0	0	0	0	646,841	646,841	93,333	0
3140A1-B9-7	FN DA0963 - RMBS		08/17/2023	WELLS FARGO SECURITIES	11/13/2023	MORGAN STANLEY CO	3,500,000	3,474,844	3,458,479	3,474,844	0	0	0	0	0	0	(16,365)	(16,365)	7,002	7,583
3140MJ-PD-1	FN BV4919 - RMBS		05/09/2023	MS-R	05/09/2023	Wellington	454,789	427,466	422,315	427,466	0	0	0	0	0	0	(5,152)	(5,152)	442	442
3140MN-LY-0	FN BV8442 - RMBS		05/09/2023	MS-R	05/09/2023	Wellington	1,545,011	1,452,190	1,434,688	1,452,190	0	0	0	0	0	0	(17,502)	(17,502)	1,502	1,502
31418E-H5-2	FN MA4751 - RMBS		08/16/2023	Various	08/17/2023	Various	442,712	433,226	430,015	433,226	0	0	0	0	0	0	(3,211)	(3,211)	394	0
31418E-SR-2	FN MA5027 - RMBS		05/09/2023	MS-R	05/09/2023	Wellington	3,061,694	2,958,960	2,927,745	2,958,960	0	0	0	0	0	0	(31,215)	(31,215)	3,402	3,402
0909999999. Subtotal - Bonds - U.S. Special Revenues							93,140,695	89,156,703	93,297,474	89,156,703	0	0	0	0	0	0	4,140,771	4,140,771	128,615	35,387
000000-00-0	COLOMBIA (REPUBLIC OF)		11/07/2023	Various	11/14/2023	Various	2,778,000	0	0	0	0	0	0	0	0	0	0	0	0	0
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	C	02/28/2023	Bank of America	11/02/2023	Various	259,000	259,000	259,220	259,000	0	0	0	0	0	0	220	220	11,684	0
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD	C	02/28/2023	Bank of America	11/03/2023	Various	518,000	518,000	518,065	518,000	0	0	0	0	0	0	65	65	27,630	0
01883L-AF-0	ALLIANT HOLDINGS INTERMEDIATE LLC		12/06/2023	Morgan Stanley	12/18/2023	Morgan Stanley	405,000	405,000	414,113	405,000	0	0	0	0	0	0	9,113	9,113	473	0
037735-CW-5	APPALACHIAN POWER CO		01/01/2023	Various	02/22/2023	BNP PARIBAS	9,470,000	9,079,552	8,866,761	9,104,483	0	24,932	0	24,932	0	0	(237,722)	(237,722)	228,306	130,213
05351C-AA-5	AVATION CAPITAL SA	C	06/01/2023	STOCK DIVIDENDS DTC ELIGIBLE BROKER	06/01/2023	Adjustment	0	46,762	0	46,762	0	0	0	0	0	0	(46,762)	(46,762)	0	0
05606X-AB-0	BXGNT 2015-A B - RMBS		01/25/2023	Bank of America	05/16/2023	Paydown	591,485	570,021	592,075	591,485	0	21,464	0	21,464	0	0	590	590	6,191	1,425
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC		01/01/2023	Bank of America	04/06/2023	JP Morgan	123,000	122,199	124,696	122,322	0	122	0	122	0	0	2,375	2,375	3,296	0
14040H-CY-9	CAPITAL ONE FINANCIAL CORP		01/25/2023	Morgan Stanley	01/25/2023	CANTOR FITGERALD	55,000	55,000	55,307	55,000	0	0	0	0	0	0	307	307	0	0
141781-CB-8	CARGILL INC		04/17/2023	Barclays Bank	12/04/2023	JP Morgan	2,000,000	1,994,180	1,942,760	1,994,466	0	286	0	286	0	0	(51,706)	(51,706)	58,583	0
143658-BG-6	CARNIVAL CORP		04/11/2023	CITIBANK	08/08/2023	Call @ 105.25	400,000	417,000	421,000	415,311	0	(1,689)	0	(1,689)	0	0	5,689	5,689	22,167	8,400
172967-JP-7	CITIGROUP INC		01/01/2023	Various	06/05/2023	US BANCORP	3,210,000	3,163,616	3,108,468	3,174,432	0	10,816	0	10,816	0	0	(65,964)	(65,964)	64,735	1,177
185899-AG-6	CLEVELAND-CLIFFS INC		04/11/2023	Various	06/16/2023	Various	744,000	756,090	752,430	755,389	0	(701)	0	(701)	0	0	(2,959)	(2,959)	13,392	3,906
251526-CT-4	DEUTSCHE BANK AG (NEW YORK BRANCH)		02/06/2023	DEUTSCHE BANK SECURITIES, INC.	07/21/2023	HSBC SECURITIES	218,000	218,000	208,846	218,000	0	0	0	0	0	0	(9,154)	(9,154)	7,073	0
25470X-BE-4	DISH DBS CORP		02/24/2023	DEUTSCHE BANK SECURITIES, INC.	12/27/2023	Various	50,000	41,750	43,071	43,322	0	1,572	0	1,572	0	0	(251)	(251)	2,826	634
279158-AS-8	ECOPETROL SA	C	01/10/2023	JP Morgan	01/31/2023	Bank of America	2,667,000	2,645,317	2,731,674	2,645,388	0	71	0	71	0	0	86,285	86,285	11,722	0
286181-AH-5	ELEMENT FLEET MANAGEMENT CORP		06/21/2023	Bank of America	11/28/2023	ROYAL BANK OF CANADA	166,000	166,000	166,510	166,000	0	0	0	0	0	0	510	510	4,453	0
28622H-AA-9	ELEVANCE HEALTH INC		01/30/2023	Goldman Sachs	02/16/2023	ROYAL BANK OF CANADA	260,000	259,727	257,764	259,730	0	3	0	3	0	0	(1,966)	(1,966)	460	0
36268N-AA-8	GTCR W-2 MERGER SUB LLC		09/20/2023	JP Morgan	09/20/2023	JP Morgan	850,000	850,000	859,563	850,000	0	0	0	0	0	0	9,563	9,563	0	0
446150-AX-2	HUNTINGTON BANCSHARES INC		02/15/2023	Various	12/22/2023	Various	2,259,000	1,682,142	1,707,126	1,720,831	0	38,689	0	38,689	0	0	(13,705)	(13,705)	47,910	0
458140-CD-0	INTEL CORP		02/07/2023	JP Morgan	09/18/2023	DEUTSCHE BANK SECURITIES, INC.	148,000	148,000	146,471	148,000	0	0	0	0	0	0	(1,529)	(1,529)	4,369	0
58940B-AB-2	MFCC 2021-1 B - ABS		01/05/2023	CREDIT SUISSE	02/03/2023	Call @ 100.00	1,100,000	1,028,500	1,100,000	1,030,202	0	1,702	0	1,702	0	0	69,798	69,798	3,417	1,353
594918-BY-9	MICROSOFT CORP		02/15/2023	Various	10/11/2023	Morgan Stanley	5,000,000	4,798,150	4,736,650	4,829,354	0	31,204	0	31,204	0	0	(92,704)	(92,704)	112,979	4,125
603051-AE-3	MINERAL RESOURCES LTD	C	09/28/2023	JP Morgan	12/21/2023	Various	184,000	184,000	192,357	184,000	0	0	0	0	0	0	8,357	8,357	3,548	0
61747Y-EU-5	MORGAN STANLEY		03/09/2023	Morgan Stanley	04/19/2023	Morgan Stanley	165,000	157,380	160,667	157,451	0	71	0	71	0	0	3,216	3,216	2,039	1,188
61747Y-FA-8	MORGAN STANLEY		01/17/2023	Morgan Stanley	03/09/2023	Morgan Stanley	160,000	159,997	157,016	159,998	0	1	0	1	0	0	(2,982)	(2,982)	1,230	0
61747Y-FE-0	MORGAN STANLEY		04/19/2023	Morgan Stanley	08/11/2023	Morgan Stanley	773,000	773,000	761,758	773,000	0	0	0	0	0	0	(11,242)	(11,242)	10,482	0
69007T-AG-9	OUTFRONT MEDIA CAPITAL LLC		11/07/2023	Bank of America	11/07/2023	Bank of America	125,000	125,000	125,625	125,000	0	0	0	0	0	0	625	625	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69327R-AG-6	PDC ENERGY INC		05/16/2023	UBS SECURITIES	08/14/2023	Call @ 100.00	330,000	328,350	330,000	328,658	0	308	0	308	0	0	1,342	1,342	8,366	3,537
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC		10/25/2023	ROYAL BANK OF CANADA	12/07/2023	WELLS FARGO SECURITIES LLC	122,000	121,624	131,636	121,628	0	4	0	4	0	0	10,008	10,008	1,188	163
723787-AP-2	PIONEER NATURAL RESOURCES CO		07/01/2023	Various	06/20/2023	Adjustment	0	0	(334,784)	(3,777)	0	(3,777)	0	(3,777)	0	0	(331,007)	(331,007)	425	0
75513E-CW-9	RTX CORP		11/06/2023	Goldman Sachs	11/13/2023	Barclays Bank	62,000	61,883	62,519	61,883	0	0	0	0	0	0	636	636	74	0
80285R-AG-3	SDART 2020-2 D - ABS		01/04/2023	DEUTSCHE BANK SECURITIES, INC.	05/16/2023	Various	1,000,000	974,688	983,063	984,855	0	10,167	0	10,167	0	0	(1,791)	(1,791)	9,261	1,295
826418-BE-4	SIERRA PACIFIC POWER CO		06/13/2023	Bank of America	12/31/2023	Adjustment	(1,106,000)	(1,237,039)	0	(1,232,956)	0	4,082	0	4,082	0	0	1,232,956	1,232,956	24,263	0
828807-DU-8	SIMON PROPERTY GROUP LP		03/01/2023	CITIBANK	11/27/2023	WELLS FARGO SECURITIES LLC	193,000	190,898	189,279	191,015	0	117	0	117	0	0	(1,736)	(1,736)	7,696	0
829259-BA-7	SINCLAIR TELEVISION GROUP INC		04/19/2023	Barclays Bank	12/22/2023	Various	3,169,000	2,511,433	2,215,598	2,555,038	0	43,605	0	43,605	0	0	(339,440)	(339,440)	137,662	50,836
87612B-BL-5	TARGA RESOURCES PARTNERS LP		01/01/2023	Various	01/01/2023	Adjustment	(80,000)	(81,545)	(80,724)	(81,543)	0	1	0	1	0	0	819	819	(1,546)	(1,531)
882508-BV-5	TEXAS INSTRUMENTS INC		05/11/2023	JP Morgan	09/18/2023	DEUTSCHE BANK SECURITIES, INC.	82,000	83,971	80,841	83,846	0	(125)	0	(125)	0	0	(3,006)	(3,006)	2,232	974
89173H-AA-4	TPMT 2017-2 A1 - RMBS		04/25/2023	Barclays Bank	12/26/2023	Paydown	445,403	439,087	445,403	445,403	0	6,316	0	6,316	0	0	0	0	4,448	885
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	C	04/11/2023	DEUTSCHE BANK SECURITIES, INC.	06/22/2023	Goldman Sachs	200,000	192,000	192,326	192,448	0	448	0	448	0	0	(122)	(122)	4,003	1,772
89788M-AP-7	TRUIST FINANCIAL CORP		06/05/2023	WLTN-TFCS - TRANSAMERICA FINANCIAL	11/20/2023	ROYAL BANK OF CANADA	64,000	64,000	62,054	64,000	0	0	0	0	0	0	(1,946)	(1,946)	1,711	0
95000U-3B-7	WELLS FARGO & CO		02/22/2023	Barclays Bank	04/17/2023	WELLS FARGO SECURITIES LLC	146,000	139,815	141,112	139,885	0	70	0	70	0	0	1,227	1,227	1,668	576
95000U-3D-3	WELLS FARGO & CO		04/17/2023	WELLS FARGO SECURITIES LLC	07/18/2023	WELLS FARGO SECURITIES LLC	718,000	718,000	709,470	718,000	0	0	0	0	0	0	(8,530)	(8,530)	9,243	0
98877D-AE-5	ZF NORTH AMERICA CAPITAL INC		04/04/2023	JP Morgan	06/22/2023	Goldman Sachs	150,000	149,390	152,339	149,403	0	14	0	14	0	0	2,935	2,935	2,138	0
G2588B-AA-2	CT TRUST	D	02/28/2023	Jefferies	05/16/2023	Jefferies	4,775,000	3,789,188	3,918,270	3,802,139	0	12,952	0	12,952	0	0	116,131	116,131	60,867	19,429
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							44,948,888	39,069,125	39,608,391	39,271,849	0	202,724	0	202,724	0	0	336,542	336,542	922,662	230,357
02557T-30-7	AMERICAN ELECTRIC POWER COMPANY INC		01/13/2023	NATL FINANCIAL SERVICES CORP (NFS)	08/09/2023	Various	16,339	851,372	790,358	851,372	0	0	0	0	0	0	(61,014)	(61,014)	25,019	0
65473P-12-1	NISOURCE INC		10/06/2023	NATL FINANCIAL SERVICES CORP (NFS)	10/31/2023	Various	26,728	2,728,391	2,659,185	2,728,391	0	0	0	0	0	0	(69,205)	(69,205)	132,786	265
1309999999. Subtotal - Bonds - Hybrid Securities							43,067	3,579,762	3,449,543	3,579,762	0	0	0	0	0	0	(130,219)	(130,219)	157,805	265
05349U-BN-1	Avaya Inc.		11/01/2023	Various	12/19/2023	Various	4,418,312	4,335,242	3,919,334	4,344,827	0	9,585	0	9,585	0	0	(425,494)	(425,494)	208,187	0
15134N-AF-3	Term B Loan		03/28/2023	Various	06/12/2023	Various	2,200,971	1,989,316	2,133,624	2,013,957	0	24,640	0	24,640	0	0	119,668	119,668	35,911	0
45783D-AB-5	Initial Loan		04/04/2023	Various	11/30/2023	Various	12,801,612	4,607,502	960,394	960,394	0	310,784	3,957,893	(3,647,108)	0	0	0	0	246,384	0
55910R-AE-3	MAGENTA BUYER LLC		03/21/2023	Goldman Sachs	11/17/2023	Morgan Stanley	3,000,000	1,890,000	1,110,000	2,017,763	0	127,763	0	127,763	0	0	(907,763)	(907,763)	251,151	0
D3130A-AB-6	Term Loan		01/03/2023	Jefferies	03/22/2023	Goldman Sachs	500,789	475,000	509,626	477,377	0	2,378	0	2,378	0	0	32,249	32,249	16,011	0
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							22,921,684	13,297,060	8,632,978	9,814,318	0	475,150	3,957,893	(3,482,743)	0	0	(1,181,340)	(1,181,340)	757,645	0
2509999998. Total - Bonds							163,768,033	147,756,639	147,597,964	144,477,552	0	678,806	3,957,893	(3,279,087)	0	0	3,120,412	3,120,412	1,998,087	287,662
65339F-73-9	NEXTERA ENERGY INC		02/23/2023	Various	08/28/2023	JP Morgan	181,900.000	8,490,393	8,542,483	9,087,319	0	596,926	0	596,926	0	0	(544,836)	(544,836)	282,809	233,047
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								8,490,393	8,542,483	9,087,319	0	596,926	0	596,926	0	0	(544,836)	(544,836)	282,809	233,047
65339F-71-3	NEXTERA ENERGY INC		09/05/2023	NATL FINANCIAL SERVICES CORP (NFS)	12/04/2023	NATL FINANCIAL SERVICES CORP (NFS)	173.000	7,239	6,432	7,239	0	0	0	0	0	0	(807)	(807)	150	0
65339F-73-9	NEXTERA ENERGY INC		05/30/2023	Various	08/28/2023	JP Morgan	75,375.000	3,580,518	3,539,800	3,580,518	0	0	0	0	0	0	(40,718)	(40,718)	86,347	0
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								3,587,758	3,546,232	3,587,758	0	0	0	0	0	0	(41,525)	(41,525)	86,497	0
4509999998. Total - Preferred Stocks								12,078,150	12,088,716	12,675,077	0	596,926	0	596,926	0	0	(586,361)	(586,361)	369,306	233,047
18453H-10-6	CLEAR CHANNEL OUTDOOR HLDG ORD		03/17/2023	NATL FINANCIAL SERVICES CORP (NFS)	12/20/2023	NATL FINANCIAL SERVICES CORP (NFS)	67,533.000	71,424	107,720	71,424	0	0	0	0	0	0	36,296	36,296	0	0
L5217E-12-0	INTELSAT S.A.	C	07/03/2023	ASSGN	11/06/2023	DEUTSCHE BANK SECURITIES, INC.	2.000	49	51	49	0	0	0	0	0	0	2	2	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								71,473	107,771	71,473	0	0	0	0	0	0	36,298	36,298	0	0

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
43010E-40-4	HIGHLAND:OPPTY & INC		10/24/2023	NATL FINANCIAL SERVICES CORP (NFS)	11/16/2023	NATL FINANCIAL SERVICES CORP (NFS)	70,699.000	555,632	605,828	555,632	0	0	0	0	0	0	50,196	50,196	6,694	0
95766J-10-2	WESTERN ASSET HI INC II		10/26/2023	NATL FINANCIAL SERVICES CORP (NFS)	12/04/2023	NATL FINANCIAL SERVICES CORP (NFS)	1,000.000	4,214	4,768	4,214	0	0	0	0	0	0	554	554	49	0
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO								559,846	610,596	559,846	0	0	0	0	0	0	50,750	50,750	6,743	0
5989999998. Total - Common Stocks								631,319	718,367	631,319	0	0	0	0	0	0	87,048	87,048	6,743	0
5999999999. Total - Preferred and Common Stocks								12,709,469	12,807,082	13,306,395	0	596,926	0	596,926	0	0	(499,313)	(499,313)	376,049	233,047
6009999999 - Totals								160,466,108	160,405,046	157,783,947	0	1,275,732	3,957,893	(2,682,161)	0	0	2,621,099	2,621,099	2,374,136	520,709

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
88877#-10-1	TLIC OAKBROOK REINSURANCE INC		15549	47-1026613	8BI	1,146,808,495	0	0	25,000.000	100.0
87293*-10-3	TLIC WATERTREE REINSURANCE INC		16032	81-3715574	8BI	634,408,497	0	0	25,000.000	100.0
53235@-10-4	LIICA Re II, INC		12864	20-5927773	8BI	368,217,779	0	0	5,000.000	100.0
89362*-10-5	TRANSAMERICA PACIFIC RE, INC		16815	85-1028131	8BI	250,682,014	0	0	5,000.000	100.0
G8994*-10-4	TRANSAMERICA LIFE (BERMUDA) LTD		00000	98-0481010	8BI	812,481,332	0	0	40,000,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						3,212,598,117	0	0	XXX	XXX
G9011@-10-9	TRANSAMERICA BERMUDA RE LTD		00000	98-1701849	8BIV	415,030,087	0	0	10,000,000.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer						415,030,087	0	0	XXX	XXX
75585@-10-3	REAL ESTATE ALTERN PORT 3A INC		00000	20-1627078	8BIII	0	0	0	906.000	90.6
1699999. Subtotal - Common Stock - Investment Sub						0	0	0	XXX	XXX
53209@-10-6	LIFE INVESTORS ALLIANCE LLC		00000	42-1483973	8BIII	0	0	0	100.000	100.0
00773@-10-3	AEGON FINANCIAL SERVICES GROUP		00000	41-1479568	8BIII	0	0	0	300.000	100.0
36626#-10-4	GARNET ASSURANCE CORP III		00000	01-0947856	8BIII	0	0	0	100.000	100.0
36625#-10-5	GARNET ASSURANCE CORP		00000	14-1893533	8BIII	0	0	0	1,000.000	100.0
00778*-10-0	AEGON DIRECT MARKETING SVC INC		00000	42-1470697	8BIII	0	0	0	100,000.000	72.9
46069@-10-9	INTERSECURITIES INS AGENCY INC		00000	42-1517005	8BIII	0	0	0	100.000	100.0
89346@-10-4	TRANSAMERICA ASSET MANAGEMENT INC		00000	59-3403585	8BIII	136,450,478	0	0	77,000.000	77.0
89360@-10-5	TRANSAMERICA FUND SERVICES INC		00000	59-3403587	8BIII	0	0	0	22,065.000	44.1
1799999. Subtotal - Common Stock - Other Affiliates						136,450,478	0	0	XXX	XXX
1899999. Total Common Stocks						3,764,078,682	0	0	XXX	XXX
1999999 - Totals						3,764,078,682	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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
UNITED STATES TREASURY			01/31/2023	Aegon	12/31/2023	0	0	0	0	0	0	0	18,362	0	2.625	2.625	JD	0	3,246
UNITED STATES TREASURY			11/02/2023	Various	02/01/2024	3,802,704	0	63,947	0	0	3,820,000	3,738,756	0	0	0.000	5.462	N/A	0	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,802,704	0	63,947	0	0	3,820,000	3,738,756	18,362	0	XXX	XXX	XXX	0	3,246
0109999999. Total - U.S. Government Bonds						3,802,704	0	63,947	0	0	3,820,000	3,738,756	18,362	0	XXX	XXX	XXX	0	3,246
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Columbia Funding Company, LLC			08/04/2023	JP Morgan	02/02/2024	2,089,472	0	49,350	0	0	2,100,000	2,040,122	0	0	0.000	5.805	N/A	0	0
Mont Blanc Capital Corp.			12/04/2023	Bank of America	03/04/2024	11,390,118	0	48,837	0	0	11,500,000	11,341,281	0	0	0.000	5.574	N/A	0	0
CAFCO LLC			12/07/2023	JP Morgan	04/05/2024	20,699,088	0	79,188	0	0	21,000,000	20,619,900	0	0	0.000	5.556	N/A	0	0
Sheffield Receivables Company LLC			12/15/2023	BANK OF NEW YORK	03/15/2024	9,542,290	0	24,744	0	0	9,650,000	9,517,546	0	0	0.000	5.543	N/A	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						43,720,967	0	202,118	0	0	44,250,000	43,518,849	0	0	XXX	XXX	XXX	0	0
Liberty Street Funding LLC			07/31/2023	Goldman Sachs	01/19/2024	1,745,144	0	41,548	0	0	1,750,000	1,703,596	0	0	0.000	5.636	N/A	0	0
Alinghi Funding Company, LLC			11/02/2023	ROYAL BANK OF CANADA	06/12/2024	10,229,963	0	99,400	0	0	10,500,000	10,130,563	0	0	0.000	5.838	N/A	0	0
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						11,975,107	0	140,948	0	0	12,250,000	11,834,159	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						55,696,074	0	343,066	0	0	56,500,000	55,353,008	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Strategic Materials First Lien Term Loan			12/08/2023	Various	10/25/2024	2,207,414	(121,626)	14,594	0	0	3,778,718	2,314,445	0	0	0.000	63.981	N/A	0	0
Term Loan			03/24/2022	Various	12/30/2022	0	0	0	0	0	0	0	187,540	0	0.058	0.000	MJSD	0	0
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						2,207,414	(121,626)	14,594	0	0	3,778,718	2,314,445	187,540	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						2,207,414	(121,626)	14,594	0	0	3,778,718	2,314,445	187,540	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						47,523,671	0	266,066	0	0	48,070,000	47,257,605	18,362	0	XXX	XXX	XXX	0	3,246
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						11,975,107	0	140,948	0	0	12,250,000	11,834,159	0	0	XXX	XXX	XXX	0	0
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						2,207,414	(121,626)	14,594	0	0	3,778,718	2,314,445	187,540	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						61,706,192	(121,626)	421,608	0	0	64,098,718	61,406,209	205,902	0	XXX	XXX	XXX	0	3,246
ST Note Receivable with Parent - Transam			01/02/2023	Direct	12/31/2024	250,000,000	0	0	0	0	250,000,000	250,000,000	10,848,937	0	0.000	0.000		0	0
7029999999. Subtotal - Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets						250,000,000	0	0	0	0	XXX	250,000,000	10,848,937	0	XXX	XXX	XXX	0	0
7109999999. Total - Parent, Subsidiaries and Affiliates						250,000,000	0	0	0	0	XXX	250,000,000	10,848,937	0	XXX	XXX	XXX	0	0
7709999999 - Totals						311,706,192	(121,626)	421,608	0	0	XXX	311,406,209	11,054,839	0	XXX	XXX	XXX	0	3,246

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 0	1B ..$ 3,802,704	1C ..$ 0	1D ..$ 1,745,144	1E ..$ 53,950,930	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 .....$ 2,207,414					

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
393122, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2028	66	269,054	4101.23	66,190	0	0	92,331		92,331	46,486	0	(11,032)	0	0	0	1
393125, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/01/2022	06/03/2024	1,136	100,000	88.04	20,051	0	0	41,903		41,903	43,878	0	(10,012)	0	0	0	1
393724, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/08/2022	06/01/2028	73	299,390	4101.23	75,748	0	0	102,742		102,742	52,117	0	(12,665)	0	0	0	1
393730, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	06/08/2022	06/10/2024	5,635	500,000	88.73	83,950	0	0	204,738		204,738	207,613	0	(41,918)	0	0	0	1
393733, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	06/08/2022	06/08/2028	335	1,377,327	4115.77	340,613	0	0	468,772		468,772	236,963	0	(56,769)	0	0	0	1
393736, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	575,344	0	124,159	0	0	256,071		256,071	148,622	0	(20,693)	0	0	0	1
394935, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	29	110,000	3789.99	16,511	0	0	30,958		30,958	23,552	0	(8,244)	0	0	0	1
394938, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	1,543	125,000	81.02	25,738	0	0	67,519		67,519	64,937	0	(12,851)	0	0	0	1
394941, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	70	263,547	3789.99	39,558	0	0	74,172		74,172	56,429	0	(19,752)	0	0	0	1
394944, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	89	336,331	3789.99	50,483	0	0	94,656		94,656	72,013	0	(25,207)	0	0	0	1
394947, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	1,204	206,898	171.86	34,221	0	0	42,071		42,071	26,839	0	(17,087)	0	0	0	1
394950, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	2,554	206,898	81.02	40,945	0	0	111,757		111,757	106,657	0	(20,445)	0	0	0	1
394953, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/15/2028	71	270,000	3789.99	68,040	0	0	115,035		115,035	53,899	0	(11,340)	0	0	0	1
394956, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/15/2028	80	305,020	3789.99	76,438	0	0	129,955		129,955	60,819	0	(12,740)	0	0	0	1
396229, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2028	46	171,627	3759.89	43,302	0	0	74,737		74,737	34,757	0	(7,217)	0	0	0	1
396232, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2028	89	333,265	3759.89	84,083	0	0	145,124		145,124	67,491	0	(14,014)	0	0	0	1
397812, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	57	218,364	3825.33	30,398	0	0	59,444		59,444	44,715	0	(15,283)	0	0	0	1
397815, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	699	119,737	171.41	18,726	0	0	25,034		25,034	15,263	0	(9,414)	0	0	0	1
397818, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	84	320,586	3825.33	44,629	0	0	87,271		87,271	65,647	0	(22,437)	0	0	0	1
397821, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	3,128	249,987	79.93	54,885	0	0	140,738		140,738	134,932	0	(27,593)	0	0	0	1
397824, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2028	324	1,239,100	3825.33	303,171	0	0	517,345		517,345	242,502	0	(50,552)	0	0	0	1
397826, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2028	1	874,545	0	180,156	0	0	391,657		391,657	224,894	0	(30,040)	0	0	0	1
398286, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/08/2022	07/01/2024	546	2,088,630	3825.33	328,790	0	0	568,577		568,577	448,191	0	(166,678)	0	0	0	1
398292, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	68	264,322	3899.38	38,036	0	0	66,166		66,166	52,235	0	(19,096)	0	0	0	1
398295, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	102	395,947	3899.38	56,977	0	0	99,115		99,115	78,246	0	(28,606)	0	0	0	1

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

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398298, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	813	142,732	175.59	22,123	0	0	26,425		26,425	16,969	0	(11,107)	0	0	0	1
398301, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	1,714	144,792	84.46	11,069	0	0	69,891		69,891	60,256	0	(5,558)	0	0	0	1
398304, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/10/2028	77	301,835	3899.38	76,757	0	0	120,054		120,054	57,708	0	(12,793)	0	0	0	1
398307, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/10/2028	125	485,593	3899.38	123,486	0	0	193,144		193,144	92,840	0	(20,581)	0	0	0	1
398309, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/08/2022	07/03/2028	1	787,111	0	181,081	0	0	352,501		352,501	205,651	0	(30,277)	0	0	0	1
398310, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2028	1	535,405	0	119,449	0	0	239,528		239,528	139,081	0	(19,908)	0	0	0	1
398990, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/03/2028	55	210,393	3825.33	53,605	0	0	87,843		87,843	41,584	0	(8,992)	0	0	0	1
398992, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2028	1	802,449	0	168,675	0	0	288,209		288,209	181,538	0	(28,112)	0	0	0	1
399003, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024	286	1,105,000	3863.16	155,363	0	0	289,936		289,936	221,835	0	(78,002)	0	0	0	1
399006, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024	48	186,583	3863.16	26,234	0	0	48,957		48,957	37,458	0	(13,171)	0	0	0	1
399009, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2028	121	465,901	3863.16	115,171	0	0	190,186		190,186	90,010	0	(19,195)	0	0	0	1
399012, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2028	39	152,535	3863.16	37,707	0	0	62,267		62,267	29,469	0	(6,284)	0	0	0	1
399491, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/21/2022	07/18/2028	1	136,352	0	23,525	0	0	56,306		56,306	16,898	0	(3,932)	0	0	0	1
399499, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/22/2022	07/24/2028	1	315,526	0	63,421	0	0	123,590		123,590	73,119	0	(10,570)	0	0	0	1
399514, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/21/2022	07/03/2028	373	194,419	521.23	40,463	0	0	70,004		70,004	18,307	0	(6,806)	0	0	0	1
399520, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/21/2022	07/24/2028	329	176,721	536.81	34,178	0	0	58,499		58,499	15,252	0	(5,694)	0	0	0	1
399529, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/22/2024	428	1,696,709	3961.63	239,151	0	0	397,105		397,105	320,123	0	(120,069)	0	0	0	1
399532, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/22/2024	190	753,254	3961.63	106,171	0	0	176,295		176,295	142,118	0	(53,305)	0	0	0	1
399535, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2028	140	554,847	3961.63	135,433	0	0	212,272		212,272	102,488	0	(22,572)	0	0	0	1
399538, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2028	89	353,604	3961.63	86,311	0	0	135,281		135,281	65,316	0	(14,385)	0	0	0	1
400666, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	07/24/2028	50	198,082	3961.63	53,136	0	0	75,782		75,782	37,419	0	(8,888)	0	0	0	1
400669, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	07/24/2028	76	301,084	3961.63	80,766	0	0	115,188		115,188	56,876	0	(13,510)	0	0	0	1
400692, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2028	1	247,109	0	47,989	0	0	111,109		111,109	61,929	0	(7,998)	0	0	0	1
400725, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	243	998,807	4118.63	143,928	0	0	192,179		192,179	171,001	0	(72,063)	0	0	0	1
400728, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	2,141	190,576	89.01	37,088	0	0	78,945		78,945	81,459	0	(18,569)	0	0	0	1
400731, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	100	412,480	4118.63	59,438	0	0	79,365		79,365	70,619	0	(29,760)	0	0	0	1

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400734, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2028	252	1,039,345	4118.63	251,917	0	0	358,037		358,037	179,109	0	(41,986)	0	0	0	1
400737, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2028	189	777,476	4118.63	188,445	0	0	267,828		267,828	133,982	0	(31,407)	0	0	0	1
401295, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2028	1	213,282	0	43,659	0	0	95,768		95,768	53,532	0	(7,276)	0	0	0	1
401296, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	213,282	0	43,659	0	0	94,028		94,028	52,899	0	(7,276)	0	0	0	1
401312, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2024	39	159,898	4140.06	23,873	0	0	30,051		30,051	27,429	0	(11,953)	0	0	0	1
401315, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2024	1,415	128,831	91.02	27,827	0	0	49,713		49,713	53,847	0	(13,933)	0	0	0	1
401318, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2028	58	241,705	4140.06	61,538	0	0	82,202		82,202	41,796	0	(10,256)	0	0	0	1
401543, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2028	1	243,577	0	49,373	0	0	102,119		102,119	58,135	0	(8,229)	0	0	0	1
401548, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2028	60	256,459	4297.14	63,515	0	0	78,410		78,410	41,149	0	(10,586)	0	0	0	1
401554, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	28	119,055	4297.14	17,133	0	0	17,910		17,910	17,936	0	(8,578)	0	0	0	1
401557, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	60	256,625	4297.14	36,931	0	0	38,606		38,606	38,662	0	(18,491)	0	0	0	1
401563, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	1,807	170,792	94.5	33,682	0	0	57,941		57,941	64,037	0	(16,864)	0	0	0	1
401566, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	61	261,864	4297.14	37,685	0	0	39,394		39,394	39,451	0	(18,868)	0	0	0	1
401569, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	1,217	115,000	94.5	22,679	0	0	39,014		39,014	43,119	0	(11,355)	0	0	0	1
401572, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2028	257	1,103,000	4297.14	273,169	0	0	337,234		337,234	176,977	0	(45,528)	0	0	0	1
401642, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	965	194,042	201.07	30,162	0	0	14,856		14,856	15,951	0	(15,102)	0	0	0	1
402001, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2028	1	425,000	0	92,268	0	0	167,299		167,299	94,890	0	(15,378)	0	0	0	1
402011, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/08/2028	173	716,230	4140.06	187,743	0	0	243,583		243,583	124,952	0	(31,492)	0	0	0	1
402046, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2028	236	977,435	4137.99	258,688	0	0	334,123		334,123	171,160	0	(43,115)	0	0	0	1
402061, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	5,509	488,718	88.72	104,014	0	0	206,280		206,280	215,052	0	(52,078)	0	0	0	1
402064, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	34	140,652	4137.99	21,888	0	0	26,821		26,821	24,695	0	(10,959)	0	0	0	1
402067, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	193	800,000	4137.99	124,496	0	0	152,554		152,554	140,459	0	(62,333)	0	0	0	1
402070, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	1,230	234,450	190.64	37,620	0	0	27,746		27,746	23,259	0	(18,836)	0	0	0	1
403114, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/01/2022	09/01/2028	1	770,406	0	177,579	0	0	348,079		348,079	192,306	0	(29,637)	0	0	0	1
403116, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/01/2022	09/01/2028	1	475,043	0	108,547	0	0	214,630		214,630	118,474	0	(18,116)	0	0	0	1
403223, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2028	212	840,602	3966.85	224,273	0	0	323,486		323,486	158,963	0	(37,430)	0	0	0	1

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403226, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2028	230	913,167	3966.85	243,633	0	0	351,411		351,411	172,685	0	(40,661)	0	0	0	1
403232, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	147	584,036	3966.85	90,993	0	0	139,508		139,508	114,853	0	(45,621)	0	0	0	1
403235, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	37	146,653	3966.85	22,849	0	0	35,031		35,031	28,840	0	(11,456)	0	0	0	1
403238, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	82	324,803	3966.85	50,604	0	0	77,585		77,585	63,874	0	(25,372)	0	0	0	1
403241, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	58	229,063	3966.85	35,688	0	0	54,716		54,716	45,046	0	(17,893)	0	0	0	1
403244, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	1,806	150,125	83.12	28,944	0	0	77,272		77,272	73,478	0	(14,512)	0	0	0	1
403247, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	51	202,153	3966.85	31,495	0	0	48,288		48,288	39,754	0	(15,791)	0	0	0	1
403250, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2028	332	1,315,998	3966.85	351,108	0	0	506,431		506,431	248,863	0	(58,598)	0	0	0	1
403587, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/07/2022	09/01/2028	950	500,014	526.33	109,089	0	0	177,693		177,693	47,198	0	(18,231)	0	0	0	1
403681, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/01/2028	281	1,114,685	3966.85	292,833	0	0	428,961		428,961	210,166	0	(49,007)	0	0	0	1
403687, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	91	366,283	4006.18	54,008	0	0	83,744		83,744	68,821	0	(27,078)	0	0	0	1
403690, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	771	141,563	183.71	22,620	0	0	21,860		21,860	15,757	0	(11,341)	0	0	0	1
403693, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	4,357	362,250	83.14	79,528	0	0	186,658		186,658	182,077	0	(39,873)	0	0	0	1
403696, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	47	187,399	4006.18	27,633	0	0	42,845		42,845	35,211	0	(13,855)	0	0	0	1
403699, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	1,868	155,268	83.14	34,088	0	0	80,006		80,006	78,042	0	(17,091)	0	0	0	1
403702, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2028	140	558,958	4006.18	147,393	0	0	209,828		209,828	103,743	0	(24,588)	0	0	0	1
403705, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2028	177	709,964	4006.18	187,218	0	0	266,515		266,515	131,771	0	(31,231)	0	0	0	1
404107, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/14/2022	09/09/2024	945	499,782	528.87	54,489	0	0	98,208		98,208	49,238	0	(27,470)	0	0	0	1
404133, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/14/2022	09/17/2024	245	127,322	520.49	15,686	0	0	27,444		27,444	13,999	0	(7,822)	0	0	0	1
404136, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/14/2022	09/15/2028	215	111,885	520.49	22,813	0	0	41,229		41,229	10,514	0	(3,800)	0	0	0	1
404205, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2028	1	239,273	0	56,779	0	0	100,759		100,759	55,455	0	(9,472)	0	0	0	1
404233, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/16/2024	72	280,032	3901.35	43,212	0	0	72,735		72,735	57,182	0	(21,665)	0	0	0	1
404236, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/16/2024	716	130,032	181.63	21,568	0	0	21,637		21,637	15,381	0	(10,814)	0	0	0	1
404239, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2028	169	660,645	3901.35	182,655	0	0	266,410		266,410	129,704	0	(30,470)	0	0	0	1
404242, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2028	43	166,448	3901.35	46,020	0	0	67,121		67,121	32,679	0	(7,677)	0	0	0	1
404740, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	135,723	0	33,822	0	0	53,690		53,690	29,948	0	(5,642)	0	0	0	1
404741, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	110,628	0	27,358	0	0	43,763		43,763	24,395	0	(4,564)	0	0	0	1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
404764, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/22/2022	09/23/2024	195	732,208	3757.99	118,010	0	0	223,409		223,409	165,124	0	(59,167)	0	0	0	1
406316, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/30/2022	09/09/2024	1,891	1,000,093	528.87	87,629	0	0	196,521		196,521	88,863	0	(45,304)	0	0	0	1
406337, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/30/2022	10/02/2024	302	148,982	494.1	19,517	0	0	41,532		41,532	19,266	0	(9,772)	0	0	0	1
406406, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2028	264	971,676	3678.43	270,806	0	0	455,612		455,612	210,318	0	(45,155)	0	0	0	1
406418, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	28	104,000	3678.43	17,108	0	0	34,587		34,587	24,700	0	(8,589)	0	0	0	1
406421, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	71	261,191	3678.43	42,966	0	0	86,863		86,863	62,032	0	(21,572)	0	0	0	1
406424, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	913	154,534	169.29	28,171	0	0	37,034		37,034	23,011	0	(14,144)	0	0	0	1
406427, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	5,283	399,740	75.66	84,053	0	0	264,562		264,562	233,424	0	(42,200)	0	0	0	1
406430, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2028	255	937,016	3678.43	261,146	0	0	439,361		439,361	202,816	0	(43,544)	0	0	0	1
406432, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2028	1	151,455	0	37,561	0	0	68,709		68,709	37,053	0	(6,263)	0	0	0	1
406779, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/07/2022	10/10/2028	851	415,000	487.68	91,466	0	0	184,097		184,097	44,999	0	(15,244)	0	0	0	1
406794, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/10/2022	10/09/2028	1	105,000	0	27,437	0	0	46,720		46,720	25,327	0	(4,575)	0	0	0	1
406818, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/10/2022	10/08/2024	48	175,000	3612.39	28,753	0	0	62,352		62,352	43,033	0	(14,436)	0	0	0	1
406821, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/10/2022	10/09/2028	89	319,959	3612.39	93,131	0	0	156,877		156,877	71,926	0	(15,529)	0	0	0	1
406824, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/10/2022	10/09/2028	161	580,527	3612.39	168,974	0	0	284,635		284,635	130,502	0	(28,175)	0	0	0	1
407193, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/17/2022	10/08/2024	30	108,372	3612.39	20,259	0	0	38,613		38,613	27,979	0	(10,270)	0	0	0	1
407196, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/17/2022	10/09/2028	38	137,271	3612.39	42,153	0	0	67,304		67,304	31,247	0	(7,051)	0	0	0	1
407217, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	32	119,438	3677.95	19,628	0	0	39,954		39,954	28,387	0	(9,855)	0	0	0	1
407220, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	105	387,197	3677.95	63,632	0	0	129,523		129,523	92,027	0	(31,947)	0	0	0	1
407223, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	2,793	206,555	73.95	53,376	0	0	144,711		144,711	129,844	0	(26,798)	0	0	0	1
407226, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	262	963,480	3677.95	158,338	0	0	322,297		322,297	228,995	0	(79,496)	0	0	0	1
407229, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	28	102,283	3677.95	16,809	0	0	34,215		34,215	24,310	0	(8,439)	0	0	0	1
407232, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/16/2028	45	164,918	3677.95	47,427	0	0	77,554		77,554	35,996	0	(7,908)	0	0	0	1
407235, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/16/2028	232	852,255	3677.95	245,219	0	0	400,781		400,781	186,040	0	(40,889)	0	0	0	1
409452, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2028	674	341,957	507.6	78,582	0	0	136,530		136,530	35,188	0	(13,097)	0	0	0	1
409574, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/15/2024	869	149,581	172.13	27,069	0	0	33,475		33,475	21,507	0	(13,723)	0	0	0	1
409606, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/22/2024	2,015	155,419	77.13	38,395	0	0	98,540		98,540	90,779	0	(19,277)	0	0	0	1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
409609, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/22/2024	28	108,000	3797.34	17,912	0	0	32,010		32,010	24,155	0	(8,993)	0	0	0	1
409612, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/23/2028	78	295,872	3797.34	87,451	0	0	128,802		128,802	61,858	0	(14,582)	0	0	0	1
409615, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/23/2028	252	955,237	3797.34	282,339	0	0	415,844		415,844	199,710	0	(47,078)	0	0	0	1
409621, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/23/2028	1	176,690	0	47,706	0	0	68,103		68,103	36,585	0	(7,955)	0	0	0	1
410856, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	10/23/2028	49	186,070	3797.34	56,968	0	0	81,002		81,002	39,265	0	(9,534)	0	0	0	1
410885, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024	269	1,039,027	3856.1	173,258	0	0	290,658		290,658	225,549	0	(86,748)	0	0	0	1
410888, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024	85	327,678	3856.1	54,640	0	0	91,665		91,665	71,131	0	(27,358)	0	0	0	1
410891, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2028	190	734,180	3856.1	212,743	0	0	308,196		308,196	149,303	0	(35,457)	0	0	0	1
410894, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2028	773	2,981,823	3856.1	864,043	0	0	1,251,715		1,251,715	606,385	0	(144,007)	0	0	0	1
412942, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/01/2024	545	100,051	183.58	20,285	0	0	16,322		16,322	13,521	0	(10,255)	0	0	0	1
412944, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	199,445	0	52,953	0	0	75,193		75,193	39,187	0	(8,825)	0	0	0	1
412968, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	97	371,899	3828.11	108,286	0	0	159,234		159,234	76,647	0	(18,048)	0	0	0	1
412971, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	925	3,539,678	3828.11	1,030,648	0	0	1,515,566		1,515,566	729,513	0	(171,775)	0	0	0	1
412980, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	129	493,006	3828.11	83,569	0	0	142,597		142,597	109,451	0	(41,842)	0	0	0	1
412983, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	712	127,921	179.56	23,323	0	0	23,605		23,605	16,657	0	(11,677)	0	0	0	1
412986, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	1,934	142,442	73.66	34,301	0	0	101,155		101,155	88,627	0	(17,174)	0	0	0	1
412989, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	37	143,304	3828.11	24,291	0	0	41,449		41,449	31,814	0	(12,162)	0	0	0	1
412992, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	2,376	175,028	73.66	42,149	0	0	124,296		124,296	108,903	0	(21,103)	0	0	0	1
412995, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	3,394	250,000	73.66	60,203	0	0	177,538		177,538	155,550	0	(30,143)	0	0	0	1
414686, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/08/2024	28	107,187	3828.11	21,127	0	0	31,003		31,003	25,380	0	(10,681)	0	0	0	1
414689, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/08/2028	42	160,781	3828.11	50,223	0	0	68,841		68,841	33,731	0	(8,397)	0	0	0	1
414740, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	68	270,391	3991.73	46,561	0	0	65,556		65,556	55,234	0	(23,313)	0	0	0	1
414744, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	3,067	247,931	80.83	247,931	0	0	140,264		140,264	227,546	0	(124,135)	0	0	0	1
414747, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	169	675,837	3991.73	116,379	0	0	163,857		163,857	138,057	0	(58,269)	0	0	0	1
414750, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	1,196	224,336	187.55	39,308	0	0	32,780		32,780	25,693	0	(19,681)	0	0	0	1
414753, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	1,932	156,172	80.83	28,962	0	0	88,353		88,353	79,639	0	(14,501)	0	0	0	1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
414756, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2028	745	2,973,328	3991.73	848,885	0	0	1,145,273		1,145,273	570,896	0	(141,481)	0	0	0	1
416329, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	10/09/2028	149	538,246	3612.39	192,869	0	0	263,904		263,904	127,693	0	(32,819)	0	0	0	1
416332, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/08/2028	156	597,185	3828.11	185,729	0	0	255,694		255,694	125,265	0	(31,168)	0	0	0	1
416338, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/15/2028	51	203,578	3991.73	56,619	0	0	78,415		78,415	38,872	0	(9,471)	0	0	0	1
416341, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/15/2028	1	193,483	0	47,655	0	0	63,787		63,787	30,125	0	(7,972)	0	0	0	1
416379, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	42	167,199	4003.58	26,727	0	0	40,156		40,156	32,952	0	(13,400)	0	0	0	1
416382, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	677	125,000	184.71	21,885	0	0	20,035		20,035	14,843	0	(10,973)	0	0	0	1
416385, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	2,770	220,000	79.41	49,575	0	0	130,496		130,496	120,078	0	(24,856)	0	0	0	1
416388, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2028	452	1,810,092	4003.58	507,550	0	0	692,865		692,865	344,670	0	(84,630)	0	0	0	1
416391, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2028	95	380,000	4003.58	106,552	0	0	145,456		145,456	72,358	0	(17,767)	0	0	0	1
418364, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/02/2024	34	138,520	4076.57	22,109	0	0	30,741		30,741	26,175	0	(11,085)	0	0	0	1
418367, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/02/2024	141	575,049	4076.57	91,784	0	0	127,619		127,619	108,663	0	(46,018)	0	0	0	1
418370, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/02/2024	1,911	156,169	81.72	35,392	0	0	86,130		86,130	81,274	0	(17,745)	0	0	0	1
418373, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2028	147	600,258	4076.57	166,482	0	0	219,424		219,424	110,754	0	(27,772)	0	0	0	1
418376, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2028	269	1,095,362	4076.57	295,803	0	0	400,409		400,409	200,773	0	(49,346)	0	0	0	1
418804, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2028	1	884,368	0	203,228	0	0	299,793		299,793	136,263	0	(33,902)	0	0	0	1
418821, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	90	355,352	3963.51	55,424	0	0	90,089		90,089	71,148	0	(27,788)	0	0	0	1
418824, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	29	114,284	3963.51	17,825	0	0	28,973		28,973	22,882	0	(8,937)	0	0	0	1
418827, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	311	1,234,628	3963.51	192,565	0	0	313,003		313,003	247,197	0	(96,547)	0	0	0	1
418830, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	6,455	506,811	78.52	115,310	0	0	310,253		310,253	281,994	0	(57,813)	0	0	0	1
418833, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2028	48	188,403	3963.51	51,289	0	0	74,301		74,301	36,286	0	(8,556)	0	0	0	1
418836, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2028	518	2,052,643	3963.51	568,131	0	0	809,512		809,512	396,891	0	(94,775)	0	0	0	1
419323, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2028	1	300,000	0	68,910	0	0	107,697		107,697	50,476	0	(11,496)	0	0	0	1
419356, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2028	95	369,573	3895.75	100,539	0	0	152,562		152,562	73,236	0	(16,772)	0	0	0	1
419359, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2028	1,042	4,059,171	3895.75	1,104,460	0	0	1,675,646		1,675,646	804,415	0	(184,245)	0	0	0	1
419367, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	72	280,413	3895.75	44,084	0	0	76,786		76,786	58,563	0	(22,102)	0	0	0	1

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419370, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	55	213,789	3895.75	33,610	0	0	58,542		58,542	44,648	0	(16,851)	0	0	0	1
419373, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	784	137,789	175.68	23,640	0	0	28,907		28,907	18,012	0	(11,853)	0	0	0	1
419376, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	80	311,661	3895.75	48,996	0	0	85,342		85,342	65,088	0	(24,565)	0	0	0	1
419379, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	586	103,028	175.68	17,676	0	0	21,614		21,614	13,468	0	(8,863)	0	0	0	1
419382, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	60	233,941	3895.75	36,778	0	0	64,060		64,060	48,857	0	(18,439)	0	0	0	1
420344, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/22/2022	12/15/2028	52	202,579	3895.75	53,230	0	0	83,626		83,626	39,863	0	(8,912)	0	0	0	1
420346, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/22/2022	12/22/2028	1	160,000	0	38,416	0	0	61,000		61,000	29,396	0	(6,411)	0	0	0	1
420384, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	1,974	146,804	74.37	23,132	0	0	102,682		102,682	83,679	0	(11,614)	0	0	0	1
420387, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	59	225,430	3822.39	38,458	0	0	66,885		66,885	50,593	0	(19,309)	0	0	0	1
420390, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	757	131,437	173.6	19,998	0	0	29,278		29,278	16,392	0	(10,040)	0	0	0	1
420393, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/22/2028	35	133,295	3822.39	37,803	0	0	57,792		57,792	27,504	0	(6,309)	0	0	0	1
420396, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/22/2028	334	1,276,649	3822.39	362,058	0	0	553,512		553,512	263,426	0	(60,426)	0	0	0	1
420710, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2024	193	737,856	3824.14	0	99,168	0	182,579		182,579	182,305	0	(98,894)	0	0	0	1
420713, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2024	1,559	115,276	73.95	0	18,111	0	76,089		76,089	76,039	0	(18,061)	0	0	0	1
420716, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	317	1,211,308	3824.14	0	252,065	0	360,421		360,421	233,349	0	(124,994)	0	0	0	1
420719, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	1,864	323,248	173.4	0	54,858	0	72,917		72,917	45,262	0	(27,203)	0	0	0	1
420722, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	4,051	299,576	73.95	0	69,040	0	212,701		212,701	177,896	0	(34,236)	0	0	0	1
420725, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	97	370,845	3824.14	0	66,433	0	110,344		110,344	76,853	0	(32,943)	0	0	0	1
420728, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2029	29	111,278	3824.14	0	31,641	0	48,285		48,285	21,862	0	(5,218)	0	0	0	1
420731, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2029	779	2,979,328	3824.14	0	803,085	0	1,292,771		1,292,771	622,127	0	(132,441)	0	0	0	1
420733, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/03/2023	12/22/2028	57	217,876	3822.39	0	60,958	0	94,464		94,464	43,610	0	(10,104)	0	0	0	1
420977, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	29	113,030	3892.09	0	12,015	0	25,611		25,611	25,379	0	(11,783)	0	0	0	1
420980, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	338	1,315,672	3892.09	0	139,856	0	298,111		298,111	295,407	0	(137,152)	0	0	0	1
420983, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	562	100,000	177.88	0	12,510	0	12,974		12,974	12,732	0	(12,268)	0	0	0	1
420986, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	1,367	103,177	75.48	0	12,856	0	64,722		64,722	64,474	0	(12,607)	0	0	0	1
420989, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2025	433	1,683,659	3892.09	0	257,263	0	468,325		468,325	336,513	0	(125,451)	0	0	0	1

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
420992, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2029	135	526,741	3892.09	0	139,218	0	219,010		219,010	102,370	0	(22,578)	0	0	0	1
420994, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2029	573	2,228,471	3892.09	0	588,985	0	926,562		926,562	433,096	0	(95,518)	0	0	0	1
421554, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2024	105	417,749	3990.97	0	44,031	0	82,532		82,532	80,708	0	(42,206)	0	0	0	1
421557, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2024	830	155,091	186.82	0	18,720	0	12,351		12,351	11,576	0	(17,944)	0	0	0	1
421560, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2024	2,033	159,970	78.7	0	19,996	0	89,893		89,893	89,065	0	(19,168)	0	0	0	1
421563, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/15/2025	83	333,218	3990.97	0	50,649	0	83,708		83,708	57,234	0	(24,175)	0	0	0	1
421566, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2029	70	278,258	3990.97	0	72,570	0	108,703		108,703	47,637	0	(11,504)	0	0	0	1
421569, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2029	46	183,386	3990.97	0	47,901	0	71,641		71,641	31,334	0	(7,593)	0	0	0	1
421571, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2029	565	2,256,637	3990.97	0	589,434	0	881,571		881,571	385,574	0	(93,437)	0	0	0	1
422031, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2029	1	213,658	0	0	46,492	0	69,690		69,690	30,441	0	(7,242)	0	0	0	1
422035, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/16/2024	26	103,765	3990.97	0	10,895	0	20,500		20,500	20,041	0	(10,436)	0	0	0	1
422038, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/15/2025	47	187,576	3990.97	0	28,599	0	47,121		47,121	32,048	0	(13,526)	0	0	0	1
422063, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2024	114	459,283	4019.81	0	43,462	0	87,253		87,253	84,732	0	(40,941)	0	0	0	1
422066, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2024	1,562	127,772	81.78	0	17,087	0	64,413		64,413	63,421	0	(16,096)	0	0	0	1
422069, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025	31	124,800	4019.81	0	17,603	0	30,479		30,479	21,122	0	(8,245)	0	0	0	1
422072, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025	131	526,830	4019.81	0	74,309	0	128,666		128,666	89,164	0	(34,807)	0	0	0	1
422075, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2029	106	427,435	4019.81	0	114,651	0	164,103		164,103	67,312	0	(17,860)	0	0	0	1
422077, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2029	278	1,117,189	4019.81	0	299,664	0	428,917		428,917	175,935	0	(46,681)	0	0	0	1
422699, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2029	1	788,741	0	0	168,160	0	236,654		236,654	93,987	0	(25,493)	0	0	0	1
422701, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	01/22/2024	54	217,070	4019.81	0	22,672	0	41,238		41,238	39,889	0	(21,323)	0	0	0	1
422737, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/01/2024	44	182,854	4119.21	0	18,121	0	29,834		29,834	28,286	0	(16,573)	0	0	0	1
422740, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/01/2024	34	139,889	4119.21	0	13,863	0	22,824		22,824	21,640	0	(12,679)	0	0	0	1
422743, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	101	417,577	4119.21	0	59,922	0	91,764		91,764	59,057	0	(27,215)	0	0	0	1
422746, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	1,491	126,774	85.02	0	21,754	0	63,797		63,797	51,922	0	(9,880)	0	0	0	1
422749, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	235	968,647	4119.21	0	139,001	0	212,864		212,864	136,994	0	(63,130)	0	0	0	1
422752, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	785	152,629	194.49	0	25,397	0	19,635		19,635	5,772	0	(11,535)	0	0	0	1

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422755, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	1,558	132,431	85.02	0	22,725	0	66,643		66,643	54,239	0	(10,321)	0	0	0	1
422758, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/01/2029	26	107,701	4119.21	0	28,024	0	38,857		38,857	15,082	0	(4,248)	0	0	0	1
422760, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/01/2029	792	3,261,649	4119.21	0	848,681	0	1,176,761		1,176,761	456,738	0	(128,659)	0	0	0	1
423119, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	114	470,122	4117.86	0	45,795	0	77,310		77,310	72,516	0	(41,001)	0	0	0	1
423122, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	174	716,484	4117.86	0	69,793	0	117,823		117,823	110,517	0	(62,487)	0	0	0	1
423125, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/10/2025	194	799,114	4117.86	0	114,721	0	176,622		176,622	112,906	0	(51,004)	0	0	0	1
423128, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/10/2025	1,351	117,445	86.95	0	23,757	0	55,592		55,592	42,398	0	(10,562)	0	0	0	1
423131, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/10/2025	40	166,153	4117.86	0	23,853	0	36,723		36,723	23,475	0	(10,605)	0	0	0	1
423134, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1,074	4,420,979	4117.86	0	1,151,311	0	1,599,112		1,599,112	618,658	0	(170,857)	0	0	0	1
423451, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/10/2025	50	205,893	4117.86	0	29,969	0	45,507		45,507	28,701	0	(13,163)	0	0	0	1
423454, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/10/2025	37	152,361	4117.86	0	22,195	0	33,675		33,675	21,229	0	(9,749)	0	0	0	1
423457, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/10/2025	800	154,176	192.72	0	26,456	0	21,095		21,095	6,259	0	(11,620)	0	0	0	1
423461, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2029	1	233,309	0	0	55,411	0	84,941		84,941	37,576	0	(8,046)	0	0	0	1
423462, OPTION OTC_BE_Option_Index	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/08/2029	1	182,190	0	0	43,143	0	54,800		54,800	17,942	0	(6,285)	0	0	0	1
423481, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	411	1,705,614	4147.6	0	166,246	0	268,104		268,104	247,495	0	(145,637)	0	0	0	1
423484, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	319	1,321,758	4147.6	0	128,832	0	207,766		207,766	191,795	0	(112,861)	0	0	0	1
423487, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/18/2025	1,218	107,418	88.17	0	23,106	0	48,955		48,955	35,887	0	(10,038)	0	0	0	1
423490, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/18/2025	166	690,065	4147.6	0	101,564	0	148,112		148,112	90,670	0	(44,122)	0	0	0	1
423493, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2029	638	2,645,639	4147.6	0	705,777	0	940,281		940,281	336,986	0	(102,483)	0	0	0	1
424159, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	199	792,253	3991.05	0	83,107	0	160,650		160,650	148,744	0	(71,202)	0	0	0	1
424162, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2029	724	2,888,537	3991.05	0	795,792	0	1,137,779		1,137,779	454,997	0	(113,010)	0	0	0	1
424164, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	32	128,972	3991.05	0	13,529	0	26,152		26,152	24,214	0	(11,591)	0	0	0	1
424167, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	532	100,041	187.94	0	12,115	0	8,938		8,938	7,203	0	(10,379)	0	0	0	1
424170, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	1,203	100,041	83.16	0	11,657	0	48,459		48,459	46,790	0	(9,987)	0	0	0	1
424173, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	62	246,394	3991.05	0	37,551	0	63,113		63,113	41,538	0	(15,976)	0	0	0	1
424176, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	2,113	175,737	83.16	0	31,703	0	94,394		94,394	76,179	0	(13,488)	0	0	0	1

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424179, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	299	1,192,822	3991.05	0	181,667	0	305,535		305,535	201,157	0	(77,289)	0	0	0	1
424182, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	2,107	396,051	187.94	0	70,457	0	63,146		63,146	22,664	0	(29,976)	0	0	0	1
424185, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	3,006	250,000	83.16	0	45,106	0	134,283		134,283	108,367	0	(19,190)	0	0	0	1
456279, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/12/2023	03/15/2024	20,410	97,049,550	4755	0	1,513,402	0	2,855,779		2,855,779	1,638,478	0	(296,100)	0	0	0	1
456321, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/13/2023	03/15/2024	12,598	59,903,490	4755	0	1,065,128	0	1,762,719		1,762,719	896,571	0	(198,980)	0	0	0	1
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										21,270,351	12,075,584	0	53,197,703	XXX	53,197,709	30,629,501	0	(8,743,639)	0	0	XXX	XXX
456278, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/12/2023	03/15/2024	7,788	36,385,536	4672	0	838,378	0	463,742		463,742	(210,606)	0	(164,031)	0	0		1
456320, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/13/2023	03/15/2024	5,491	25,840,646	4706	0	604,010	0	371,463		371,463	(119,710)	0	(112,837)	0	0		1
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										0	1,442,388	0	835,205	XXX	835,205	(330,316)	0	(276,868)	0	0	XXX	XXX
453207, OPTION OTC__CORRIDOR_CAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	11/30/2023	12/04/2033	1	20,000,000	0.00/ 0.00	0	205,000	0	108,495		108,495	(94,933)	0	(1,571)	0	0		2
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										0	205,000	0	108,495	XXX	108,495	(94,933)	0	(1,571)	0	0	XXX	XXX
227893, SWAPTION OTC; SWAP PERIOD 05/11/2026 - 05/11/2036	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2026	1	55,000,000	2.90/ 3.29	4,830,000	0	0	1,225,078		1,225,078	(331,479)	0	(301,875)	0	0		2
227894, SWAPTION OTC; SWAP PERIOD 05/11/2026 - 05/11/2036	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/07/2018	05/07/2026	1	0	3.29/ 2.15	(2,810,000)	0	0	(448,092)		(448,092)	395,420	0	175,625	0	0		2
227898, SWAPTION OTC; SWAP PERIOD 05/10/2028 - 05/10/2038	UL Interest Rate Protection	N/A	INTEREST	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2018	05/08/2028	1	160,000,000	2.87/ 3.44	14,400,000	0	0	4,301,008		4,301,008	(897,813)	0	(719,606)	0	0		2
227899, SWAPTION OTC; SWAP PERIOD 05/10/2028 - 05/10/2038	UL Interest Rate Protection	N/A	INTEREST	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/07/2018	05/08/2028	1	0	3.44/ 2.12	(8,800,000)	0	0	(1,903,413)		(1,903,413)	1,233,760	0	439,759	0	0		2
227957, SWAPTION OTC; SWAP PERIOD 05/11/2027 - 05/11/2037	UL Interest Rate Protection	N/A	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/08/2018	05/07/2027	1	110,000,000	2.90/ 3.35	10,173,400	0	0	2,813,721		2,813,721	(599,714)	0	(565,361)	0	0		2
227958, SWAPTION OTC; SWAP PERIOD 05/11/2027 - 05/11/2037	UL Interest Rate Protection	N/A	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/08/2018	05/07/2027	1	0	3.35/ 2.15	(6,036,400)	0	0	(1,169,395)		(1,169,395)	812,271	0	335,458	0	0		2
227969, SWAPTION OTC; SWAP PERIOD 05/10/2028 - 05/10/2038	UL Interest Rate Protection	N/A	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/08/2018	05/08/2028	1	75,000,000	2.85/ 3.44	7,000,000	0	0	1,978,541		1,978,541	(410,053)	0	(349,904)	0	0		2
227970, SWAPTION OTC; SWAP PERIOD 05/10/2028 - 05/10/2038	UL Interest Rate Protection	N/A	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/08/2018	05/08/2028	1	0	3.44/ 2.10	(4,300,000)	0	0	(869,885)		(869,885)	568,536	0	214,941	0	0		2
228130, SWAPTION OTC; SWAP PERIOD 05/13/2026 - 05/13/2036	UL Interest Rate Protection	N/A	INTEREST	DEUTSCHE BANK AG LONDON BRANCH 7LTWFZYICNSX8D621K86	05/09/2018	05/11/2026	1	50,000,000	2.95/ 3.29	4,518,000	0	0	1,181,138		1,181,138	(293,222)	0	(282,182)	0	0		2

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228131, SWAPTION OTC; SWAP PERIOD 05/13/2026 - 05/13/2036	UL Interest Rate Protection	N/A	INTEREST	DEUTSCHE BANK AG LONDON BRANCH 7LTWFZYICNSX8D621K86	05/09/2018	05/11/2026	1	0	3.29/ 2.20	(2,660,000)	0	0	(442,158)		(442,158)	359,430	0	166,136	0	0		2
228134, SWAPTION OTC; SWAP PERIOD 05/15/2028 - 05/15/2038	UL Interest Rate Protection	N/A	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/09/2018	05/11/2028	1	85,000,000	2.90/ 3.44	8,002,000	0	0	2,350,886		2,350,886	(456,565)	0	(399,771)	0	0		2
228135, SWAPTION OTC; SWAP PERIOD 05/15/2028 - 05/15/2038	UL Interest Rate Protection	N/A	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/09/2018	05/11/2028	1	0	3.44/ 2.15	(4,857,820)	0	0	(1,050,915)		(1,050,915)	648,130	0	242,692	0	0		2
228138, SWAPTION OTC; SWAP PERIOD 05/11/2028 - 05/11/2038	UL Interest Rate Protection	N/A	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/09/2018	05/09/2028	1	60,000,000	2.90/ 3.44	5,600,000	0	0	1,658,713		1,658,713	(324,422)	0	(279,923)	0	0		2
228139, SWAPTION OTC; SWAP PERIOD 05/11/2028 - 05/11/2038	UL Interest Rate Protection	N/A	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/09/2018	05/09/2028	1	0	3.44/ 2.15	(3,400,000)	0	0	(741,297)		(741,297)	458,665	0	169,953	0	0		2
228253, SWAPTION OTC; SWAP PERIOD 05/12/2027 - 05/12/2037	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/10/2018	05/10/2027	1	110,000,000	2.90/ 3.35	10,120,000	0	0	2,817,206		2,817,206	(601,800)	0	(562,565)	0	0		2
228254, SWAPTION OTC; SWAP PERIOD 05/12/2027 - 05/12/2037	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/10/2018	05/10/2027	1	0	3.35/ 2.15	(6,106,000)	0	0	(1,171,801)		(1,171,801)	808,397	0	339,429	0	0		2
228257, SWAPTION OTC; SWAP PERIOD 05/13/2026 - 05/13/2036	UL Interest Rate Protection	N/A	INTEREST	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	05/10/2018	05/11/2026	1	130,000,000	2.90/ 3.29	11,640,000	0	0	2,902,574		2,902,574	(766,406)	0	(727,749)	0	0		2
228259, SWAPTION OTC; SWAP PERIOD 05/13/2026 - 05/13/2036	UL Interest Rate Protection	N/A	INTEREST	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	05/10/2018	05/11/2026	1	0	3.29/ 2.15	(6,882,000)	0	0	(1,063,800)		(1,063,800)	918,890	0	430,272	0	0		2
228285, SWAPTION OTC; SWAP PERIOD 05/12/2028 - 05/12/2038	UL Interest Rate Protection	N/A	INTEREST	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	05/10/2018	05/10/2028	1	40,000,000	2.90/ 3.44	3,760,000	0	0	1,105,995		1,105,995	(214,767)	0	(188,052)	0	0		2
228286, SWAPTION OTC; SWAP PERIOD 05/12/2028 - 05/12/2038	UL Interest Rate Protection	N/A	INTEREST	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	05/10/2018	05/10/2028	1	0	3.44/ 2.15	(2,322,000)	0	0	(494,356)		(494,356)	302,918	0	116,132	0	0		2
228341, SWAPTION OTC; SWAP PERIOD 05/15/2028 - 05/15/2038	UL Interest Rate Protection	N/A	INTEREST	DEUTSCHE BANK AG LONDON BRANCH 7LTWFZYICNSX8D621K86	05/11/2018	05/11/2028	1	65,000,000	2.90/ 3.44	6,006,000	0	0	1,797,736		1,797,736	(354,463)	0	(300,382)	0	0		2
228342, SWAPTION OTC; SWAP PERIOD 05/15/2028 - 05/15/2038	UL Interest Rate Protection	N/A	INTEREST	DEUTSCHE BANK AG LONDON BRANCH 7LTWFZYICNSX8D621K86	05/11/2018	05/11/2028	1	0	3.44/ 2.15	(3,688,000)	0	0	(803,641)		(803,641)	496,766	0	184,451	0	0		2
228356, SWAPTION OTC; SWAP PERIOD 05/15/2028 - 05/15/2038	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/11/2018	05/11/2028	1	85,000,000	2.90/ 3.44	7,780,000	0	0	2,350,886		2,350,886	(467,230)	0	(389,107)	0	0		2
228357, SWAPTION OTC; SWAP PERIOD 05/15/2028 - 05/15/2038	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/11/2018	05/11/2028	1	0	3.44/ 2.15	(4,764,000)	0	0	(1,050,915)		(1,050,915)	652,556	0	238,265	0	0		2
228361, SWAPTION OTC; SWAP PERIOD 05/15/2028 - 05/15/2038	UL Interest Rate Protection	N/A	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	05/11/2018	05/11/2028	1	85,000,000	2.90/ 3.44	8,200,000	0	0	2,350,886		2,350,886	(446,224)	0	(410,112)	0	0		2
228362, SWAPTION OTC; SWAP PERIOD 05/15/2028 - 05/15/2038	UL Interest Rate Protection	N/A	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	05/11/2018	05/11/2028	1	0	3.44/ 2.15	(5,138,000)	0	0	(1,050,915)		(1,050,915)	633,851	0	256,970	0	0		2

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228370, SWAPTION OTC; SWAP PERIOD 05/15/2028 - 05/15/2038	UL Interest Rate Protection	N/A	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2018	05/11/2028	1	30,000,000	2.90/ 3.44	2,920,000	0	0	829,724		829,724	(156,197)	0	(146,040)	0	0		2
228371, SWAPTION OTC; SWAP PERIOD 05/15/2028 - 05/15/2038	UL Interest Rate Protection	N/A	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2018	05/11/2028	1	0	3.44/ 2.15	(1,800,000)	0	0	(370,911)		(370,911)	224,383	0	90,025	0	0		2
228412, SWAPTION OTC; SWAP PERIOD 05/18/2026 - 05/18/2036	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2026	1	50,000,000	2.90/ 3.29	4,500,000	0	0	1,117,726		1,117,726	(293,140)	0	(281,250)	0	0		2
228413, SWAPTION OTC; SWAP PERIOD 05/18/2026 - 05/18/2036	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2026	1	0	3.29/ 2.15	(2,652,000)	0	0	(410,185)		(410,185)	353,283	0	165,750	0	0		2
228414, SWAPTION OTC; SWAP PERIOD 05/18/2027 - 05/18/2037	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2027	1	50,000,000	2.90/ 3.35	4,542,000	0	0	1,281,251		1,281,251	(276,904)	0	(252,333)	0	0		2
228415, SWAPTION OTC; SWAP PERIOD 05/18/2027 - 05/18/2037	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/14/2018	05/14/2027	1	0	3.35/ 2.15	(2,800,000)	0	0	(533,415)		(533,415)	366,375	0	155,556	0	0		2
228456, SWAPTION OTC; SWAP PERIOD 05/17/2028 - 05/17/2038	UL Interest Rate Protection	N/A	INTEREST	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	05/14/2018	05/15/2028	1	185,000,000	2.90/ 3.44	17,400,000	0	0	5,119,729		5,119,729	(991,054)	0	(869,524)	0	0		2
228457, SWAPTION OTC; SWAP PERIOD 05/17/2028 - 05/17/2038	UL Interest Rate Protection	N/A	INTEREST	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	05/14/2018	05/15/2028	1	0	3.44/ 2.15	(10,696,000)	0	0	(2,290,166)		(2,290,166)	1,402,637	0	534,507	0	0		2
228467, SWAPTION OTC; SWAP PERIOD 05/19/2026 - 05/19/2036	UL Interest Rate Protection	N/A	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/15/2018	05/15/2026	1	30,000,000	2.95/ 3.29	2,667,390	0	0	709,676		709,676	(178,149)	0	(166,712)	0	0		2
228468, SWAPTION OTC; SWAP PERIOD 05/19/2026 - 05/19/2036	UL Interest Rate Protection	N/A	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/15/2018	05/15/2026	1	0	3.29/ 2.20	(1,516,760)	0	0	(266,125)		(266,125)	220,512	0	94,798	0	0		2
228469, SWAPTION OTC; SWAP PERIOD 05/19/2027 - 05/19/2037	UL Interest Rate Protection	N/A	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/15/2018	05/17/2027	1	45,000,000	2.95/ 3.35	4,083,380	0	0	1,213,267		1,213,267	(247,790)	0	(226,716)	0	0		2
228470, SWAPTION OTC; SWAP PERIOD 05/19/2027 - 05/19/2037	UL Interest Rate Protection	N/A	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/15/2018	05/17/2027	1	0	3.35/ 2.20	(2,431,500)	0	0	(514,457)		(514,457)	337,583	0	135,001	0	0		2
228485, SWAPTION OTC; SWAP PERIOD 05/17/2028 - 05/17/2038	UL Interest Rate Protection	N/A	INTEREST	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	05/15/2018	05/15/2028	1	75,000,000	2.90/ 3.44	6,528,000	0	0	2,075,566		2,075,566	(427,978)	0	(326,311)	0	0		2
228486, SWAPTION OTC; SWAP PERIOD 05/17/2028 - 05/17/2038	UL Interest Rate Protection	N/A	INTEREST	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	05/15/2018	05/15/2028	1	0	3.44/ 2.15	(4,040,000)	0	0	(928,446)		(928,446)	583,384	0	201,945	0	0		2
228506, SWAPTION OTC; SWAP PERIOD 05/19/2026 - 05/19/2036	UL Interest Rate Protection	N/A	INTEREST	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2018	05/15/2026	1	42,000,000	3.05/ 3.29	3,796,884	0	0	1,108,277		1,108,277	(245,959)	0	(237,305)	0	0		2
228507, SWAPTION OTC; SWAP PERIOD 05/19/2026 - 05/19/2036	UL Interest Rate Protection	N/A	INTEREST	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2018	05/15/2026	1	0	3.29/ 2.30	(2,246,264)	0	0	(432,754)		(432,754)	311,050	0	140,392	0	0		2
228508, SWAPTION OTC; SWAP PERIOD 05/19/2027 - 05/19/2037	UL Interest Rate Protection	N/A	INTEREST	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2018	05/17/2027	1	42,000,000	3.05/ 3.35	3,878,220	0	0	1,247,208		1,247,208	(224,302)	0	(215,326)	0	0		2

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228509, SWAPTION OTC; SWAP PERIOD 05/19/2027 - 05/19/2037	UL Interest Rate Protection	N/A	INTEREST	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/15/2018	05/17/2027	1	0	3.35/ 2.30	(2,356,380)	0	0	(546,891)		(546,891)	314,334	0	130,830	0	0		2
228524, SWAPTION OTC; SWAP PERIOD 05/18/2028 - 05/18/2038	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/16/2018	05/16/2028	1	65,000,000	2.95/ 3.44	5,720,000	0	0	1,883,425		1,883,425	(363,642)	0	(285,922)	0	0		2
228525, SWAPTION OTC; SWAP PERIOD 05/18/2028 - 05/18/2038	UL Interest Rate Protection	N/A	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/16/2018	05/16/2028	1	0	3.44/ 2.20	(3,500,000)	0	0	(855,952)		(855,952)	506,978	0	174,952	0	0		2
0209999999. Subtotal - Purchased Options - Hedging Other - Other										62,262,150	0	0	26,010,332	XXX	26,010,333	3,340,838	0	(3,350,189)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										83,532,501	13,722,972	0	80,151,735	XXX	80,151,743	33,545,090	0	(12,372,267)	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										21,270,351	12,075,584	0	53,197,703	XXX	53,197,709	30,629,501	0	(8,743,639)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	1,442,388	0	835,205	XXX	835,205	(330,316)	0	(276,868)	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	205,000	0	108,495	XXX	108,495	(94,933)	0	(1,571)	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										62,262,150	0	0	26,010,332	XXX	26,010,333	3,340,838	0	(3,350,189)	0	0	XXX	XXX
0499999999. Total Purchased Options										83,532,501	13,722,972	0	80,151,735	XXX	80,151,743	33,545,090	0	(12,372,267)	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
393123, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2028	66	(484,297)	7382.21	(7,542)	0	0	(7,970)		(7,970)	(1,217)	0	1,257	0	0		1
393126, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/01/2022	06/03/2024	1,136	(150,000)	132.06	(3,993)	0	0	(3,494)		(3,494)	(4,771)	0	1,994	0	0		1
393725, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/08/2022	06/01/2028	73	(1,197,559)	16404.92	(187)	0	0	(4)		(4)	53	0	31	0	0		1
393731, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	06/08/2022	06/10/2024	5,635	(750,000)	133.1	(9,150)	0	0	(16,403)		(16,403)	(17,460)	0	4,569	0	0		1
393734, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	06/08/2022	06/08/2028	335	(2,479,190)	7408.39	(39,529)	0	0	(40,398)		(40,398)	(6,322)	0	6,588	0	0		1
394936, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	29	(148,500)	5116.49	(2,211)	0	0	(1,707)		(1,707)	(1,154)	0	1,104	0	0		1
394939, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	1,543	(166,875)	108.16	(8,163)	0	0	(29,030)		(29,030)	(29,325)	0	4,076	0	0		1
394942, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	70	(329,434)	4737.49	(10,489)	0	0	(17,280)		(17,280)	(13,638)	0	5,237	0	0		1
394945, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	89	(504,496)	5684.99	(2,489)	0	0	(255)		(255)	(43)	0	1,243	0	0		1
394948, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	1,204	(310,348)	257.79	(4,097)	0	0	(555)		(555)	(445)	0	2,045	0	0		1
394951, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	2,554	(310,348)	121.53	(8,835)	0	0	(22,195)		(22,195)	(23,566)	0	4,411	0	0		1
394954, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/15/2028	71	(1,079,999)	15159.96	(27)	0	0	(14)		(14)	145	0	5	0	0		1
394957, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/15/2028	80	(549,036)	6821.98	(8,602)	0	0	(17,331)		(17,331)	(5,094)	0	1,434	0	0		1
396230, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2028	46	(686,508)	15039.56	(19)	0	0	(10)		(10)	100	0	3	0	0		1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
396233, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2028	89	(599,877)	6767.8	(10,368)	0	0	(20,383)		(20,383)	(6,468)	0	1,728	0	0	1	
397813, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	57	(294,791)	5164.2	(4,210)	0	0	(3,074)		(3,074)	(2,035)	0	2,117	0	0	1	
397816, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	699	(165,835)	237.4	(3,275)	0	0	(1,211)		(1,211)	57	0	1,646	0	0	1	
397819, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	84	(480,880)	5738	(2,465)	0	0	(232)		(232)	(140)	0	1,239	0	0	1	
397822, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	3,127	(374,980)	119.9	(12,962)	0	0	(31,881)		(31,881)	(34,077)	0	6,517	0	0	1	
397825, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2028	324	(4,956,401)	15301.32	(124)	0	0	(64)		(64)	660	0	21	0	0	1	
398287, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/08/2022	07/01/2024	546	(2,663,004)	4877.3	(83,325)	0	0	(94,969)		(94,969)	(82,184)	0	42,241	0	0	1	
398293, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	68	(356,835)	5264.16	(5,339)	0	0	(2,363)		(2,363)	(1,914)	0	2,681	0	0	1	
398296, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	102	(504,832)	4971.71	(12,987)	0	0	(13,135)		(13,135)	(11,097)	0	6,520	0	0	1	
398299, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	813	(185,552)	228.27	(5,795)	0	0	(2,639)		(2,639)	(775)	0	2,909	0	0	1	
398302, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	1,714	(180,991)	105.58	(8,977)	0	0	(36,889)		(36,889)	(36,172)	0	4,507	0	0	1	
398305, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/10/2028	77	(1,207,341)	15597.52	(60)	0	0	(13)		(13)	137	0	10	0	0	1	
398308, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/10/2028	125	(874,067)	7018.88	(14,519)	0	0	(22,709)		(22,709)	(5,579)	0	2,420	0	0	1	
398991, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/03/2028	55	(378,708)	6885.59	(5,105)	0	0	(11,415)		(11,415)	(3,058)	0	856	0	0	1	
399004, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024	286	(1,491,750)	5215.27	(19,669)	0	0	(13,760)		(13,760)	(8,467)	0	9,875	0	0	1	
399007, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024	48	(237,893)	4925.53	(5,616)	0	0	(7,680)		(7,680)	(5,873)	0	2,820	0	0	1	
399010, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2028	121	(1,863,606)	15452.64	(47)	0	0	(24)		(24)	241	0	8	0	0	1	
399013, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2028	39	(274,563)	6953.69	(3,920)	0	0	(7,809)		(7,809)	(1,984)	0	653	0	0	1	
399515, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/21/2022	07/03/2028	373	(583,256)	1563.69	(220)	0	0	(16)		(16)	206	0	37	0	0	1	
399521, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/21/2022	07/24/2028	329	(1,060,325)	3220.86	0	0	0	0		0	0	0	0	0	0	1	
399530, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/22/2024	428	(2,290,557)	5348.2	(32,221)	0	0	(12,212)		(12,212)	(10,743)	0	16,177	0	0	1	
399533, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/22/2024	190	(960,399)	5051.08	(23,630)	0	0	(19,983)		(19,983)	(17,360)	0	11,864	0	0	1	
399536, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2028	140	(2,219,387)	15846.52	(277)	0	0	(22)		(22)	205	0	46	0	0	1	
399539, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2028	89	(636,488)	7130.93	(9,222)	0	0	(14,755)		(14,755)	(2,879)	0	1,537	0	0	1	
400667, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	07/24/2028	50	(792,326)	15846.52	(150)	0	0	(8)		(8)	65	0	25	0	0	1	
400670, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	07/24/2028	76	(541,951)	7130.93	(8,498)	0	0	(12,564)		(12,564)	(2,564)	0	1,422	0	0	1	

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400726, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	243	(1,348,390)	5560.15	(19,527)	0	0	(2,882)		(2,882)	(5,867)	0	9,777	0	0		1
400729, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	2,141	(254,419)	118.83	(8,728)	0	0	(25,223)		(25,223)	(26,041)	0	4,370	0	0		1
400732, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	100	(536,224)	5354.22	(11,162)	0	0	(3,139)		(3,139)	(4,443)	0	5,589	0	0		1
400735, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2028	252	(4,157,382)	16474.52	(104)	0	0	(26)		(26)	341	0	17	0	0		1
400738, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2028	189	(1,399,457)	7413.53	(17,509)	0	0	(25,325)		(25,325)	(3,637)	0	2,918	0	0		1
401313, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2024	39	(207,868)	5382.08	(4,637)	0	0	(1,160)		(1,160)	(1,870)	0	2,322	0	0		1
401316, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2024	1,415	(193,246)	136.53	(3,672)	0	0	(4,573)		(4,573)	(5,375)	0	1,838	0	0		1
401319, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2028	58	(966,821)	16560.24	(121)	0	0	(6)		(6)	62	0	20	0	0		1
401549, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2028	60	(461,626)	7734.85	(6,481)	0	0	(6,448)		(6,448)	(850)	0	1,080	0	0		1
401555, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	28	(160,724)	5801.14	(2,200)	0	0	(126)		(126)	(723)	0	1,102	0	0		1
401558, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	60	(333,613)	5586.28	(6,754)	0	0	(745)		(745)	(2,423)	0	3,382	0	0		1
401564, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	1,807	(213,490)	118.13	(11,477)	0	0	(22,833)		(22,833)	(25,307)	0	5,746	0	0		1
401567, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	61	(392,795)	6445.71	(1,728)	0	0	(41)		(41)	(585)	0	865	0	0		1
401570, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	1,217	(172,500)	141.75	(1,818)	0	0	(2,602)		(2,602)	(2,791)	0	910	0	0		1
401573, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2028	257	(4,412,000)	17188.56	(221)	0	0	(18)		(18)	250	0	37	0	0		1
401643, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	965	(252,254)	261.39	(7,938)	0	0	(734)		(734)	(2,713)	0	3,975	0	0		1
402012, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/08/2028	173	(2,864,922)	16560.24	(1,505)	0	0	(18)		(18)	(9)	0	252	0	0		1
402047, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2028	236	(5,864,612)	24827.94	(5,493)	0	0	0		0	(901)	0	916	0	0		1
402062, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	5,508	(684,205)	124.21	(14,813)	0	0	(49,306)		(49,306)	(49,000)	0	7,417	0	0		1
402065, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	34	(182,847)	5379.39	(3,402)	0	0	(1,196)		(1,196)	(1,375)	0	1,704	0	0		1
402068, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	193	(1,080,000)	5586.29	(12,496)	0	0	(2,624)		(2,624)	(3,166)	0	6,257	0	0		1
402071, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	1,230	(311,819)	253.55	(6,933)	0	0	(1,473)		(1,473)	(1,443)	0	3,471	0	0		1
403224, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2028	212	(5,043,615)	23801.1	(1,261)	0	0	0		0	(191)	0	210	0	0		1
403227, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2028	230	(1,643,700)	7140.33	(32,326)	0	0	(40,407)		(40,407)	(9,656)	0	5,395	0	0		1
403233, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	147	(846,852)	5751.93	(6,600)	0	0	(998)		(998)	(1,059)	0	3,309	0	0		1
403236, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	37	(186,982)	5057.73	(5,617)	0	0	(4,956)		(4,956)	(4,477)	0	2,816	0	0		1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
403239, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	82	(422,243)	5156.91	(10,556)	0	0	(7,746)		(7,746)	(6,976)	0	5,293	0	0		1
403242, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	58	(309,234)	5355.25	(5,291)	0	0	(2,505)		(2,505)	(2,284)	0	2,653	0	0		1
403245, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	1,806	(202,669)	112.21	(3,858)	0	0	(31,443)		(31,443)	(28,803)	0	1,934	0	0		1
403248, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	51	(323,444)	6346.96	(768)	0	0	(50)		(50)	(63)	0	385	0	0		1
403251, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2028	332	(5,263,991)	15867.4	(1,448)	0	0	(71)		(71)	435	0	242	0	0		1
403588, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/07/2022	09/01/2028	950	(4,940,133)	5200.14	0	0	0	0		0	0	0	0	0	0		1
403682, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/01/2028	281	(6,688,109)	23801.1	(3)	0	0	0		0	26	0	0	0	0		1
403688, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	91	(531,111)	5808.96	(2,732)	0	0	(540)		(540)	(37)	0	1,370	0	0		1
403691, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	771	(198,186)	257.19	(3,269)	0	0	(890)		(890)	(460)	0	1,639	0	0		1
403694, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	4,357	(507,151)	116.4	(11,704)	0	0	(62,998)		(62,998)	(59,536)	0	5,868	0	0		1
403697, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	47	(252,989)	5408.34	(3,326)	0	0	(1,726)		(1,726)	(1,243)	0	1,668	0	0		1
403700, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	1,868	(232,902)	124.71	(2,424)	0	0	(17,053)		(17,053)	(15,518)	0	1,215	0	0		1
403703, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2028	140	(2,235,834)	16024.72	(56)	0	0	(28)		(28)	264	0	9	0	0		1
403706, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2028	177	(4,259,784)	24037.08	(71)	0	0	0		0	4	0	12	0	0		1
404108, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/14/2022	09/09/2024	945	(637,222)	674.31	(3,374)	0	0	(6,025)		(6,025)	7,049	0	1,701	0	0		1
404134, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/14/2022	09/17/2024	245	(178,252)	728.69	(866)	0	0	(199)		(199)	1,030	0	432	0	0		1
404137, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/14/2022	09/15/2028	215	(503,482)	2342.21	(45)	0	0	0		0	(3)	0	7	0	0		1
404234, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/16/2024	72	(378,043)	5266.82	(6,693)	0	0	(4,846)		(4,846)	(3,679)	0	3,356	0	0		1
404237, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/16/2024	716	(172,942)	241.57	(5,239)	0	0	(1,856)		(1,856)	(1,132)	0	2,627	0	0		1
404240, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2028	169	(3,963,869)	23408.1	(66)	0	0	0		0	9	0	11	0	0		1
404243, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2028	43	(299,607)	7022.43	(5,223)	0	0	(8,674)		(8,674)	(2,298)	0	871	0	0		1
404765, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/22/2022	09/23/2024	195	(988,481)	5073.29	(20,180)	0	0	(27,670)		(27,670)	(19,628)	0	10,118	0	0		1
406317, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/30/2022	09/09/2024	1,891	(1,280,119)	676.95	(10,798)	0	0	(11,045)		(11,045)	11,784	0	5,582	0	0		1
406338, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/30/2022	10/02/2024	302	(297,965)	988.2	(30)	0	0	0		0	12	0	15	0	0		1
406407, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2028	264	(3,400,864)	12874.51	(3,692)	0	0	(658)		(658)	1,261	0	616	0	0		1
406419, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	28	(135,200)	4781.96	(3,619)	0	0	(8,835)		(8,835)	(6,115)	0	1,817	0	0		1
406422, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	71	(352,607)	4965.88	(6,399)	0	0	(14,300)		(14,300)	(9,275)	0	3,213	0	0		1

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406425, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	913	(205,530)	225.16	(10,972)	0	0	(5,855)		(5,855)	(3,945)	0	5,509	0	0		1
406428, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	5,283	(539,650)	102.14	(13,639)	0	0	(138,124)		(138,124)	(120,893)	0	6,848	0	0		1
406431, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2028	255	(5,622,099)	22070.58	(4,591)	0	0	(1)		(1)	(712)	0	766	0	0		1
406780, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/07/2022	10/10/2028	851	(2,905,000)	3413.76	(42)	0	0	0		0	(7)	0	7	0	0		1
406819, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/10/2022	10/08/2024	48	(236,250)	4876.73	(5,175)	0	0	(12,531)		(12,531)	(8,386)	0	2,598	0	0		1
406822, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/10/2022	10/09/2028	89	(1,919,756)	21674.34	(32)	0	0	0		0	17	0	5	0	0		1
406825, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/10/2022	10/09/2028	161	(2,031,846)	12643.37	(58)	0	0	(495)		(495)	1,246	0	10	0	0		1
407194, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/17/2022	10/08/2024	30	(173,395)	5779.82	(584)	0	0	(288)		(288)	162	0	296	0	0		1
407197, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/17/2022	10/09/2028	38	(247,087)	6502.3	(6,593)	0	0	(12,941)		(12,941)	(5,349)	0	1,103	0	0		1
407218, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	32	(167,214)	5149.13	(2,531)	0	0	(4,089)		(4,089)	(2,504)	0	1,271	0	0		1
407221, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	105	(561,436)	5333.03	(5,816)	0	0	(7,100)		(7,100)	(3,480)	0	2,920	0	0		1
407224, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	2,793	(289,178)	103.53	(10,743)	0	0	(70,466)		(70,466)	(63,573)	0	5,394	0	0		1
407227, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	262	(1,271,794)	4854.89	(34,001)	0	0	(72,791)		(72,791)	(51,253)	0	17,071	0	0		1
407230, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	28	(163,653)	5884.72	(473)	0	0	(202)		(202)	159	0	237	0	0		1
407233, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/16/2028	45	(989,509)	22067.7	(16)	0	0	0		0	7	0	3	0	0		1
407236, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/16/2028	232	(2,982,892)	12872.83	(85)	0	0	(627)		(627)	1,676	0	14	0	0		1
409453, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2028	674	(1,880,761)	2791.8	(68)	0	0	0		0	(9)	0	11	0	0		1
409575, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/15/2024	869	(209,413)	240.98	(4,823)	0	0	(2,771)		(2,771)	(687)	0	2,445	0	0		1
409607, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/22/2024	2,015	(217,586)	107.98	(5,618)	0	0	(43,801)		(43,801)	(39,350)	0	2,821	0	0		1
409610, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/22/2024	28	(142,560)	5012.49	(3,726)	0	0	(5,500)		(5,500)	(4,121)	0	1,871	0	0		1
409613, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/23/2028	78	(1,775,231)	22784.04	(30)	0	0	0		0	9	0	5	0	0		1
409616, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/23/2028	252	(3,343,330)	13290.69	(96)	0	0	(522)		(522)	1,586	0	16	0	0		1
410857, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	10/23/2028	49	(1,116,418)	22784.04	(1,394)	0	0	0		0	(224)	0	233	0	0		1
410886, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024	269	(1,371,516)	5090.05	(38,652)	0	0	(44,249)		(44,249)	(35,709)	0	19,352	0	0		1
410889, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024	85	(442,365)	5205.74	(10,201)	0	0	(9,828)		(9,828)	(7,768)	0	5,107	0	0		1
410892, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2028	190	(4,405,082)	23136.6	(286)	0	0	(1)		(1)	(16)	0	48	0	0		1

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410896, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2028	773	(10,436,381)	13496.35	(7,305)	0	0	(1,460)		(1,460)	3,443	0	1,218	0	0	1	
412943, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/01/2024	545	(133,068)	244.16	(4,665)	0	0	(1,662)		(1,662)	(1,320)	0	2,358	0	0	1	
412969, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	97	(2,231,397)	22968.66	(179)	0	0	0		0	(12)	0	30	0	0	1	
412972, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	925	(12,388,872)	13398.39	(9,522)	0	0	(1,953)		(1,953)	4,267	0	1,587	0	0	1	
412981, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	129	(690,208)	5359.35	(11,497)	0	0	(9,550)		(9,550)	(6,958)	0	5,756	0	0	1	
412984, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	712	(179,089)	251.38	(4,806)	0	0	(1,642)		(1,642)	(1,161)	0	2,406	0	0	1	
412987, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	1,934	(199,418)	103.12	(5,676)	0	0	(50,283)		(50,283)	(43,973)	0	2,842	0	0	1	
412990, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	37	(189,161)	5053.11	(5,467)	0	0	(7,008)		(7,008)	(5,523)	0	2,737	0	0	1	
412993, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	2,376	(236,288)	99.44	(9,156)	0	0	(69,101)		(69,101)	(60,391)	0	4,584	0	0	1	
412996, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	3,394	(387,500)	114.17	(3,445)	0	0	(59,048)		(59,048)	(51,130)	0	1,725	0	0	1	
414687, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/08/2024	28	(141,487)	5053.11	(4,526)	0	0	(5,242)		(5,242)	(4,372)	0	2,288	0	0	1	
414690, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/08/2028	42	(562,732)	13398.39	(338)	0	0	(89)		(89)	209	0	56	0	0	1	
414742, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	68	(378,548)	5588.42	(3,921)	0	0	(2,295)		(2,295)	(1,332)	0	1,963	0	0	1	
414745, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	3,067	(347,103)	113.16	(9,823)	0	0	(56,028)		(56,028)	(51,693)	0	4,918	0	0	1	
414748, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	169	(892,105)	5269.08	(18,856)	0	0	(17,395)		(17,395)	(13,478)	0	9,441	0	0	1	
414751, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	1,196	(298,367)	249.44	(11,240)	0	0	(3,123)		(3,123)	(3,489)	0	5,628	0	0	1	
414754, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	1,932	(210,832)	109.12	(7,661)	0	0	(41,174)		(41,174)	(37,998)	0	3,836	0	0	1	
414757, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2028	745	(10,406,648)	13971.06	(4,460)	0	0	(1,092)		(1,092)	3,154	0	743	0	0	1	
416330, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	10/09/2028	149	(968,843)	6502.3	(37,305)	0	0	(50,741)		(50,741)	(22,997)	0	6,348	0	0	1	
416333, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/08/2028	156	(2,090,148)	13398.39	(2)	0	0	(330)		(330)	987	0	0	0	0	1	
416339, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/15/2028	51	(712,524)	13971.06	(1)	0	0	(75)		(75)	267	0	0	0	0	1	
416380, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	42	(267,519)	6405.73	(149)	0	0	(89)		(89)	291	0	75	0	0	1	
416383, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	677	(200,000)	295.54	(941)	0	0	(306)		(306)	53	0	472	0	0	1	
416386, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	2,770	(363,000)	131.03	(42)	0	0	(21,142)		(21,142)	(17,021)	0	21	0	0	1	
416389, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2028	452	(6,335,323)	14012.53	(235)	0	0	(673)		(673)	2,328	0	39	0	0	1	
418365, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/02/2024	34	(193,928)	5707.2	(1,520)	0	0	(815)		(815)	(339)	0	762	0	0	1	

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
418368, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/02/2024	141	(833,822)	5911.03	(3,594)	0	0	(1,664)		(1,664)	164	0	1,802	0	0		1
418371, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/02/2024	1,911	(234,253)	122.58	(1,613)	0	0	(23,517)		(23,517)	(20,177)	0	809	0	0		1
418374, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2028	147	(2,100,902)	14268	(60)	0	0	(194)		(194)	707	0	10	0	0		1
418822, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	90	(515,260)	5747.09	(2,647)	0	0	(1,982)		(1,982)	(213)	0	1,327	0	0		1
418825, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	29	(150,855)	5231.83	(2,741)	0	0	(3,778)		(3,778)	(2,514)	0	1,374	0	0		1
418828, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	311	(1,666,747)	5350.74	(23,186)	0	0	(29,049)		(29,049)	(17,728)	0	11,625	0	0		1
418831, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	6,454	(709,536)	109.93	(16,532)	0	0	(136,307)		(136,307)	(120,712)	0	8,289	0	0		1
418834, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2028	48	(659,409)	13872.29	(19)	0	0	(86)		(86)	267	0	3	0	0		1
419357, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2028	95	(1,293,506)	13635.13	(37)	0	0	(211)		(211)	588	0	6	0	0		1
419368, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	72	(392,578)	5454.05	(4,296)	0	0	(5,088)		(5,088)	(2,736)	0	2,154	0	0		1
419371, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	55	(309,994)	5648.84	(2,211)	0	0	(1,916)		(1,916)	(649)	0	1,108	0	0		1
419374, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	784	(202,549)	258.25	(2,588)	0	0	(1,633)		(1,633)	(40)	0	1,297	0	0		1
419377, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	80	(420,742)	5259.26	(6,950)	0	0	(10,054)		(10,054)	(6,406)	0	3,485	0	0		1
419380, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	586	(141,148)	240.68	(3,457)	0	0	(2,560)		(2,560)	(638)	0	1,733	0	0		1
419383, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	60	(374,306)	6233.2	(634)	0	0	(259)		(259)	407	0	318	0	0		1
420385, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	1,974	(220,207)	111.56	(637)	0	0	(39,815)		(39,815)	(33,131)	0	320	0	0		1
420388, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	59	(304,331)	5160.23	(3,877)	0	0	(10,073)		(10,073)	(5,646)	0	1,947	0	0		1
420391, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	757	(180,069)	237.83	(1,333)	0	0	(3,881)		(3,881)	662	0	669	0	0		1
420394, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/22/2028	35	(466,533)	13378.37	(227)	0	0	(96)		(96)	203	0	38	0	0		1
420711, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2024	193	(922,320)	4780.18	0	(20,424)	0	(3,005)		(3,005)	(2,948)	0	20,367	0	0		1
420714, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2024	1,559	(149,859)	96.14	0	(1,144)	0	(41,511)		(41,511)	(41,508)	0	1,140	0	0		1
420717, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	317	(1,756,397)	5545	0	(24,832)	0	(18,427)		(18,427)	(5,909)	0	12,314	0	0		1
420720, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	1,864	(475,174)	254.9	0	(4,571)	0	(4,952)		(4,952)	(2,648)	0	2,267	0	0		1
420723, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	4,051	(449,364)	110.93	0	(3,244)	0	(84,385)		(84,385)	(82,749)	0	1,609	0	0		1
420726, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	97	(500,641)	5162.59	0	(13,877)	0	(17,062)		(17,062)	(10,066)	0	6,881	0	0		1
420729, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2029	29	(389,474)	13384.49	0	(11)	0	(85)		(85)	(75)	0	2	0	0		1

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420978, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	29	(135,636)	4670.51	0	(1,888)	0	(3,211)		(3,211)	(3,174)	0	1,851	0	0		1
420981, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	338	(1,644,590)	4865.11	0	(10,789)	0	(1,853)		(1,853)	(1,644)	0	10,580	0	0		1
420984, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	562	(123,000)	218.79	0	(2,460)	0	(10)		(10)	38	0	2,412	0	0		1
420987, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	1,367	(134,130)	98.12	0	(1,496)	0	(33,801)		(33,801)	(33,773)	0	1,467	0	0		1
420990, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2025	433	(2,272,939)	5254.32	0	(32,831)	0	(60,978)		(60,978)	(44,156)	0	16,010	0	0		1
421555, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2024	105	(522,186)	4988.71	0	(167)	0	(153)		(153)	(146)	0	160	0	0		1
421558, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2024	830	(196,966)	237.26	0	(2,063)	0	(9)		(9)	76	0	1,977	0	0		1
421561, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2024	2,033	(207,961)	102.31	0	(1,840)	0	(42,020)		(42,020)	(41,943)	0	1,763	0	0		1
421564, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/15/2025	83	(449,845)	5387.81	0	(3,132)	0	(8,512)		(8,512)	(6,875)	0	1,495	0	0		1
421567, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2029	70	(1,669,546)	23945.82	0	(28)	0	0		0	23	0	4	0	0		1
422036, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/16/2024	26	(129,707)	4988.71	0	(53)	0	(38)		(38)	(36)	0	50	0	0		1
422039, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/15/2025	47	(253,227)	5387.81	0	(1,454)	0	(4,792)		(4,792)	(4,026)	0	688	0	0		1
422064, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2024	114	(574,104)	5024.76	0	(964)	0	(220)		(220)	(164)	0	909	0	0		1
422067, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2024	1,562	(166,104)	106.31	0	(13)	0	(26,260)		(26,260)	(26,260)	0	12	0	0		1
422070, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025	31	(180,960)	5828.72	0	(290)	0	(776)		(776)	(622)	0	136	0	0		1
422073, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025	131	(711,221)	5426.74	0	(4,921)	0	(12,351)		(12,351)	(9,735)	0	2,305	0	0		1
422702, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	01/22/2024	54	(269,166)	4984.56	0	(318)	0	(188)		(188)	(169)	0	299	0	0		1
422738, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/01/2024	44	(226,739)	5107.82	0	(256)	0	(89)		(89)	(67)	0	234	0	0		1
422741, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/01/2024	34	(174,861)	5149.01	0	(84)	0	(46)		(46)	(39)	0	77	0	0		1
422744, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	101	(605,487)	5972.85	0	(543)	0	(1,753)		(1,753)	(1,457)	0	247	0	0		1
422747, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	1,491	(190,162)	127.53	0	(1,192)	0	(16,135)		(16,135)	(15,485)	0	541	0	0		1
422750, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	235	(1,307,674)	5560.93	0	(7,749)	0	(15,636)		(15,636)	(11,407)	0	3,519	0	0		1
422753, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	785	(213,680)	272.29	0	(2,534)	0	(1,272)		(1,272)	111	0	1,151	0	0		1
422756, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	1,558	(192,025)	123.28	0	(1,801)	0	(20,531)		(20,531)	(19,548)	0	818	0	0		1
423120, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	114	(582,951)	5106.15	0	(75)	0	(331)		(331)	(323)	0	67	0	0		1
423123, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	174	(895,605)	5147.33	0	(107)	0	(336)		(336)	(325)	0	96	0	0		1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
423126, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/10/2025	194	(1,078,804)	5559.11	0	(5,634)	0	(13,488)		(13,488)	(10,359)	0	2,505	0	0		1
423129, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/10/2025	1,351	(170,296)	126.08	0	(12)	0	(15,852)		(15,852)	(15,846)	0	5	0	0		1
423132, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/10/2025	40	(265,844)	6588.58	0	(10)	0	(123)		(123)	(118)	0	4	0	0		1
423452, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/10/2025	50	(298,545)	5970.9	0	(935)	0	(922)		(922)	(398)	0	410	0	0		1
423455, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/10/2025	37	(243,777)	6588.58	0	(108)	0	(113)		(113)	(53)	0	47	0	0		1
423458, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/10/2025	800	(246,682)	308.35	0	(24)	0	(386)		(386)	(372)	0	11	0	0		1
423482, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	411	(2,114,961)	5143.02	0	(3,275)	0	(1,035)		(1,035)	(630)	0	2,869	0	0		1
423485, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	319	(1,652,198)	5184.5	0	(1,520)	0	(513)		(513)	(324)	0	1,332	0	0		1
423488, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/18/2025	1,218	(166,498)	136.66	0	(11)	0	(8,489)		(8,489)	(8,483)	0	5	0	0		1
423491, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/18/2025	166	(931,588)	5599.26	0	(5,507)	0	(10,627)		(10,627)	(7,512)	0	2,392	0	0		1
424160, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	199	(982,394)	4948.9	0	(1,901)	0	(5,164)		(5,164)	(4,891)	0	1,629	0	0		1
424165, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	32	(161,215)	4988.81	0	(181)	0	(545)		(545)	(519)	0	155	0	0		1
424168, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	532	(125,051)	234.93	0	(1,491)	0	(126)		(126)	88	0	1,277	0	0		1
424171, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	1,203	(128,052)	106.44	0	(1,389)	0	(20,991)		(20,991)	(20,792)	0	1,190	0	0		1
424174, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	62	(357,272)	5787.02	0	(567)	0	(2,224)		(2,224)	(1,898)	0	241	0	0		1
424177, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	2,113	(272,393)	128.9	0	(1,759)	0	(22,213)		(22,213)	(21,202)	0	748	0	0		1
424180, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	299	(1,610,310)	5387.92	0	(12,763)	0	(36,165)		(36,165)	(28,831)	0	5,430	0	0		1
424183, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	2,107	(554,471)	263.12	0	(8,713)	0	(5,303)		(5,303)	(297)	0	3,707	0	0		1
424186, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	3,006	(362,500)	120.58	0	(4,313)	0	(45,745)		(45,745)	(43,267)	0	1,835	0	0		1
452587, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/20/2023	03/15/2024	33,008	(156,953,040)	4755	0	(1,760,498)	0	(4,618,499)		(4,618,499)	(3,475,719)	0	617,719	0	0		1
452659, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	11/21/2023	03/15/2024	40,465	(192,815,725)	4765	0	(1,980,458)	0	(5,389,714)		(5,389,714)	(4,081,197)	0	671,941	0	0		1
452900, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/27/2023	03/15/2024	46,276	(221,199,280)	4780	0	(2,139,584)	0	(5,726,919)		(5,726,919)	(4,247,207)	0	659,872	0	0		1
456277, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/12/2023	03/15/2024	7,788	(36,385,536)	4672	0	(905,121)	0	(1,558,303)		(1,558,303)	(830,271)	0	177,089	0	0		1
456319, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/13/2023	03/15/2024	5,491	(25,840,646)	4706	0	(604,010)	0	(958,581)		(958,581)	(467,408)	0	112,837	0	0		1

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0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(1,084,184)	(7,586,930)	0	(20,861,902)	XXX	(20,861,900)	(15,116,402)	0	2,817,028	0	0	XXX	XXX
393121, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2028	66	(215,243)	3280.98	(22,334)	0	0	(10,974)		(10,974)	7,553	0	3,722	0	0		1
393124, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/01/2022	06/03/2024	1,136	(85,000)	74.83	(7,322)	0	0	(167)		(167)	6,030	0	3,656	0	0		1
393723, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/08/2022	06/01/2028	73	(269,451)	3691.11	(32,186)	0	0	(16,949)		(16,949)	10,744	0	5,382	0	0		1
393729, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	06/08/2022	06/10/2024	5,635	(425,000)	75.42	(34,350)	0	0	(940)		(940)	32,421	0	17,152	0	0		1
393732, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	06/08/2022	06/08/2028	335	(1,101,862)	3292.62	(111,288)	0	0	(56,722)		(56,722)	39,339	0	18,548	0	0		1
394934, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	29	(99,000)	3410.99	(7,821)	0	0	(337)		(337)	1,652	0	3,905	0	0		1
394937, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	1,543	(112,500)	72.92	(11,800)	0	0	(231)		(231)	6,199	0	5,892	0	0		1
394940, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	70	(224,015)	3221.49	(15,365)	0	0	(630)		(630)	2,798	0	7,672	0	0		1
394943, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	89	(285,881)	3221.49	(19,608)	0	0	(804)		(804)	3,571	0	9,791	0	0		1
394946, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	1,204	(175,864)	146.08	(13,966)	0	0	(1,000)		(1,000)	2,079	0	6,973	0	0		1
394949, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/17/2024	2,554	(175,864)	68.87	(17,628)	0	0	(289)		(289)	7,511	0	8,802	0	0		1
394952, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/15/2028	71	(243,000)	3410.99	(27,729)	0	0	(13,359)		(13,359)	8,640	0	4,622	0	0		1
394955, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/15/2028	80	(244,016)	3031.99	(23,670)	0	0	(10,970)		(10,970)	7,636	0	3,945	0	0		1
396228, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2028	46	(154,464)	3383.9	(18,512)	0	0	(8,400)		(8,400)	5,261	0	3,085	0	0		1
396231, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2028	89	(266,612)	3007.91	(26,941)	0	0	(11,871)		(11,871)	8,039	0	4,490	0	0		1
397811, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	57	(196,527)	3442.8	(16,238)	0	0	(789)		(789)	3,279	0	8,164	0	0		1
397814, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	699	(107,763)	154.27	(9,996)	0	0	(914)		(914)	1,370	0	5,025	0	0		1
397817, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	84	(272,498)	3251.53	(19,601)	0	0	(897)		(897)	3,417	0	9,854	0	0		1
397820, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	3,128	(212,489)	67.94	(22,816)	0	0	(386)		(386)	7,760	0	11,471	0	0		1
397823, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2028	324	(1,115,190)	3442.8	(142,013)	0	0	(62,927)		(62,927)	37,531	0	23,680	0	0		1
398285, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/08/2022	07/01/2024	546	(1,775,336)	3251.53	(122,168)	0	0	(5,842)		(5,842)	24,530	0	61,932	0	0		1
398291, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	68	(237,890)	3509.44	(19,243)	0	0	(1,102)		(1,102)	5,089	0	9,661	0	0		1
398294, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	102	(336,555)	3314.47	(23,717)	0	0	(1,254)		(1,254)	5,593	0	11,908	0	0		1
398297, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	813	(121,322)	149.25	(5,609)	0	0	(920)		(920)	3,825	0	2,816	0	0		1
398300, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/08/2024	1,714	(123,074)	71.79	(9,078)	0	0	(296)		(296)	8,315	0	4,558	0	0		1
398303, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/10/2028	77	(271,652)	3509.44	(32,960)	0	0	(15,922)		(15,922)	9,715	0	5,493	0	0		1

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398306, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/08/2022	07/10/2028	125	(388,474)	3119.5	(39,722)	0	0	(18,594)		(18,594)	12,370	0	6,620	0	0		1
398989, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/03/2028	55	(168,315)	3060.26	(16,873)	0	0	(7,768)		(7,768)	5,217	0	2,830	0	0		1
399002, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024	286	(994,500)	3476.84	(78,455)	0	0	(4,717)		(4,717)	20,673	0	39,389	0	0		1
399005, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024	48	(158,595)	3283.69	(10,878)	0	0	(613)		(613)	2,583	0	5,461	0	0		1
399008, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2028	121	(419,311)	3476.84	(52,367)	0	0	(24,254)		(24,254)	14,463	0	8,728	0	0		1
399011, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2028	39	(122,028)	3090.53	(12,798)	0	0	(5,772)		(5,772)	3,757	0	2,133	0	0		1
399513, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/21/2022	07/03/2028	373	(155,535)	416.98	(9,672)	0	0	(3,753)		(3,753)	2,401	0	1,627	0	0		1
399519, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/21/2022	07/24/2028	329	(159,049)	483.13	(17,548)	0	0	(5,443)		(5,443)	1,933	0	2,923	0	0		1
399528, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/22/2024	428	(1,527,038)	3565.47	(124,335)	0	0	(8,472)		(8,472)	37,423	0	62,424	0	0		1
399531, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/22/2024	190	(640,266)	3367.39	(45,429)	0	0	(2,841)		(2,841)	12,421	0	22,808	0	0		1
399534, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2028	140	(499,362)	3565.47	(63,241)	0	0	(30,304)		(30,304)	17,815	0	10,540	0	0		1
399537, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2028	89	(282,883)	3169.3	(30,099)	0	0	(14,008)		(14,008)	9,047	0	5,016	0	0		1
400665, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	07/24/2028	50	(178,273)	3565.47	(21,565)	0	0	(10,819)		(10,819)	6,515	0	3,607	0	0		1
400668, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	07/24/2028	76	(240,867)	3169.3	(24,298)	0	0	(11,928)		(11,928)	7,910	0	4,065	0	0		1
400724, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	243	(898,927)	3706.77	(73,822)	0	0	(6,271)		(6,271)	29,111	0	36,962	0	0		1
400727, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	2,141	(171,518)	80.11	(16,300)	0	0	(786)		(786)	15,411	0	8,161	0	0		1
400730, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	100	(350,608)	3500.84	(25,157)	0	0	(1,946)		(1,946)	9,149	0	12,596	0	0		1
400733, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2028	252	(935,411)	3706.77	(120,356)	0	0	(61,003)		(61,003)	35,288	0	20,059	0	0		1
400736, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2028	189	(621,981)	3294.9	(66,995)	0	0	(32,987)		(32,987)	21,184	0	11,166	0	0		1
401311, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2024	39	(135,914)	3519.05	(9,578)	0	0	(808)		(808)	3,786	0	4,796	0	0		1
401314, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2024	1,415	(109,506)	77.37	(9,083)	0	0	(452)		(452)	9,369	0	4,548	0	0		1
401317, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2028	58	(217,535)	3726.05	(27,554)	0	0	(14,360)		(14,360)	8,330	0	4,592	0	0		1
401547, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2028	60	(205,167)	3437.71	(21,432)	0	0	(11,794)		(11,794)	7,561	0	3,572	0	0		1
401553, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	28	(107,149)	3867.43	(8,341)	0	0	(990)		(990)	4,712	0	4,176	0	0		1
401556, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	60	(218,131)	3652.57	(14,805)	0	0	(1,573)		(1,573)	7,980	0	7,413	0	0		1
401562, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	1,807	(145,173)	80.33	(10,844)	0	0	(732)		(732)	14,726	0	5,429	0	0		1

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401565, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	61	(222,584)	3652.57	(15,107)	0	0	(1,605)		(1,605)	8,143	0	7,564	0	0		1
401568, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	1,217	(97,750)	80.33	(7,301)	0	0	(493)		(493)	9,916	0	3,656	0	0		1
401571, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2028	257	(992,700)	3867.43	(123,437)	0	0	(70,225)		(70,225)	40,685	0	20,573	0	0		1
401641, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	965	(164,935)	170.91	(12,139)	0	0	(3,167)		(3,167)	6,258	0	6,078	0	0		1
402010, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/08/2028	173	(644,607)	3726.05	(77,175)	0	0	(42,552)		(42,552)	25,346	0	12,945	0	0		1
402045, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2028	236	(879,692)	3724.19	(103,159)	0	0	(58,374)		(58,374)	34,829	0	17,193	0	0		1
402060, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	5,508	(439,846)	79.85	(38,154)	0	0	(2,244)		(2,244)	41,274	0	19,103	0	0		1
402063, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	34	(119,554)	3517.29	(7,868)	0	0	(776)		(776)	3,633	0	3,939	0	0		1
402066, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	193	(680,000)	3517.29	(44,752)	0	0	(4,413)		(4,413)	20,665	0	22,407	0	0		1
402069, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	1,230	(199,283)	162.04	(13,078)	0	0	(2,986)		(2,986)	6,728	0	6,548	0	0		1
403222, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2028	212	(756,542)	3570.17	(91,962)	0	0	(46,803)		(46,803)	27,220	0	15,348	0	0		1
403225, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2028	230	(730,534)	3173.48	(75,245)	0	0	(36,951)		(36,951)	23,528	0	12,558	0	0		1
403231, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	147	(525,632)	3570.17	(42,401)	0	0	(3,880)		(3,880)	13,645	0	21,259	0	0		1
403234, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	37	(124,655)	3371.82	(8,726)	0	0	(740)		(740)	2,666	0	4,375	0	0		1
403237, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	82	(276,082)	3371.82	(19,326)	0	0	(1,638)		(1,638)	5,904	0	9,689	0	0		1
403240, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	58	(194,703)	3371.82	(13,629)	0	0	(1,155)		(1,155)	4,164	0	6,833	0	0		1
403243, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	1,806	(127,606)	70.65	(6,861)	0	0	(424)		(424)	9,852	0	3,440	0	0		1
403246, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/03/2024	51	(171,830)	3371.82	(12,028)	0	0	(1,020)		(1,020)	3,675	0	6,031	0	0		1
403249, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2028	332	(1,184,398)	3570.17	(143,970)	0	0	(73,273)		(73,273)	42,615	0	24,028	0	0		1
403586, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/07/2022	09/01/2028	950	(450,012)	473.7	(47,206)	0	0	(14,988)		(14,988)	5,383	0	7,889	0	0		1
403680, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/01/2028	281	(1,003,216)	3570.17	(118,908)	0	0	(62,064)		(62,064)	36,548	0	19,900	0	0		1
403686, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	91	(329,655)	3605.56	(24,197)	0	0	(2,611)		(2,611)	10,411	0	12,132	0	0		1
403689, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	771	(127,408)	165.34	(10,563)	0	0	(2,296)		(2,296)	3,549	0	5,296	0	0		1
403692, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	4,357	(326,025)	74.83	(28,908)	0	0	(1,381)		(1,381)	24,438	0	14,494	0	0		1
403695, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	47	(159,289)	3405.25	(10,043)	0	0	(1,013)		(1,013)	4,240	0	5,035	0	0		1
403698, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/09/2024	1,868	(131,978)	70.67	(9,886)	0	0	(450)		(450)	8,851	0	4,957	0	0		1

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403701, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2028	140	(503,062)	3605.56	(58,800)	0	0	(31,771)		(31,771)	18,752	0	9,809	0	0		1
403704, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2028	177	(638,968)	3605.56	(74,688)	0	0	(40,354)		(40,354)	23,818	0	12,459	0	0		1
404106, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/14/2022	09/09/2024	945	(424,815)	449.54	(20,374)	0	0	(1,189)		(1,189)	2,060	0	10,272	0	0		1
404132, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/14/2022	09/17/2024	245	(114,590)	468.44	(6,455)	0	0	(412)		(412)	607	0	3,219	0	0		1
404135, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/14/2022	09/15/2028	215	(89,507)	416.39	(5,852)	0	0	(2,250)		(2,250)	1,303	0	975	0	0		1
404232, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/16/2024	72	(238,027)	3316.15	(15,911)	0	0	(1,429)		(1,429)	4,943	0	7,978	0	0		1
404235, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/16/2024	716	(110,527)	154.39	(8,316)	0	0	(1,488)		(1,488)	2,442	0	4,169	0	0		1
404238, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2028	169	(594,580)	3511.22	(64,710)	0	0	(35,966)		(35,966)	21,951	0	10,795	0	0		1
404241, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2028	43	(133,159)	3121.08	(12,262)	0	0	(6,600)		(6,600)	4,387	0	2,046	0	0		1
404763, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/22/2022	09/23/2024	195	(622,377)	3194.29	(42,161)	0	0	(3,506)		(3,506)	9,346	0	21,138	0	0		1
406315, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/30/2022	09/09/2024	1,891	(850,079)	449.54	(52,059)	0	0	(2,378)		(2,378)	(2,239)	0	26,914	0	0		1
406336, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/30/2022	10/02/2024	302	(126,637)	419.99	(6,257)	0	0	(301)		(301)	(136)	0	3,133	0	0		1
406405, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2028	264	(777,340)	2942.74	(73,459)	0	0	(35,250)		(35,250)	22,902	0	12,249	0	0		1
406417, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	28	(88,400)	3126.67	(5,814)	0	0	(494)		(494)	1,174	0	2,919	0	0		1
406420, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	71	(222,012)	3126.67	(14,601)	0	0	(1,241)		(1,241)	2,948	0	7,330	0	0		1
406423, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	913	(131,354)	143.9	(11,482)	0	0	(1,424)		(1,424)	945	0	5,765	0	0		1
406426, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/01/2024	5,283	(339,779)	64.31	(18,328)	0	0	(929)		(929)	19,780	0	9,202	0	0		1
406429, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2028	255	(843,315)	3310.59	(95,013)	0	0	(46,452)		(46,452)	27,681	0	15,843	0	0		1
406778, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/07/2022	10/10/2028	851	(373,498)	438.91	(30,503)	0	0	(10,707)		(10,707)	4,977	0	5,084	0	0		1
406817, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/10/2022	10/08/2024	48	(148,750)	3070.53	(10,133)	0	0	(826)		(826)	1,486	0	5,087	0	0		1
406820, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/10/2022	10/09/2028	89	(287,963)	3251.15	(31,743)	0	0	(15,452)		(15,452)	9,239	0	5,293	0	0		1
406823, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/10/2022	10/09/2028	161	(464,422)	2889.91	(42,849)	0	0	(20,499)		(20,499)	13,441	0	7,145	0	0		1
407192, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/17/2022	10/08/2024	30	(92,116)	3070.53	(5,561)	0	0	(511)		(511)	1,251	0	2,819	0	0		1
407195, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/17/2022	10/09/2028	38	(109,817)	2889.91	(9,801)	0	0	(4,847)		(4,847)	3,228	0	1,639	0	0		1
407216, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	32	(107,494)	3310.16	(7,963)	0	0	(760)		(760)	1,878	0	3,998	0	0		1
407219, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	105	(348,478)	3310.16	(25,814)	0	0	(2,465)		(2,465)	6,088	0	12,960	0	0		1
407222, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	2,793	(185,900)	66.56	(18,588)	0	0	(629)		(629)	7,982	0	9,332	0	0		1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
407225, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	262	(818,958)	3126.26	(52,211)	0	0	(4,965)		(4,965)	12,005	0	26,213	0	0		1
407228, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	28	(86,940)	3126.26	(5,543)	0	0	(527)		(527)	1,274	0	2,783	0	0		1
407231, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/16/2028	45	(148,426)	3310.16	(16,081)	0	0	(8,227)		(8,227)	4,954	0	2,681	0	0		1
407234, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/17/2022	10/16/2028	232	(681,804)	2942.36	(61,763)	0	0	(31,130)		(31,130)	20,463	0	10,299	0	0		1
409451, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2028	674	(273,565)	406.08	(16,585)	0	0	(6,677)		(6,677)	3,996	0	2,764	0	0		1
409573, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/15/2024	869	(134,623)	154.92	(11,106)	0	0	(2,146)		(2,146)	2,430	0	5,630	0	0		1
409605, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/22/2024	2,015	(139,877)	69.42	(12,092)	0	0	(572)		(572)	8,320	0	6,071	0	0		1
409608, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/22/2024	28	(91,800)	3227.74	(5,606)	0	0	(630)		(630)	1,881	0	2,815	0	0		1
409611, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/23/2028	78	(266,285)	3417.61	(27,336)	0	0	(15,640)		(15,640)	9,574	0	4,558	0	0		1
409614, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2022	10/23/2028	252	(764,190)	3037.87	(64,431)	0	0	(36,928)		(36,928)	24,844	0	10,743	0	0		1
410855, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	10/23/2028	49	(167,463)	3417.61	(16,671)	0	0	(9,836)		(9,836)	6,098	0	2,790	0	0		1
410884, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024	269	(883,173)	3277.69	(57,458)	0	0	(6,638)		(6,638)	18,509	0	28,769	0	0		1
410887, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024	85	(278,526)	3277.69	(18,121)	0	0	(2,093)		(2,093)	5,837	0	9,073	0	0		1
410890, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2028	190	(660,762)	3470.49	(70,694)	0	0	(39,998)		(39,998)	23,744	0	11,782	0	0		1
410893, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2028	773	(2,385,459)	3084.88	(214,691)	0	0	(118,695)		(118,695)	76,928	0	35,782	0	0		1
412941, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/01/2024	545	(85,043)	156.04	(3,008)	0	0	(1,515)		(1,515)	3,615	0	1,521	0	0		1
412967, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	97	(334,709)	3445.3	(34,903)	0	0	(20,068)		(20,068)	12,014	0	5,817	0	0		1
412970, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	925	(2,831,742)	3062.49	(246,609)	0	0	(139,685)		(139,685)	91,457	0	41,102	0	0		1
412979, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	129	(443,705)	3445.3	(33,544)	0	0	(4,060)		(4,060)	10,287	0	16,795	0	0		1
412982, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	712	(115,129)	161.6	(9,771)	0	0	(2,443)		(2,443)	2,560	0	4,892	0	0		1
412985, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	1,934	(128,197)	66.29	(10,442)	0	0	(488)		(488)	6,776	0	5,228	0	0		1
412988, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	37	(121,808)	3253.89	(7,920)	0	0	(928)		(928)	2,445	0	3,966	0	0		1
412991, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	2,376	(148,774)	62.61	(10,027)	0	0	(464)		(464)	7,242	0	5,021	0	0		1
412994, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	3,394	(212,500)	62.61	(14,323)	0	0	(662)		(662)	10,344	0	7,171	0	0		1
414685, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/08/2024	28	(91,109)	3253.89	(5,188)	0	0	(694)		(694)	2,172	0	2,623	0	0		1
414688, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/08/2028	42	(128,625)	3062.49	(11,203)	0	0	(6,345)		(6,345)	4,148	0	1,873	0	0		1

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
414739, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	68	(243,352)	3592.56	(17,332)	0	0	(2,682)		(2,682)	7,893	0	8,678	0	0		1
414743, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	3,067	(223,138)	72.75	(223,138)	0	0	(1,206)		(1,206)	(85,985)	0	111,722	0	0		1
414746, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	169	(574,461)	3392.97	(34,806)	0	0	(5,142)		(5,142)	16,380	0	17,427	0	0		1
414749, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	1,196	(190,686)	159.42	(14,722)	0	0	(3,939)		(3,939)	4,606	0	7,371	0	0		1
414752, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2024	1,932	(132,746)	68.71	(9,376)	0	0	(591)		(591)	8,819	0	4,694	0	0		1
414755, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2028	745	(2,378,662)	3193.38	(209,322)	0	0	(126,065)		(126,065)	81,787	0	34,887	0	0		1
416328, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	10/09/2028	149	(430,597)	2889.91	(35,230)	0	0	(19,006)		(19,006)	13,091	0	5,995	0	0		1
416331, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/08/2028	156	(477,748)	3062.49	(42,764)	0	0	(23,566)		(23,566)	15,188	0	7,177	0	0		1
416337, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/15/2028	51	(162,863)	3193.38	(15,512)	0	0	(8,631)		(8,631)	5,394	0	2,595	0	0		1
416378, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	42	(142,119)	3403.04	(8,066)	0	0	(1,327)		(1,327)	4,397	0	4,044	0	0		1
416381, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	677	(106,250)	157	(7,209)	0	0	(2,129)		(2,129)	2,831	0	3,614	0	0		1
416384, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	2,770	(187,000)	67.5	(10,839)	0	0	(810)		(810)	12,944	0	5,435	0	0		1
416387, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2028	452	(1,448,074)	3202.86	(135,974)	0	0	(77,324)		(77,324)	48,468	0	22,673	0	0		1
416390, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2028	95	(304,000)	3202.86	(28,546)	0	0	(16,233)		(16,233)	10,175	0	4,760	0	0		1
418363, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/02/2024	34	(124,668)	3668.91	(8,268)	0	0	(1,599)		(1,599)	4,815	0	4,146	0	0		1
418366, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/02/2024	141	(517,544)	3668.91	(34,325)	0	0	(6,638)		(6,638)	19,991	0	17,210	0	0		1
418369, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/02/2024	1,911	(140,552)	73.55	(10,240)	0	0	(849)		(849)	11,590	0	5,134	0	0		1
418372, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2028	147	(480,206)	3261.26	(42,282)	0	0	(26,517)		(26,517)	16,986	0	7,053	0	0		1
418375, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2028	269	(876,290)	3261.26	(77,157)	0	0	(48,389)		(48,389)	30,996	0	12,871	0	0		1
418820, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	90	(319,816)	3567.16	(21,396)	0	0	(3,804)		(3,804)	10,709	0	10,727	0	0		1
418823, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	29	(97,142)	3368.98	(5,510)	0	0	(941)		(941)	2,896	0	2,762	0	0		1
418826, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	311	(1,049,433)	3368.98	(59,521)	0	0	(10,164)		(10,164)	31,285	0	29,842	0	0		1
418829, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/09/2024	6,455	(430,789)	66.74	(26,907)	0	0	(1,933)		(1,933)	28,266	0	13,490	0	0		1
418832, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2028	48	(150,722)	3170.81	(14,027)	0	0	(7,978)		(7,978)	4,958	0	2,340	0	0		1
418835, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2028	518	(1,642,115)	3170.81	(169,446)	0	0	(86,920)		(86,920)	51,245	0	28,267	0	0		1
419355, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2028	95	(295,659)	3116.6	(29,015)	0	0	(15,266)		(15,266)	9,177	0	4,840	0	0		1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
419358, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2028	1,042	(3,247,337)	3116.6	(319,538)	0	0	(167,674)		(167,674)	100,657	0	53,305	0	0		1
419366, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	72	(252,372)	3506.18	(18,345)	0	0	(2,898)		(2,898)	7,023	0	9,198	0	0		1
419369, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	55	(192,410)	3506.18	(13,986)	0	0	(2,209)		(2,209)	5,354	0	7,012	0	0		1
419372, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	784	(124,010)	158.11	(10,052)	0	0	(2,813)		(2,813)	2,521	0	5,040	0	0		1
419375, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	80	(264,912)	3311.39	(16,540)	0	0	(2,497)		(2,497)	6,528	0	8,293	0	0		1
419378, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	586	(87,574)	149.33	(6,166)	0	0	(1,605)		(1,605)	1,680	0	3,092	0	0		1
419381, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/16/2024	60	(198,850)	3311.39	(12,415)	0	0	(1,874)		(1,874)	4,900	0	6,225	0	0		1
420343, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/22/2022	12/15/2028	52	(162,063)	3116.6	(14,585)	0	0	(8,368)		(8,368)	5,242	0	2,442	0	0		1
420383, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	1,974	(132,124)	66.93	(7,897)	0	0	(634)		(634)	9,016	0	3,965	0	0		1
420386, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	59	(191,616)	3249.03	(10,663)	0	0	(1,763)		(1,763)	4,883	0	5,353	0	0		1
420389, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/23/2024	757	(111,721)	147.56	(5,576)	0	0	(2,008)		(2,008)	3,135	0	2,799	0	0		1
420392, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/22/2028	35	(106,636)	3057.91	(9,691)	0	0	(5,356)		(5,356)	3,324	0	1,617	0	0		1
420395, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/22/2028	334	(1,021,319)	3057.91	(92,812)	0	0	(51,298)		(51,298)	31,837	0	15,490	0	0		1
420709, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2024	193	(664,071)	3441.73	0	(49,584)	0	0		0	137	0	49,447	0	0		1
420712, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2024	1,559	(103,749)	66.56	0	(5,268)	0	0		0	15	0	5,254	0	0		1
420715, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	317	(1,090,177)	3441.73	0	(103,422)	0	(12,553)		(12,553)	39,584	0	51,285	0	0		1
420718, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	1,864	(290,923)	156.06	0	(22,062)	0	(6,628)		(6,628)	4,494	0	10,940	0	0		1
420721, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	4,051	(269,619)	66.56	0	(20,737)	0	(1,337)		(1,337)	9,117	0	10,283	0	0		1
420724, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	97	(315,219)	3250.52	0	(26,234)	0	(3,038)		(3,038)	10,187	0	13,009	0	0		1
420727, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2029	29	(89,023)	3059.31	0	(7,491)	0	(4,505)		(4,505)	1,751	0	1,235	0	0		1
420730, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2029	779	(2,383,462)	3059.31	0	(209,506)	0	(120,611)		(120,611)	54,345	0	34,551	0	0		1
420732, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/03/2023	12/22/2028	57	(174,301)	3057.91	0	(14,672)	0	(8,755)		(8,755)	3,485	0	2,432	0	0		1
420976, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	29	(101,727)	3502.88	0	(4,386)	0	0		0	85	0	4,301	0	0		1
420979, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	338	(1,184,105)	3502.88	0	(51,048)	0	0		0	987	0	50,061	0	0		1
420982, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	562	(90,000)	160.09	0	(4,860)	0	0		0	94	0	4,766	0	0		1
420985, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2024	1,367	(92,859)	67.93	0	(4,695)	0	0		0	91	0	4,604	0	0		1

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420988, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2025	433	(1,431,110)	3308.28	0	(82,163)	0	(14,852)		(14,852)	27,245	0	40,066	0	0		1
420991, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2029	135	(474,067)	3502.88	0	(53,938)	0	(30,041)		(30,041)	15,149	0	8,747	0	0		1
420993, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/09/2023	01/08/2029	573	(1,782,777)	3113.67	0	(169,810)	0	(93,116)		(93,116)	49,155	0	27,539	0	0		1
421553, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2024	105	(375,974)	3591.87	0	(12,449)	0	(11)		(11)	504	0	11,933	0	0		1
421556, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2024	830	(139,582)	168.14	0	(6,995)	0	(36)		(36)	254	0	6,705	0	0		1
421559, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2024	2,033	(143,973)	70.83	0	(6,847)	0	0		0	284	0	6,563	0	0		1
421562, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/15/2025	83	(283,236)	3392.32	0	(13,595)	0	(3,272)		(3,272)	3,834	0	6,489	0	0		1
421565, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2029	70	(250,432)	3591.87	0	(25,822)	0	(16,613)		(16,613)	5,116	0	4,093	0	0		1
421568, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2029	46	(165,048)	3591.87	0	(17,477)	0	(10,949)		(10,949)	3,758	0	2,770	0	0		1
421570, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/17/2023	01/16/2029	565	(1,805,310)	3192.78	0	(157,288)	0	(98,567)		(98,567)	33,788	0	24,933	0	0		1
422034, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/16/2024	26	(93,389)	3591.87	0	(2,700)	0	(3)		(3)	111	0	2,587	0	0		1
422037, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/15/2025	47	(159,439)	3392.32	0	(6,658)	0	(1,842)		(1,842)	1,667	0	3,149	0	0		1
422062, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2024	114	(413,355)	3617.83	0	(14,091)	0	(50)		(50)	768	0	13,273	0	0		1
422065, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2024	1,562	(114,995)	73.6	0	(3,811)	0	0		0	221	0	3,590	0	0		1
422068, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025	31	(112,320)	3617.83	0	(6,421)	0	(1,661)		(1,661)	1,753	0	3,008	0	0		1
422071, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025	131	(447,806)	3416.84	0	(21,337)	0	(5,454)		(5,454)	5,889	0	9,994	0	0		1
422074, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2029	106	(384,692)	3617.83	0	(44,936)	0	(25,893)		(25,893)	12,043	0	7,000	0	0		1
422076, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2029	278	(893,751)	3215.85	0	(87,766)	0	(49,506)		(49,506)	24,588	0	13,672	0	0		1
422700, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	01/22/2024	54	(195,363)	3617.83	0	(5,786)	0	(24)		(24)	321	0	5,441	0	0		1
422736, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/01/2024	44	(164,568)	3707.29	0	(5,668)	0	(55)		(55)	429	0	5,184	0	0		1
422739, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/01/2024	34	(125,900)	3707.29	0	(4,337)	0	(42)		(42)	329	0	3,966	0	0		1
422742, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	101	(375,820)	3707.29	0	(21,380)	0	(6,302)		(6,302)	5,368	0	9,710	0	0		1
422745, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	1,491	(114,097)	76.52	0	(7,150)	0	(1,037)		(1,037)	2,866	0	3,247	0	0		1
422748, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	235	(823,350)	3501.33	0	(39,036)	0	(11,390)		(11,390)	9,917	0	17,729	0	0		1
422751, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	785	(129,735)	165.32	0	(7,372)	0	(4,006)		(4,006)	18	0	3,348	0	0		1
422754, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/03/2025	1,558	(112,566)	72.27	0	(5,906)	0	(842)		(842)	2,382	0	2,683	0	0		1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
422757, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/01/2029	26	(96,931)	3707.29	0	(10,016)	0	(6,819)		(6,819)	1,679	0	1,518	0	0		1
422759, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/01/2023	02/01/2029	792	(2,609,319)	3295.37	0	(221,140)	0	(150,864)		(150,864)	36,752	0	33,524	0	0		1
423118, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	114	(423,110)	3706.07	0	(13,149)	0	(173)		(173)	1,203	0	11,773	0	0		1
423121, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	174	(644,836)	3706.07	0	(20,040)	0	(264)		(264)	1,834	0	17,942	0	0		1
423124, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/10/2025	194	(679,247)	3500.18	0	(29,743)	0	(9,622)		(9,622)	6,898	0	13,224	0	0		1
423127, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/10/2025	1,351	(99,828)	73.91	0	(3,848)	0	(824)		(824)	1,313	0	1,711	0	0		1
423130, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/10/2025	40	(141,230)	3500.18	0	(6,184)	0	(2,001)		(2,001)	1,434	0	2,749	0	0		1
423133, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1,074	(3,536,783)	3294.29	0	(305,755)	0	(205,052)		(205,052)	55,328	0	45,375	0	0		1
423450, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/10/2025	50	(185,304)	3706.07	0	(10,488)	0	(3,175)		(3,175)	2,706	0	4,606	0	0		1
423453, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/10/2025	37	(129,507)	3500.18	0	(6,093)	0	(1,834)		(1,834)	1,582	0	2,676	0	0		1
423456, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/10/2025	800	(131,050)	163.81	0	(5,224)	0	(3,974)		(3,974)	(1,045)	0	2,295	0	0		1
423480, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	411	(1,535,052)	3732.84	0	(49,019)	0	(699)		(699)	5,378	0	42,943	0	0		1
423483, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	319	(1,189,582)	3732.84	0	(37,987)	0	(542)		(542)	4,167	0	33,278	0	0		1
423486, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/18/2025	1,218	(96,676)	79.35	0	(4,440)	0	(1,054)		(1,054)	1,457	0	1,929	0	0		1
423489, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/18/2025	166	(586,555)	3525.46	0	(24,270)	0	(8,742)		(8,742)	4,984	0	10,543	0	0		1
423492, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2029	638	(2,116,511)	3318.08	0	(165,141)	0	(124,467)		(124,467)	16,694	0	23,979	0	0		1
424158, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	199	(713,028)	3591.95	0	(24,718)	0	(333)		(333)	3,208	0	21,177	0	0		1
424161, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2029	724	(2,310,829)	3192.84	0	(181,689)	0	(128,378)		(128,378)	27,510	0	25,801	0	0		1
424163, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	32	(116,075)	3591.95	0	(4,024)	0	(54)		(54)	522	0	3,448	0	0		1
424166, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	532	(90,037)	169.15	0	(4,272)	0	(236)		(236)	376	0	3,660	0	0		1
424169, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/22/2024	1,203	(90,037)	74.84	0	(4,312)	0	(8)		(8)	610	0	3,694	0	0		1
424172, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	62	(221,755)	3591.95	0	(12,295)	0	(3,582)		(3,582)	3,483	0	5,231	0	0		1
424175, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	2,113	(158,164)	74.84	0	(10,383)	0	(1,437)		(1,437)	4,529	0	4,417	0	0		1
424178, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	299	(1,013,899)	3392.39	0	(46,639)	0	(13,630)		(13,630)	13,167	0	19,842	0	0		1
424181, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	2,107	(336,643)	159.75	0	(19,684)	0	(9,625)		(9,625)	1,685	0	8,374	0	0		1
424184, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	02/22/2023	02/24/2025	3,006	(212,500)	70.69	0	(12,106)	0	(1,612)		(1,612)	5,344	0	5,150	0	0		1
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(6,507,549)	(2,587,360)	0	(3,640,224)	XXX	(3,640,217)	2,681,275	0	2,679,475	0	0	XXX	XXX

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0709999999. Subtotal - Written Options - Hedging Other										(7,591,733)	(10,174,290)	0	(24,502,126)	XXX	(24,502,117)	(12,435,127)	0	5,496,503	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										(1,084,184)	(7,586,930)	0	(20,861,902)	XXX	(20,861,900)	(15,116,402)	0	2,817,028	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										(6,507,549)	(2,587,360)	0	(3,640,224)	XXX	(3,640,217)	2,681,275	0	2,679,475	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(7,591,733)	(10,174,290)	0	(24,502,126)	XXX	(24,502,117)	(12,435,127)	0	5,496,503	0	0	XXX	XXX
102872, SWAP OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	02/17/2015	02/15/2043	1	49,786,822	3.15/ 0.63	(1,322)	0	1,137,760	(16,159,209)		(15,100,831)	(2,202,720)	0	24	0	1,089,061		1.0000 / 1.0000
104125, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/03/2015	02/15/2045	1	20,003,315	3.08/ 0.75	13,192	0	421,099	(6,192,948)		(5,159,230)	(827,400)	0	(220)	0	459,886		1.0000 / 1.0000
104432, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	03/06/2015	02/15/2045	1	19,995,467	3.19/ 0.75	17,622	0	438,973	(6,330,635)		(5,312,612)	(843,948)	0	(294)	0	459,705		1.0000 / 1.0000
104441, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	03/06/2015	02/15/2045	1	20,017,385	3.22/ 0.75	17,896	0	442,766	(6,423,727)		(5,553,856)	(856,359)	0	(299)	0	460,209		1.0000 / 1.0000
108471, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	05/06/2015	02/15/2045	1	28,752,915	3.26/ 0.75	101,020	0	646,916	(9,223,485)		(8,091,590)	(1,240,620)	0	(1,695)	0	661,043		1.0000 / 1.0000
108472, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	05/06/2015	02/15/2045	1	21,276,508	3.27/ 0.75	74,923	0	479,488	(6,841,110)		(6,027,957)	(920,483)	0	(1,257)	0	489,157		1.0000 / 1.0000
108828, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	05/12/2015	02/15/2045	1	25,126,833	3.37/ 0.75	95,717	0	583,901	(8,299,577)		(7,704,096)	(1,121,155)	0	(1,607)	0	577,678		1.0000 / 1.0000
109131, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	05/19/2015	02/15/2045	1	24,855,230	3.40/ 0.75	103,770	0	582,204	(8,260,353)		(7,853,845)	(1,520,923)	0	(1,743)	0	571,433		1.0000 / 1.0000
112323, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	DEUTSCHE BANK AG NEW YORK BRANCH 7LTWFZYICNSX8D621K86	06/24/2015	02/15/2045	1	25,035,377	3.52/ 0.75	145,870	0	614,492	(8,259,617)		(7,711,944)	(1,138,011)	0	(2,459)	0	575,575		1.0000 / 1.0000
112453, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	DEUTSCHE BANK AG NEW YORK BRANCH 7LTWFZYICNSX8D621K86	06/25/2015	02/15/2045	1	24,929,447	3.52/ 0.75	139,059	0	611,982	(8,320,257)		(7,694,694)	(1,223,902)	0	(2,345)	0	573,140		1.0000 / 1.0000
115070, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/21/2015	02/15/2045	1	25,648,688	3.47/ 0.75	180,932	0	619,432	(8,100,784)		(7,869,832)	(1,086,388)	0	(3,057)	0	589,675		1.0000 / 1.0000
118792, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2015	02/15/2045	1	24,929,886	3.33/ 0.75	16,366	0	562,441	(7,985,615)		(8,614,673)	(1,207,998)	0	(278)	0	573,150		1.0000 / 1.0000
118871, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	09/02/2015	02/15/2045	1	24,943,567	3.33/ 0.75	17,528	0	563,022	(7,920,792)		(8,600,840)	(1,141,812)	0	(297)	0	573,464		1.0000 / 1.0000
118894, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	09/02/2015	02/15/2045	1	25,014,268	3.33/ 0.75	17,674	0	563,561	(7,962,966)		(8,764,736)	(1,150,086)	0	(300)	0	575,090		1.0000 / 1.0000

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119161, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/08/2015	02/15/2045	1	24,964,371	3.32/ 0.75	24,848	0	558,183	(8,170,247)		(8,966,542)	(1,355,458)	0	(422)	0	573,943		1.0000 / 1.0000
120024, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/16/2015	02/15/2045	1	59,829,174	3.49/ 0.75	83,172	0	1,425,437	(19,359,036)		(21,379,774)	(2,900,981)	0	(1,413)	0	1,375,501		1.0000 / 1.0000
139754, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	03/01/2016	02/15/2045	1	100,199,434	3.19/ 0.75	63,806	0	2,145,320	(31,559,876)		(33,554,845)	(4,689,792)	0	(1,101)	0	2,303,632		1.0000 / 1.0000
139887, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	03/02/2016	02/15/2045	1	100,159,160	3.23/ 0.75	81,181	0	2,185,945	(31,255,682)		(32,475,878)	(4,457,618)	0	(1,401)	0	2,302,706		1.0000 / 1.0000
140105, SWAP OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	03/03/2016	02/15/2043	1	49,938,446	3.21/ 0.63	34,404	0	1,159,332	(16,095,203)		(16,311,950)	(1,903,059)	0	(638)	0	1,092,378		1.0000 / 1.0000
140384, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	03/04/2016	02/15/2045	1	50,106,916	3.20/ 0.75	42,382	0	1,084,634	(15,529,715)		(15,708,212)	(2,202,953)	0	(732)	0	1,151,981		1.0000 / 1.0000
140390, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	03/04/2016	02/15/2045	1	50,106,916	3.20/ 0.75	42,382	0	1,084,634	(15,529,715)		(15,708,212)	(2,202,953)	0	(732)	0	1,151,981		1.0000 / 1.0000
140605, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	03/07/2016	02/15/2045	1	75,123,015	3.24/ 0.75	67,702	0	1,647,084	(24,319,890)		(24,245,531)	(3,300,867)	0	(1,169)	0	1,727,113		1.0000 / 1.0000
140606, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	03/07/2016	02/15/2045	1	25,040,385	3.24/ 0.75	22,567	0	549,014	(8,052,997)		(8,081,644)	(1,046,839)	0	(390)	0	575,690		1.0000 / 1.0000
146168, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	04/07/2016	02/15/2045	1	100,445,594	3.03/ 0.75	187,703	0	2,053,915	(30,237,873)		(27,878,820)	(4,199,055)	0	(3,251)	0	2,309,291		1.0000 / 1.0000
147661, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	04/13/2016	02/15/2045	1	100,262,877	3.11/ 0.75	244,999	0	2,105,934	(30,635,367)		(30,013,614)	(4,312,823)	0	(4,245)	0	2,305,091		1.0000 / 1.0000
148195, SWAP OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	04/14/2016	02/15/2043	1	100,352,177	3.09/ 0.63	185,148	0	2,229,547	(32,508,918)		(31,485,576)	(4,447,800)	0	(3,448)	0	2,195,152		1.0000 / 1.0000
149156, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	04/20/2016	02/15/2045	1	99,820,217	3.08/ 0.75	270,299	0	2,077,633	(30,239,716)		(28,584,683)	(4,230,083)	0	(4,686)	0	2,294,914		1.0000 / 1.0000
152089, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/13/2016	02/15/2045	1	100,032,036	3.05/ 0.75	373,754	0	2,072,264	(30,027,525)		(27,289,812)	(4,178,370)	0	(6,496)	0	2,299,783		1.0000 / 1.0000
152116, SWAP OTC_INFLATION_SWAP_VANILLA	912810RL4	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/16/2016	02/15/2045	1	50,047,586	3.07/ 0.75	189,936	0	1,046,181	(15,057,477)		(13,740,284)	(2,099,528)	0	(3,301)	0	1,150,617		1.0000 / 1.0000
213396, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/06/2017	12/31/2035	1	30,000,000	USD SOFR CMP 2.6710/0.00	0	0	0	0		(2,246,771)	0	0	0	0	519,793		1.0000 / 1.0000
213397, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/06/2017	12/31/2036	1	20,000,000	USD SOFR CMP 2.6810/0.00	0	0	0	0		(1,517,925)	0	0	0	0	360,707		1.0000 / 1.0000
213398, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/06/2017	12/31/2036	1	7,000,000	USD SOFR CMP 2.6810/0.00	0	0	0	0		(531,274)	0	0	0	0	126,247		1.0000 / 1.0000
213399, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/06/2017	12/31/2040	1	20,000,000	USD SOFR CMP 2.6620/0.00	0	0	0	0		(1,510,842)	0	0	0	0	412,477		1.0000 / 1.0000

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
213400, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/06/2017	12/31/2036	1	23,000,000	USD SOFR CMP 2.6810/0.00	0	0	0	0		(1,745,614)	0	0	0	0	414,813		1.0000 / 1.0000
213401, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/06/2017	12/31/2034	1	23,000,000	USD SOFR CMP 2.6540/0.00	0	0	0	0		(1,775,742)	0	0	0	0	381,554		1.0000 / 1.0000
213523, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/07/2017	12/31/2035	1	20,000,000	USD SOFR CMP 2.6970/0.00	0	0	0	0		(1,457,192)	0	0	0	0	346,529		1.0000 / 1.0000
213524, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/07/2017	12/31/2039	1	10,000,000	USD SOFR CMP 2.6980/0.00	0	0	0	0		(746,522)	0	0	0	0	200,068		1.0000 / 1.0000
213526, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/07/2017	12/31/2035	1	8,000,000	USD SOFR CMP 2.6970/0.00	0	0	0	0		(582,877)	0	0	0	0	138,612		1.0000 / 1.0000
214062, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2034	1	7,000,000	USD SOFR CMP 2.7060/0.00	0	0	0	0		(511,035)	0	0	0	0	116,125		1.0000 / 1.0000
214063, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2037	1	15,000,000	USD SOFR CMP 2.7350/0.00	0	0	0	0		(1,096,877)	0	0	0	0	280,734		1.0000 / 1.0000
214064, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2040	1	13,000,000	USD SOFR CMP 2.7130/0.00	0	0	0	0		(938,456)	0	0	0	0	268,110		1.0000 / 1.0000
214065, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2039	1	5,000,000	USD SOFR CMP 2.7220/0.00	0	0	0	0		(365,088)	0	0	0	0	100,034		1.0000 / 1.0000
214066, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2041	1	6,000,000	USD SOFR CMP 2.7010/0.00	0	0	0	0		(424,958)	0	0	0	0	127,328		1.0000 / 1.0000
214067, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2037	1	5,000,000	USD SOFR CMP 2.7350/0.00	0	0	0	0		(365,626)	0	0	0	0	93,578		1.0000 / 1.0000
214068, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2038	1	5,000,000	USD SOFR CMP 2.7320/0.00	0	0	0	0		(367,124)	0	0	0	0	96,860		1.0000 / 1.0000
214108, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2037	1	25,000,000	USD SOFR CMP 2.7350/0.00	0	0	0	0		(1,828,128)	0	0	0	0	467,890		1.0000 / 1.0000
214109, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2034	1	25,000,000	USD SOFR CMP 2.7060/0.00	0	0	0	0		(1,825,126)	0	0	0	0	414,733		1.0000 / 1.0000
214110, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2034	1	30,000,000	USD SOFR CMP 2.7060/0.00	0	0	0	0		(2,190,151)	0	0	0	0	497,680		1.0000 / 1.0000
214111, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2036	1	23,000,000	USD SOFR CMP 2.7320/0.00	0	0	0	0		(1,656,951)	0	0	0	0	414,813		1.0000 / 1.0000
214112, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2041	1	17,000,000	USD SOFR CMP 2.7010/0.00	0	0	0	0		(1,204,047)	0	0	0	0	360,762		1.0000 / 1.0000
214113, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2039	1	29,000,000	USD SOFR CMP 2.7220/0.00	0	0	0	0		(2,117,513)	0	0	0	0	580,199		1.0000 / 1.0000
214114, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2041	1	5,000,000	USD SOFR CMP 2.7010/0.00	0	0	0	0		(354,131)	0	0	0	0	106,106		1.0000 / 1.0000

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214115, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2040	1	5,000,000	USD SOFR CMP 2.7130/0.00	0	0	0	0		(360,945)	0	0	0	0	103,119		1.0000 / 1.0000
214116, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2037	1	10,000,000	USD SOFR CMP 2.7350/0.00	0	0	0	0		(731,251)	0	0	0	0	187,156		1.0000 / 1.0000
214117, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2038	1	33,000,000	USD SOFR CMP 2.7320/0.00	0	0	0	0		(2,423,018)	0	0	0	0	639,276		1.0000 / 1.0000
214120, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2039	1	6,000,000	USD SOFR CMP 2.7220/0.00	0	0	0	0		(438,106)	0	0	0	0	120,041		1.0000 / 1.0000
214121, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2034	1	1,000,000	USD SOFR CMP 2.7060/0.00	0	0	0	0		(73,005)	0	0	0	0	16,589		1.0000 / 1.0000
214122, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2038	1	7,000,000	USD SOFR CMP 2.7320/0.00	0	0	0	0		(513,973)	0	0	0	0	135,604		1.0000 / 1.0000
214123, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2036	1	1,000,000	USD SOFR CMP 2.7320/0.00	0	0	0	0		(72,041)	0	0	0	0	18,035		1.0000 / 1.0000
214124, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2040	1	6,000,000	USD SOFR CMP 2.7130/0.00	0	0	0	0		(433,134)	0	0	0	0	123,743		1.0000 / 1.0000
214125, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2041	1	5,000,000	USD SOFR CMP 2.7010/0.00	0	0	0	0		(354,131)	0	0	0	0	106,106		1.0000 / 1.0000
214126, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2017	12/31/2037	1	8,000,000	USD SOFR CMP 2.7350/0.00	0	0	0	0		(585,001)	0	0	0	0	149,725		1.0000 / 1.0000
214178, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/12/2017	12/31/2035	1	1,000,000	USD SOFR CMP 2.7780/0.00	0	0	0	0		(66,527)	0	0	0	0	17,326		1.0000 / 1.0000
214182, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/12/2017	12/29/2038	1	13,000,000	USD SOFR CMP 2.7890/0.00	0	0	0	0		(902,175)	0	0	0	0	251,790		1.0000 / 1.0000
214183, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/12/2017	12/31/2035	1	6,000,000	USD SOFR CMP 2.7780/0.00	0	0	0	0		(399,160)	0	0	0	0	103,959		1.0000 / 1.0000
214185, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/12/2017	12/31/2035	1	19,000,000	USD SOFR CMP 2.7780/0.00	0	0	0	0		(1,264,008)	0	0	0	0	329,202		1.0000 / 1.0000
214187, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/12/2017	12/31/2034	1	9,000,000	USD SOFR CMP 2.7610/0.00	0	0	0	0		(617,054)	0	0	0	0	149,304		1.0000 / 1.0000
350120, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	01/06/2021	12/31/2035	1	11,000,000	USD SOFR CMP 1.7350/0.00	0	0	0	0		(1,628,794)	0	0	0	0	190,591		1.0000 / 1.0000
350121, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	01/06/2021	12/31/2036	1	7,000,000	USD SOFR CMP 1.8040/0.00	0	0	0	0		(995,303)	0	0	0	0	126,247		1.0000 / 1.0000
350124, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	01/06/2021	12/31/2034	1	10,000,000	USD SOFR CMP 1.6325/0.00	0	0	0	0		(1,597,345)	0	0	0	0	165,893		1.0000 / 1.0000
352323, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/10/2021	12/31/2036	1	9,000,000	USD SOFR CMP 2.0780/0.00	0	0	0	0		(1,093,277)	0	0	0	0	162,318		1.0000 / 1.0000

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
352326, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/10/2021	12/31/2034	1	21,000,000	USD SOFR CMP 1.9075/0.00	0	0	0	0		(2,887,855)	0	0	0	0	348,376		1.0000 / 1.0000
352327, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/10/2021	12/31/2035	1	17,000,000	USD SOFR CMP 2.0140/0.00	0	0	0	0		(2,146,402)	0	0	0	0	294,549		1.0000 / 1.0000
353957, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/05/2021	12/31/2034	1	31,000,000	USD SOFR CMP 2.3580/0.00	0	0	0	0		(3,134,733)	0	0	0	0	514,269		1.0000 / 1.0000
353958, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/05/2021	12/31/2035	1	33,000,000	USD SOFR CMP 2.4280/0.00	0	0	0	0		(3,098,402)	0	0	0	0	571,772		1.0000 / 1.0000
354117, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/08/2021	12/31/2036	1	27,000,000	USD SOFR CMP 2.4900/0.00	0	0	0	0		(2,439,002)	0	0	0	0	486,955		1.0000 / 1.0000
356677, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/01/2021	12/31/2056	1	33,000,000	USD SOFR CMP 2.3678/0.00	0	0	0	0		(6,426,917)	0	0	0	0	948,207		1.0000 / 1.0000
356678, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/01/2021	12/31/2055	1	28,000,000	USD SOFR CMP 2.3825/0.00	0	0	0	0		(5,520,966)	0	0	0	0	792,231		1.0000 / 1.0000
356679, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/01/2021	12/31/2036	1	5,000,000	USD SOFR CMP 2.5695/0.00	0	0	0	0		(421,621)	0	0	0	0	90,177		1.0000 / 1.0000
356680, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/01/2021	12/31/2034	1	11,000,000	USD SOFR CMP 2.4720/0.00	0	0	0	0		(1,011,012)	0	0	0	0	182,483		1.0000 / 1.0000
356685, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/01/2021	12/31/2034	1	63,000,000	USD SOFR CMP 2.4970/0.00	0	0	0	0		(5,663,097)	0	0	0	0	1,045,127		1.0000 / 1.0000
356687, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/01/2021	12/31/2035	1	83,000,000	USD SOFR CMP 2.5375/0.00	0	0	0	0		(7,082,380)	0	0	0	0	1,438,094		1.0000 / 1.0000
356689, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/01/2021	12/31/2036	1	94,000,000	USD SOFR CMP 2.5655/0.00	0	0	0	0		(7,954,898)	0	0	0	0	1,695,323		1.0000 / 1.0000
356763, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/05/2021	12/31/2054	1	25,000,000	USD SOFR CMP 2.3930/0.00	0	0	0	0		(5,073,673)	0	0	0	0	696,217		1.0000 / 1.0000
356952, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/06/2021	12/31/2036	1	27,000,000	USD SOFR CMP 2.5245/0.00	0	0	0	0		(2,368,592)	0	0	0	0	486,955		1.0000 / 1.0000
356953, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/06/2021	12/31/2035	1	33,000,000	USD SOFR CMP 2.4950/0.00	0	0	0	0		(2,925,538)	0	0	0	0	571,772		1.0000 / 1.0000
356954, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/06/2021	12/31/2034	1	31,000,000	USD SOFR CMP 2.4216/0.00	0	0	0	0		(2,975,445)	0	0	0	0	514,269		1.0000 / 1.0000
358240, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2021	12/31/2035	1	27,000,000	USD SOFR CMP 2.3635/0.00	0	0	0	0		(2,671,213)	0	0	0	0	467,814		1.0000 / 1.0000
358241, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2021	12/31/2034	1	11,000,000	USD SOFR CMP 2.2790/0.00	0	0	0	0		(1,182,532)	0	0	0	0	182,483		1.0000 / 1.0000
358242, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2021	12/31/2034	1	21,000,000	USD SOFR CMP 2.2790/0.00	0	0	0	0		(2,257,562)	0	0	0	0	348,376		1.0000 / 1.0000

SCHEDULE DB - PART A - SECTION 1

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358243, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2021	12/31/2054	1	10,000,000	USD SOFR CMP 2.2205/0.00	0	0	0	0		(2,340,121)	0	0	0	0	278,487		1.0000 / 1.0000
358244, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2021	12/31/2036	1	4,000,000	USD SOFR CMP 2.4160/0.00	0	0	0	0		(383,707)	0	0	0	0	72,141		1.0000 / 1.0000
358245, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2021	12/31/2036	1	34,000,000	USD SOFR CMP 2.4160/0.00	0	0	0	0		(3,261,512)	0	0	0	0	613,202		1.0000 / 1.0000
358246, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2021	12/31/2056	1	12,000,000	USD SOFR CMP 2.2300/0.00	0	0	0	0		(2,616,135)	0	0	0	0	344,803		1.0000 / 1.0000
358247, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2021	12/31/2055	1	9,000,000	USD SOFR CMP 2.2420/0.00	0	0	0	0		(1,995,097)	0	0	0	0	254,646		1.0000 / 1.0000
359606, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/04/2021	12/31/2036	1	63,000,000	USD SOFR CMP 2.3500/0.00	0	0	0	0		(6,357,681)	0	0	0	0	1,136,227		1.0000 / 1.0000
359607, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/04/2021	12/31/2035	1	69,000,000	USD SOFR CMP 2.3020/0.00	0	0	0	0		(7,158,204)	0	0	0	0	1,195,524		1.0000 / 1.0000
359608, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/04/2021	12/31/2036	1	18,000,000	USD SOFR CMP 2.3540/0.00	0	0	0	0		(1,811,038)	0	0	0	0	324,636		1.0000 / 1.0000
359609, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/04/2021	12/31/2035	1	33,000,000	USD SOFR CMP 2.3035/0.00	0	0	0	0		(3,419,619)	0	0	0	0	571,772		1.0000 / 1.0000
359610, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/04/2021	12/31/2034	1	31,000,000	USD SOFR CMP 2.2160/0.00	0	0	0	0		(3,490,376)	0	0	0	0	514,269		1.0000 / 1.0000
359628, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/07/2021	12/31/2036	1	4,000,000	USD SOFR CMP 2.3600/0.00	0	0	0	0		(400,639)	0	0	0	0	72,141		1.0000 / 1.0000
359629, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/07/2021	12/31/2034	1	11,000,000	USD SOFR CMP 2.2265/0.00	0	0	0	0		(1,229,189)	0	0	0	0	182,483		1.0000 / 1.0000
359630, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/07/2021	12/31/2034	1	60,000,000	USD SOFR CMP 2.2265/0.00	0	0	0	0		(6,704,669)	0	0	0	0	995,359		1.0000 / 1.0000
359634, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/07/2021	12/31/2054	1	24,000,000	USD SOFR CMP 2.1665/0.00	0	0	0	0		(5,849,684)	0	0	0	0	668,368		1.0000 / 1.0000
359635, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/07/2021	12/31/2055	1	23,000,000	USD SOFR CMP 2.1820/0.00	0	0	0	0		(5,339,223)	0	0	0	0	650,761		1.0000 / 1.0000
359636, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/07/2021	12/31/2056	1	22,000,000	USD SOFR CMP 2.1760/0.00	0	0	0	0		(4,996,817)	0	0	0	0	632,138		1.0000 / 1.0000
361659, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2034	1	12,000,000	USD SOFR CMP 1.8460/0.00	0	0	0	0		(1,709,827)	0	0	0	0	199,072		1.0000 / 1.0000
361660, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2034	1	4,000,000	USD SOFR CMP 1.8460/0.00	0	0	0	0		(569,942)	0	0	0	0	66,357		1.0000 / 1.0000
361661, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2035	1	11,000,000	USD SOFR CMP 1.9090/0.00	0	0	0	0		(1,479,150)	0	0	0	0	190,591		1.0000 / 1.0000

SCHEDULE DB - PART A - SECTION 1

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361662, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2036	1	7,000,000	USD SOFR CMP 1.9535/0.00	0	0	0	0		(916,201)	0	0	0	0	126,247		1.0000 / 1.0000
361663, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2036	1	2,000,000	USD SOFR CMP 1.9535/0.00	0	0	0	0		(261,772)	0	0	0	0	36,071		1.0000 / 1.0000
361672, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2057	1	10,000,000	USD SOFR CMP 1.8620/0.00	0	0	0	0		(2,722,030)	0	0	0	0	291,653		1.0000 / 1.0000
361673, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2058	1	8,000,000	USD SOFR CMP 1.8500/0.00	0	0	0	0		(2,124,147)	0	0	0	0	236,727		1.0000 / 1.0000
361674, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2059	1	8,000,000	USD SOFR CMP 1.8250/0.00	0	0	0	0		(2,083,431)	0	0	0	0	240,082		1.0000 / 1.0000
361676, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2041	1	2,000,000	USD SOFR CMP 2.0210/0.00	0	0	0	0		(227,997)	0	0	0	0	42,443		1.0000 / 1.0000
361677, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2060	1	6,000,000	USD SOFR CMP 1.8016/0.00	0	0	0	0		(1,528,120)	0	0	0	0	182,550		1.0000 / 1.0000
361678, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2037	1	18,000,000	USD SOFR CMP 1.9840/0.00	0	0	0	0		(2,303,589)	0	0	0	0	336,881		1.0000 / 1.0000
361679, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2037	1	11,000,000	USD SOFR CMP 1.9840/0.00	0	0	0	0		(1,407,749)	0	0	0	0	205,872		1.0000 / 1.0000
361680, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2061	1	6,000,000	USD SOFR CMP 1.7700/0.00	0	0	0	0		(1,498,902)	0	0	0	0	184,999		1.0000 / 1.0000
361681, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2038	1	16,000,000	USD SOFR CMP 1.9980/0.00	0	0	0	0		(2,001,737)	0	0	0	0	309,952		1.0000 / 1.0000
361682, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2038	1	9,000,000	USD SOFR CMP 1.9980/0.00	0	0	0	0		(1,125,977)	0	0	0	0	174,348		1.0000 / 1.0000
361683, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2039	1	13,000,000	USD SOFR CMP 2.0200/0.00	0	0	0	0		(1,570,751)	0	0	0	0	260,089		1.0000 / 1.0000
361684, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2039	1	10,000,000	USD SOFR CMP 2.0200/0.00	0	0	0	0		(1,208,270)	0	0	0	0	200,068		1.0000 / 1.0000
361685, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2040	1	11,000,000	USD SOFR CMP 2.0240/0.00	0	0	0	0		(1,292,383)	0	0	0	0	226,862		1.0000 / 1.0000
361687, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2040	1	8,000,000	USD SOFR CMP 2.0240/0.00	0	0	0	0		(939,915)	0	0	0	0	164,991		1.0000 / 1.0000
361689, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2041	1	17,000,000	USD SOFR CMP 2.0210/0.00	0	0	0	0		(1,937,973)	0	0	0	0	360,762		1.0000 / 1.0000
362791, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	08/04/2021	12/31/2057	1	10,000,000	USD SOFR CMP 1.7275/0.00	0	0	0	0		(2,941,902)	0	0	0	0	291,653		1.0000 / 1.0000
362792, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	08/04/2021	12/31/2058	1	8,000,000	USD SOFR CMP 1.7140/0.00	0	0	0	0		(2,296,351)	0	0	0	0	236,727		1.0000 / 1.0000

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
362793, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	08/04/2021	12/31/2059	1	8,000,000	USD SOFR CMP 1.6980/0.00	0	0	0	0		(2,239,099)	0	0	0	0	240,082		1.0000 / 1.0000
362794, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	08/04/2021	12/31/2060	1	6,000,000	USD SOFR CMP 1.6755/0.00	0	0	0	0		(1,640,344)	0	0	0	0	182,550		1.0000 / 1.0000
362795, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	08/04/2021	12/31/2061	1	6,000,000	USD SOFR CMP 1.6500/0.00	0	0	0	0		(1,602,312)	0	0	0	0	184,999		1.0000 / 1.0000
362808, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2041	1	17,000,000	USD SOFR CMP 1.9140/0.00	0	0	0	0		(2,054,247)	0	0	0	0	360,762		1.0000 / 1.0000
362809, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2040	1	11,000,000	USD SOFR CMP 1.9160/0.00	0	0	0	0		(1,371,018)	0	0	0	0	226,862		1.0000 / 1.0000
362810, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2039	1	13,000,000	USD SOFR CMP 1.9075/0.00	0	0	0	0		(1,670,990)	0	0	0	0	260,089		1.0000 / 1.0000
362811, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2038	1	16,000,000	USD SOFR CMP 1.8900/0.00	0	0	0	0		(2,124,418)	0	0	0	0	309,952		1.0000 / 1.0000
362812, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2037	1	18,000,000	USD SOFR CMP 1.8615/0.00	0	0	0	0		(2,465,554)	0	0	0	0	336,881		1.0000 / 1.0000
362813, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2036	1	8,000,000	USD SOFR CMP 1.8290/0.00	0	0	0	0		(1,122,778)	0	0	0	0	144,283		1.0000 / 1.0000
362814, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2035	1	8,000,000	USD SOFR CMP 1.7728/0.00	0	0	0	0		(1,161,335)	0	0	0	0	138,612		1.0000 / 1.0000
362815, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2034	1	14,000,000	USD SOFR CMP 1.6990/0.00	0	0	0	0		(2,161,751)	0	0	0	0	232,250		1.0000 / 1.0000
362818, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2040	1	8,000,000	USD SOFR CMP 1.9160/0.00	0	0	0	0		(997,104)	0	0	0	0	164,991		1.0000 / 1.0000
362819, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2041	1	2,000,000	USD SOFR CMP 1.9140/0.00	0	0	0	0		(241,676)	0	0	0	0	42,443		1.0000 / 1.0000
362820, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2039	1	10,000,000	USD SOFR CMP 1.9075/0.00	0	0	0	0		(1,285,377)	0	0	0	0	200,068		1.0000 / 1.0000
362821, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2038	1	9,000,000	USD SOFR CMP 1.8900/0.00	0	0	0	0		(1,194,985)	0	0	0	0	174,348		1.0000 / 1.0000
362822, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	08/04/2021	12/31/2037	1	11,000,000	USD SOFR CMP 1.8615/0.00	0	0	0	0		(1,506,728)	0	0	0	0	205,872		1.0000 / 1.0000
364736, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/08/2021	12/31/2037	1	11,000,000	USD SOFR CMP 1.9744/0.00	0	0	0	0		(1,415,462)	0	0	0	0	205,872		1.0000 / 1.0000
364737, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/08/2021	12/31/2037	1	18,000,000	USD SOFR CMP 1.9744/0.00	0	0	0	0		(2,316,211)	0	0	0	0	336,881		1.0000 / 1.0000
364738, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/08/2021	12/31/2038	1	16,000,000	USD SOFR CMP 1.9900/0.00	0	0	0	0		(2,010,768)	0	0	0	0	309,952		1.0000 / 1.0000

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
364739, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/08/2021	12/31/2038	1	9,000,000	USD SOFR CMP 1.9900/0.00	0	0	0	0		(1,131,057)	0	0	0	0	174,348		1.0000 / 1.0000
364740, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/08/2021	12/31/2039	1	10,000,000	USD SOFR CMP 2.0010/0.00	0	0	0	0		(1,221,210)	0	0	0	0	200,068		1.0000 / 1.0000
364741, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/08/2021	12/31/2039	1	13,000,000	USD SOFR CMP 2.0010/0.00	0	0	0	0		(1,587,573)	0	0	0	0	260,089		1.0000 / 1.0000
364742, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/08/2021	12/31/2040	1	11,000,000	USD SOFR CMP 2.0010/0.00	0	0	0	0		(1,309,017)	0	0	0	0	226,862		1.0000 / 1.0000
364743, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/08/2021	12/31/2040	1	8,000,000	USD SOFR CMP 2.0010/0.00	0	0	0	0		(952,012)	0	0	0	0	164,991		1.0000 / 1.0000
364744, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/08/2021	12/31/2041	1	17,000,000	USD SOFR CMP 1.9960/0.00	0	0	0	0		(1,964,956)	0	0	0	0	360,762		1.0000 / 1.0000
364745, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	09/08/2021	12/31/2057	1	10,000,000	USD SOFR CMP 1.8326/0.00	0	0	0	0		(2,770,124)	0	0	0	0	291,653		1.0000 / 1.0000
364746, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	09/08/2021	12/31/2058	1	8,000,000	USD SOFR CMP 1.8130/0.00	0	0	0	0		(2,170,996)	0	0	0	0	236,727		1.0000 / 1.0000
364747, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	09/08/2021	12/31/2059	1	8,000,000	USD SOFR CMP 1.7960/0.00	0	0	0	0		(2,118,977)	0	0	0	0	240,082		1.0000 / 1.0000
364748, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	09/08/2021	12/31/2060	1	6,000,000	USD SOFR CMP 1.7750/0.00	0	0	0	0		(1,551,793)	0	0	0	0	182,550		1.0000 / 1.0000
364749, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	09/08/2021	12/31/2061	1	6,000,000	USD SOFR CMP 1.7490/0.00	0	0	0	0		(1,516,999)	0	0	0	0	184,999		1.0000 / 1.0000
366700, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/05/2021	12/31/2037	1	11,000,000	USD SOFR CMP 2.0980/0.00	0	0	0	0		(1,316,159)	0	0	0	0	205,872		1.0000 / 1.0000
366701, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/05/2021	12/31/2037	1	18,000,000	USD SOFR CMP 2.0980/0.00	0	0	0	0		(2,153,714)	0	0	0	0	336,881		1.0000 / 1.0000
366702, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/05/2021	12/31/2038	1	16,000,000	USD SOFR CMP 2.1000/0.00	0	0	0	0		(1,886,602)	0	0	0	0	309,952		1.0000 / 1.0000
366703, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/05/2021	12/31/2038	1	9,000,000	USD SOFR CMP 2.1000/0.00	0	0	0	0		(1,061,214)	0	0	0	0	174,348		1.0000 / 1.0000
366704, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/05/2021	12/31/2039	1	10,000,000	USD SOFR CMP 2.1155/0.00	0	0	0	0		(1,143,230)	0	0	0	0	200,068		1.0000 / 1.0000
366705, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/05/2021	12/31/2039	1	13,000,000	USD SOFR CMP 2.1155/0.00	0	0	0	0		(1,486,199)	0	0	0	0	260,089		1.0000 / 1.0000
366706, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/05/2021	12/31/2040	1	11,000,000	USD SOFR CMP 2.1255/0.00	0	0	0	0		(1,218,975)	0	0	0	0	226,862		1.0000 / 1.0000
366707, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/05/2021	12/31/2040	1	8,000,000	USD SOFR CMP 2.1255/0.00	0	0	0	0		(886,527)	0	0	0	0	164,991		1.0000 / 1.0000

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
366708, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/05/2021	12/31/2041	1	17,000,000	USD SOFR CMP 2.1120/0.00	0	0	0	0		(1,839,757)	0	0	0	0	360,762		1.0000 / 1.0000
366709, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	10/05/2021	12/31/2057	1	10,000,000	USD SOFR CMP 1.9700/0.00	0	0	0	0		(2,545,479)	0	0	0	0	291,653		1.0000 / 1.0000
366711, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	10/05/2021	12/31/2059	1	8,000,000	USD SOFR CMP 1.9310/0.00	0	0	0	0		(1,953,504)	0	0	0	0	240,082		1.0000 / 1.0000
366712, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	10/05/2021	12/31/2060	1	6,000,000	USD SOFR CMP 1.9030/0.00	0	0	0	0		(1,437,879)	0	0	0	0	182,550		1.0000 / 1.0000
366713, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	10/05/2021	12/31/2061	1	6,000,000	USD SOFR CMP 1.8790/0.00	0	0	0	0		(1,404,972)	0	0	0	0	184,999		1.0000 / 1.0000
366738, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	10/05/2021	12/31/2058	1	8,000,000	USD SOFR CMP 1.9500/0.00	0	0	0	0		(1,997,526)	0	0	0	0	236,727		1.0000 / 1.0000
369448, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2057	1	10,000,000	USD SOFR CMP 1.8270/0.00	0	0	0	0		(2,779,246)	0	0	0	0	291,653		1.0000 / 1.0000
369451, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2055	1	11,000,000	USD SOFR CMP 1.8500/0.00	0	0	0	0		(3,190,370)	0	0	0	0	311,234		1.0000 / 1.0000
369452, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2058	1	8,000,000	USD SOFR CMP 1.7660/0.00	0	0	0	0		(2,230,508)	0	0	0	0	236,727		1.0000 / 1.0000
369453, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2059	1	8,000,000	USD SOFR CMP 1.7470/0.00	0	0	0	0		(2,179,038)	0	0	0	0	240,082		1.0000 / 1.0000
369456, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2035	1	32,000,000	USD SOFR CMP 1.9590/0.00	0	0	0	0		(4,177,889)	0	0	0	0	554,446		1.0000 / 1.0000
369457, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2037	1	11,000,000	USD SOFR CMP 1.9950/0.00	0	0	0	0		(1,398,911)	0	0	0	0	205,872		1.0000 / 1.0000
369458, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2037	1	18,000,000	USD SOFR CMP 1.9950/0.00	0	0	0	0		(2,289,128)	0	0	0	0	336,881		1.0000 / 1.0000
369459, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2038	1	9,000,000	USD SOFR CMP 1.9985/0.00	0	0	0	0		(1,125,660)	0	0	0	0	174,348		1.0000 / 1.0000
369460, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2038	1	16,000,000	USD SOFR CMP 1.9985/0.00	0	0	0	0		(2,001,173)	0	0	0	0	309,952		1.0000 / 1.0000
369461, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2039	1	10,000,000	USD SOFR CMP 1.9970/0.00	0	0	0	0		(1,223,934)	0	0	0	0	200,068		1.0000 / 1.0000
369462, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2039	1	13,000,000	USD SOFR CMP 1.9970/0.00	0	0	0	0		(1,591,114)	0	0	0	0	260,089		1.0000 / 1.0000
369463, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2040	1	8,000,000	USD SOFR CMP 1.9950/0.00	0	0	0	0		(955,168)	0	0	0	0	164,991		1.0000 / 1.0000
369466, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2041	1	17,000,000	USD SOFR CMP 1.9835/0.00	0	0	0	0		(1,978,447)	0	0	0	0	360,762		1.0000 / 1.0000

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369467, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/04/2021	12/31/2040	1	11,000,000	USD SOFR CMP 1.9950/0.00	0	0	0	0		(1,313,356)	0	0	0	0	226,862		1.0000 / 1.0000
369546, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/05/2021	12/31/2060	1	6,000,000	USD SOFR CMP 1.6845/0.00	0	0	0	0		(1,632,334)	0	0	0	0	182,550		1.0000 / 1.0000
369547, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	11/05/2021	12/31/2061	1	6,000,000	USD SOFR CMP 1.6540/0.00	0	0	0	0		(1,598,865)	0	0	0	0	184,999		1.0000 / 1.0000
373292, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2037	1	11,000,000	USD SOFR CMP 1.4510/0.00	0	0	0	0		(1,616,487)	0	0	0	0	205,872		1.0000 / 1.0000
373293, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2037	1	18,000,000	USD SOFR CMP 1.4510/0.00	0	0	0	0		(2,645,160)	0	0	0	0	336,881		1.0000 / 1.0000
373294, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2038	1	9,000,000	USD SOFR CMP 1.4625/0.00	0	0	0	0		(1,292,902)	0	0	0	0	174,348		1.0000 / 1.0000
373295, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2038	1	16,000,000	USD SOFR CMP 1.4625/0.00	0	0	0	0		(2,298,493)	0	0	0	0	309,952		1.0000 / 1.0000
373296, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2039	1	10,000,000	USD SOFR CMP 1.4530/0.00	0	0	0	0		(1,408,717)	0	0	0	0	200,068		1.0000 / 1.0000
373297, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2039	1	13,000,000	USD SOFR CMP 1.4530/0.00	0	0	0	0		(1,831,332)	0	0	0	0	260,089		1.0000 / 1.0000
373298, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2040	1	8,000,000	USD SOFR CMP 1.4615/0.00	0	0	0	0		(1,091,870)	0	0	0	0	164,991		1.0000 / 1.0000
373299, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2040	1	11,000,000	USD SOFR CMP 1.4615/0.00	0	0	0	0		(1,501,321)	0	0	0	0	226,862		1.0000 / 1.0000
373300, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2041	1	17,000,000	USD SOFR CMP 1.4530/0.00	0	0	0	0		(2,256,254)	0	0	0	0	360,762		1.0000 / 1.0000
373301, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2057	1	10,000,000	USD SOFR CMP 1.2990/0.00	0	0	0	0		(3,196,056)	0	0	0	0	291,653		1.0000 / 1.0000
373302, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2058	1	8,000,000	USD SOFR CMP 1.2780/0.00	0	0	0	0		(2,503,234)	0	0	0	0	236,727		1.0000 / 1.0000
373303, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2059	1	8,000,000	USD SOFR CMP 1.2390/0.00	0	0	0	0		(2,467,499)	0	0	0	0	240,082		1.0000 / 1.0000
373304, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2060	1	6,000,000	USD SOFR CMP 1.2150/0.00	0	0	0	0		(1,807,332)	0	0	0	0	182,550		1.0000 / 1.0000
373305, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/03/2021	12/31/2061	1	6,000,000	USD SOFR CMP 1.1730/0.00	0	0	0	0		(1,778,486)	0	0	0	0	184,999		1.0000 / 1.0000
375740, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/05/2022	12/31/2038	1	11,000,000	USD SOFR CMP 1.7810/0.00	0	0	0	0		(1,332,003)	0	0	0	0	213,092		1.0000 / 1.0000
375741, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/05/2022	12/31/2038	1	18,000,000	USD SOFR CMP 1.7810/0.00	0	0	0	0		(2,179,642)	0	0	0	0	348,696		1.0000 / 1.0000

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375742, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/05/2022	12/31/2039	1	16,000,000	USD SOFR CMP 1.7900/0.00	0	0	0	0		(1,885,171)	0	0	0	0	320,110		1.0000 / 1.0000
375743, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/05/2022	12/31/2039	1	9,000,000	USD SOFR CMP 1.7900/0.00	0	0	0	0		(1,060,409)	0	0	0	0	180,062		1.0000 / 1.0000
375744, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/05/2022	12/31/2040	1	10,000,000	USD SOFR CMP 1.8090/0.00	0	0	0	0		(1,135,276)	0	0	0	0	206,238		1.0000 / 1.0000
375745, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/05/2022	12/31/2040	1	13,000,000	USD SOFR CMP 1.8090/0.00	0	0	0	0		(1,475,859)	0	0	0	0	268,110		1.0000 / 1.0000
375746, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/05/2022	12/31/2041	1	8,000,000	USD SOFR CMP 1.8080/0.00	0	0	0	0		(880,641)	0	0	0	0	169,770		1.0000 / 1.0000
375747, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/05/2022	12/31/2041	1	11,000,000	USD SOFR CMP 1.8080/0.00	0	0	0	0		(1,210,881)	0	0	0	0	233,434		1.0000 / 1.0000
375748, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/05/2022	12/31/2042	1	17,000,000	USD SOFR CMP 1.7940/0.00	0	0	0	0		(1,811,362)	0	0	0	0	370,640		1.0000 / 1.0000
375749, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	01/05/2022	12/31/2058	1	10,000,000	USD SOFR CMP 1.5660/0.00	0	0	0	0		(2,670,958)	0	0	0	0	295,908		1.0000 / 1.0000
375750, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	01/05/2022	12/31/2059	1	8,000,000	USD SOFR CMP 1.5390/0.00	0	0	0	0		(2,097,912)	0	0	0	0	240,082		1.0000 / 1.0000
375751, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	01/05/2022	12/31/2060	1	8,000,000	USD SOFR CMP 1.5250/0.00	0	0	0	0		(2,039,980)	0	0	0	0	243,401		1.0000 / 1.0000
375752, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	01/05/2022	12/31/2061	1	6,000,000	USD SOFR CMP 1.4890/0.00	0	0	0	0		(1,504,739)	0	0	0	0	184,999		1.0000 / 1.0000
375753, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	01/05/2022	12/31/2062	1	6,000,000	USD SOFR CMP 1.4500/0.00	0	0	0	0		(1,478,681)	0	0	0	0	187,416		1.0000 / 1.0000
377829, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2036	1	44,000,000	USD SOFR CMP 1.9225/0.00	0	0	0	0		(4,945,579)	0	0	0	0	793,556		1.0000 / 1.0000
377830, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2037	1	48,000,000	USD SOFR CMP 1.9370/0.00	0	0	0	0		(5,342,040)	0	0	0	0	898,349		1.0000 / 1.0000
377831, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2038	1	28,000,000	USD SOFR CMP 1.9390/0.00	0	0	0	0		(3,077,130)	0	0	0	0	542,416		1.0000 / 1.0000
377832, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2039	1	18,000,000	USD SOFR CMP 1.9450/0.00	0	0	0	0		(1,930,001)	0	0	0	0	360,123		1.0000 / 1.0000
377833, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2040	1	16,000,000	USD SOFR CMP 1.9376/0.00	0	0	0	0		(1,680,515)	0	0	0	0	329,981		1.0000 / 1.0000
377834, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2041	1	13,000,000	USD SOFR CMP 1.9300/0.00	0	0	0	0		(1,329,891)	0	0	0	0	275,877		1.0000 / 1.0000
377835, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2042	1	17,000,000	USD SOFR CMP 1.9165/0.00	0	0	0	0		(1,683,171)	0	0	0	0	370,640		1.0000 / 1.0000

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377836, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2056	1	15,000,000	USD SOFR CMP 1.7375/0.00	0	0	0	0		(3,820,165)	0	0	0	0	431,003		1.0000 / 1.0000
377837, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2057	1	16,000,000	USD SOFR CMP 1.7220/0.00	0	0	0	0		(4,001,618)	0	0	0	0	466,645		1.0000 / 1.0000
377838, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2058	1	9,000,000	USD SOFR CMP 1.6970/0.00	0	0	0	0		(2,216,334)	0	0	0	0	266,317		1.0000 / 1.0000
377839, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2059	1	6,000,000	USD SOFR CMP 1.6705/0.00	0	0	0	0		(1,451,932)	0	0	0	0	180,062		1.0000 / 1.0000
377840, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2060	1	5,000,000	USD SOFR CMP 1.6450/0.00	0	0	0	0		(1,185,521)	0	0	0	0	152,125		1.0000 / 1.0000
377841, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2061	1	4,000,000	USD SOFR CMP 1.6150/0.00	0	0	0	0		(930,391)	0	0	0	0	123,333		1.0000 / 1.0000
377842, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2022	12/31/2062	1	6,000,000	USD SOFR CMP 1.5830/0.00	0	0	0	0		(1,367,122)	0	0	0	0	187,416		1.0000 / 1.0000
380190, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/04/2022	12/31/2057	1	11,000,000	USD SOFR CMP 1.5460/0.00	0	0	0	0		(3,069,222)	0	0	0	0	320,819		1.0000 / 1.0000
380191, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/04/2022	12/31/2059	1	6,000,000	USD SOFR CMP 1.4960/0.00	0	0	0	0		(1,613,165)	0	0	0	0	180,062		1.0000 / 1.0000
380192, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/04/2022	12/31/2060	1	5,000,000	USD SOFR CMP 1.4585/0.00	0	0	0	0		(1,324,567)	0	0	0	0	152,125		1.0000 / 1.0000
380200, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/04/2022	12/31/2037	1	31,000,000	USD SOFR CMP 1.7560/0.00	0	0	0	0		(3,861,781)	0	0	0	0	580,184		1.0000 / 1.0000
380201, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/04/2022	12/31/2039	1	19,000,000	USD SOFR CMP 1.7990/0.00	0	0	0	0		(2,226,945)	0	0	0	0	380,130		1.0000 / 1.0000
380202, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/04/2022	12/31/2040	1	16,000,000	USD SOFR CMP 1.8030/0.00	0	0	0	0		(1,822,783)	0	0	0	0	329,981		1.0000 / 1.0000
380203, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/04/2022	12/31/2041	1	13,000,000	USD SOFR CMP 1.8100/0.00	0	0	0	0		(1,429,383)	0	0	0	0	275,877		1.0000 / 1.0000
380204, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/04/2022	12/31/2042	1	17,000,000	USD SOFR CMP 1.7945/0.00	0	0	0	0		(1,810,839)	0	0	0	0	370,640		1.0000 / 1.0000
380206, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/04/2022	12/31/2061	1	4,000,000	USD SOFR CMP 1.4520/0.00	0	0	0	0		(1,024,528)	0	0	0	0	123,333		1.0000 / 1.0000
380207, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/04/2022	12/31/2062	1	6,000,000	USD SOFR CMP 1.4100/0.00	0	0	0	0		(1,512,233)	0	0	0	0	187,416		1.0000 / 1.0000
384588, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/04/2022	12/31/2037	1	64,000,000	USD SOFR CMP 2.0440/0.00	0	0	0	0		(6,620,239)	0	0	0	0	1,197,799		1.0000 / 1.0000
384590, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/04/2022	12/31/2039	1	16,000,000	USD SOFR CMP 2.0480/0.00	0	0	0	0		(1,602,844)	0	0	0	0	320,110		1.0000 / 1.0000

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
384591, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/04/2022	12/31/2040	1	16,000,000	USD SOFR CMP 2.0465/0.00	0	0	0	0		(1,565,411)	0	0	0	0	329,981		1.0000 / 1.0000
384592, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/04/2022	12/31/2041	1	13,000,000	USD SOFR CMP 2.0360/0.00	0	0	0	0		(1,242,007)	0	0	0	0	275,877		1.0000 / 1.0000
384593, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/04/2022	12/31/2042	1	17,000,000	USD SOFR CMP 2.0100/0.00	0	0	0	0		(1,585,328)	0	0	0	0	370,640		1.0000 / 1.0000
384594, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	04/04/2022	12/31/2057	1	21,000,000	USD SOFR CMP 1.7705/0.00	0	0	0	0		(5,084,770)	0	0	0	0	612,472		1.0000 / 1.0000
384595, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	04/04/2022	12/31/2059	1	5,000,000	USD SOFR CMP 1.6950/0.00	0	0	0	0		(1,191,079)	0	0	0	0	150,051		1.0000 / 1.0000
384596, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	04/04/2022	12/31/2060	1	5,000,000	USD SOFR CMP 1.6590/0.00	0	0	0	0		(1,175,083)	0	0	0	0	152,125		1.0000 / 1.0000
384597, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	04/04/2022	12/31/2061	1	4,000,000	USD SOFR CMP 1.6220/0.00	0	0	0	0		(926,349)	0	0	0	0	123,333		1.0000 / 1.0000
384598, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	04/04/2022	12/31/2062	1	6,000,000	USD SOFR CMP 1.5860/0.00	0	0	0	0		(1,364,606)	0	0	0	0	187,416		1.0000 / 1.0000
387427, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	05/04/2022	12/31/2055	1	3,000,000	USD SOFR CMP 2.3620/0.00	0	0	0	0		(456,506)	0	0	0	0	84,882		1.0000 / 1.0000
387428, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	05/04/2022	12/31/2056	1	9,000,000	USD SOFR CMP 2.3180/0.00	0	0	0	0		(1,405,507)	0	0	0	0	258,602		1.0000 / 1.0000
387450, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	05/04/2022	12/31/2035	1	10,000,000	USD SOFR CMP 2.7330/0.00	0	0	0	0		(482,217)	0	0	0	0	173,264		1.0000 / 1.0000
387451, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	05/04/2022	12/31/2036	1	26,000,000	USD SOFR CMP 2.7240/0.00	0	0	0	0		(1,339,734)	0	0	0	0	468,919		1.0000 / 1.0000
387452, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	05/04/2022	12/31/2037	1	56,000,000	USD SOFR CMP 2.7200/0.00	0	0	0	0		(3,014,977)	0	0	0	0	1,048,074		1.0000 / 1.0000
387453, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	05/04/2022	12/31/2038	1	55,000,000	USD SOFR CMP 2.7075/0.00	0	0	0	0		(3,049,862)	0	0	0	0	1,065,459		1.0000 / 1.0000
387463, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	05/04/2022	12/31/2057	1	18,000,000	USD SOFR CMP 2.2760/0.00	0	0	0	0		(2,863,289)	0	0	0	0	524,976		1.0000 / 1.0000
387573, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2022	12/31/2037	1	2,000,000	USD SOFR CMP 2.8470/0.00	0	0	0	0		(89,040)	0	0	0	0	37,431		1.0000 / 1.0000
387574, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2022	12/31/2038	1	6,000,000	USD SOFR CMP 2.8315/0.00	0	0	0	0		(280,003)	0	0	0	0	116,232		1.0000 / 1.0000
387576, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/05/2022	12/31/2034	1	27,000,000	USD SOFR CMP 2.8545/0.00	0	0	0	0		(1,036,290)	0	0	0	0	447,912		1.0000 / 1.0000
387577, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/05/2022	12/31/2035	1	6,000,000	USD SOFR CMP 2.8570/0.00	0	0	0	0		(230,889)	0	0	0	0	103,959		1.0000 / 1.0000

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
387579, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2022	12/31/2058	1	14,000,000	USD SOFR CMP 2.3720/0.00	0	0	0	0		(1,944,539)	0	0	0	0	414,271		1.0000 / 1.0000
42559, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	05/21/2007	12/31/2034	1	24,000,000	USD SOFR CMP 5.6800/0.00	0	0	0	0		3,954,216	0	0	0	0	398,144		1.0000 / 1.0000
42781, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	111021AE1	D1	INTEREST	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/29/2001	12/15/2030	1	10,000,000	5.64/ 6.42	0	0	(88,995)	0		(1,502,620)	0	0	0	0	131,925		0.9983 / 0.9982
42786, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	939671AA1	D1	INTEREST	NATIXIS SOCIETE ANONYME KX1WK48MPD4Y2NCUIZ63	02/13/2001	02/25/2028	1	5,000,000	5.82/ 6.30	0	0	(51,777)	0		(427,099)	0	0	0	0	50,967		0.9983 / 0.9976
42902, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/16/2008	12/31/2036	1	20,000,000	USD SOFR CMP 4.5450/0.00	74,000	0	0	37,000		1,298,666	0	0	0	0	360,707		1.0000 / 1.0000
42917, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/24/2007	12/31/2035	1	22,000,000	USD SOFR CMP 5.7310/0.00	0	0	0	0		3,611,071	0	0	0	0	381,182		1.0000 / 1.0000
42930, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/05/2007	12/31/2039	1	16,000,000	USD SOFR CMP 5.6950/0.00	0	0	0	0		2,072,106	0	0	0	0	320,110		1.0000 / 1.0000
42939, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/05/2007	12/31/2038	1	18,000,000	USD SOFR CMP 5.7100/0.00	0	0	0	0		2,459,623	0	0	0	0	348,696		1.0000 / 1.0000
42954, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/06/2007	12/31/2036	1	1,000,000	USD SOFR CMP 5.7925/0.00	0	0	0	0		159,228	0	0	0	0	18,035		1.0000 / 1.0000
42964, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	Future Liability Cashflows	N/A	INTEREST	DEUTSCHE BANK AG NEW YORK BRANCH 7LTWFZYICNSX8D621K86	06/06/2007	12/31/2037	1	19,000,000	USD SOFR CMP 5.7800/0.00	0	0	0	0		2,770,753	0	0	0	0	355,597		1.0000 / 1.0000
42969, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/07/2007	12/31/2041	1	13,000,000	USD SOFR CMP 5.7970/0.00	0	0	0	0		1,631,834	0	0	0	0	275,877		1.0000 / 1.0000
42974, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/07/2007	12/31/2040	1	15,000,000	USD SOFR CMP 5.8300/0.00	0	0	0	0		1,990,297	0	0	0	0	309,357		1.0000 / 1.0000
42997, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	448414AE2	D1	INTEREST	DEUTSCHE BANK AG NEW YORK BRANCH 7LTWFZYICNSX8D621K86	10/24/1997	08/01/2027	1	5,000,000	5.82/ 6.68	0	0	(68,451)	0		(424,176)	0	0	0	0	47,362		0.9983 / 0.9965
43125, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	690742AB7	D1	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/13/2007	12/01/2036	1	10,000,000	7.17/ 7.00	0	0	4,631	0		(1,587,271)	0	0	0	0	179,783		0.9983 / 0.9450
43131, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	91086QAS7	D1	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/16/2008	09/27/2034	1	2,700,000	6.85/ 6.75	(1,042,757)	0	(14,516)	(234,873)		(423,501)	0	0	16,733	0	44,258		0.9936 / 0.9419
64545, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/21/2013	12/31/2034	1	10,000,000	USD SOFR CMP 4.7380/0.00	0	0	0	0		911,629	0	0	0	0	165,893		1.0000 / 1.0000
64546, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/21/2013	12/31/2035	1	23,000,000	USD SOFR CMP 4.6900/0.00	0	0	0	0		1,908,083	0	0	0	0	398,508		1.0000 / 1.0000
64547, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/21/2013	12/31/2036	1	24,000,000	USD SOFR CMP 4.6440/0.00	0	0	0	0		1,739,544	0	0	0	0	432,848		1.0000 / 1.0000
64548, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/21/2013	12/31/2037	1	23,000,000	USD SOFR CMP 4.6000/0.00	0	0	0	0		1,451,118	0	0	0	0	430,459		1.0000 / 1.0000

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65462, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2036	1	18,000,000	USD SOFR CMP 4.5725/0.00	0	0	0	0		1,207,378	0	0	0	0	324,636		1.0000 / 1.0000
65463, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	09/05/2013	12/31/2037	1	20,000,000	USD SOFR CMP 4.5250/0.00	0	0	0	0		1,152,284	0	0	0	0	374,312		1.0000 / 1.0000
65464, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	09/05/2013	12/31/2038	1	20,000,000	USD SOFR CMP 4.4830/0.00	0	0	0	0		1,002,920	0	0	0	0	387,440		1.0000 / 1.0000
65465, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	09/05/2013	12/31/2039	1	10,000,000	USD SOFR CMP 4.4510/0.00	0	0	0	0		447,348	0	0	0	0	200,068		1.0000 / 1.0000
65476, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2040	1	15,000,000	USD SOFR CMP 4.3950/0.00	0	0	0	0		575,988	0	0	0	0	309,357		1.0000 / 1.0000
65477, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2041	1	14,000,000	USD SOFR CMP 4.3625/0.00	0	0	0	0		485,236	0	0	0	0	297,098		1.0000 / 1.0000
65478, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2042	1	14,000,000	USD SOFR CMP 4.3400/0.00	0	0	0	0		457,959	0	0	0	0	305,233		1.0000 / 1.0000
65479, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2043	1	35,000,000	USD SOFR CMP 4.3100/0.00	0	0	0	0		1,091,408	0	0	0	0	782,892		1.0000 / 1.0000
65485, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2034	1	18,000,000	USD SOFR CMP 4.6840/0.00	0	0	0	0		1,562,403	0	0	0	0	298,608		1.0000 / 1.0000
65486, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2035	1	18,000,000	USD SOFR CMP 4.6310/0.00	0	0	0	0		1,410,251	0	0	0	0	311,876		1.0000 / 1.0000
65488, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/29/2044	1	14,000,000	USD SOFR CMP 4.2875/0.00	0	0	0	0		436,976	0	0	0	0	320,864		1.0000 / 1.0000
65490, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2045	1	15,000,000	USD SOFR CMP 4.2650/0.00	0	0	0	0		484,602	0	0	0	0	351,913		1.0000 / 1.0000
65491, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2046	1	16,000,000	USD SOFR CMP 4.2300/0.00	0	0	0	0		534,248	0	0	0	0	383,804		1.0000 / 1.0000
65492, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2047	1	18,000,000	USD SOFR CMP 4.2013/0.00	0	0	0	0		631,179	0	0	0	0	441,059		1.0000 / 1.0000
65561, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/06/2013	12/31/2048	1	20,000,000	USD SOFR CMP 4.1650/0.00	0	0	0	0		721,218	0	0	0	0	500,192		1.0000 / 1.0000
65562, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/06/2013	12/30/2049	1	5,000,000	USD SOFR CMP 4.1250/0.00	0	0	0	0		183,426	0	0	0	0	127,516		1.0000 / 1.0000
65563, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/06/2013	12/31/2050	1	8,000,000	USD SOFR CMP 4.0935/0.00	0	0	0	0		306,282	0	0	0	0	207,920		1.0000 / 1.0000
65564, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/06/2013	12/31/2051	1	8,000,000	USD SOFR CMP 4.0525/0.00	0	0	0	0		313,527	0	0	0	0	211,733		1.0000 / 1.0000
65565, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/06/2013	12/31/2052	1	8,000,000	USD SOFR CMP 4.0138/0.00	0	0	0	0		319,969	0	0	0	0	215,488		1.0000 / 1.0000

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71570, SWAP OTC__INFLATION_SWAP__VANILLA	912810RA8	D1	INFLATION	DEUTSCHE BANK AG NEW YORK BRANCH 7LTWFZYICNSX8D621K86	08/22/2013	02/15/2043	1	19,372,649	4.40/ 0.63	(4,600)	0	647,277	(7,097,303)		(7,899,798)	(1,049,469)	0	78	0	423,767		1.0000 / 1.0000
72271, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2034	1	7,000,000	USD SOFR CMP 4.6600/0.00	0	0	0	0		594,028	0	0	0	0	116,125		1.0000 / 1.0000
72272, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2035	1	7,000,000	USD SOFR CMP 4.6120/0.00	0	0	0	0		538,033	0	0	0	0	121,285		1.0000 / 1.0000
72273, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2036	1	7,000,000	USD SOFR CMP 4.5700/0.00	0	0	0	0		468,213	0	0	0	0	126,247		1.0000 / 1.0000
72274, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2037	1	8,000,000	USD SOFR CMP 4.5260/0.00	0	0	0	0		461,498	0	0	0	0	149,725		1.0000 / 1.0000
72275, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/29/2038	1	8,000,000	USD SOFR CMP 4.4800/0.00	0	0	0	0		399,019	0	0	0	0	154,948		1.0000 / 1.0000
72286, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2039	1	5,000,000	USD SOFR CMP 4.4590/0.00	0	0	0	0		226,398	0	0	0	0	100,034		1.0000 / 1.0000
72287, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2040	1	6,000,000	USD SOFR CMP 4.4250/0.00	0	0	0	0		242,230	0	0	0	0	123,743		1.0000 / 1.0000
72288, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2041	1	5,000,000	USD SOFR CMP 4.3913/0.00	0	0	0	0		182,425	0	0	0	0	106,106		1.0000 / 1.0000
72289, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2042	1	5,000,000	USD SOFR CMP 4.3600/0.00	0	0	0	0		169,687	0	0	0	0	109,012		1.0000 / 1.0000
72290, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/30/2043	1	10,000,000	USD SOFR CMP 4.3375/0.00	0	0	0	0		327,968	0	0	0	0	223,668		1.0000 / 1.0000
72337, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/29/2044	1	5,000,000	USD SOFR CMP 4.3290/0.00	0	0	0	0		167,926	0	0	0	0	114,594		1.0000 / 1.0000
72338, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2045	1	6,000,000	USD SOFR CMP 4.2980/0.00	0	0	0	0		204,778	0	0	0	0	140,765		1.0000 / 1.0000
72339, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2046	1	6,000,000	USD SOFR CMP 4.2680/0.00	0	0	0	0		212,530	0	0	0	0	143,926		1.0000 / 1.0000
72340, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2047	1	7,000,000	USD SOFR CMP 4.2340/0.00	0	0	0	0		257,323	0	0	0	0	171,523		1.0000 / 1.0000
72341, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2048	1	8,000,000	USD SOFR CMP 4.2000/0.00	0	0	0	0		302,525	0	0	0	0	200,077		1.0000 / 1.0000
72342, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/30/2049	1	5,000,000	USD SOFR CMP 4.1375/0.00	0	0	0	0		186,462	0	0	0	0	127,516		1.0000 / 1.0000
72343, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2050	1	5,000,000	USD SOFR CMP 4.0913/0.00	0	0	0	0		190,896	0	0	0	0	129,950		1.0000 / 1.0000
72344, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/12/2013	12/31/2051	1	5,000,000	USD SOFR CMP 4.0438/0.00	0	0	0	0		193,953	0	0	0	0	132,333		1.0000 / 1.0000

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72345, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	12/12/2013	12/31/2052	1	5,000,000	USD SOFR CMP 4.0000/0.00	0	0	0	0		196,922	0	0	0	0	134,680		1.0000 / 1.0000
74323, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/26/2013	02/15/2043	1	24,996,846	4.17/ 0.63	168,332	0	793,989	(9,701,821)		(8,674,233)	(1,270,800)	0	(2,847)	0	546,793		1.0000 / 1.0000
74324, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/29/2013	02/15/2043	1	25,027,344	4.18/ 0.63	175,189	0	797,764	(9,697,797)		(8,608,268)	(1,273,080)	0	(2,963)	0	547,460		1.0000 / 1.0000
74397, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	DEUTSCHE BANK AG NEW YORK BRANCH 7LTWFZYICNSX8D621K86	08/14/2013	02/15/2043	1	24,742,337	4.24/ 0.63	0	0	801,092	(9,718,213)		(8,702,897)	(1,271,288)	0	0	0	541,226		1.0000 / 1.0000
74460, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	DEUTSCHE BANK AG NEW YORK BRANCH 7LTWFZYICNSX8D621K86	08/16/2013	02/15/2043	1	22,296,179	4.34/ 0.63	(399)	0	733,764	(8,174,783)		(8,964,943)	(1,250,569)	0	7	0	487,717		1.0000 / 1.0000
74656, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/26/2013	02/15/2043	1	25,925,698	4.28/ 0.63	13,537	0	844,423	(10,331,288)		(9,647,630)	(1,354,175)	0	(230)	0	567,111		1.0000 / 1.0000
74713, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/04/2013	02/15/2043	1	30,948,156	4.24/ 0.63	21,431	0	990,398	(11,186,979)		(12,362,204)	(1,642,509)	0	(364)	0	676,975		1.0000 / 1.0000
74714, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	DEUTSCHE BANK AG NEW YORK BRANCH 7LTWFZYICNSX8D621K86	09/04/2013	02/15/2043	1	24,941,673	4.28/ 0.63	17,399	0	806,705	(10,138,997)		(10,112,001)	(1,318,663)	0	(295)	0	545,586		1.0000 / 1.0000
74716, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	DEUTSCHE BANK AG NEW YORK BRANCH 7LTWFZYICNSX8D621K86	09/05/2013	02/15/2043	1	25,388,714	4.33/ 0.63	24,070	0	831,206	(10,474,684)		(10,616,900)	(1,376,651)	0	(409)	0	555,365		1.0000 / 1.0000
74717, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	DEUTSCHE BANK AG NEW YORK BRANCH 7LTWFZYICNSX8D621K86	09/05/2013	02/15/2043	1	25,478,707	4.33/ 0.63	24,273	0	830,600	(9,356,510)		(10,871,159)	(1,388,349)	0	(412)	0	557,334		1.0000 / 1.0000
74724, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810QV3	D1	INFLATION	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/19/2012	02/15/2042	1	9,982,256	3.44/ 0.75	47,544	0	253,603	(3,280,052)		(1,275,864)	(381,308)	0	(815)	0	212,576		1.0000 / 1.0000
81466, SWAP																						
OTC_INFLATION_SWAP_VANILLA	912810RA8	D1	INFLATION	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4ROTD8PU41	05/22/2014	02/15/2043	1	19,970,614	3.85/ 0.63	63,222	0	584,269	(6,913,788)		(5,744,517)	(940,392)	0	(1,100)	0	436,847		1.0000 / 1.0000
83858, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	06/19/2014	12/31/2034	1	7,000,000	USD SOFR CMP 4.1507/0.00	0	0	0	0		305,163	0	0	0	0	116,125		1.0000 / 1.0000
83859, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	06/19/2014	12/31/2035	1	6,000,000	USD SOFR CMP 4.1517/0.00	0	0	0	0		244,540	0	0	0	0	103,959		1.0000 / 1.0000
83860, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	06/19/2014	12/31/2036	1	7,000,000	USD SOFR CMP 4.1247/0.00	0	0	0	0		231,798	0	0	0	0	126,247		1.0000 / 1.0000
83862, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	06/19/2014	12/31/2037	1	7,000,000	USD SOFR CMP 4.0947/0.00	0	0	0	0		182,517	0	0	0	0	131,009		1.0000 / 1.0000
83864, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	06/19/2014	12/29/2038	1	7,000,000	USD SOFR CMP 4.0607/0.00	0	0	0	0		141,563	0	0	0	0	135,579		1.0000 / 1.0000

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93859, SWAP OTC__INFLATION_SWAP__VANILLA	912810RA8	D1	INFLATION	SOCIETE GENERAL PARIS BRANCH 02RNE8IBXP4R0TD8PU41	10/29/2014	02/15/2043	1	50,177,587	3.56/ 0.63	144,699	0	1,347,870	(16,164,257)		(13,124,987)	(2,049,754)	0	(2,555)	0	1,097,609		1.0000 / 1.0000
94012, SWAP OTC__INFLATION_SWAP__VANILLA	912810RA8	D1	INFLATION	SOCIETE GENERAL PARIS BRANCH 02RNE8IBXP4R0TD8PU41	10/31/2014	02/15/2043	1	49,847,525	3.54/ 0.63	138,910	0	1,330,268	(16,055,353)		(12,891,483)	(2,411,248)	0	(2,454)	0	1,090,389		1.0000 / 1.0000
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										2,719,381	0	43,067,211	(593,350,010)	XXX	(980,628,215)	(82,988,234)	0	(46,878)	0	128,213,082	XXX	XXX
173531, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE3WND55	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/19/2016	11/10/2031	1	7,383,600	3.73/ 2.91	0	0	56,786	(265,200)		88,791	0	(431,400)	0	0	103,540		0.9999 / 0.9999
173532, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE3WND71	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/19/2016	11/10/2036	1	11,075,400	4.06/ 3.14	0	0	96,500	(397,800)		557,162	0	(647,100)	0	0	198,673		0.9999 / 0.9999
176881, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE3YRZF8	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/18/2016	12/31/2028	1	7,420,700	4.33/ 5.24	0	0	(41,022)	(311,850)		(582,443)	0	(261,800)	0	0	83,011		0.9986 / 0.9999
176889, SWAP OTC__CROSS_CURRENCY_SWAP__AMORTIZING	BAE3YRXC7	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/18/2016	06/30/2036	1	15,901,500	4.39/ 5.35	0	0	(76,446)	(532,010)		(1,033,679)	0	(434,391)	0	0	281,178		0.9940 / 0.8149
200108, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE41MUH4	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/06/2017	08/31/2027	1	6,440,000	3.95/ 2.72	0	0	82,603	66,000		330,735	0	(359,500)	0	0	61,674		0.9999 / 0.9537
200109, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE41MUH4	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/06/2017	08/31/2027	1	6,440,000	3.95/ 2.72	0	0	82,603	66,000		330,735	0	(359,500)	0	0	61,674		0.9999 / 0.9537
200298, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE41NVP3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2017	09/13/2027	1	16,827,000	3.99/ 1.96	0	0	352,391	257,250		674,004	0	(561,000)	0	0	161,927		0.9999 / 0.9999
209736, SWAP OTC__CROSS_CURRENCY_SWAP__AMORTIZING	BAE437WC4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/18/2017	12/31/2042	1	10,525,600	4.41/ 3.12	0	0	143,149	318,451		1,283,452	0	(574,696)	0	0	229,483		0.9969 / 0.9999
209737, SWAP OTC__CROSS_CURRENCY_SWAP__AMORTIZING	BAE437WC4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/18/2017	12/31/2042	1	10,525,600	4.41/ 3.12	0	0	143,149	318,451		1,283,452	0	(574,696)	0	0	229,483		0.9969 / 0.9999
209738, SWAP OTC__CROSS_CURRENCY_SWAP__AMORTIZING	BAE437WB6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/18/2017	12/31/2045	1	14,470,500	4.70/ 3.34	0	0	212,065	447,700		2,443,221	0	(790,900)	0	0	339,490		0.9974 / 0.9999
217872, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE44GB36	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/25/2018	03/14/2027	1	7,144,500	4.01/ 2.62	0	0	122,729	770,500		1,037,361	0	(359,500)	0	0	63,930		0.9999 / 0.9999
217873, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE44GB44	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/25/2018	03/14/2032	1	5,712,000	4.22/ 2.83	0	0	99,852	612,800		1,082,877	0	(287,600)	0	0	81,824		0.9999 / 0.9999
217876, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE44GB85	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/25/2018	03/14/2038	1	5,708,800	4.44/ 2.97	0	0	105,079	609,600		1,425,085	0	(287,600)	0	0	107,604		0.9999 / 0.9999
221203, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE44Y9A4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2018	06/17/2033	1	8,355,600	4.38/ 2.88	0	0	146,552	706,800		1,574,313	0	(431,400)	0	0	128,555		0.9995 / 0.9999

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221204, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE44Y997	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	02/22/2018	06/17/2030	1	8,361,000	4.27/ 6.50	0	0	(101,279)	712,200		536,275	0	(431,400)	0	0	106,301		0.9999 / 0.9999
222527, SWAP OTC_CROSS_CURRENCY_SWAP_AMORTIZING	BAE452Y07	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036	1	6,195,500	4.71/ 2.47	0	0	147,998	624,245		878,066	0	(216,738)	0	0	108,455		0.9987 / 0.9960
222528, SWAP OTC_CROSS_CURRENCY_SWAP_AMORTIZING	BAE452Y07	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036	1	6,195,500	4.71/ 2.47	0	0	147,998	624,245		878,066	0	(216,738)	0	0	108,455		0.9987 / 0.9960
222529, SWAP OTC_CROSS_CURRENCY_SWAP_AMORTIZING	BAE452Y07	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036	1	8,673,700	4.71/ 2.47	0	0	207,197	873,942		1,229,293	0	(303,433)	0	0	151,836		0.9987 / 0.9960
233831, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE46SK12	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/12/2018	10/12/2033	1	10,503,000	4.56/ 2.37	0	0	247,064	561,150		1,345,503	0	(336,600)	0	0	164,306		1.0000 / 0.9999
233832, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE46SK12	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/12/2018	10/12/2033	1	5,835,000	4.56/ 2.37	0	0	137,258	311,750		747,502	0	(187,000)	0	0	91,281		1.0000 / 0.9999
238836, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE47S9J5	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/21/2018	12/30/2028	1	5,872,500	4.70/ 2.06	0	0	162,701	349,250		624,053	0	(187,000)	0	0	65,675		1.0000 / 0.9999
238837, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE47S9J5	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/21/2018	12/30/2028	1	5,872,500	4.70/ 2.06	0	0	162,701	349,250		624,053	0	(187,000)	0	0	65,675		1.0000 / 0.9999
252695, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE49SD33	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2031	1	19,251,000	4.19/ 2.79	0	0	282,508	129,000		1,653,924	0	(1,078,500)	0	0	258,623		0.9999 / 0.9999
253388, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE49Y7T0	D1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	02/26/2019	09/16/2031	1	7,902,000	4.21/ 2.94	0	0	112,762	253,200		836,095	0	(431,400)	0	0	109,743		1.0000 / 1
261790, SWAP OTC_CROSS_CURRENCY_SWAP_AMORTIZING	BAE4AAWL9	D1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	1	9,036,000	4.28/ 2.22	0	0	186,172	193,346		1,109,312	0	(304,654)	0	0	228,583		0.9999 / 0.9999
261795, SWAP OTC_CROSS_CURRENCY_SWAP_AMORTIZING	BAE4AAWS4	D1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	03/26/2019	07/30/2049	1	10,165,500	4.40/ 2.37	0	0	206,377	217,642		1,210,239	0	(342,608)	0	0	257,155		0.9999 / 0.9999
264750, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4ALF91	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/17/2019	07/17/2037	1	20,857,600	4.23/ 2.92	0	0	275,271	460,800		3,118,198	0	(1,150,400)	0	0	383,936		1.0000 / 1
264751, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4ALF91	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/17/2019	07/17/2037	1	9,777,000	4.23/ 2.92	0	0	129,033	216,000		1,461,655	0	(539,250)	0	0	179,970		1.0000 / 1

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264752, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4ALF91	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/17/2019	07/17/2037	1	14,991,400	4.23/ 2.92	0	0	197,851	331,200		2,241,205	0	(826,850)	0	0	275,954		1.0000 / 1
278489, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4BTGE1	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/23/2019	09/05/2029	1	10,037,700	3.99/ 1.55	0	0	247,908	95,850		589,054	0	(336,600)	0	0	119,665		0.9999 / 0.9999
278490, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4BTGE1	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/23/2019	09/05/2029	1	10,037,700	3.99/ 1.55	0	0	247,908	95,850		589,054	0	(336,600)	0	0	119,665		0.9999 / 0.9999
281774, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4C44G3	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/21/2019	01/15/2040	1	3,641,400	3.92/ 2.76	0	0	35,040	(183,000)		305,028	0	(215,700)	0	0	72,946		0.9999 / 0.9999
281775, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4C44G3	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/21/2019	01/15/2040	1	3,641,400	3.92/ 2.76	0	0	35,040	(183,000)		305,028	0	(215,700)	0	0	72,946		0.9999 / 0.9999
281828, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4C44G3	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/21/2019	01/15/2040	1	9,710,400	3.92/ 2.76	0	0	93,439	(488,000)		813,408	0	(575,200)	0	0	194,524		0.9999 / 0.9999
286651, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4CLGD9	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/02/2019	09/30/2031	1	5,469,500	3.45/ 1.38	0	0	113,481	(53,750)		234,896	0	(187,000)	0	0	76,149		0.9999 / 0.9999
286652, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4CLGD9	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/02/2019	09/30/2031	1	5,469,500	3.45/ 1.38	0	0	113,481	(53,750)		234,896	0	(187,000)	0	0	76,149		0.9999 / 0.9999
287952, SWAP OTC_CROSS_CURRENCY_SWAP_AMORTIZING	BAE4CTLU8	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	10/17/2019	12/31/2050	1	10,224,000	4.17/ 3.02	0	0	118,983	25,600		1,737,908	0	(575,200)	0	0	265,722		0.9999 / 0.9999
287953, SWAP OTC_CROSS_CURRENCY_SWAP_AMORTIZING	BAE4CTLU8	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	10/17/2019	12/31/2050	1	11,502,000	4.17/ 3.02	0	0	133,856	28,800		1,955,146	0	(647,100)	0	0	298,937		0.9999 / 0.9999
287954, SWAP OTC_CROSS_CURRENCY_SWAP_AMORTIZING	BAE4CTLU8	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	10/17/2019	12/31/2050	1	10,224,000	4.17/ 3.02	0	0	118,983	25,600		1,737,908	0	(575,200)	0	0	265,722		0.9999 / 0.9999
305164, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4EKVQ3	D1	Currency	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	02/14/2020	05/14/2035	1	10,850,000	3.16/ 5.22	0	0	(138,945)	(196,500)		(1,904,847)	0	(374,000)	0	0	182,971		0.9999 / 0.9999
332327, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4H8XX0	D1	Currency	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	09/10/2020	12/11/2030	1	11,906,000	2.83/ 1.59	0	0	165,748	859,500		858,398	0	(374,000)	0	0	156,946		0.9999 / 0.9999
332328, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4H8XY8	D1	Currency	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	09/10/2020	12/11/2032	1	23,804,000	2.94/ 1.66	0	0	341,666	1,711,000		1,878,871	0	(748,000)	0	0	356,135		0.9999 / 0.9999
355176, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4KUH15	D1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	03/18/2021	04/13/2041	1	22,642,300	4.23/ 2.02	0	0	537,497	1,653,950		4,714,879	0	(710,600)	0	0	470,828		0.9999 / 0.9999

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357762, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4LCHQ9	D1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	04/22/2021	06/21/2046	1	19,415,200	3.82/ 2.67	0	0	270,825	1,568,000		4,497,694	0	(1,006,600)	0	0	460,346		0.9999 / 0.9999
357763, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4LCHZ9	D1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	04/22/2021	10/21/2051	1	13,856,000	4.00/ 2.77	0	0	206,468	1,108,000		3,837,248	0	(719,000)	0	0	365,446		0.9999 / 0.9999
359094, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4LUMQ3	D1	Currency	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2051	1	28,340,000	4.09/ 3.02	0	0	372,612	2,844,000		7,615,890	0	(1,438,000)	0	0	743,839		0.9999 / 0.9999
359095, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4LUMQ3	D1	Currency	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2051	1	14,170,000	4.09/ 3.02	0	0	186,306	1,422,000		3,807,945	0	(719,000)	0	0	371,920		0.9999 / 0.9999
363126, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4NSEX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2028	1	15,239,400	2.64/ 2.13	0	0	104,703	1,216,600		1,427,081	0	(790,900)	0	0	164,153		1.0000 / 0.9999
363127, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4NSEY8	D1	Currency	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	08/11/2021	08/20/2026	1	15,239,400	2.30/ 1.98	0	0	74,218	1,216,600		1,292,323	0	(790,900)	0	0	123,767		1.0000 / 1
366715, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4Q6309	D1	Currency	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	10/05/2021	11/16/2051	1	13,600,000	3.29/ 2.51	0	0	131,551	852,000		2,460,791	0	(719,000)	0	0	359,153		0.9999 / 0.9999
366716, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4Q4H33	D1	Currency	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	10/05/2021	11/16/2056	1	20,404,500	3.31/ 2.51	0	0	202,576	1,282,500		3,991,333	0	(1,078,500)	0	0	585,198		0.9999 / 0.9999
372564, SWAP OTC_CROSS_CURRENCY_SWAP_AMORTIZING	BAE4RNWF6	D1	Currency	RABOBANK INT DG3RU1DBUFHT4ZF9WN62	11/23/2021	07/30/2049	1	23,604,000	3.34/ 1.52	0	0	428,799	406,350		2,352,669	0	(785,400)	0	0	597,107		1.0000 / 0.9999
378115, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4U3UD3	D1	Currency	RABOBANK INT DG3RU1DBUFHT4ZF9WN62	02/10/2022	11/01/2052	1	20,295,000	3.77/ 2.89	0	0	227,058	1,173,000		4,104,218	0	(1,078,500)	0	0	545,116		1.0000 / 0.9959
378116, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4U3UD3	D1	Currency	RABOBANK INT DG3RU1DBUFHT4ZF9WN62	02/10/2022	11/01/2052	1	20,295,000	3.77/ 2.89	0	0	227,058	1,173,000		4,104,218	0	(1,078,500)	0	0	545,116		0.9909 / 0.9959
378117, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4U3SR5	D1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	02/10/2022	06/30/2032	1	5,432,800	3.37/ 2.83	0	0	39,370	333,600		476,478	0	(287,600)	0	0	79,215		0.9994 / 0.9993
378118, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4U3UC5	D1	Currency	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	02/10/2022	06/30/2034	1	5,432,800	3.45/ 2.84	0	0	42,801	333,600		542,272	0	(287,600)	0	0	88,039		0.9991 / 0.9990
380009, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4UKZ99	D1	Currency	RABOBANK INT DG3RU1DBUFHT4ZF9WN62	03/02/2022	07/10/2037	1	11,082,000	3.62/ 2.23	0	0	155,257	35,500		440,071	0	(374,000)	0	0	203,847		0.9997 / 0.9992
380435, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4URJ35	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/09/2022	03/31/2037	1	11,040,000	3.93/ 2.58	0	0	155,838	(6,500)		309,300	0	(374,000)	0	0	200,988		1.0000 / 1.0000
381835, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4UYB95	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/18/2022	06/20/2042	1	26,350,000	4.73/ 3.77	0	0	286,988	854,000		3,866,109	0	(1,438,000)	0	0	566,405		0.9999 / 0.9999
384300, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE4V8DL2	D1	Currency	RABOBANK INT DG3RU1DBUFHT4ZF9WN62	03/30/2022	06/30/2037	1	13,175,000	4.21/ 3.39	0	0	122,434	427,000		1,358,817	0	(719,000)	0	0	242,102		0.9999 / 0.9999

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384301, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE4V8DL2	D1	Currency	RABOBANK INT DG3RU1DBUFHT4ZF9WN62	03/30/2022	06/30/2037	1	13,175,000	4.21/ 3.39	0	0	122,434	427,000		1,358,817	0	(719,000)	0	0	242,102		0.9999 / 0.9999
402296, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE5RBQ58	D1	Currency	RABOBANK INT DG3RU1DBUFHT4ZF9WN62	08/18/2022	09/28/2032	1	20,280,000	5.17/ 3.70	0	0	228,511	(1,813,000)		(1,625,279)	0	(748,000)	0	0	299,957		0.9999 / 0.9999
418805, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE5Y4RY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/08/2022	03/08/2043	1	12,550,311	5.92/ 2.37	0	0	376,119	385,465		(15,573,124)	(478,833)	832,994	0	0	274,944		0.9999 / 0.9998
418806, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE5Y4RY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/08/2022	03/08/2043	1	12,550,311	5.92/ 2.37	0	0	376,119	385,465		(15,573,124)	(478,833)	832,994	0	0	274,944		0.9999 / 0.9998
421938, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE608019	D1	Currency	RABOBANK INT DG3RU1DBUFHT4ZF9WN62	01/19/2023	03/08/2043	1	10,122,246	5.76/ 2.57	0	0	287,017	901,079		(12,144,515)	0	901,079	0	0	221,751		0.9999 / 0.9999
421939, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE608019	D1	Currency	RABOBANK INT DG3RU1DBUFHT4ZF9WN62	01/19/2023	03/08/2043	1	10,122,246	5.76/ 2.57	0	0	287,017	901,079		(12,144,515)	0	901,079	0	0	221,751		0.9999 / 0.9999
427266, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE667FV3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/05/2023	09/20/2038	1	12,473,000	5.42/ 5.49	0	0	(6,615)	(275,000)		(566,107)	0	(275,000)	0	0	239,367		0.9999 / 0.9999
427850, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE673PY4	D1	Currency	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	04/18/2023	06/07/2029	1	32,841,000	5.46/ 4.70	0	0	151,026	(298,500)		(1,255,069)	0	(298,500)	0	0	382,931		0.9999 / 0.9999
428424, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE65ERJ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/27/2023	07/27/2043	1	15,575,000	5.96/ 6.11	0	0	(19,270)	(360,000)		(1,038,585)	0	(360,000)	0	0	344,623		0.9999 / 0.9999
428425, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	BAE65ERJ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/27/2023	07/27/2043	1	15,575,000	5.96/ 6.11	0	0	(19,270)	(360,000)		(1,038,585)	0	(360,000)	0	0	344,623		0.9999 / 0.9999
43191, SWAP OTC__CROSS_CURRENCY_SWAP__MUTUAL_PUT	N2962#AE3	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2007	03/28/2027	1	7,224,250	5.94/ 5.04	0	0	129,827	1,148,675		1,127,860	0	(205,700)	0	0	65,029		0.9981 / 0.9999
43192, SWAP OTC__CROSS_CURRENCY_SWAP__MUTUAL_PUT	N2962#AE3	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/20/2007	03/28/2027	1	5,910,750	5.94/ 5.04	0	0	106,222	939,825		922,795	0	(168,300)	0	0	53,206		0.9981 / 0.9999
43729, SWAP OTC__CROSS_CURRENCY_SWAP__VANILLA	Funding Agreement - Foreign	Exhibit 7	Currency	NATIXIS SOCIETE ANONYME KX1WK48MPD4Y2NCUIZ63	11/06/2001	11/17/2031	1	8,970,000	5.41/ 4.55	0	0	84,715	2,076,500		4,139,015	0	341,500	0	0	125,939		1.0000 / 1.0025
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	11,530,401	32,509,900	XXX	36,112,172	(957,666)	(32,167,907)	0	0	16,750,219	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										2,719,381	0	54,597,612	(560,840,110)	XXX	(944,516,043)	(83,945,900)	(32,167,907)	(46,878)	0	144,963,301	XXX	XXX
372762, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	11/29/2021	12/01/2031	1	80,000,000	1.31/ 4.89	0	0	(3,095,941)	(11,863,770)	$	(11,863,770)	1,786,392	0	0	0	1,125,933		2
376894, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	01/24/2022	05/15/2031	1	76,000,000	1.50/ 5.36	0	0	(2,774,367)	(9,671,233)	$	(9,671,233)	1,633,503	0	0	0	1,031,988		2
378703, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	02/23/2022	11/15/2028	1	97,869,000	1.77/ 4.95	0	0	(3,328,888)	(7,669,335)	$	(7,669,335)	2,105,545	0	0	0	1,080,938		2
381860, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/21/2022	03/23/2025	1	100,000,000	5.34/ 2.08	0	0	3,075,397	2,966,249	$	2,966,249	(1,825,983)	0	0	0	553,940		2
384570, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	04/04/2022	04/06/2032	1	25,000,000	2.18/ 5.35	0	0	(741,224)	(2,297,622)	$	(2,297,622)	402,429	0	0	0	359,497		2

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384571, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/04/2022	04/06/2032	1	25,000,000	2.20/ 5.35	0	0	(736,940)	(2,267,509)	$	(2,267,509)	399,574	0	0	0	359,497		2
384572, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/04/2022	04/06/2032	1	25,000,000	2.18/ 5.35	0	0	(741,477)	(2,299,404)	$	(2,299,404)	402,597	0	0	0	359,497		2
387320, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/03/2022	05/05/2029	1	100,000,000	5.37/ 2.75	0	0	2,391,544	3,736,774	$	3,736,774	(1,384,821)	0	0	0	1,156,281		2
387416, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	05/04/2022	11/15/2031	1	128,000,000	4.95/ 2.83	0	0	2,982,860	5,636,058	$	5,636,058	(1,532,234)	0	0	0	1,796,503		2
387609, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/05/2022	05/09/2032	1	287,000,000	5.36/ 2.89	0	0	6,441,645	12,028,856	$	12,028,856	(3,236,367)	0	0	0	4,149,519		2
390761, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/16/2022	05/18/2029	1	100,000,000	5.36/ 2.62	0	0	2,519,580	4,366,811	$	4,366,811	(1,482,172)	0	0	0	1,160,125		2
391999, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/25/2022	05/27/2029	1	75,000,000	5.35/ 2.49	0	0	1,985,849	3,750,309	$	3,750,309	(1,184,769)	0	0	0	872,084		2
399268, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	07/20/2022	07/22/2029	1	50,000,000	5.30/ 2.79	0	0	1,175,991	1,812,092	$	1,812,092	(675,111)	0	0	0	589,578		2
42582, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/04/2008	09/10/2028	1	75,000,000	5.12/ 5.62	0	0	(194,639)	4,073,869	$	4,073,869	(199,119)	0	0	0	812,862		2
42584, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	09/10/2008	09/12/2028	1	75,000,000	4.99/ 5.62	0	0	(294,353)	3,667,390	$	3,667,390	(125,218)	0	0	0	813,336		2
43049, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	05/12/2011	05/16/2031	1	75,000,000	3.94/ 5.63	0	0	(1,027,639)	852,095	$	852,095	473,265	0	0	0	1,018,598		2
43050, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/12/2011	05/16/2026	1	125,000,000	3.78/ 5.63	0	0	(1,909,294)	(1,169,077)	$	(1,169,077)	673,180	0	0	0	963,259		2
43051, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/03/2011	08/05/2026	1	75,000,000	3.23/ 5.63	0	0	(1,556,775)	(1,639,104)	$	(1,639,104)	768,137	0	0	0	604,351		2
43066, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	ING CAPITAL MARKETS LLC ZOMI2JT14K8OXYZWX446	05/17/2012	05/21/2027	1	100,000,000	2.23/ 5.63	0	0	(3,095,188)	(5,402,211)	$	(5,402,211)	1,978,989	0	0	0	920,467		2
43067, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	05/17/2012	05/21/2032	1	160,000,000	2.38/ 5.63	0	0	(4,702,300)	(15,584,847)	$	(15,584,847)	2,606,429	0	0	0	2,317,864		2
43068, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	ING CAPITAL MARKETS LLC ZOMI2JT14K8OXYZWX446	06/01/2012	06/07/2027	1	50,000,000	2.05/ 5.62	0	0	(1,646,594)	(3,017,092)	$	(3,017,092)	1,055,863	0	0	0	463,385		2
43072, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/17/2012	08/21/2032	1	300,000,000	3.17/ 5.63	0	0	(6,446,063)	(12,764,384)	$	(12,764,384)	3,249,832	0	0	0	4,410,759		2
43073, SWAP																						
OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	Toronto-Dominion Bank New York Branch PT3QB789TSUIDF371261	08/24/2012	08/29/2027	1	100,000,000	2.21/ 5.63	0	0	(3,136,235)	(5,776,109)	$	(5,776,109)	2,002,129	0	0	0	956,950		2
430792, SWAP																						
OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/11/2023	05/15/2033	1	210,000,000	5.36/ 3.11	0	0	2,982,220	6,115,425	$	6,115,425	6,115,425	0	0	0	3,215,484		2

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430793, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/11/2023	05/15/2028	1	300,000,000	5.36/ 3.14	0	0	4,192,266	5,195,772	$	5,195,772	5,195,772	0	0	0	3,137,598		2
430794, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/11/2023	05/15/2026	1	300,000,000	5.36/ 3.42	0	0	3,656,365	3,446,544	$	3,446,544	3,446,544	0	0	0	2,310,488		2
43023, SWAP OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/25/2008	06/25/2028	1	90,000,000	5.50/ 5.50	0	0	143,936	6,028,974	$	6,028,974	(542,663)	0	0	0	979,691		2
43070, SWAP OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/25/2012	07/27/2027	1	100,000,000	2.61/ 5.60	0	0	(2,707,246)	(4,351,120)	$	(4,351,120)	1,628,529	0	0	0	977,837		2
1059999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(6,587,510)	(22,095,599)	XXX	(22,095,598)	23,735,677	0	0	0	38,498,310	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	(6,587,510)	(22,095,599)	XXX	(22,095,598)	23,735,677	0	0	0	38,498,310	XXX	XXX
42593, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	02/17/2010	02/19/2024	1	6,000,000	4.33/ 5.82	0	0	(56,692)	(11,380)		(11,380)	39,429	0	0	0	11,104		2
446156, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/08/2023	08/10/2027	1	140,000,000	5.25/ 4.02	0	0	754,600	(1,721,666)		(1,721,666)	(1,721,666)	0	0	0	1,330,177		2
448646, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/25/2023	09/27/2027	1	80,000,000	5.12/ 4.49	0	0	184,986	(2,364,934)		(2,364,934)	(2,364,934)	0	0	0	773,818		2
450188, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/24/2023	10/26/2027	1	60,000,000	5.02/ 4.62	0	0	82,446	(2,093,570)		(2,093,570)	(2,093,570)	0	0	0	586,492		2
452861, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/24/2023	11/28/2027	1	60,000,000	4.90/ 4.29	0	0	60,321	(1,455,731)		(1,455,731)	(1,455,731)	0	0	0	593,388		2
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	1,025,661	(7,647,281)	XXX	(7,647,281)	(7,596,472)	0	0	0	3,294,978	XXX	XXX
443977, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2023	07/01/2024	1	228,870,452	4.99/ 0.00	0	0	5,789,388	(1,108,747)		(1,108,747)	(1,108,747)	0	0	0	803,618		1
447673, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/07/2023	03/20/2024	1	248,910,529	5.58/ 0.00	0	0	4,255,472	(16,718,011)		(16,718,011)	(16,718,011)	0	0	0	582,655		1
447674, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/07/2023	03/20/2024	1	43,000,000	5.58/ 0.00	0	0	734,939	(2,865,928)		(2,865,928)	(2,865,928)	0	0	0	100,655		1
455914, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/06/2023	06/20/2024	1	110,546,829	5.58/ 0.00	0	0	412,510	(2,914,883)		(2,914,883)	(2,914,883)	0	0	0	379,432		1
455919, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/06/2023	03/20/2024	1	134,683,000	5.58/ 0.00	0	0	501,594	(3,260,702)		(3,260,702)	(3,260,702)	0	0	0	315,269		1
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										0	0	11,693,902	(26,868,271)	XXX	(26,868,271)	(26,868,271)	0	0	0	2,181,630	XXX	XXX
424113, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE62W436	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	02/22/2034	1	12,100,000	5.88/ 5.75	0	0	0	(116,152)		(116,152)	531,848	(648,000)	0	0	192,780		6
424114, SWAP OTC_CROSS_CURRENCY_SWAP_VANILLA	BAE62W436	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	02/22/2034	1	12,100,000	5.88/ 5.75	0	0	0	(116,152)		(116,152)	531,848	(648,000)	0	0	192,780		6
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	0	(232,304)	XXX	(232,304)	1,063,696	(1,296,000)	0	0	385,560	XXX	XXX

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363327, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2021	08/19/2026	1	444,096,608	6.56/ 0.00	0	0	22,254,641	(21,302,357)		(21,302,357)	(32,347,172)	0	0	0	3,604,861		1
363818, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2021	08/27/2025	1	413,113,124	6.45/ 0.00	0	0	20,473,366	(19,509,788)		(19,509,788)	(35,019,550)	0	0	0	2,659,318		1
412217, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	11/03/2022	11/06/2024	1	241,901,052	6.14/ 0.00	0	0	10,669,316	(25,089,199)		(25,089,199)	(21,329,496)	0	0	0	1,116,456		1
412218, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	11/03/2022	11/06/2024	1	181,062,937	6.14/ 0.00	0	0	7,985,983	(18,779,265)		(18,779,265)	(15,965,127)	0	0	0	835,667		1
444979, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/18/2023	07/17/2024	1	120,698,983	6.50/ 0.00	0	0	3,018,477	(14,168,612)		(14,168,612)	(14,168,612)	0	0	0	445,609		1
444981, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/18/2023	01/17/2024	1	9,167,726	0.00/ 2.36	0	0	(152,154)	774,145		774,145	774,145	0	0	0	9,893		1
445469, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/25/2023	07/24/2024	1	457,646,747	6.59/ 0.00	0	0	10,974,260	(61,035,894)		(61,035,894)	(61,035,894)	0	0	0	1,719,046		1
445471, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/25/2023	07/24/2024	1	169,535,251	6.13/ 0.00	0	0	4,023,416	(19,200,326)		(19,200,326)	(19,200,326)	0	0	0	636,821		1
446157, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	FIA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/08/2023	02/07/2024	1	12,698,400	0.00/ 0.85	0	0	(42,543)	358,217		358,217	358,217	0	0	0	20,486		1
446184, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2023	03/06/2024	1	133,859,167	5.92/ 0.00	0	0	2,688,871	(22,725,826)		(22,725,826)	(22,725,826)	0	0	0	284,606		1
446187, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/09/2023	03/06/2024	1	135,901,866	5.92/ 0.00	0	0	2,804,626	(18,529,514)		(18,529,514)	(18,529,514)	0	0	0	288,949		1
446273, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/15/2023	03/13/2024	1	208,507,280	6.38/ 0.00	0	0	4,234,473	(14,799,688)		(14,799,688)	(14,799,688)	0	0	0	466,236		1
446301, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/16/2023	03/13/2024	1	253,683,483	6.05/ 0.00	0	0	4,975,860	(24,740,106)		(24,740,106)	(24,740,106)	0	0	0	567,254		1
447014, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/30/2023	02/28/2024	1	137,515,031	6.58/ 0.00	0	0	2,589,584	(5,911,816)		(5,911,816)	(5,911,816)	0	0	0	276,439		1
447465, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/05/2023	09/25/2024	1	8,214,282	0.00/ 1.74	0	0	(88,875)	296,133		296,133	296,133	0	0	0	35,259		1
447859, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/12/2023	06/12/2024	1	54,265,356	6.73/ 0.00	0	0	899,517	(2,131,414)		(2,131,414)	(2,131,414)	0	0	0	181,873		1
447882, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4ROTD8PU41	09/13/2023	03/06/2024	1	112,817,977	6.04/ 0.00	0	0	1,729,069	(4,501,335)		(4,501,335)	(4,501,335)	0	0	0	239,869		1

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447883, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/13/2023	03/06/2024	1	78,184,344	6.16/ 0.00	0	0	1,227,945	(2,183,553)		(2,183,553)	(2,183,553)	0	0	0	166,232		1
448147, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	1	5,216,875	0.00/ 5.67	0	0	(72,412)	19,639		19,639	19,639	0	0	0	22,100		1
448380, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/19/2023	03/20/2024	1	51,121,708	6.24/ 0.00	0	0	785,900	(716,221)		(716,221)	(716,221)	0	0	0	119,667		1
448705, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/27/2023	03/27/2024	1	195,970,538	6.51/ 0.00	0	0	2,672,100	521,217		521,217	521,217	0	0	0	478,381		1
448706, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/27/2023	03/27/2024	1	54,433,227	6.18/ 0.00	0	0	718,649	524,247		524,247	524,247	0	0	0	132,876		1
448707, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/27/2023	03/27/2024	1	63,873,877	6.18/ 0.00	0	0	843,289	615,170		615,170	615,170	0	0	0	155,922		1
449255, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/03/2023	10/02/2024	1	3,972,681	0.00/ 1.57	0	0	(30,227)	361,166		361,166	361,166	0	0	0	17,273		1
449261, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/03/2023	10/02/2024	1	4,957,537	0.00/ 2.67	0	0	(41,465)	729,410		729,410	729,410	0	0	0	21,555		1
449322, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/04/2023	03/20/2024	1	361,473,984	6.29/ 0.00	0	0	4,528,460	(39,537,344)		(39,537,344)	(39,537,344)	0	0	0	846,147		1
449759, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	FIA - Equity Indices	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/13/2023	01/10/2024	1	0	0.00/ 0.28	0	0	(7,340)	(123,743)		(123,743)	(123,743)	0	0	0	10,361		1
449760, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	FIA - Equity Indices	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/13/2023	10/09/2024	1	12,519,180	0.00/ 0.30	0	0	(8,007)	(123,761)		(123,761)	(123,761)	0	0	0	55,118		1
450055, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/18/2023	07/17/2024	1	194,339,668	5.66/ 0.00	0	0	1,908,726	(23,356,351)		(23,356,351)	(23,356,351)	0	0	0	717,483		1
450056, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	10/18/2023	01/17/2024	1	252,907,855	6.34/ 0.00	0	0	2,703,010	(24,849,122)		(24,849,122)	(24,849,122)	0	0	0	272,904		1
450189, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/24/2023	10/23/2024	1	4,910,000	0.00/ 5.52	0	0	(42,703)	660,554		660,554	660,554	0	0	0	22,145		1
451310, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/01/2023	02/14/2024	1	7,978,750	0.00/ 5.55	0	0	(60,631)	1,109,891		1,109,891	1,109,891	0	0	0	14,008		1
451681, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/07/2023	11/06/2024	1	76,581,344	6.21/ 0.00	0	0	590,093	(5,136,203)		(5,136,203)	(5,136,203)	0	0	0	353,449		1

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451706, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/08/2023	02/14/2024	1	352,994,110	6.43/ 0.00	0	0	2,696,617	(32,103,560)		(32,103,560)	(32,103,560)	0	0	0	619,723		1
451707, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/08/2023	02/14/2024	1	241,901,052	6.43/ 0.00	0	0	1,847,947	(22,000,041)		(22,000,041)	(22,000,041)	0	0	0	424,686		1
451708, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2023	03/20/2024	1	4,443,550	0.00/ 5.50	0	0	(31,183)	418,338		418,338	418,338	0	0	0	10,402		1
451709, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/08/2023	03/20/2024	1	2,689,514	0.00/ 2.47	0	0	(12,662)	412,348		412,348	412,348	0	0	0	6,296		1
451758, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/09/2023	11/06/2024	1	5,256,163	0.00/ 1.40	0	0	(22,000)	356,957		356,957	356,957	0	0	0	24,259		1
451959, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	FIA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/14/2023	03/13/2024	1	20,317,440	0.00/ 0.85	0	0	(21,167)	394,259		394,259	394,259	0	0	0	45,431		1
451996, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/15/2023	02/14/2024	1	8,771,027	0.00/ 2.49	0	0	(37,578)	955,616		955,616	955,616	0	0	0	15,399		1
455729, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	1	3,404,282	0.00/ 1.71	0	0	(7,796)	120,630		120,630	120,630	0	0	0	16,404		1
456230, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/11/2023	01/19/2024	1	270,000	13.8	0	0	0	(540,175)		(540,175)	(540,175)	0	0	0	308		1
456276, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	FIA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/12/2023	04/10/2024	1	31,257,600	0.00/ 0.87	0	0	(12,753)	214,500		214,500	214,500	0	0	0	82,213		1
456297, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/12/2023	01/19/2024	1	180,000	13.2	0	0	0	(244,061)		(244,061)	(244,061)	0	0	0	205		1
456311, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/13/2023	01/17/2024	1	557,702,717	6.99/ 0.00	0	0	1,585,975	(7,525,950)		(7,525,950)	(7,525,950)	0	0	0	601,798		1
456312, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/13/2023	01/17/2024	1	204,201,817	6.99/ 0.00	0	0	580,702	(2,755,613)		(2,755,613)	(2,755,613)	0	0	0	220,347		1
1149999999. Subtotal - Swaps - Hedging Other - Total Return										0	0	121,319,374	(424,778,401)	XXX	(424,778,401)	(444,759,137)	0	0	0	18,861,731	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	134,038,938	(459,526,257)	XXX	(459,526,257)	(478,160,184)	(1,296,000)	0	0	24,723,899	XXX	XXX
192813, SWAP OTC_INTEREST_RATE_SWAP_COUPON_REINV	REPLICATION	Sch DB Part C	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/14/2017	12/01/2028	1	15,235,000	0.00/ 6.60	586,548	0	(1,005,510)	8,769,232		7,778,432	0	0	1,245,952	0	169,021	1	4
1179999999. Subtotal - Swaps - Replication - Interest Rate										586,548	0	(1,005,510)	8,769,232	XXX	7,778,432	0	0	1,245,952	0	169,021	XXX	XXX
204838, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX_CMBX	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	08/10/2017	11/17/2059	1	10,000,000	0.50/ 0.00	(182,140)	0	50,694	(154,643)		(2,206)	0	0	4,307	0	10,000,000	1	4
261765, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	03/26/2019	06/20/2024	1	5,000,000	1.00/ 0.00	(27,935)	0	50,694	(2,501)		19,912	0	0	5,338	0	5,000,000	3	4

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261766, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	03/26/2019	06/20/2024	1	10,000,000	1.00/ 0.00	160,613	0	101,389	14,379		43,106	0	0	(30,693)	0	10,000,000	2	4
261767, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2019	06/20/2024	1	5,000,000	1.00/ 0.00	(231,939)	0	50,694	(20,765)		20,858	0	0	44,324	0	5,000,000	2	4
261768, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2019	06/20/2024	1	5,000,000	1.00/ 0.00	41,008	0	50,694	3,671		15,628	0	0	(7,837)	0	5,000,000	2	4
261769, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2019	06/20/2024	1	5,000,000	1.00/ 0.00	63,060	0	50,694	5,646		17,675	0	0	(12,051)	0	5,000,000	2	4
274839, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/31/2019	06/20/2024	1	5,000,000	1.00/ 0.00	73,808	0	50,694	6,852		21,439	0	0	(14,625)	0	5,000,000	2	4
274840, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/31/2019	06/20/2024	1	5,000,000	1.00/ 0.00	73,808	0	50,694	6,852		21,439	0	0	(14,625)	0	5,000,000	2	4
274841, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/31/2019	06/20/2024	1	10,000,000	1.00/ 0.00	147,617	0	101,389	13,704		42,878	0	0	(29,251)	0	10,000,000	2	4
274842, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/31/2019	06/20/2024	1	5,000,000	1.00/ 0.00	73,808	0	50,694	6,852		21,439	0	0	(14,625)	0	5,000,000	2	4
274845, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/31/2019	06/20/2024	1	5,000,000	1.00/ 0.00	69,171	0	50,694	6,421		21,439	0	0	(13,707)	0	5,000,000	2	4
274846, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/31/2019	06/20/2024	1	15,000,000	1.00/ 0.00	207,513	0	152,083	19,264		64,318	0	0	(41,120)	0	15,000,000	2	4
274847, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/31/2019	06/20/2024	1	5,000,000	1.00/ 0.00	69,171	0	50,694	6,421		21,439	0	0	(13,707)	0	5,000,000	2	4
275980, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/18/2019	06/20/2024	1	5,000,000	1.00/ 0.00	111,266	0	50,694	10,420		21,439	0	0	(22,241)	0	5,000,000	2	4
275981, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/18/2019	06/20/2024	1	35,000,000	1.00/ 0.00	778,859	0	354,861	72,938		150,075	0	0	(155,686)	0	35,000,000	2	4
276138, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/19/2019	06/20/2024	1	47,000,000	1.00/ 0.00	924,918	0	476,528	86,759		201,529	0	0	(185,187)	0	47,000,000	2	4
277145, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/28/2019	06/20/2024	1	37,000,000	1.00/ 0.00	790,535	0	375,139	74,521		158,650	0	0	(159,066)	0	37,000,000	2	4
280395, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/12/2019	06/20/2024	1	25,000,000	1.00/ 0.00	438,814	0	253,472	42,370		107,196	0	0	(90,439)	0	25,000,000	2	4
297471, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX_CMBX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/17/2019	08/17/2061	1	10,000,000	0.50/ 0.00	(418)	0	50,694	(377)		(39,853)	0	0	10	0	10,000,000	1	4
297614, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBDO7JBLYG310	12/18/2019	12/20/2024	1	20,000,000	1.00/ 0.00	516,924	0	202,778	100,104		165,119	0	0	(103,215)	0	20,000,000	2	4
301896, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	01/27/2020	12/20/2024	1	10,000,000	1.00/ 0.00	162,304	0	101,389	32,170		70,744	0	0	(33,170)	0	10,000,000	2	4

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301904, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/27/2020	12/20/2024	1	10,000,000	1.00/ 0.00	239,014	0	101,389	47,375		82,559	0	0	(48,847)	0	10,000,000	2	4
305322, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX_CMBX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	02/20/2020	12/16/2072	1	12,000,000	0.50/ 0.00	(59,086)	0	60,833	(54,779)		(82,366)	0	0	1,118	0	12,000,000	1	4
307406, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/06/2020	12/20/2024	1	20,000,000	1.00/ 0.00	134,823	0	202,778	27,351		165,119	0	0	(28,201)	0	20,000,000	2	4
307407, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/06/2020	12/20/2024	1	30,000,000	1.00/ 0.00	202,235	0	304,167	41,026		247,678	0	0	(42,301)	0	30,000,000	2	4
307408, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/06/2020	12/20/2024	1	20,000,000	1.00/ 0.00	140,238	0	202,778	28,449		165,119	0	0	(29,333)	0	20,000,000	2	4
307409, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/06/2020	12/20/2024	1	30,000,000	1.00/ 0.00	210,357	0	304,167	42,674		247,678	0	0	(44,000)	0	30,000,000	2	4
307410, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/06/2020	12/20/2024	1	20,000,000	1.00/ 0.00	138,719	0	202,778	28,109		165,119	0	0	(28,983)	0	20,000,000	2	4
307411, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/06/2020	12/20/2024	1	30,000,000	1.00/ 0.00	208,079	0	304,167	42,164		247,678	0	0	(43,474)	0	30,000,000	2	4
307419, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2020	12/20/2024	1	6,000,000	1.00/ 0.00	77,709	0	60,833	15,764		53,661	0	0	(16,254)	0	6,000,000	1	4
307420, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2020	12/20/2024	1	4,000,000	1.00/ 0.00	51,806	0	40,556	10,510		35,774	0	0	(10,836)	0	4,000,000	1	4
307421, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	03/06/2020	12/20/2024	1	6,000,000	1.00/ 0.00	77,709	0	60,833	15,764		51,737	0	0	(16,254)	0	6,000,000	2	4
307422, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	03/06/2020	12/20/2024	1	4,000,000	1.00/ 0.00	51,806	0	40,556	10,510		34,491	0	0	(10,836)	0	4,000,000	2	4
307424, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/06/2020	12/20/2024	1	9,000,000	1.00/ 0.00	11,496	0	91,250	2,332		67,109	0	0	(2,405)	0	9,000,000	1	4
307425, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/06/2020	12/20/2024	1	6,000,000	1.00/ 0.00	7,664	0	60,833	1,555		44,739	0	0	(1,603)	0	6,000,000	1	4
307427, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2020	12/20/2024	1	9,000,000	1.00/ 0.00	146,284	0	91,250	29,676		51,606	0	0	(30,598)	0	9,000,000	2	4
307428, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/06/2020	12/20/2024	1	6,000,000	1.00/ 0.00	97,523	0	60,833	19,784		34,404	0	0	(20,399)	0	6,000,000	2	4
307556, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/09/2020	12/20/2024	1	17,000,000	1.00/ 0.00	(52,620)	0	172,361	(10,681)		140,351	0	0	11,013	0	17,000,000	2	4
307557, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/09/2020	12/20/2024	1	33,000,000	1.00/ 0.00	(102,144)	0	334,583	(20,733)		272,446	0	0	21,378	0	33,000,000	2	4

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307558, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/09/2020	12/20/2024	1	34,000,000	1.00/ 0.00	(218,837)	0	344,722	(44,420)		280,701	0	0	45,800	0	34,000,000	2	4
307559, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/09/2020	12/20/2024	1	19,000,000	1.00/ 0.00	(122,291)	0	192,639	(24,823)		156,863	0	0	25,594	0	19,000,000	2	4
307560, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/09/2020	12/20/2024	1	33,000,000	1.00/ 0.00	(117,934)	0	334,583	(23,938)		272,446	0	0	24,682	0	33,000,000	2	4
307561, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/09/2020	12/20/2024	1	17,000,000	1.00/ 0.00	(60,754)	0	172,361	(12,332)		140,351	0	0	12,715	0	17,000,000	2	4
318851, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/11/2020	06/20/2025	1	4,000,000	5.00/ 0.00	608,328	0	202,778	178,177		224,613	0	0	(121,333)	0	4,000,000	2	4
318874, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/10/2020	06/20/2025	1	3,000,000	5.00/ 0.00	483,273	0	152,083	141,472		168,459	0	0	(96,338)	0	3,000,000	2	4
320485, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/24/2020	06/20/2025	1	3,000,000	1.00/ 0.00	30,289	0	30,417	8,935		33,348	0	0	(6,084)	0	3,000,000	2	4
320487, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/24/2020	06/20/2025	1	15,000,000	1.00/ 0.00	151,445	0	152,083	44,675		166,741	0	0	(30,422)	0	15,000,000	2	4
323131, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	10,000,000	1.00/ 0.00	(210,196)	0	101,389	(62,522)		98,568	0	0	42,576	0	10,000,000	3	4
323132, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	5,000,000	1.00/ 0.00	(105,098)	0	50,694	(31,261)		49,284	0	0	21,288	0	5,000,000	3	4
323133, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	10,000,000	1.00/ 0.00	(210,196)	0	101,389	(62,522)		98,568	0	0	42,576	0	10,000,000	3	4
323134, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	7,000,000	1.00/ 0.00	(77,040)	0	70,972	(22,915)		75,747	0	0	15,605	0	7,000,000	2	4
323135, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	3,000,000	1.00/ 0.00	(33,017)	0	30,417	(9,821)		32,463	0	0	6,688	0	3,000,000	2	4
323136, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	5,000,000	1.00/ 0.00	(55,028)	0	50,694	(16,368)		54,105	0	0	11,146	0	5,000,000	2	4
323137, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	10,000,000	1.00/ 0.00	144,966	0	101,389	43,120		64,805	0	0	(29,363)	0	10,000,000	2	4
323138, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	5,000,000	1.00/ 0.00	72,483	0	50,694	21,560		32,402	0	0	(14,682)	0	5,000,000	2	4
323139, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	5,000,000	1.00/ 0.00	72,483	0	50,694	21,560		32,402	0	0	(14,682)	0	5,000,000	2	4
323140, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	7,500,000	1.00/ 0.00	141,298	0	76,042	42,029		85,038	0	0	(28,620)	0	7,500,000	2	4

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323141, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	2,500,000	1.00/ 0.00	47,099	0	25,347	14,010		28,346	0	0	(9,540)	0	2,500,000	2	4
323142, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	5,000,000	1.00/ 0.00	94,198	0	50,694	28,019		56,692	0	0	(19,080)	0	5,000,000	2	4
323143, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	15,000,000	1.00/ 0.00	306,317	0	152,083	91,113		172,489	0	0	(62,045)	0	15,000,000	1	4
323144, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	5,000,000	1.00/ 0.00	102,106	0	50,694	30,371		57,496	0	0	(20,682)	0	5,000,000	1	4
323145, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	07/09/2020	06/20/2025	1	10,000,000	1.00/ 0.00	204,211	0	101,389	60,742		114,992	0	0	(41,364)	0	10,000,000	1	4
323146, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	07/09/2020	06/20/2025	1	50,000,000	1.00/ 0.00	597,755	0	506,944	177,800		555,803	0	0	(121,077)	0	50,000,000	2	4
329476, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/26/2020	06/20/2025	1	30,000,000	1.00/ 0.00	467,991	0	304,167	143,012		333,482	0	0	(97,387)	0	30,000,000	2	4
329668, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/27/2020	06/20/2025	1	20,000,000	1.00/ 0.00	304,310	0	202,778	93,046		222,321	0	0	(63,362)	0	20,000,000	2	4
333192, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2020	12/20/2025	1	2,500,000	1.00/ 0.00	11,299	0	25,347	4,247		9,577	0	0	(2,156)	0	2,500,000	2	4
333193, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2020	12/20/2025	1	9,000,000	1.00/ 0.00	40,676	0	91,250	15,288		34,478	0	0	(7,761)	0	9,000,000	2	4
333195, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2020	12/20/2025	1	6,000,000	1.00/ 0.00	27,117	0	60,833	10,192		22,985	0	0	(5,174)	0	6,000,000	2	4
333196, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2020	12/20/2025	1	12,000,000	1.00/ 0.00	14,642	0	121,667	5,503		100,531	0	0	(2,794)	0	12,000,000	2	4
333197, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2020	12/20/2025	1	18,000,000	1.00/ 0.00	21,962	0	182,500	8,255		150,796	0	0	(4,190)	0	18,000,000	2	4
333200, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2020	12/20/2025	1	15,000,000	1.00/ 0.00	305,446	0	152,083	114,802		91,344	0	0	(58,279)	0	15,000,000	2	4
333212, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2020	12/20/2025	1	10,000,000	1.00/ 0.00	166,756	0	101,389	62,675		72,991	0	0	(31,817)	0	10,000,000	2	4
333214, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2020	12/20/2025	1	15,000,000	1.00/ 0.00	250,134	0	152,083	94,013		109,486	0	0	(47,725)	0	15,000,000	2	4
333227, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/21/2020	12/20/2025	1	14,000,000	1.00/ 0.00	324,313	0	141,944	121,893		204,923	0	0	(61,879)	0	14,000,000	2	4
333232, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	8,000,000	1.00/ 0.00	201,960	0	81,111	75,907		122,793	0	0	(38,534)	0	8,000,000	1	4
333233, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	2,000,000	1.00/ 0.00	50,490	0	20,278	18,977		30,698	0	0	(9,633)	0	2,000,000	1	4

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333234, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	6,000,000	1.00/ 0.00	151,470	0	60,833	56,930		92,095	0	0	(28,900)	0	6,000,000	1	4
333235, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	6,000,000	1.00/ 0.00	151,470	0	60,833	56,930		92,095	0	0	(28,900)	0	6,000,000	1	4
333236, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	7,500,000	1.00/ 0.00	(30,636)	0	76,042	(11,514)		98,804	0	0	5,845	0	7,500,000	2	4
333237, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	7,500,000	1.00/ 0.00	(30,636)	0	76,042	(11,514)		98,804	0	0	5,845	0	7,500,000	2	4
333238, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	10,000,000	1.00/ 0.00	(40,847)	0	101,389	(15,352)		131,739	0	0	7,794	0	10,000,000	2	4
333239, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	5,000,000	1.00/ 0.00	(20,424)	0	50,694	(7,676)		65,869	0	0	3,897	0	5,000,000	2	4
333240, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	18,000,000	1.00/ 0.00	165,227	0	182,500	62,100		272,840	0	0	(31,525)	0	18,000,000	2	4
333241, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	12,000,000	1.00/ 0.00	110,151	0	121,667	41,400		181,894	0	0	(21,017)	0	12,000,000	2	4
333242, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	18,000,000	1.00/ 0.00	12,773	0	182,500	4,801		232,467	0	0	(2,437)	0	18,000,000	1	4
333243, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	22,000,000	1.00/ 0.00	15,611	0	223,056	5,867		284,126	0	0	(2,979)	0	22,000,000	1	4
333244, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	15,000,000	1.00/ 0.00	348,767	0	152,083	131,084		217,853	0	0	(66,545)	0	15,000,000	1	4
333245, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2020	12/20/2025	1	15,000,000	1.00/ 0.00	348,767	0	152,083	131,084		217,853	0	0	(66,545)	0	15,000,000	1	4
333246, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/21/2020	12/20/2025	1	2,500,000	1.00/ 0.00	11,368	0	25,347	4,273		9,577	0	0	(2,169)	0	2,500,000	2	4
333247, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/21/2020	12/20/2025	1	9,000,000	1.00/ 0.00	40,926	0	91,250	15,382		34,478	0	0	(7,809)	0	9,000,000	2	4
333249, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/21/2020	12/20/2025	1	6,000,000	1.00/ 0.00	27,284	0	60,833	10,255		22,985	0	0	(5,206)	0	6,000,000	2	4
333380, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	09/22/2020	12/20/2025	1	15,000,000	1.00/ 0.00	167,499	0	152,083	62,987		211,616	0	0	(31,976)	0	15,000,000	2	4
333382, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2020	12/20/2025	1	7,000,000	1.00/ 0.00	174,225	0	70,972	65,517		107,444	0	0	(33,260)	0	7,000,000	1	4
333383, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2020	12/20/2025	1	3,000,000	1.00/ 0.00	74,668	0	30,417	28,079		46,047	0	0	(14,254)	0	3,000,000	1	4
333384, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2020	12/20/2025	1	5,000,000	1.00/ 0.00	124,447	0	50,694	46,798		76,745	0	0	(23,757)	0	5,000,000	1	4

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333385, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2020	12/20/2025	1	5,000,000	1.00/ 0.00	124,447	0	50,694	46,798		76,745	0	0	(23,757)	0	5,000,000	1	4
333388, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2020	12/20/2025	1	7,500,000	1.00/ 0.00	(32,191)	0	76,042	(12,105)		98,804	0	0	6,145	0	7,500,000	2	4
333389, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2020	12/20/2025	1	7,500,000	1.00/ 0.00	(32,191)	0	76,042	(12,105)		98,804	0	0	6,145	0	7,500,000	2	4
333390, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2020	12/20/2025	1	10,000,000	1.00/ 0.00	(42,921)	0	101,389	(16,140)		131,739	0	0	8,194	0	10,000,000	2	4
333391, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2020	12/20/2025	1	5,000,000	1.00/ 0.00	(21,461)	0	50,694	(8,070)		65,869	0	0	4,097	0	5,000,000	2	4
333392, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2020	12/20/2025	1	10,000,000	1.00/ 0.00	231,597	0	101,389	87,091		145,235	0	0	(44,212)	0	10,000,000	1	4
333393, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/22/2020	12/20/2025	1	10,000,000	1.00/ 0.00	231,597	0	101,389	87,091		145,235	0	0	(44,212)	0	10,000,000	1	4
333407, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/22/2020	12/20/2025	1	5,000,000	1.00/ 0.00	22,729	0	50,694	8,547		19,154	0	0	(4,339)	0	5,000,000	2	4
333408, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/22/2020	12/20/2025	1	18,000,000	1.00/ 0.00	81,824	0	182,500	30,770		68,955	0	0	(15,620)	0	18,000,000	2	4
333410, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/22/2020	12/20/2025	1	12,000,000	1.00/ 0.00	54,549	0	121,667	20,513		45,970	0	0	(10,413)	0	12,000,000	2	4
333421, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/22/2020	12/20/2025	1	15,000,000	1.00/ 0.00	(46,712)	0	152,083	(17,566)		156,663	0	0	8,917	0	15,000,000	1	4
333422, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/22/2020	12/20/2025	1	15,000,000	1.00/ 0.00	(429,487)	0	152,083	(161,507)		109,257	0	0	81,989	0	15,000,000	2	4
333651, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/23/2020	12/20/2025	1	15,000,000	1.00/ 0.00	105,837	0	152,083	39,862		227,367	0	0	(20,236)	0	15,000,000	2	4
333652, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/23/2020	12/20/2025	1	5,000,000	1.00/ 0.00	35,279	0	50,694	13,287		75,789	0	0	(6,745)	0	5,000,000	2	4
333662, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	09/23/2020	12/20/2025	1	15,000,000	1.00/ 0.00	(115,976)	0	152,083	(43,681)		148,361	0	0	22,175	0	15,000,000	2	4
333663, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	09/23/2020	12/20/2025	1	18,000,000	1.00/ 0.00	(120,960)	0	182,500	(45,558)		164,457	0	0	23,127	0	18,000,000	2	4
333752, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2020	12/20/2025	1	15,000,000	1.00/ 0.00	268,918	0	152,083	101,338		109,486	0	0	(51,444)	0	15,000,000	2	4

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335858, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/13/2020	12/20/2025	1	20,000,000	1.00/ 0.00	459,978	0	202,778	174,894		292,748	0	0	(88,785)	0	20,000,000	2	4
335917, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/15/2020	12/20/2025	1	16,000,000	1.00/ 0.00	345,935	0	162,222	131,811		234,198	0	0	(66,914)	0	16,000,000	2	4
335918, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/15/2020	12/20/2025	1	4,000,000	1.00/ 0.00	86,484	0	40,556	32,953		58,550	0	0	(16,728)	0	4,000,000	2	4
348396, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	20,000,000	1.00/ 0.00	127,461	0	202,778	49,942		222,949	0	0	(25,353)	0	20,000,000	3	4
348397, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	20,000,000	1.00/ 0.00	127,461	0	202,778	49,942		222,949	0	0	(25,353)	0	20,000,000	3	4
348398, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	10,000,000	1.00/ 0.00	63,730	0	101,389	24,971		111,474	0	0	(12,677)	0	10,000,000	3	4
348399, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	15,000,000	1.00/ 0.00	97,447	0	152,083	38,182		216,074	0	0	(19,383)	0	15,000,000	2	4
348400, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	10,000,000	1.00/ 0.00	64,965	0	101,389	25,455		144,049	0	0	(12,922)	0	10,000,000	2	4
348401, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	10,000,000	1.00/ 0.00	272,739	0	101,389	106,866		83,776	0	0	(54,250)	0	10,000,000	2	4
348402, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	15,000,000	1.00/ 0.00	409,109	0	152,083	160,299		125,663	0	0	(81,376)	0	15,000,000	2	4
348403, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	15,000,000	1.00/ 0.00	409,109	0	152,083	160,299		125,663	0	0	(81,376)	0	15,000,000	2	4
348404, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	10,000,000	1.00/ 0.00	272,739	0	101,389	106,866		83,776	0	0	(54,250)	0	10,000,000	2	4
348405, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	20,000,000	1.00/ 0.00	321,917	0	202,778	126,135		263,477	0	0	(64,033)	0	20,000,000	2	4
348406, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	30,000,000	1.00/ 0.00	482,875	0	304,167	189,203		395,216	0	0	(96,049)	0	30,000,000	2	4
348407, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2020	12/20/2025	1	25,000,000	1.00/ 0.00	656,482	0	253,472	257,226		417,810	0	0	(130,581)	0	25,000,000	1	4
348419, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2020	12/20/2025	1	20,000,000	1.00/ 0.00	496,464	0	202,778	194,527		145,981	0	0	(98,752)	0	20,000,000	2	4
348427, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2020	12/20/2025	1	30,000,000	1.00/ 0.00	744,697	0	304,167	291,791		218,972	0	0	(148,128)	0	30,000,000	2	4
348428, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2020	12/20/2025	1	25,000,000	1.00/ 0.00	669,161	0	253,472	262,194		95,771	0	0	(133,103)	0	25,000,000	2	4
348429, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2020	12/20/2025	1	10,000,000	1.00/ 0.00	184,720	0	101,389	72,378		151,578	0	0	(36,743)	0	10,000,000	2	4

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348430, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2020	12/20/2025	1	40,000,000	1.00/ 0.00	738,878	0	405,556	289,511		606,312	0	0	(146,970)	0	40,000,000	2	4
348476, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/09/2020	12/20/2025	1	25,000,000	1.00/ 0.00	169,187	0	253,472	66,400		360,124	0	0	(33,708)	0	25,000,000	2	4
348477, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/09/2020	12/20/2025	1	25,000,000	1.00/ 0.00	669,492	0	253,472	262,753		417,810	0	0	(133,387)	0	25,000,000	1	4
348478, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/09/2020	12/20/2025	1	20,000,000	1.00/ 0.00	364,179	0	202,778	142,928		303,156	0	0	(72,557)	0	20,000,000	2	4
348480, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/09/2020	12/20/2025	1	30,000,000	1.00/ 0.00	546,268	0	304,167	214,392		454,734	0	0	(108,836)	0	30,000,000	2	4
348481, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/09/2020	12/20/2025	1	10,000,000	1.00/ 0.00	182,090	0	101,389	71,464		129,148	0	0	(36,279)	0	10,000,000	1	4
348482, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/09/2020	12/20/2025	1	55,000,000	1.00/ 0.00	1,001,493	0	557,639	393,053		710,315	0	0	(199,533)	0	55,000,000	1	4
348483, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/09/2020	12/20/2025	1	55,000,000	1.00/ 0.00	1,001,493	0	557,639	393,053		710,315	0	0	(199,533)	0	55,000,000	1	4
348484, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/09/2020	12/20/2025	1	5,000,000	1.00/ 0.00	90,906	0	50,694	35,678		64,574	0	0	(18,112)	0	5,000,000	1	4
348485, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/09/2020	12/20/2025	1	5,000,000	1.00/ 0.00	123,771	0	50,694	48,576		36,495	0	0	(24,660)	0	5,000,000	2	4
348486, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/09/2020	12/20/2025	1	3,000,000	1.00/ 0.00	74,179	0	30,417	29,113		21,897	0	0	(14,779)	0	3,000,000	2	4
348487, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/09/2020	12/20/2025	1	2,000,000	1.00/ 0.00	49,508	0	20,278	19,430		14,598	0	0	(9,864)	0	2,000,000	2	4
348698, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/14/2020	12/20/2025	1	15,000,000	1.00/ 0.00	257,059	0	152,083	101,053		97,750	0	0	(51,299)	0	15,000,000	2	4
349064, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2020	12/20/2025	1	10,000,000	1.00/ 0.00	229,851	0	101,389	90,406		60,896	0	0	(45,895)	0	10,000,000	2	4
349100, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/15/2020	12/20/2025	1	15,000,000	1.00/ 0.00	204,748	0	152,083	80,533		191,879	0	0	(40,882)	0	15,000,000	2	4
349101, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/15/2020	12/20/2025	1	5,000,000	1.00/ 0.00	68,249	0	50,694	26,844		63,960	0	0	(13,627)	0	5,000,000	2	4
349102, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/15/2020	12/20/2025	1	15,000,000	1.00/ 0.00	108,703	0	152,083	42,756		240,478	0	0	(21,705)	0	15,000,000	2	4
349103, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/15/2020	12/20/2025	1	10,000,000	1.00/ 0.00	18,829	0	101,389	7,406		126,556	0	0	(3,760)	0	10,000,000	1	4

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349308, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/16/2020	12/20/2025	1	5,000,000	1.00/ 0.00	73,156	0	50,694	28,821		(12,976)	0	0	(14,631)	0	5,000,000	2	4
349343, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/17/2020	12/20/2025	1	5,000,000	1.00/ 0.00	92,920	0	50,694	36,628		32,583	0	0	(18,594)	0	5,000,000	2	4
349503, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/21/2020	12/20/2025	1	7,000,000	1.00/ 0.00	153,272	0	70,972	60,484		102,462	0	0	(30,705)	0	7,000,000	2	4
349505, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/21/2020	12/20/2025	1	4,000,000	1.00/ 0.00	87,584	0	40,556	34,563		58,550	0	0	(17,546)	0	4,000,000	2	4
349506, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/21/2020	12/20/2025	1	7,000,000	1.00/ 0.00	153,272	0	70,972	60,484		102,462	0	0	(30,705)	0	7,000,000	2	4
349508, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/21/2020	12/20/2025	1	12,000,000	1.00/ 0.00	262,752	0	121,667	103,688		175,649	0	0	(52,637)	0	12,000,000	2	4
349509, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/21/2020	12/20/2025	1	5,000,000	1.00/ 0.00	70,483	0	50,694	27,814		32,583	0	0	(14,120)	0	5,000,000	2	4
349531, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/21/2020	12/20/2025	1	5,000,000	1.00/ 0.00	55,703	0	50,694	21,982		(12,976)	0	0	(11,159)	0	5,000,000	2	4
349535, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/21/2020	12/20/2025	1	5,000,000	1.00/ 0.00	4,548	0	50,694	1,795		63,278	0	0	(911)	0	5,000,000	1	4
349699, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/22/2020	12/20/2025	1	12,000,000	1.00/ 0.00	294,110	0	121,667	116,381		87,589	0	0	(59,081)	0	12,000,000	2	4
349720, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/23/2020	12/20/2025	1	5,000,000	1.00/ 0.00	6,262	0	50,694	2,479		63,278	0	0	(1,259)	0	5,000,000	1	4
349852, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/22/2020	12/20/2025	1	8,000,000	1.00/ 0.00	196,296	0	81,111	77,676		58,393	0	0	(39,432)	0	8,000,000	2	4
349853, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/22/2020	12/20/2025	1	10,000,000	1.00/ 0.00	245,369	0	101,389	97,094		72,991	0	0	(49,290)	0	10,000,000	2	4
349959, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/04/2021	12/20/2025	1	7,000,000	1.00/ 0.00	164,077	0	70,972	65,250		102,462	0	0	(33,124)	0	7,000,000	2	4
349961, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/04/2021	12/20/2025	1	2,000,000	1.00/ 0.00	46,879	0	20,278	18,643		29,275	0	0	(9,464)	0	2,000,000	2	4
349962, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/04/2021	12/20/2025	1	4,000,000	1.00/ 0.00	93,759	0	40,556	37,286		58,550	0	0	(18,928)	0	4,000,000	2	4
349964, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/04/2021	12/20/2025	1	6,000,000	1.00/ 0.00	140,638	0	60,833	55,928		87,824	0	0	(28,392)	0	6,000,000	2	4
350000, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	01/05/2021	12/20/2025	1	10,000,000	1.00/ 0.00	130,120	0	101,389	51,774		(25,952)	0	0	(26,283)	0	10,000,000	2	4

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350001, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/05/2021	12/20/2025	1	6,000,000	1.00/ 0.00	28,503	0	60,833	11,341		59,896	0	0	(5,757)	0	6,000,000	2	4
350002, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/05/2021	12/20/2025	1	9,000,000	1.00/ 0.00	42,754	0	91,250	17,012		89,844	0	0	(8,636)	0	9,000,000	2	4
350663, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/19/2021	12/20/2025	1	5,000,000	5.00/ 0.00	966,820	0	253,472	387,699		406,810	0	0	(196,815)	0	5,000,000	2	4
351132, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/27/2021	12/20/2025	1	4,000,000	1.00/ 0.00	87,892	0	40,556	35,443		58,550	0	0	(17,993)	0	4,000,000	2	4
351133, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/27/2021	12/20/2025	1	7,000,000	1.00/ 0.00	153,812	0	70,972	62,025		102,462	0	0	(31,487)	0	7,000,000	2	4
360354, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/18/2021	06/20/2026	1	35,000,000	1.00/ 0.00	930,057	0	354,861	459,168		571,310	0	0	(186,011)	0	35,000,000	2	4
360704, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/23/2021	06/20/2026	1	10,000,000	1.00/ 0.00	207,804	0	101,389	102,988		163,047	0	0	(41,721)	0	10,000,000	2	4
360705, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/23/2021	06/20/2026	1	10,000,000	1.00/ 0.00	208,082	0	101,389	103,125		163,047	0	0	(41,777)	0	10,000,000	2	4
360726, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/23/2021	06/20/2026	1	10,000,000	1.00/ 0.00	100,127	0	101,389	49,623		139,560	0	0	(20,102)	0	10,000,000	3	4
361506, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	07/07/2021	06/20/2026	1	20,000,000	5.00/ 0.00	3,997,932	0	1,013,889	1,996,750		1,683,591	0	0	(808,894)	0	20,000,000	2	4
373432, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/07/2021	12/20/2026	1	21,000,000	1.00/ 0.00	160,902	0	212,917	94,999		466,741	0	0	(31,988)	0	21,000,000	1	4
373468, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/07/2021	12/20/2026	1	10,000,000	1.00/ 0.00	167,587	0	101,389	98,946		153,159	0	0	(33,317)	0	10,000,000	1	4
373469, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/07/2021	12/20/2026	1	10,000,000	1.00/ 0.00	167,587	0	101,389	98,946		153,159	0	0	(33,317)	0	10,000,000	1	4
373475, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/08/2021	12/20/2026	1	12,000,000	1.00/ 0.00	266,308	0	121,667	157,489		208,432	0	0	(53,029)	0	12,000,000	2	4
373476, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/08/2021	12/20/2026	1	8,000,000	1.00/ 0.00	177,539	0	81,111	104,993		138,955	0	0	(35,353)	0	8,000,000	2	4
373503, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2021	12/20/2026	1	25,000,000	1.00/ 0.00	640,605	0	253,472	378,841		437,731	0	0	(127,562)	0	25,000,000	1	4
373505, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2021	12/20/2026	1	16,000,000	1.00/ 0.00	155,355	0	162,222	91,874		263,758	0	0	(30,935)	0	16,000,000	2	4

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373507, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/08/2021	12/20/2026	1	5,000,000	1.00/ 0.00	91,130	0	50,694	53,892		91,732	0	0	(18,146)	0	5,000,000	2	4
373558, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/09/2021	12/20/2026	1	16,000,000	1.00/ 0.00	298,815	0	162,222	176,810		146,670	0	0	(59,535)	0	16,000,000	2	4
373559, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/09/2021	12/20/2026	1	4,000,000	1.00/ 0.00	74,704	0	40,556	44,202		36,668	0	0	(14,884)	0	4,000,000	2	4
373625, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/09/2021	12/20/2026	1	25,000,000	1.00/ 0.00	617,229	0	253,472	365,216		44,687	0	0	(122,974)	0	25,000,000	2	4
373627, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/09/2021	12/20/2026	1	15,000,000	1.00/ 0.00	215,878	0	152,083	127,736		36,346	0	0	(43,011)	0	15,000,000	2	4
373630, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/09/2021	12/20/2026	1	39,000,000	1.00/ 0.00	239,389	0	395,417	141,647		866,806	0	0	(47,695)	0	39,000,000	1	4
373631, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/09/2021	12/20/2026	1	5,000,000	1.00/ 0.00	30,690	0	50,694	18,160		111,129	0	0	(6,115)	0	5,000,000	1	4
373632, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/09/2021	12/20/2026	1	5,000,000	1.00/ 0.00	158,402	0	50,694	93,727		84,427	0	0	(31,559)	0	5,000,000	1	4
373633, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/09/2021	12/20/2026	1	8,000,000	1.00/ 0.00	253,444	0	81,111	149,964		135,083	0	0	(50,495)	0	8,000,000	1	4
374319, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/14/2021	12/20/2026	1	35,000,000	1.00/ 0.00	862,554	0	354,861	511,213		742,616	0	0	(172,134)	0	35,000,000	1	4
374320, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/14/2021	12/20/2026	1	23,000,000	1.00/ 0.00	453,540	0	233,194	268,801		421,968	0	0	(90,510)	0	23,000,000	2	4
374321, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/14/2021	12/20/2026	1	12,000,000	1.00/ 0.00	236,630	0	121,667	140,244		220,157	0	0	(47,222)	0	12,000,000	2	4
374327, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/14/2021	12/20/2026	1	15,000,000	1.00/ 0.00	160,704	0	152,083	95,245		247,273	0	0	(32,071)	0	15,000,000	2	4
374336, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/14/2021	12/20/2026	1	8,000,000	1.00/ 0.00	85,042	0	81,111	50,402		131,879	0	0	(16,971)	0	8,000,000	2	4
374591, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2021	12/20/2026	1	7,000,000	1.00/ 0.00	121,031	0	70,972	71,850		136,607	0	0	(24,193)	0	7,000,000	2	4
393880, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2022	06/20/2027	1	12,500,000	5.00/ 0.00	1,408,174	0	633,681	973,116		1,586,735	0	0	(280,559)	0	12,500,000	2	4
393882, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/20/2027	1	13,000,000	1.00/ 0.00	4,118	0	131,806	2,846		214,069	0	0	(820)	0	13,000,000	1	4

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393902, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/09/2022	06/20/2027	1	5,000,000	1.00/ 0.00	(72,625)	0	50,694	(50,188)		85,243	0	0	14,470	0	5,000,000	2	4
394129, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/10/2022	06/20/2027	1	12,000,000	1.00/ 0.00	39,854	0	121,667	27,556		230,537	0	0	(7,945)	0	12,000,000	2	4
394490, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/13/2022	06/20/2027	1	50,000,000	1.00/ 0.00	52,406	0	506,944	36,255		960,570	0	0	(10,453)	0	50,000,000	2	4
394491, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/13/2022	06/20/2027	1	10,000,000	5.00/ 0.00	943,190	0	506,944	652,502		1,269,388	0	0	(188,123)	0	10,000,000	2	4
394506, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/13/2022	06/20/2027	1	10,000,000	1.00/ 0.00	9,139	0	101,389	6,323		192,114	0	0	(1,823)	0	10,000,000	2	4
394519, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/13/2022	06/20/2027	1	10,000,000	5.00/ 0.00	1,321,521	0	506,944	914,232		1,424,758	0	0	(263,582)	0	10,000,000	2	4
394642, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/20/2027	1	2,777,778	1.00/ 0.00	(10,406)	0	28,164	(7,203)		49,450	0	0	2,077	0	2,777,778	1	4
394643, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/20/2027	1	2,777,778	1.00/ 0.00	(10,406)	0	28,164	(7,203)		49,450	0	0	2,077	0	2,777,778	1	4
394644, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/20/2027	1	15,277,778	1.00/ 0.00	(57,232)	0	154,900	(39,615)		271,977	0	0	11,421	0	15,277,778	1	4
394698, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/20/2027	1	5,000,000	1.00/ 0.00	(72,723)	0	50,694	(50,338)		(24,830)	0	0	14,513	0	5,000,000	2	4
394699, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/20/2027	1	10,000,000	1.00/ 0.00	(145,446)	0	101,389	(100,675)		(49,660)	0	0	29,026	0	10,000,000	2	4
394700, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/20/2027	1	15,000,000	1.00/ 0.00	(309,405)	0	152,083	(214,165)		(20,030)	0	0	61,746	0	15,000,000	2	4
394701, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/20/2027	1	5,000,000	1.00/ 0.00	(303,207)	0	50,694	(209,875)		(9,237)	0	0	60,509	0	5,000,000	2	4
394702, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/20/2027	1	5,000,000	1.00/ 0.00	(303,207)	0	50,694	(209,875)		(9,237)	0	0	60,509	0	5,000,000	2	4
394731, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/14/2022	06/20/2027	1	20,000,000	1.00/ 0.00	(19,034)	0	202,778	(13,175)		269,916	0	0	3,798	0	20,000,000	1	4
394893, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	06/15/2022	06/20/2027	1	10,000,000	1.00/ 0.00	115,512	0	101,389	80,131		186,814	0	0	(23,102)	0	10,000,000	1	4
394894, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	06/15/2022	06/20/2027	1	5,000,000	1.00/ 0.00	34,544	0	50,694	23,963		117,149	0	0	(6,909)	0	5,000,000	1	4
394895, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	06/15/2022	06/20/2027	1	10,000,000	1.00/ 0.00	(78,066)	0	101,389	(54,154)		170,217	0	0	15,613	0	10,000,000	2	4

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394896, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/15/2022	06/20/2027	1	10,000,000	1.00/ 0.00	(33,693)	0	101,389	(23,373)		193,748	0	0	6,739	0	10,000,000	2	4
394897, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/15/2022	06/20/2027	1	3,333,333	1.00/ 0.00	8,056	0	33,796	5,588		59,340	0	0	(1,611)	0	3,333,333	1	4
394898, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/15/2022	06/20/2027	1	3,333,334	1.00/ 0.00	7,963	0	33,796	5,524		59,340	0	0	(1,593)	0	3,333,334	1	4
394900, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/15/2022	06/20/2027	1	18,333,333	1.00/ 0.00	44,306	0	185,880	30,735		326,372	0	0	(8,861)	0	18,333,333	1	4
394902, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/15/2022	06/20/2027	1	50,000,000	1.00/ 0.00	224,401	0	506,944	155,667		960,570	0	0	(44,880)	0	50,000,000	2	4
394903, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/15/2022	06/20/2027	1	10,000,000	5.00/ 0.00	1,448,943	0	506,944	1,005,130		1,424,758	0	0	(289,789)	0	10,000,000	2	4
394909, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/14/2022	06/20/2027	1	10,000,000	1.00/ 0.00	172,209	0	101,389	119,200		214,010	0	0	(34,366)	0	10,000,000	1	4
395100, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/16/2022	06/20/2027	1	50,000,000	1.00/ 0.00	101,518	0	506,944	70,461		960,570	0	0	(20,315)	0	50,000,000	2	4
395102, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/16/2022	06/20/2027	1	20,000,000	1.00/ 0.00	(95,091)	0	202,778	(66,001)		329,337	0	0	19,029	0	20,000,000	1	4
395135, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/16/2022	06/20/2027	1	3,888,889	1.00/ 0.00	5,877	0	39,429	4,079		69,230	0	0	(1,176)	0	3,888,889	1	4
395136, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/16/2022	06/20/2027	1	3,888,889	1.00/ 0.00	5,877	0	39,429	4,079		69,230	0	0	(1,176)	0	3,888,889	1	4
395138, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/16/2022	06/20/2027	1	21,388,889	1.00/ 0.00	32,324	0	216,860	22,435		380,768	0	0	(6,468)	0	21,388,889	1	4
396216, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/20/2027	1	5,000,000	1.00/ 0.00	(342,943)	0	50,694	(238,684)		85,655	0	0	68,815	0	5,000,000	2	4
396221, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	06/22/2022	06/20/2027	1	20,000,000	1.00/ 0.00	(788,602)	0	202,778	(548,857)		167,615	0	0	158,241	0	20,000,000	1	4
397168, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/23/2022	06/20/2027	1	50,000,000	1.00/ 0.00	(8,888)	0	506,944	(6,190)		960,570	0	0	1,785	0	50,000,000	2	4
397325, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/27/2022	06/20/2027	1	50,000,000	1.00/ 0.00	122,398	0	506,944	85,328		960,570	0	0	(24,601)	0	50,000,000	2	4
397361, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/27/2022	06/20/2027	1	5,000,000	1.00/ 0.00	(307,692)	0	50,694	(214,503)		85,655	0	0	61,843	0	5,000,000	2	4

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397442, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/28/2022	06/20/2027	1	10,000,000	1.00/ 0.00	(602,231)	0	101,389	(420,069)		171,310	0	0	121,110	0	10,000,000	2	4
418350, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/20/2027	1	20,000,000	1.00/ 0.00	204,391	0	202,778	160,958		294,122	0	0	(40,545)	0	20,000,000	1	4
418399, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBDO7JBLYG310	12/02/2022	12/20/2027	1	10,000,000	1.00/ 0.00	92,788	0	101,389	73,110		190,618	0	0	(18,416)	0	10,000,000	2	4
418400, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBDO7JBLYG310	12/02/2022	12/20/2027	1	20,000,000	1.00/ 0.00	185,575	0	202,778	146,220		381,236	0	0	(36,833)	0	20,000,000	2	4
418401, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBDO7JBLYG310	12/02/2022	12/20/2027	1	15,000,000	1.00/ 0.00	139,182	0	152,083	109,665		285,927	0	0	(27,624)	0	15,000,000	2	4
418402, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBDO7JBLYG310	12/02/2022	12/20/2027	1	5,000,000	1.00/ 0.00	46,394	0	50,694	36,555		95,309	0	0	(9,208)	0	5,000,000	2	4
418487, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	12/05/2022	12/20/2027	1	25,000,000	1.00/ 0.00	211,502	0	253,472	166,558		476,545	0	0	(41,956)	0	25,000,000	2	4
418488, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	12/05/2022	12/20/2027	1	7,000,000	1.00/ 0.00	59,221	0	70,972	46,636		133,432	0	0	(11,748)	0	7,000,000	2	4
418489, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	12/05/2022	12/20/2027	1	18,000,000	1.00/ 0.00	152,281	0	182,500	119,922		343,112	0	0	(30,208)	0	18,000,000	2	4
418607, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/20/2027	1	1,500,000	1.00/ 0.00	4,586	0	15,208	3,618		34,913	0	0	(911)	0	1,500,000	2	4
418608, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/20/2027	1	3,500,000	1.00/ 0.00	10,702	0	35,486	8,441		81,464	0	0	(2,126)	0	3,500,000	2	4
418609, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/20/2027	1	5,000,000	1.00/ 0.00	15,288	0	50,694	12,059		116,377	0	0	(3,038)	0	5,000,000	2	4
418610, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	12/06/2022	12/20/2027	1	6,000,000	1.00/ 0.00	33,219	13,333	61,000	36,680		114,371	0	0	(9,421)	0	6,000,000	2	4
418611, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	12/06/2022	12/20/2027	1	14,000,000	1.00/ 0.00	77,511	31,110	142,333	85,586		266,865	0	0	(21,982)	0	14,000,000	2	4
418725, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/07/2022	12/20/2027	1	10,000,000	1.00/ 0.00	(56,831)	0	101,389	(44,900)		181,285	0	0	11,310	0	10,000,000	1	4
418732, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/07/2022	12/20/2027	1	20,000,000	1.00/ 0.00	149,767	0	202,778	118,327		285,957	0	0	(29,806)	0	20,000,000	1	4
418752, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/07/2022	12/20/2027	1	5,000,000	1.00/ 0.00	(43,054)	0	50,694	(34,016)		50,003	0	0	8,569	0	5,000,000	1	4

SCHEDULE DB - PART A - SECTION 1

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

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418753, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/07/2022	12/20/2027	1	10,000,000	1.00/ 0.00	(86,108)	0	101,389	(68,032)		100,006	0	0	17,137	0	10,000,000	1	4
418754, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/07/2022	12/20/2027	1	2,000,000	1.00/ 0.00	(17,222)	0	20,278	(13,606)		20,001	0	0	3,427	0	2,000,000	1	4
418755, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/07/2022	12/20/2027	1	3,000,000	1.00/ 0.00	(25,832)	0	30,417	(20,410)		30,002	0	0	5,141	0	3,000,000	1	4
418762, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/07/2022	12/20/2027	1	5,000,000	1.00/ 0.00	(82,506)	0	50,694	(65,186)		71,168	0	0	16,420	0	5,000,000	2	4
420026, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/16/2022	12/20/2027	1	12,500,000	1.00/ 0.00	126,830	0	126,736	100,699		238,272	0	0	(25,366)	0	12,500,000	2	4
420027, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/16/2022	12/20/2027	1	3,500,000	1.00/ 0.00	35,512	0	35,486	28,196		66,716	0	0	(7,102)	0	3,500,000	2	4
420028, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/16/2022	12/20/2027	1	9,000,000	1.00/ 0.00	68,817	0	91,250	54,579		171,556	0	0	(13,748)	0	9,000,000	2	4
424387, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/06/2022	12/20/2027	1	20,000,000	1.00/ 0.00	0	155,175	216,111	122,267		381,236	0	0	(32,908)	0	20,000,000	2	4
432428, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/20/2028	1	5,000,000	5.00/ 0.00	0	881,142	140,278	784,091		867,455	0	0	(97,051)	0	5,000,000	2	4
432429, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/20/2028	1	10,000,000	1.00/ 0.00	0	3,310	56,111	2,946		156,147	0	0	(365)	0	10,000,000	2	4
432430, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/20/2028	1	10,000,000	1.00/ 0.00	0	3,310	56,111	2,946		156,147	0	0	(365)	0	10,000,000	2	4
432431, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/20/2028	1	5,000,000	1.00/ 0.00	0	1,655	28,056	1,473		78,073	0	0	(182)	0	5,000,000	2	4
432432, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/20/2028	1	5,000,000	5.00/ 0.00	0	881,142	140,278	784,091		867,455	0	0	(97,051)	0	5,000,000	2	4
432776, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/13/2023	06/20/2028	1	5,000,000	1.00/ 0.00	0	35,234	27,639	31,404		122,598	0	0	(3,829)	0	5,000,000	2	4
432777, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/13/2023	06/20/2028	1	5,000,000	1.00/ 0.00	0	35,234	27,639	31,404		122,598	0	0	(3,829)	0	5,000,000	2	4
432782, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/13/2023	06/20/2028	1	10,000,000	1.00/ 0.00	0	(42,292)	55,278	(37,696)		137,805	0	0	4,597	0	10,000,000	1	4
433255, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/16/2023	06/20/2028	1	5,000,000	1.00/ 0.00	0	5,492	39,583	4,911		70,017	0	0	(581)	0	5,000,000	2	4

SCHEDULE DB - PART A - SECTION 1

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

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433256, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/16/2023	06/20/2028	1	5,000,000	1.00/ 0.00	0	5,492	39,583	4,911		70,017	0	0	(581)	0	5,000,000	2	4
435382, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/20/2023	06/20/2028	1	15,000,000	5.00/ 0.00	0	2,594,298	400,000	2,321,214		2,697,246	0	0	(273,084)	0	15,000,000	2	4
435383, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/20/2023	06/20/2028	1	10,000,000	5.00/ 0.00	0	1,729,531	266,667	1,547,475		1,798,164	0	0	(182,056)	0	10,000,000	2	4
435384, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/20/2023	06/20/2028	1	20,000,000	1.00/ 0.00	0	58,738	105,000	52,555		339,376	0	0	(6,183)	0	20,000,000	1	4
443985, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/29/2023	06/20/2028	1	20,000,000	1.00/ 0.00	0	268,479	100,000	241,809		400,079	0	0	(26,670)	0	20,000,000	2	4
447873, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/12/2023	06/20/2028	1	10,000,000	5.00/ 0.00	0	1,713,935	150,000	1,607,553		1,734,911	0	0	(106,382)	0	10,000,000	1	4
448590, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/21/2023	12/20/2028	1	30,000,000	1.00/ 0.00	0	377,706	80,833	358,357		580,318	0	0	(19,349)	0	30,000,000	2	4
448635, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/25/2023	12/20/2028	1	10,000,000	1.00/ 0.00	0	26,557	26,389	25,236		130,083	0	0	(1,321)	0	10,000,000	1	4
455926, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2023	12/20/2028	1	25,000,000	1.00/ 0.00	0	242,429	14,583	239,656		305,955	0	0	(2,773)	0	25,000,000	2	4
455945, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/06/2023	12/20/2028	1	10,000,000	1.00/ 0.00	0	101,471	5,833	100,311		130,083	0	0	(1,161)	0	10,000,000	2	4
455950, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/06/2023	12/20/2028	1	7,500,000	1.00/ 0.00	0	(30,551)	4,375	(30,202)		35,433	0	0	349	0	7,500,000	2	4
456035, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/07/2023	12/20/2028	1	40,000,000	1.00/ 0.00	0	513,962	22,222	508,360		677,916	0	0	(5,602)	0	40,000,000	1	4
456036, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/07/2023	12/20/2028	1	20,000,000	1.00/ 0.00	0	311,374	11,111	307,980		378,468	0	0	(3,394)	0	20,000,000	2	4
456062, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/07/2023	12/20/2028	1	25,000,000	1.00/ 0.00	0	259,191	13,889	256,366		361,464	0	0	(2,825)	0	25,000,000	1	4
456065, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/07/2023	12/20/2028	1	20,000,000	1.00/ 0.00	0	193,856	11,111	191,743		283,677	0	0	(2,113)	0	20,000,000	1	4
456067, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/07/2023	12/20/2028	1	20,000,000	1.00/ 0.00	0	104,296	11,111	103,159		240,876	0	0	(1,137)	0	20,000,000	1	4
456125, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/20/2028	1	10,000,000	5.00/ 0.00	0	1,158,582	26,389	1,146,579		1,306,638	0	0	(12,003)	0	10,000,000	2	4
456166, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/11/2023	12/20/2028	1	20,000,000	1.00/ 0.00	0	229,838	10,000	227,581		283,677	0	0	(2,257)	0	20,000,000	1	4

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456274, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/12/2023	12/20/2028	1	20,000,000	1.00/ 0.00	0	167,079	9,444	165,529		203,621	0	0	(1,550)	0	20,000,000	2	4
456275, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	12/12/2023	12/20/2028	1	20,000,000	5.00/ 0.00	0	3,662,143	47,222	3,628,160		3,742,043	0	0	(33,983)	0	20,000,000	2	4
456285, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/12/2023	12/20/2028	1	20,000,000	1.00/ 0.00	0	(517,301)	7,778	(512,501)		(317,955)	0	0	4,800	0	20,000,000	2	4
456287, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/12/2023	12/20/2028	1	5,000,000	1.00/ 0.00	0	15,139	2,361	14,998		27,510	0	0	(140)	0	5,000,000	2	4
457418, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/18/2023	12/20/2028	1	40,000,000	1.00/ 0.00	0	855,216	113,333	850,064		773,757	0	0	(5,152)	0	40,000,000	2	4
457483, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/20/2023	12/20/2028	1	40,000,000	1.00/ 0.00	0	768,576	6,667	766,044		773,757	0	0	(2,532)	0	40,000,000	2	4
457608, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/27/2023	12/20/2028	1	8,000,000	1.00/ 0.00	0	159,718	889	159,367		154,751	0	0	(351)	0	8,000,000	2	4
457610, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/27/2023	12/20/2028	1	7,500,000	1.00/ 0.00	0	149,907	833	149,577		145,079	0	0	(330)	0	7,500,000	2	4
1189999999. Subtotal - Swaps - Replication - Credit Default										42,658,172	17,123,505	39,652,279	33,967,183	XXX	68,833,077	0	0	(9,482,322)	0	3,962,500,000	XXX	XXX
1229999999. Subtotal - Swaps - Replication										43,244,719	17,123,505	38,646,769	42,736,415	XXX	76,611,509	0	0	(8,236,370)	0	3,962,669,021	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										3,305,929	0	36,499,852	(614,323,658)	XXX	(1,002,592,662)	(66,849,029)	0	1,199,074	0	170,175,392	XXX	XXX
1369999999. Total Swaps - Credit Default										42,658,172	17,123,505	51,346,181	7,098,912	XXX	41,964,807	(26,868,271)	0	(9,482,322)	0	3,964,681,630	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	11,530,401	32,277,596	XXX	35,879,868	106,030	(33,463,907)	0	0	17,135,778	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	121,319,374	(424,778,401)	XXX	(424,778,401)	(444,759,137)	0	0	0	18,861,731	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										45,964,100	17,123,505	220,695,808	(999,725,551)	XXX	(1,349,526,389)	(538,370,407)	(33,463,907)	(8,283,248)	0	4,170,854,531	XXX	XXX
446215, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418401, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT ROMUWSFPU8MPRO8K5P83	08/10/2023	02/06/2024	1	100,000,000	.88	0	0	0	1,218,319	$	1,218,319	1,218,319	0	0	0	0		2
446221, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418402, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	08/10/2023	02/07/2024	1	75,000,000	.87	0	0	0	903,614	$	903,614	903,614	0	0	0	0		2
446304, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418487, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	08/16/2023	02/07/2024	1	100,000,000	.8	0	0	0	3,409,280	$	3,409,280	3,409,280	0	0	0	0		2
446339, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418488, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT ROMUWSFPU8MPRO8K5P83	08/17/2023	02/07/2024	1	125,000,000	.99	0	0	0	3,616,553	$	3,616,553	3,616,553	0	0	0	0		2

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446340, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418489, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT ROMUWSFPU8MPRO8K5P83	08/17/2023	02/07/2024	1	125,000,000	.99	0	0	0	3,616,553	$	3,616,553	3,616,553	0	0	0	0		2
446341, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418607, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT ROMUWSFPU8MPRO8K5P83	08/17/2023	02/07/2024	1	125,000,000	.99	0	0	0	3,616,553	$	3,616,553	3,616,553	0	0	0	0		2
446342, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418608, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT ROMUWSFPU8MPRO8K5P83	08/17/2023	02/07/2024	1	125,000,000	.99	0	0	0	3,616,553	$	3,616,553	3,616,553	0	0	0	0		2
446394, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418609, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	08/18/2023	02/08/2024	1	120,000,000	.98	0	0	0	3,051,448	$	3,051,448	3,051,448	0	0	0	0		2
446439, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418610, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 1VUV7VQFKUOQSJ21A208	08/22/2023	02/08/2024	1	100,000,000	.94	0	0	0	3,139,619	$	3,139,619	3,139,619	0	0	0	0		2
446440, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418611, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 1VUV7VQFKUOQSJ21A208	08/22/2023	02/08/2024	1	202,000,000	.6	0	0	0	8,270,095	$	8,270,095	8,270,095	0	0	0	0		2
446489, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418725, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	08/23/2023	02/14/2024	1	237,500,000	.79	0	0	0	8,251,984	$	8,251,984	8,251,984	0	0	0	0		2
446499, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418732, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	08/23/2023	02/14/2024	1	100,000,000	.98	0	0	0	2,210,090	$	2,210,090	2,210,090	0	0	0	0		2
446581, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418752, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	08/24/2023	01/10/2024	1	100,000,000	.98	0	0	0	2,292,852	$	2,292,852	2,292,852	0	0	0	0		2
447665, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418753, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/07/2023	02/15/2024	1	90,000,000	1.02	0	0	0	4,186,746	$	4,186,746	4,186,746	0	0	0	0		2
447711, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418754, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/08/2023	01/11/2024	1	100,000,000	.98	0	0	0	2,379,846	$	2,379,846	2,379,846	0	0	0	0		2
447855, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418755, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/12/2023	01/24/2024	1	200,000,000	1.02	0	0	0	9,408,452	$	9,408,452	9,408,452	0	0	0	0		2
447856, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	418762, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/12/2023	01/24/2024	1	190,000,000	1.02	0	0	0	8,938,029	$	8,938,029	8,938,029	0	0	0	0		2
447857, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	420026, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 1VUV7VQFKUOQSJ21A208	09/12/2023	01/23/2024	1	80,000,000	.88	0	0	0	3,774,799	$	3,774,799	3,774,799	0	0	0	0		2

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447878, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	420027, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/13/2023	01/12/2024	1	120,000,000	.95	0	0	0	3,206,816	$	3,206,816	3,206,816	0	0	0	0		2
447879, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	420028, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/13/2023	01/12/2024	1	188,000,000	.63	0	0	0	6,616,671	$	6,616,671	6,616,671	0	0	0	0		2
447880, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	424387, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/13/2023	01/12/2024	1	150,000,000	.63	0	0	0	5,279,259	$	5,279,259	5,279,259	0	0	0	0		2
447887, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	432428, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/13/2023	01/24/2024	1	100,000,000	.98	0	0	0	2,516,272	$	2,516,272	2,516,272	0	0	0	0		2
447900, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	432429, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/14/2023	02/16/2024	1	145,000,000	.63	0	0	0	5,176,473	$	5,176,473	5,176,473	0	0	0	0		2
447901, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	432430, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/14/2023	02/21/2024	1	141,000,000	.98	0	0	0	3,874,397	$	3,874,397	3,874,397	0	0	0	0		2
448327, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	432431, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/19/2023	01/18/2024	1	67,000,000	.66	0	0	0	2,804,250	$	2,804,250	2,804,250	0	0	0	0		2
448328, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	432432, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/19/2023	01/18/2024	1	300,000,000	.68	0	0	0	13,261,496	$	13,261,496	13,261,496	0	0	0	0		2
448490, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	432776, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 1VUV7VQFKUOQSJ21A208	09/20/2023	01/18/2024	1	50,000,000	.73	0	0	0	2,095,229	$	2,095,229	2,095,229	0	0	0	0		2
448547, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	432777, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/21/2023	01/10/2024	1	103,700,000	.55	0	0	0	5,371,067	$	5,371,067	5,371,067	0	0	0	0		2
448548, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	432782, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/21/2023	01/10/2024	1	119,500,000	.55	0	0	0	6,189,417	$	6,189,417	6,189,417	0	0	0	0		2
448648, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	433255, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/26/2023	03/27/2024	1	125,000,000	.83	0	0	0	4,794,555	$	4,794,555	4,794,555	0	0	0	0		2
448681, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	433256, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/27/2023	06/28/2024	1	52,300,000	.59	0	0	0	3,648,186	$	3,648,186	3,648,186	0	0	0	0		2
448682, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	435382, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/27/2023	06/28/2024	1	130,000,000	.58	0	0	0	8,910,828	$	8,910,829	8,910,828	0	0	0	0		2

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448683, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	435383, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/27/2023	06/28/2024	1	130,000,000	.58	0	0	0	8,910,828	$	8,910,829	8,910,828	0	0	0	0	2
448684, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	435384, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/27/2023	06/28/2024	1	37,000,000	.58	0	0	0	2,536,159	$	2,536,159	2,536,159	0	0	0	0	2
448685, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	443985, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/27/2023	06/28/2024	1	63,000,000	.59	0	0	0	4,394,565	$	4,394,565	4,394,565	0	0	0	0	2
448897, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	447873, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	09/28/2023	07/03/2024	1	126,000,000	.58	0	0	0	9,605,070	$	9,605,070	9,605,070	0	0	0	0	2
449246, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	448590, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/03/2023	07/10/2024	1	200,000,000	.73	0	0	0	19,851,000	$	19,851,000	19,851,000	0	0	0	0	2
449247, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	448635, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/03/2023	07/10/2024	1	137,500,000	.73	0	0	0	13,647,563	$	13,647,563	13,647,563	0	0	0	0	2
449248, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	455926, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/03/2023	07/10/2024	1	50,500,000	.69	0	0	0	4,974,932	$	4,974,932	4,974,932	0	0	0	0	2
449323, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	455945, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 1VUV7VQFKUOQSJ21A208	10/04/2023	07/10/2024	1	248,000,000	.78	0	0	0	24,518,406	$	24,518,406	24,518,406	0	0	0	0	2
449324, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	455950, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 1VUV7VQFKUOQSJ21A208	10/04/2023	07/10/2024	1	203,500,000	.57	0	0	0	18,744,078	$	18,744,078	18,744,078	0	0	0	0	2
449325, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456035, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 1VUV7VQFKUOQSJ21A208	10/04/2023	07/10/2024	1	200,000,000	.57	0	0	0	18,421,698	$	18,421,698	18,421,698	0	0	0	0	2
449326, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456036, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 1VUV7VQFKUOQSJ21A208	10/04/2023	07/10/2024	1	125,000,000	.58	0	0	0	10,178,240	$	10,178,240	10,178,240	0	0	0	0	2
449369, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456062, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/05/2023	07/10/2024	1	100,000,000	.97	0	0	0	10,191,753	$	10,191,753	10,191,753	0	0	0	0	2
449487, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456065, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/06/2023	07/12/2024	1	100,000,000	.96	0	0	0	11,246,346	$	11,246,346	11,246,346	0	0	0	0	2
449488, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456067, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 0Z3V05H2G7GRS05BHJ91	10/06/2023	07/11/2024	1	50,000,000	.96	0	0	0	5,331,605	$	5,331,605	5,331,605	0	0	0	0	2

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449645, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456125, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/11/2023	07/17/2024	1	150,000,000	.98	0	0	0	13,403,428	$	13,403,428	13,403,428	0	0	0	0		2
449719, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456166, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/12/2023	07/17/2024	1	150,000,000	.77	0	0	0	13,157,603	$	13,157,603	13,157,603	0	0	0	0		2
449720, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456274, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/12/2023	07/17/2024	1	150,000,000	.77	0	0	0	13,157,603	$	13,157,603	13,157,603	0	0	0	0		2
449721, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456275, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/12/2023	07/18/2024	1	125,000,000	.98	0	0	0	11,390,084	$	11,390,084	11,390,084	0	0	0	0		2
449753, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456285, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/13/2023	07/18/2024	1	125,000,000	.98	0	0	0	11,306,453	$	11,306,453	11,306,453	0	0	0	0		2
449957, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	456287, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/16/2023	07/19/2024	1	125,000,000	.97	0	0	0	12,570,543	$	12,570,543	12,570,543	0	0	0	0		2
449958, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	457418, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 0Z3VO5H2G7GRS05BHJ91	10/16/2023	07/18/2024	1	125,000,000	.97	0	0	0	12,468,572	$	12,468,572	12,468,572	0	0	0	0		2
450015, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	457483, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT 1VUV7VQFKUOQSJ21A208	10/17/2023	07/18/2024	1	50,000,000	.58	0	0	0	4,654,782	$	4,654,782	4,654,782	0	0	0	0		2
450016, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	457608, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT IESWU30RVB7T21TZOK62	10/17/2023	07/18/2024	1	140,000,000	.93	0	0	0	17,016,744	$	17,016,744	17,016,744	0	0	0	0		2
450024, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	457610, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	INTEREST	CREDIT IESWU30RVB7T21TZOK62	10/17/2023	07/18/2024	1	90,000,000	.88	0	0	0	12,788,361	$	12,788,361	12,788,361	0	0	0	0		2
450052, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/18/2023	07/24/2024	1	55,000,000	.63	0	0	0	5,379,819	$	5,379,819	5,379,819	0	0	0	0		2
450053, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/18/2023	07/24/2024	1	100,000,000	.63	0	0	0	9,781,490	$	9,781,490	9,781,490	0	0	0	0		2
450054, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/18/2023	07/24/2024	1	253,000,000	.47	0	0	0	24,037,509	$	24,037,509	24,037,509	0	0	0	0		2
450097, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/19/2023	07/25/2024	1	59,000,000	.67	0	0	0	6,282,977	$	6,282,977	6,282,977	0	0	0	0		2
450098, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/19/2023	07/25/2024	1	30,000,000	.61	0	0	0	3,463,311	$	3,463,311	3,463,311	0	0	0	0		2

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450159, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT 7H6GLXDRUGQFU57RNE97	10/23/2023	07/25/2024	1	125,000,000	.92	0	0	0	15,253,658	$	15,253,658	15,253,658	0	0	0	0		2
450190, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/24/2023	07/26/2024	1	200,000,000	.57	0	0	0	18,665,691	$	18,665,691	18,665,691	0	0	0	0		2
450191, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/24/2023	07/26/2024	1	147,000,000	.57	0	0	0	13,719,283	$	13,719,283	13,719,283	0	0	0	0		2
450192, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/24/2023	07/26/2024	1	250,000,000	.82	0	0	0	14,636,373	$	14,636,373	14,636,373	0	0	0	0		2
450214, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/25/2023	07/31/2024	1	100,000,000	.87	0	0	0	6,423,985	$	6,423,985	6,423,985	0	0	0	0		2
450217, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/25/2023	07/31/2024	1	40,000,000	.67	0	0	0	4,096,294	$	4,096,294	4,096,294	0	0	0	0		2
450218, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	10/25/2023	07/30/2024	1	214,000,000	.67	0	0	0	21,905,652	$	21,905,652	21,905,652	0	0	0	0		2
450250, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	10/26/2023	08/01/2024	1	187,500,000	.61	0	0	0	22,052,985	$	22,052,985	22,052,985	0	0	0	0		2
451236, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	10/31/2023	08/01/2024	1	65,000,000	.94	0	0	0	7,414,150	$	7,414,150	7,414,150	0	0	0	0		2
451237, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	10/31/2023	08/01/2024	1	32,500,000	.94	0	0	0	3,707,075	$	3,707,075	3,707,075	0	0	0	0		2
451285, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/01/2023	08/07/2024	1	116,000,000	.94	0	0	0	13,260,746	$	13,260,746	13,260,746	0	0	0	0		2
451286, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/01/2023	08/07/2024	1	248,000,000	.94	0	0	0	28,350,561	$	28,350,561	28,350,561	0	0	0	0		2
451287, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/01/2023	08/07/2024	1	156,000,000	.94	0	0	0	17,833,418	$	17,833,418	17,833,418	0	0	0	0		2
451528, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/02/2023	08/08/2024	1	41,000,000	.57	0	0	0	3,611,101	$	3,611,101	3,611,101	0	0	0	0		2
451529, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/02/2023	08/08/2024	1	37,000,000	.63	0	0	0	2,914,930	$	2,914,930	2,914,930	0	0	0	0		2

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451674, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	11/07/2023	08/08/2024	1	100,000,000	.88	0	0	0	4,693,116	$	4,693,116	4,693,116	0	0	0	0		2
451675, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/07/2023	08/09/2024	1	65,000,000	.98	0	0	0	5,504,222	$	5,504,222	5,504,222	0	0	0	0		2
451676, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/07/2023	08/09/2024	1	180,000,000	.97	0	0	0	9,342,449	$	9,342,449	9,342,449	0	0	0	0		2
451677, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/07/2023	08/09/2024	1	120,000,000	.97	0	0	0	6,228,300	$	6,228,300	6,228,300	0	0	0	0		2
451703, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/08/2023	08/14/2024	1	125,000,000	.81	0	0	0	9,777,166	$	9,777,166	9,777,166	0	0	0	0		2
451704, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2023	08/13/2024	1	150,000,000	.66	0	0	0	10,217,706	$	10,217,706	10,217,706	0	0	0	0		2
451705, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2023	08/13/2024	1	150,000,000	.66	0	0	0	10,217,706	$	10,217,706	10,217,706	0	0	0	0		2
451714, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Nomura Global Financial Product Inc OZ3VO5H2G7GRS05BHJ91	11/08/2023	08/13/2024	1	100,000,000	.94	0	0	0	8,649,686	$	8,649,686	8,649,686	0	0	0	0		2
451768, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/09/2023	08/15/2024	1	76,000,000	.57	0	0	0	5,363,876	$	5,363,876	5,363,876	0	0	0	0		2
451896, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	ROYAL BANK OF CANADA TORONTO IESWU30RVB7T21TZOK62	11/13/2023	08/14/2024	1	80,000,000	1	0	0	0	10,230,579	$	10,230,579	10,230,579	0	0	0	0		2
451934, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/14/2023	08/16/2024	1	75,000,000	.67	0	0	0	4,446,344	$	4,446,344	4,446,344	0	0	0	0		2
451992, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/15/2023	08/21/2024	1	90,000,000	.64	0	0	0	7,150,740	$	7,150,740	7,150,740	0	0	0	0		2
451993, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/15/2023	08/21/2024	1	197,000,000	.48	0	0	0	13,358,109	$	13,358,109	13,358,109	0	0	0	0		2
451994, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/15/2023	08/21/2024	1	100,000,000	.48	0	0	0	6,780,766	$	6,780,766	6,780,766	0	0	0	0		2
452146, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/16/2023	08/22/2024	1	133,300,000	.64	0	0	0	9,609,870	$	9,609,870	9,609,870	0	0	0	0		2

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452147, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/16/2023	08/22/2024	1	20,000,000	.64	0	0	0	1,441,841	$	1,441,841	1,441,841	0	0	0	0		2
452148, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	11/16/2023	08/21/2024	1	120,000,000	.95	0	0	0	9,302,826	$	9,302,826	9,302,826	0	0	0	0		2
452167, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/17/2023	08/22/2024	1	80,000,000	.95	0	0	0	6,352,023	$	6,352,023	6,352,023	0	0	0	0		2
452929, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	11/28/2023	08/22/2024	1	59,000,000	.72	0	0	0	3,457,331	$	3,457,331	3,457,331	0	0	0	0		2
452930, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/28/2023	08/23/2024	1	200,000,000	.76	0	0	0	13,309,450	$	13,309,450	13,309,450	0	0	0	0		2
452931, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/28/2023	08/23/2024	1	80,000,000	1.04	0	0	0	7,143,579	$	7,143,579	7,143,579	0	0	0	0		2
453026, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/29/2023	08/28/2024	1	100,000,000	.6	0	0	0	4,729,833	$	4,729,833	4,729,833	0	0	0	0		2
453441, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/01/2023	08/28/2024	1	80,000,000	1.02	0	0	0	4,549,813	$	4,549,813	4,549,813	0	0	0	0		2
455916, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Nomura Global Financial Product Inc 0Z3VO5H2G7GRS05BHJ91	12/06/2023	08/28/2024	1	120,000,000	1.05	0	0	0	4,026,879	$	4,026,879	4,026,879	0	0	0	0		2
455922, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/06/2023	08/29/2024	1	70,000,000	1.1	0	0	0	2,447,851	$	2,447,851	2,447,851	0	0	0	0		2
456034, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/07/2023	08/28/2024	1	100,000,000	1.05	0	0	0	3,551,936	$	3,551,936	3,551,936	0	0	0	0		2
456061, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/07/2023	08/28/2024	1	100,000,000	1.05	0	0	0	3,348,023	$	3,348,023	3,348,023	0	0	0	0		2
456164, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Nomura Global Financial Product Inc 0Z3VO5H2G7GRS05BHJ91	12/11/2023	08/29/2024	1	100,000,000	.98	0	0	0	3,029,029	$	3,029,029	3,029,029	0	0	0	0		2
456270, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/12/2023	08/30/2024	1	100,000,000	.61	0	0	0	3,320,524	$	3,320,524	3,320,524	0	0	0	0		2
456271, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Nomura Global Financial Product Inc 0Z3VO5H2G7GRS05BHJ91	12/12/2023	08/29/2024	1	150,000,000	.61	0	0	0	5,254,517	$	5,254,517	5,254,517	0	0	0	0		2

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456315, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/13/2023	09/11/2024	1	113,000,000	.63	0	0	0	3,283,228	$	3,283,228	3,283,228	0	0	0	0		2
456316, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/13/2023	09/11/2024	1	56,000,000	.63	0	0	0	1,627,087	$	1,627,087	1,627,087	0	0	0	0		2
457456, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/19/2023	09/19/2024	1	125,000,000	1.08	0	0	0	159,612	$	159,612	159,612	0	0	0	0		2
457641, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/28/2023	04/03/2024	1	100,000,000	1.14	0	0	0	(950,269)	$	(950,269)	(950,269)	0	0	0	0		2
457647, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/28/2023	04/03/2024	1	50,000,000	1.14	0	0	0	(404,798)	$	(404,798)	(404,798)	0	0	0	0		2
1429999999. Subtotal - Forwards - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	877,454,675	XXX	877,454,673	877,454,673	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	877,454,675	XXX	877,454,673	877,454,673	0	0	0	0	XXX	XXX
SSAP 108							0	0		0	0	(1,932,236)	0		0	(21,432,792)	0	1,630	0	0		
1489999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21										0	0	(1,932,236)	0	XXX	0	(21,432,792)	0	1,630	0	0	XXX	XXX
SSAP 108							0	0		0	0	8,519,747	0		0	(879,757,558)	0	(1,630)	0	0		
1499999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities										0	0	8,519,747	0	XXX	0	(879,757,558)	0	(1,630)	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	6,587,510	0	XXX	0	(901,190,350)	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										2,719,381	0	54,597,612	(560,840,110)	XXX	(944,516,043)	(83,945,900)	(32,167,907)	(46,878)	0	144,963,301	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	(6,587,510)	855,359,076	XXX	855,359,075	901,190,350	0	0	0	38,498,310	XXX	XXX
1709999999. Subtotal - Hedging Other										75,940,768	3,548,683	134,038,938	(403,876,648)	XXX	(403,876,632)	(457,050,221)	(1,296,000)	(6,875,764)	0	24,723,899	XXX	XXX
1719999999. Subtotal - Replication										43,244,719	17,123,505	38,646,769	42,736,415	XXX	76,611,509	0	0	(8,236,370)	0	3,962,669,021	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	6,587,510	0	XXX	0	(901,190,350)	0	0	0	0	XXX	XXX
1759999999 - Totals										121,904,868	20,672,188	227,283,318	(66,621,267)	XXX	(416,422,090)	(540,996,121)	(33,463,907)	(15,159,012)	0	4,170,854,531	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of liabilities.
0002	Hedges the interest rate risk of liabilities.
0004	Replicated Synthetic Bond.
0006	Hedges the currency risk of foreign currency denominated assets.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
393116, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	06/01/2022	06/01/2023	06/01/2023	Sale	230	943,433	4101.2300	93,730	0	27,556	0	0		11,760	0	(38,990)	27,556	0	0	4
393119, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	06/01/2022	06/01/2023	06/01/2023	Sale	1,646	144,950	88.0400	19,686	0	26,590	0	0		5,807	0	(8,189)	26,590	0	0	4
393727, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2023	06/08/2023	Sale	86	354,609	4115.7700	34,752	0	15,350	0	0		4,907	0	(15,126)	15,350	0	0	4
394932, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/15/2022	06/15/2023	06/15/2023	Sale	122	463,206	3789.9900	49,795	0	77,712	0	0		(13,034)	0	(22,634)	77,712	0	0	4
396223, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	06/22/2022	06/15/2023	06/15/2023	Sale	82	310,779	3789.9900	31,320	0	52,140	0	0		(9,414)	0	(14,516)	52,140	0	0	4
396226, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	06/22/2022	06/22/2023	06/22/2023	Sale	63	238,466	3759.8900	25,075	0	39,450	0	0		(8,217)	0	(11,881)	39,450	0	0	4
397806, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	07/01/2022	07/03/2023	07/03/2023	Sale	225	859,628	3825.3300	88,026	0	141,632	0	0		(19,911)	0	(44,499)	141,632	0	0	4
397809, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	07/01/2022	07/03/2023	07/03/2023	Sale	708	121,382	171.4100	13,977	0	11,500	0	0		(4,255)	0	(7,066)	11,500	0	0	4
398283, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	07/08/2022	07/03/2023	07/05/2023	Sale	52	198,917	3825.3300	22,940	0	32,774	0	0		(3,112)	0	(11,792)	32,774	0	0	4
398289, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	07/08/2022	07/10/2023	07/10/2023	Sale	1,602	6,246,430	3899.3800	642,758	0	817,211	0	0		(63,903)	0	(336,430)	817,211	0	0	4
398994, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	07/15/2022	07/17/2023	07/17/2023	Sale	72	276,446	3863.1600	27,949	0	47,203	0	0		(4,620)	0	(15,168)	47,203	0	0	4
398997, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	07/15/2022	07/17/2023	07/17/2023	Sale	774	134,040	173.0900	15,026	0	15,867	0	0		(3,945)	0	(8,155)	15,867	0	0	4
399000, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	07/15/2022	07/17/2023	07/17/2023	Sale	1,827	151,252	82.8000	19,905	0	54,144	0	0		3,990	0	(10,802)	54,144	0	0	4
399517, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	07/21/2022	07/17/2023	07/17/2023	Sale	334	174,198	521.5500	17,652	0	22,439	0	0		(6,320)	0	(9,741)	22,439	0	0	4
399523, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	07/22/2022	07/24/2023	07/24/2023	Sale	74	294,849	3961.6300	29,768	0	44,135	0	0		(256)	0	(16,729)	44,135	0	0	4
399526, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	07/22/2022	07/24/2023	07/24/2023	Sale	25	100,000	3961.6300	10,096	0	14,969	0	0		(87)	0	(5,674)	14,969	0	0	4
400716, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/01/2023	Sale	109	449,969	4118.6300	45,289	0	50,048	0	0		9,025	0	(26,450)	50,048	0	0	4
400719, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/01/2023	Sale	309	1,272,651	4118.6300	128,092	0	141,552	0	0		25,525	0	(74,809)	141,552	0	0	4
400722, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/01/2023	Sale	5,281	470,099	89.0100	62,749	0	129,817	0	0		24,894	0	(36,647)	129,817	0	0	4
401309, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2023	08/08/2023	Sale	167	693,255	4140.0600	71,128	0	60,168	0	0		16,855	0	(42,912)	60,168	0	0	4
401545, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/15/2023	Sale	64	273,620	4297.1400	26,579	0	8,960	0	0		10,009	0	(16,548)	8,960	0	0	4
401551, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/15/2023	Sale	94	403,000	4297.1400	39,147	0	13,197	0	0		14,742	0	(24,373)	13,197	0	0	4
401580, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/15/2022	08/08/2023	08/08/2023	Sale	36	149,042	4140.0600	19,778	0	12,936	0	0		6,565	0	(12,167)	12,936	0	0	4
402043, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	123	507,500	4137.9900	53,856	0	30,607	0	0		14,089	0	(34,569)	30,607	0	0	4
402049, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	46	189,884	4137.9900	20,150	0	11,452	0	0		5,271	0	(12,934)	11,452	0	0	4
402052, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	155	640,000	4137.9900	67,917	0	38,598	0	0		17,767	0	(43,594)	38,598	0	0	4
402055, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	570	108,750	190.6400	12,268	0	0	0	0		2,911	0	(7,875)	0	0	4
402058, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	1,226	108,750	88.7200	15,587	0	21,586	0	0		6,731	0	(10,005)	21,586	0	0	4
403220, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	09/01/2022	09/01/2023	09/01/2023	Sale	53	210,298	3966.8500	23,028	0	29,100	0	0		1,864	0	(15,544)	29,100	0	0	4
403229, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	09/01/2022	09/01/2023	09/01/2023	Sale	174	690,229	3966.8500	75,580	0	95,512	0	0		6,119	0	(51,017)	95,512	0	0	4
403584, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	09/07/2022	08/02/2023	08/02/2023	Sale	214	118,537	553.9100	7,287	0	6,550	0	0		(1,648)	0	(4,746)	6,550	0	0	4
403672, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	09/08/2022	09/08/2023	09/08/2023	Sale	384	1,537,233	4006.1800	157,920	0	173,175	0	0		16,112	0	(109,363)	173,175	0	0	4
403675, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	09/08/2022	09/01/2023	09/01/2023	Sale	76	301,481	3966.8500	31,148	0	41,718	0	0		1,771	0	(21,381)	41,718	0	0	4
403678, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	09/08/2022	09/01/2023	09/01/2023	Sale	3,973	330,236	83.1200	50,258	0	113,787	0	0		16,177	0	(34,499)	113,787	0	0	4
403684, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPRO8K5P83	09/08/2022	09/08/2023	09/08/2023	Sale	2,854	237,304	83.1400	35,216	0	76,809	0	0		10,828	0	(24,388)	76,809	0	0	4

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
404230, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/15/2022	09/15/2023	09/15/2023	Sale	253	985,443	3901.3500	106,576	0	138,665	0	0		(1,142)	0	(75,872)	138,665	0	0	4
404755, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/22/2023	Sale	49	183,000	3757.9900	20,577	0	27,371	0	0		(4,195)	0	(15,048)	27,371	0	0	4
404758, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/22/2023	Sale	150	563,351	3757.9900	63,343	0	84,259	0	0		(12,915)	0	(46,323)	84,259	0	0	4
404761, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/22/2023	Sale	272	1,020,592	3757.9900	114,959	0	152,647	0	0		(23,249)	0	(84,070)	152,647	0	0	4
406403, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	106	388,218	3678.4300	45,616	0	64,375	0	0		(13,268)	0	(34,527)	64,375	0	0	4
406409, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	137	503,045	3678.4300	59,108	0	83,415	0	0		(17,193)	0	(44,739)	83,415	0	0	4
406412, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	1,070	181,198	169.2900	22,668	0	5,116	0	0		(5,466)	0	(17,157)	5,116	0	0	4
406415, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	1,550	262,340	169.2900	32,819	0	7,407	0	0		(7,913)	0	(24,841)	7,407	0	0	4
406809, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/10/2022	10/09/2023	10/09/2023	Sale	171	616,196	3612.3900	72,773	0	123,374	0	0		(29,059)	0	(56,489)	123,374	0	0	4
406812, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/10/2022	10/09/2023	10/09/2023	Sale	292	1,055,208	3612.3900	124,620	0	211,273	0	0		(49,763)	0	(96,735)	211,273	0	0	4
406815, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/10/2022	10/09/2023	10/09/2023	Sale	735	123,169	167.6700	15,885	0	4,650	0	0		(4,103)	0	(12,331)	4,650	0	0	4
407214, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/17/2022	10/16/2023	10/16/2023	Sale	297	1,091,898	3677.9500	128,691	0	206,531	0	0		(35,157)	0	(102,384)	206,531	0	0	4
409449, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/21/2022	10/24/2023	10/24/2023	Sale	387	196,315	507.6000	18,827	0	17,468	0	0		(11,392)	0	(15,310)	17,468	0	0	4
409597, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/24/2022	10/23/2023	10/23/2023	Sale	869	3,299,040	3797.3400	390,903	0	364,626	0	0		(23,391)	0	(318,554)	364,626	0	0	4
409600, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/24/2022	10/23/2023	10/23/2023	Sale	1,399	242,567	173.4400	31,245	0	0	0	0		(1,613)	0	(25,462)	0	0	0	4
409603, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/24/2022	10/23/2023	10/23/2023	Sale	3,462	267,062	77.1300	44,549	0	97,331	0	0		8,024	0	(36,303)	97,331	0	0	4
410879, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/01/2022	11/01/2023	11/01/2023	Sale	339	1,307,669	3856.1000	150,107	0	129,461	0	0		1,690	0	(125,710)	129,461	0	0	4
410882, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/01/2022	11/01/2023	11/01/2023	Sale	1,404	106,052	75.5300	17,580	0	42,250	0	0		1,881	0	(14,723)	42,250	0	0	4
412939, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/08/2022	11/01/2023	11/01/2023	Sale	133	512,861	3856.1000	56,343	0	50,774	0	0		(527)	0	(48,113)	50,774	0	0	4
412965, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/08/2022	11/08/2023	11/08/2023	Sale	147	563,066	3828.1100	65,248	0	81,585	0	0		(1,041)	0	(55,901)	81,585	0	0	4
412974, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/08/2022	11/08/2023	11/08/2023	Sale	720	129,237	179.5600	16,414	0	0	0	0		2,155	0	(14,063)	0	0	0	4
412977, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/08/2022	11/08/2023	11/08/2023	Sale	2,162	159,237	73.6600	25,876	0	81,024	0	0		(34)	0	(22,169)	81,024	0	0	4
414732, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	11/15/2022	11/15/2023	11/15/2023	Sale	183	729,953	3991.7300	88,543	0	93,472	0	0		22,674	0	(77,567)	93,472	0	0	4
414737, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	11/15/2022	11/15/2023	11/15/2023	Sale	2,593	209,577	80.8300	26,162	0	89,634	0	0		5,086	0	(22,918)	89,634	0	0	4
416335, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/22/2022	11/15/2023	11/15/2023	Sale	51	203,578	3991.7300	21,748	0	26,069	0	0		4,172	0	(19,482)	26,069	0	0	4
416370, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/22/2022	11/22/2023	11/22/2023	Sale	26	104,534	4003.5800	11,488	0	14,440	0	0		2,510	0	(10,314)	14,440	0	0	4
416373, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/22/2022	11/22/2023	11/22/2023	Sale	61	242,229	4003.5800	26,621	0	33,461	0	0		5,816	0	(23,900)	33,461	0	0	4
416376, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/22/2022	11/22/2023	11/22/2023	Sale	2,313	183,704	79.4100	28,325	0	87,977	0	0		7,797	0	(25,430)	87,977	0	0	4
418352, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	207	845,200	4076.5700	92,042	0	107,410	0	0		29,662	0	(85,158)	107,410	0	0	4
418355, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	252	1,028,638	4076.5700	112,019	0	130,722	0	0		36,100	0	(103,641)	130,722	0	0	4
418358, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	1,484	121,312	81.7200	18,794	0	53,367	0	0		7,341	0	(17,388)	53,367	0	0	4
418361, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	2,910	237,828	81.7200	36,844	0	104,625	0	0		14,392	0	(34,089)	104,625	0	0	4
418815, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/08/2022	12/08/2023	12/08/2023	Sale	36	144,112	3963.5100	15,960	0	23,301	0	0		3,039	0	(15,076)	23,301	0	0	4
418818, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/08/2022	12/08/2023	12/08/2023	Sale	138	547,462	3963.5100	60,631	0	88,519	0	0		11,543	0	(57,272)	88,519	0	0	4
419353, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/15/2022	12/15/2023	12/15/2023	Sale	51	198,209	3895.7500	21,876	0	41,895	0	0		2,090	0	(21,088)	41,895	0	0	4
419361, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/15/2022	12/15/2023	12/15/2023	Sale	478	1,861,019	3895.7500	205,401	0	393,361	0	0		19,628	0	(198,004)	393,361	0	0	4

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
419364, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	12/15/2023	Sale	3,943	303,898	77.0700	46,569	0	174,957	0	0		8,972	0	(44,892)	174,957	0	0	4
420375, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/22/2023	12/22/2023	Sale	362	1,383,881	3822.3900	170,909	0	337,514	0	0		16,281	0	(168,536)	337,514	0	0	4
420378, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/22/2023	12/22/2023	Sale	897	155,780	173.6000	23,708	0	25,018	0	0		4,427	0	(23,379)	25,018	0	0	4
420381, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	12/22/2022	12/22/2023	12/22/2023	Sale	2,812	209,145	74.3700	30,864	0	135,633	0	0		582	0	(30,435)	135,633	0	0	4
445621, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/27/2023	09/15/2023	09/15/2023	Sale	3,087	14,265,027	4621.0000	0	215,257	0	0	0		0	0	(215,257)	0	0	0	4
445710, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	07/28/2023	09/15/2023	09/15/2023	Sale	2,437	11,215,074	4602.0000	0	207,413	0	0	0		0	0	(207,413)	0	0	0	4
445845, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/31/2023	09/15/2023	09/15/2023	Sale	2,893	13,322,265	4605.0000	0	226,985	0	0	0		0	0	(226,985)	0	0	0	4
445906, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2023	09/15/2023	09/15/2023	Sale	2,225	10,239,450	4602.0000	0	163,649	0	0	0		0	0	(163,649)	0	0	0	4
446052, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	08/03/2023	09/15/2023	09/15/2023	Sale	4,820	21,820,140	4527.0000	0	425,317	0	0	0		0	0	(425,317)	0	0	0	4
446116, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/07/2023	09/15/2023	09/15/2023	Sale	4,733	21,393,160	4520.0000	0	388,106	0	0	0		0	0	(388,106)	0	0	0	4
446308, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/16/2023	09/15/2023	09/15/2023	Sale	4,365	19,463,535	4459.0000	0	288,527	142,823	0	0		0	0	(288,527)	142,823	0	0	4
446344, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/17/2023	09/15/2023	09/15/2023	Sale	4,620	20,438,880	4424.0000	0	309,540	312,866	0	0		0	0	(309,540)	312,866	0	0	4
446386, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	08/18/2023	09/15/2023	09/15/2023	Sale	4,863	21,226,995	4365.0000	0	389,040	616,239	0	0		0	0	(389,040)	616,239	0	0	4
446858, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	08/29/2023	10/20/2023	10/20/2023	Sale	21,492	98,218,440	4570.0000	0	1,289,520	0	0	0		0	0	(1,289,520)	0	0	0	4
447084, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/30/2023	10/20/2023	10/20/2023	Sale	9,643	44,647,090	4630.0000	0	384,573	0	0	0		0	0	(384,573)	0	0	0	4
447085, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/30/2023	09/15/2023	09/15/2023	Sale	20,450	98,262,250	4805.0000	0	6,135	0	0	0		0	0	(6,135)	0	0	0	4
447086, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/30/2023	09/15/2023	09/15/2023	Sale	20,422	98,209,398	4809.0000	0	6,127	0	0	0		0	0	(6,127)	0	0	0	4
447087, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/30/2023	09/15/2023	09/15/2023	Sale	20,408	98,244,112	4814.0000	0	4,082	0	0	0		0	0	(4,082)	0	0	0	4
447088, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/30/2023	09/15/2023	09/15/2023	Sale	20,430	98,574,750	4825.0000	0	4,086	0	0	0		0	0	(4,086)	0	0	0	4
448591, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/22/2023	12/15/2023	12/15/2023	Sale	5,782	25,307,814	4377.0000	0	761,085	1,834,455	0	0		0	0	(761,085)	1,834,455	0	0	4
448653, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	09/26/2023	12/15/2023	12/15/2023	Sale	5,683	24,715,367	4349.0000	0	653,545	1,962,169	0	0		0	0	(653,545)	1,962,169	0	0	4
448693, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	09/27/2023	12/15/2023	12/15/2023	Sale	6,050	26,148,100	4322.0000	0	711,480	2,252,234	0	0		0	0	(711,480)	2,252,234	0	0	4
452588, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/20/2023	12/15/2023	12/15/2023	Sale	21,840	98,280,000	4500.0000	0	1,757,465	4,242,857	0	0		0	0	(1,757,465)	4,242,857	0	0	4
452660, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	11/21/2023	12/15/2023	12/15/2023	Sale	21,733	98,407,024	4528.0000	0	1,260,514	3,613,546	0	0		0	0	(1,260,514)	3,613,546	0	0	4
452898, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/27/2023	12/15/2023	12/15/2023	Sale	1,421	6,478,339	4559.0000	0	64,217	192,219	0	0		0	0	(64,217)	192,219	0	0	4
452901, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/27/2023	12/15/2023	12/15/2023	Sale	21,616	98,439,264	4554.0000	0	1,038,004	3,032,076	0	0		0	0	(1,038,004)	3,032,076	0	0	4
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												4,748,663	10,554,664	24,632,703	0	0	XXX	69,436	0	(14,001,268)	24,632,703	0	0	XXX
446857, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	08/29/2023	09/15/2023	09/15/2023	Sale	8,641	38,832,654	4494	0	351,818	19,701	0	0		0	0	(351,818)	19,701	0	0	4
447083, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/30/2023	09/15/2023	09/15/2023	Sale	4,379	19,828,112	4528	0	210,192	158,870	0	0		0	0	(210,192)	158,870	0	0	4
452586, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/20/2023	12/15/2023	12/15/2023	Sale	3,619	16,433,879	4541	0	180,226	0	0	0		0	0	(180,226)	0	0	0	4
452658, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	11/21/2023	12/15/2023	12/15/2023	Sale	436	1,982,928	4548	0	23,980	0	0	0		0	0	(23,980)	0	0	0	4

SCHEDULE DB - PART A - SECTION 2

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0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												0	766,217	178,572	0	0	XXX	0	0	(766,217)	178,572	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												4,748,663	11,320,881	24,811,274	0	0	XXX	69,436	0	(14,767,484)	24,811,274	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												4,748,663	10,554,664	24,632,703	0	0	XXX	69,436	0	(14,001,268)	24,632,703	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	766,217	178,572	0	0	XXX	0	0	(766,217)	178,572	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												4,748,663	11,320,881	24,811,274	0	0	XXX	69,436	0	(14,767,484)	24,811,274	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
393117, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2023	06/01/2023	Sale	230	(1,113,251)	4839.4514	(20,303)	0	0	0	0		(7,389)	0	8,445	0	0	0	4
393120, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2023	06/01/2023	Sale	1,646	(170,316)	103.4470	(8,184)	0	(1,223)	0	0		(3,149)	0	3,404	(1,223)	0	0	4
393728, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2023	06/08/2023	Sale	86	(418,438)	4856.6086	(7,695)	0	0	0	0		(2,944)	0	3,349	0	0	0	4
394933, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/15/2022	06/15/2023	06/15/2023	Sale	122	(546,583)	4472.1882	(12,229)	0	0	0	0		(1,762)	0	5,558	0	0	0	4
396224, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/22/2022	06/15/2023	06/15/2023	Sale	82	(366,719)	4472.1882	(8,078)	0	0	0	0		(1,197)	0	3,744	0	0	0	4
396227, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2023	06/22/2023	Sale	63	(281,390)	4436.6702	(6,710)	0	0	0	0		(666)	0	3,180	0	0	0	4
397807, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023	07/05/2023	Sale	225	(1,014,361)	4513.8894	(22,393)	0	0	0	0		(4,216)	0	11,320	0	0	0	4
397810, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023	07/03/2023	Sale	708	(148,086)	209.1202	(3,383)	0	0	0	0		(187)	0	1,710	0	0	0	4
398284, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/08/2022	07/03/2023	07/05/2023	Sale	52	(234,722)	4513.8894	(6,215)	0	0	0	0		(1,551)	0	3,195	0	0	0	4
398290, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	07/08/2022	07/10/2023	07/10/2023	Sale	1,602	(7,370,788)	4601.2684	(156,161)	0	0	0	0		(45,688)	0	81,737	0	0	0	4
398995, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2023	07/17/2023	Sale	72	(326,206)	4558.5288	(6,524)	0	0	0	0		(1,386)	0	3,541	0	0	0	4
398998, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2023	07/17/2023	Sale	774	(163,529)	211.1698	(3,391)	0	0	0	0		(158)	0	1,840	0	0	0	4
399001, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2023	07/17/2023	Sale	1,827	(177,721)	97.2900	(6,307)	0	(27,675)	0	0		(2,077)	0	3,423	(27,675)	0	0	4
399518, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/21/2022	07/17/2023	07/17/2023	Sale	334	(204,682)	612.8213	(3,373)	0	0	0	0		236	0	1,862	0	0	0	4
399524, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023	07/24/2023	Sale	74	(347,922)	4674.7234	(7,118)	0	0	0	0		(2,504)	0	4,000	0	0	0	4
399527, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023	07/24/2023	Sale	25	(120,500)	4773.7642	(1,874)	0	0	0	0		(709)	0	1,053	0	0	0	4
400717, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/01/2023	Sale	109	(530,963)	4859.9834	(10,039)	0	0	0	0		(4,703)	0	5,863	0	0	0	4
400720, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/01/2023	Sale	309	(1,533,545)	4962.9492	(20,604)	0	0	0	0		(9,924)	0	12,033	0	0	0	4
400723, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/01/2023	Sale	5,281	(564,119)	106.8120	(16,515)	0	(35,797)	0	0		(8,166)	0	9,645	(35,797)	0	0	4
401310, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2023	08/09/2023	Sale	167	(835,372)	4988.7723	(12,132)	0	0	0	0		(6,200)	0	7,319	0	0	0	4
401546, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/15/2023	Sale	64	(322,872)	5070.6252	(5,516)	0	0	0	0		(3,075)	0	3,434	0	0	0	4
401552, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/15/2023	Sale	94	(485,615)	5178.0537	(6,085)	0	0	0	0		(3,409)	0	3,789	0	0	0	4
401581, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/15/2022	08/08/2023	08/09/2023	Sale	36	(179,596)	4988.7723	(3,788)	0	0	0	0		(2,090)	0	2,330	0	0	0	4

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
402044, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	123	(598,850)	4882.8282	(10,312)	0	0	0	0		(5,090)	0	6,619	0	0	0	4
402050, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	46	(228,810)	4986.2779	(2,782)	0	0	0	0		(1,417)	0	1,786	0	0	0	4
402053, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	155	(780,800)	5048.3478	(7,584)	0	0	0	0		(3,848)	0	4,868	0	0	0	4
402056, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	570	(132,675)	232.5808	(2,332)	0	0	0	0		(1,056)	0	1,497	0	0	0	4
402059, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	1,226	(127,781)	104.2460	(4,539)	0	(2,555)	0	0		(2,288)	0	2,914	(2,555)	0	0	4
403221, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2023	09/01/2023	Sale	53	(253,409)	4780.0542	(4,353)	0	0	0	0		(1,831)	0	2,938	0	0	0	4
403230, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2023	09/01/2023	Sale	174	(842,080)	4839.5570	(12,079)	0	0	0	0		(5,263)	0	8,153	0	0	0	4
403585, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/07/2022	08/02/2023	08/02/2023	Sale	214	(139,281)	650.8443	(734)	0	0	0	0		(69)	0	478	0	0	0	4
403673, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/08/2022	09/08/2023	09/08/2023	Sale	384	(1,875,424)	4887.5396	(22,751)	0	0	0	0		(10,108)	0	15,756	0	0	0	4
403676, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/08/2022	09/01/2023	09/01/2023	Sale	76	(367,806)	4839.5570	(4,763)	0	0	0	0		(2,007)	0	3,269	0	0	0	4
403679, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/08/2022	09/01/2023	09/01/2023	Sale	3,973	(412,795)	103.9000	(4,370)	0	(31,228)	0	0		(596)	0	3,000	(31,228)	0	0	4
403685, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/08/2022	09/08/2023	09/08/2023	Sale	2,854	(296,630)	103.9250	(5,316)	0	(17,482)	0	0		(1,815)	0	3,681	(17,482)	0	0	4
404231, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/15/2022	09/15/2023	09/15/2023	Sale	253	(1,202,241)	4759.6470	(18,645)	0	0	0	0		(6,777)	0	13,273	0	0	0	4
404756, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/22/2023	Sale	49	(219,600)	4509.5880	(4,877)	0	0	0	0		(343)	0	3,567	0	0	0	4
404759, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/22/2023	Sale	150	(678,838)	4528.3780	(14,326)	0	0	0	0		(1,185)	0	10,477	0	0	0	4
404762, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/22/2023	Sale	272	(1,245,122)	4584.7478	(22,259)	0	0	0	0		(2,591)	0	16,278	0	0	0	4
406404, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	106	(465,862)	4414.1160	(9,045)	0	0	0	0		3,256	0	6,847	0	0	0	4
406410, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	137	(613,715)	4487.6846	(9,357)	0	0	0	0		3,320	0	7,082	0	0	0	4
406413, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	1,070	(222,873)	208.2267	(6,179)	0	0	0	0		298	0	4,677	0	0	0	4
406416, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	1,550	(327,926)	211.6125	(7,765)	0	0	0	0		200	0	5,878	0	0	0	4
406810, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/10/2022	10/09/2023	10/09/2023	Sale	171	(739,436)	4334.8680	(19,355)	0	(135)	0	0		6,178	0	15,024	(135)	0	0	4
406813, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/10/2022	10/09/2023	10/09/2023	Sale	292	(1,287,354)	4407.1158	(27,910)	0	0	0	0		8,012	0	21,665	0	0	0	4
406816, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/10/2022	10/09/2023	10/09/2023	Sale	735	(153,961)	209.5875	(3,837)	0	0	0	0		331	0	2,978	0	0	0	4
407215, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/17/2022	10/16/2023	10/16/2023	Sale	297	(1,310,278)	4413.5400	(32,462)	0	0	0	0		4,916	0	25,826	0	0	0	4
409450, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/21/2022	10/24/2023	10/24/2023	Sale	387	(229,688)	593.8900	(4,672)	0	0	0	0		3,730	0	3,799	0	0	0	4
409598, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/24/2022	10/23/2023	10/23/2023	Sale	869	(3,958,848)	4556.8080	(104,712)	0	0	0	0		(24,996)	0	85,331	0	0	0	4
409601, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/24/2022	10/23/2023	10/23/2023	Sale	1,399	(298,358)	213.3312	(8,597)	0	0	0	0		(1,338)	0	7,006	0	0	0	4
409604, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/24/2022	10/23/2023	10/23/2023	Sale	3,462	(328,487)	94.8699	(8,076)	0	(35,906)	0	0		1,183	0	6,581	(35,906)	0	0	4
410880, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/01/2022	11/01/2023	11/01/2023	Sale	339	(1,569,203)	4627.3200	(36,196)	0	0	0	0		(10,345)	0	30,313	0	0	0	4
410883, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/01/2022	11/01/2023	11/01/2023	Sale	1,404	(130,444)	92.9019	(3,036)	0	(17,858)	0	0		1,350	0	2,543	(17,858)	0	0	4

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
412940, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/01/2023	11/01/2023	Sale	133	(615,434)	4627.3200	(13,464)	0	0	0	0		(3,666)	0	11,497	0	0	0	4
412966, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023	11/08/2023	Sale	147	(675,679)	4593.7320	(16,132)	0	0	0	0		(3,768)	0	13,821	0	0	0	4
412975, IWM US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023	11/08/2023	Sale	720	(158,962)	220.8588	(4,539)	0	0	0	0		(1,693)	0	3,889	0	0	0	4
412978, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023	11/08/2023	Sale	2,162	(195,862)	90.6018	(5,054)	0	(44,399)	0	0		3,069	0	4,330	(44,399)	0	0	4
414733, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	11/15/2022	11/15/2023	11/15/2023	Sale	183	(875,943)	4790.0760	(13,942)	0	0	0	0		(4,945)	0	12,214	0	0	0	4
414738, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	11/15/2022	11/15/2023	11/15/2023	Sale	2,593	(257,780)	99.4209	(7,283)	0	(41,431)	0	0		(1,883)	0	6,380	(41,431)	0	0	4
416336, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/15/2023	11/15/2023	Sale	51	(244,294)	4790.0760	(3,572)	0	0	0	0		(1,173)	0	3,200	0	0	0	4
416371, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	11/22/2023	Sale	26	(125,441)	4804.2960	(1,846)	0	0	0	0		(611)	0	1,657	0	0	0	4
416374, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	11/22/2023	Sale	61	(302,787)	5004.4750	(2,069)	0	0	0	0		(620)	0	1,857	0	0	0	4
416377, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	11/22/2023	Sale	2,313	(238,815)	103.2330	(1,736)	0	(32,866)	0	0		1,449	0	1,559	(32,866)	0	0	4
418353, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	207	(1,014,240)	4891.8840	(13,954)	0	0	0	0		(6,218)	0	12,911	0	0	0	4
418356, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	252	(1,285,797)	5095.7125	(7,993)	0	0	0	0		(3,050)	0	7,395	0	0	0	4
418359, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	1,484	(149,213)	100.5156	(2,905)	0	(25,465)	0	0		(112)	0	2,688	(25,465)	0	0	4
418362, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	2,910	(309,177)	106.2360	(2,112)	0	(33,276)	0	0		1,130	0	1,954	(33,276)	0	0	4
418816, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023	12/08/2023	Sale	36	(172,934)	4756.2120	(2,614)	0	0	0	0		(583)	0	2,469	0	0	0	4
418819, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023	12/08/2023	Sale	138	(684,328)	4954.3875	(4,834)	0	0	0	0		(754)	0	4,566	0	0	0	4
419354, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	12/15/2023	Sale	51	(237,850)	4674.9000	(4,154)	0	(2,253)	0	0		(533)	0	4,005	(2,253)	0	0	4
419362, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	12/15/2023	Sale	478	(2,326,274)	4869.6875	(21,085)	0	0	0	0		(1,937)	0	20,326	0	0	0	4
419365, IYW US OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	12/15/2023	Sale	3,943	(395,067)	100.1910	(2,750)	0	(83,788)	0	0		4,938	0	2,651	(83,788)	0	0	4
420376, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	EQUITY/INDEX	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	12/22/2022	12/22/2023	12/22/2023	Sale	362	(1,729,851)	4777.9875	(6,781)	0	0	0	0		12,598	0	6,687	0	0	0	4
420379, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	12/22/2022	12/22/2023	12/22/2023	Sale	897	(197,840)	220.4720	(3,587)	0	0	0	0		(9)	0	3,537	0	0	0	4
420382, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	12/22/2022	12/22/2023	12/22/2023	Sale	2,812	(271,888)	96.6810	(4,319)	0	(72,893)	0	0		3,084	0	4,259	(72,893)	0	0	4
445623, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	07/27/2023	09/15/2023	09/15/2023	Sale	20,430	(98,574,750)	4825.0000	0	(166,709)	0	0	0		0	0	166,709	0	0	0	4
445712, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	07/28/2023	09/15/2023	09/15/2023	Sale	20,450	(98,262,250)	4805.0000	0	(224,950)	0	0	0		0	0	224,950	0	0	0	4
445848, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/31/2023	09/15/2023	09/15/2023	Sale	20,408	(98,244,112)	4814.0000	0	(187,958)	0	0	0		0	0	187,958	0	0	0	4
445908, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/01/2023	09/15/2023	09/15/2023	Sale	20,422	(98,209,398)	4809.0000	0	(170,115)	0	0	0		0	0	170,115	0	0	0	4
446054, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	08/03/2023	10/20/2023	10/20/2023	Sale	20,769	(98,341,215)	4735.0000	0	(685,377)	0	0	0		0	0	685,377	0	0	0	4
446118, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/07/2023	10/20/2023	10/20/2023	Sale	20,775	(98,161,875)	4725.0000	0	(639,247)	0	0	0		0	0	639,247	0	0	0	4
446310, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/16/2023	10/20/2023	10/20/2023	Sale	21,061	(98,354,870)	4670.0000	0	(477,032)	0	0	0		0	0	477,032	0	0	0	4
446346, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/17/2023	10/20/2023	10/20/2023	Sale	21,210	(98,202,300)	4630.0000	0	(532,855)	0	0	0		0	0	532,855	0	0	0	4
446388, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	08/18/2023	10/20/2023	10/20/2023	Sale	21,492	(98,218,440)	4570.0000	0	(695,212)	0	0	0		0	0	695,212	0	0	0	4

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
446856, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	08/29/2023	09/15/2023	09/15/2023	Sale	8,641	(38,832,654)	4494.0000	0	(419,089)	0	0	0		0	0	419,089	0	0	0	4
447082, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/30/2023	09/15/2023	09/15/2023	Sale	4,379	(19,828,112)	4528.0000	0	(162,023)	0	0	0		0	0	162,023	0	0	0	4
448593, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2023	12/15/2023	12/15/2023	Sale	21,616	(98,439,264)	4554.0000	0	(991,742)	(3,032,076)	0	0		0	0	991,742	(3,032,076)	0	0	4
448655, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	09/26/2023	12/15/2023	12/15/2023	Sale	21,733	(98,407,024)	4528.0000	0	(813,358)	(3,613,546)	0	0		0	0	813,358	(3,613,546)	0	0	4
448695, S&P 500 OPTION	UL - SP500	Exhibit 5	EQUITY/INDEX	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/27/2023	12/15/2023	12/15/2023	Sale	21,840	(98,280,000)	4500.0000	0	(862,462)	(4,242,857)	0	0		0	0	862,462	(4,242,857)	0	0	4
452585, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/20/2023	12/15/2023	12/15/2023	Sale	3,619	(16,433,879)	4541.0000	0	(198,249)	(554,684)	0	0		0	0	198,249	(554,684)	0	0	4
452657, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	11/21/2023	12/15/2023	12/15/2023	Sale	436	(1,982,928)	4548.0000	0	(20,492)	(63,774)	0	0		0	0	20,492	(63,774)	0	0	4
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(924,563)	(7,246,868)	(12,013,167)	0	0	XXX	(168,389)	0	7,890,599	(12,013,167)	0	0	XXX
393115, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	06/01/2022	06/01/2023	06/01/2023	Sale	230	(849,091)	3691.11	(50,011)	0	0	0	0		13,304	0	20,804	0	0	0	4
393118, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	06/01/2022	06/01/2023	06/01/2023	Sale	1,646	(130,462)	79.24	(8,813)	0	0	0	0		8,698	0	3,666	0	0	0	4
393726, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2023	06/08/2023	Sale	86	(319,148)	3704.19	(18,546)	0	0	0	0		5,440	0	8,072	0	0	0	4
394931, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/15/2022	06/15/2023	06/15/2023	Sale	122	(416,885)	3410.99	(24,643)	0	0	0	0		(625)	0	11,201	0	0	0	4
396222, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	06/22/2022	06/15/2023	06/15/2023	Sale	82	(279,701)	3410.99	(17,285)	0	0	0	0		(915)	0	8,011	0	0	0	4
396225, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	06/22/2022	06/22/2023	06/22/2023	Sale	63	(214,620)	3383.9	(13,123)	0	0	0	0		(831)	0	6,218	0	0	0	4
397805, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	07/01/2022	07/03/2023	07/03/2023	Sale	225	(773,666)	3442.8	(46,635)	0	0	0	0		(678)	0	23,575	0	0	0	4
397808, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	07/01/2022	07/03/2023	07/03/2023	Sale	708	(109,245)	154.27	(7,364)	0	0	0	0		(139)	0	3,723	0	0	0	4
398282, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	07/08/2022	07/03/2023	07/03/2023	Sale	52	(179,026)	3442.8	(9,765)	0	0	0	0		279	0	5,020	0	0	0	4
398288, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	07/08/2022	07/10/2023	07/10/2023	Sale	1,602	(5,621,784)	3509.44	(326,688)	0	0	0	0		22,061	0	170,994	0	0	0	4
398993, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	07/15/2022	07/17/2023	07/17/2023	Sale	72	(248,801)	3476.84	(14,209)	0	0	0	0		606	0	7,711	0	0	0	4
398996, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	07/15/2022	07/17/2023	07/17/2023	Sale	774	(120,635)	155.78	(7,627)	0	0	0	0		271	0	4,139	0	0	0	4
398999, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	07/15/2022	07/17/2023	07/17/2023	Sale	1,827	(136,127)	74.52	(8,016)	0	0	0	0		6,385	0	4,350	0	0	0	4
399516, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	07/21/2022	07/17/2023	07/17/2023	Sale	334	(156,780)	469.4	(5,013)	0	0	0	0		(257)	0	2,766	0	0	0	4
399522, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	07/22/2022	07/24/2023	07/24/2023	Sale	74	(265,364)	3565.47	(15,282)	0	0	0	0		1,951	0	8,588	0	0	0	4
399525, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	07/22/2022	07/24/2023	07/24/2023	Sale	25	(90,000)	3565.47	(5,183)	0	0	0	0		662	0	2,913	0	0	0	4
400715, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/01/2022	08/01/2023	08/01/2023	Sale	109	(404,972)	3706.77	(22,210)	0	0	0	0		7,470	0	12,971	0	0	0	4
400718, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/01/2022	08/01/2023	08/01/2023	Sale	309	(1,145,387)	3706.77	(61,545)	0	0	0	0		21,870	0	35,944	0	0	0	4
400721, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/01/2022	08/01/2023	08/01/2023	Sale	5,281	(423,094)	80.11	(26,420)	0	0	0	0		30,918	0	15,430	0	0	0	4
401308, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2023	08/08/2023	Sale	167	(623,929)	3726.05	(33,692)	0	0	0	0		12,619	0	20,327	0	0	0	4
401544, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/15/2022	08/15/2023	08/15/2023	Sale	64	(246,258)	3867.43	(12,581)	0	0	0	0		8,167	0	7,833	0	0	0	4
401550, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/15/2022	08/15/2023	08/15/2023	Sale	94	(362,700)	3867.43	(18,530)	0	0	0	0		12,029	0	11,537	0	0	0	4
401579, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/15/2022	08/08/2023	08/08/2023	Sale	36	(134,138)	3726.05	(6,021)	0	0	0	0		3,379	0	3,704	0	0	0	4
402042, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	123	(456,750)	3724.19	(24,345)	0	0	0	0		9,223	0	15,626	0	0	0	4
402048, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	46	(170,895)	3724.19	(9,109)	0	0	0	0		3,451	0	5,847	0	0	0	4
402051, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	155	(576,000)	3724.19	(30,701)	0	0	0	0		11,631	0	19,706	0	0	0	4
402054, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	570	(97,877)	171.58	(5,470)	0	0	0	0		2,844	0	3,511	0	0	0	4

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
402057, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2023	08/22/2023	Sale	1,226	(97,877)	79.85	(5,714)	0	0	0	0		7,185	0	3,667	0	0	0	4
403219, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2023	09/01/2023	Sale	53	(189,269)	3570.17	(10,662)	0	0	0	0		1,300	0	7,197	0	0	0	4
403228, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/01/2022	09/01/2023	09/01/2023	Sale	174	(621,207)	3570.17	(34,995)	0	0	0	0		4,268	0	23,621	0	0	0	4
403583, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/07/2022	08/02/2023	08/02/2023	Sale	214	(106,683)	498.52	(5,592)	0	0	0	0		(902)	0	3,642	0	0	0	4
403671, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/08/2022	09/08/2023	09/08/2023	Sale	384	(1,383,509)	3605.56	(71,989)	0	0	0	0		16,664	0	49,854	0	0	0	4
403674, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/08/2022	09/01/2023	09/01/2023	Sale	76	(271,333)	3570.17	(14,022)	0	0	0	0		2,556	0	9,625	0	0	0	4
403677, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/08/2022	09/01/2023	09/01/2023	Sale	3,973	(297,220)	74.81	(15,177)	0	0	0	0		15,459	0	10,418	0	0	0	4
403683, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/08/2022	09/08/2023	09/08/2023	Sale	2,854	(213,585)	74.83	(12,636)	0	0	0	0		10,089	0	8,751	0	0	0	4
404229, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/15/2022	09/15/2023	09/15/2023	Sale	253	(886,900)	3511.22	(48,494)	0	0	0	0		3,572	0	34,523	0	0	0	4
404754, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/22/2023	Sale	49	(164,700)	3382.19	(9,309)	0	0	0	0		(789)	0	6,808	0	0	0	4
404757, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/22/2023	Sale	150	(507,016)	3382.19	(28,658)	0	0	0	0		(2,427)	0	20,957	0	0	0	4
404760, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/22/2023	Sale	272	(918,532)	3382.19	(51,713)	0	0	0	0		(4,248)	0	37,818	0	0	0	4
406402, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	106	(349,397)	3310.59	(18,906)	0	0	0	0		(2,396)	0	14,310	0	0	0	4
406408, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	137	(452,741)	3310.59	(24,498)	0	0	0	0		(3,104)	0	18,543	0	0	0	4
406411, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	1,070	(163,077)	152.36	(11,868)	0	0	0	0		(2,181)	0	8,983	0	0	0	4
406414, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	10/03/2022	10/02/2023	10/02/2023	Sale	1,550	(236,105)	152.36	(17,183)	0	0	0	0		(3,158)	0	13,006	0	0	0	4
406808, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/10/2022	10/09/2023	10/09/2023	Sale	171	(554,577)	3251.15	(33,835)	0	0	0	0		(8,497)	0	26,264	0	0	0	4
406811, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/10/2022	10/09/2023	10/09/2023	Sale	292	(949,687)	3251.15	(57,941)	0	0	0	0		(14,551)	0	44,977	0	0	0	4
406814, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/10/2022	10/09/2023	10/09/2023	Sale	735	(110,850)	150.9	(7,612)	0	0	0	0		(1,381)	0	5,909	0	0	0	4
407213, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/17/2022	10/16/2023	10/16/2023	Sale	297	(982,710)	3310.16	(54,453)	0	0	0	0		(8,429)	0	43,322	0	0	0	4
409448, FIDWFLEN OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/21/2022	10/24/2023	10/24/2023	Sale	387	(176,684)	456.84	(7,166)	0	0	0	0		(2,225)	0	5,827	0	0	0	4
409596, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/24/2022	10/23/2023	10/23/2023	Sale	869	(2,969,139)	3417.61	(167,987)	0	0	0	0		(12,992)	0	136,896	0	0	0	4
409599, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/24/2022	10/23/2023	10/23/2023	Sale	1,399	(218,316)	156.1	(14,210)	0	0	0	0		(958)	0	11,580	0	0	0	4
409602, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	10/24/2022	10/23/2023	10/23/2023	Sale	3,462	(240,366)	69.42	(14,437)	0	0	0	0		5,546	0	11,765	0	0	0	4
410878, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/01/2022	11/01/2023	11/01/2023	Sale	339	(1,176,902)	3470.49	(62,350)	0	0	0	0		1,389	0	52,216	0	0	0	4
410881, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/01/2022	11/01/2023	11/01/2023	Sale	1,404	(95,451)	67.98	(5,268)	0	0	0	0		2,061	0	4,411	0	0	0	4
412938, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/08/2022	11/01/2023	11/01/2023	Sale	133	(461,575)	3470.49	(24,258)	0	0	0	0		309	0	20,715	0	0	0	4
412964, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/08/2022	11/08/2023	11/08/2023	Sale	147	(506,759)	3445.3	(26,886)	0	0	0	0		(330)	0	23,035	0	0	0	4
412973, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/08/2022	11/08/2023	11/08/2023	Sale	720	(116,311)	161.6	(7,133)	0	0	0	0		629	0	6,111	0	0	0	4
412976, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/08/2022	11/08/2023	11/08/2023	Sale	2,162	(143,305)	66.29	(7,997)	0	0	0	0		2,157	0	6,851	0	0	0	4
414731, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2023	11/15/2023	Sale	183	(656,958)	3592.56	(30,366)	0	0	0	0		9,179	0	26,602	0	0	0	4
414735, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	11/15/2022	11/15/2023	11/15/2023	Sale	2,593	(188,627)	72.75	(10,928)	0	0	0	0		7,028	0	9,573	0	0	0	4
416334, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/22/2022	11/15/2023	11/15/2023	Sale	51	(183,221)	3592.56	(8,148)	0	0	0	0		2,680	0	7,299	0	0	0	4
416369, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/22/2022	11/22/2023	11/22/2023	Sale	26	(94,080)	3603.22	(4,112)	0	0	0	0		1,557	0	3,692	0	0	0	4
416372, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/22/2022	11/22/2023	11/22/2023	Sale	61	(218,006)	3603.22	(9,529)	0	0	0	0		3,607	0	8,555	0	0	0	4
416375, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	11/22/2022	11/22/2023	11/22/2023	Sale	2,313	(165,336)	71.47	(7,642)	0	0	0	0		6,955	0	6,861	0	0	0	4

SCHEDULE DB - PART A - SECTION 2

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418351, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	207	(760,680)	3668.91	(33,614)	0	0	0	0		15,367	0	31,100	0	0	0	4
418354, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	252	(925,773)	3668.91	(40,909)	0	0	0	0		18,702	0	37,849	0	0	0	4
418357, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	1,484	(109,183)	73.55	(5,209)	0	0	0	0		5,357	0	4,820	0	0	0	4
418360, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/01/2022	12/01/2023	12/01/2023	Sale	2,910	(214,051)	73.55	(10,212)	0	0	0	0		10,503	0	9,449	0	0	0	4
418814, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/08/2022	12/08/2023	12/08/2023	Sale	36	(129,701)	3567.16	(5,984)	0	0	0	0		1,484	0	5,652	0	0	0	4
418817, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/08/2022	12/08/2023	12/08/2023	Sale	138	(492,716)	3567.16	(22,731)	0	0	0	0		5,636	0	21,471	0	0	0	4
419352, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/15/2022	12/15/2023	12/15/2023	Sale	51	(178,388)	3506.18	(8,872)	0	0	0	0		702	0	8,552	0	0	0	4
419360, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/15/2022	12/15/2023	12/15/2023	Sale	478	(1,674,920)	3506.18	(83,299)	0	0	0	0		6,590	0	80,300	0	0	0	4
419363, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	12/15/2022	12/15/2023	12/15/2023	Sale	3,943	(273,496)	69.36	(13,949)	0	0	0	0		7,939	0	13,447	0	0	0	4
420374, S&P 500 OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	12/22/2022	12/22/2023	12/22/2023	Sale	362	(1,245,492)	3440.15	(52,726)	0	0	0	0		8,495	0	51,994	0	0	0	4
420377, IWM US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	12/22/2022	12/22/2023	12/22/2023	Sale	897	(140,202)	156.24	(8,594)	0	0	0	0		(743)	0	8,474	0	0	0	4
420380, IYW US OPTION	VA - Equity Indices	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	12/22/2022	12/22/2023	12/22/2023	Sale	2,812	(188,222)	66.93	(11,251)	0	0	0	0		2,112	0	11,095	0	0	0	4
445622, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	07/27/2023	09/15/2023	09/15/2023	Sale	3,087	(14,265,027)	4621	0	(233,655)	(399,087)	0	0		0	0	233,655	(399,087)	0	0	4
445711, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	07/28/2023	09/15/2023	09/15/2023	Sale	2,437	(11,215,074)	4602	0	(170,590)	(268,752)	0	0		0	0	170,590	(268,752)	0	0	4
445846, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/31/2023	09/15/2023	09/15/2023	Sale	2,893	(13,322,265)	4605	0	(214,169)	(327,719)	0	0		0	0	214,169	(327,719)	0	0	4
445907, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/01/2023	09/15/2023	09/15/2023	Sale	2,225	(10,239,450)	4602	0	(168,054)	(245,373)	0	0		0	0	168,054	(245,373)	0	0	4
446053, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	08/03/2023	09/15/2023	09/15/2023	Sale	4,820	(21,820,140)	4527	0	(356,680)	(170,050)	0	0		0	0	356,680	(170,050)	0	0	4
446117, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/07/2023	09/15/2023	09/15/2023	Sale	4,733	(21,393,160)	4520	0	(341,060)	(133,849)	0	0		0	0	341,060	(133,849)	0	0	4
446309, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	08/16/2023	09/15/2023	09/15/2023	Sale	4,365	(19,463,535)	4459	0	(301,578)	0	0	0		0	0	301,578	0	0	0	4
446345, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/17/2023	09/15/2023	09/15/2023	Sale	4,620	(20,438,880)	4424	0	(341,880)	0	0	0		0	0	341,880	0	0	0	4
446387, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	08/18/2023	09/15/2023	09/15/2023	Sale	4,863	(21,226,995)	4365	0	(330,684)	0	0	0		0	0	330,684	0	0	0	4
448592, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/22/2023	12/15/2023	12/15/2023	Sale	5,782	(25,307,814)	4377	0	(624,051)	0	0	0		0	0	624,051	0	0	0	4
448654, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	09/26/2023	12/15/2023	12/15/2023	Sale	5,683	(24,715,367)	4349	0	(750,156)	0	0	0		0	0	750,156	0	0	0	4
448694, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUIISFPU8MPR08K5P83	09/27/2023	12/15/2023	12/15/2023	Sale	6,050	(26,148,100)	4322	0	(806,526)	0	0	0		0	0	806,526	0	0	0	4
452899, S&P 500 OPTION	UL - SP500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/27/2023	12/15/2023	12/15/2023	Sale	1,421	(6,478,339)	4559	0	(58,556)	0	0	0		0	0	58,556	0	0	0	4
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(2,069,851)	(4,697,639)	(1,544,831)	0	0	XXX	297,574	0	6,160,212	(1,544,831)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(2,994,415)	(11,944,507)	(13,557,998)	0	0	XXX	129,185	0	14,050,811	(13,557,998)	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												(924,563)	(7,246,868)	(12,013,167)	0	0	XXX	(168,389)	0	7,890,599	(12,013,167)	0	0	XXX
0939999999. Total Written Options - Put Options												(2,069,851)	(4,697,639)	(1,544,831)	0	0	XXX	297,574	0	6,160,212	(1,544,831)	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												(2,994,415)	(11,944,507)	(13,557,998)	0	0	XXX	129,185	0	14,050,811	(13,557,998)	0	0	XXX
213376, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/06/2017	12/31/2033	05/18/2023	Sale	1	0	2.63/ 5.61	0	0	(625,500)	0	0		0	0	0	0	(625,500)	0	1.0000 / 0.9923

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
213377, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/06/2017	12/31/2033	03/29/2023	Sale	1	0	2.63/ 5.61	0	0	(2,748,000)	0	0		0	0	0	0	(2,748,000)	0	1.0000 / 0.9923
213381, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/06/2017	12/29/2033	05/17/2023	Sale	1	0	2.63/ 5.61	0	0	(2,658,000)	0	0		0	0	0	0	(2,658,000)	0	1.0000 / 0.9921
213384, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/06/2017	12/31/2033	02/22/2023	Sale	1	0	2.63/ 5.61	0	0	(80,000)	0	0		0	0	0	0	(80,000)	0	1.0000 / 0.992
214180, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/12/2017	12/29/2033	02/22/2023	Sale	1	0	2.74/ 5.61	0	0	(1,738,000)	0	0		0	0	0	0	(1,738,000)	0	1.0000 / 0.9921
214186, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/12/2017	12/29/2033	02/22/2023	Sale	1	0	2.74/ 5.61	0	0	(703,000)	0	0		0	0	0	0	(703,000)	0	1.0000 / 0.9926
350123, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	01/06/2021	12/31/2033	05/02/2023	Sale	1	0	0.00/ 0.00	0	0	(1,694,000)	0	0		0	0	0	0	(1,694,000)	0	1.0000 / 0.9977
352322, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/10/2021	12/31/2033	05/04/2023	Sale	1	0	0.00/ 0.00	0	0	(2,320,000)	0	0		0	0	0	0	(2,320,000)	0	1.0000 / 0.9953
353956, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/05/2021	12/31/2033	05/15/2023	Sale	1	0	0.00/ 0.00	0	0	(2,203,398)	0	0		0	0	0	0	(2,203,398)	0	1.0000 / 0.9966
356681, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/01/2021	12/31/2033	07/17/2023	Sale	1	0	0.00/ 0.00	0	0	(2,529,544)	0	0		0	0	0	0	(2,529,544)	0	1.0000 / 0.9974
356684, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/01/2021	12/31/2033	05/17/2023	Sale	1	0	0.00/ 0.00	0	0	(4,685,000)	0	0		0	0	0	0	(4,685,000)	0	1.0000 / 0.9926
356764, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/05/2021	12/31/2053	11/03/2023	Sale	1	0	0.00/ 0.00	0	0	(5,564,401)	0	0		0	0	0	0	(5,564,401)	0	1.0000 / 0.9999
356956, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/06/2021	12/31/2033	07/17/2023	Sale	1	0	0.00/ 0.00	0	0	(2,936,781)	0	0		0	0	0	0	(2,936,781)	0	1.0000 / 0.9973
358348, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/06/2021	12/31/2033	09/25/2023	Sale	1	0	0.00/ 0.00	0	0	(3,287,622)	0	0		0	0	0	0	(3,287,622)	0	1.0000 / 0.999
358350, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/06/2021	12/31/2033	03/23/2023	Sale	1	0	0.00/ 0.00	0	0	(1,216,000)	0	0		0	0	0	0	(1,216,000)	0	1.0000 / 0.9947
358352, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/06/2021	12/31/2053	11/17/2023	Sale	1	0	0.00/ 0.00	0	0	(4,650,213)	0	0		0	0	0	0	(4,650,213)	0	1.0000 / 0.9998
359611, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	06/04/2021	12/31/2033	10/05/2023	Sale	1	0	0.00/ 0.00	0	0	(5,112,286)	0	0		0	0	0	0	(5,112,286)	0	1.0000 / 0.9994
359614, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	06/04/2021	12/31/2033	10/03/2023	Sale	1	0	0.00/ 0.00	0	0	(4,876,197)	0	0		0	0	0	0	(4,876,197)	0	1.0000 / 0.9994
359616, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	06/04/2021	12/31/2053	12/07/2023	Sale	1	0	0.00/ 0.00	0	0	(6,694,198)	0	0		0	0	0	0	(6,694,198)	0	1.0000 / 0.9998
359631, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	06/07/2021	12/31/2033	11/17/2023	Sale	1	0	0.00/ 0.00	0	0	(4,330,257)	0	0		0	0	0	0	(4,330,257)	0	1.0000 / 0.9997
361657, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2033	10/11/2023	Sale	1	0	0.00/ 0.00	0	0	(4,122,666)	0	0		0	0	0	0	(4,122,666)	0	1.0000 / 1.0000
361658, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/09/2021	12/31/2033	10/11/2023	Sale	1	0	0.00/ 0.00	0	0	(3,911,664)	0	0		0	0	0	0	(3,911,664)	0	1.0000 / 1.0000
362816, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	08/04/2021	12/31/2033	11/03/2023	Sale	1	0	0.00/ 0.00	0	0	(4,590,000)	0	0		0	0	0	0	(4,590,000)	0	1.0000 / 0.999
369455, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	11/04/2021	12/31/2033	10/31/2023	Sale	1	0	0.00/ 0.00	0	0	(2,446,539)	0	0		0	0	0	0	(2,446,539)	0	1.0000 / 1.0000

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
375739, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/05/2022	12/31/2033	11/17/2023	Sale	1	0	0.00/ 0.00	0	0	(4,906,075)	0	0		0	0	0	0	(4,906,075)	0	1.0000 / 0.9999
387572, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBDO7JBLYG310	05/05/2022	12/31/2033	11/17/2023	Sale	1	0	0.00/ 0.00	0	0	(1,959,216)	0	0		0	0	0	0	(1,959,216)	0	1.0000 / 0.9998
387575, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBDO7JBLYG310	05/05/2022	12/31/2033	12/07/2023	Sale	1	0	0.00/ 0.00	0	0	(1,035,392)	0	0		0	0	0	0	(1,035,392)	0	1.0000 / 0.9999
387578, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/05/2022	12/31/2053	12/07/2023	Sale	1	0	0.00/ 0.00	0	0	(653,105)	0	0		0	0	0	0	(653,105)	0	1.0000 / 0.9999
42900, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/23/2007	12/30/2033	10/04/2023	Sale	1	0	5.73/ 5.60	0	0	2,485,000	0	0		0	0	0	0	2,485,000	0	1.0000 / 0.9996
64544, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/21/2013	12/29/2033	11/03/2023	Sale	1	0	4.79/ 5.60	0	0	7,340	0	0		0	0	0	0	7,340	0	1.0000 / 0.9995
65484, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	09/05/2013	12/31/2033	11/17/2023	Sale	1	0	4.73/ 5.60	0	0	18,400	0	0		0	0	0	0	18,400	0	1.0000 / 0.9996
71569, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/16/2013	02/15/2043	08/07/2023	Sale	1	0	4.36/ 0.63	(439)	0	(10,377,835)	474,505	(4)		8,437,800	0	4	(10,377,835)	0	0	1.0000 / 1.0000
71571, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/03/2013	02/15/2043	08/23/2023	Sale	1	0	4.30/ 0.63	15,973	0	(10,460,608)	523,533	(5,285)		8,684,704	0	(174)	(10,460,608)	0	0	1.0000 / 1.0000
72156, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/11/2013	12/29/2033	11/28/2023	Sale	1	0	4.72/ 5.60	0	0	306,136	0	0		0	0	0	0	306,136	0	1.0000 / 0.9998
74308, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	06/26/2013	02/15/2043	06/16/2023	Sale	1	0	4.23/ 0.63	553,907	0	(36,672,855)	1,512,915	(183,823)		30,090,987	0	(4,248)	(36,672,855)	0	0	1.0000 / 1.0000
74394, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/13/2013	02/15/2043	08/07/2023	Sale	1	0	4.26/ 0.63	0	0	(9,393,696)	493,103	0		8,449,500	0	0	(9,393,696)	0	0	1.0000 / 1.0000
74395, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/13/2013	02/15/2043	08/07/2023	Sale	1	0	4.26/ 0.63	0	0	(9,491,070)	489,813	0		8,449,500	0	0	(9,491,070)	0	0	1.0000 / 1.0000
74396, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/14/2013	02/15/2043	08/07/2023	Sale	1	0	4.24/ 0.63	0	0	(9,586,879)	485,654	0		8,447,400	0	0	(9,586,879)	0	0	1.0000 / 1.0000
74442, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/15/2013	02/15/2043	08/07/2023	Sale	1	0	4.30/ 0.63	0	0	(10,081,256)	478,609	0		8,445,000	0	0	(10,081,256)	0	0	1.0000 / 1.0000
74443, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/15/2013	02/15/2043	08/07/2023	Sale	1	0	4.29/ 0.63	0	0	(10,080,879)	478,137	0		8,444,130	0	0	(10,080,879)	0	0	1.0000 / 1.0000
74647, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/20/2013	02/15/2043	08/07/2023	Sale	1	0	4.35/ 0.63	4,034	0	(7,890,374)	362,848	35		6,437,190	0	(41)	(7,890,374)	0	0	1.0000 / 1.0000
74655, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/23/2013	02/15/2043	08/16/2023	Sale	1	0	4.35/ 0.63	6,883	0	(9,483,918)	503,507	(2,277)		8,421,300	0	(73)	(9,483,918)	0	0	1.0000 / 1.0000
74657, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2013	02/15/2043	08/21/2023	Sale	1	0	4.24/ 0.63	10,364	0	(7,151,976)	422,805	(3,427)		6,873,720	0	(112)	(7,151,976)	0	0	1.0000 / 1.0000
74672, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2013	02/15/2043	08/21/2023	Sale	1	0	4.25/ 0.63	2,153	0	(11,479,239)	654,657	(712)		9,552,169	0	(23)	(11,479,239)	0	0	1.0000 / 1.0000
74715, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/05/2013	02/15/2043	08/23/2023	Sale	1	0	4.33/ 0.63	24,070	0	(11,262,134)	543,391	(7,964)		9,105,850	0	(262)	(11,262,134)	0	0	1.0000 / 1.0000

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74735, SWAP OTC__INFLATION_SWAP__VANILLA	By Deal	D1	INFLATION	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	08/01/2013	02/15/2043	07/24/2023	Sale	1	0	4.24/ 0.63	179,476	0	(10,034,100)	462,743	(59,457)		8,480,280	0	(1,697)	(10,034,100)	0	0	1.0000 / 1.0000
83857, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	Future Liability Cashflows	N/A	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	06/19/2014	12/29/2033	12/07/2023	Sale	1	0	4.14/ 5.60	0	0	(41,000)	0	0		0	0	0	0	(41,000)	0	1.0000 / 0.9999
Summary Line Adjustment	Future Liability Cashflows								0	0		0	0	0	0	0		(1,365,141)	0	0	0	0	0	
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												796,420	0	(244,947,996)	7,886,221	(262,915)	XXX	136,954,389	0	(6,624)	(163,446,818)	(81,501,178)	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												796,420	0	(244,947,996)	7,886,221	(262,915)	XXX	136,954,389	0	(6,624)	(163,446,818)	(81,501,178)	0	XXX
100344, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	01/12/2015	01/14/2030	05/15/2023	Sale	1	0	2.27/ 5.66	0	0	(248,369)	(863,539)	0	$	8,963,291	0	0	(248,369)	0	0	2
101367, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	01/27/2015	01/29/2035	04/05/2023	Sale	1	0	2.21/ 5.65	0	0	193,327	(264,513)	0	$	6,262,037	0	0	193,327	0	0	2
102850, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	02/17/2015	02/19/2025	04/12/2023	Sale	1	0	5.63/ 2.23	0	0	(343,711)	661,266	0	$	(4,427,318)	0	0	(343,711)	0	0	2
103565, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	02/24/2015	02/26/2035	04/12/2023	Sale	1	0	2.49/ 5.64	0	0	277,931	(604,673)	0	$	11,732,990	0	0	277,931	0	0	2
103576, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	02/24/2015	02/26/2035	04/12/2023	Sale	1	0	2.43/ 5.64	0	0	237,142	(516,018)	0	$	10,189,981	0	0	237,142	0	0	2
103942, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	02/27/2015	03/03/2035	04/12/2023	Sale	1	0	2.47/ 5.63	0	0	210,118	(477,890)	0	$	9,268,865	0	0	210,118	0	0	2
104727, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	03/11/2015	03/13/2035	04/12/2023	Sale	1	0	2.56/ 5.64	0	0	118,875	(329,715)	0	$	6,173,814	0	0	118,875	0	0	2
104728, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	03/11/2015	03/13/2030	04/12/2023	Sale	1	0	2.46/ 5.64	0	0	184,577	(515,387)	0	$	6,720,972	0	0	184,577	0	0	2
107648, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	04/22/2015	04/24/2025	02/07/2023	Sale	1	0	1.98/ 5.66	0	0	13,843,753	(197,277)	0	$	3,954,629	0	0	13,843,753	0	0	2
107649, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	04/22/2015	04/24/2035	04/12/2023	Sale	1	0	2.26/ 5.66	0	0	406	(279,465)	0	$	6,126,325	0	0	406	0	0	2
107691, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	04/22/2015	04/24/2035	04/12/2023	Sale	1	0	2.36/ 5.66	0	0	(29,114)	(436,092)	0	$	9,334,936	0	0	(29,114)	0	0	2
107828, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	04/24/2015	04/28/2035	04/12/2023	Sale	1	0	2.32/ 5.65	0	0	(83,045)	(675,458)	0	$	14,771,466	0	0	(83,045)	0	0	2
108419, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/05/2015	05/07/2030	04/05/2023	Sale	1	0	5.64/ 2.51	0	0	377,420	884,890	0	$	(13,208,507)	0	0	377,420	0	0	2
108588, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/07/2015	05/11/2035	05/15/2023	Sale	1	0	2.62/ 5.63	0	0	49,869	(915,756)	0	$	13,071,255	0	0	49,869	0	0	2
109026, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	05/15/2015	05/19/2035	04/12/2023	Sale	1	0	2.62/ 5.63	0	0	(330,339)	(623,014)	0	$	11,903,132	0	0	(330,339)	0	0	2
109059, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	05/15/2015	05/19/2035	04/12/2023	Sale	1	0	2.59/ 5.63	0	0	(253,625)	(506,079)	0	$	9,787,486	0	0	(253,625)	0	0	2
109494, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	05/21/2015	05/26/2030	04/05/2023	Sale	1	0	2.50/ 5.64	0	0	(143,851)	(247,872)	0	$	3,554,105	0	0	(143,851)	0	0	2
109637, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGGCGNHMHPSMRL3R97	05/26/2015	05/28/2035	04/12/2023	Sale	1	0	2.58/ 5.65	0	0	(285,448)	(514,464)	0	$	9,817,793	0	0	(285,448)	0	0	2
111175, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	06/08/2015	06/10/2025	02/23/2023	Sale	1	0	5.63/ 2.47	0	0	(498,627)	365,819	0	$	(4,733,290)	0	0	(498,627)	0	0	2
111176, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	06/08/2015	06/10/2035	04/12/2023	Sale	1	0	5.63/ 2.82	0	0	456,923	586,247	0	$	(9,968,852)	0	0	456,923	0	0	2

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114716, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	07/17/2015	07/21/2030	04/12/2023	Sale	1	0	2.69/ 5.67	0	0	478,528	(575,638)	0	$	7,762,350	0	0	478,528	0	0	2
117856, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/24/2015	08/26/2035	05/15/2023	Sale	1	0	2.37/ 5.64	0	0	701,635	(1,178,193)	0	$	18,270,659	0	0	701,635	0	0	2
118555, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/28/2015	09/02/2030	04/11/2023	Sale	1	0	5.63/ 2.49	0	0	(370,957)	839,838	0	$	(11,532,107)	0	0	(370,957)	0	0	2
121210, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/02/2015	10/06/2035	04/12/2023	Sale	1	0	2.36/ 5.68	0	0	63,552	(690,100)	0	$	14,791,698	0	0	63,552	0	0	2
121283, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/05/2015	10/07/2035	04/03/2023	Sale	1	0	5.67/ 2.48	0	0	46,426	351,403	0	$	(8,129,656)	0	0	46,426	0	0	2
121620, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/06/2015	10/08/2025	05/15/2023	Sale	1	0	5.67/ 2.06	0	0	(314,850)	1,058,453	0	$	(6,046,204)	0	0	(314,850)	0	0	2
121628, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/06/2015	10/08/2035	05/15/2023	Sale	1	0	5.67/ 2.47	0	0	(205,875)	679,515	0	$	(10,279,468)	0	0	(205,875)	0	0	2
121758, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/08/2015	10/13/2025	04/03/2023	Sale	1	0	5.66/ 2.06	0	0	(85,650)	518,349	0	$	(4,557,921)	0	0	(85,650)	0	0	2
122119, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/15/2015	10/19/2035	05/15/2023	Sale	1	0	5.66/ 2.40	0	0	(178,080)	729,937	0	$	(11,495,850)	0	0	(178,080)	0	0	2
123004, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/22/2015	10/26/2025	02/23/2023	Sale	1	0	2.00/ 5.64	0	0	(73,033)	(125,416)	0	$	1,884,162	0	0	(73,033)	0	0	2
123012, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/22/2015	10/26/2030	04/05/2023	Sale	1	0	2.28/ 5.64	0	0	(34,948)	(321,367)	0	$	5,336,248	0	0	(34,948)	0	0	2
123024, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/22/2015	08/25/2025	04/24/2023	Sale	1	0	1.98/ 5.64	0	0	237,461	(460,391)	0	$	3,077,102	0	0	237,461	0	0	2
123026, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/22/2015	08/27/2030	05/15/2023	Sale	1	0	2.27/ 5.64	0	0	292,210	(490,921)	0	$	5,326,069	0	0	292,210	0	0	2
123029, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/22/2015	08/26/2035	04/12/2023	Sale	1	0	2.41/ 5.64	0	0	95,797	(208,467)	0	$	4,274,813	0	0	95,797	0	0	2
123731, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/24/2015	08/26/2035	04/12/2023	Sale	1	0	2.41/ 5.64	0	0	222,977	(485,222)	0	$	9,932,315	0	0	222,977	0	0	2
123889, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	11/03/2015	11/05/2030	04/05/2023	Sale	1	0	5.65/ 2.38	0	0	287,840	928,071	0	$	(15,057,853)	0	0	287,840	0	0	2
124482, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	11/06/2015	11/10/2035	04/12/2023	Sale	1	0	5.63/ 2.61	0	0	159,161	368,652	0	$	(7,419,583)	0	0	159,161	0	0	2
124483, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	11/06/2015	11/10/2025	04/03/2023	Sale	1	0	5.63/ 2.23	0	0	128,184	491,845	0	$	(4,297,906)	0	0	128,184	0	0	2
124499, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	11/06/2015	11/10/2035	04/12/2023	Sale	1	0	5.63/ 2.63	0	0	164,680	364,961	0	$	(7,288,113)	0	0	164,680	0	0	2
125123, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/12/2015	11/16/2030	04/05/2023	Sale	1	0	2.45/ 5.65	0	0	(9,877)	(21,602)	0	$	337,499	0	0	(9,877)	0	0	2
125125, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/12/2015	11/16/2030	04/05/2023	Sale	1	0	2.46/ 5.65	0	0	(286,501)	(614,256)	0	$	9,568,560	0	0	(286,501)	0	0	2
128801, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/09/2015	12/11/2025	04/12/2023	Sale	1	0	5.63/ 2.18	0	0	674,739	1,842,870	0	$	(14,323,689)	0	0	674,739	0	0	2
128806, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/09/2015	12/11/2025	04/12/2023	Sale	1	0	5.63/ 2.18	0	0	669,656	1,847,162	0	$	(14,364,696)	0	0	669,656	0	0	2

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128809, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/09/2015	12/11/2025	04/12/2023	Sale	1	0	5.63/ 2.13	0	0	636,919	1,874,800	0	$	(14,628,779)	0	0	636,919	0	0	2
128811, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/09/2015	12/11/2025	04/12/2023	Sale	1	0	5.63/ 2.15	0	0	646,923	1,866,354	0	$	(14,548,078)	0	0	646,923	0	0	2
128858, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/09/2015	12/11/2035	04/12/2023	Sale	1	0	5.63/ 2.54	0	0	782,564	1,299,489	0	$	(25,665,377)	0	0	782,564	0	0	2
128914, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/10/2015	12/14/2035	04/12/2023	Sale	1	0	5.65/ 2.56	0	0	920,377	1,479,629	0	$	(28,949,911)	0	0	920,377	0	0	2
128975, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/11/2015	12/15/2030	04/12/2023	Sale	1	0	5.65/ 2.41	0	0	1,106,855	1,933,013	0	$	(28,209,553)	0	0	1,106,855	0	0	2
129003, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/11/2015	12/15/2035	04/12/2023	Sale	1	0	5.65/ 2.50	0	0	713,775	1,108,650	0	$	(22,816,892)	0	0	713,775	0	0	2
129006, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/11/2015	12/15/2030	05/15/2023	Sale	1	0	2.34/ 5.65	0	0	(8,189)	(56,074)	0	$	626,608	0	0	(8,189)	0	0	2
129864, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/16/2015	12/18/2035	05/10/2023	Sale	1	0	5.64/ 2.58	0	0	24,977	69,583	0	$	(1,081,831)	0	0	24,977	0	0	2
129956, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/17/2015	12/21/2035	05/15/2023	Sale	1	0	2.52/ 5.64	0	0	(12,742)	(48,300)	0	$	732,019	0	0	(12,742)	0	0	2
130625, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/23/2015	12/29/2035	05/15/2023	Sale	1	0	2.55/ 5.61	0	0	(175,767)	(552,771)	0	$	8,183,286	0	0	(175,767)	0	0	2
130627, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/23/2015	12/29/2035	03/30/2023	Sale	1	0	2.55/ 5.61	0	0	(121,710)	(109,566)	0	$	2,608,148	0	0	(121,710)	0	0	2
130628, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/23/2015	12/29/2045	02/07/2023	Sale	1	0	2.64/ 5.61	0	0	38,679	(34,973)	0	$	2,396,481	0	0	38,679	0	0	2
131367, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	01/11/2016	01/13/2031	04/05/2023	Sale	1	0	2.25/ 5.66	0	0	53,855	(58,925)	0	$	998,375	0	0	53,855	0	0	2
135026, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	02/03/2016	02/05/2031	04/12/2023	Sale	1	0	5.65/ 2.03	0	0	(2,097,940)	3,148,098	0	$	(52,216,168)	0	0	(2,097,940)	0	0	2
137241, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/09/2016	02/11/2026	04/04/2023	Sale	1	0	1.61/ 5.63	0	0	84,035	(150,204)	0	$	1,406,275	0	0	84,035	0	0	2
137677, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	02/12/2016	02/16/2036	03/22/2023	Sale	1	0	5.65/ 2.00	0	0	3,716,942	136,401	0	$	(4,156,929)	0	0	3,716,942	0	0	2
137678, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/12/2016	02/16/2036	03/23/2023	Sale	1	0	5.65/ 1.97	0	0	(163,112,623)	58,584	0	$	(1,727,785)	0	0	(163,112,623)	0	0	2
137689, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/12/2016	02/16/2046	03/15/2023	Sale	1	0	5.65/ 2.08	0	0	(36,396,910)	21,849	0	$	(992,888)	0	0	(36,396,910)	0	0	2
137905, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/17/2016	02/19/2031	04/05/2023	Sale	1	0	5.63/ 1.95	0	0	(25,549)	52,936	0	$	(931,778)	0	0	(25,549)	0	0	2
138678, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	02/23/2016	02/25/2023	02/25/2023	Maturity	1	0	0.00/ 0.00	0	0	0	1,342,407	0	$	(1,333,305)	0	0	0	0	0	2
139350, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/26/2016	03/01/2031	05/15/2023	Sale	1	0	5.64/ 1.85	0	0	(67,022)	114,159	0	$	(1,404,336)	0	0	(67,022)	0	0	2
139351, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/26/2016	03/01/2031	05/10/2023	Sale	1	0	5.64/ 1.85	0	0	(31,352)	54,920	0	$	(702,171)	0	0	(31,352)	0	0	2
143005, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	03/15/2016	03/17/2026	02/07/2023	Sale	1	0	5.64/ 1.83	0	0	71,256	881,294	0	$	(20,091,715)	0	0	71,256	0	0	2

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149173, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/20/2016	04/22/2026	03/30/2023	Sale	1	0	5.67/ 1.72	0	0	(8,075)	37,250	0	$	(388,306)	0	0	(8,075)	0	0	2
149783, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/22/2016	04/26/2026	01/26/2023	Sale	1	0	5.64/ 1.75	0	0	0	616,449	0	$	(7,680,114)	0	0	0	0	0	2
160131, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	07/14/2016	07/18/2026	03/30/2023	Sale	1	0	5.66/ 1.38	0	0	(27,693)	33,007	0	$	(369,030)	0	0	(27,693)	0	0	2
164082, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/05/2016	08/09/2026	03/30/2023	Sale	1	0	5.63/ 1.47	0	0	(14,204)	24,347	0	$	(271,387)	0	0	(14,204)	0	0	2
171968, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBDO7JBLYG310	10/04/2016	10/06/2031	04/11/2023	Sale	1	0	5.68/ 1.66	0	0	(172,939)	2,199,630	0	$	(40,513,036)	0	0	(172,939)	0	0	2
171976, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/04/2016	10/06/2031	04/13/2023	Sale	1	0	5.68/ 1.67	0	0	(270,941)	2,290,540	0	$	(40,314,025)	0	0	(270,941)	0	0	2
171983, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/04/2016	10/06/2031	04/11/2023	Sale	1	0	5.68/ 1.66	0	0	(115,434)	1,468,052	0	$	(27,028,700)	0	0	(115,434)	0	0	2
171986, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/04/2016	10/06/2031	04/11/2023	Sale	1	0	5.68/ 1.69	0	0	(56,876)	722,411	0	$	(13,244,738)	0	0	(56,876)	0	0	2
201176, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/15/2017	06/19/2024	03/23/2023	Sale	1	0	1.99/ 5.63	0	0	(446,181)	(646,773)	0	$	4,192,670	0	0	(446,181)	0	0	2
204082, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/01/2017	08/03/2024	03/23/2023	Sale	1	0	2.04/ 5.65	0	0	946,919	(1,503,793)	0	$	10,705,801	0	0	946,919	0	0	2
216116, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	01/10/2018	01/12/2023	01/12/2023	Maturity	1	0	0.00/ 0.00	0	0	0	104,902	0	$	(105,322)	0	0	0	0	0	2
218237, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/29/2018	01/31/2028	04/24/2023	Sale	1	0	2.73/ 5.64	0	0	1,365,993	(1,759,792)	0	$	16,465,401	0	0	1,365,993	0	0	2
218468, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	01/31/2018	02/02/2028	05/16/2023	Sale	1	0	2.73/ 5.64	0	0	(1,591,367)	(2,192,552)	0	$	16,470,533	0	0	(1,591,367)	0	0	2
218578, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	01/31/2018	02/02/2028	02/13/2023	Sale	1	0	2.75/ 5.64	0	0	208,448	(655,026)	0	$	16,191,100	0	0	208,448	0	0	2
218634, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	02/01/2018	02/05/2028	04/25/2023	Sale	1	0	2.77/ 5.65	0	0	1,246,647	(1,761,976)	0	$	16,026,393	0	0	1,246,647	0	0	2
218667, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	02/01/2018	02/05/2028	04/13/2023	Sale	1	0	2.76/ 5.65	0	0	621,192	(915,448)	0	$	9,176,970	0	0	621,192	0	0	2
218675, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	02/01/2018	02/05/2028	05/16/2023	Sale	1	0	2.79/ 5.65	0	0	(688,049)	(872,148)	0	$	6,464,063	0	0	(688,049)	0	0	2
218957, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	02/06/2018	02/08/2025	02/01/2023	Sale	1	0	2.68/ 5.63	0	0	(306,874)	(267,932)	0	$	5,960,604	0	0	(306,874)	0	0	2
219002, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	02/06/2018	02/08/2025	02/01/2023	Sale	1	0	2.70/ 5.63	0	0	(319,853)	(265,558)	0	$	5,907,558	0	0	(319,853)	0	0	2
222577, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/07/2018	03/09/2028	04/24/2023	Sale	1	0	2.90/ 5.63	0	0	817,616	(1,747,386)	0	$	14,524,424	0	0	817,616	0	0	2
222628, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/07/2018	03/09/2028	04/24/2023	Sale	1	0	2.90/ 5.63	0	0	787,358	(1,682,392)	0	$	13,968,100	0	0	787,358	0	0	2
223750, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/15/2018	03/19/2025	04/11/2023	Sale	1	0	2.80/ 5.63	0	0	121,544	(457,362)	0	$	3,041,224	0	0	121,544	0	0	2
223751, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	03/15/2018	03/19/2023	03/19/2023	Maturity	1	0	0.00/ 0.00	0	0	0	468,754	0	$	(462,322)	0	0	0	0	0	2

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225312, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	03/28/2018	04/03/2025	02/23/2023	Sale	1	0	2.73/ 5.66	0	0	(510,490)	(451,964)	0	$	5,562,459	0	0	(510,490)	0	0	2
227158, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/19/2018	04/23/2023	03/23/2023	Sale	1	0	4.82/ 2.88	0	0	474,738	524,772	0	$	(763,369)	0	0	474,738	0	0	2
227192, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/20/2018	04/24/2028	05/15/2023	Sale	1	0	5.66/ 3.00	0	0	(72,754)	342,766	0	$	(2,380,379)	0	0	(72,754)	0	0	2
227725, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/02/2018	02/15/2036	03/30/2023	Sale	1	0	3.05/ 5.64	0	0	304,870	(588,439)	0	$	11,124,376	0	0	304,870	0	0	2
227892, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/07/2018	05/09/2028	04/04/2023	Sale	1	0	5.63/ 2.99	0	0	186,982	183,285	0	$	(1,926,928)	0	0	186,982	0	0	2
228528, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/16/2018	05/18/2028	04/24/2023	Sale	1	0	5.63/ 3.12	0	0	1,160,309	1,270,484	0	$	(9,953,188)	0	0	1,160,309	0	0	2
230287, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	06/08/2018	06/12/2028	05/15/2023	Sale	1	0	2.99/ 5.63	0	0	(391,168)	(809,515)	0	$	5,375,619	0	0	(391,168)	0	0	2
234381, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	07/23/2018	07/25/2028	04/05/2023	Sale	1	0	5.64/ 2.97	0	0	(296,370)	370,665	0	$	(4,016,915)	0	0	(296,370)	0	0	2
234513, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	07/24/2018	07/26/2028	05/16/2023	Sale	1	0	5.64/ 3.01	0	0	921,987	1,023,331	0	$	(7,195,080)	0	0	921,987	0	0	2
237760, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	09/10/2018	09/12/2038	03/23/2023	Sale	1	0	5.63/ 3.04	0	0	(16,430)	81,551	0	$	(1,821,197)	0	0	(16,430)	0	0	2
238572, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	09/18/2018	09/20/2038	01/25/2023	Sale	1	0	5.63/ 3.14	0	0	0	361,831	0	$	(3,948,586)	0	0	0	0	0	2
238643, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	09/12/2018	02/15/2036	03/23/2023	Sale	1	0	3.05/ 5.64	(110,883)	0	234,970	(407,182)	41,056	$	8,351,520	0	706	234,970	0	0	2
238644, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	09/19/2018	09/21/2038	03/23/2023	Sale	1	0	5.64/ 3.18	0	0	(15,154)	181,716	0	$	(3,726,381)	0	0	(15,154)	0	0	2
240515, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/17/2018	10/19/2025	02/23/2023	Sale	1	0	5.66/ 3.18	0	0	30,511	11,835	0	$	(158,984)	0	0	30,511	0	0	2
241210, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/29/2018	10/31/2028	04/28/2023	Sale	1	0	3.14/ 5.64	0	0	1,484	(27,237)	0	$	213,665	0	0	1,484	0	0	2
241211, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/29/2018	10/31/2028	04/28/2023	Sale	1	0	3.15/ 5.64	0	0	26,554	(486,251)	0	$	3,784,825	0	0	26,554	0	0	2
242540, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/01/2018	11/05/2025	02/23/2023	Sale	1	0	5.65/ 3.15	0	0	51,195	18,246	0	$	(246,296)	0	0	51,195	0	0	2
242699, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/05/2018	11/07/2025	04/04/2023	Sale	1	0	5.64/ 3.19	0	0	108,397	80,489	0	$	(636,285)	0	0	108,397	0	0	2
243006, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/08/2018	11/13/2023	03/23/2023	Sale	1	0	5.63/ 3.20	0	0	615,529	358,257	0	$	(1,620,373)	0	0	615,529	0	0	2
243007, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/08/2018	11/13/2025	03/30/2023	Sale	1	0	5.63/ 3.23	0	0	29,666	19,192	0	$	(154,567)	0	0	29,666	0	0	2
243310, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/14/2018	11/16/2028	04/24/2023	Sale	1	0	3.17/ 5.65	0	0	(286,169)	(307,910)	0	$	2,473,679	0	0	(286,169)	0	0	2
243734, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/20/2018	11/23/2028	04/24/2023	Sale	1	0	3.23/ 5.64	0	0	0	0	0	$	2,198,859	0	0	0	0	0	2
243924, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/21/2018	11/23/2023	03/23/2023	Sale	1	0	3.04/ 5.64	0	0	(1,221,517)	(802,470)	0	$	3,633,936	0	0	(1,221,517)	0	0	2

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
243925, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/21/2018	11/23/2023	03/23/2023	Sale	1	0	3.04/ 5.64	0	0	(18,277)	(12,069)	0	$	54,623	0	0	(18,277)	0	0	2
246668, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/07/2018	12/11/2038	03/23/2023	Sale	1	0	3.01/ 5.63	0	0	(135,394)	(83,134)	0	$	1,916,778	0	0	(135,394)	0	0	2
246701, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/10/2018	12/12/2028	04/24/2023	Sale	1	0	2.89/ 5.63	0	0	(22,250)	(32,064)	0	$	282,235	0	0	(22,250)	0	0	2
246712, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	12/10/2018	12/12/2028	04/25/2023	Sale	1	0	2.89/ 5.63	0	0	(22,007)	(32,318)	0	$	281,241	0	0	(22,007)	0	0	2
247049, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	12/12/2018	12/14/2023	03/23/2023	Sale	1	0	2.88/ 5.67	0	0	(31,869)	(22,449)	0	$	103,518	0	0	(31,869)	0	0	2
247379, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	12/14/2018	12/18/2023	03/22/2023	Sale	1	0	2.83/ 5.67	0	0	(242,342)	269,172	0	$	743,094	0	0	(242,342)	0	0	2
247561, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	12/17/2018	12/19/2028	04/03/2023	Sale	1	0	2.91/ 5.63	0	0	(159,382)	(121,530)	0	$	1,376,861	0	0	(159,382)	0	0	2
247936, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	12/19/2018	12/21/2028	04/25/2023	Sale	1	0	2.83/ 5.64	0	0	(166,950)	(224,497)	0	$	2,082,435	0	0	(166,950)	0	0	2
249643, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/09/2019	04/11/2039	03/23/2023	Sale	1	0	5.67/ 2.86	0	0	416,205	543,867	0	$	(14,784,506)	0	0	416,205	0	0	2
249646, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/09/2019	04/11/2039	03/23/2023	Sale	1	0	5.67/ 2.85	0	0	411,922	546,086	0	$	(14,898,078)	0	0	411,922	0	0	2
250414, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/17/2019	04/11/2039	03/23/2023	Sale	1	0	5.67/ 2.88	0	0	426,259	532,771	0	$	(14,317,738)	0	0	426,259	0	0	2
250415, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/17/2019	04/11/2039	03/23/2023	Sale	1	0	5.67/ 2.88	0	0	212,834	266,538	0	$	(7,166,695)	0	0	212,834	0	0	2
250921, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/29/2019	04/30/2039	01/25/2023	Sale	1	0	5.65/ 2.88	0	0	0	(351,238)	0	$	(14,502,491)	0	0	0	0	0	2
250922, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/29/2019	04/30/2039	04/24/2023	Sale	1	0	5.64/ 2.88	0	0	175,405	379,279	0	$	(7,233,351)	0	0	175,405	0	0	2
251794, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	02/05/2019	08/15/2028	04/24/2023	Sale	1	0	5.64/ 2.72	0	0	(983,780)	1,568,735	0	$	(15,163,010)	0	0	(983,780)	0	0	2
251809, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/05/2019	08/15/2028	05/02/2023	Sale	1	0	5.64/ 2.72	0	0	(549,389)	842,004	0	$	(7,587,138)	0	0	(549,389)	0	0	2
251810, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	02/05/2019	02/07/2024	03/23/2023	Sale	1	0	5.64/ 2.61	0	0	(28,244)	48,747	0	$	(265,133)	0	0	(28,244)	0	0	2
251811, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	02/05/2019	02/07/2024	03/23/2023	Sale	1	0	5.64/ 2.61	0	0	(564,882)	974,931	0	$	(5,302,660)	0	0	(564,882)	0	0	2
252064, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/06/2019	02/08/2024	05/10/2023	Sale	1	0	5.63/ 2.59	0	0	308,876	396,724	0	$	(1,337,099)	0	0	308,876	0	0	2
252065, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	02/06/2019	02/08/2024	05/03/2023	Sale	1	0	5.63/ 2.59	0	0	(26,504)	37,190	0	$	(133,625)	0	0	(26,504)	0	0	2
252324, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/12/2019	02/14/2024	05/10/2023	Sale	1	0	5.64/ 2.58	0	0	(546,946)	807,484	0	$	(2,737,316)	0	0	(546,946)	0	0	2
252329, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/12/2019	02/14/2024	05/10/2023	Sale	1	0	5.64/ 2.58	0	0	(136,620)	201,697	0	$	(683,815)	0	0	(136,620)	0	0	2
252335, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/12/2019	02/14/2024	05/10/2023	Sale	1	0	5.64/ 2.58	0	0	(683,313)	1,008,805	0	$	(3,420,017)	0	0	(683,313)	0	0	2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
252606, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/14/2019	02/19/2024	05/10/2023	Sale	1	0	5.63/ 2.57	0	0	(643,924)	1,026,535	0	$	(3,481,395)	0	0	(643,924)	0	0	2
252861, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/19/2019	02/21/2024	05/10/2023	Sale	1	0	5.63/ 2.55	0	0	(77,895)	124,194	0	$	(421,883)	0	0	(77,895)	0	0	2
253367, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/25/2019	02/27/2024	05/10/2023	Sale	1	0	5.64/ 2.54	0	0	(73,611)	126,919	0	$	(429,743)	0	0	(73,611)	0	0	2
253549, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	02/27/2019	02/15/2039	03/23/2023	Sale	1	0	5.64/ 2.85	0	0	(268,127)	561,454	0	$	(14,914,601)	0	0	(268,127)	0	0	2
253616, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/28/2019	03/04/2029	04/25/2023	Sale	1	0	5.63/ 2.70	0	0	(168,496)	347,877	0	$	(3,384,369)	0	0	(168,496)	0	0	2
253648, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/28/2019	03/04/2029	04/25/2023	Sale	1	0	5.63/ 2.73	0	0	(166,612)	343,592	0	$	(3,312,033)	0	0	(166,612)	0	0	2
253661, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/28/2019	03/04/2029	05/02/2023	Sale	1	0	5.63/ 2.73	0	0	(225,926)	437,956	0	$	(3,963,998)	0	0	(225,926)	0	0	2
258259, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/04/2019	03/06/2026	02/07/2023	Sale	1	0	5.62/ 2.66	0	0	344,426	290,042	0	$	(6,031,087)	0	0	344,426	0	0	2
260753, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/20/2019	03/22/2024	05/10/2023	Sale	1	0	5.63/ 2.46	0	0	(269,248)	645,999	0	$	(2,298,726)	0	0	(269,248)	0	0	2
261678, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/25/2019	11/15/2028	05/15/2023	Sale	1	0	5.64/ 2.35	0	0	(48,924)	2,727,918	0	$	(24,927,146)	0	0	(48,924)	0	0	2
261770, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/26/2019	11/15/2028	04/25/2023	Sale	1	0	5.64/ 2.38	0	0	265,945	1,836,611	0	$	(19,714,263)	0	0	265,945	0	0	2
261771, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/26/2019	11/15/2028	04/25/2023	Sale	1	0	5.64/ 2.38	0	0	197,178	1,368,489	0	$	(14,692,854)	0	0	197,178	0	0	2
261772, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/26/2019	11/15/2028	05/15/2023	Sale	1	0	5.64/ 2.38	0	0	(38,713)	2,152,913	0	$	(19,528,605)	0	0	(38,713)	0	0	2
262925, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/27/2019	11/15/2028	05/02/2023	Sale	1	0	5.64/ 2.31	0	0	71,866	1,986,003	0	$	(20,342,658)	0	0	71,866	0	0	2
262987, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/28/2019	11/15/2028	04/25/2023	Sale	1	0	5.64/ 2.36	0	0	240,049	1,804,265	0	$	(19,441,224)	0	0	240,049	0	0	2
264123, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/11/2019	04/15/2024	05/10/2023	Sale	1	0	5.66/ 2.33	0	0	(50,793)	223,788	0	$	(832,800)	0	0	(50,793)	0	0	2
264144, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/11/2019	04/15/2024	05/10/2023	Sale	1	0	5.66/ 2.34	0	0	(50,665)	223,118	0	$	(830,528)	0	0	(50,665)	0	0	2
264762, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/17/2019	04/23/2023	03/22/2023	Sale	1	0	4.82/ 2.42	0	0	207,864	507,733	0	$	(749,217)	0	0	207,864	0	0	2
302709, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/04/2020	02/06/2050	03/22/2023	Sale	1	0	5.65/ 1.75	0	0	(76,080)	132,627	0	$	(6,304,938)	0	0	(76,080)	0	0	2
304745, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/11/2020	02/13/2025	05/10/2023	Sale	1	0	5.63/ 1.41	0	0	(84,296)	123,406	0	$	(653,428)	0	0	(84,296)	0	0	2
307418, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/06/2020	11/15/2029	05/02/2023	Sale	1	0	0.84/ 5.64	0	0	1,812,479	(3,691,274)	0	$	50,574,739	0	0	1,812,479	0	0	2
307538, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/09/2020	11/15/2029	05/15/2023	Sale	1	0	0.60/ 5.64	0	0	42,783	(2,579,428)	0	$	32,362,038	0	0	42,783	0	0	2
307554, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/09/2020	11/15/2029	05/15/2023	Sale	1	0	0.60/ 5.64	0	0	28,304	(1,706,155)	0	$	21,396,192	0	0	28,304	0	0	2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
308232, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/13/2020	03/17/2030	04/05/2023	Sale	1	0	0.91/ 5.64	0	0	23,567	(103,300)	0	$	1,866,134	0	0	23,567	0	0	2
308235, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/13/2020	03/17/2025	05/10/2023	Sale	1	0	0.76/ 5.64	0	0	485,491	(1,107,110)	0	$	6,034,312	0	0	485,491	0	0	2
308373, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/16/2020	03/18/2025	04/11/2023	Sale	1	0	0.62/ 5.64	0	0	582,645	(2,367,636)	0	$	16,685,384	0	0	582,645	0	0	2
308374, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/16/2020	03/18/2030	04/05/2023	Sale	1	0	0.76/ 5.64	0	0	106,023	(536,497)	0	$	9,786,246	0	0	106,023	0	0	2
308436, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/16/2020	03/18/2030	04/05/2023	Sale	1	0	0.76/ 5.64	0	0	212,011	(1,072,797)	0	$	19,567,807	0	0	212,011	0	0	2
308437, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/16/2020	03/18/2030	04/05/2023	Sale	1	0	0.76/ 5.64	0	0	106,004	(536,392)	0	$	9,783,747	0	0	106,004	0	0	2
308438, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/16/2020	03/18/2025	05/10/2023	Sale	1	0	0.59/ 5.64	0	0	1,289,933	(3,086,039)	0	$	16,792,192	0	0	1,289,933	0	0	2
308440, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/16/2020	03/18/2023	03/18/2023	Maturity	1	0	0.00/ 0.00	0	0	0	(3,074,419)	0	$	3,040,076	0	0	0	0	0	2
308574, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/17/2020	03/19/2025	02/22/2023	Sale	1	0	0.62/ 5.63	0	0	1,239,057	(1,248,131)	0	$	16,819,157	0	0	1,239,057	0	0	2
308928, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/20/2020	03/24/2025	02/07/2023	Sale	1	0	0.56/ 5.62	0	0	355,909	(452,229)	0	$	8,492,556	0	0	355,909	0	0	2
309079, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/23/2020	03/25/2025	02/07/2023	Sale	1	0	0.48/ 5.62	0	0	580,081	(691,548)	0	$	13,006,651	0	0	580,081	0	0	2
309098, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/23/2020	03/25/2025	04/24/2023	Sale	1	0	0.49/ 5.62	0	0	232,964	(831,829)	0	$	5,189,685	0	0	232,964	0	0	2
309177, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	03/24/2020	03/26/2023	03/26/2023	Maturity	1	0	0.00/ 0.00	0	0	0	(1,983,223)	0	$	1,964,528	0	0	0	0	0	2
309817, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/01/2020	05/15/2029	04/25/2023	Sale	1	0	0.63/ 5.64	0	0	2,665,359	(5,250,177)	0	$	72,890,513	0	0	2,665,359	0	0	2
310919, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/14/2020	11/15/2029	05/15/2023	Sale	1	0	0.79/ 5.64	0	0	68,505	(4,107,986)	0	$	50,893,240	0	0	68,505	0	0	2
311110, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/15/2020	04/17/2026	04/11/2023	Sale	1	0	0.55/ 5.66	0	0	1,471,624	(1,964,147)	0	$	18,931,153	0	0	1,471,624	0	0	2
311116, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/15/2020	04/17/2025	02/07/2023	Sale	1	0	0.46/ 5.66	0	0	325,833	(877,740)	0	$	17,753,153	0	0	325,833	0	0	2
311120, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/15/2020	04/17/2025	04/25/2023	Sale	1	0	0.47/ 5.66	0	0	13,317	(137,533)	0	$	886,451	0	0	13,317	0	0	2
311243, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/16/2020	11/15/2029	05/15/2023	Sale	1	0	0.65/ 5.64	0	0	84,412	(5,082,403)	0	$	63,565,279	0	0	84,412	0	0	2
314142, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/08/2020	02/15/2027	05/10/2023	Sale	1	0	5.64/ 0.43	0	0	(1,564,969)	2,338,931	0	$	(20,534,779)	0	0	(1,564,969)	0	0	2
314208, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/11/2020	02/15/2027	05/15/2023	Sale	1	0	5.64/ 0.47	0	0	276,075	4,936,848	0	$	(41,585,476)	0	0	276,075	0	0	2
314209, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/11/2020	02/15/2027	05/15/2023	Sale	1	0	5.64/ 0.48	0	0	279,273	4,932,121	0	$	(41,538,499)	0	0	279,273	0	0	2
315787, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/18/2020	05/20/2025	03/30/2023	Sale	1	0	5.63/ 0.38	0	0	(393,968)	1,098,942	0	$	(9,338,668)	0	0	(393,968)	0	0	2

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315880, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/19/2020	05/21/2025	03/30/2023	Sale	1	0	5.63/ 0.39	0	0	(391,783)	1,097,430	0	$	(9,333,154)	0	0	(391,783)	0	0	2
316505, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/27/2020	05/29/2025	03/30/2023	Sale	1	0	5.65/ 0.37	0	0	(631,594)	2,222,265	0	$	(18,902,320)	0	0	(631,594)	0	0	2
316762, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/29/2020	06/02/2025	04/25/2023	Sale	1	0	5.63/ 0.37	0	0	(1,002,644)	2,325,748	0	$	(15,205,062)	0	0	(1,002,644)	0	0	2
316820, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	06/01/2020	06/03/2026	02/07/2023	Sale	1	0	5.63/ 0.42	0	0	(1,333,698)	787,736	0	$	(20,135,508)	0	0	(1,333,698)	0	0	2
325548, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/29/2020	07/31/2025	02/22/2023	Sale	1	0	0.30/ 5.64	0	0	604,174	(1,290,927)	0	$	20,163,262	0	0	604,174	0	0	2
330005, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	09/02/2020	05/15/2030	04/11/2023	Sale	1	0	0.66/ 5.64	0	0	1,069,354	(2,481,327)	0	$	44,071,783	0	0	1,069,354	0	0	2
330846, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	09/03/2020	05/15/2030	04/11/2023	Sale	1	0	0.67/ 5.64	0	0	803,983	(1,874,578)	0	$	33,277,127	0	0	803,983	0	0	2
333211, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	09/21/2020	09/23/2035	04/11/2023	Sale	1	0	0.00/ 0.00	0	0	0	0	0	$	13,787,692	0	0	0	0	0	2
333749, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	09/24/2020	09/28/2034	05/15/2023	Sale	1	0	0.98/ 5.61	0	0	287,367	(732,827)	0	$	13,449,009	0	0	287,367	0	0	2
334442, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	09/28/2020	05/15/2030	03/30/2023	Sale	1	0	0.68/ 5.64	0	0	370,627	(1,073,548)	0	$	21,653,906	0	0	370,627	0	0	2
334756, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	10/01/2020	10/05/2032	05/15/2023	Sale	1	0	0.94/ 5.68	147,660	0	430,290	(1,491,301)	(69,343)	$	23,598,581	0	(2,708)	430,290	0	0	2
335663, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/08/2020	10/13/2050	03/15/2023	Sale	1	0	0.00/ 0.00	0	0	0	0	0	$	24,384,520	0	0	0	0	0	2
335664, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/08/2020	10/13/2023	03/23/2023	Sale	1	0	5.56/ 0.30	0	0	(4,198,542)	5,180,327	0	$	(18,103,041)	0	0	(4,198,542)	0	0	2
335665, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/08/2020	10/13/2050	03/15/2023	Sale	1	0	0.00/ 0.00	1,260,144	0	(630,072)	0	(630,072)	$	20,401,552	0	0	(630,072)	0	0	2
335666, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	10/08/2020	10/13/2023	03/23/2023	Sale	1	0	3.50/ 5.56	0	0	(3,090,347)	(1,358,104)	0	$	5,965,065	0	0	(3,090,347)	0	0	2
343874, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	11/05/2020	11/09/2025	04/03/2023	Sale	1	0	0.40/ 5.63	0	0	1,159,784	(2,261,395)	0	$	21,227,856	0	0	1,159,784	0	0	2
350589, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	01/15/2021	01/19/2026	04/03/2023	Sale	1	0	5.66/ 0.52	0	0	(1,804,143)	2,174,340	0	$	(21,501,388)	0	0	(1,804,143)	0	0	2
350988, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	01/25/2021	11/15/2030	02/01/2023	Sale	1	0	1.05/ 5.64	0	0	(46,150,302)	(904,587)	0	$	52,431,532	0	0	(46,150,302)	0	0	2
351139, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	01/27/2021	11/15/2030	04/05/2023	Sale	1	0	1.03/ 5.64	0	0	256,674	(900,585)	0	$	17,459,371	0	0	256,674	0	0	2
351205, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	01/28/2021	02/01/2033	02/01/2023	Sale	1	0	1.22/ 5.64	0	0	9,976	(150,201)	0	$	10,910,938	0	0	9,976	0	0	2
351293, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	01/29/2021	05/15/2037	03/23/2023	Sale	1	0	1.44/ 5.64	0	0	7,930	(516,341)	0	$	17,654,933	0	0	7,930	0	0	2
351294, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	01/29/2021	02/02/2033	05/15/2023	Sale	1	0	1.26/ 5.64	0	0	(73,156)	(665,898)	0	$	10,761,527	0	0	(73,156)	0	0	2
352348, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/11/2021	05/15/2037	03/23/2023	Sale	1	0	1.56/ 5.64	0	0	(52,658)	(1,251,652)	0	$	42,212,663	0	0	(52,658)	0	0	2

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

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352349, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/11/2021	05/15/2037	03/22/2023	Sale	1	0	1.56/ 5.64	0	0	(99,949)	(1,204,698)	0	$	42,183,284	0	0	(99,949)	0	0	2
352428, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/12/2021	05/15/2037	03/22/2023	Sale	1	0	1.63/ 5.64	0	0	(111,700)	(948,313)	0	$	32,939,324	0	0	(111,700)	0	0	2
353300, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/25/2021	03/01/2026	02/01/2023	Sale	1	0	5.64/ 0.86	0	0	(483,677)	360,039	0	$	(10,100,332)	0	0	(483,677)	0	0	2
353301, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/25/2021	03/01/2026	02/01/2023	Sale	1	0	5.64/ 0.88	0	0	(475,570)	358,332	0	$	(10,044,060)	0	0	(475,570)	0	0	2
353915, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	03/03/2021	11/15/2039	01/25/2023	Sale	1	0	1.90/ 5.64	0	0	0	436,798	0	$	28,948,557	0	0	0	0	0	2
354941, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/15/2021	02/15/2028	04/25/2023	Sale	1	0	5.64/ 1.32	0	0	(2,078,288)	3,317,229	0	$	(37,030,353)	0	0	(2,078,288)	0	0	2
357554, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/19/2021	04/21/2036	03/23/2023	Sale	1	0	0.00/ 0.00	0	0	0	0	0	$	(4,656,260)	0	0	0	0	0	2
357707, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/21/2021	11/15/2030	04/05/2023	Sale	1	0	5.64/ 1.55	0	0	(175,812)	1,901,353	0	$	(35,048,618)	0	0	(175,812)	0	0	2
357821, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/27/2021	04/29/2031	04/11/2023	Sale	1	0	5.65/ 1.57	0	0	(130,837)	441,907	0	$	(8,098,939)	0	0	(130,837)	0	0	2
357824, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/27/2021	04/29/2031	04/11/2023	Sale	1	0	5.65/ 1.59	0	0	(127,838)	440,030	0	$	(8,051,998)	0	0	(127,838)	0	0	2
357859, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/28/2021	04/30/2026	02/07/2023	Sale	1	0	5.65/ 0.96	0	0	131,449	387,371	0	$	(10,113,182)	0	0	131,449	0	0	2
357938, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYGQCGNHMHPSMRL3R97	04/29/2021	05/04/2028	05/15/2023	Sale	1	0	5.65/ 1.32	0	0	(181,444)	1,634,555	0	$	(15,980,420)	0	0	(181,444)	0	0	2
358641, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/13/2021	05/15/2031	05/15/2023	Sale	1	0	5.64/ 1.66	0	0	(43,930)	2,550,174	0	$	(33,832,075)	0	0	(43,930)	0	0	2
358642, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/13/2021	05/15/2031	05/15/2023	Sale	1	0	5.64/ 1.67	0	0	(43,822)	2,542,424	0	$	(33,672,876)	0	0	(43,822)	0	0	2
358643, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/13/2021	05/15/2031	05/15/2023	Sale	1	0	5.64/ 1.69	0	0	(43,604)	2,528,020	0	$	(33,414,630)	0	0	(43,604)	0	0	2
358663, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/14/2021	05/15/2031	05/15/2023	Sale	1	0	5.64/ 1.61	0	0	(44,353)	2,581,010	0	$	(34,478,920)	0	0	(44,353)	0	0	2
358733, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/17/2021	05/15/2031	05/15/2023	Sale	1	0	5.64/ 1.63	0	0	(43,943)	2,554,736	0	$	(34,036,531)	0	0	(43,943)	0	0	2
361137, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	07/01/2021	07/06/2026	04/05/2023	Sale	1	0	0.96/ 5.68	0	0	968,172	(1,006,751)	0	$	10,504,621	0	0	968,172	0	0	2
361269, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	07/02/2021	05/15/2031	04/11/2023	Sale	1	0	5.64/ 1.42	0	0	(792,032)	4,034,540	0	$	(74,255,076)	0	0	(792,032)	0	0	2
361271, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	07/02/2021	07/06/2031	04/11/2023	Sale	1	0	5.68/ 1.42	0	0	140,742	473,919	0	$	(8,785,481)	0	0	140,742	0	0	2
362364, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/28/2021	07/30/2026	04/03/2023	Sale	1	0	5.65/ 0.80	0	0	(722,679)	1,013,872	0	$	(11,193,474)	0	0	(722,679)	0	0	2
362404, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	07/29/2021	08/02/2026	02/07/2023	Sale	1	0	5.64/ 0.82	0	0	(155,309)	807,045	0	$	(22,319,724)	0	0	(155,309)	0	0	2
362548, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	08/02/2021	08/04/2026	04/05/2023	Sale	1	0	5.65/ 0.75	0	0	(1,347,846)	2,103,679	0	$	(22,799,314)	0	0	(1,347,846)	0	0	2

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363181, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	08/12/2021	08/16/2028	05/16/2023	Sale	1	0	5.65/ 1.14	0	0	130,715	696,994	0	$	(7,104,126)	0	0	130,715	0	0	2
363182, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	08/12/2021	08/16/2024	05/10/2023	Sale	1	0	5.65/ 0.55	0	0	(2,546,570)	3,857,869	0	$	(16,878,940)	0	0	(2,546,570)	0	0	2
363305, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/17/2021	08/19/2026	04/11/2023	Sale	1	0	0.83/ 5.63	0	0	575,852	(1,122,357)	0	$	11,233,047	0	0	575,852	0	0	2
364814, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	09/10/2021	09/14/2024	05/10/2023	Sale	1	0	0.37/ 5.15	0	0	3,772,972	(2,358,921)	0	$	10,296,508	0	0	3,772,972	0	0	2
365011, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	09/14/2021	05/15/2037	03/22/2023	Sale	1	0	1.54/ 5.64	0	0	(89,330)	(1,276,376)	0	$	44,826,809	0	0	(89,330)	0	0	2
366280, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/01/2021	10/05/2026	01/19/2023	Sale	1	0	1.03/ 5.68	0	0	(106,590,559)	(1,155,122)	0	$	43,233,723	0	0	(106,590,559)	0	0	2
366281, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/01/2021	10/05/2026	01/19/2023	Sale	1	0	1.03/ 5.68	0	0	0	(1,148,042)	0	$	43,335,783	0	0	0	0	0	2
366682, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/05/2021	10/07/2026	04/03/2023	Sale	1	0	1.06/ 5.67	0	0	1,248,234	(1,912,245)	0	$	21,435,340	0	0	1,248,234	0	0	2
367635, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/20/2021	10/22/2026	01/19/2023	Sale	1	0	5.03/ 0.99	0	0	0	(815,274)	0	$	(15,253,876)	0	0	0	0	0	2
367637, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/20/2021	10/22/2026	05/10/2023	Sale	1	0	0.99/ 5.03	0	0	2,828,711	(2,013,063)	0	$	15,260,692	0	0	2,828,711	0	0	2
367638, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/20/2021	10/22/2026	01/19/2023	Sale	1	0	5.03/ 0.99	0	0	0	(814,469)	0	$	(15,239,195)	0	0	0	0	0	2
367639, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/20/2021	10/22/2026	05/10/2023	Sale	1	0	0.99/ 5.03	0	0	2,825,545	(2,010,989)	0	$	15,240,768	0	0	2,825,545	0	0	2
369651, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	11/08/2021	11/10/2036	01/19/2023	Sale	1	0	1.37/ 4.96	0	0	0	281,993	0	$	17,639,545	0	0	0	0	0	2
369652, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	11/08/2021	11/10/2036	01/19/2023	Sale	1	0	1.38/ 4.96	0	0	0	281,094	0	$	17,571,920	0	0	0	0	0	2
370612, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	11/15/2021	11/17/2031	01/18/2023	Sale	1	0	4.94/ 1.40	0	0	0	(406,351)	0	$	(20,428,268)	0	0	0	0	0	2
370613, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	11/15/2021	11/17/2031	01/18/2023	Sale	1	0	4.94/ 1.41	0	0	0	(404,648)	0	$	(20,325,740)	0	0	0	0	0	2
372394, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	11/22/2021	02/24/2023	01/19/2023	Sale	1	0	0.33/ 2.32	0	0	0	6,956,480	0	$	3,063,021	0	0	0	0	0	2
372761, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/29/2021	12/01/2026	04/11/2023	Sale	1	0	1.07/ 4.89	0	0	1,943,915	(1,540,808)	0	$	15,668,600	0	0	1,943,915	0	0	2
373344, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/06/2021	12/08/2031	01/19/2023	Sale	1	0	1.50/ 5.64	0	0	0	178,264	0	$	14,368,287	0	0	0	0	0	2
373670, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	12/10/2021	05/15/2037	03/22/2023	Sale	1	0	1.71/ 5.64	0	0	(330,936)	(1,996,335)	0	$	68,569,072	0	0	(330,936)	0	0	2
373712, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/10/2021	05/15/2037	03/22/2023	Sale	1	0	1.70/ 5.64	0	0	(162,770)	(1,015,587)	0	$	34,927,919	0	0	(162,770)	0	0	2
373935, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/13/2021	08/15/2031	04/11/2023	Sale	1	0	1.54/ 5.64	0	0	1,180,465	(2,056,961)	0	$	38,252,683	0	0	1,180,465	0	0	2
373936, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/13/2021	12/15/2036	01/20/2023	Sale	1	0	1.63/ 5.65	0	0	0	22,927	0	$	3,570,221	0	0	0	0	0	2

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374316, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/14/2021	12/16/2023	01/19/2023	Sale	1	0	0.67/ 5.09	0	0	0	145,592	0	$	3,548,981	0	0	0	0	0	2
374317, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/14/2021	08/15/2031	04/12/2023	Sale	1	0	1.57/ 5.64	0	0	1,192,539	(2,062,443)	0	$	37,840,142	0	0	1,192,539	0	0	2
374318, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/14/2021	08/15/2031	04/12/2023	Sale	1	0	1.57/ 5.64	0	0	1,190,562	(2,058,982)	0	$	37,745,280	0	0	1,190,562	0	0	2
374323, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/14/2021	08/15/2031	04/12/2023	Sale	1	0	1.56/ 5.64	0	0	1,193,921	(2,064,865)	0	$	37,908,479	0	0	1,193,921	0	0	2
374552, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/15/2021	08/15/2031	04/11/2023	Sale	1	0	1.56/ 5.64	0	0	1,760,367	(3,067,233)	0	$	56,877,149	0	0	1,760,367	0	0	2
374553, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/15/2021	08/15/2031	01/20/2023	Sale	1	0	1.55/ 5.64	0	0	0	1,201,149	0	$	95,167,837	0	0	0	0	0	2
374558, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/15/2021	12/17/2026	01/20/2023	Sale	1	0	1.09/ 4.82	0	0	0	116,108	0	$	10,108,028	0	0	0	0	0	2
374564, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/15/2021	12/17/2026	01/20/2023	Sale	1	0	1.11/ 4.82	0	0	0	69,232	0	$	6,021,259	0	0	0	0	0	2
374983, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/17/2021	12/21/2031	01/19/2023	Sale	1	0	1.17/ 4.81	0	0	0	47,808	0	$	9,105,180	0	0	0	0	0	2
375098, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/20/2021	03/22/2042	01/26/2023	Sale	1	0	1.69/ 5.63	0	0	0	(379,944)	0	$	32,492,115	0	0	0	0	0	2
375147, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	12/21/2021	12/23/2023	03/22/2023	Sale	1	0	0.69/ 5.11	0	0	1,906,328	(1,725,895)	0	$	8,005,935	0	0	1,906,328	0	0	2
375527, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/30/2021	01/03/2027	01/20/2023	Sale	1	0	5.14/ 1.13	0	0	0	13,519	0	$	(7,539,543)	0	0	0	0	0	2
377166, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	01/28/2022	02/01/2027	01/19/2023	Sale	1	0	1.47/ 5.23	0	0	0	94,684	0	$	2,672,893	0	0	0	0	0	2
377649, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	02/03/2022	02/07/2042	03/22/2023	Sale	1	0	5.24/ 1.74	0	0	(123,456)	219,778	0	$	(8,402,015)	0	0	(123,456)	0	0	2
377650, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	02/03/2022	02/07/2032	01/19/2023	Sale	1	0	5.24/ 1.62	0	0	0	(69,983)	0	$	(5,240,050)	0	0	0	0	0	2
378113, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/10/2022	02/14/2037	03/23/2023	Sale	1	0	5.26/ 1.89	0	0	(153,833)	310,905	0	$	(9,107,540)	0	0	(153,833)	0	0	2
378114, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/10/2022	02/14/2037	03/23/2023	Sale	1	0	5.26/ 1.90	0	0	(152,979)	309,134	0	$	(9,024,814)	0	0	(152,979)	0	0	2
380008, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	03/02/2022	03/04/2025	05/10/2023	Sale	1	0	5.63/ 1.68	0	0	(619,768)	1,163,419	0	$	(6,082,104)	0	0	(619,768)	0	0	2
381629, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	03/17/2022	03/21/2037	03/23/2023	Sale	1	0	5.33/ 2.04	0	0	(22,302)	297,184	0	$	(8,288,627)	0	0	(22,302)	0	0	2
381807, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	03/18/2022	03/22/2029	04/12/2023	Sale	1	0	5.33/ 1.97	0	0	(226,941)	942,253	0	$	(11,638,062)	0	0	(226,941)	0	0	2
381861, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	03/21/2022	03/23/2032	04/12/2023	Sale	1	0	5.34/ 2.07	0	0	(126,451)	545,358	0	$	(8,750,412)	0	0	(126,451)	0	0	2
381864, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	03/21/2022	03/23/2027	01/20/2023	Sale	1	0	5.34/ 2.05	0	0	0	(20,147)	0	$	(2,752,094)	0	0	0	0	0	2
381865, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	03/21/2022	03/23/2032	01/20/2023	Sale	1	0	5.34/ 2.06	0	0	0	(8,054)	0	$	(2,339,975)	0	0	0	0	0	2

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
383140, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	03/22/2022	03/24/2029	04/12/2023	Sale	1	0	5.34/ 2.17	0	0	(232,710)	1,048,270	0	$	(12,380,170)	0	0	(232,710)	0	0	2
383141, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	03/22/2022	03/24/2037	03/22/2023	Sale	1	0	5.34/ 2.26	0	0	(613,020)	693,530	0	$	(10,641,337)	0	0	(613,020)	0	0	2
384775, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/11/2022	04/13/2037	01/20/2023	Sale	1	0	2.52/ 5.35	0	0	0	(153,632)	0	$	9,026,098	0	0	0	0	0	2
385936, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	04/28/2022	02/15/2038	01/19/2023	Sale	1	0	5.26/ 2.69	0	0	0	(129,587)	0	$	(12,614,894)	0	0	0	0	0	2
386051, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/29/2022	02/15/2038	01/30/2023	Sale	1	0	5.26/ 2.76	0	0	0	(127,901)	0	$	(17,474,158)	0	0	0	0	0	2
386052, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/29/2022	02/15/2038	03/22/2023	Sale	1	0	5.26/ 2.73	0	0	(126,188)	270,460	0	$	(6,241,794)	0	0	(126,188)	0	0	2
387415, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	05/04/2022	11/15/2031	01/19/2023	Sale	1	0	4.95/ 2.83	0	0	0	(101,945)	0	$	(3,752,152)	0	0	0	0	0	2
387425, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	05/04/2022	02/15/2038	02/01/2023	Sale	1	0	5.26/ 2.78	0	0	(353,675)	254,926	0	$	(15,169,585)	0	0	(353,675)	0	0	2
387426, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	05/04/2022	02/15/2038	01/19/2023	Sale	1	0	5.26/ 2.78	0	0	0	(54,226)	0	$	(8,330,119)	0	0	0	0	0	2
387608, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	05/05/2022	02/15/2038	03/22/2023	Sale	1	0	5.26/ 2.88	0	0	(343,961)	735,011	0	$	(15,086,503)	0	0	(343,961)	0	0	2
387976, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/06/2022	02/15/2036	03/23/2023	Sale	1	0	5.64/ 3.06	2,177,299	0	(1,349,721)	692,436	(1,020,027)	$	(13,108,687)	0	(17,534)	(1,349,721)	0	0	2
389262, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	05/10/2022	05/12/2029	01/19/2023	Sale	1	0	5.36/ 2.69	0	0	0	197,453	0	$	(8,154,323)	0	0	0	0	0	2
391850, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	05/24/2022	05/26/2041	03/22/2023	Sale	1	0	2.84/ 5.64	(4,190,000)	0	122,874	(1,451,643)	2,004,438	$	39,207,197	0	24,150	122,874	0	0	2
399364, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	07/21/2022	07/25/2029	05/10/2023	Sale	1	0	5.29/ 2.72	0	0	(223,339)	181,160	0	$	(1,347,285)	0	0	(223,339)	0	0	2
399500, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	07/22/2022	07/26/2037	01/19/2023	Sale	1	0	5.29/ 2.64	0	0	0	(83,116)	0	$	(4,071,315)	0	0	0	0	0	2
420700, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	01/05/2022	01/07/2037	01/20/2023	Sale	1	0	5.16/ 1.58	0	0	1,030,000	(5,349)	0	$	(1,077,938)	0	0	1,030,000	0	0	2
42602, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	05/12/2011	05/16/2026	04/03/2023	Sale	1	0	3.78/ 5.65	0	0	(1,013,412)	(319,253)	0	$	1,827,727	0	0	(1,013,412)	0	0	2
43056, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	08/11/2011	08/15/2026	05/15/2023	Sale	1	0	2.92/ 5.64	0	0	(572,819)	(564,434)	0	$	3,423,399	0	0	(572,819)	0	0	2
52877, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	01/30/2013	02/01/2028	05/15/2023	Sale	1	0	2.63/ 5.64	0	0	(1,523,591)	(2,234,001)	0	$	17,403,999	0	0	(1,523,591)	0	0	2
56769, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	04/05/2013	04/09/2023	04/09/2023	Maturity	1	0	0.00/ 0.00	0	0	0	(397,149)	0	$	396,580	0	0	0	0	0	2
56774, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	04/05/2013	04/09/2033	01/30/2023	Sale	1	0	2.62/ 5.67	0	0	(9,517,590)	(669,082)	0	$	10,279,423	0	0	(9,517,590)	0	0	2
57415, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/16/2013	04/18/2023	02/09/2023	Sale	1	0	1.89/ 4.79	0	0	(407,228)	(258,963)	0	$	683,642	0	0	(407,228)	0	0	2
57416, SWAP OTC_INTEREST_RATE_SWAP_MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/16/2013	04/18/2033	01/30/2023	Sale	1	0	2.65/ 5.66	0	0	0	(588,805)	0	$	8,013,304	0	0	0	0	0	2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
57563, SWAP OTC__INTEREST_RATE_SWAP__MUTUAL_PUT	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	04/19/2013	04/23/2033	01/30/2023	Sale	1	0	2.62/ 5.67	0	0	0	(939,281)	0	$	12,918,996	0	0	0	0	0	2
60693, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	06/07/2013	06/12/2033	05/15/2023	Sale	1	0	4.08/ 5.63	0	0	0	0	0	$	(2,535,792)	0	0	0	0	0	2
64211, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	08/15/2013	08/20/2033	05/15/2023	Sale	1	0	4.57/ 5.63	0	0	69,549	(97,596)	0	$	(6,399,653)	0	0	69,549	0	0	2
71029, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/25/2013	11/27/2023	03/23/2023	Sale	1	0	5.65/ 4.38	0	0	(3,892,133)	380,329	0	$	(2,842,532)	0	0	(3,892,133)	0	0	2
71035, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	11/25/2013	11/27/2028	05/15/2023	Sale	1	0	5.64/ 4.57	0	0	3,385,514	355,106	0	$	10,102,585	0	0	3,385,514	0	0	2
72540, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	12/16/2013	12/18/2028	04/04/2023	Sale	1	0	5.64/ 3.46	0	0	198,214	87,212	0	$	(662,976)	0	0	198,214	0	0	2
73687, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	01/07/2014	01/09/2024	03/23/2023	Sale	1	0	5.67/ 3.02	0	0	(319,165)	336,008	0	$	(1,738,387)	0	0	(319,165)	0	0	2
75085, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	01/31/2014	02/04/2024	03/23/2023	Sale	1	0	2.80/ 5.65	0	0	142,016	(240,525)	0	$	1,341,591	0	0	142,016	0	0	2
75269, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/04/2014	02/06/2024	03/23/2023	Sale	1	0	2.76/ 5.65	0	0	78,866	(134,254)	0	$	744,592	0	0	78,866	0	0	2
75270, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/04/2014	02/06/2029	04/24/2023	Sale	1	0	3.25/ 5.65	0	0	83,392	(117,810)	0	$	951,805	0	0	83,392	0	0	2
76225, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	02/25/2014	02/27/2034	05/15/2023	Sale	1	0	3.49/ 5.64	0	0	234,148	(389,299)	0	$	2,321,438	0	0	234,148	0	0	2
76481, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	CITIGROUP GLOBAL MARKETS, INC. MBNUM2BPBD07JBLYG310	02/28/2014	03/04/2029	04/25/2023	Sale	1	0	3.27/ 5.63	0	0	2,567	(5,131)	0	$	36,860	0	0	2,567	0	0	2
78180, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	03/25/2014	03/27/2034	03/30/2023	Sale	1	0	0.00/ 0.00	0	0	(4,464,849)	0	0	$	6,851,302	0	0	(4,464,849)	0	0	2
78181, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	03/25/2014	03/27/2034	02/23/2023	Sale	1	0	5.62/ 3.45	0	0	(20,446,211)	210,967	0	$	(3,418,449)	0	0	(20,446,211)	0	0	2
78499, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	03/31/2014	04/02/2034	05/15/2023	Sale	1	0	0.00/ 0.00	0	0	0	0	0	$	10,149,777	0	0	0	0	0	2
78500, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	03/31/2014	04/02/2029	04/26/2023	Sale	1	0	5.66/ 4.18	0	0	(120,655)	365,792	0	$	2,352,606	0	0	(120,655)	0	0	2
78501, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	03/31/2014	04/02/2034	05/15/2023	Sale	1	0	0.00/ 0.00	0	0	0	0	0	$	12,895,729	0	0	0	0	0	2
78502, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	03/31/2014	04/02/2029	05/15/2023	Sale	1	0	5.66/ 4.19	0	0	(210,482)	451,705	0	$	2,436,827	0	0	(210,482)	0	0	2
80563, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/02/2014	05/07/2029	04/25/2023	Sale	1	0	5.64/ 3.10	0	0	607,429	789,588	0	$	(6,963,675)	0	0	607,429	0	0	2
81168, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/16/2014	05/20/2029	04/24/2023	Sale	1	0	3.01/ 5.63	0	0	(529,831)	(716,720)	0	$	6,464,758	0	0	(529,831)	0	0	2
81169, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/16/2014	05/20/2029	05/15/2023	Sale	1	0	3.01/ 5.63	0	0	(386,612)	(858,898)	0	$	6,517,313	0	0	(386,612)	0	0	2
81170, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	05/16/2014	05/20/2024	04/12/2023	Sale	1	0	2.60/ 5.63	0	0	(324,579)	(627,163)	0	$	3,204,228	0	0	(324,579)	0	0	2
81270, SWAP OTC__INTEREST_RATE_SWAP__VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZ0078	05/20/2014	05/22/2029	05/15/2023	Sale	1	0	3.04/ 5.63	0	0	(668,863)	(1,338,405)	0	$	9,999,140	0	0	(668,863)	0	0	2

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
81271, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	05/20/2014	05/22/2029	05/15/2023	Sale	1	0	3.04/ 5.63	0	0	(667,891)	(1,339,160)	0	$	10,010,356	0	0	(667,891)	0	0	2
82622, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/04/2014	06/06/2024	05/11/2023	Sale	1	0	5.62/ 2.73	0	0	353,135	1,193,051	0	$	(4,679,751)	0	0	353,135	0	0	2
86633, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	08/08/2014	08/12/2029	04/12/2023	Sale	1	0	2.90/ 5.63	0	0	640,734	(1,074,365)	0	$	11,848,000	0	0	640,734	0	0	2
86634, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	08/08/2014	08/12/2034	04/12/2023	Sale	1	0	3.07/ 5.63	0	0	219,402	(367,642)	0	$	5,356,742	0	0	219,402	0	0	2
86635, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	08/08/2014	08/12/2024	04/12/2023	Sale	1	0	2.54/ 5.63	0	0	286,280	(480,566)	0	$	2,745,756	0	0	286,280	0	0	2
88498, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	08/21/2014	08/26/2034	04/12/2023	Sale	1	0	3.08/ 5.64	0	0	231,067	(501,479)	0	$	7,014,078	0	0	231,067	0	0	2
88937, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	08/27/2014	08/29/2034	04/12/2023	Sale	1	0	3.00/ 5.65	0	0	377,557	(838,094)	0	$	12,461,696	0	0	377,557	0	0	2
89873, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	09/04/2014	09/08/2034	04/12/2023	Sale	1	0	3.06/ 5.64	0	0	104,226	(253,236)	0	$	3,606,519	0	0	104,226	0	0	2
89875, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	09/04/2014	09/08/2034	04/12/2023	Sale	1	0	3.06/ 5.64	0	0	104,506	(254,037)	0	$	3,632,922	0	0	104,506	0	0	2
91678, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/01/2014	10/03/2034	04/12/2023	Sale	1	0	3.02/ 5.66	0	0	66,002	(504,377)	0	$	7,649,671	0	0	66,002	0	0	2
93129, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/20/2014	10/22/2034	04/12/2023	Sale	1	0	5.67/ 2.81	0	0	362,069	817,552	0	$	(14,521,323)	0	0	362,069	0	0	2
93130, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/20/2014	10/22/2034	04/12/2023	Sale	1	0	5.67/ 2.82	0	0	249,171	540,314	0	$	(9,523,933)	0	0	249,171	0	0	2
93131, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	10/20/2014	10/22/2034	04/12/2023	Sale	1	0	5.67/ 2.81	0	0	242,390	544,423	0	$	(9,660,526)	0	0	242,390	0	0	2
95377, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	11/24/2014	11/26/2029	04/12/2023	Sale	1	0	2.73/ 5.64	0	0	(199,009)	(301,095)	0	$	3,556,598	0	0	(199,009)	0	0	2
96475, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/09/2014	12/11/2029	04/12/2023	Sale	1	0	3.11/ 5.63	0	0	(535,643)	(452,474)	0	$	4,365,464	0	0	(535,643)	0	0	2
96476, SWAP OTC_INTEREST_RATE_SWAP_VANILLA	VA - Interest	Exhibit 5	INTEREST	HSBC SECURITIES (USA), INC. CYYG0CGNHMHPSMRL3R97	12/09/2014	12/11/2029	04/12/2023	Sale	1	0	3.11/ 5.63	0	0	(506,821)	(426,546)	0	$	4,106,254	0	0	(506,821)	0	0	2
Summary Line Adjustment	Vanilla Interest Rate Swaps								0	0		0	0	(160,929,137)	(9,138,162)	0	$	(58,876,231)	0	(2,983)	(160,929,137)	0	0	
1059999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(715,780)	0	(517,285,754)	(6,650,094)	326,052	XXX	504,899,615	0	1,630	(517,285,754)	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(715,780)	0	(517,285,754)	(6,650,094)	326,052	XXX	504,899,615	0	1,630	(517,285,754)	0	0	XXX
389275, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/10/2022	03/20/2023	03/07/2023	Sale	1	0	0.00/ 0.00	0	0	0	977,729	0		(357,202)	0	0	0	0	0	4
397614, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	BARCLAYS BANK PLC . G56SEF7VJP5I70UK5573	06/30/2022	06/30/2023	06/30/2023	Maturity	1	0	-0.90/ 0.00	0	0	0	4,703,400	0		655,729	0	0	0	0	0	4
416322, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/22/2022	03/20/2023	03/07/2023	Sale	1	0	0.00/ 0.00	0	0	0	(194,817)	0		(721,325)	0	0	0	0	0	4
418164, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	11/29/2022	03/20/2023	03/07/2023	Sale	1	0	0.00/ 0.00	0	0	0	834,958	0		(799,213)	0	0	0	0	0	4
418165, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/29/2022	03/20/2023	03/07/2023	Sale	1	0	0.00/ 0.00	0	0	0	974,227	0		(1,021,575)	0	0	0	0	0	4
418232, SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/30/2022	03/20/2023	03/20/2023	Maturity	1	0	0.00/ 0.00	0	0	0	226,593	0		(219,775)	0	0	0	0	0	4

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
418233. SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/30/2022	03/20/2023	03/07/2023	Sale	1	0	0.00/ 0.00	0	0	0	344,605	0		(401,329)	0	0	0	0	0	4
425051. SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	03/07/2023	06/20/2023	06/08/2023	Sale	1	0	0.00/ 0.00	0	0	0	3,015,952	0		0	0	0	0	0	0	4
425055. SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/07/2023	09/20/2023	09/07/2023	Sale	1	0	0.00/ 0.00	0	0	0	1,079,782	0		0	0	0	0	0	0	4
425056. SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	03/07/2023	09/20/2023	09/07/2023	Sale	1	0	0.00/ 0.00	0	0	0	2,634,055	0		0	0	0	0	0	0	4
432424. SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	06/08/2023	09/20/2023	09/07/2023	Sale	1	0	0.00/ 0.00	0	0	(4,274,742)	3,209,660	0		0	0	0	(4,274,742)	0	0	4
432427. SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/08/2023	12/20/2023	12/06/2023	Sale	1	0	0.00/ 0.00	0	0	(7,681,935)	3,364,566	0		0	0	0	(7,681,935)	0	0	4
447675. SWAP OTC_CREDIT_SWAP_PRICE_RETURN	VA - Credit	Exhibit 5	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	09/07/2023	12/20/2023	12/06/2023	Sale	1	0	0.00/ 0.00	0	0	(4,269,161)	1,421,309	0		0	0	0	(4,269,161)	0	0	4
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												0	0	(16,225,838)	22,592,021	0	XXX	(2,864,690)	0	0	(16,225,838)	0	0	XXX
380434. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/09/2022	03/15/2023	03/21/2023	Sale	1	0	0.78/ 0.00	0	0	0	4,588,173	0		(10,750,226)	0	0	0	0	0	4
384666. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	04/06/2022	10/04/2023	10/04/2023	Maturity	1	0	0.82/ 0.00	0	0	0	12,800,577	0		4,755,553	0	0	0	0	0	4
384911. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/13/2022	01/18/2023	01/24/2023	Sale	1	0	0.80/ 0.00	0	0	0	790,259	0		15,448,357	0	0	0	0	0	4
385428. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/19/2022	01/30/2023	02/02/2023	Sale	1	0	0.30/ 0.00	0	0	0	528,307	0		18,573,296	0	0	0	0	0	4
387582. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/05/2022	05/10/2023	05/10/2023	Maturity	1	0	0.92/ 0.00	0	0	0	1,715,435	0		7,051,083	0	0	0	0	0	4
389273. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	FIA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	05/10/2022	05/10/2023	05/10/2023	Maturity	1	0	0.00/ 0.00	0	0	0	19,176	0		109,960	0	0	0	0	0	4
393619. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	FIA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	06/07/2023	Maturity	1	0	0.00/ 0.00	0	0	0	(10,451)	0		1,860,997	0	0	0	0	0	4
395091. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/16/2022	06/14/2023	06/14/2023	Maturity	1	0	0.78/ 0.00	0	0	0	1,090,969	0		326,389	0	0	0	0	0	4
395092. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/16/2022	06/14/2023	06/20/2023	Sale	1	0	0.60/ 0.00	0	0	0	3,640,711	0		884,617	0	0	0	0	0	4
395093. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/16/2022	06/14/2023	06/20/2023	Sale	1	0	0.00/ 0.00	0	0	0	1,408,261	0		1,151,155	0	0	0	0	0	4
396187. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/22/2022	06/21/2023	06/21/2023	Maturity	1	0	-0.26/ 0.00	0	0	0	1,028,836	0		262,348	0	0	0	0	0	4
396188. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/22/2022	06/21/2023	06/21/2023	Maturity	1	0	-0.26/ 0.00	0	0	0	1,209,316	0		307,848	0	0	0	0	0	4
397271. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	NATIXIS SOCIETE ANONYME KX1IK48MPD4Y2NCUIZ63	06/22/2022	04/26/2023	04/26/2023	Maturity	1	0	0.88/ 0.00	0	0	0	9,533,126	0		116,970	0	0	0	0	0	4
398891. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	07/13/2022	01/18/2023	01/24/2023	Sale	1	0	-0.40/ 0.00	0	0	0	179,672	0		3,625,019	0	0	0	0	0	4
399230. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/19/2022	04/19/2023	04/26/2023	Sale	1	0	0.83/ 0.00	0	0	0	1,610,994	0		13,424,307	0	0	0	0	0	4
399397. SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	NATIXIS SOCIETE ANONYME KX1IK48MPD4Y2NCUIZ63	07/19/2022	04/26/2023	04/26/2023	Maturity	1	0	0.00/ 0.90	0	0	0	(3,113,879)	0		(37,975)	0	0	0	0	0	4

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401354, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	FIA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/09/2023	Maturity	1	0	0.00/ 0.00	0	0	0	(44,175)	0		23,996	0	0	0	0	0	4
401355, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/14/2023	Sale	1	0	0.76/ 0.00	0	0	0	2,287,422	0		5,093,980	0	0	0	0	0	4
401403, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/10/2022	08/09/2023	08/09/2023	Maturity	1	0	-0.06/ 0.00	0	0	0	3,549,995	0		(6,654,429)	0	0	0	0	0	4
401405, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/10/2022	08/09/2023	08/09/2023	Maturity	1	0	-0.04/ 0.00	0	0	0	3,621,501	0		(3,913,193)	0	0	0	0	0	4
401719, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	08/17/2022	08/16/2023	08/16/2023	Maturity	1	0	0.00/ 0.00	0	0	0	7,051,621	0		(5,317,879)	0	0	0	0	0	4
402240, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/24/2022	05/24/2023	05/24/2023	Maturity	1	0	-0.04/ 0.00	0	0	0	925,535	0		(2,757,361)	0	0	0	0	0	4
402241, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/24/2022	02/22/2023	02/27/2023	Sale	1	0	0.64/ 0.00	0	0	0	818,978	0		(5,155,848)	0	0	0	0	0	4
404105, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2023	09/13/2023	Maturity	1	0	-0.10/ 0.00	0	0	0	3,479,872	0		(3,201,701)	0	0	0	0	0	4
404198, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	SOCIETE GENERAL PARIS BRANCH O2RNE8IBXP4R0TD8PU41	09/15/2022	03/15/2023	03/21/2023	Sale	1	0	0.50/ 0.00	0	0	0	1,590,323	0		(530,888)	0	0	0	0	0	4
404199, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2023	09/13/2023	Maturity	1	0	-0.60/ 0.00	0	0	0	2,264,700	0		401,740	0	0	0	0	0	4
404200, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	09/15/2022	06/21/2023	06/26/2023	Sale	1	0	0.88/ 0.00	0	0	0	1,090,291	0		169,070	0	0	0	0	0	4
409974, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/26/2022	04/26/2023	04/26/2023	Maturity	1	0	0.54/ 0.00	0	0	0	6,566,957	0		2,139,861	0	0	0	0	0	4
409975, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	10/26/2022	07/26/2023	07/26/2023	Maturity	1	0	-0.14/ 0.00	0	0	0	4,647,525	0		3,251,578	0	0	0	0	0	4
412215, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	11/03/2022	11/08/2023	11/08/2023	Maturity	1	0	0.53/ 0.00	0	0	0	12,789,990	0		5,487,734	0	0	0	0	0	4
412216, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	11/03/2022	11/08/2023	11/08/2023	Maturity	1	0	0.53/ 0.00	0	0	0	8,764,769	0		3,760,654	0	0	0	0	0	4
414149, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/11/2022	05/10/2023	05/10/2023	Maturity	1	0	1.12/ 0.00	0	0	0	1,691,136	0		1,484,770	0	0	0	0	0	4
419150, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2022	01/20/2023	01/20/2023	Sale	1	0	22.6500	0	0	(931,472)	0	0		290,768	0	0	(931,472)	0	0	4
420161, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/16/2022	01/20/2023	01/20/2023	Sale	1	0	24.2500	0	0	(2,301,531)	0	0		1,356,305	0	0	(2,301,531)	0	0	4
421674, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/18/2023	07/12/2023	07/12/2023	Maturity	1	0	-0.10/ 0.00	0	0	0	2,194,560	0		0	0	0	0	0	0	4
421689, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/18/2023	02/17/2023	02/17/2023	Sale	1	0	20.5000	0	0	(1,282,593)	0	0		0	0	0	(1,282,593)	0	0	4
421982, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/20/2023	02/17/2023	02/17/2023	Sale	1	0	19.7500	0	0	(811,232)	0	0		0	0	0	(811,232)	0	0	4
422249, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	01/27/2023	04/26/2023	04/26/2023	Maturity	1	0	2.12/ 0.00	0	0	0	2,312,936	0		0	0	0	0	0	0	4
423449, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/15/2023	03/17/2023	03/17/2023	Sale	1	0	18.6000	0	0	(252,038)	0	0		0	0	0	(252,038)	0	0	4

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423888, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/16/2023	03/17/2023	03/17/2023	Sale	1	0	18.8000	0	0	(242,547)	0	0		0	0	0	(242,547)	0	0	4
424111, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	02/22/2023	08/30/2023	08/30/2023	Maturity	1	0	0.47/ 0.00	0	0	0	3,231,837	0		0	0	0	0	0	0	4
425832, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH .. B4TYDEB6GKMZO031MB27	03/15/2023	09/20/2023	09/20/2023	Maturity	1	0	0.38/ 0.00	0	0	0	13,391,137	0		0	0	0	0	0	0	4
425833, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH .. B4TYDEB6GKMZO031MB27	03/15/2023	09/20/2023	09/20/2023	Maturity	1	0	0.38/ 0.00	0	0	0	4,903,140	0		0	0	0	0	0	0	4
425926, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/16/2023	04/21/2023	04/21/2023	Sale	1	0	24.6500	0	0	(2,440,272)	0	0		0	0	0	(2,440,272)	0	0	4
425967, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/16/2023	04/21/2023	04/21/2023	Sale	1	0	24.2500	0	0	(2,375,666)	0	0		0	0	0	(2,375,666)	0	0	4
426210, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/21/2023	04/21/2023	04/21/2023	Sale	1	0	22.2500	0	0	(1,674,356)	0	0		0	0	0	(1,674,356)	0	0	4
427796, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/17/2023	05/19/2023	05/19/2023	Sale	1	0	17.1500	0	0	(775,823)	0	0		0	0	0	(775,823)	0	0	4
427852, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/18/2023	07/19/2023	07/26/2023	Sale	1	0	1.20/ 0.00	0	0	(3,628,765)	1,621,368	0		0	0	0	(3,628,765)	0	0	4
427895, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	04/19/2023	07/19/2023	07/26/2023	Sale	1	0	0.00/ -4.40	0	0	226,167	(44,355)	0		0	0	0	226,167	0	0	4
428012, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2023	05/19/2023	05/19/2023	Sale	1	0	16.7000	0	0	(766,650)	0	0		0	0	0	(766,650)	0	0	4
428164, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	04/25/2023	07/26/2023	07/26/2023	Maturity	1	0	1.06/ 0.00	0	0	(13,700,280)	6,078,757	0		0	0	0	(13,700,280)	0	0	4
428166, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	04/25/2023	07/26/2023	07/31/2023	Sale	1	0	0.82/ 0.00	0	0	(12,762,190)	2,172,688	0		0	0	0	(12,762,190)	0	0	4
428388, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	04/26/2023	07/26/2023	07/26/2023	Maturity	1	0	0.43/ 0.00	0	0	(27,742,823)	2,847,710	0		0	0	0	(27,742,823)	0	0	4
428697, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH ... 7H6GLXDRUGQFU57RNE97	05/02/2023	08/02/2023	08/02/2023	Maturity	1	0	0.00/ 0.00	0	0	1,186,250	(78,265)	0		0	0	0	1,186,250	0	0	4
429832, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/09/2023	08/16/2023	08/16/2023	Maturity	1	0	0.74/ 0.00	0	0	3,186,183	2,954,149	0		0	0	0	3,186,183	0	0	4
429833, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	FIA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	05/09/2023	11/15/2023	09/28/2023	Sale	1	0	0.00/ 0.00	0	0	(2,231,526)	(125,965)	0		0	0	0	(2,231,526)	0	0	4
430881, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH ... 7H6GLXDRUGQFU57RNE97	05/16/2023	08/16/2023	08/16/2023	Maturity	1	0	0.00/ -3.36	0	0	440,700	(49,799)	0		0	0	0	440,700	0	0	4
430919, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/17/2023	06/16/2023	06/16/2023	Sale	1	0	17.3500	0	0	(938,735)	0	0		0	0	0	(938,735)	0	0	4
430967, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/18/2023	06/16/2023	06/16/2023	Sale	1	0	17.3500	0	0	(1,511,673)	0	0		0	0	0	(1,511,673)	0	0	4
431184, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH .. B4TYDEB6GKMZO031MB27	05/24/2023	08/23/2023	08/23/2023	Maturity	1	0	0.01/ 0.00	0	0	(2,915,450)	611,411	0		0	0	0	(2,915,450)	0	0	4
432018, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/02/2023	09/06/2023	09/12/2023	Sale	1	0	0.00/ -3.10	0	0	82,595	(35,194)	0		0	0	0	82,595	0	0	4
432195, SWAP OTC_EQUITY_SWAP_PRICE_RETURN	FIA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	06/06/2023	12/13/2023	12/13/2023	Maturity	1	0	0.00/ 0.00	0	0	(449,600)	(105,154)	0		0	0	0	(449,600)	0	0	4

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432591, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	06/12/2023	07/21/2023	07/21/2023	Sale	1	0	15.3500	0	0	(1,690,933)	0	0		0	0	0	(1,690,933)	0	0	4
432775, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	06/13/2023	09/13/2023	09/13/2023	Maturity	1	0	0.89/ 0.00	0	0	1,605,608	743,765	0		0	0	0	1,605,608	0	0	4
432869, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/14/2023	09/27/2023	09/27/2023	Maturity	1	0	0.78/ 0.00	0	0	3,254,486	2,940,958	0		0	0	0	3,254,486	0	0	4
433093, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/15/2023	07/21/2023	07/21/2023	Sale	1	0	15.3400	0	0	(1,016,778)	0	0		0	0	0	(1,016,778)	0	0	4
434349, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	06/20/2023	09/20/2023	09/20/2023	Maturity	1	0	0.70/ 0.00	0	0	493,375	685,546	0		0	0	0	493,375	0	0	4
435556, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/21/2023	09/27/2023	09/27/2023	Maturity	1	0	0.41/ 0.00	0	0	1,224,140	740,606	0		0	0	0	1,224,140	0	0	4
435557, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/21/2023	09/27/2023	09/27/2023	Maturity	1	0	0.41/ 0.00	0	0	1,436,449	869,054	0		0	0	0	1,436,449	0	0	4
445021, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/19/2023	08/18/2023	08/18/2023	Sale	1	0	13.8000	0	0	(972,315)	0	0		0	0	0	(972,315)	0	0	4
445041, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/20/2023	08/18/2023	08/18/2023	Sale	1	0	13.7500	0	0	(581,121)	0	0		0	0	0	(581,121)	0	0	4
445514, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/26/2023	10/18/2023	10/18/2023	Maturity	1	0	0.70/ 0.00	0	0	18,138,549	2,516,108	0		0	0	0	18,138,549	0	0	4
445515, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH .. B4TYDEB6GKMZO031MB27	07/26/2023	10/18/2023	10/18/2023	Maturity	1	0	0.97/ 0.00	0	0	12,419,946	3,276,656	0		0	0	0	12,419,946	0	0	4
446011, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/02/2023	11/01/2023	11/01/2023	Maturity	1	0	0.00/ 0.20	0	0	(313,300)	(99,172)	0		0	0	0	(313,300)	0	0	4
446122, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	08/07/2023	11/08/2023	11/08/2023	Maturity	1	0	0.00/ 0.00	0	0	62,626	(54,904)	0		0	0	0	62,626	0	0	4
446123, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/07/2023	11/08/2023	11/08/2023	Maturity	1	0	0.00/ -2.50	0	0	(327,362)	(27,685)	0		0	0	0	(327,362)	0	0	4
446153, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	08/08/2023	11/08/2023	11/08/2023	Maturity	1	0	-0.38/ 0.00	0	0	3,394,624	978,584	0		0	0	0	3,394,624	0	0	4
446305, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - Equity Indices	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/16/2023	11/15/2023	11/15/2023	Maturity	1	0	0.00/ -2.80	0	0	(229,775)	(60,539)	0		0	0	0	(229,775)	0	0	4
446343, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/17/2023	09/15/2023	09/15/2023	Sale	1	0	17.1500	0	0	(1,463,752)	0	0		0	0	0	(1,463,752)	0	0	4
446384, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/18/2023	09/15/2023	09/15/2023	Sale	1	0	18.9500	0	0	(1,160,864)	0	0		0	0	0	(1,160,864)	0	0	4
447768, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH .. B4TYDEB6GKMZO031MB27	09/11/2023	10/20/2023	10/20/2023	Sale	1	0	14.0500	0	0	(209,173)	0	0		0	0	0	(209,173)	0	0	4
447885, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/13/2023	10/20/2023	10/20/2023	Sale	1	0	13.8000	0	0	(118,079)	0	0		0	0	0	(118,079)	0	0	4
448492, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/20/2023	12/13/2023	12/13/2023	Maturity	1	0	0.70/ 0.00	0	0	(37,501,137)	6,830,606	0		0	0	0	(37,501,137)	0	0	4
448493, SWAP OTC_EQUITY_SWAP__PRICE_RETURN	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	09/20/2023	12/13/2023	12/13/2023	Maturity	1	0	0.70/ 0.00	0	0	(13,730,972)	2,501,014	0		0	0	0	(13,730,972)	0	0	4
450023, SWAP OTC_EQUITY_VARIANCE_SWAP__VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/17/2023	11/17/2023	11/17/2023	Sale	1	0	17.1500	0	0	(274,352)	0	0		0	0	0	(274,352)	0	0	4

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
450099, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	10/19/2023	11/17/2023	11/17/2023	Sale	1	0	18.8500	0	0	(947,831)	0	0		0	0	0	(947,831)	0	0	4
451893, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	11/13/2023	12/15/2023	12/15/2023	Sale	1	0	15.1500	0	0	(836,809)	0	0		0	0	0	(836,809)	0	0	4
451963, SWAP OTC_EQUITY_VARIANCE_SWAP_VANILLA	VA - SP 500	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2023	12/15/2023	12/15/2023	Sale	1	0	14.4500	0	0	(1,509,110)	0	0		0	0	0	(1,509,110)	0	0	4
Summary Line Adjustment	Equity Leg Settlements								0	0		0	0	(817,071,252)	190,448	0		0	0	0	(817,071,252)	0	0	
1149999999. Subtotal - Swaps - Hedging Other - Total Return												0	0	(912,538,439)	162,027,926	0	XXX	53,038,856	0	0	(912,538,439)	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	(928,764,277)	184,619,947	0	XXX	50,174,166	0	0	(928,764,277)	0	0	XXX
224406, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	03/20/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	(22,925)	0	0	23,750	0		0	0	2,035	0	0	0	4
224407, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	03/20/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	88,493	0	0	47,500	0		0	0	(7,856)	0	0	0	4
224408, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	03/20/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	44,246	0	0	23,750	0		0	0	(3,928)	0	0	0	4
224409, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	03/20/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	44,246	0	0	23,750	0		0	0	(3,928)	0	0	0	4
224410, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	03/20/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	44,246	0	0	23,750	0		0	0	(3,928)	0	0	0	4
224414, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	03/20/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	(38,335)	0	0	23,750	0		0	0	3,403	0	0	0	4
224620, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/21/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	110,568	0	0	29,688	0		0	0	(9,831)	0	0	0	4
224621, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/21/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	110,568	0	0	29,688	0		0	0	(9,831)	0	0	0	4
224622, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/21/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	110,568	0	0	29,688	0		0	0	(9,831)	0	0	0	4
224630, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/21/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	110,568	0	0	29,688	0		0	0	(9,831)	0	0	0	4
224718, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6KS28	03/22/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	(6,467)	0	0	23,750	0		0	0	575	0	0	0	4
224719, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6KS28	03/22/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	(6,467)	0	0	23,750	0		0	0	575	0	0	0	4
225377, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/28/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	104,398	0	0	29,688	0		0	0	(9,316)	0	0	0	4
225378, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/28/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	104,398	0	0	29,688	0		0	0	(9,316)	0	0	0	4
225379, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/28/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	104,398	0	0	29,688	0		0	0	(9,316)	0	0	0	4
225380, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/28/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	104,398	0	0	29,688	0		0	0	(9,316)	0	0	0	4
225572, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/02/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	191,044	0	0	59,375	0		0	0	(17,075)	0	0	0	4
225573, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/02/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	191,739	0	0	59,375	0		0	0	(17,120)	0	0	0	4
225574, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/02/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	191,739	0	0	59,375	0		0	0	(17,120)	0	0	0	4

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225575, SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/02/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	191,739	0	0	59,375	0		0	0	(17,120)	0	0	0	4
225775, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	04/03/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	64,189	0	0	23,750	0		0	0	(5,740)	0	0	0	4
225776, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	04/03/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	64,189	0	0	23,750	0		0	0	(5,740)	0	0	0	4
225777, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	04/03/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	64,189	0	0	23,750	0		0	0	(5,740)	0	0	0	4
225778, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	04/03/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	64,189	0	0	23,750	0		0	0	(5,740)	0	0	0	4
226165, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/05/2018	06/20/2023	06/20/2023	Maturity	1	0	5.00/ 0.00	4,615,057	0	0	593,750	0		0	0	(413,579)	0	0	0	4
226194A, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	04/05/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	87,510	0	0	59,375	0		0	0	(7,842)	0	0	0	4
226194B, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	04/05/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	87,510	0	0	59,375	0		0	0	(7,842)	0	0	0	4
226206, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	23,254	0	0	23,750	0		0	0	(2,085)	0	0	0	4
226207, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	04/06/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	70,440	0	0	47,500	0		0	0	(6,316)	0	0	0	4
226208, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	1,798	0	0	23,750	0		0	0	(161)	0	0	0	4
226211, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	123,374	0	0	47,500	0		0	0	(11,062)	0	0	0	4
226458, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/09/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	295,700	0	0	118,750	0		0	0	(26,527)	0	0	0	4
226727, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/12/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	438,319	0	0	118,750	0		0	0	(39,425)	0	0	0	4
226733, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	04/12/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	210,097	0	0	118,750	0		0	0	(18,898)	0	0	0	4
226739, SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/12/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	1,096,890	0	0	285,000	0		0	0	(98,662)	0	0	0	4
226740, SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	04/12/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	275,889	0	0	71,250	0		0	0	(24,763)	0	0	0	4
226742, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/12/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	179,849	0	0	71,250	0		0	0	(16,177)	0	0	0	4
226744, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/12/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	119,899	0	0	47,500	0		0	0	(10,785)	0	0	0	4
226880, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/16/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	137,611	0	0	47,500	0		0	0	(12,391)	0	0	0	4
232706, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/26/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	352,653	0	0	118,750	0		0	0	(32,995)	0	0	0	4
232961, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/27/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	94,404	0	0	47,500	0		0	0	(8,847)	0	0	0	4
232962, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	06/27/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	141,606	0	0	71,250	0		0	0	(13,271)	0	0	0	4

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
233044, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/28/2018	06/20/2023	06/20/2023	Maturity	1	0	5.00/ 0.00	2,006,669	0	0	237,500	0		0	0	(188,160)	0	0	0	4
233045, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	06/28/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	590,041	0	0	190,000	0		0	0	(55,205)	0	0	0	4
237144, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/30/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	43,573	0	0	11,400	0		0	0	(4,223)	0	0	0	4
237146, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/30/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	10,893	0	0	2,850	0		0	0	(1,056)	0	0	0	4
237147, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/30/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	190,631	0	0	49,875	0		0	0	(18,476)	0	0	0	4
237148, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/30/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	526,503	0	0	137,750	0		0	0	(51,029)	0	0	0	4
237150, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/30/2018	06/20/2023	06/20/2023	Maturity	1	0	1.00/ 0.00	108,932	0	0	28,500	0		0	0	(10,558)	0	0	0	4
242826, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	11/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	119,090	0	0	98,333	0		0	0	(22,565)	0	0	0	4
242827, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	38,546	0	0	49,167	0		0	0	(7,304)	0	0	0	4
242828, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	115,639	0	0	147,500	0		0	0	(21,911)	0	0	0	4
242837, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	11/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	123,775	0	0	98,333	0		0	0	(23,453)	0	0	0	4
242838, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	11/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	123,775	0	0	98,333	0		0	0	(23,453)	0	0	0	4
242845, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	332,241	0	0	196,667	0		0	0	(62,953)	0	0	0	4
242848, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	11/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	100,386	0	0	98,333	0		0	0	(19,021)	0	0	0	4
242851, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2018	12/20/2023	12/20/2023	Maturity	1	0	5.00/ 0.00	886,773	0	0	245,833	0		0	0	(168,025)	0	0	0	4
242852, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	11/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	126,325	0	0	196,667	0		0	0	(23,936)	0	0	0	4
242884, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	11/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	119,090	0	0	98,333	0		0	0	(22,565)	0	0	0	4
242971, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/08/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	256,002	0	0	147,500	0		0	0	(48,533)	0	0	0	4
242972, SWAP OTC_CREDIT_DEFAULT_SWAP_INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/08/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	170,668	0	0	98,333	0		0	0	(32,355)	0	0	0	4
242975, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/08/2018	12/20/2023	12/20/2023	Maturity	1	0	5.00/ 0.00	2,706,182	0	0	737,500	0		0	0	(513,041)	0	0	0	4
242977, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/08/2018	12/20/2023	12/20/2023	Maturity	1	0	5.00/ 0.00	899,402	0	0	245,833	0		0	0	(170,510)	0	0	0	4
242978, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	11/08/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	114,324	0	0	98,333	0		0	0	(21,674)	0	0	0	4
242979, SWAP OTC_CREDIT_DEFAULT_SWAP_SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	11/08/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	(212,397)	0	0	147,500	0		0	0	40,266	0	0	0	4

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242998. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/08/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	172,057	0	0	98,333	0		0	0	(32,531)	0	0	0	4
243000. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	11/08/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	(70,799)	0	0	49,167	0		0	0	13,422	0	0	0	4
243099. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/09/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	641,213	0	0	393,333	0		0	0	(121,497)	0	0	0	4
243100. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/09/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	160,303	0	0	98,333	0		0	0	(30,374)	0	0	0	4
243389. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	11/15/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	112,781	0	0	196,667	0		0	0	(21,450)	0	0	0	4
243430. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/15/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	133,205	0	0	98,333	0		0	0	(25,335)	0	0	0	4
243431. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/15/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	122,856	0	0	98,333	0		0	0	(23,366)	0	0	0	4
243432. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/15/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	122,856	0	0	98,333	0		0	0	(23,366)	0	0	0	4
243572. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/19/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	235,635	0	0	186,833	0		0	0	(44,889)	0	0	0	4
243573. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	11/19/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	63,559	0	0	98,333	0		0	0	(12,108)	0	0	0	4
243574. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	11/19/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	63,559	0	0	98,333	0		0	0	(12,108)	0	0	0	4
244306. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/27/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	(57,394)	0	0	122,917	0		0	0	10,975	0	0	0	4
244307. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/27/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	(57,394)	0	0	122,917	0		0	0	10,975	0	0	0	4
244327. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/27/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	(18,744)	0	0	98,333	0		0	0	3,584	0	0	0	4
244702. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/28/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	118,475	0	0	98,333	0		0	0	(22,692)	0	0	0	4
246617. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	77,199	0	0	88,500	0		0	0	(14,843)	0	0	0	4
246618. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/07/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	51,466	0	0	59,000	0		0	0	(9,895)	0	0	0	4
246713. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/10/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	(49,369)	0	0	88,500	0		0	0	9,507	0	0	0	4
246833. SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2018	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	53,919	0	0	147,500	0		0	0	(10,389)	0	0	0	4
248974. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/02/2019	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	113,237	0	0	245,833	0		0	0	(22,060)	0	0	0	4
248975. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	01/02/2019	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	113,237	0	0	245,833	0		0	0	(22,060)	0	0	0	4
253235. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	02/22/2019	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	421,349	0	0	245,833	0		0	0	(84,653)	0	0	0	4
253425. SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	02/26/2019	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	440,963	0	0	245,833	0		0	0	(88,695)	0	0	0	4

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
253618, SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	02/28/2019	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	178,318	0	0	98,333	0		0	0	(35,949)	0	0	0	4
253620, SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	02/28/2019	12/20/2023	12/20/2023	Maturity	1	0	1.00/ 0.00	358,859	0	0	196,667	0		0	0	(72,181)	0	0	0	4
63828, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	08/07/2013	09/20/2023	09/20/2023	Maturity	1	0	1.00/ 0.00	(664,055)	0	0	146,111	0		0	0	47,137	0	0	0	4
63829, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	MORGAN STANLEY CAPITAL SERVICES INC. I7331LVCZKQKX5T7XV54	08/07/2013	09/20/2023	09/20/2023	Maturity	1	0	1.00/ 0.00	(759,803)	0	0	146,111	0		0	0	53,933	0	0	0	4
63953, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/14/2017	09/20/2023	09/20/2023	Maturity	1	0	1.00/ 0.00	524,662	0	0	219,167	0		0	0	(65,271)	0	0	0	4
63956, SWAP OTC_CREDIT_DEFAULT_SWAP__SINGLE_NAME	Replication	Sch DB Part C	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/14/2017	09/20/2023	09/20/2023	Maturity	1	0	1.00/ 0.00	519,008	0	0	146,111	0		0	0	(64,568)	0	0	0	4
418612, SWAP OTC_CREDIT_DEFAULT_SWAP__INDEX	Replication	Sch DB Part C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	12/06/2022	12/20/2027	02/23/2023	Sale	0	0	1.00/ 0.00	0	(154,619)	0	(12,778)	109,225		0	0	1,505	0	0	0	4
1189999999. Subtotal - Swaps - Replication - Credit Default												23,000,000	(154,619)	0	10,478,764	109,225	XXX	0	0	(3,111,643)	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												23,000,000	(154,619)	0	10,478,764	109,225	XXX	0	0	(3,111,643)	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												80,640	0	(762,233,750)	1,236,128	63,137	XXX	641,854,003	0	(4,995)	(680,732,572)	(81,501,178)	0	XXX
1369999999. Total Swaps - Credit Default												23,000,000	(154,619)	(16,225,838)	33,070,785	109,225	XXX	(2,864,690)	0	(3,111,643)	(16,225,838)	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	(912,538,439)	162,027,926	0	XXX	53,038,856	0	0	(912,538,439)	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												23,080,640	(154,619)	(1,690,998,027)	196,334,839	172,362	XXX	692,028,169	0	(3,116,637)	(1,609,496,849)	(81,501,178)	0	XXX
402117, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/23/2022	01/19/2024	01/05/2023	Sale	1	0	.75390242	0	0	(3,292,655)	0	0	$	3,762,152	0	0	(3,292,655)	0	0	2
402118, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/23/2022	01/19/2024	01/05/2023	Sale	1	0	.75228982	0	0	(1,980,973)	0	0	$	2,256,350	0	0	(1,980,973)	0	0	2
402119, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2022	01/19/2024	01/05/2023	Sale	1	0	.75390242	0	0	(5,380,681)	0	0	$	6,155,392	0	0	(5,380,681)	0	0	2
402120, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2022	01/19/2024	01/05/2023	Sale	1	0	.75228982	0	0	(2,088,053)	0	0	$	2,383,430	0	0	(2,088,053)	0	0	2
402238, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/24/2022	01/19/2024	01/10/2023	Sale	1	0	.95919663	0	0	(9,339,326)	0	0	$	15,050,641	0	0	(9,339,326)	0	0	2
402239, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	08/24/2022	01/19/2024	01/10/2023	Sale	1	0	.77217012	0	0	(10,307,286)	0	0	$	17,880,352	0	0	(10,307,286)	0	0	2
402321, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	08/24/2022	01/19/2024	02/22/2023	Sale	1	0	.97842198	0	0	(4,007,037)	0	0	$	3,800,387	0	0	(4,007,037)	0	0	2
402357, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/25/2022	01/19/2024	01/11/2023	Sale	1	0	.72157940	0	0	(3,730,034)	0	0	$	6,122,763	0	0	(3,730,034)	0	0	2
402358, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/25/2022	01/19/2024	01/11/2023	Sale	1	0	.74612751	0	0	(1,195,100)	0	0	$	2,186,227	0	0	(1,195,100)	0	0	2
402721, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/30/2022	01/19/2024	01/17/2023	Sale	1	0	.77575854	0	0	(4,613,781)	0	0	$	9,529,516	0	0	(4,613,781)	0	0	2
402723, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/30/2022	01/19/2024	01/17/2023	Sale	1	0	.96537946	0	0	(3,497,210)	0	0	$	6,092,863	0	0	(3,497,210)	0	0	2
402725, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	08/30/2022	01/19/2024	01/30/2023	Sale	1	0	.98134190	0	0	(971,048)	0	0	$	1,993,396	0	0	(971,048)	0	0	2
402923, FORWARD OTC_FORWARD__BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/31/2022	01/19/2024	01/18/2023	Sale	1	0	.83021957	0	0	(4,069,761)	0	0	$	9,384,116	0	0	(4,069,761)	0	0	2

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402924, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/31/2022	01/19/2024	01/18/2023	Sale	1	0	.62564640	0	0	(8,916,356)	0	0	$	23,873,206	0	0	(8,916,356)	0	0	2
402926, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/31/2022	01/19/2024	01/18/2023	Sale	1	0	.89068804	0	0	(3,609,510)	0	0	$	11,700,374	0	0	(3,609,510)	0	0	2
403009, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/01/2022	01/19/2024	01/19/2023	Sale	1	0	.78969361	0	0	(3,374,971)	0	0	$	10,400,192	0	0	(3,374,971)	0	0	2
403072, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/01/2022	01/19/2024	01/19/2023	Sale	1	0	.78969361	0	0	(506,372)	0	0	$	1,560,419	0	0	(506,372)	0	0	2
403582, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	09/07/2022	01/19/2024	02/16/2023	Sale	1	0	.66438099	0	0	(5,682,460)	0	0	$	6,946,954	0	0	(5,682,460)	0	0	2
403617, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	09/08/2022	01/19/2024	02/16/2023	Sale	1	0	.80518108	0	0	(2,248,535)	0	0	$	2,668,009	0	0	(2,248,535)	0	0	2
403618, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/08/2022	01/19/2024	02/16/2023	Sale	1	0	.88922574	0	0	(21,485,004)	0	0	$	27,014,806	0	0	(21,485,004)	0	0	2
403619, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/08/2022	01/19/2024	02/16/2023	Sale	1	0	.85371015	0	0	(2,642,592)	0	0	$	3,220,597	0	0	(2,642,592)	0	0	2
404007, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/13/2022	01/19/2024	02/22/2023	Sale	1	0	.84401115	0	0	(6,792,577)	0	0	$	6,228,405	0	0	(6,792,577)	0	0	2
404390, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	09/16/2022	01/19/2024	01/17/2023	Sale	1	0	.94271880	0	0	(292,190)	0	0	$	2,078,427	0	0	(292,190)	0	0	2
404391, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	09/16/2022	01/19/2024	01/17/2023	Sale	1	0	.94319316	0	0	(315,908)	0	0	$	2,102,091	0	0	(315,908)	0	0	2
404470, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC OV6WBS6QX2D1J8570P30	09/20/2022	01/19/2024	02/23/2023	Sale	1	0	.86188013	0	0	(1,679,099)	0	0	$	1,329,183	0	0	(1,679,099)	0	0	2
404471, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC OV6WBS6QX2D1J8570P30	09/20/2022	01/19/2024	02/23/2023	Sale	1	0	.78073981	0	0	(1,130,511)	0	0	$	1,001,304	0	0	(1,130,511)	0	0	2
404472, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC OV6WBS6QX2D1J8570P30	09/20/2022	01/19/2024	02/23/2023	Sale	1	0	.77702806	0	0	(1,173,673)	0	0	$	1,201,667	0	0	(1,173,673)	0	0	2
404473, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC OV6WBS6QX2D1J8570P30	09/20/2022	01/19/2024	02/23/2023	Sale	1	0	.77702806	0	0	(1,222,577)	0	0	$	1,251,736	0	0	(1,222,577)	0	0	2
404552, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	09/21/2022	01/19/2024	02/28/2023	Sale	1	0	.69542725	0	0	(11,980,572)	0	0	$	13,069,252	0	0	(11,980,572)	0	0	2
404554, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/21/2022	01/19/2024	02/27/2023	Sale	1	0	.94083582	0	0	(3,301,078)	0	0	$	3,077,475	0	0	(3,301,078)	0	0	2
404712, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/22/2022	01/19/2024	03/01/2023	Sale	1	0	.98701118	0	0	(14,838,982)	0	0	$	11,177,688	0	0	(14,838,982)	0	0	2
405848, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	09/26/2022	01/19/2024	01/19/2023	Sale	1	0	.92507233	0	0	2,406,766	0	0	$	1,828,562	0	0	2,406,766	0	0	2
406010, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/27/2022	01/19/2024	03/03/2023	Sale	1	0	.64843368	0	0	1,616,090	0	0	$	(3,517,590)	0	0	1,616,090	0	0	2
406039, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/27/2022	01/19/2024	03/03/2023	Sale	1	0	.64843368	0	0	337,473	0	0	$	(1,040,707)	0	0	337,473	0	0	2
406115, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/28/2022	01/19/2024	02/27/2023	Sale	1	0	.77044310	0	0	(204,149)	0	0	$	(162,535)	0	0	(204,149)	0	0	2
406116, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/28/2022	01/19/2024	03/06/2023	Sale	1	0	.68687880	0	0	(365,093)	0	0	$	960,447	0	0	(365,093)	0	0	2
406117, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/28/2022	01/19/2024	03/06/2023	Sale	1	0	.68924441	0	0	182,123	0	0	$	(330,899)	0	0	182,123	0	0	2
406196, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/29/2022	01/19/2024	03/07/2023	Sale	1	0	.69604345	0	0	(2,589,300)	0	0	$	3,778,961	0	0	(2,589,300)	0	0	2
406197, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/29/2022	01/19/2024	03/07/2023	Sale	1	0	.98807638	0	0	(1,140,530)	0	0	$	439,942	0	0	(1,140,530)	0	0	2

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
406198. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/29/2022	01/19/2024	01/18/2023	Sale	1	0	.85690941	0	0	12,417,118	0	0	$	1,829,324	0	0	12,417,118	0	0	2
406534. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	ROYAL BANK OF CANADA TORONTO IESWU3ORVB7T21TZOK62	10/04/2022	01/19/2024	03/14/2023	Sale	1	0	.68178907	0	0	(276,954)	0	0	$	2,118,323	0	0	(276,954)	0	0	2
406535. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/04/2022	01/19/2024	03/14/2023	Sale	1	0	.70493059	0	0	842,150	0	0	$	731,741	0	0	842,150	0	0	2
406536. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/04/2022	01/19/2024	03/14/2023	Sale	1	0	.83078015	0	0	(456,674)	0	0	$	4,886,907	0	0	(456,674)	0	0	2
406537. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/04/2022	01/19/2024	03/14/2023	Sale	1	0	.72856055	0	0	4,181,835	0	0	$	5,752,709	0	0	4,181,835	0	0	2
406538. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	10/04/2022	01/19/2024	03/14/2023	Sale	1	0	.67542671	0	0	(1,376,507)	0	0	$	5,409,708	0	0	(1,376,507)	0	0	2
406595. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	10/05/2022	01/19/2024	03/03/2023	Sale	1	0	.77297963	0	0	(1,290,695)	0	0	$	99,815	0	0	(1,290,695)	0	0	2
406596. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	10/05/2022	01/19/2024	03/15/2023	Sale	1	0	.77297963	0	0	1,632,269	0	0	$	33,272	0	0	1,632,269	0	0	2
406695. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	ROYAL BANK OF CANADA TORONTO IESWU3ORVB7T21TZOK62	10/06/2022	01/19/2024	03/16/2023	Sale	1	0	.62766082	0	0	2,186,948	0	0	$	2,353,152	0	0	2,186,948	0	0	2
406696. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/06/2022	01/19/2024	03/16/2023	Sale	1	0	.62766082	0	0	2,520,157	0	0	$	2,697,363	0	0	2,520,157	0	0	2
406698. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/06/2022	01/19/2024	03/16/2023	Sale	1	0	.63528420	0	0	4,487,885	0	0	$	(65,861)	0	0	4,487,885	0	0	2
406699. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/06/2022	01/19/2024	03/16/2023	Sale	1	0	.63528420	0	0	2,224,085	0	0	$	(32,639)	0	0	2,224,085	0	0	2
406897. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/11/2022	01/19/2024	03/17/2023	Sale	1	0	.84619845	0	0	3,756,444	0	0	$	(1,181,606)	0	0	3,756,444	0	0	2
406898. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/11/2022	01/19/2024	03/17/2023	Sale	1	0	.79708145	0	0	5,354,355	0	0	$	(1,426,569)	0	0	5,354,355	0	0	2
406966. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/12/2022	01/19/2024	03/21/2023	Sale	1	0	.66436613	0	0	1,487,745	0	0	$	6,121	0	0	1,487,745	0	0	2
406967. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/12/2022	01/19/2024	03/21/2023	Sale	1	0	.64476094	0	0	2,331,037	0	0	$	152,111	0	0	2,331,037	0	0	2
406968. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	10/12/2022	01/19/2024	03/21/2023	Sale	1	0	.64580705	0	0	8,113,431	0	0	$	2,102,552	0	0	8,113,431	0	0	2
406969. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	10/12/2022	01/19/2024	03/21/2023	Sale	1	0	.66436613	0	0	1,792,121	0	0	$	9,543	0	0	1,792,121	0	0	2
406971. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/12/2022	01/19/2024	03/22/2023	Sale	1	0	.61908883	0	0	4,524,807	0	0	$	(2,119,561)	0	0	4,524,807	0	0	2
406972. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/12/2022	01/19/2024	03/22/2023	Sale	1	0	.61908883	0	0	3,591,117	0	0	$	(1,682,192)	0	0	3,591,117	0	0	2
407000. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/13/2022	01/19/2024	03/23/2023	Sale	1	0	.80758584	0	0	18,533,529	0	0	$	(6,790,636)	0	0	18,533,529	0	0	2
407001. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/13/2022	01/19/2024	03/23/2023	Sale	1	0	.77286423	0	0	2,569,731	0	0	$	(879,086)	0	0	2,569,731	0	0	2
407185. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/17/2022	01/19/2024	03/28/2023	Sale	1	0	.61959943	0	0	4,776,634	0	0	$	(2,079,392)	0	0	4,776,634	0	0	2
407186. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/17/2022	01/19/2024	03/28/2023	Sale	1	0	.85625779	0	0	10,383,068	0	0	$	(3,540,546)	0	0	10,383,068	0	0	2
407187. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/17/2022	01/19/2024	03/28/2023	Sale	1	0	.66680396	0	0	12,007,571	0	0	$	(1,410,385)	0	0	12,007,571	0	0	2

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407273, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/18/2022	01/19/2024	03/29/2023	Sale	1	0	.83935036	0	0	4,903,614	0	0	$	(274,401)	0	0	4,903,614	0	0	2
407337, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/19/2022	01/19/2024	03/30/2023	Sale	1	0	.82403562	0	0	16,789,314	0	0	$	(8,897,627)	0	0	16,789,314	0	0	2
407338, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	10/19/2022	01/19/2024	03/30/2023	Sale	1	0	.83282513	0	0	6,537,247	0	0	$	(1,680,494)	0	0	6,537,247	0	0	2
407726, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	10/20/2022	01/19/2024	04/04/2023	Sale	1	0	.62219673	0	0	3,358,914	0	0	$	(1,881,629)	0	0	3,358,914	0	0	2
409568, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/24/2022	01/19/2024	04/04/2023	Sale	1	0	.98865686	0	0	14,713,040	0	0	$	(8,770,683)	0	0	14,713,040	0	0	2
409781, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/25/2022	01/19/2024	04/05/2023	Sale	1	0	.80997970	0	0	5,666,600	0	0	$	(608,773)	0	0	5,666,600	0	0	2
409782, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/25/2022	01/19/2024	04/05/2023	Sale	1	0	.67785721	0	0	13,458,695	0	0	$	(4,621,240)	0	0	13,458,695	0	0	2
409783, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/25/2022	01/19/2024	04/05/2023	Sale	1	0	.53212488	0	0	20,651,155	0	0	$	(8,464,853)	0	0	20,651,155	0	0	2
409900, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/26/2022	01/19/2024	04/11/2023	Sale	1	0	.83836558	0	0	3,040,657	0	0	$	(137,269)	0	0	3,040,657	0	0	2
409901, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/26/2022	01/19/2024	04/11/2023	Sale	1	0	.72955811	0	0	4,451,072	0	0	$	(1,867,537)	0	0	4,451,072	0	0	2
409902, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/26/2022	01/19/2024	04/11/2023	Sale	1	0	.69611877	0	0	2,366,437	0	0	$	(947,807)	0	0	2,366,437	0	0	2
409903, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	ROYAL BANK OF CANADA TORONTO IESWU3ORVB7T21TZOK62	10/26/2022	01/19/2024	04/11/2023	Sale	1	0	.83836558	0	0	1,575,280	0	0	$	(73,029)	0	0	1,575,280	0	0	2
409904, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/26/2022	01/19/2024	04/11/2023	Sale	1	0	.72955811	0	0	2,715,908	0	0	$	(1,138,274)	0	0	2,715,908	0	0	2
409905, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/26/2022	01/19/2024	04/11/2023	Sale	1	0	.69611877	0	0	1,656,506	0	0	$	(662,903)	0	0	1,656,506	0	0	2
410123, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/27/2022	01/19/2024	04/12/2023	Sale	1	0	.60989756	0	0	23,241,172	0	0	$	(9,353,211)	0	0	23,241,172	0	0	2
410125, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	10/27/2022	01/19/2024	04/12/2023	Sale	1	0	.84516166	0	0	10,584,585	0	0	$	(2,980,439)	0	0	10,584,585	0	0	2
410128, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	10/27/2022	01/19/2024	04/12/2023	Sale	1	0	.60989756	0	0	4,487,488	0	0	$	(1,802,665)	0	0	4,487,488	0	0	2
411549, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/02/2022	01/19/2024	04/13/2023	Sale	1	0	.91387894	0	0	4,612,106	0	0	$	(1,551,327)	0	0	4,612,106	0	0	2
411552, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	11/02/2022	01/19/2024	04/13/2023	Sale	1	0	.73068857	0	0	15,902,646	0	0	$	(6,542,584)	0	0	15,902,646	0	0	2
411553, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/02/2022	01/19/2024	04/13/2023	Sale	1	0	.73068857	0	0	2,972,457	0	0	$	(1,227,091)	0	0	2,972,457	0	0	2
412187, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	11/03/2022	01/19/2024	04/18/2023	Sale	1	0	.70192948	0	0	1,582,741	0	0	$	(970,528)	0	0	1,582,741	0	0	2
412188, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2022	01/19/2024	04/18/2023	Sale	1	0	.70192948	0	0	9,892,129	0	0	$	(6,065,799)	0	0	9,892,129	0	0	2
412189, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	11/03/2022	01/19/2024	04/18/2023	Sale	1	0	.82826221	0	0	15,735,725	0	0	$	(4,880,785)	0	0	15,735,725	0	0	2
419059, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/13/2022	01/19/2024	04/19/2023	Sale	1	0	.87877644	0	0	(2,316,413)	0	0	$	5,700,345	0	0	(2,316,413)	0	0	2
419060, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/13/2022	01/19/2024	04/19/2023	Sale	1	0	.87877644	0	0	(426,808)	0	0	$	1,038,881	0	0	(426,808)	0	0	2
419061, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/13/2022	01/19/2024	04/19/2023	Sale	1	0	1.11581635	0	0	(2,124,938)	0	0	$	3,790,246	0	0	(2,124,938)	0	0	2
419062, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/13/2022	01/19/2024	04/19/2023	Sale	1	0	1.11581635	0	0	(1,062,469)	0	0	$	1,894,208	0	0	(1,062,469)	0	0	2

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419127, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	12/14/2022	01/19/2024	04/20/2023	Sale	1	0	1.10370224	0	0	(1,698,210)	0	0	$	5,376,383	0	0	(1,698,210)	0	0	2
419128, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC 0V6WBS6QX2D1J8570P30	12/14/2022	01/19/2024	04/20/2023	Sale	1	0	1.10370224	0	0	(3,630,656)	0	0	$	11,494,335	0	0	(3,630,656)	0	0	2
419129, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC 0V6WBS6QX2D1J8570P30	12/14/2022	01/19/2024	04/20/2023	Sale	1	0	1.10370224	0	0	(2,283,799)	0	0	$	7,230,308	0	0	(2,283,799)	0	0	2
419319, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	12/15/2022	01/19/2024	04/25/2023	Sale	1	0	.94867172	0	0	(89,836)	0	0	$	1,475,089	0	0	(89,836)	0	0	2
419320, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	12/15/2022	01/19/2024	04/25/2023	Sale	1	0	.94867172	0	0	(89,836)	0	0	$	1,475,089	0	0	(89,836)	0	0	2
420218, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/20/2022	01/19/2024	04/25/2023	Sale	1	0	1.07898161	0	0	1,609,945	0	0	$	1,420,419	0	0	1,609,945	0	0	2
420319, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/21/2022	01/19/2024	04/25/2023	Sale	1	0	1.04364117	0	0	2,213,339	0	0	$	3,074,412	0	0	2,213,339	0	0	2
420320, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	12/21/2022	01/19/2024	04/25/2023	Sale	1	0	1.04364117	0	0	1,475,560	0	0	$	2,049,608	0	0	1,475,560	0	0	2
420835, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/05/2023	01/19/2024	04/26/2023	Sale	1	0	.67746672	0	0	1,154,489	0	0	$	0	0	0	1,154,489	0	0	2
420836, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/05/2023	01/19/2024	04/26/2023	Sale	1	0	.70375394	0	0	971,104	0	0	$	0	0	0	971,104	0	0	2
420837, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/05/2023	01/19/2024	04/26/2023	Sale	1	0	.67746672	0	0	1,886,605	0	0	$	0	0	0	1,886,605	0	0	2
420838, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/05/2023	01/19/2024	04/26/2023	Sale	1	0	.70375394	0	0	1,023,596	0	0	$	0	0	0	1,023,596	0	0	2
421094, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/10/2023	01/19/2024	04/27/2023	Sale	1	0	.91579407	0	0	966,186	0	0	$	0	0	0	966,186	0	0	2
421095, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	01/10/2023	01/19/2024	04/27/2023	Sale	1	0	.74269059	0	0	1,442,823	0	0	$	0	0	0	1,442,823	0	0	2
421138, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/11/2023	01/19/2024	05/02/2023	Sale	1	0	.67667525	0	0	(887,319)	0	0	$	0	0	0	(887,319)	0	0	2
421139, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/11/2023	01/19/2024	05/02/2023	Sale	1	0	.72144960	0	0	(257,984)	0	0	$	0	0	0	(257,984)	0	0	2
421543, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/17/2023	01/19/2024	05/03/2023	Sale	1	0	.74996765	0	0	473,603	0	0	$	0	0	0	473,603	0	0	2
421545, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/17/2023	01/19/2024	05/03/2023	Sale	1	0	.92216353	0	0	400,235	0	0	$	0	0	0	400,235	0	0	2
421546, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	01/17/2023	01/19/2024	05/03/2023	Sale	1	0	.94016463	0	0	358,537	0	0	$	0	0	0	358,537	0	0	2
421679, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/18/2023	01/19/2024	05/04/2023	Sale	1	0	.78906108	0	0	(2,277,997)	0	0	$	0	0	0	(2,277,997)	0	0	2
421680, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/18/2023	01/19/2024	05/04/2023	Sale	1	0	.60030904	0	0	(6,403,035)	0	0	$	0	0	0	(6,403,035)	0	0	2
421682, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/18/2023	01/19/2024	05/04/2023	Sale	1	0	.88376196	0	0	75,135	0	0	$	0	0	0	75,135	0	0	2
421936, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/19/2023	01/19/2024	05/09/2023	Sale	1	0	.76870899	0	0	(4,660,033)	0	0	$	0	0	0	(4,660,033)	0	0	2
421937, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	01/19/2023	01/19/2024	05/09/2023	Sale	1	0	.76870899	0	0	(699,180)	0	0	$	0	0	0	(699,180)	0	0	2
422025, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	01/23/2023	01/19/2024	05/09/2023	Sale	1	0	.89578458	0	0	(2,172,208)	0	0	$	0	0	0	(2,172,208)	0	0	2
422165, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	01/25/2023	01/19/2024	05/10/2023	Sale	1	0	1.05684553	0	0	(1,086,383)	0	0	$	0	0	0	(1,086,383)	0	0	2

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422209, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	01/26/2023	01/19/2024	05/10/2023	Sale	1	0	1.05454175	0	0	(510,438)	0	0	$	0	0	0	(510,438)	0	0	2
422323, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	01/30/2023	01/19/2024	05/23/2023	Sale	1	0	.94626016	0	0	(1,156,504)	0	0	$	0	0	0	(1,156,504)	0	0	2
422703, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	02/01/2023	01/19/2024	05/23/2023	Sale	1	0	1.03687041	0	0	(5,062,041)	0	0	$	0	0	0	(5,062,041)	0	0	2
423262, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	02/13/2023	01/19/2024	05/23/2023	Sale	1	0	.98469726	0	0	(469,726)	0	0	$	0	0	0	(469,726)	0	0	2
423884, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	02/16/2023	01/19/2024	05/23/2023	Sale	1	0	.64146228	0	0	(1,684,131)	0	0	$	0	0	0	(1,684,131)	0	0	2
423891, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	02/16/2023	01/19/2024	05/24/2023	Sale	1	0	.77098047	0	0	(279,098)	0	0	$	0	0	0	(279,098)	0	0	2
423892, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	02/16/2023	01/19/2024	05/24/2023	Sale	1	0	.84298593	0	0	(4,040,719)	0	0	$	0	0	0	(4,040,719)	0	0	2
423893, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	02/16/2023	01/19/2024	05/24/2023	Sale	1	0	.80448266	0	0	(463,093)	0	0	$	0	0	0	(463,093)	0	0	2
424112, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	02/22/2023	01/19/2024	05/25/2023	Sale	1	0	.82112556	0	0	1,574,874	0	0	$	0	0	0	1,574,874	0	0	2
424246, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC 0V6WBS6QX2D1J8570P30	02/23/2023	01/19/2024	05/31/2023	Sale	1	0	.84403049	0	0	1,107,177	0	0	$	0	0	0	1,107,177	0	0	2
424247, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC 0V6WBS6QX2D1J8570P30	02/23/2023	01/19/2024	05/31/2023	Sale	1	0	.76131162	0	0	417,042	0	0	$	0	0	0	417,042	0	0	2
424248, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC 0V6WBS6QX2D1J8570P30	02/23/2023	01/19/2024	05/31/2023	Sale	1	0	.73153148	0	0	113,244	0	0	$	0	0	0	113,244	0	0	2
424249, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC 0V6WBS6QX2D1J8570P30	02/23/2023	01/19/2024	05/31/2023	Sale	1	0	.73153148	0	0	117,963	0	0	$	0	0	0	117,963	0	0	2
424535, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	02/27/2023	01/19/2024	06/01/2023	Sale	1	0	1.06203630	0	0	2,741,733	0	0	$	0	0	0	2,741,733	0	0	2
424638, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	02/28/2023	01/19/2024	06/01/2023	Sale	1	0	.64814040	0	0	3,836,236	0	0	$	0	0	0	3,836,236	0	0	2
424658, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	02/28/2023	01/19/2024	06/06/2023	Sale	1	0	.94785936	0	0	71,251	0	0	$	0	0	0	71,251	0	0	2
424703, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/01/2023	01/19/2024	06/06/2023	Sale	1	0	1.05422678	0	0	9,076,556	0	0	$	0	0	0	9,076,556	0	0	2
424729, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	03/02/2023	01/19/2024	06/07/2023	Sale	1	0	.95659419	0	0	3,071,197	0	0	$	0	0	0	3,071,197	0	0	2
424775, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/03/2023	01/19/2024	06/07/2023	Sale	1	0	.65811134	0	0	4,229,617	0	0	$	0	0	0	4,229,617	0	0	2
424798, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/03/2023	01/19/2024	06/08/2023	Sale	1	0	.96180206	0	0	2,167,191	0	0	$	0	0	0	2,167,191	0	0	2
425027, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/07/2023	01/19/2024	06/08/2023	Sale	1	0	.68180485	0	0	(1,621,078)	0	0	$	0	0	0	(1,621,078)	0	0	2
425491, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	ROYAL BANK OF CANADA TORONTO IESWU3ORVB7T21TZOK62	03/14/2023	01/19/2024	06/13/2023	Sale	1	0	.68008485	0	0	(1,051,118)	0	0	$	0	0	0	(1,051,118)	0	0	2
425492, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/14/2023	01/19/2024	06/13/2023	Sale	1	0	.72216817	0	0	(982,767)	0	0	$	0	0	0	(982,767)	0	0	2
425493, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/14/2023	01/19/2024	06/13/2023	Sale	1	0	.74717050	0	0	(4,588,650)	0	0	$	0	0	0	(4,588,650)	0	0	2
425494, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/14/2023	01/19/2024	06/13/2023	Sale	1	0	.83708231	0	0	(1,489,251)	0	0	$	0	0	0	(1,489,251)	0	0	2
425495, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CITIBANK N.A. NEW YORK BRANCH E570DZWZ7FF32TWEFA76	03/14/2023	01/19/2024	06/13/2023	Sale	1	0	.66995871	0	0	(1,634,432)	0	0	$	0	0	0	(1,634,432)	0	0	2
425831, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	03/15/2023	01/19/2024	06/14/2023	Sale	1	0	.80949352	0	0	(1,771,551)	0	0	$	0	0	0	(1,771,551)	0	0	2

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425948, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/16/2023	01/19/2024	06/15/2023	Sale	1	0	.65279757	0	0	(3,141,858)	0	0	$	0	0	0	(3,141,858)	0	0	2
425949, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/16/2023	01/19/2024	06/15/2023	Sale	1	0	.65279757	0	0	(3,620,560)	0	0	$	0	0	0	(3,620,560)	0	0	2
425951, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/16/2023	01/19/2024	06/15/2023	Sale	1	0	.68061403	0	0	(3,318,135)	0	0	$	0	0	0	(3,318,135)	0	0	2
425952, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/16/2023	01/19/2024	06/15/2023	Sale	1	0	.68061403	0	0	(1,644,386)	0	0	$	0	0	0	(1,644,386)	0	0	2
426063, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/17/2023	01/19/2024	06/20/2023	Sale	1	0	.88264857	0	0	(2,752,946)	0	0	$	0	0	0	(2,752,946)	0	0	2
426064, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/17/2023	01/19/2024	06/20/2023	Sale	1	0	.85452371	0	0	(2,827,371)	0	0	$	0	0	0	(2,827,371)	0	0	2
426198, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/21/2023	01/19/2024	06/21/2023	Sale	1	0	.69657143	0	0	(850,342)	0	0	$	0	0	0	(850,342)	0	0	2
426199, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/21/2023	01/19/2024	06/21/2023	Sale	1	0	.67509411	0	0	(1,438,282)	0	0	$	0	0	0	(1,438,282)	0	0	2
426200, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	03/21/2023	01/19/2024	06/21/2023	Sale	1	0	.67694952	0	0	(4,662,757)	0	0	$	0	0	0	(4,662,757)	0	0	2
426201, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	03/21/2023	01/19/2024	06/21/2023	Sale	1	0	.69657143	0	0	(1,024,313)	0	0	$	0	0	0	(1,024,313)	0	0	2
426305, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/22/2023	01/19/2024	06/27/2023	Sale	1	0	.66085131	0	0	(973,515)	0	0	$	0	0	0	(973,515)	0	0	2
426306, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/22/2023	01/19/2024	06/27/2023	Sale	1	0	.66085131	0	0	(772,631)	0	0	$	0	0	0	(772,631)	0	0	2
426383, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/23/2023	01/19/2024	06/28/2023	Sale	1	0	.86612243	0	0	(6,496,008)	0	0	$	0	0	0	(6,496,008)	0	0	2
426384, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/23/2023	01/19/2024	06/28/2023	Sale	1	0	.82758078	0	0	(919,392)	0	0	$	0	0	0	(919,392)	0	0	2
426630, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	03/28/2023	01/19/2024	06/29/2023	Sale	1	0	.66346021	0	0	(2,307,526)	0	0	$	0	0	0	(2,307,526)	0	0	2
426631, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	03/28/2023	01/19/2024	06/29/2023	Sale	1	0	.90174430	0	0	(6,787,586)	0	0	$	0	0	0	(6,787,586)	0	0	2
426632, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	03/28/2023	01/19/2024	06/29/2023	Sale	1	0	.70045162	0	0	(8,630,510)	0	0	$	0	0	0	(8,630,510)	0	0	2
426747, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/29/2023	01/19/2024	07/06/2023	Sale	1	0	.86936778	0	0	(7,481,866)	0	0	$	0	0	0	(7,481,866)	0	0	2
426850, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	03/30/2023	01/19/2024	07/11/2023	Sale	1	0	.88380222	0	0	(11,828,166)	0	0	$	0	0	0	(11,828,166)	0	0	2
426851, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH ROMUWSFPU8MPRO8K5P83	03/30/2023	01/19/2024	07/11/2023	Sale	1	0	.87064569	0	0	(6,408,260)	0	0	$	0	0	0	(6,408,260)	0	0	2
427229, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	04/04/2023	01/19/2024	07/12/2023	Sale	1	0	.69528034	0	0	(1,982,767)	0	0	$	0	0	0	(1,982,767)	0	0	2
427230, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/04/2023	01/19/2024	07/12/2023	Sale	1	0	1.09720692	0	0	(7,571,469)	0	0	$	0	0	0	(7,571,469)	0	0	2
427254, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/05/2023	01/19/2024	07/13/2023	Sale	1	0	.86404132	0	0	(4,567,665)	0	0	$	0	0	0	(4,567,665)	0	0	2

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427255, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/05/2023	01/19/2024	07/13/2023	Sale	1	0	.77013090	0	0	(2,568,137)	0	0	$	0	0	0	(2,568,137)	0	0	2
427256, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/05/2023	01/19/2024	07/13/2023	Sale	1	0	.77013090	0	0	(4,669,340)	0	0	$	0	0	0	(4,669,340)	0	0	2
427257, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/05/2023	01/19/2024	07/13/2023	Sale	1	0	.61847175	0	0	(11,472,728)	0	0	$	0	0	0	(11,472,728)	0	0	2
427411, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/11/2023	01/19/2024	07/18/2023	Sale	1	0	.88289333	0	0	(2,276,377)	0	0	$	0	0	0	(2,276,377)	0	0	2
427412, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/11/2023	01/19/2024	07/19/2023	Sale	1	0	.81022752	0	0	(2,447,174)	0	0	$	0	0	0	(2,447,174)	0	0	2
427413, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/11/2023	01/19/2024	07/19/2023	Sale	1	0	.77946996	0	0	(1,296,599)	0	0	$	0	0	0	(1,296,599)	0	0	2
427414, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	ROYAL BANK OF CANADA TORONTO IESWU3ORVB7T21TZOK62	04/11/2023	01/19/2024	07/19/2023	Sale	1	0	.88289333	0	0	(1,172,538)	0	0	$	0	0	0	(1,172,538)	0	0	2
427415, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/11/2023	01/19/2024	07/19/2023	Sale	1	0	.81020534	0	0	(1,492,392)	0	0	$	0	0	0	(1,492,392)	0	0	2
427416, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/11/2023	01/19/2024	07/19/2023	Sale	1	0	.77944860	0	0	(900,608)	0	0	$	0	0	0	(900,608)	0	0	2
427440, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/12/2023	01/19/2024	07/20/2023	Sale	1	0	.68331838	0	0	(7,163,676)	0	0	$	0	0	0	(7,163,676)	0	0	2
427441, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/12/2023	01/19/2024	07/20/2023	Sale	1	0	.68331838	0	0	(5,265,302)	0	0	$	0	0	0	(5,265,302)	0	0	2
427442, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/12/2023	01/19/2024	07/20/2023	Sale	1	0	.89483634	0	0	(9,334,085)	0	0	$	0	0	0	(9,334,085)	0	0	2
427443, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	04/12/2023	01/19/2024	07/20/2023	Sale	1	0	.68331838	0	0	(2,441,706)	0	0	$	0	0	0	(2,441,706)	0	0	2
427533, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/13/2023	01/19/2024	07/25/2023	Sale	1	0	.96589315	0	0	(4,495,565)	0	0	$	0	0	0	(4,495,565)	0	0	2
427536, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	04/13/2023	01/19/2024	07/25/2023	Sale	1	0	.81039247	0	0	(10,783,989)	0	0	$	0	0	0	(10,783,989)	0	0	2
427537, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/13/2023	01/19/2024	07/25/2023	Sale	1	0	.81039247	0	0	(2,015,699)	0	0	$	0	0	0	(2,015,699)	0	0	2
427846, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	04/18/2023	01/19/2024	07/26/2023	Sale	1	0	.75897869	0	0	(653,736)	0	0	$	0	0	0	(653,736)	0	0	2
427847, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	04/18/2023	01/19/2024	07/26/2023	Sale	1	0	.75897869	0	0	(4,378,817)	0	0	$	0	0	0	(4,378,817)	0	0	2
427848, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/18/2023	01/19/2024	07/26/2023	Sale	1	0	.87255670	0	0	(5,105,090)	0	0	$	0	0	0	(5,105,090)	0	0	2
427849, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/18/2023	01/19/2024	07/26/2023	Sale	1	0	.87255670	0	0	(5,921,904)	0	0	$	0	0	0	(5,921,904)	0	0	2
427897, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/19/2023	01/19/2024	07/27/2023	Sale	1	0	.87099603	0	0	(3,616,162)	0	0	$	0	0	0	(3,616,162)	0	0	2
427898, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	04/19/2023	01/19/2024	07/27/2023	Sale	1	0	1.08663952	0	0	(2,137,819)	0	0	$	0	0	0	(2,137,819)	0	0	2
427899, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/19/2023	01/19/2024	07/27/2023	Sale	1	0	1.08663952	0	0	(1,068,909)	0	0	$	0	0	0	(1,068,909)	0	0	2
427985, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	04/20/2023	01/19/2024	08/01/2023	Sale	1	0	1.09280846	0	0	(6,125,781)	0	0	$	0	0	0	(6,125,781)	0	0	2
427986, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC OV6WBS60X2D1JB570P30	04/20/2023	01/19/2024	08/01/2023	Sale	1	0	1.09280846	0	0	(13,096,498)	0	0	$	0	0	0	(13,096,498)	0	0	2
427994, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC OV6WBS60X2D1JB570P30	04/20/2023	01/19/2024	08/01/2023	Sale	1	0	1.09280846	0	0	(8,238,120)	0	0	$	0	0	0	(8,238,120)	0	0	2

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428170, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	04/25/2023	01/19/2024	08/03/2023	Sale	1	0	.95293963	0	0	(6,075,213)	0	0	$	0	0	0	(6,075,213)	0	0	2
428171, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/25/2023	01/19/2024	08/03/2023	Sale	1	0	1.10762149	0	0	(5,979,772)	0	0	$	0	0	0	(5,979,772)	0	0	2
428172, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/25/2023	01/19/2024	08/03/2023	Sale	1	0	1.05986789	0	0	(11,788,720)	0	0	$	0	0	0	(11,788,720)	0	0	2
428173, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/25/2023	01/19/2024	08/03/2023	Sale	1	0	1.05986789	0	0	(7,859,147)	0	0	$	0	0	0	(7,859,147)	0	0	2
428382, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/26/2023	01/19/2024	08/02/2023	Sale	1	0	.71011947	0	0	(2,874,898)	0	0	$	0	0	0	(2,874,898)	0	0	2
428383, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/26/2023	01/19/2024	08/02/2023	Sale	1	0	.73550481	0	0	(2,261,803)	0	0	$	0	0	0	(2,261,803)	0	0	2
428384, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/26/2023	01/19/2024	08/02/2023	Sale	1	0	.71011947	0	0	(4,698,004)	0	0	$	0	0	0	(4,698,004)	0	0	2
428385, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/26/2023	01/19/2024	08/02/2023	Sale	1	0	.73550481	0	0	(2,384,063)	0	0	$	0	0	0	(2,384,063)	0	0	2
428430, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	04/27/2023	01/19/2024	08/08/2023	Sale	1	0	.92516495	0	0	(13,095,490)	0	0	$	0	0	0	(13,095,490)	0	0	2
428431, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	04/27/2023	01/19/2024	08/08/2023	Sale	1	0	.75329869	0	0	(8,182,304)	0	0	$	0	0	0	(8,182,304)	0	0	2
428432, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	04/27/2023	01/19/2024	08/08/2023	Sale	1	0	.75329869	0	0	(8,182,304)	0	0	$	0	0	0	(8,182,304)	0	0	2
428679, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/02/2023	01/19/2024	08/09/2023	Sale	1	0	.66951748	0	0	(3,953,328)	0	0	$	0	0	0	(3,953,328)	0	0	2
428680, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/02/2023	01/19/2024	08/09/2023	Sale	1	0	.72055111	0	0	(1,722,044)	0	0	$	0	0	0	(1,722,044)	0	0	2
428904, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/03/2023	01/19/2024	08/10/2023	Sale	1	0	.75876223	0	0	(8,978,397)	0	0	$	0	0	0	(8,978,397)	0	0	2
428906, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/03/2023	01/19/2024	08/10/2023	Sale	1	0	.93193905	0	0	(5,207,929)	0	0	$	0	0	0	(5,207,929)	0	0	2
428907, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	05/03/2023	01/19/2024	08/10/2023	Sale	1	0	.94804118	0	0	(7,116,618)	0	0	$	0	0	0	(7,116,618)	0	0	2
429103, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/04/2023	01/19/2024	08/15/2023	Sale	1	0	.76836378	0	0	(7,924,615)	0	0	$	0	0	0	(7,924,615)	0	0	2
429104, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/04/2023	01/19/2024	08/15/2023	Sale	1	0	.58378559	0	0	(21,728,695)	0	0	$	0	0	0	(21,728,695)	0	0	2
429106, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/04/2023	01/19/2024	08/15/2023	Sale	1	0	.89255102	0	0	(15,528,314)	0	0	$	0	0	0	(15,528,314)	0	0	2
429123, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	05/04/2023	01/19/2024	08/15/2023	Sale	1	0	1.01912448	0	0	(9,728,854)	0	0	$	0	0	0	(9,728,854)	0	0	2
429621, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/09/2023	01/19/2024	08/16/2023	Sale	1	0	.73814243	0	0	(9,583,261)	0	0	$	0	0	0	(9,583,261)	0	0	2
429622, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/09/2023	01/19/2024	08/16/2023	Sale	1	0	.73814243	0	0	(1,437,849)	0	0	$	0	0	0	(1,437,849)	0	0	2
429623, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	05/09/2023	01/19/2024	08/16/2023	Sale	1	0	.87812869	0	0	(8,062,869)	0	0	$	0	0	0	(8,062,869)	0	0	2
430639, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	05/10/2023	01/19/2024	08/17/2023	Sale	1	0	1.05636471	0	0	(18,075,553)	0	0	$	0	0	0	(18,075,553)	0	0	2
430640, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	05/10/2023	01/19/2024	08/17/2023	Sale	1	0	1.05637919	0	0	(18,079,173)	0	0	$	0	0	0	(18,079,173)	0	0	2

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
431094, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	05/23/2023	01/19/2024	08/22/2023	Sale	1	0	.90368808	0	0	(1,646,890)	0	0	$	0	0	0	(1,646,890)	0	0	2
431095, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	05/23/2023	01/19/2024	08/22/2023	Sale	1	0	.98958481	0	0	(7,192,856)	0	0	$	0	0	0	(7,192,856)	0	0	2
431096, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	05/23/2023	01/19/2024	08/22/2023	Sale	1	0	.98439993	0	0	(5,064,993)	0	0	$	0	0	0	(5,064,993)	0	0	2
431097, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	05/23/2023	01/19/2024	08/22/2023	Sale	1	0	.63881731	0	0	(9,419,222)	0	0	$	0	0	0	(9,419,222)	0	0	2
431175, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	05/24/2023	01/19/2024	08/23/2023	Sale	1	0	.77103749	0	0	(2,660,899)	0	0	$	0	0	0	(2,660,899)	0	0	2
431176, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/24/2023	01/19/2024	08/23/2023	Sale	1	0	.83758693	0	0	(24,647,407)	0	0	$	0	0	0	(24,647,407)	0	0	2
431177, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/24/2023	01/19/2024	08/23/2023	Sale	1	0	.79925771	0	0	(2,976,733)	0	0	$	0	0	0	(2,976,733)	0	0	2
431353, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	05/25/2023	01/19/2024	08/24/2023	Sale	1	0	.83662942	0	0	(7,327,557)	0	0	$	0	0	0	(7,327,557)	0	0	2
431887, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC OV6WBS6QX2D1J8570P30	05/31/2023	01/19/2024	09/06/2023	Sale	1	0	.86863096	0	0	(2,669,405)	0	0	$	0	0	0	(2,669,405)	0	0	2
431888, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC OV6WBS6QX2D1J8570P30	05/31/2023	01/19/2024	09/06/2023	Sale	1	0	.77533194	0	0	(2,603,433)	0	0	$	0	0	0	(2,603,433)	0	0	2
431889, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC OV6WBS6QX2D1J8570P30	05/31/2023	01/19/2024	09/06/2023	Sale	1	0	.74075424	0	0	(1,570,602)	0	0	$	0	0	0	(1,570,602)	0	0	2
431890, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Mizuho Capital Markets LLC OV6WBS6QX2D1J8570P30	05/31/2023	01/19/2024	09/06/2023	Sale	1	0	.74075424	0	0	(1,636,044)	0	0	$	0	0	0	(1,636,044)	0	0	2
431942, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/01/2023	01/19/2024	09/07/2023	Sale	1	0	1.09642828	0	0	(7,637,920)	0	0	$	0	0	0	(7,637,920)	0	0	2
431944, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/01/2023	01/19/2024	09/07/2023	Sale	1	0	.66906518	0	0	(16,615,477)	0	0	$	0	0	0	(16,615,477)	0	0	2
432198, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	06/06/2023	01/19/2024	09/12/2023	Sale	1	0	.95293850	0	0	(6,135,080)	0	0	$	0	0	0	(6,135,080)	0	0	2
432199, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/06/2023	01/19/2024	09/12/2023	Sale	1	0	1.08127820	0	0	(27,310,998)	0	0	$	0	0	0	(27,310,998)	0	0	2
432284, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	06/07/2023	01/19/2024	09/13/2023	Sale	1	0	.98719900	0	0	(5,701,380)	0	0	$	0	0	0	(5,701,380)	0	0	2
432285, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/07/2023	01/19/2024	09/13/2023	Sale	1	0	.67677984	0	0	(9,734,610)	0	0	$	0	0	0	(9,734,610)	0	0	2
432286, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/07/2023	01/19/2024	09/13/2023	Sale	1	0	.67677984	0	0	(7,766,976)	0	0	$	0	0	0	(7,766,976)	0	0	2
432416, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/08/2023	01/19/2024	09/14/2023	Sale	1	0	.98118844	0	0	(6,178,266)	0	0	$	0	0	0	(6,178,266)	0	0	2
432418, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/08/2023	01/19/2024	09/14/2023	Sale	1	0	.67509698	0	0	(7,807,812)	0	0	$	0	0	0	(7,807,812)	0	0	2
432749, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	ROYAL BANK OF CANADA TORONTO IESWU3ORVB7T21TZOK62	06/13/2023	01/19/2024	09/19/2023	Sale	1	0	.66365506	0	0	(3,534,316)	0	0	$	0	0	0	(3,534,316)	0	0	2
432750, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/13/2023	01/19/2024	09/19/2023	Sale	1	0	.71313173	0	0	(4,146,076)	0	0	$	0	0	0	(4,146,076)	0	0	2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
432751, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/13/2023	01/19/2024	09/19/2023	Sale	1	0	.73752799	0	0	(19,508,397)	0	0	$	0	0	0	(19,508,397)	0	0	2
432752, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/13/2023	01/19/2024	09/19/2023	Sale	1	0	.84162086	0	0	(13,831,467)	0	0	$	0	0	0	(13,831,467)	0	0	2
432753, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CITIBANK N.A. NEW YORK BRANCH E57ODZWZ7FF32TWEFA76	06/13/2023	01/19/2024	09/19/2023	Sale	1	0	.66365506	0	0	(10,673,259)	0	0	$	0	0	0	(10,673,259)	0	0	2
432842, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	06/14/2023	01/19/2024	09/20/2023	Sale	1	0	.77900054	0	0	(2,762,527)	0	0	$	0	0	0	(2,762,527)	0	0	2
433086, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/15/2023	01/19/2024	09/21/2023	Sale	1	0	.62725066	0	0	(8,723,831)	0	0	$	0	0	0	(8,723,831)	0	0	2
433087, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/15/2023	01/19/2024	09/21/2023	Sale	1	0	.62725066	0	0	(10,053,016)	0	0	$	0	0	0	(10,053,016)	0	0	2
433089, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/15/2023	01/19/2024	09/21/2023	Sale	1	0	.65774418	0	0	(7,655,092)	0	0	$	0	0	0	(7,655,092)	0	0	2
433090, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/15/2023	01/19/2024	09/21/2023	Sale	1	0	.65774418	0	0	(3,793,674)	0	0	$	0	0	0	(3,793,674)	0	0	2
434956, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/20/2023	01/19/2024	09/26/2023	Sale	1	0	.86821327	0	0	(6,573,534)	0	0	$	0	0	0	(6,573,534)	0	0	2
434957, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/20/2023	01/19/2024	09/26/2023	Sale	1	0	.83105673	0	0	(9,340,048)	0	0	$	0	0	0	(9,340,048)	0	0	2
435582, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/21/2023	01/19/2024	09/27/2023	Sale	1	0	.68491974	0	0	(5,356,552)	0	0	$	0	0	0	(5,356,552)	0	0	2
435583, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/21/2023	01/19/2024	09/27/2023	Sale	1	0	.66341492	0	0	(8,894,263)	0	0	$	0	0	0	(8,894,263)	0	0	2
435584, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/21/2023	01/19/2024	09/27/2023	Sale	1	0	.66591219	0	0	(26,237,169)	0	0	$	0	0	0	(26,237,169)	0	0	2
435585, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/21/2023	01/19/2024	09/27/2023	Sale	1	0	.66591219	0	0	(3,733,751)	0	0	$	0	0	0	(3,733,751)	0	0	2
435586, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/21/2023	01/19/2024	09/27/2023	Sale	1	0	.68491974	0	0	(6,452,444)	0	0	$	0	0	0	(6,452,444)	0	0	2
440295, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/27/2023	01/19/2024	09/28/2023	Sale	1	0	.65938643	0	0	(11,833,628)	0	0	$	0	0	0	(11,833,628)	0	0	2
440296, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/27/2023	01/19/2024	09/28/2023	Sale	1	0	.65938643	0	0	(9,391,768)	0	0	$	0	0	0	(9,391,768)	0	0	2
443698, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/28/2023	01/19/2024	10/03/2023	Sale	1	0	.85124063	0	0	(26,623,126)	0	0	$	0	0	0	(26,623,126)	0	0	2
443699, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/28/2023	01/19/2024	10/03/2023	Sale	1	0	.85124063	0	0	(18,303,399)	0	0	$	0	0	0	(18,303,399)	0	0	2
443700, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	06/28/2023	01/19/2024	10/03/2023	Sale	1	0	.81391885	0	0	(6,762,902)	0	0	$	0	0	0	(6,762,902)	0	0	2
443979, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	06/29/2023	01/19/2024	10/04/2023	Sale	1	0	.87885127	0	0	(27,692,615)	0	0	$	0	0	0	(27,692,615)	0	0	2
443980, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	06/29/2023	01/19/2024	10/04/2023	Sale	1	0	.68366629	0	0	(24,021,403)	0	0	$	0	0	0	(24,021,403)	0	0	2

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
443982, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	06/29/2023	01/19/2024	10/04/2023	Sale	1	0	.68366629	0	0	(23,608,258)	0	0	$	0	0	0	(23,608,258)	0	0	2
443997, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	06/29/2023	01/19/2024	10/04/2023	Sale	1	0	.65144421	0	0	(11,352,401)	0	0	$	0	0	0	(11,352,401)	0	0	2
444409, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/06/2023	01/19/2024	10/11/2023	Sale	1	0	.84297898	0	0	(6,839,368)	0	0	$	0	0	0	(6,839,368)	0	0	2
444643, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/11/2023	01/19/2024	10/12/2023	Sale	1	0	.84832410	0	0	(13,436,115)	0	0	$	0	0	0	(13,436,115)	0	0	2
444644, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/11/2023	01/19/2024	10/12/2023	Sale	1	0	.84832410	0	0	(13,436,115)	0	0	$	0	0	0	(13,436,115)	0	0	2
444645, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	07/11/2023	01/19/2024	10/12/2023	Sale	1	0	.84899080	0	0	(8,363,744)	0	0	$	0	0	0	(8,363,744)	0	0	2
444678, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	07/12/2023	01/19/2024	10/17/2023	Sale	1	0	.66164743	0	0	(4,644,872)	0	0	$	0	0	0	(4,644,872)	0	0	2
444679, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/12/2023	01/19/2024	10/17/2023	Sale	1	0	1.04699285	0	0	(17,647,749)	0	0	$	0	0	0	(17,647,749)	0	0	2
444773, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/13/2023	01/19/2024	10/18/2023	Sale	1	0	.83666595	0	0	(7,786,369)	0	0	$	0	0	0	(7,786,369)	0	0	2
444774, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/13/2023	01/19/2024	10/18/2023	Sale	1	0	.72909813	0	0	(6,000,397)	0	0	$	0	0	0	(6,000,397)	0	0	2
444775, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/13/2023	01/19/2024	10/18/2023	Sale	1	0	.72909813	0	0	(10,909,813)	0	0	$	0	0	0	(10,909,813)	0	0	2
444776, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/13/2023	01/19/2024	10/18/2023	Sale	1	0	.57790090	0	0	(29,354,553)	0	0	$	0	0	0	(29,354,553)	0	0	2
445016, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/19/2023	01/19/2024	10/19/2023	Sale	1	0	.77388818	0	0	(7,051,278)	0	0	$	0	0	0	(7,051,278)	0	0	2
445017, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/19/2023	01/19/2024	10/19/2023	Sale	1	0	.74062615	0	0	(4,256,285)	0	0	$	0	0	0	(4,256,285)	0	0	2
445018, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/19/2024	10/19/2023	Sale	1	0	.77390793	0	0	(4,297,560)	0	0	$	0	0	0	(4,297,560)	0	0	2
445019, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2023	01/19/2024	10/19/2023	Sale	1	0	.74096194	0	0	(2,979,888)	0	0	$	0	0	0	(2,979,888)	0	0	2
445033, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/20/2023	01/19/2024	10/24/2023	Sale	1	0	.65405728	0	0	(20,811,456)	0	0	$	0	0	0	(20,811,456)	0	0	2
445034, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/20/2023	01/19/2024	10/24/2023	Sale	1	0	.65405728	0	0	(15,296,420)	0	0	$	0	0	0	(15,296,420)	0	0	2
445035, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/20/2023	01/19/2024	10/24/2023	Sale	1	0	.86513527	0	0	(17,065,068)	0	0	$	0	0	0	(17,065,068)	0	0	2
445036, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	07/20/2023	01/19/2024	10/24/2023	Sale	1	0	.65342315	0	0	(7,044,507)	0	0	$	0	0	0	(7,044,507)	0	0	2
445402, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/25/2023	01/19/2024	10/25/2023	Sale	1	0	.92674730	0	0	(6,737,230)	0	0	$	0	0	0	(6,737,230)	0	0	2
445405, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/25/2023	01/19/2024	10/25/2023	Sale	1	0	.76509761	0	0	(4,253,904)	0	0	$	0	0	0	(4,253,904)	0	0	2
445406, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	07/25/2023	01/19/2024	10/25/2023	Sale	1	0	.76509663	0	0	(22,758,179)	0	0	$	0	0	0	(22,758,179)	0	0	2
445511, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	07/26/2023	01/19/2024	10/26/2023	Sale	1	0	.74008388	0	0	(26,148,540)	0	0	$	0	0	0	(26,148,540)	0	0	2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
445512, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/26/2023	01/19/2024	10/26/2023	Sale	1	0	.85489456	0	0	(11,994,537)	0	0	$	0	0	0	(11,994,537)	0	0	2
445513, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/26/2023	01/19/2024	10/26/2023	Sale	1	0	.85489456	0	0	(7,916,394)	0	0	$	0	0	0	(7,916,394)	0	0	2
445616, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/27/2023	01/19/2024	08/16/2023	Sale	1	0	.84823568	0	0	(2,698,881)	0	0	$	0	0	0	(2,698,881)	0	0	2
445617, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BANK OF AMERICA N.A. CHARLOTTE BRANCH B4TYDEB6GKMZO031MB27	07/27/2023	01/19/2024	10/31/2023	Sale	1	0	1.05780163	0	0	(7,799,293)	0	0	$	0	0	0	(7,799,293)	0	0	2
445618, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	07/27/2023	01/19/2024	10/31/2023	Sale	1	0	1.05779741	0	0	(3,899,510)	0	0	$	0	0	0	(3,899,510)	0	0	2
445900, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/01/2023	01/19/2024	11/01/2023	Sale	1	0	1.04361348	0	0	(12,309,164)	0	0	$	0	0	0	(12,309,164)	0	0	2
445901, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/01/2023	01/19/2024	11/01/2023	Sale	1	0	1.04361348	0	0	(26,316,143)	0	0	$	0	0	0	(26,316,143)	0	0	2
445902, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/01/2023	01/19/2024	11/01/2023	Sale	1	0	1.04361348	0	0	(16,553,703)	0	0	$	0	0	0	(16,553,703)	0	0	2
445998, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/02/2023	01/19/2024	11/02/2023	Sale	1	0	.64398557	0	0	(3,212,783)	0	0	$	0	0	0	(3,212,783)	0	0	2
445999, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/02/2023	01/19/2024	11/02/2023	Sale	1	0	.67946852	0	0	(2,339,085)	0	0	$	0	0	0	(2,339,085)	0	0	2
446000, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/02/2023	01/19/2024	11/02/2023	Sale	1	0	.64398557	0	0	(5,407,189)	0	0	$	0	0	0	(5,407,189)	0	0	2
446001, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/02/2023	01/19/2024	11/02/2023	Sale	1	0	.67946852	0	0	(2,538,647)	0	0	$	0	0	0	(2,538,647)	0	0	2
446044, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	08/03/2023	01/19/2024	11/07/2023	Sale	1	0	.89810814	0	0	(3,154,564)	0	0	$	0	0	0	(3,154,564)	0	0	2
446045, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/03/2023	01/19/2024	11/07/2023	Sale	1	0	1.01911694	0	0	(3,355,101)	0	0	$	0	0	0	(3,355,101)	0	0	2
446046, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/03/2023	01/19/2024	11/07/2023	Sale	1	0	.99834484	0	0	(6,227,071)	0	0	$	0	0	0	(6,227,071)	0	0	2
446047, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/03/2023	01/19/2024	11/07/2023	Sale	1	0	.99834484	0	0	(4,151,381)	0	0	$	0	0	0	(4,151,381)	0	0	2
446150, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	08/08/2023	01/19/2024	11/08/2023	Sale	1	0	.70384725	0	0	(7,983,338)	0	0	$	0	0	0	(7,983,338)	0	0	2
446151, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	BNP PARIBAS PARIS BRANCH R0MUWSFPU8MPRO8K5P83	08/08/2023	01/19/2024	11/08/2023	Sale	1	0	.70384725	0	0	(7,983,338)	0	0	$	0	0	0	(7,983,338)	0	0	2
446152, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/08/2023	01/19/2024	11/08/2023	Sale	1	0	.86370831	0	0	(7,963,539)	0	0	$	0	0	0	(7,963,539)	0	0	2
446189, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/09/2023	01/19/2024	11/09/2023	Sale	1	0	.62154298	0	0	(4,487,266)	0	0	$	0	0	0	(4,487,266)	0	0	2
446218, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/10/2023	01/19/2024	11/14/2023	Sale	1	0	.70425556	0	0	(3,319,167)	0	0	$	0	0	0	(3,319,167)	0	0	2
446269, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/15/2023	01/19/2024	11/15/2023	Sale	1	0	.68404531	0	0	(4,357,828)	0	0	$	0	0	0	(4,357,828)	0	0	2
446270, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/15/2023	01/19/2024	11/15/2023	Sale	1	0	.51473988	0	0	(8,413,600)	0	0	$	0	0	0	(8,413,600)	0	0	2
446272, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/15/2023	01/19/2024	09/06/2023	Sale	1	0	.83178363	0	0	(853,482)	0	0	$	0	0	0	(853,482)	0	0	2
446274, FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/15/2023	01/19/2024	11/15/2023	Sale	1	0	.51473988	0	0	(4,270,863)	0	0	$	0	0	0	(4,270,863)	0	0	2

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
446302. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/16/2023	01/19/2024	11/16/2023	Sale	1	0	.67000826	0	0	(5,666,351)	0	0	$	0	0	0	(5,666,351)	0	0	2
446303. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/16/2023	01/19/2024	11/16/2023	Sale	1	0	.67000826	0	0	(850,165)	0	0	$	0	0	0	(850,165)	0	0	2
446487. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK PARIS BRANCH 1VUV7VQFKUOQSJ21A208	08/23/2023	01/19/2024	11/28/2023	Sale	1	0	.73087204	0	0	(1,600,200)	0	0	$	0	0	0	(1,600,200)	0	0	2
446488. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	08/23/2023	01/19/2024	11/28/2023	Sale	1	0	.78498363	0	0	(6,496,726)	0	0	$	0	0	0	(6,496,726)	0	0	2
447667. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/07/2023	01/19/2024	11/29/2023	Sale	1	0	.60214841	0	0	(1,339,841)	0	0	$	0	0	0	(1,339,841)	0	0	2
447668. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/07/2023	01/19/2024	12/12/2023	Sale	1	0	.60272229	0	0	40,271	0	0	$	0	0	0	40,271	0	0	2
447712. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Nomura Global Financial Product Inc 0Z3V05H2G7GRS05BHJ91	09/08/2023	01/19/2024	12/11/2023	Sale	1	0	.97501121	0	0	(626,121)	0	0	$	0	0	0	(626,121)	0	0	2
448411. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	Nomura Global Financial Product Inc 0Z3V05H2G7GRS05BHJ91	09/19/2023	01/19/2024	12/12/2023	Sale	1	0	.59589247	0	0	803,630	0	0	$	0	0	0	803,630	0	0	2
448543. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/21/2023	01/19/2024	12/13/2023	Sale	1	0	.59498719	0	0	2,473,323	0	0	$	0	0	0	2,473,323	0	0	2
448544. FORWARD OTC_FORWARD_BOND_PURCHASE	VA - Interest	Exhibit 5	INTEREST	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION NEW YORK BRANCH 7H6GLXDRUGQFU57RNE97	09/21/2023	01/19/2024	12/13/2023	Sale	1	0	.59498719	0	0	1,225,717	0	0	$	0	0	0	1,225,717	0	0	2
1429999999. Subtotal - Forwards - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	(1,201,091,790)	0	0	XXX	196,048,095	0	0	(1,201,091,790)	0	0	XXX
1479999999. Subtotal - Forwards												0	0	(1,201,091,790)	0	0	XXX	196,048,095	0	0	(1,201,091,790)	0	0	XXX
SSAP 108									0	0		0	0	0	0	0		0	0	(1,630)	710,839,894	0	0	
1489999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21												0	0	0	0	0	XXX	0	0	(1,630)	710,839,894	0	0	XXX
SSAP 108									0	0		0	0	0	0	0		0	0	0	1,007,537,650	0	0	
1499999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities												0	0	0	0	0	XXX	0	0	0	1,007,537,650	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	(1,630)	1,718,377,544	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												796,420	0	(244,947,996)	7,886,221	(262,915)	XXX	136,954,389	0	(6,624)	(163,446,818)	(81,501,178)	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(715,780)	0	(1,718,377,544)	(6,650,094)	326,052	XXX	700,947,710	0	1,630	(1,718,377,544)	0	0	XXX
1709999999. Subtotal - Hedging Other												1,754,249	(623,626)	(917,511,001)	184,619,947	0	XXX	50,372,787	0	(716,674)	(917,511,001)	0	0	XXX
1719999999. Subtotal - Replication												23,000,000	(154,619)	0	10,478,764	109,225	XXX	0	0	(3,111,643)	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	(1,630)	1,718,377,544	0	0	XXX
1759999999 - Totals												24,834,889	(778,245)	(2,880,836,541)	196,334,839	172,362	XXX	888,274,885	0	(3,834,941)	(1,080,957,819)	(81,501,178)	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TUH4	8,188	1,637,600,000	TUH4, CBT, 3/28/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/28/2024	CBT	11/22/2023	101.9663	102.9570	1,023,500	1,023,500	16,224,710	0	0	0	16,224,710	9,416,200	0004	2,000
USH4	3,173	317,300,000	USH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	11/22/2023	119.4345	124.9375	(594,938)	(594,938)	17,461,000	0	0	0	17,461,000	13,326,600	0004	1,000
UXYH4	6,505	650,500,000	UXYH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	11/22/2023	113.6518	118.0156	(609,844)	(609,844)	28,386,523	0	0	0	28,386,523	19,515,000	0004	1,000
WNH4	680	68,000,000	WNH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	12/07/2023	131.4724	133.5938	(361,250)	(361,250)	1,442,500	0	0	0	1,442,500	4,352,000	0004	1,000
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(542,531)	(542,531)	63,514,733	0	0	0	63,514,733	46,609,800	XXX	XXX
ESH4	190	44,271,927	ESH4, CME, 3/15/2024	Fixed Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	4,660.2029	4,820.0000	(116,375)	(116,375)	0	0	0	1,518,073	1,518,073	2,242,000	0001	50
ESH4	1,579	368,333,291	ESH4, CME, 3/15/2024	Registered Index-Linked Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	4,665.3995	4,820.0000	(967,138)	(967,138)	0	0	0	12,205,709	12,205,709	18,632,200	0001	50
ESH4	7,260	1,694,126,038	ESH4, CME, 3/15/2024	Universal Life Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	4,667.0139	4,820.0000	(4,446,750)	(4,446,750)	0	0	0	55,533,962	55,533,962	85,668,000	0001	50
ESH4	8	1,930,000	ESH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/26/2023	4,825.0000	4,820.0000	(8,575)	(8,575)	0	0	0	(2,000)	(2,000)	94,400	0001	50
FAH4	368	101,396,640	FAH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	2,755.3435	2,809.5000	(972,020)	(972,020)	0	0	0	1,992,960	1,992,960	5,556,800	0001	100
HIF4	3,529	3,007,270,782	HIF4, HKG, 1/30/2024	Universal Life Hedge	Exhibit 5	Equity/Index	01/30/2024	HKG	12/22/2023	17,043.1895	17,132.0000	(519,732)	(519,732)	0	0	0	15,670,618	15,670,618	33,020,205	0001	50
MFSH4	88	9,529,820	MFSH4, NYF, 3/15/2024	Fixed Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	NYF	12/11/2023	2,165.8683	2,252.4000	5,280	5,280	0	0	0	380,740	380,740	331,360	0001	50
NQH4	797	262,184,365	NQH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/08/2023	16,448.2036	17,023.5000	(1,067,980)	(1,067,980)	0	0	0	9,170,225	9,170,225	14,106,900	0001	20
RTYH4	137	13,874,304	RTYH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	2,025.4458	2,047.7000	(235,420)	(235,420)	0	0	0	152,441	152,441	890,500	0001	50
VGH4	14,768	675,250,282	VGH4, EUX, 3/15/2024	Universal Life Hedge	Exhibit 5	Equity/Index	03/15/2024	EUX	12/11/2023	4,572.3881	4,543.0000	(345,358)	(345,358)	0	0	0	(4,340,042)	(4,340,042)	52,817,546	0001	10
1539999999. Subtotal - Long Futures - Hedging Other												(8,674,067)	(8,674,067)	0	0	0	92,282,685	92,282,685	213,359,911	XXX	XXX
1579999999. Subtotal - Long Futures												(9,216,598)	(9,216,598)	63,514,733	0	0	92,282,685	155,797,419	259,969,711	XXX	XXX
FVH4	7,167	716,700,000	FVH4, CBT, 3/28/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/28/2024	CBT	11/22/2023	107.0640	108.7734	(615,932)	(615,932)	(12,251,880)	0	0	0	(12,251,880)	10,033,800	0004	1,000
TYH4	2,850	285,000,000	TYH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	11/22/2023	111.6479	112.8906	0	0	(3,541,789)	0	0	0	(3,541,789)	6,056,250	0004	1,000
UXYH4	120	12,000,000	UXYH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	12/20/2023	117.6250	118.0156	11,250	11,250	(46,875)	0	0	0	(46,875)	360,000	0004	1,000
WNH4	1,789	178,900,000	WNH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	11/22/2023	122.8986	133.5938	950,406	950,406	(19,133,656)	0	0	0	(19,133,656)	11,449,600	0004	1,000
1599999999. Subtotal - Short Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												345,724	345,724	(34,974,200)	0	0	0	(34,974,200)	27,899,650	XXX	XXX
ESH4	2,662	626,913,857	ESH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	4,710.0966	4,820.0000	1,664,775	1,664,775	0	0	0	(14,628,143)	(14,628,143)	31,411,600	0001	50
MESH4	1,833	89,951,280	MESH4, NYF, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	NYF	12/08/2023	981.4651	1,033.7000	(91,650)	(91,650)	0	0	0	(4,787,325)	(4,787,325)	3,737,029	0001	50
MFSH4	4,086	446,757,164	MFSH4, NYF, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	NYF	12/11/2023	2,186.7703	2,252.4000	(248,820)	(248,820)	0	0	0	(13,408,157)	(13,408,157)	15,385,629	0001	50
RTYH4	1,878	180,579,494	RTYH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/11/2023	1,923.1043	2,047.7000	2,967,240	2,967,240	0	0	0	(11,699,536)	(11,699,536)	12,207,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												4,291,545	4,291,545	0	0	0	(44,523,161)	(44,523,161)	62,741,257	XXX	XXX
1649999999. Subtotal - Short Futures												4,637,269	4,637,269	(34,974,200)	0	0	(44,523,161)	(79,497,360)	90,640,907	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Summary Adjustment	0	0								0.0000	0.0000	0	0	0	0	0	0	2,798,406	0		0
1659999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21												0	0	0	0	0	0	2,798,406	0	XXX	XXX
Summary Adjustment	0	0								0.0000	0.0000	0	0	0	0	0	0	(6,648,601)	0		0
1669999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities												0	0	0	0	0	0	(6,648,601)	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	(3,850,195)	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												(196,807)	(196,807)	28,540,533	0	0	0	28,540,533	74,509,450	XXX	XXX
1709999999. Subtotal - Hedging Other												(4,382,522)	(4,382,522)	0	0	0	47,759,525	47,759,525	276,101,169	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	(3,850,195)	0	XXX	XXX
1759999999 - Totals												(4,579,329)	(4,579,329)	28,540,533	0	0	47,759,525	72,449,864	350,610,619	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
TYH3	5,700	570,000,000	TYH3, CBT, 3/22/2023	Variable Annuity Hedge	Exhibit 5	Interest	03/22/2023	CBT	02/22/2023	111.5118	02/22/2023	111.1460	Sale	(2,085,137)	(2,085,137)	0	0	0004	1,000
FVM3	885	88,500,000	FVM3, CBT, 6/30/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/30/2023	CBT	05/24/2023	112.2034	05/24/2023	109.6810	Sale	(2,232,365)	(2,232,365)	0	0	0004	1,000
TUM3	1,100	220,000,000	TUM3, CBT, 6/30/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/30/2023	CBT	05/24/2023	104.8515	05/24/2023	103.2649	Sale	(3,490,584)	(3,490,584)	0	0	0004	2,000
TYM3	6,850	685,000,000	TYM3, CBT, 6/21/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/21/2023	CBT	05/24/2023	113.6965	05/24/2023	113.6608	Sale	(244,797)	(244,797)	0	0	0004	1,000
USH3	400	40,000,000	USH3, CBT, 3/22/2023	Variable Annuity Hedge	Exhibit 5	Interest	03/22/2023	CBT	02/27/2023	138.8079	02/27/2023	128.6067	Sale	(4,080,471)	(4,080,471)	0	0	0004	1,000
USM3	12,077	1,207,700,000	USM3, CBT, 6/21/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/21/2023	CBT	05/24/2023	125.1532	05/24/2023	129.6738	Sale	54,595,602	54,595,602	0	0	0004	1,000
UXYH3	1,605	160,500,000	UXYH3, CBT, 3/22/2023	Variable Annuity Hedge	Exhibit 5	Interest	03/22/2023	CBT	02/22/2023	122.4233	02/22/2023	120.3757	Sale	(3,286,402)	(3,286,402)	0	0	0004	1,000
UXYM3	7,655	765,500,000	UXYM3, CBT, 6/21/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/21/2023	CBT	05/24/2023	119.3726	05/24/2023	120.3479	Sale	7,466,182	7,466,182	0	0	0004	1,000
WNH3	1,399	139,900,000	WNH3, CBT, 3/22/2023	Variable Annuity Hedge	Exhibit 5	Interest	03/22/2023	CBT	02/22/2023	147.2409	02/22/2023	140.3690	Sale	(9,613,845)	(9,613,845)	0	0	0004	1,000
WNM3	1,000	100,000,000	WNM3, CBT, 6/21/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/21/2023	CBT	05/24/2023	144.8987	05/24/2023	139.4416	Sale	(5,457,159)	(5,457,159)	0	0	0004	1,000
FVU3	6,702	670,200,000	FVU3, CBT, 9/29/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/29/2023	CBT	08/24/2023	107.1504	08/24/2023	106.9183	Sale	(1,555,245)	(1,555,245)	0	0	0004	1,000
TYU3	12,600	1,260,000,000	TYU3, CBT, 9/20/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/20/2023	CBT	08/24/2023	110.6678	08/24/2023	110.4280	Sale	(3,021,698)	(3,021,698)	0	0	0004	1,000
USU3	24,648	2,464,800,000	USU3, CBT, 9/20/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/20/2023	CBT	08/24/2023	127.7869	08/24/2023	124.7567	Sale	(74,687,391)	(74,687,391)	0	0	0004	1,000
UXYU3	10,205	1,020,500,000	UXYU3, CBT, 9/20/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/20/2023	CBT	08/24/2023	120.3668	08/24/2023	117.3174	Sale	(31,118,907)	(31,118,907)	0	0	0004	1,000
WNU3	2,599	259,900,000	WNU3, CBT, 9/20/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/20/2023	CBT	08/24/2023	137.3734	08/24/2023	133.5127	Sale	(10,033,938)	(10,033,938)	0	0	0004	1,000
FVZ3	4,917	491,700,000	FVZ3, CBT, 12/29/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/29/2023	CBT	11/23/2023	104.5502	11/23/2023	105.1091	Sale	2,748,060	2,748,060	0	0	0004	1,000
TUU3	1,512	302,400,000	TUU3, CBT, 9/29/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/29/2023	CBT	08/24/2023	102.6831	08/24/2023	101.8707	Sale	(2,456,664)	(2,456,664)	0	0	0004	2,000
TUZ3	9,600	1,920,000,000	TUZ3, CBT, 12/29/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/29/2023	CBT	11/23/2023	101.2996	11/23/2023	101.3955	Sale	1,840,488	1,840,488	0	0	0004	2,000
TYZ3	1,350	135,000,000	TYZ3, CBT, 12/19/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/19/2023	CBT	11/23/2023	105.7774	11/23/2023	107.2958	Sale	2,049,832	2,049,832	0	0	0004	1,000
USZ3	4,457	445,700,000	USZ3, CBT, 12/19/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/19/2023	CBT	11/23/2023	138.5599	11/23/2023	115.2552	Sale	(103,869,052)	(103,869,052)	0	0	0004	1,000
UXYZ3	11,255	1,125,500,000	UXYZ3, CBT, 12/19/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/19/2023	CBT	11/21/2023	111.9847	11/21/2023	111.5394	Sale	(5,011,437)	(5,011,437)	0	0	0004	1,000
WNZ3	2,389	238,900,000	WNZ3, CBT, 12/19/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/19/2023	CBT	11/23/2023	122.8364	11/23/2023	122.6157	Sale	(527,063)	(527,063)	0	0	0004	1,000
TUH4	10,488	2,097,600,000	TUH4, CBT, 3/28/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/28/2024	CBT	12/29/2023	102.4230	12/29/2023	102.5604	Sale	2,881,232	2,881,232	0	0	0004	2,000
UXYH4	7,305	730,500,000	UXYH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	12/29/2023	113.7103	12/29/2023	115.0634	Sale	9,884,552	9,884,552	0	0	0004	1,000
TYH4	500	50,000,000	TYH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	12/14/2023	109.6408	12/14/2023	110.0751	Sale	217,190	217,190	0	0	0004	1,000
FVH4	500	50,000,000	FVH4, CBT, 3/28/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/28/2024	CBT	12/06/2023	105.8086	12/06/2023	106.9492	Sale	570,310	570,310	0	0	0004	1,000
WNH4	700	70,000,000	WNH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	12/29/2023	124.9421	12/29/2023	125.4517	Sale	356,719	356,719	0	0	0004	1,000
USH4	4,476	447,600,000	USH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	12/29/2023	117.6895	12/29/2023	121.0080	Sale	14,853,813	14,853,813	0	0	0004	1,000
1529999999. Subtotal - Long Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														(165,308,176)	(165,308,176)	0	0	XXX	XXX
ESH3	440	89,929,413	ESH3, CME, 3/17/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/13/2023	4,087.7006	03/13/2023	4,021.1971	Sale	(1,463,078)	(1,463,078)	0	0	0001	50
ESH3	3,603	736,588,971	ESH3, CME, 3/17/2023	Universal Life Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/13/2023	4,088.7537	03/13/2023	4,021.0607	Sale	(12,194,878)	(12,194,878)	0	0	0001	50
ESH3	2,158	439,206,910	ESH3, CME, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/13/2023	4,070.4996	03/13/2023	3,998.1214	Sale	(7,809,611)	(7,809,611)	0	0	0001	50
FAH3	87	25,879,923	FAH3, CME, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/13/2023	2,974.7037	03/13/2023	2,620.8589	Sale	(3,078,450)	(3,078,450)	0	0	0001	100
HIF3	2,277	2,427,955,756	HIF3, HKG, 1/30/2023	Universal Life Hedge	Exhibit 5	Equity/Index	01/30/2023	HKG	01/30/2023	21,325.9179	01/30/2023	21,570.0412	Sale	27,793,430	27,793,430	0	0	0001	50
MFSH3	6,185	631,366,477	MFSH3, NYF, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	NYF	03/13/2023	2,041.6054	03/13/2023	2,034.5183	Sale	(2,191,702)	(2,191,702)	0	0	0001	50
RTYH3	2,738	248,866,293	RTYH3, CME, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/13/2023	1,817.8692	03/13/2023	1,790.2229	Sale	(3,784,780)	(3,784,780)	0	0	0001	50
VGH3	20,505	826,185,392	VGH3, EUX, 3/17/2023	Universal Life Hedge	Exhibit 5	Equity/Index	03/17/2023	EUX	03/13/2023	4,029.1899	03/13/2023	4,192.4477	Sale	33,476,013	33,476,013	0	0	0001	10
ESM3	494	91,279,012	ESM3, CME, 6/16/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/12/2023	3,695.5066	06/12/2023	4,135.8521	Sale	10,876,534	10,876,534	0	0	0001	50
ESM3	6,424	1,236,769,425	ESM3, CME, 6/16/2023	Universal Life Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/12/2023	3,850.4652	06/12/2023	4,142.8992	Sale	93,929,784	93,929,784	0	0	0001	50
ESM3	5,789	1,199,889,473	ESM3, CME, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/12/2023	4,145.4119	06/12/2023	4,178.0855	Sale	9,457,372	9,457,372	0	0	0001	50
FAM3	636	158,523,902	FAM3, CME, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/12/2023	2,492.5142	06/12/2023	2,486.6479	Sale	(373,096)	(373,096)	0	0	0001	100
HIG3	2,421	2,616,729,766	HIG3, HKG, 2/27/2023	Universal Life Hedge	Exhibit 5	Equity/Index	02/27/2023	HKG	02/22/2023	21,616.9332	02/22/2023	21,343.1984	Sale	(33,135,601)	(33,135,601)	0	0	0001	50
HIH3	2,709	2,700,471,502	HIH3, HKG, 3/30/2023	Universal Life Hedge	Exhibit 5	Equity/Index	03/30/2023	HKG	03/28/2023	19,937.0358	03/28/2023	19,861.3762	Sale	(10,248,092)	(10,248,092)	0	0	0001	50
HIJ3	2,498	2,539,437,001	HIJ3, HKG, 4/27/2023	Universal Life Hedge	Exhibit 5	Equity/Index	04/27/2023	HKG	04/25/2023	20,331.7614	04/25/2023	20,301.9066	Sale	(3,728,870)	(3,728,870)	0	0	0001	50
MESH3	5,406	261,196,969	MESH3, NYF, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	NYF	03/10/2023	966.3225	03/10/2023	958.0981	Sale	(2,223,061)	(2,223,061)	0	0	0001	50
MESM3	2,042	99,587,479	MESM3, NYF, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	NYF	06/09/2023	975.3916	06/09/2023	976.6221	Sale	125,641	125,641	0	0	0001	50
MFSH3	40	4,071,559	MFSH3, NYF, 3/17/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	NYF	03/13/2023	2,035.7796	03/13/2023	2,074.0796	Sale	76,600	76,600	0	0	0001	50
MFSM3	6,137	644,717,498	MFSM3, NYF, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	NYF	06/12/2023	2,101.0836	06/12/2023	2,106.6252	Sale	1,700,458	1,700,458	0	0	0001	50
NQH3	648	156,245,783	NQH3, CME, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/10/2023	12,056.0018	03/10/2023	11,992.5357	Sale	(822,520)	(822,520)	0	0	0001	20
NQM3	38	9,674,557	NQM3, CME, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/09/2023	12,729.6797	06/09/2023	14,100.3932	Sale	1,041,742	1,041,742	0	0	0001	20
RTYM3	426	38,504,398	RTYM3, CME, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/13/2023	1,807.7182	06/13/2023	1,811.9429	Sale	89,985	89,985	0	0	0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
VGM3	25,678	1,039,902,790	VGM3, EUX, 6/16/2023	Universal Life Hedge	Exhibit 5	Equity/Index	06/16/2023	EUX	06/12/2023	4,049.7811	06/12/2023	4,263.3936	Sale	54,851,421	54,851,421	0	0	0001	10
ESM3	354	70,375,300	ESM3, CME, 6/16/2023	Registered Index-Linked Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/12/2023	3,976.0057	06/12/2023	4,183.0728	Sale	3,665,087	3,665,087	0	0	0001	50
ESU3	327	70,593,122	ESU3, CME, 9/15/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	4,317.6222	09/11/2023	4,492.7743	Sale	2,863,737	2,863,737	0	0	0001	50
ESU3	834	184,602,674	ESU3, CME, 9/15/2023	Registered Index-Linked Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	4,426.9226	09/11/2023	4,484.7145	Sale	2,409,921	2,409,921	0	0	0001	50
ESU3	7,697	1,688,800,261	ESU3, CME, 9/15/2023	Universal Life Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	4,388.2039	09/11/2023	4,485.1417	Sale	37,306,531	37,306,531	0	0	0001	50
ESU3	3,716	826,694,525	ESU3, CME, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	4,449.3785	09/11/2023	4,477.0696	Sale	5,145,005	5,145,005	0	0	0001	50
FAU3	170	41,809,097	FAU3, CME, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	2,459.3586	09/11/2023	2,642.5061	Sale	3,113,506	3,113,506	0	0	0001	100
HIK3	3,065	3,018,193,074	HIK3, HKG, 5/30/2023	Universal Life Hedge	Exhibit 5	Equity/Index	05/30/2023	HKG	05/29/2023	19,694.5715	05/29/2023	19,591.6983	Sale	(15,765,310)	(15,765,310)	0	0	0001	50
HIM3	2,905	2,770,566,554	HIM3, HKG, 6/29/2023	Universal Life Hedge	Exhibit 5	Equity/Index	06/29/2023	HKG	06/26/2023	19,074.4685	06/26/2023	19,146.2359	Sale	10,424,210	10,424,210	0	0	0001	50
HIN3	2,662	2,506,064,204	HIN3, HKG, 7/28/2023	Universal Life Hedge	Exhibit 5	Equity/Index	07/28/2023	HKG	07/25/2023	18,828.4313	07/25/2023	18,928.4394	Sale	13,311,086	13,311,086	0	0	0001	50
MFSM3	40	3,971,508	MFSM3, NYF, 6/16/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	NYF	06/12/2023	1,985.7539	06/12/2023	2,100.8937	Sale	230,279	230,279	0	0	0001	50
MFSU3	40	4,359,956	MFSU3, NYF, 9/15/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	NYF	09/11/2023	2,179.9778	09/11/2023	2,137.1778	Sale	(85,600)	(85,600)	0	0	0001	50
MFSU3	3,248	344,322,061	MFSU3, NYF, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	NYF	09/11/2023	2,120.2097	09/11/2023	2,120.8115	Sale	97,734	97,734	0	0	0001	50
NQU3	503	155,467,860	NQU3, CME, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/08/2023	15,454.0616	09/08/2023	15,317.9957	Sale	(1,368,823)	(1,368,823)	0	0	0001	20
RTYU3	721	71,861,125	RTYU3, CME, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	1,993.3738	09/11/2023	1,928.2256	Sale	(2,348,593)	(2,348,593)	0	0	0001	50
VGU3	13,317	581,339,870	VGU3, EUX, 9/15/2023	Universal Life Hedge	Exhibit 5	Equity/Index	09/15/2023	EUX	09/08/2023	4,365.3966	09/08/2023	4,349.4191	Sale	(2,127,722)	(2,127,722)	0	0	0001	10
ESZ3	235	49,047,363	ESZ3, CME, 12/15/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	4,174.2437	12/11/2023	4,376.9338	Sale	2,381,609	2,381,609	0	0	0001	50
ESZ3	8,686	1,870,860,351	ESZ3, CME, 12/15/2023	Universal Life Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	4,307.7604	12/11/2023	4,428.3304	Sale	52,363,543	52,363,543	0	0	0001	50
ESZ3	2,820	627,977,096	ESZ3, CME, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	4,453.7383	12/11/2023	4,473.5257	Sale	2,790,032	2,790,032	0	0	0001	50
FAZ3	397	97,191,889	FAZ3, CME, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	2,448.1584	12/11/2023	2,523.8706	Sale	3,005,773	3,005,773	0	0	0001	100
HIQ3	3,592	3,392,039,814	HIQ3, HKG, 8/30/2023	Universal Life Hedge	Exhibit 5	Equity/Index	08/30/2023	HKG	08/28/2023	18,886.6359	08/28/2023	18,776.4018	Sale	(19,798,050)	(19,798,050)	0	0	0001	50
HIU3	3,397	3,087,323,029	HIU3, HKG, 9/28/2023	Universal Life Hedge	Exhibit 5	Equity/Index	09/28/2023	HKG	09/25/2023	18,176.7620	09/25/2023	18,136.3950	Sale	(6,856,341)	(6,856,341)	0	0	0001	50
HIV3	3,324	2,930,814,195	HIV3, HKG, 10/30/2023	Universal Life Hedge	Exhibit 5	Equity/Index	10/30/2023	HKG	10/26/2023	17,634.2611	10/26/2023	17,540.8428	Sale	(15,526,127)	(15,526,127)	0	0	0001	50
MESU3	2,672	131,212,914	MESU3, NYF, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	NYF	09/08/2023	982.1326	09/08/2023	979.6995	Sale	(325,059)	(325,059)	0	0	0001	50
MFSZ3	4,105	430,160,491	MFSZ3, NYF, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	NYF	12/11/2023	2,095.7880	12/11/2023	2,100.3800	Sale	942,511	942,511	0	0	0001	50
RTYZ3	1,932	174,902,369	RTYZ3, CME, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	1,810.5835	12/11/2023	1,791.4287	Sale	(1,850,355)	(1,850,355)	0	0	0001	50
VGZ3	20,927	838,816,434	VGZ3, EUX, 12/15/2023	Universal Life Hedge	Exhibit 5	Equity/Index	12/15/2023	EUX	12/11/2023	4,008.2976	12/11/2023	4,255.3293	Sale	51,696,321	51,696,321	0	0	0001	10
ESZ3	1,527	325,326,208	ESZ3, CME, 12/15/2023	Registered Index-Linked Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	4,260.9850	12/11/2023	4,425.2688	Sale	12,543,067	12,543,067	0	0	0001	50
MFSZ3	88	8,763,243	MFSZ3, NYF, 12/15/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	NYF	12/11/2023	1,991.6462	12/11/2023	2,055.5883	Sale	281,345	281,345	0	0	0001	50
NQZ3	691	208,971,741	NQZ3, CME, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/08/2023	15,120.9653	12/08/2023	15,377.1605	Sale	3,540,618	3,540,618	0	0	0001	20
ESH4	7,597	1,827,347,024	ESH4, CME, 3/15/2024	Universal Life Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/29/2023	4,810.7069	12/29/2023	4,813.4259	Sale	1,032,819	1,032,819	0	0	0001	50
ESH4	113	27,380,373	ESH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/29/2023	4,846.0837	12/29/2023	4,780.9996	Sale	(367,725)	(367,725)	0	0	0001	50
MFSH4	61	6,791,225	MFSH4, NYF, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	NYF	12/29/2023	2,226.6313	12/29/2023	2,220.8280	Sale	(17,700)	(17,700)	0	0	0001	50
FAH4	569	156,529,702	FAH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/29/2023	2,750.9614	12/29/2023	2,810.6191	Sale	3,394,523	3,394,523	0	0	0001	100
HIZ3	3,766	3,169,209,377	HIZ3, HKG, 12/28/2023	Universal Life Hedge	Exhibit 5	Equity/Index	12/28/2023	HKG	12/26/2023	16,830.6393	12/26/2023	16,669.0000	Sale	(30,436,677)	(30,436,677)	0	0	0001	50
VGH4	17,660	806,173,799	VGH4, EUX, 3/15/2024	Universal Life Hedge	Exhibit 5	Equity/Index	03/15/2024	EUX	12/29/2023	4,564.9705	12/29/2023	4,566.1543	Sale	209,047	209,047	0	0	0001	10
RTYH4	149	14,666,099	RTYH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/29/2023	1,968.6039	12/29/2023	2,019.6168	Sale	380,046	380,046	0	0	0001	50
MESZ3	2,651	128,412,838	MESZ3, NYF, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	NYF	12/08/2023	968.7879	12/08/2023	970.1927	Sale	186,206	186,206	0	0	0001	50
HIF4	3,529	10,801	HIF4, HKG, 1/30/2024	Universal Life Hedge	Exhibit 5	Equity/Index	01/30/2024	HKG	12/29/2023	0.0612	12/29/2023	0.0000	Sale	(10,801)	(10,801)	0	0	0001	50
HIX3	4,124	3,610,605,541	HIX3, HKG, 11/29/2023	Universal Life Hedge	Exhibit 5	Equity/Index	11/29/2023	HKG	11/27/2023	17,510.2112	11/27/2023	17,564.1768	Sale	11,127,712	11,127,712	0	0	0001	50
ESH4	233	55,532,225	ESH4, CME, 3/15/2024	Fixed Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/29/2023	4,766.7146	12/29/2023	4,782.4464	Sale	183,276	183,276	0	0	0001	50
MESH4	818	41,422,687	MESH4, NYF, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	NYF	12/21/2023	1,012.7796	12/21/2023	1,017.0000	Sale	172,613	172,613	0	0	0001	50
1539999999. Subtotal - Long Futures - Hedging Other														280,278,520	280,278,520	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														114,970,344	114,970,344	0	0	XXX	XXX
TYH3	6,600	660,000,000	TYH3, CBT, 3/22/2023	Variable Annuity Hedge	Exhibit 5	Interest	03/22/2023	CBT	02/22/2023	117.2254	02/22/2023	113.6109	Sale	23,855,708	23,855,708	0	0	0004	1,000
FVM3	1,500	150,000,000	FVM3, CBT, 6/30/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/30/2023	CBT	05/24/2023	101.9167	05/24/2023	109.3489	Sale	(11,148,345)	(11,148,345)	0	0	0004	1,000
TUM3	700	140,000,000	TUM3, CBT, 6/30/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/30/2023	CBT	05/24/2023	102.9049	05/24/2023	102.9735	Sale	(95,930)	(95,930)	0	0	0004	2,000
TYM3	6,850	685,000,000	TYM3, CBT, 6/21/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/21/2023	CBT	05/24/2023	110.6864	05/24/2023	114.4433	Sale	(25,734,613)	(25,734,613)	0	0	0004	1,000
USH3	400	40,000,000	USH3, CBT, 3/22/2023	Variable Annuity Hedge	Exhibit 5	Interest	03/22/2023	CBT	02/27/2023	150.6349	02/27/2023	125.9780	Sale	9,862,763	9,862,763	0	0	0004	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
USM3	12,068	1,206,800,000	USM3, CBT, 6/21/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/21/2023	CBT	05/24/2023	127.4419	05/24/2023	128.0322	Sale	(7,123,725)	(7,123,725)	0	0	0004	1,000
UXYH3	1,605	160,500,000	UXYH3, CBT, 3/22/2023	Variable Annuity Hedge	Exhibit 5	Interest	03/22/2023	CBT	02/22/2023	117.4803	02/22/2023	117.0575	Sale	678,549	678,549	0	0	0004	1,000
UXYM3	6,205	620,500,000	UXYM3, CBT, 6/21/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/21/2023	CBT	05/24/2023	121.7522	05/24/2023	121.0154	Sale	4,572,153	4,572,153	0	0	0004	1,000
WNH3	1,699	169,900,000	WNH3, CBT, 3/22/2023	Variable Annuity Hedge	Exhibit 5	Interest	03/22/2023	CBT	02/22/2023	141.1457	02/22/2023	138.9458	Sale	3,737,545	3,737,545	0	0	0004	1,000
WNM3	918	91,800,000	WNM3, CBT, 6/21/2023	Variable Annuity Hedge	Exhibit 5	Interest	06/21/2023	CBT	05/24/2023	134.8943	05/24/2023	139.2670	Sale	(4,014,112)	(4,014,112)	0	0	0004	1,000
FVU3	8,300	830,000,000	FVU3, CBT, 9/29/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/29/2023	CBT	08/24/2023	109.6963	08/24/2023	107.3125	Sale	19,785,592	19,785,592	0	0	0004	1,000
TYU3	16,000	1,600,000,000	TYU3, CBT, 9/20/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/20/2023	CBT	08/24/2023	115.8047	08/24/2023	111.9908	Sale	61,022,552	61,022,552	0	0	0004	1,000
USU3	13,759	1,375,900,000	USU3, CBT, 9/20/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/20/2023	CBT	08/24/2023	123.2063	08/24/2023	123.1058	Sale	1,382,689	1,382,689	0	0	0004	1,000
UXYU3	7,655	765,500,000	UXYU3, CBT, 9/20/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/20/2023	CBT	08/24/2023	116.3940	08/24/2023	116.2534	Sale	1,076,246	1,076,246	0	0	0004	1,000
WNU3	3,249	324,900,000	WNU3, CBT, 9/20/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/20/2023	CBT	08/24/2023	137.8718	08/24/2023	131.6225	Sale	20,303,870	20,303,870	0	0	0004	1,000
FVZ3	8,117	811,700,000	FVZ3, CBT, 12/29/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/29/2023	CBT	11/23/2023	106.6090	11/23/2023	105.4607	Sale	9,320,875	9,320,875	0	0	0004	1,000
TUU3	1,800	360,000,000	TUU3, CBT, 9/29/2023	Variable Annuity Hedge	Exhibit 5	Interest	09/29/2023	CBT	08/24/2023	102.6955	08/24/2023	101.7616	Sale	3,362,089	3,362,089	0	0	0004	2,000
TUZ3	8,488	1,697,600,000	TUZ3, CBT, 12/29/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/29/2023	CBT	11/23/2023	101.6345	11/23/2023	101.5153	Sale	2,023,438	2,023,438	0	0	0004	2,000
TYZ3	2,200	220,000,000	TYZ3, CBT, 12/19/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/19/2023	CBT	11/23/2023	119.8730	11/23/2023	108.4756	Sale	25,074,267	25,074,267	0	0	0004	1,000
USZ3	3,709	370,900,000	USZ3, CBT, 12/19/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/19/2023	CBT	11/23/2023	110.8725	11/23/2023	111.9939	Sale	(4,159,492)	(4,159,492)	0	0	0004	1,000
UXYZ3	600	60,000,000	UXYZ3, CBT, 12/19/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/19/2023	CBT	11/16/2023	114.0590	11/16/2023	113.7921	Sale	160,146	160,146	0	0	0004	1,000
WNZ3	4,319	431,900,000	WNZ3, CBT, 12/19/2023	Variable Annuity Hedge	Exhibit 5	Interest	12/19/2023	CBT	11/23/2023	120.6537	11/23/2023	118.5182	Sale	9,223,279	9,223,279	0	0	0004	1,000
FVH4	7,667	766,700,000	FVH4, CBT, 3/28/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/28/2024	CBT	12/29/2023	107.0839	12/29/2023	107.0847	Sale	(5,943)	(5,943)	0	0	0004	1,000
TYH4	3,750	375,000,000	TYH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	12/28/2023	110.2045	12/28/2023	110.6356	Sale	(1,616,427)	(1,616,427)	0	0	0004	1,000
UXYH4	600	60,000,000	UXYH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	12/29/2023	115.8436	12/29/2023	116.8506	Sale	(604,148)	(604,148)	0	0	0004	1,000
WNH4	2,289	228,900,000	WNH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	12/29/2023	127.9129	12/29/2023	130.7247	Sale	(6,436,250)	(6,436,250)	0	0	0004	1,000
USH4	200	20,000,000	USH4, CBT, 3/19/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/19/2024	CBT	12/20/2023	119.2069	12/20/2023	120.8944	Sale	(337,500)	(337,500)	0	0	0004	1,000
TUH4	1,000	200,000,000	TUH4, CBT, 3/28/2024	Variable Annuity Hedge	Exhibit 5	Interest	03/28/2024	CBT	12/28/2023	102.6318	12/28/2023	102.5716	Sale	120,320	120,320	0	0	0004	2,000
1599999999. Subtotal - Short Futures - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														134,285,596	134,285,596	0	0	XXX	XXX
ESH3	249	49,153,845	ESH3, CME, 3/17/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/13/2023	3,948.1000	03/13/2023	3,869.6874	Sale	976,238	976,238	0	0	0001	50
ESH3	1,840	364,140,009	ESH3, CME, 3/17/2023	Universal Life Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/13/2023	3,958.0436	03/13/2023	3,870.6172	Sale	8,043,225	8,043,225	0	0	0001	50
ESH3	2,311	489,018,995	ESH3, CME, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/13/2023	4,232.0986	03/13/2023	4,033.4170	Sale	22,957,659	22,957,659	0	0	0001	50
FAH3	83	8,695,414	FAH3, CME, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/13/2023	1,047.6402	03/13/2023	2,549.0920	Sale	(12,462,050)	(12,462,050)	0	0	0001	100
HIF3	2,169	2,438,302,907	HIF3, HKG, 1/30/2023	Universal Life Hedge	Exhibit 5	Equity/Index	01/30/2023	HKG	01/30/2023	22,483.1988	01/30/2023	22,453.0962	Sale	3,264,623	3,264,623	0	0	0001	50
MFSH3	6,189	619,890,765	MFSH3, NYF, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	NYF	03/13/2023	2,003.2017	03/13/2023	2,073.9886	Sale	(21,905,020)	(21,905,020)	0	0	0001	50
RTYH3	2,834	280,746,324	RTYH3, CME, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/13/2023	1,981.2726	03/13/2023	1,895.8259	Sale	12,107,790	12,107,790	0	0	0001	50
VGH3	16,714	696,373,306	VGH3, EUX, 3/17/2023	Universal Life Hedge	Exhibit 5	Equity/Index	03/17/2023	EUX	03/13/2023	4,166.4072	03/13/2023	4,119.4170	Sale	7,853,949	7,853,949	0	0	0001	10
ESM3	4,710	1,002,977,505	ESM3, CME, 6/16/2023	Universal Life Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/12/2023	4,258.9278	06/12/2023	4,296.6946	Sale	(8,894,071)	(8,894,071)	0	0	0001	50
ESM3	5,808	1,073,067,706	ESM3, CME, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/12/2023	3,695.1367	06/12/2023	4,132.6361	Sale	(127,049,828)	(127,049,828)	0	0	0001	50
FAM3	616	147,679,464	FAM3, CME, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/12/2023	2,397.3939	06/12/2023	2,453.1335	Sale	(3,433,558)	(3,433,558)	0	0	0001	100
HIG3	2,421	2,463,786,528	HIG3, HKG, 2/27/2023	Universal Life Hedge	Exhibit 5	Equity/Index	02/27/2023	HKG	02/22/2023	20,353.4616	02/22/2023	20,349.0000	Sale	540,078	540,078	0	0	0001	50
HIH3	2,356	2,323,105,404	HIH3, HKG, 3/30/2023	Universal Life Hedge	Exhibit 5	Equity/Index	03/30/2023	HKG	03/28/2023	19,720.7590	03/28/2023	19,716.9487	Sale	448,849	448,849	0	0	0001	50
MESH3	7,081	374,896,236	MESH3, NYF, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	NYF	03/10/2023	1,058.8794	03/10/2023	1,013.8028	Sale	15,959,361	15,959,361	0	0	0001	50
MESM3	3,628	173,359,650	MESM3, NYF, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	NYF	06/09/2023	955.6761	06/09/2023	979.9463	Sale	(4,402,609)	(4,402,609)	0	0	0001	50
MFSH3	40	4,068,521	MFSH3, NYF, 3/17/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	NYF	03/13/2023	2,034.2603	03/13/2023	2,007.8000	Sale	52,921	52,921	0	0	0001	50
MFSM3	6,152	602,699,124	MFSM3, NYF, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	NYF	06/12/2023	1,959.3600	06/12/2023	2,105.3733	Sale	(44,913,712)	(44,913,712)	0	0	0001	50
NQH3	882	196,270,768	NQH3, CME, 3/17/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/17/2023	CME	03/10/2023	11,126.4608	03/10/2023	12,009.9703	Sale	(15,585,108)	(15,585,108)	0	0	0001	20
NQM3	54	(7,171,251)	NQM3, CME, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/09/2023	(6,640.0474)	06/09/2023	13,257.9388	Sale	(21,489,825)	(21,489,825)	0	0	0001	20
RTYM3	238	17,981,736	RTYM3, CME, 6/16/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/13/2023	1,511.0703	06/13/2023	1,774.2951	Sale	(3,132,376)	(3,132,376)	0	0	0001	50
VGM3	16,421	707,345,257	VGM3, EUX, 6/16/2023	Universal Life Hedge	Exhibit 5	Equity/Index	06/16/2023	EUX	06/12/2023	4,307.5650	06/12/2023	4,303.8835	Sale	604,544	604,544	0	0	0001	10
ESM3	363	77,302,209	ESM3, CME, 6/16/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/12/2023	4,259.0749	06/12/2023	4,297.9697	Sale	(705,941)	(705,941)	0	0	0001	50
ESM3	354	76,194,075	ESM3, CME, 6/16/2023	Registered Index-Linked Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	CME	06/12/2023	4,304.7500	06/12/2023	4,342.7500	Sale	(672,600)	(672,600)	0	0	0001	50
ESU3	312	69,463,658	ESU3, CME, 9/15/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	4,452.7986	09/11/2023	4,481.7630	Sale	(451,846)	(451,846)	0	0	0001	50
ESU3	1,356	296,781,556	ESU3, CME, 9/15/2023	Universal Life Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/15/2023	4,377.3091	09/15/2023	4,488.6202	Sale	(7,546,896)	(7,546,896)	0	0	0001	50
ESU3	3,771	806,273,401	ESU3, CME, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	4,276.1782	09/11/2023	4,482.8325	Sale	(38,964,673)	(38,964,673)	0	0	0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
FAU3	179	45,862,776	FAU3, CME, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	2,562.1662	09/11/2023	2,605.4512	Sale	(774,800)	(774,800)	0	0	0001	100
HIJ3	2,397	2,353,590,299	HIJ3, HKG, 4/27/2023	Universal Life Hedge	Exhibit 5	Equity/Index	04/27/2023	HKG	04/25/2023	19,637.7997	04/25/2023	19,637.2977	Sale	60,165	60,165	0	0	0001	50
HIK3	2,626	2,455,405,186	HIK3, HKG, 5/30/2023	Universal Life Hedge	Exhibit 5	Equity/Index	05/30/2023	HKG	05/29/2023	18,700.7250	05/29/2023	18,698.8336	Sale	248,334	248,334	0	0	0001	50
HIM3	1,929	1,832,718,827	HIM3, HKG, 6/29/2023	Universal Life Hedge	Exhibit 5	Equity/Index	06/29/2023	HKG	06/26/2023	19,001.7504	06/26/2023	19,006.7040	Sale	(477,770)	(477,770)	0	0	0001	50
HIN3	2,303	2,232,519,415	HIN3, HKG, 7/28/2023	Universal Life Hedge	Exhibit 5	Equity/Index	07/28/2023	HKG	07/25/2023	19,387.9237	07/25/2023	19,391.7315	Sale	(438,469)	(438,469)	0	0	0001	50
MFSM3	40	4,238,000	MFSM3, NYF, 6/16/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	06/16/2023	NYF	06/12/2023	2,119.0000	06/12/2023	2,124.5000	Sale	(11,000)	(11,000)	0	0	0001	50
MFSU3	3,393	370,994,403	MFSU3, NYF, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	NYF	09/11/2023	2,186.8223	09/11/2023	2,137.7900	Sale	8,318,338	8,318,338	0	0	0001	50
NQU3	478	145,815,303	NQU3, CME, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/08/2023	15,252.6467	09/08/2023	15,280.3941	Sale	(265,265)	(265,265)	0	0	0001	20
RTYU3	685	64,332,374	RTYU3, CME, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	1,878.3175	09/11/2023	1,876.8168	Sale	51,397	51,397	0	0	0001	50
VGU3	12,833	555,187,990	VGU3, EUX, 9/15/2023	Universal Life Hedge	Exhibit 5	Equity/Index	09/15/2023	EUX	09/08/2023	4,326.2526	09/08/2023	4,324.6801	Sale	201,795	201,795	0	0	0001	10
ESU3	834	186,054,975	ESU3, CME, 9/15/2023	Registered Index-Linked Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	CME	09/11/2023	4,461.7500	09/11/2023	4,490.2500	Sale	(1,188,450)	(1,188,450)	0	0	0001	50
ESZ3	233	51,863,301	ESZ3, CME, 12/15/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	4,451.7855	12/11/2023	4,470.1582	Sale	(214,043)	(214,043)	0	0	0001	50
ESZ3	2,107	480,358,516	ESZ3, CME, 12/15/2023	Universal Life Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/15/2023	4,559.6442	12/15/2023	4,632.4561	Sale	(7,670,737)	(7,670,737)	0	0	0001	50
ESZ3	2,833	611,250,160	ESZ3, CME, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	4,315.2147	12/11/2023	4,387.6359	Sale	(10,258,467)	(10,258,467)	0	0	0001	50
FAZ3	362	88,310,783	FAZ3, CME, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	2,439.5244	12/11/2023	2,469.3656	Sale	(1,080,250)	(1,080,250)	0	0	0001	100
HIQ3	2,736	2,528,604,653	HIQ3, HKG, 8/30/2023	Universal Life Hedge	Exhibit 5	Equity/Index	08/30/2023	HKG	08/28/2023	18,483.9521	08/28/2023	18,488.6890	Sale	(648,007)	(648,007)	0	0	0001	50
HIU3	2,953	2,625,962,530	HIU3, HKG, 9/28/2023	Universal Life Hedge	Exhibit 5	Equity/Index	09/28/2023	HKG	09/25/2023	17,785.0493	09/25/2023	17,782.9759	Sale	306,144	306,144	0	0	0001	50
HIV3	3,324	2,832,572,399	HIV3, HKG, 10/30/2023	Universal Life Hedge	Exhibit 5	Equity/Index	10/30/2023	HKG	10/26/2023	17,043.1552	10/26/2023	17,042.0000	Sale	191,999	191,999	0	0	0001	50
MESU3	3,283	170,865,603	MESU3, NYF, 9/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	NYF	09/08/2023	1,040.9114	09/08/2023	1,004.5807	Sale	5,963,689	5,963,689	0	0	0001	50
MFSU3	40	4,188,600	MFSU3, NYF, 9/15/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	09/15/2023	NYF	09/11/2023	2,094.3000	09/11/2023	2,095.6000	Sale	(2,600)	(2,600)	0	0	0001	50
MFSZ3	4,355	433,132,447	MFSZ3, NYF, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	NYF	12/11/2023	1,989.1272	12/11/2023	2,051.3422	Sale	(13,547,323)	(13,547,323)	0	0	0001	50
RTYZ3	1,980	166,126,537	RTYZ3, CME, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	1,678.0458	12/11/2023	1,777.3887	Sale	(9,834,946)	(9,834,946)	0	0	0001	50
VGZ3	16,800	750,088,007	VGZ3, EUX, 12/15/2023	Universal Life Hedge	Exhibit 5	Equity/Index	12/15/2023	EUX	12/11/2023	4,464.8096	12/11/2023	4,480.2955	Sale	(2,601,630)	(2,601,630)	0	0	0001	10
MESZ3	3,292	159,770,913	MESZ3, NYF, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	NYF	12/08/2023	970.6617	12/08/2023	964.0489	Sale	1,088,461	1,088,461	0	0	0001	50
ESH4	3,657	871,470,347	ESH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/29/2023	4,766.0396	12/29/2023	4,804.0575	Sale	(6,951,558)	(6,951,558)	0	0	0001	50
MFSH4	5,489	610,745,161	MFSH4, NYF, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	NYF	12/29/2023	2,225.3422	12/29/2023	2,239.4038	Sale	(3,859,221)	(3,859,221)	0	0	0001	50
NQZ3	552	173,705,867	NQZ3, CME, 12/15/2023	Variable Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/08/2023	15,734.2271	12/08/2023	15,833.0018	Sale	(1,090,473)	(1,090,473)	0	0	0001	20
FAH4	4	1,106,973	FAH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/29/2023	2,767.4318	12/29/2023	2,793.5568	Sale	(10,450)	(10,450)	0	0	0001	100
VGH4	202	9,222,771	VGH4, EUX, 3/15/2024	Universal Life Hedge	Exhibit 5	Equity/Index	03/15/2024	EUX	12/27/2023	4,565.7283	12/27/2023	4,576.6480	Sale	(22,058)	(22,058)	0	0	0001	10
MESH4	2,651	132,421,177	MESH4, NYF, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	NYF	12/29/2023	999.0281	12/29/2023	1,009.9929	Sale	(1,453,376)	(1,453,376)	0	0	0001	50
RTYH4	2,165	220,741,505	RTYH4, CME, 3/15/2024	Variable Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/29/2023	2,039.1825	12/29/2023	2,053.9867	Sale	(1,602,560)	(1,602,560)	0	0	0001	50
HIX3	3,766	3,307,433,979	HIX3, HKG, 11/29/2023	Universal Life Hedge	Exhibit 5	Equity/Index	11/29/2023	HKG	11/27/2023	17,564.7052	11/27/2023	17,564.5024	Sale	38,172	38,172	0	0	0001	50
HIZ3	3,529	2,888,299,654	HIZ3, HKG, 12/28/2023	Universal Life Hedge	Exhibit 5	Equity/Index	12/28/2023	HKG	12/26/2023	16,368.9411	12/26/2023	16,371.2292	Sale	(403,730)	(403,730)	0	0	0001	50
ESH4	35	8,305,536	ESH4, CME, 3/15/2024	Fixed Annuity Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/13/2023	4,746.0207	12/13/2023	4,745.4477	Sale	1,003	1,003	0	0	0001	50
ESH4	25	5,887,140	ESH4, CME, 3/15/2024	Universal Life Hedge	Exhibit 5	Equity/Index	03/15/2024	CME	12/20/2023	4,709.7120	12/20/2023	4,721.4978	Sale	(14,732)	(14,732)	0	0	0001	50
ESZ3	1,527	351,782,625	ESZ3, CME, 12/15/2023	Registered Index-Linked Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	CME	12/11/2023	4,607.5000	12/11/2023	4,626.0000	Sale	(1,412,475)	(1,412,475)	0	0	0001	50
MFSZ3	88	9,436,827	MFSZ3, NYF, 12/15/2023	Fixed Annuity Hedge	Exhibit 5	Equity/Index	12/15/2023	NYF	12/11/2023	2,144.7333	12/11/2023	2,149.2000	Sale	(19,653)	(19,653)	0	0	0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(288,185,423)	(288,185,423)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(153,899,826)	(153,899,826)	0	0	XXX	XXX
Summary Adjustment	0	0								0.0000		0.0000		0	58,498,292	0	0		0
1659999999. Subtotal - SSAP No. 108 Adjustments - Offset to VM-21														0	58,498,292	0	0	XXX	XXX
Summary Adjustment	0	0								0.0000		0.0000		0	(52,166,079)	0	0		0
1669999999. Subtotal - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities														0	(52,166,079)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	6,332,214	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														(31,022,580)	(31,022,580)	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(7,906,903)	(7,906,903)	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	6,332,214	0	0	XXX	XXX
1759999999 - Totals														(38,929,483)	(32,597,269)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	6,622,451	(11,201,780)	6,622,451	6,622,451	(11,201,780)	6,622,451	350,610,619	350,610,619
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	19,547,503	0	31,619,586	(91,888,775)	0	32,947,570	(91,112,921)	0	161,042,891	81,226,199
Barclays PLC	G5GSEF7VJP5I7OUK5573	Y	Y	48,372,539	0	10,012,191	(103,096,463)	0	12,723,565	(101,448,061)	0	480,782,221	339,325,411
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	96,111,339	0	97,217,533	(344,582,776)	0	97,468,308	(340,514,590)	0	78,320,374	0
CITI GLOBAL MKT	MBNUM2BPBDO7JBLYG310	Y		0	0	0	0	0	0	(67,990,343)	0	9,169,610	9,169,610
Citibank NA	E570DZWZ7FF32TWEFA76	Y	Y	0	0	23,903,518	(194,533,735)	0	26,884,780	(190,637,945)	0	550,092,416	379,462,199
CR AGRICOLE CORP & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	189,310,286	0	139,073,036	0	0	150,902,251	0	0	2,059,354	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	0	0	0	(17,171,377)	0	0	(18,436,573)	0	2,733,363	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	1,730,378	0	2,978,875	(72,786,164)	0	5,749,627	(74,244,311)	0	4,662,668	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	17,364,158	0	13,079,699	(3,138,625)	0	20,218,799	(2,883,058)	0	591,666,666	584,243,583
HSBC Securities (USA), Inc.	CYYGQCGNHMHPSMRL3R97	Y		0	0	0	0	0	3,708,132	(70,207,732)	0	12,020,484	12,020,484
ING Capital Markets LLC	ZOMI2JT14K8OXYZWX446	Y	Y	0	0	0	(8,419,303)	0	0	(8,419,303)	0	1,383,853	0
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Y	Y	949,141,640	0	620,960,622	(192,081,395)	0	635,962,179	(192,013,041)	0	377,345,831	0
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Y		0	0	37,000	(234,873)	0	35,478,061	(167,338,336)	0	41,134,213	40,936,340
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	27,672,724	0	20,276,934	(5,553,163)	0	26,600,494	(5,340,853)	0	371,602,015	358,653,062
Natixis Financial Products LLC	WGYX5OQ11Y3N5AOSQ066	Y	Y	3,350,000	0	2,076,500	0	0	4,139,015	(427,099)	361,917	176,906	0
Societe Generale S.A.	O2RNE8IBXP4R0TD8PU41	Y	Y	26,710,000	0	22,414,820	(114,670,282)	0	34,132,772	(104,955,749)	0	10,680,011	0
The Toronto Dominion Bank	PT30B789TSUIDF371261	Y	Y	0	0	0	(5,776,109)	0	0	(5,776,109)	0	956,950	0
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	19,855,482	0	12,222,961	(3,215,897)	0	25,021,044	(4,857,673)	307,890	4,393,488	0
HSBC Bank USA, N.A.	1IE8VN30JCEQV1H4R804	Y	Y	0	0	14,379	(2,501)	11,879	63,018	0	63,018	15,000,000	15,000,000
NATWEST Markets PLC	RR3QWICWWIPCS8A4S074	Y	Y	5,484,762	0	80,000	0	0	5,615,882	0	131,120	830,380	0
ROYAL BANK OF CANADA TORONTO	IESWU3ORVB7T21TZOK62	Y	Y	41,450,000	0	40,035,684	0	0	40,035,684	0	0	0	0
RABOBANK NV	DG3RU1DBUFHT4ZF9WN62	Y	Y	13,260,000	0	5,444,009	(1,813,000)	0	15,692,649	(1,625,279)	807,370	3,118,849	0
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	0	0	0	0	0	0	0	0	0	0
0299999999. Total NAIC 1 Designation				1,459,360,811	0	1,041,447,348	(1,158,964,437)	11,879	1,173,343,831	(1,448,228,976)	1,671,314	2,719,172,544	1,820,036,888
NOMURA HOLDINGS, INC	0Z3V05H2G7GRS05BHJ91	Y	Y	42,873,084	0	38,760,288	0	0	38,760,288	0	0	0	0
0399999999. Total NAIC 2 Designation				42,873,084	0	38,760,288	0	0	38,760,288	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	55,983,461	(43,847,891)	12,135,570	67,754,882	(187,370,851)	0	1,451,622,812	1,451,622,812
0999999999 - Gross Totals				1,502,233,895	0	1,142,813,548	(1,214,014,107)	18,769,900	1,286,481,452	(1,646,801,608)	8,293,765	4,521,405,975	3,622,270,318
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						1,142,813,548	(1,214,014,107)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Credit Suisse International E58DKGMJYYYJLN8C3868	Corporate	925524-AH-3	VIACOM INC.	396,733	354,000	426,487	07/30/2030	IV
Credit Suisse International E58DKGMJYYYJLN8C3868	Corporate	023551-AM-6	AMERADA HESS CORPORATION	10,120,151	8,571,000	9,903,287	03/15/2033	IV
Credit Suisse International E58DKGMJYYYJLN8C3868	Corporate	55903V-BC-6	WARNERMEDIA HOLDINGS INC	13,966,973	15,000,000	13,388,985	03/15/2032	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	913017-AT-6	UNITED TECHNOLOGIES CORPORATION	17,742,256	16,193,000	18,018,258	08/01/2028	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	94106L-AV-1	WASTE MANAGEMENT INC	26,320,625	24,583,000	25,684,415	11/30/2039	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	375558-BD-4	GILEAD SCIENCES INC	29,304,583	30,000,000	32,481,438	03/01/2046	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	50075N-AR-5	KRAFT FOODS INC	19,471,978	16,082,000	18,735,687	08/11/2037	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	78387G-AM-5	SBC COMMUNICATIONS INC.	24,046,713	22,831,000	24,143,411	06/15/2034	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	362320-BA-0	GTE CORPORATION	16,560,532	15,208,000	16,293,226	04/15/2028	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	690742-AB-7	OWENS CORNING	4,313,782	3,723,000	3,731,768	12/01/2036	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	37045V-AF-7	GENERAL MOTORS CO	20,926,593	20,068,000	22,855,141	10/02/2043	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	205887-BN-1	CONAGRA FOODS INC	3,290,901	3,074,000	3,591,496	08/15/2039	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	404119-BV-0	HCA INC	24,188,330	24,910,000	28,751,497	06/15/2047	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	292505-AE-4	ENCANA CORPORATION SNROP	5,441,905	5,123,000	5,709,156	08/15/2037	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	55903V-BE-2	WARNERMEDIA HOLDINGS INC	5,270,701	5,985,000	4,819,841	03/15/2052	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	29103D-AM-8	EMERA US FINANCE LP	10,331,610	12,428,000	13,253,738	06/15/2046	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	925524-AH-3	VIACOM INC.	11,649,819	10,395,000	11,036,449	07/30/2030	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	03027X-BD-1	AMERICAN TOWER CORPORATION	11,122,060	16,180,000	16,079,103	06/15/2050	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	337738-AV-0	FISERV INC	2,641,832	2,906,000	3,072,918	07/01/2049	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC	25,922,089	35,000,000	34,904,641	04/01/2051	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	14149Y-BE-7	CARDINAL HEALTH INC	1,779,067	1,802,000	1,761,733	09/15/2025	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	96949L-AD-7	WILLIAMS PARTNERS LP	2,931,574	3,038,000	2,842,511	06/15/2027	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	023551-AF-1	AMERADA HESS CORPORATION	12,748,938	10,901,000	11,560,366	10/01/2029	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	30161N-AU-5	EXELON CORPORATION	15,464,910	15,860,000	14,924,134	04/15/2026	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	404119-CL-1	HCA INC	13,053,917	15,000,000	14,986,947	03/15/2052	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	92553P-AW-2	VIACOM INC	8,265,033	10,000,000	9,528,562	04/01/2044	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	30034W-AB-2	EVERGY INC	12,672,964	13,894,000	11,485,386	09/15/2029	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Corporate	404119-BY-4	HCA INC	5,423,619	5,644,000	5,600,332	06/15/2039	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912810-RB-6	TREASURY BOND	44,817,545	53,880,500	49,804,043	05/15/2043	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Treasury	912810-RC-4	TREASURY BOND	41,971,532	44,636,000	43,203,241	08/15/2043	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	057224-AZ-0	BAKER HUGHES INCORPORATED	4,055,425	3,934,000	3,923,173	09/15/2040	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	459200-HF-1	INTERNATIONAL BUSINESS MACHINES CO	8,655,301	9,849,000	8,930,515	06/20/2042	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	10,004,335	9,931,000	11,021,528	02/01/2046	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	129466-AM-0	MIDAMERICAN ENERGY HOLDINGS COMPAN	5,539,300	4,672,000	5,576,107	09/15/2028	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	747525-AU-7	QUALCOMM INCORPORATED	3,590,927	3,700,000	3,650,853	05/20/2027	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	20030N-BH-3	COMCAST CORP	993,391	1,000,000	972,278	01/15/2033	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	883556-BG-6	THERMO FISHER SCIENTIFIC INC	3,551,272	3,328,000	4,508,078	02/01/2044	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	20030N-BN-0	COMCAST CORP	2,586,917	2,616,000	2,562,613	08/15/2025	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	459200-AR-2	INTERNATIONAL BUSINESS MACHINES CO	5,130,298	4,753,000	5,102,603	08/01/2027	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	747525-AK-9	QUALCOMM INCORPORATED	2,510,150	2,500,000	2,956,280	05/20/2045	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO	7,795,950	7,759,000	7,512,088	10/15/2025	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	741503-BC-9	PRICELINE GROUP INC	10,640,086	10,902,000	10,160,573	03/15/2028	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	20029P-AH-2	COMCAST CABLE COMMUNICATIONS INC.	4,628,007	4,096,000	4,719,139	05/01/2027	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	907818-FH-6	UNION PACIFIC CORPORATION	4,648,496	5,154,000	4,305,968	02/05/2030	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	278062-AG-9	EATON CORPORATION	1,355,011	1,402,000	1,304,387	09/15/2027	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	278865-BE-9	ECOLAB INC	2,076,405	1,994,000	1,350,019	03/24/2030	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	26875P-AQ-4	EOG RESOURCES INC	6,615,982	6,500,000	6,487,699	01/15/2036	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	14149Y-BE-7	CARDINAL HEALTH INC	3,970,813	4,022,000	3,929,777	09/15/2025	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	386088-AH-1	GRAND METROPOLITAN INVESTMENT CORP	1,363,475	1,105,000	1,425,131	04/15/2035	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	437076-CG-5	HOME DEPOT INC	2,427,209	3,762,000	3,715,106	03/15/2051	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	907818-FK-9	UNION PACIFIC CORPORATION	5,908,280	7,519,000	8,510,087	02/05/2050	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	30161N-AU-5	EXELON CORPORATION	767,395	787,000	740,696	04/15/2026	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	96145D-AH-8	WRKCO INC	4,026,335	4,129,000	3,841,658	03/15/2028	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	63946B-AF-7	NBCUNIVERSAL MEDIA LLC	1,400,078	1,228,000	1,294,089	04/30/2040	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	907818-FB-9	UNION PACIFIC CORPORATION	3,454,982	3,500,000	3,534,502	03/01/2029	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	907818-FX-1	UNION PACIFIC CORPORATION	2,649,367	2,946,000	2,829,465	02/14/2032	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	20030N-AC-5	COMCAST CORPORATION	1,186,439	998,000	995,637	03/15/2033	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC	4,946,597	6,613,000	6,331,882	02/15/2052	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	209111-FA-6	CONSOLIDATED EDISON CO OF NEW YORK	7,214,003	6,919,000	5,288,219	06/15/2040	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	293791-AF-6	ENTERPRISE PRODUCTS OPERATING L.P.	2,699,429	2,300,000	2,726,400	03/01/2033	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	20030N-DG-3	COMCAST CORPORATION	121,152	128,000	86,615	04/01/2030	IV
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	59156R-AJ-7	METLIFE INC SNRHOLD	2,718,004	2,408,000	2,409,361	06/15/2034	IV
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Corporate	437076-AS-1	HOME DEPOT INC	20,096,913	17,872,000	18,410,526	12/16/2036	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Corporate	459200-HF-1	INTERNATIONAL BUSINESS MACHINES CO	1,338,412	1,523,000	1,233,491	06/20/2042	IV
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Corporate	035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	12,189,352	12,100,000	5,906,571	02/01/2046	IV
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Corporate	20030N-BN-0	COMCAST CORP	15,296,035	15,468,000	15,152,437	08/15/2025	IV
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Corporate	278062-AG-9	EATON CORPORATION	23,825,769	24,652,000	23,016,794	09/15/2027	IV
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Corporate	278865-BA-7	ECOLAB INC	1,571,684	1,786,000	1,997,376	12/01/2047	IV
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Corporate	084659-BC-4	BERKSHIRE HATHAWAY ENERGY CO	2,168,668	3,162,000	3,158,510	05/15/2051	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	025816-BF-5	AMERICAN EXPRESS CO	26,259,752	28,891,000	32,413,814	12/03/2042	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	92976G-AG-6	WELLS FARGO BANK NA SUBOP	9,383,022	8,710,000	9,226,769	02/01/2037	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	031162-BK-5	AMGEN INC.	15,388,234	15,524,000	16,314,719	11/15/2041	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	548661-AH-0	LOWES COMPANIES INC.	4,985,459	4,517,000	4,604,318	02/15/2028	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	26078J-AD-2	DOWDUPONT INC	2,440,369	2,393,000	2,578,465	11/15/2028	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	00206R-JA-1	AT&T INC	1,503,561	1,300,000	1,626,872	05/01/2032	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	00206R-HY-1	AT&T INC	1,868,716	1,729,000	1,794,829	05/15/2029	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	001957-BD-0	AT&T CORP	1,199,024	999,000	1,166,505	11/15/2031	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	913017-BA-6	UNITED TECHNOLOGIES CORPORATION	8,036,760	6,998,000	8,069,238	09/15/2029	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	548661-DU-8	LOWES COS INC	1,507,695	1,500,000	1,716,767	04/15/2030	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	68389X-BN-4	ORACLE CORPORATION	1,521,907	1,598,000	1,494,830	11/15/2027	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	362320-BA-0	GTE CORPORATION	3,027,241	2,780,000	3,216,549	04/15/2028	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	36962G-3A-0	GENERAL ELECTRIC CO SNRHOLD	8,749,379	7,932,000	7,919,831	08/07/2037	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	68389X-BM-6	ORACLE CORPORATION	3,795,266	3,955,000	3,720,436	07/15/2026	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	00287Y-AS-8	ABBVIE INC	5,103,571	5,277,000	5,453,417	05/14/2045	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	651639-AM-8	NEWMONT MINING CORP	21,799,506	19,313,000	20,367,648	10/01/2039	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	92344G-AX-4	VERIZON COMMUNICATIONS INC	2,545,500	2,335,000	2,667,326	09/15/2035	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO	1,008,781	1,004,000	972,056	10/15/2025	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	369604-BH-5	GENERAL ELECTRIC CO	22,618,503	23,869,000	24,789,529	03/11/2044	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	96145D-AD-7	WRKCO INC	1,333,332	1,400,000	1,314,366	09/15/2027	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	863667-AJ-0	STRYKER CORPORATION	12,125,088	12,370,000	14,958,522	03/15/2046	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	26078J-AF-7	DOWDUPONT INC	5,452,871	5,161,000	5,171,380	11/15/2048	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	031162-BH-2	AMGEN INC	4,199,400	4,016,000	4,758,699	06/15/2042	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	548661-CL-9	LOWES COMPANIES INC	3,041,066	2,782,000	2,807,764	10/15/2036	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	29250R-AP-1	ENBRIDGE ENERGY PARTNERS L.P.	3,314,519	2,800,000	2,853,471	04/15/2038	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	92343V-FU-3	VERIZON COMMUNICATIONS INC	2,746,858	4,000,000	3,990,416	11/20/2050	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	14149Y-BE-7	CARDINAL HEALTH INC	1,846,201	1,870,000	1,828,249	09/15/2025	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	30161N-AU-5	EXELON CORPORATION	2,925,267	3,000,000	2,821,549	04/15/2026	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	55336V-AK-6	MPLX LP	1,359,027	1,370,000	1,283,169	03/01/2027	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	96145D-AH-8	WRKCO INC	1,755,244	1,800,000	1,674,744	03/15/2028	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	375558-BA-0	GILEAD SCIENCES INC	12,057,660	12,688,000	13,512,692	02/01/2045	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	863667-AZ-4	STRYKER CORPORATION	4,176,847	5,724,000	5,708,515	06/15/2050	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	855244-BC-2	STARBUCKS CORPORATION	6,545,679	7,185,000	5,565,333	02/14/2032	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	871829-AZ-0	SYSCO CORPORATION	2,953,220	3,000,000	2,933,015	10/01/2025	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	24703T-AD-8	DELL INTERNATIONAL LLC	1,718,572	1,676,000	1,675,016	06/15/2026	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	548661-DZ-7	LOWES COMPANIES INC	2,763,347	4,000,000	3,996,481	10/15/2050	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	00206R-HZ-8	AT&T INC	1,961,840	1,700,000	2,073,286	04/15/2031	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	294429-AS-4	EQUIFAX INC	1,800,218	2,000,000	2,077,759	05/15/2030	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	126650-BJ-8	CVS/CAREMARK CORP	1,285,345	1,220,000	1,316,231	06/01/2027	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	28368E-AE-6	KINDER MORGAN INC	1,764,308	1,500,000	1,775,384	01/15/2032	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	49337W-AC-4	KEYSPAN CORPORATION	3,463,313	3,000,000	3,460,598	11/15/2030	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	87264A-BF-1	T-MOBILE USA INC	1,818,557	1,900,000	1,566,123	04/15/2030	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	373334-JW-2	GEORGIA POWER COMPANY	12,704,542	14,049,000	14,485,959	03/15/2042	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	494550-AQ-9	KINDER MORGAN ENERGY PARTNERS L.P.	1,423,318	1,223,000	1,313,700	08/15/2033	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	31428X-BF-2	FEDEX CORP	1,558,711	1,600,000	1,520,690	04/01/2026	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	413875-AW-5	HARRIS CORPORATION	1,332,203	1,348,000	1,309,571	06/15/2028	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	126650-DY-3	CVS HEALTH CORP	1,446,259	1,400,000	1,531,228	06/01/2033	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	071813-BY-4	BAXTER INTERNATIONAL INC	1,387,879	1,446,000	1,179,628	04/01/2030	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	142339-AH-3	CARLISLE COMPANIES INCORPORATED	1,344,219	1,400,000	1,328,657	12/01/2027	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	233331-BF-3	DTE ENERGY COMPANY	1,433,055	1,600,000	1,355,045	03/01/2030	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	256746-AH-1	DOLLAR TREE INC	1,582,346	1,610,000	1,521,819	05/15/2028	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	37045X-AZ-9	GENERAL MOTORS FINANCIAL CO INC	1,675,457	1,672,000	1,606,656	07/13/2025	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	760759-AS-9	REPUBLIC SERVICES INC	2,987,625	3,096,000	2,942,994	11/15/2027	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	816851-BG-3	SEMPRA ENERGY	1,503,139	1,556,000	1,422,903	02/01/2028	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	031162-AW-0	AMGEN INC.	6,302,763	5,648,000	6,356,491	06/01/2037	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	277432-AD-2	EASTMAN CHEMICAL COMPANY	1,868,138	1,700,000	1,789,088	02/01/2027	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	880451-AW-9	TENNESSEE GAS PIPELINE COMPANY	1,544,687	1,322,000	1,600,466	06/15/2032	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	60871R-AG-5	MOLSON COORS BREWING CO	1,942,293	2,000,000	2,005,970	07/15/2026	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	25746U-AN-9	DOMINION RESOURCES INC.	3,236,802	2,965,000	3,027,503	03/15/2033	IV
Citibank NA E570DZWZ7FF32TWEFA76	Corporate	487836-AT-5	KELLOGG COMPANY	2,013,803	1,729,000	2,059,725	04/01/2031	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	983024-AF-7	WYETH	15,871,251	15,456,000	15,487,845	02/01/2024	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	437076-AS-1	HOME DEPOT INC	12,173,745	10,826,000	12,535,312	12/16/2036	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	494368-BC-6	KIMBERLY-CLARK CORP	16,684,804	13,676,000	16,313,039	08/01/2037	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	71713U-AW-2	PHARMACIA CORPORATION	3,065,757	2,800,000	2,985,562	12/01/2028	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	67021C-AK-3	NSTAR ELECTRIC CO	9,218,674	9,466,000	9,195,270	11/15/2025	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	458140-AK-6	INTEL CORP	13,939,823	13,990,000	16,255,313	10/01/2041	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	747525-BJ-1	QUALCOMM INCORPORATED	21,448,435	27,175,000	27,382,798	05/20/2050	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	87612E-AR-7	TARGET CORPORATION	15,199,100	12,930,000	16,173,026	10/15/2037	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	11134L-AH-2	BROADCOM CORPORATION	736,964	742,000	704,284	01/15/2027	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	983024-AN-0	WYETH	6,755,555	6,056,000	6,688,559	04/01/2037	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	37045V-AF-7	GENERAL MOTORS CO	32,992,648	31,639,000	35,005,127	10/02/2043	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	337738-AV-0	FISERV INC	10,500,054	11,550,000	13,121,209	07/01/2049	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	30161N-AV-3	EXELON CORPORATION	25,459,863	28,718,000	30,058,706	04/15/2046	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	00206R-JD-5	AT&T INC	10,487,851	9,928,000	11,512,709	03/15/2040	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	071813-AX-7	BAXTER INTERNATIONAL INC	11,369,016	10,766,000	11,245,624	12/01/2037	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	87264A-AZ-8	T-MOBILE USA INC	14,521,861	16,160,000	18,336,781	04/15/2050	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	418056-AS-6	HASBRO INC	27,569,287	25,871,000	29,136,264	03/15/2040	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	038222-AP-0	APPLIED MATERIALS INC	7,326,689	10,000,000	9,957,164	06/01/2050	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	29444U-BJ-4	EQUINIX INC REIT	449,059	644,000	626,261	07/15/2050	IV
Barclays PLC G5GSEF7VJP5I70UK5573	Corporate	458140-BN-9	INTEL CORPORATION	11,907,900	11,874,000	17,166,621	03/25/2060	IV
ING Capital Markets LLC ZOMI2JT14K8OXYZWX446	Corporate	68389X-BM-6	ORACLE CORPORATION	10,987,560	11,450,000	10,743,326	07/15/2026	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	58013M-EH-3	MCDONALDS CORPORATION	12,664,696	11,515,000	11,296,710	02/01/2039	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	548661-CR-6	LOWES COMPANIES INC	7,120,626	7,000,000	7,424,393	04/15/2040	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	20030N-AF-8	COMCAST CORPORATION	7,924,499	7,357,000	7,333,082	06/15/2035	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	913017-BA-6	UNITED TECHNOLOGIES CORPORATION	11,793,296	10,269,000	11,400,507	09/15/2029	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	637432-NG-6	NATIONAL RURAL UTILITIES COOP FINA	753,593	772,000	748,841	11/01/2025	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	406216-BK-6	HALLIBURTON COMPANY	11,303,271	11,486,000	12,438,475	11/15/2045	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	651639-AW-6	NEWMONT GOLDCORP CORP	5,529,301	5,050,000	5,161,821	04/01/2035	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	855244-BA-6	STARBUCKS CORPORATION	6,841,850	8,685,000	8,631,381	11/15/2050	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	26078J-AF-7	DOWDUPONT INC	6,223,098	5,890,000	6,861,690	11/15/2048	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	666807-BK-7	NORTHROP GRUMMAN CORP	10,883,094	11,163,000	10,271,464	02/01/2027	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	548661-CL-9	LOWES COMPANIES INC	9,947,412	9,100,000	10,741,443	10/15/2036	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	29250R-AP-1	ENBRIDGE ENERGY PARTNERS L.P.	27,048,840	22,850,000	26,019,473	04/15/2038	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	260003-AK-4	DOVER CORP	7,844,673	7,645,000	7,573,882	03/01/2041	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	035229-CJ-0	ANHEUSER-BUSCH COS INC	23,474,911	20,000,000	21,809,413	08/20/2032	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	07177M-AN-3	BAXALTA INC	5,862,290	5,841,000	6,299,085	06/23/2045	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	75513E-CS-8	RAYTHEON TECHNOLOGIES CORPORATION	10,366,361	9,950,000	9,933,185	02/27/2053	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	580135-BY-6	MCDONALD S CORPORATION	7,691,504	7,057,000	7,145,732	01/08/2028	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	655844-BR-8	NORFOLK SOUTHERN CORPORATION	11,138,569	11,750,000	12,971,918	01/15/2046	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	00287Y-DB-2	ABBVIE INC	2,924,906	2,974,000	2,917,673	03/15/2045	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	913017-BK-4	UNITED TECHNOLOGIES CORP	13,314,782	12,200,000	14,562,992	06/01/2036	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	92343V-AU-8	VERIZON COMMUNICATIONS INC.	16,793,300	14,300,000	16,651,826	04/01/2039	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	58013M-EC-4	MCDONALDS CORPORATION	14,672,445	12,750,000	15,649,512	10/15/2037	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	92343V-DS-0	VERIZON COMMUNICATIONS INC	8,457,897	8,259,000	7,696,508	04/15/2049	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	58013M-FH-2	MCDONALDS CORPORATION	11,589,400	12,207,000	15,292,601	09/01/2048	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	58013M-FK-5	MCDONALDS CORPORATION	10,661,975	13,000,000	14,514,998	09/01/2049	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	548661-ES-2	LOWES COMPANIES INC	13,635,358	12,730,000	12,711,685	04/01/2063	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	548661-EH-6	LOWES COMPANIES INC	1,805,690	1,904,000	1,627,829	04/01/2032	IV
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	126408-HG-1	CSX CORP	2,525,872	2,910,000	3,618,213	11/01/2066	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	855244-AQ-2	STARBUCKS CORPORATION	13,362,790	13,423,000	13,420,774	08/15/2025	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	855244-AK-5	STARBUCKS CORPORATION	9,694,009	10,185,000	9,840,046	06/15/2026	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	693506-BP-1	PPG INDUSTRIES INC	14,146,931	14,558,000	13,682,759	03/15/2028	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	681919-BC-9	OMNICOM GROUP INC	11,700,080	12,000,000	8,680,732	06/01/2030	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	666807-BK-7	NORTHROP GRUMMAN CORP	16,183,764	16,600,000	15,645,033	02/01/2027	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	115637-AU-4	BROWN-FORMAN CORPORATION	1,875,027	1,816,000	1,930,266	04/15/2033	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	031162-CJ-7	AMGEN INC	13,189,390	13,752,000	13,522,662	08/19/2026	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	031162-CQ-1	AMGEN INC	11,423,205	11,895,000	11,065,335	11/02/2027	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	92343V-FR-0	VERIZON COMMUNICATIONS INC	5,268,136	6,348,000	4,875,968	01/20/2031	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	548661-EQ-6	LOWES COMPANIES INC	11,747,611	11,142,000	11,142,000	07/01/2033	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	655844-AQ-1	NORFOLK SOUTHERN CORPORATION	4,529,096	3,894,000	4,320,751	02/15/2031	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	101137-AS-6	BOSTON SCIENTIFIC CORPORATION	8,799,540	8,912,000	8,438,679	03/01/2028	IV
Societe Generale S.A. O2RNE8IBXP4R0TD8PU41	Corporate	98389B-AW-0	XCEL ENERGY INC	5,949,874	6,629,000	5,589,997	12/01/2029	IV
The Toronto Dominion Bank PT3QB789TSUIDF371261	Corporate	539830-BD-0	LOCKHEED MARTIN CORPORATION	1,160,377	1,317,000	1,302,963	03/01/2045	IV
The Toronto Dominion Bank PT3QB789TSUIDF371261	Corporate	20030N-AV-3	COMCAST CORPORATION SNRHOLD	1,911,677	1,583,000	1,580,837	08/15/2037	IV
The Toronto Dominion Bank PT3QB789TSUIDF371261	Treasury	912810-RB-6	TREASURY BOND	3,045,203	3,661,000	3,437,058	05/15/2043	IV
CR AGRICOLE CORP & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Corporate	925524-AH-3	VIACOM INC.	3,362,141	3,000,000	3,614,386	07/30/2030	IV
CR AGRICOLE CORP & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Corporate	42809H-AG-2	HESS CORPORATION	2,796,699	2,800,000	2,660,864	04/01/2027	IV
Citibank NA E570DZWZ7FF32TWEFA76	Treasury	912803-DM-2	United States Department of The Treasury	0	180,000,000	93,535,200	05/15/2040	I
CITI GLOBAL MKT MBNUM2BPBDO7JBLYG310	Treasury	912810-RL-4	United States Department of The Treasury	0	41,287,000	42,145,857	02/15/2045	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Treasury	912810-RA-8	United States Department of The Treasury	0	72,300,000	75,530,388	02/15/2043	I
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Treasury	912810-RL-4	United States Department of The Treasury	0	308,000,000	314,407,056	02/15/2045	I
HSBC Securities (USA), Inc. CYYGQCGNHMHPSMRL3R97	Treasury	912810-RA-8	United States Department of The Treasury	0	56,455,000	58,977,428	02/15/2043	I
HSBC Securities (USA), Inc. CYYGQCGNHMHPSMRL3R97	Treasury	912810-RL-4	United States Department of The Treasury	0	50,000,000	51,040,106	02/15/2045	I
CME via HSBC HOLDINGS 1IE8VN30JCEQV1H4R804	Cash		CASH	17,615,120	17,615,120	17,615,120		IV
ICE via CITI GLOBAL MKT MBNUM2BPBDO7JBLYG310	Cash		CASH	1,729,928	1,729,928	1,729,928		IV
LCH via CITI GLOBAL MKT MBNUM2BPBDO7JBLYG310	Cash		CASH	39,885,366	39,885,366	39,885,366		IV
LCH via HSBC HOLDINGS 1IE8VN30JCEQV1H4R804	Cash		CASH	105,594,796	105,594,796	105,594,796		IV
LCH via MORGAN 9R7GPTSO7KV3UQJZQ078	Cash		CASH	195,805,273	195,805,273	195,805,273		IV
0199999999 - Total				1,980,549,611	2,706,954,983	2,692,705,961	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)
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash	CASHBN-P2-5	CASH/COLLATERAL BNP PARIBUS	23,530,000	23,530,000	XXX		IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Municipal	05599H-9Z-3	ITALY (REPUBLIC OF)	485,173	428,019	XXX	11/01/2026	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Municipal	05599J-9K-2	BUONI POLIENNALI DEL TESORO	22,111,542	19,327,138	XXX	11/01/2027	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Municipal	50213A-9K-3	ITALY (REPUBLIC OF)	18,443	15,465	XXX	05/01/2031	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Municipal	BAE33C-MD-4	ITALY (REPUBLIC OF)	2,006	93,895	XXX	06/28/2029	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Municipal	BAE623-XP-9	ITALY (REPUBLIC OF)	7,703,951	7,248,713	XXX	10/01/2053	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Municipal	BRTATC-YF-9	ITALY (REPUBLIC OF)	734,894	796,453	XXX	03/01/2048	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Municipal	BRTR2H-YL-7	ITALY (REPUBLIC OF)	25,538,105	25,221,369	XXX	08/01/2029	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Municipal	BRTU9Z-LJ-2	ITALY (REPUBLIC OF)	15,261,115	16,793,994	XXX	03/01/2040	IV
BNP Paribas ROMUWSFPU8MPRO8K5P83	Municipal	BRWLZ1-26-3	ITALY (REPUBLIC OF)	1,504,077	1,665,812	XXX	07/15/2028	IV
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash	CASHDB-G1-1	CASH/COLLATERAL DBAG	1,730,378	1,730,378	XXX		IV
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash	CASHGS-I1-9	CASH/COLLATERAL GOLDMAN SACHS INTE	17,364,158	17,364,158	XXX		IV
Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	Treasury	91282C-BS-9	TREASURY NOTE	19,923,566	22,150,000	XXX	03/31/2028	IV
Barclays PLC G5GSEF7VJP5I7OUK5573	Cash	CASHBA-RC-9	CASH/COLLATERAL BARCLY	2,580,000	2,580,000	XXX		IV
Barclays PLC G5GSEF7VJP5I7OUK5573	Municipal	BAE62N-VT-9	BONOS Y OBLIG DEL ESTADO	43,220,730	39,733,156	XXX	07/30/2039	IV
Barclays PLC G5GSEF7VJP5I7OUK5573	Municipal	BRS26Y-2R-4	UK I/L GILT	930,893	881,218	XXX	11/22/2027	IV
Barclays PLC G5GSEF7VJP5I7OUK5573	Municipal	BRW399-SE-0	SPAIN (KINGDOM OF)	242,599	256,279	XXX	07/30/2027	IV
Barclays PLC G5GSEF7VJP5I7OUK5573	Municipal	BRW9DT-PM-3	SPAIN (KINGDOM OF)	84,734	89,477	XXX	01/31/2026	IV
Barclays PLC G5GSEF7VJP5I7OUK5573	Municipal	BRWJUB-Z4-0	SPAIN (KINGDOM OF)	1,709,880	1,887,847	XXX	01/31/2028	IV
Barclays PLC G5GSEF7VJP5I7OUK5573	Municipal	G9T44M-FD-9	UK I/L GILT	249,317	286,757	XXX	03/22/2044	IV
Citibank NA E570DZWZ7FF32TWEFA76	Cash	CASHCI-TI-6	CASH/COLLATERAL CITIBANK	0	0	XXX		IV
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash	CASHMS-CS-9	CASH/COLLATERAL MSCS	9,992	9,992	XXX		IV
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash	CASHMS-C1-8	CASH/COLLATERAL MSCS	2,179,120	2,179,120	XXX		IV
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	641423-BU-1	NEVADA POWER COMPANY	1,981,721	1,700,000	XXX	07/01/2037	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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 Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	039483-BH-4	ARCHER-DANIELS-MIDLAND CO	476,267	545,000	XXX	04/16/2043	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	194162-AQ-6	COLGATE-PALMOLIVE CO	976,391	952,000	XXX	03/02/2026	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	24422E-TT-6	JOHN DEERE CAPITAL CORP	3,306,016	3,348,000	XXX	06/24/2024	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	501044-DK-4	KROGER CO	473,627	514,000	XXX	01/15/2048	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	110122-AB-4	BRISTOL-MYERS SQUIBB COMPANY	100,149	94,000	XXX	11/15/2026	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	22550L-2J-9	CREDIT SUISSE AG (NEW YORK BRANCH)	1,700,130	1,680,000	XXX	08/09/2024	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE	3,215,100	3,690,000	XXX	02/24/2033	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	4042Q1-AD-9	HSBC BANK USA LT2	1,601,607	1,340,000	XXX	01/15/2039	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	828807-CV-7	SIMON PROPERTY GROUP LP	128,343	130,000	XXX	09/01/2025	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Treasury	91282C-CB-5	TREASURY NOTE	3,747,326	4,350,000	XXX	05/15/2031	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Treasury	912828-4V-9	TREASURY NOTE	357,888	370,000	XXX	08/15/2028	IV
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Treasury	91282C-HA-2	TREASURY NOTE	7,679,475	7,760,000	XXX	04/30/2028	IV
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	207597-EC-5	CONNECTICUT LIGHT AND POWER COMPAN MORT	32,995	1,579,000	XXX	09/01/2037	IV
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	907818-DT-2	UNION PACIFIC CORP	2,803	3,000	XXX	02/01/2044	IV
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	907818-FH-6	UNION PACIFIC CORPORATION	902	1,000	XXX	02/05/2030	IV
Bank of America NA	B4TYDEB6GKMZO031MB27	Municipal	BRYQB7-3J-4	JAPAN (GOVERNMENT OF)	19,556,333	19,445,666	XXX	09/20/2028	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Cash	CASHJP-M1-7	CASH/COLLATERAL JPM	501,239,000	501,239,000	XXX		IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Corporate	02079K-AG-2	ALPHABET INC	75,555	119,000	XXX	08/15/2060	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Municipal	BAE5VD-53-7	JAPAN (GOVERNMENT OF) 20YR #182	16,125,656	16,656,263	XXX	09/20/2042	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Municipal	BAE5ZR-QY-1	JAPAN (GOVERNMENT OF) 30YR #77	3,618,276	3,633,849	XXX	12/20/2052	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Municipal	BAE6MS-ML-3	JAPAN (GOVERNMENT OF) #1194 GOVT	18,589,106	18,584,906	XXX	02/19/2024	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Municipal	BAE6Q2-95-6	JAPAN (GOVERNMENT OF) #1201 GOVT	352,776,151	352,630,515	XXX	03/25/2024	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Municipal	BRS57Z-12-9	JAPAN (GOVERNMENT OF) 30YR #27 JX27	8,668,723	7,190,027	XXX	09/20/2037	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Municipal	BRT92T-80-6	JAPAN (GOVERNMENT OF) 20YR #160	14,613,351	14,968,435	XXX	03/20/2037	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Municipal	BRTSPJ-R8-3	JAPAN (GOVERNMENT OF) 20YR #168	19,922,682	21,968,719	XXX	03/20/2039	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Municipal	BRWL8E-GD-5	JAPAN (GOVERNMENT OF) 20YR #176	10,942,050	12,323,379	XXX	03/20/2041	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Municipal	BRWP00-Y4-6	JAPAN (GOVERNMENT OF) 20YR #177	1,441,006	1,661,583	XXX	06/20/2041	IV
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Municipal	BRYQF3-M9-0	JAPAN (GOVERNMENT OF) #1190 GOVT	1,301,785	1,301,603	XXX	01/29/2024	IV
Natixis Financial Products LLC	WGYX5OQ1IY3N5AOSQ066	Cash	CASHNI-XS-7	CASH/COLLATERAL NATIXIS SA	3,350,000	3,350,000	XXX		IV
Societe Generale S.A.	O2RNE8IBXP4R0TD8PU41	Cash	CASHSO-G1-7	CASH/COLLATERAL SOC GEN	26,710,000	26,710,000	XXX		IV
CR AGRICOLE CORP & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Cash	CASHCA-G1-4	CASH/COLLATERAL CITIBANK	156,100,000	156,100,000	XXX		IV
CR AGRICOLE CORP & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Municipal	BAE5ZU-FX-8	JAPAN (GOVERNMENT OF) #1133 GOVT	33,017,468	33,013,903	XXX	01/22/2024	IV
CR AGRICOLE CORP & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Municipal	BRSCS8-VR-3	JAPAN (GOVERNMENT OF) 30YR #35 JX35	74,001	65,967	XXX	09/20/2041	IV
CR AGRICOLE CORP & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Municipal	BRYQ6F-P6-6	JAPAN (GOVERNMENT OF) #1188 GOVT	119,179	119,166	XXX	01/22/2024	IV
NATWEST Markets PLC	RR3QWICWWIPCS8A4S074	Treasury	912810-RD-2	TREASURY BOND	41,601	44,000	XXX	11/15/2043	IV
NATWEST Markets PLC	RR3QWICWWIPCS8A4S074	Treasury	91282C-EH-0	TREASURY NOTE	4,678,604	4,773,000	XXX	04/15/2025	IV
NATWEST Markets PLC	RR3QWICWWIPCS8A4S074	Treasury	912828-N7-1	TREASURY (CPI) NOTE	438,358	453,219	XXX	01/15/2026	IV
NATWEST Markets PLC	RR3QWICWWIPCS8A4S074	Treasury	912828-U2-4	TREASURY NOTE	354,263	374,000	XXX	11/15/2026	IV
RABOBANK INTERNATIONAL	DG3RU1DBUFHT4ZF9WN62	Cash	CASHRA-B1-3	CASH/COLLATERAL RABOBANK	13,260,000	13,260,000	XXX		IV
NOMURA HOLDINGS, INC	0Z3V05H2G7GRS05BHJ91	Corporate	039482-AB-0	ARCHER DANIELS MIDLAND CO	17,892,957	18,965,000	XXX	03/27/2030	IV
NOMURA HOLDINGS, INC	0Z3V05H2G7GRS05BHJ91	Corporate	208251-AE-8	CONOCOPHILLIPS COMPANY SNRHOLD	628,171	557,000	XXX	04/15/2029	IV
NOMURA HOLDINGS, INC	0Z3V05H2G7GRS05BHJ91	Corporate	68235P-AH-1	ONE GAS INC	4,005,351	4,696,000	XXX	05/15/2030	IV
NOMURA HOLDINGS, INC	0Z3V05H2G7GRS05BHJ91	Corporate	828807-DE-4	SIMON PROPERTY GROUP LP REIT	9,544,852	9,991,000	XXX	12/01/2027	IV
NOMURA HOLDINGS, INC	0Z3V05H2G7GRS05BHJ91	Corporate	907818-CF-3	UNION PACIFIC CORPORATION	11,277,291	10,000,000	XXX	02/01/2029	IV
ROYAL BANK OF CANADA TORONTO	IESWU3ORVB7T21TZOK62	Cash	CASHRB-CD-4	CASH/COLLATERAL ROYAL BANK OF CA	41,450,000	41,450,000	XXX		IV
ICE via MORGAN	9R7GPTSO7KV3UQJZQ078	Cash		CASH	18,234,739	18,234,739	XXX		IV
0299999999 - Total					1,522,941,922	1,526,205,179	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1 Identifier	2 Description	3 Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	4 Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	5 Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	6 Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	7 Current Year Increase/ (Decrease) in VM-21 Liability	8 Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	9 Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	10 Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	11 Prior Deferred Balance	12 Current Year Fair Value Fluctuation of the Hedge Instruments	13 Current Year Natural Offset to VM-21 Liability	14 Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	15 Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	16 Current Year Prescribed Deferred Amortization	17 Current Year Additional Deferred Amortization	18 Current Year Total Deferred Amortization (16+17)	19 Ending Deferred Balance (11+15+18)
0001	Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 10 Year SL Amortization	539,548,231	630,378,883	90,830,652	90,830,652	(674,318,966)	(27,323,546)	100.0	(27,323,546)	(379,752,431)	(131,957,477)	(23,301,810)	0	(108,655,667)	43,794,938	0	43,794,938	(444,613,160)
Total		539,548,231	630,378,883	90,830,652	90,830,652	(674,318,966)	(27,323,546)	XXX	(27,323,546)	(379,752,431)	(131,957,477)	(23,301,810)	0	(108,655,667)	43,794,938	0	43,794,938	(444,613,160)

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	Alinghi Funding Company, LLC		1.E	34,942,495	34,956,444	01/09/2024
000000-00-0	Alinghi Funding Company, LLC		1.E	10,967,854	10,964,545	04/10/2024
000000-00-0	Alinghi Funding Company, LLC		1.E	34,326,040	34,307,321	05/07/2024
000000-00-0	Bank of China, Hong Kong Branch		1.E	23,661,531	23,670,477	01/22/2024
000000-00-0	Barclays Bank PLC		1.E	58,010,324	58,000,000	01/19/2024
000000-00-0	Collateralized Commercial Paper Flex Co., Llc		1.D	43,499,304	43,500,000	06/03/2024
000000-00-0	Columbia Funding Company, LLC		1.E	7,858,691	7,860,395	02/02/2024
000000-00-0	Columbia Funding Company, LLC		1.E	5,938,836	5,940,267	03/05/2024
000000-00-0	Entergy Corporation		2.A	11,940,228	11,944,707	01/30/2024
000000-00-0	Fairway Finance Company LLC		1.E	19,443,026	19,440,583	04/10/2024
000000-00-0	The Goldman Sachs Group, Inc.		1.E	41,025,010	41,000,000	04/03/2024
000000-00-0	HSBC BANK PLC		1.D	43,009,890	43,000,000	01/26/2024
000000-00-0	HSBC Bank plc		1.D	43,508,632	43,500,000	05/28/2024
000000-00-0	HSBC USA Inc.		1.D	34,367,690	34,379,722	04/26/2024
000000-00-0	Jupiter Securitization Company LLC		1.D	43,518,053	43,500,000	05/29/2024
000000-00-0	Korea Development Bank - New York Branch		1.C	24,468,525	24,449,750	05/22/2024
000000-00-0	Lexington Parker Capital Co. LLC		1.E	36,010,800	36,000,000	02/14/2024
000000-00-0	Liberty Street Funding LLC		1.D	36,978,059	36,994,286	01/02/2024
000000-00-0	LMA S.A.		1.D	26,809,509	26,815,877	05/09/2024
000000-00-0	Macquarie Bank Limited		1.E	49,015,894	49,030,725	01/23/2024
000000-00-0	Macquarie Bank Limited		1.E	1,243,439	1,243,756	02/02/2024
000000-00-0	Macquarie Bank Limited		1.E	9,899,600	9,901,475	03/04/2024
000000-00-0	National Bank of Canada		1.D	20,890,800	20,895,467	02/02/2024
000000-00-0	Sheffield Receivables Company LLC		1.E	28,363,837	28,378,480	03/15/2024
000000-00-0	Standard Chartered Bank - New York Branch		1.E	39,568,281	39,581,912	01/12/2024
000000-00-0	Standard Chartered Bank		1.E	15,568,234	15,566,362	03/07/2024
000000-00-0	Starbird Funding Corporation		1.D	41,363,149	41,350,000	04/04/2024
000000-00-0	Svenska Handelsbanken AB (publ)		1.C	11,456,116	11,458,856	01/24/2024
000000-00-0	Swedbank AB (publ)		1.E	19,681,780	19,669,250	04/15/2024
000000-00-0	Thunder Bay Funding, LLC		1.C	18,189,207	18,197,209	01/02/2024
000000-00-0	Toyota Motor Credit Corporation		1.D	19,230,115	19,237,979	01/05/2024
000000-00-0	UBS AG, London Branch		1.E	42,790,820	42,780,619	04/15/2024
000000-00-0	VW Credit, Inc.		2.A	12,900,459	12,903,656	02/16/2024
000000-00-0	VW Credit, Inc.		2.A	14,707,305	14,705,167	05/02/2024
000000-00-0	VW Credit, Inc.		2.A	9,803,360	9,801,150	05/03/2024
000000-00-0	VW Credit, Inc.		2.A	24,493,325	24,485,826	05/07/2024
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				959,450,216	959,412,262	XXX
000000-00-0	Bank of America, National Association			41,510,209	41,500,000	
000000-00-0	Bank of America, National Association			42,289,250	42,250,000	
000000-00-0	Mizuho Bank - New York Branch			43,508,670	43,500,000	
000000-00-0	Mizuho Bank - New York Branch			44,025,113	44,000,000	
000000-00-0	Sumitomo Mitsui Banking Corporation - New York Bra			42,023,002	42,000,000	
000000-00-0	JP Morgan Cash			104,253,196	104,253,196	
000000-00-0	Receivable			922,993	922,993	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				318,532,434	318,426,189	XXX
02343B-AQ-0	Amcor Flexibles North America Inc.		2.A	19,917,500	19,928,061	01/24/2024
02343B-BG-1	Amcor Flexibles North America Inc.		2.A	20,482,830	20,493,875	02/16/2024
02340D-BC-5	Amcor Finance (USA), Inc.		2.A	29,789,250	29,802,600	02/12/2024
02340D-BP-6	Amcor Finance (USA), Inc.		2.A	2,834,929	2,836,337	02/23/2024
04830G-A8-5	Atlantic City Electric Company		2.A	24,962,125	24,972,924	01/08/2024
04830G-AC-6	Atlantic City Electric Company		2.A	358,235	358,391	01/12/2024
06119Q-B5-5	Bank of China (Hong Kong) Limited		1.D	11,531,386	11,534,251	02/05/2024
06945L-A9-9	Barton Capital S.A.		1.E	9,983,660	9,987,889	01/09/2024
08465R-BC-4	Berkshire Hathaway Energy Company		2.A	14,398,138	14,405,943	02/12/2024
13645W-A5-2	Canadian Pacific Railway Company		2.A	4,744,984	4,747,081	01/05/2024
16536H-A2-7	Chesham Finance Limited		1.E	90,943,944	90,986,451	01/02/2024
16537L-A4-3	Chesham Finance Limited		1.D	18,733,313	18,741,500	01/04/2024
20630C-A4-4	Concord Minutemen Capital Company L.L.C.		1.E	43,461,155	43,480,606	01/04/2024
20911L-C6-4	Consolidated Edison Company of New York, Inc.		2.A	4,550,923	4,553,157	03/06/2024
26244H-A2-9	Duke Energy Corporation		2.A	19,987,940	19,996,933	01/02/2024
26244H-B5-1	Duke Energy Corporation		2.A	11,928,924	11,934,433	02/05/2024
26244H-C4-3	Duke Energy Corporation		2.A	19,792,980	19,804,000	03/04/2024
26885T-A2-7	ERP Operating Limited Partnership		2.A	6,995,779	6,998,911	01/02/2024
26885T-A5-0	ERP Operating Limited Partnership		2.A	5,094,614	5,096,827	01/05/2024
26885T-AG-6	ERP Operating Limited Partnership		2.A	12,964,172	12,969,667	01/16/2024

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
26885T-BN-0	ERP Operating Limited Partnership		2.A	24,784,825	24,795,972	02/22/2024
27873J-A2-1	Ebury Finance Limited		1.E	80,950,671	80,987,940	01/02/2024
29366E-B2-1	Entergy Corporation		2.A	12,929,137	12,934,133	02/02/2024
29366E-BU-9	Entergy Corporation		2.A	24,765,325	24,770,417	02/28/2024
30035M-A9-8	Evergy Kansas Central, Inc.		2.A	9,484,145	9,488,072	01/09/2024
30040X-A9-7	Eversource Energy		2.A	24,459,330	24,469,783	01/09/2024
30040X-AB-2	Eversource Energy		2.A	24,950,950	24,961,597	01/11/2024
31621Y-AG-4	Fidelity National Information Services, Inc.		2.A	24,432,478	24,441,608	01/16/2024
44486H-A2-9	Humana Inc.		2.A	8,828,488	8,832,628	01/02/2024
44486H-A4-5	Humana Inc.		2.A	14,985,945	14,992,925	01/04/2024
44486H-A9-4	Humana Inc.		2.A	2,645,447	2,646,696	01/09/2024
52953A-A4-7	Lexington Parker Capital Co. LLC		1.E	5,994,660	5,997,325	01/04/2024
73768A-A8-9	Potomac Electric Power Company		2.A	3,458,752	3,460,208	01/08/2024
8426E2-AQ-2	Southern Company Funding Corp.		2.A	24,899,425	24,910,556	01/24/2024
912797-HX-8	UNITED STATES TREASURY		1.C	50,000,000	49,992,751	01/02/2024
91842J-AP-4	VW Credit, Inc.		2.A	14,942,040	14,947,567	01/23/2024
91842J-BF-5	VW Credit, Inc.		2.A	1,141,376	1,141,734	02/15/2024
94984B-79-3	ALLSPRING:HTGE MM SEL		1.A	165,474	165,402	02/28/2024
000000-00-0	TRI-PARTY JP MORGAN SECURITIES LLC		1.E	100,000,000	100,000,000	02/28/2024
000000-00-0	BANK OF NOVA SCOTIA		1.D	87,000,000	87,000,000	02/28/2024
000000-00-0	TRI-PARTY BARCLAYS CAPITAL		1.E	100,000,000	100,000,000	02/02/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				1,014,275,246	1,014,567,152	XXX
9999999999 - Totals				2,292,257,896	2,292,405,603	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 177,194,549 Book/Adjusted Carrying Value $ 177,342,255
2. Average balance for the year Fair Value $ 2,296,067,960 Book/Adjusted Carrying Value $ 2,296,214,128
3.

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

3A 1A ...$ 165,402 1B ..$ 0 1C ..$ 104,098,566 1D ..$ 470,449,082 1E ..$ 909,732,822 1F ..$ 0 1G ..$ 0
3B 2A ...$ 489,533,542 2B ..$ 0 2C ..$ 0
3C 3A ...$ 0 3B ..$ 0 3C ..$ 0
3D 4A ...$ 0 4B ..$ 0 4C ..$ 0
3E 5A ...$ 0 5B ..$ 0 5C ..$ 0
3F 6 .....$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Atlanta, Georgia		0.000	0	0	(416,836)	XXX
Bank of America	Dallas, Texas		0.000	0	0	5,667,982	XXX
Bank of America	Little Rock, Arkansas		0.000	0	0	(1,431,369)	XXX
Bank of New York	New York, New York		0.000	0	0	(197,788,816)	XXX
Bank One	Chicago, Illinois		0.000	0	0	6,573,189	XXX
Chase Manhatten Bank	New York, New York		0.000	0	0	(4,877,576)	XXX
Citibank Money Market	New York, New York		0.000	0	0	4,773,822	XXX
Citibank N.A.	New Castle, Delaware		0.000	0	0	86,448,885	XXX
HSBC Bank USA	New York, New York		0.000	0	0	(16,166,230)	XXX
Investors Bank & Trust Co.	Boston, Massachusetts		0.000	0	0	42,231,455	XXX
J.P. Morgan Chase	Chicago, Illinois		0.000	0	0	1,801,015	XXX
J.P. Morgan Chase	North Syracuse, New York		0.000	0	0	(60,809,819)	XXX
JP Morgan Bank	San Francisco, CA		0.000	0	0	69,456,215	XXX
J.P. Morgan Chase Bank N.A.	New York, New York		0.000	0	0	4,091,165	XXX
M&T Bank	Baltimore, Maryland		0.000	0	0	(3,533,000)	XXX
U.S. Bank	St. Paul, Minnesota		0.000	0	0	1,100,115	XXX
Wachovia Bank	Atlanta, Georgia		0.000	0	0	664,849	XXX
Wells Fargo	San Francisco, California		0.000	0	0	25,098,376	XXX
Wells Fargo	Minneapolis, Minnesota		0.000	0	0	14,163,939	XXX
0199998 Deposits in ... 16 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	735,493	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(22,217,146)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(22,217,146)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	300	XXX
0599999 Total - Cash		XXX	XXX	0	0	(22,216,846)	XXX

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

1. January	218,433,049	4. April	293,178,837	7. July	325,914,982	10. October	142,420,832
2. February	169,472,983	5. May	362,600,045	8. August	176,313,018	11. November	125,701,074
3. March	267,448,682	6. June	297,734,435	9. September	252,484,349	12. December	(22,216,846)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/07/2023	0.000	03/05/2024	3,854,857	0	14,118
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,854,857	0	14,118
0109999999. Total - U.S. Government Bonds						3,854,857	0	14,118
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/27/2023	0.000	01/02/2024	49,992,692	0	36,525
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						49,992,692	0	36,525
0909999999. Total - U.S. Special Revenues Bonds						49,992,692	0	36,525
	Jupiter Securitization Company LLC		12/20/2023	0.000	02/07/2024	29,833,192	0	54,100
	Longship Funding Designated Activity Com		12/08/2023	0.000	01/12/2024	34,942,250	0	126,000
	Mont Blanc Capital Corp.		12/11/2023	0.000	01/09/2024	9,988,111	0	31,208
	Northern Illinois Gas Company		12/29/2023	0.000	01/02/2024	17,997,315	0	8,055
	Regency Markets No 1 LLC		12/19/2023	0.000	01/16/2024	6,394,580	0	12,498
	TRI-PARTY BARCLAYS CAPITAL		12/29/2023	5.310	01/02/2024	19,800,000	8,762	0
	TRI-PARTY BARCLAYS CAPITAL		12/29/2023	5.310	01/02/2024	150,000,000	66,375	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						268,955,448	75,137	231,861
	Barton Capital S.A.		12/19/2023	0.000	01/17/2024	44,892,400	0	87,425
	Chariot Funding LLC		12/07/2023	0.000	01/05/2024	45,972,451	0	172,181
	Chariot Funding LLC		12/29/2023	0.000	01/29/2024	20,414,219	0	9,191
	Chesham Finance Limited		12/29/2023	0.000	01/02/2024	43,243,561	0	19,318
	Chesham Finance Limited		12/28/2023	0.000	01/04/2024	24,988,667	0	15,111
	Ebury Finance Limited		12/29/2023	0.000	01/02/2024	43,243,561	0	19,318
	Manhattan Asset Funding Company LLC		12/15/2023	0.000	03/05/2024	3,754,404	0	8,005
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						226,509,262	0	330,549
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						495,464,710	75,137	562,410
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						322,802,996	75,137	282,504
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						226,509,262	0	330,549
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						549,312,258	75,137	613,054
09248U-70-0	BLKRK LQ:FEDFUND INSTL		12/29/2023	5.230		320,414,566	1,003,228	2,940,707
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/04/2023	5.090		9	0	7
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						320,414,575	1,003,228	2,940,714
000000-00-0	SHORT TERM INVT FUND ON-SHORE	SD	02/15/2023	0.000		60,000	267	2,368
09199N-ND-9	BLACKROCK FEDFUND - INST SHARES FUND 30		12/29/2023	0.000		977,008,661	0	207,078
09248U-61-9	BLKRK LQ:TEMPFUND INSTL		12/29/2023	5.410		167,326,834	765,178	969,543
26188J-20-6	DREYFUS CASH MGT INST		12/29/2023	5.320		162,380,258	927,653	458,389
262006-20-8	DREYFUS GVT CSH MGT INST		12/29/2023	5.230		274,490,975	558,809	1,454,598
31607A-70-3	FIDELITY IMM:GOVT INSTL		12/01/2023	5.270		1,457,107	12,505	0
38141W-36-4	GOLDMAN:FS PRM O INST		12/29/2023	5.320		872,848	3,951	41,753
4812A0-36-7	JPMORGAN:PRIME MM CAP		12/29/2023	5.430		205,256,130	1,397,597	6,943
4812C0-67-0	JPMORGAN:US GVT MM CAP		12/26/2023	5.210		16,099,536	69,882	375,068
52470G-88-2	WA INST LIQUID RSV I		12/29/2023	5.430		1,787,370	8,202	51,989
61747C-70-7	MORG STAN I LQ:GV I		12/29/2023	5.240		131,503,760	260,572	0
61747C-71-5	MORG STAN I LQ:PR I		12/29/2023	5.430		207,276,999	1,436,625	0
949921-12-6	ALLSPRING:GOVT MM SEL		09/19/2023	5.280		0	0	(1,109,033)
8309999999. Subtotal - All Other Money Market Mutual Funds						2,145,520,478	5,441,241	2,458,695
8609999999 - Total Cash Equivalents						3,015,247,311	6,519,606	6,012,462

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 223,647,549	1B ..$ 0	1C ..$ 0	1D ..$ 156,150,778	1E ..$ 169,513,931	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 E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	State Deposit	0	0	34,124,009	34,600,075
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	State Deposit	128,260	127,510	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	State Deposit	0	0	235,143	233,768
33. New York NY			0	0	0	0
34. North Carolina NC	B	State Deposit	470,293	467,544	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU	B	State Deposit	0	0	195,694	195,319
54. Puerto Rico PR	B	State Deposit	0	0	2,336,439	2,377,548
55. U.S. Virgin Islands VI	B	State Deposit	0	0	598,872	595,419
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	598,553	595,054	37,490,156	38,002,128
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