ANNUAL STATEMENT

OF THE

Wilton Reassurance Life Company of New York

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2021

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

2021



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

ANNUAL STATEMENT

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

Wilton Reassurance Life Company of New York

NAIC Group Code 4213 (Current) 4213 (Prior) NAIC Company Code 60704 Employer's ID Number 94-1516991

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

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

Incorporated/Organized 03/24/1955 Commenced Business 11/09/1956

Statutory Home Office 800 Westchester Avenue Suite 641 North (Street and Number), Rye Brook, NY, US 10573 (City or Town, State, Country and Zip Code)

Main Administrative Office 20 Glover Avenue 4th Floor (Street and Number)
Norwalk, CT, US 06850 (City or Town, State, Country and Zip Code), (Area Code) (Telephone Number)

Mail Address 20 Glover Avenue 4th Floor (Street and Number or P.O. Box), Norwalk, CT, US 06850 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20 Glover Avenue 4th Floor (Street and Number)
Norwalk, CT, US 06850 (City or Town, State, Country and Zip Code), (Area Code) (Telephone Number)

Internet Website Address www.wiltonre.com

Statutory Statement Contact Stacy Packer (Name), 203-762-4466 (Area Code) (Telephone Number)
annualstatement-contact@wiltonre.com (E-mail Address), 203-762-4467 (FAX Number)

OFFICERS

Chairman	Michael Elliott Fleitz	SVP, Chief Financial Officer	Steven Daniel Lash
SVP, General Counsel and Secretary	Mark Raymond Sarlitto	President	Scott David Sheefel #

OTHER

Robert Charles Fahr, VP, Controller
Robert Lester Buckner, Valuation Actuary

DIRECTORS OR TRUSTEES

Dmitri Evgenievich Ponomarev #	Robert Victor Deutsch #	Michael Elliott Fleitz
Perry Howard Braun	Herman David Overbeeke	John Joseph Quinn
John Philip Schreiner	Scott David Sheefel #	Steven Daniel Lash

State of Connecticut
County of Fairfield 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.

Michael Elliott Fleitz
Chairman

Mark Raymond Sarlitto
SVP, General Counsel and Secretary

Steven Daniel Lash
SVP, Chief Financial Officer

Subscribed and sworn to before me this
21 day of February 2022

Michelle Weiss
Notary Public
August 31, 2022

Michelle Weiss
Notary Public-Connecticut
My Commission Expires
August 31, 2022

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number .....
2. Date filed .....
3. Number of pages attached .....

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	5,838,302,027	0	5,838,302,027	4,870,127,645
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	100,843,756	0	100,843,756	40,587,971
	2.2 Common stocks	8,198,375	0	8,198,375	249,799,419
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	461,111,126	0	461,111,126	631,922,395
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less $ encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ encumbrances)	0	0	0	0
5.	Cash ($ 37,620,111 , Schedule E - Part 1), cash equivalents ($ 135,511,845 , Schedule E - Part 2) and short-term investments ($ 996,479 , Schedule DA)	174,128,435	0	174,128,435	147,798,973
6.	Contract loans (including $ 0 premium notes)	29,382,835	136,849	29,245,986	48,955,791
7.	Derivatives (Schedule DB)	7,166,166	0	7,166,166	8,468,630
8.	Other invested assets (Schedule BA)	383,689,456	0	383,689,456	424,220,565
9.	Receivables for securities	2,667,716	74,765	2,592,951	712,475
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	1,413,724
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7,005,489,893	211,614	7,005,278,279	6,424,007,588
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	50,462,889	0	50,462,889	50,471,078
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,234,968	11,367	1,223,601	1,427,307
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	14,799,493	0	14,799,493	29,675,136
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,694,520	1,736,524	2,957,996	5,272,112
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	2,752,853	0	2,752,853	13,179,175
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	0	0	0	38,192,128
19.	Guaranty funds receivable or on deposit	959,212	0	959,212	1,215,597
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	0	0	0	302,006
24.	Health care ($) and other amounts receivable	221,712	23,981	197,731	732
25.	Aggregate write-ins for other than invested assets	7,612,336	2,513	7,609,823	10,431,955
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,088,227,876	1,985,999	7,086,241,877	6,574,174,814
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	429,519,628	0	429,519,628	447,267,380
28.	Total (Lines 26 and 27)	7,517,747,504	1,985,999	7,515,761,505	7,021,442,194
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Advanced Benefits	4,952,881	0	4,952,881	6,421,077
2502.	Prepaid Reinsurance - NYSID Allowed Under Circ Letter 11	2,651,954	0	2,651,954	3,465,411
2503.	Accounts Receivable	7,501	2,513	4,988	275,032
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	270,435
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	7,612,336	2,513	7,609,823	10,431,955

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 2,390,803,213 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 3,464,385 Modco Reserve)	2,390,803,213	5,245,505,259
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	18,489	14,334,938
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	12,433,678	325,202,820
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	22,097,832	27,586,431
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	12,636	3,917,114
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	4	3
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)	35,212	13,672
	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)	74,038	82,070
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 $ 218 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	280,045	888,878
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	20,034	16,502
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ (1,902,590) assumed and $ 97,028,640 ceded	95,126,050	1,335,262
	9.4 Interest maintenance reserve (IMR, Line 6)	27,430,768	24,094,886
10.	Commissions to agents due or accrued-life and annuity contracts $ 494,444 accident and health $ 79,582 and deposit-type contract funds $ 0	574,026	765,863
11.	Commissions and expense allowances payable on reinsurance assumed	(83,686)	(81,330)
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	14,117,472	13,041,803
13.	Transfers to Separate Accounts due or accrued (net) (including $ (409,329) accrued for expense allowances recognized in reserves, net of reinsured allowances)	22,358,301	8,570,295
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	1,644,041	1,069,366
15.1	Current federal and foreign income taxes, including $ 43,106,126 on realized capital gains (losses)	12,584,813	720,518
15.2	Net deferred tax liability	11,150,471	0
16.	Unearned investment income	60,659	61,597
17.	Amounts withheld or retained by reporting entity as agent or trustee	304,046	(367,856)
18.	Amounts held for agents' account, including $ 665,195 agents' credit balances	665,195	638,342
19.	Remittances and items not allocated	15,033,603	4,977,700
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	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	115,720,784	152,439,036
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	2,498,917	2,219,965
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 3,980,055,793) reinsurers	3,983,353,055	2,939,544
	24.04 Payable to parent, subsidiaries and affiliates	4,523,922	5,316,496
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	4,697,580	5,808,218
	24.09 Payable for securities	6,637,763	0
	24.10 Payable for securities lending	0	76,033,105
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	14,453,129	9,237,960
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,758,626,090	5,926,368,457
27.	From Separate Accounts Statement	429,519,629	447,267,380
28.	Total liabilities (Lines 26 and 27)	7,188,145,719	6,373,635,837
29.	Common capital stock	2,502,500	2,502,500
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	282,946,662	208,099,793
34.	Aggregate write-ins for special surplus funds	12,597,659	0
35.	Unassigned funds (surplus)	29,568,965	437,204,064
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 $ 0 in Separate Accounts Statement)	325,113,286	645,303,857
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	327,615,786	647,806,357
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,515,761,505	7,021,442,194
	DETAILS OF WRITE-INS		
2501.	Abandoned Property	6,527,552	7,719,146
2502.	Ceded Advanced Benefits	4,901,256	0
2503.	Accounts Payable	2,592,933	102,370
2598.	Summary of remaining write-ins for Line 25 from overflow page	431,388	1,416,444
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	14,453,129	9,237,960
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.	Unamortized Gain - Reinsurance	12,597,659	0
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,597,659	0

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	(4,000,027,901)	181,266,006
2.	Considerations for supplementary contracts with life contingencies	1,307,439	1,013,950
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	295,704,477	308,405,253
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	8,160,534	8,058,366
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)	(172,702,400)	3,145,078
7.	Reserve adjustments on reinsurance ceded	(34,198,054)	(22,583,168)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,322,721	1,196,294
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	20,739,457	92,589
9.	Total (Lines 1 to 8.3)	(3,879,693,727)	480,594,368
10.	Death benefits	90,257,766	102,723,641
11.	Matured endowments (excluding guaranteed annual pure endowments)	94,530	41,923
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	131,036,630	164,610,171
13.	Disability benefits and benefits under accident and health contracts	6,218,496	13,044,698
14.	Coupons, guaranteed annual pure endowments and similar benefits	95,666	83,716
15.	Surrender benefits and withdrawals for life contracts	108,133,271	110,151,626
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	11,755,642	18,288,080
18.	Payments on supplementary contracts with life contingencies	1,442,455	1,404,439
19.	Increase in aggregate reserves for life and accident and health contracts	(2,869,590,117)	96,842,548
20.	Totals (Lines 10 to 19)	(2,520,555,661)	507,190,842
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	12,756,340	11,550,780
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	(176,681)	(163,524)
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	35,198,048	40,897,142
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	7,690,038	8,518,441
25.	Increase in loading on deferred and uncollected premiums	3,321,877	121,790
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(45,319,818)	(37,105,603)
27.	Aggregate write-ins for deductions	32,898,467	393,922
28.	Totals (Lines 20 to 27)	(2,474,187,390)	531,403,790
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(1,405,506,337)	(50,809,422)
30.	Dividends to policyholders and refunds to members	66,792	28,454
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(1,405,573,129)	(50,837,876)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(336,277,399)	8,786,591
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)	(1,069,295,730)	(59,624,467)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 34,906,189 (excluding taxes of $ 8,199,937 transferred to the IMR)	138,064,554	(17,937,283)
35.	Net income (Line 33 plus Line 34)	(931,231,176)	(77,561,750)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	647,806,357	727,874,596
37.	Net income (Line 35)	(931,231,176)	(77,561,750)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (9,648,114)	(39,985,212)	(4,929,648)
39.	Change in net unrealized foreign exchange capital gain (loss)	(2,126,512)	4,055,113
40.	Change in net deferred income tax	(107,690,123)	24,003,235
41.	Change in nonadmitted assets	51,805,499	(21,066,687)
42.	Change in liability for reinsurance in unauthorized and certified companies	(278,959)	(133,773)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	(5,902,397)
44.	Change in asset valuation reserve	36,718,252	1,467,668
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	0
47.	Other changes in surplus in Separate Accounts Statement	0	0
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	(4,600,000)
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	74,846,869	4,600,000
	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	12,597,659	0
52.	Dividends to stockholders	0	0
53.	Aggregate write-ins for gains and losses in surplus	585,153,131	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(320,190,571)	(80,068,239)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	327,615,786	647,806,357
	DETAILS OF WRITE-INS		
08.301.	IMR Sold	19,350,967	0
08.302.	Prepaid Reinsurance - NYSID allowed Under Circ Letter 11	637,121	(32,885)
08.303.	Non-Proprietary Product Revenue	536,383	643,547
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	214,986	(518,073)
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	20,739,457	92,589
2701.	Funds Witheld Interest Ceded	32,760,157	0
2702.	Fines and Penalties	552,153	(12,147)
2703.	Overpayment Losses	0	1,290
2798.	Summary of remaining write-ins for Line 27 from overflow page	(413,843)	404,779
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	32,898,467	393,922
5301.	Misc Surp Adjust from Paid in Capital After Quasi re-org	585,153,131	0
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	585,153,131	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	(179,234,433)	183,056,641
2.	Net investment income	283,225,303	281,357,585
3.	Miscellaneous income	(150,360,546)	(7,190,179)
4.	Total (Lines 1 through 3)	(46,369,676)	457,224,047
5.	Benefit and loss related payments	296,746,899	423,324,809
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(59,107,824)	(32,853,518)
7.	Commissions, expenses paid and aggregate write-ins for deductions	88,409,776	62,232,234
8.	Dividends paid to policyholders	45,251	31,054
9.	Federal and foreign income taxes paid (recovered) net of $ (3,154,620) tax on capital gains (losses)	(295,387,455)	36,244,875
10.	Total (Lines 5 through 9)	30,706,647	488,979,454
11.	Net cash from operations (Line 4 minus Line 10)	(77,076,323)	(31,755,407)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	964,764,605	1,186,898,230
	12.2 Stocks	340,582,171	134,164,810
	12.3 Mortgage loans	208,498,421	118,853,493
	12.4 Real estate	0	0
	12.5 Other invested assets	300,487,475	46,196,329
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,161	(192,603)
	12.7 Miscellaneous proceeds	9,146,829	(74,765)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,823,481,662	1,485,845,494
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,896,579,381	1,135,313,321
	13.2 Stocks	126,407,419	189,682,378
	13.3 Mortgage loans	22,559,655	22,882,750
	13.4 Real estate	0	0
	13.5 Other invested assets	175,618,524	67,163,911
	13.6 Miscellaneous applications	1,880,476	7,352,731
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,223,045,455	1,422,395,091
14.	Net increase (decrease) in contract loans and premium notes	(2,699,314)	(1,830,653)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(396,864,478)	65,281,056
	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	660,000,000	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(34,900,323)	(46,542,503)
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	(124,829,414)	(75,256,532)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	500,270,263	(121,799,035)
	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)	26,329,462	(88,273,386)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	147,798,973	236,072,359
	19.2 End of year (Line 18 plus Line 19.1)	174,128,435	147,798,973

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

20.0001. Initial Reinsurance Transfer - Considerations	4,048,953,759	0
20.0002. Reclass of Negative Unassigned Surplus to Gross Paid in Capital	585,153,131	0
20.0003. Initial Reinsurance Transfer - Deposit Type Contracts	277,868,819	0
20.0004. Assets Transferred to Former Parent	256,273,664	0
20.0005. Portfolio Investments Exchanged	44,407,916	117,284,296
20.0006. IMR Sold	17,684,751	0
20.0007. Initial Reinsurance Transfer - Contract Loans	17,158,762	0
20.0008. Unamortized Reinsurance Gain	12,597,659	0
20.0009. Reinvestment of Non-Cash Distributions from Other Invested Assets	2,498,400	3,288,590
20.0010. Income from Other Invested Assets	605,597	12,585,187
20.0011. Change in Receivable for Securities Sold	207,122	149,917,440
20.0012. Stock Dividends Received	7,541	15,322
20.0013. Stock Distributions - a Return of Capital	4,723	2,781

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

20.0014. Change in Payable for Securities Acquired	0	712,221

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	(4,000,027,899)	(564,134,962)	7,239	(3,422,303,432)	(9,479,779)	(4,116,965)	0	0	0
2.	Considerations for supplementary contracts with life contingencies	1,307,439	XXX	XXX	1,307,439	0	XXX	XXX	0	XXX
3.	Net investment income	295,704,477	73,033,966	182	214,964,169	7,370,106	336,054	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	8,160,536	1,976,476	7	5,989,965	185,606	8,482	0	0	0
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	(172,702,400)	(24,668,041)	0	(147,996,384)	(372,969)	334,994	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(34,198,054)	(353,784)	0	(18,426,742)	(15,417,528)	0	XXX	0	0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,322,721	1,156,641	0	166,080	0	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	20,739,458	3,443,176	0	17,253,515	42,577	190	0	0	0
9.	Totals (Lines 1 to 8.3)	(3,879,693,722)	(509,546,528)	7,428	(3,349,045,390)	(17,671,987)	(3,437,245)	0	0	0
10.	Death benefits	90,257,766	90,257,766	0	0	0	XXX	XXX	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	94,529	94,529	0	0	0	XXX	XXX	0	0
12.	Annuity benefits	131,036,633	XXX	XXX	123,401,057	7,635,576	XXX	XXX	0	XXX
13.	Disability benefits and benefits under accident and health contracts	6,218,496	1,593,699	0	0	0	4,624,797	XXX	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	95,666	95,666	0	0	0	0	XXX	0	0
15.	Surrender benefits and withdrawals for life contracts	108,133,271	22,947,283	0	78,490,105	6,695,883	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	11,755,642	219,861	0	11,535,781	0	0	XXX	0	0
18.	Payments on supplementary contracts with life contingencies	1,442,455	0	0	1,442,455	0	XXX	XXX	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(2,869,590,117)	(688,490,933)	226	(2,147,266,889)	(19,516,072)	(14,316,449)	XXX	0	0
20.	Totals (Lines 10 to 19)	(2,520,555,659)	(573,282,129)	226	(1,932,397,491)	(5,184,613)	(9,691,652)	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	12,756,339	10,205,569	39	1,171,426	40,411	1,338,894	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	(176,681)	(176,291)	0	(390)	0	0	XXX	0	0
23.	General insurance expenses and fraternal expenses	35,198,048	8,011,350	56	24,744,721	608,541	1,833,380	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,690,039	3,092,854	0	4,085,833	250,950	260,402	0	0	0
25.	Increase in loading on deferred and uncollected premiums	3,321,877	3,321,877	0	0	0	0	XXX	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(45,319,818)	749,805	0	(30,652,096)	(15,417,527)	0	XXX	0	0
27.	Aggregate write-ins for deductions	32,898,466	5,246,576	0	27,573,088	78,775	27	0	0	0
28.	Totals (Lines 20 to 27)	(2,474,187,389)	(542,830,389)	321	(1,905,474,909)	(19,623,463)	(6,258,949)	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(1,405,506,333)	33,283,861	7,107	(1,443,570,481)	1,951,476	2,821,704	0	0	0
30.	Dividends to policyholders and refunds to members	66,792	66,792	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)	(1,405,573,125)	33,217,069	7,107	(1,443,570,481)	1,951,476	2,821,704	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(336,277,399)	15,131,499	1,750	(352,989,670)	467,395	1,111,627	0	0	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)	(1,069,295,726)	18,085,570	5,357	(1,090,580,811)	1,484,081	1,710,077	0	0	0
34.	Policies/certificates in force end of year	295,333	216,745	19	31,867	7,638	39,064	XXX	0	0
	DETAILS OF WRITE-INS									
08.301.	IMR Sold	19,350,966	3,570,305	0	15,738,084	42,577	0	0	0	0
08.302.	Prepaid Reinsurance - NYSID allowed under Circ Letter 11	637,121	(877,236)	0	1,514,357	0	0	0	0	0
08.303.	Non-proprietary Product Revenue	536,384	536,039	0	345	0	0	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	214,987	214,068	0	729	0	190	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	20,739,458	3,443,176	0	17,253,515	42,577	190	0	0	0
2701.	Funds withheld interest ceded	32,760,157	5,155,072	0	27,527,147	77,938	0	0	0	0
2702.	Fines and Penalties	552,152	505,347	0	45,941	837	27	0	0	0
2703.	Contingency Reserve	(413,843)	(413,843)	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)	32,898,466	5,246,576	0	27,573,088	78,775	27	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)	(564,134,962)	0	(53,403,715)	(90,032,074)	(14,472,964)	(187,862,112)	(221,092,828)	0	2,636,329	0	92,402	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	73,033,966	0	6,598,861	14,540,368	2,181,516	25,308,355	24,477,743	0	106,875	0	(179,752)	0
4.	Amortization of Interest Maintenance Reserve (IMR)	1,976,476	0	176,509	395,896	54,938	737,494	616,438	0	2,691	0	(7,490)	0
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	(24,668,041)	0	(1,978,618)	(4,190,776)	(807,197)	(6,880,201)	(10,801,422)	0	(9,827)	0	0	0
7.	Reserve adjustments on reinsurance ceded	(353,784)	0	(353,784)	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	1,156,641	0	0	0	0	0	0	0	1,156,641	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	3,443,176	0	326,805	155,922	100,649	558,176	2,254,928	0	46,696	0	0	0
9.	Totals (Lines 1 to 8.3)	(509,546,528)	0	(48,633,942)	(79,130,664)	(12,943,058)	(168,138,288)	(204,545,141)	0	3,939,405	0	(94,840)	0
10.	Death benefits	90,257,766	0	3,836,211	21,764,141	739,572	37,694,874	26,755,173	0	398,203	0	(930,408)	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	94,529	0	37,357	2,917	0	54,255	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	1,593,699	0	986,109	327,887	6,378	161,107	112,218	0	0	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	95,666	0	95,666	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	22,947,283	0	1,102,070	375,034	897,549	14,633,085	4,920,000	0	1,014,858	0	4,687	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	219,861	0	11,237	10,621	0	55,733	0	0	0	0	142,270	0
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	(688,490,933)	0	(59,448,707)	(125,686,005)	(26,148,890)	(228,030,784)	(249,017,993)	0	(161,281)	0	2,727	0
20.	Totals (Lines 10 to 19)	(573,282,129)	0	(53,380,057)	(103,205,405)	(24,505,391)	(175,431,730)	(217,230,602)	0	1,251,780	0	(780,724)	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	10,205,569	0	1,992,890	1,628,015	1,462,927	1,035,530	3,239,670	0	846,421	0	116	XXX
22.	Commissions and expense allowances on reinsurance assumed	(176,291)	0	0	(228,236)	0	37,967	134	0	0	0	13,844	0
23.	General insurance expenses	8,011,350	0	693,933	1,629,604	180,125	3,535,381	2,021,106	0	8,825	0	(57,624)	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,092,854	0	208,446	992,123	153,793	630,307	789,172	0	45,260	0	273,753	0
25.	Increase in loading on deferred and uncollected premiums	3,321,877	0	(291,145)	3,613,022	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	749,805	0	0	0	0	0	0	0	749,805	0	0	0
27.	Aggregate write-ins for deductions	5,246,576	0	152,572	1,085,791	453,231	1,590,070	1,962,490	0	2,422	0	0	0
28.	Totals (Lines 20 to 27)	(542,830,389)	0	(50,623,361)	(94,485,086)	(22,255,315)	(168,602,475)	(209,218,030)	0	2,904,513	0	(550,635)	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	33,283,861	0	1,989,419	15,354,422	9,312,257	464,187	4,672,889	0	1,034,892	0	455,795	0
30.	Dividends to policyholders and refunds to members	66,792	0	66,792	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)	33,217,069	0	1,922,627	15,354,422	9,312,257	464,187	4,672,889	0	1,034,892	0	455,795	0
32.	Federal income taxes incurred (excluding tax on capital gains)	15,131,499	0	875,955	6,751,100	4,188,896	294,709	2,102,012	0	294,464	0	624,363	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)	18,085,570	0	1,046,672	8,603,322	5,123,361	169,478	2,570,877	0	740,428	0	(168,568)	0
34.	Policies/certificates in force end of year	216,745	0	24,940	85,737	7,527	66,362	30,631	0	1,548	0	0	0
	DETAILS OF WRITE-INS												
08.301.	IMR Sold	3,570,305	0	182,913	464,914	100,565	557,616	2,254,572	0	9,725	0	0	0
08.302.	Non-proprietary Product Revenue	536,039	0	0	536,039	0	0	0	0	0	0	0	0
08.303.	Miscellaneous Income	209,836	0	171,165	700	84	560	356	0	36,971	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(873,004)	0	(27,273)	(845,731)	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	3,443,176	0	326,805	155,922	100,649	558,176	2,254,928	0	46,696	0	0	0
2701.	Funds withheld interest ceded	5,155,072	0	509,032	1,019,017	181,642	1,547,893	1,897,488	0	0	0	0	0
2702.	Fines and Penalties	505,347	0	57,383	66,774	271,589	42,177	65,002	0	2,422	0	0	0
2703.	Contingency Reserve	(413,843)	0	(413,843)	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	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	5,246,576	0	152,572	1,085,791	453,231	1,590,070	1,962,490	0	2,422	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)	7,239	7,239	0	0	0	0	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	182	182	0	0	0	0	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	7	7	0	0	0	0	0	0	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	0	0	0	0	0	0	0	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	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	7,428	7,428	0	0	0	0	0	0	0
10.	Death benefits	0	0	0	0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	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	0	0	0	0	0	0	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	0	0	0	0	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	226	226	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	226	226	0	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	39	39	0	0	0	0	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	56	56	0	0	0	0	0	0	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0
25.	Increase in loading on deferred and uncollected premiums	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
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	321	321	0	0	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	7,107	7,107	0	0	0	0	0	0	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)	7,107	7,107	0	0	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	1,750	1,750	0	0	0	0	0	0	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)	5,357	5,357	0	0	0	0	0	0	0
34.	Policies/certificates in force end of year	19	19	0	0	0	0	0	0	0
	DETAILS OF WRITE-INS									
08.301.	Prepaid Reinsurance - NYSID allowed under Circ Letter 11	0	0	0	0	0	0	0	0	0
08.302.	Modco Investment Income	0	0	0	0	0	0	0	0	0
08.303.	Miscellaneous Income	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)	0	0	0	0	0	0	0	0	0
2701.	Fines and Penalties	0	0	0	0	0	0	0	0	0
2702.	Contingency Reserve	0	0	0	0	0	0	0	0	0
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

(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	(3,422,303,432)	6,066,979	0	3,300	0	(3,426,870,907)	(1,502,804)
2.	Considerations for supplementary contracts with life contingencies	1,307,439	XXX	XXX	XXX	XXX	1,307,439	XXX
3.	Net investment income	214,964,169	78,746,074	0	39,604	0	135,553,693	624,798
4.	Amortization of Interest Maintenance Reserve (IMR)	5,989,965	2,538,577	0	997	0	3,425,708	24,683
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	(147,996,384)	(776)	0	939,407	0	(138,149,162)	(10,785,853)
7.	Reserve adjustments on reinsurance ceded	(18,426,742)	0	0	(18,426,742)	0	0	0
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	166,080	0	0	166,080	0	0	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	17,253,515	1,514,757	0	3	0	14,551,540	1,187,215
9.	Totals (Lines 1 to 8.3)	(3,349,045,390)	88,865,611	0	(17,277,351)	0	(3,410,181,689)	(10,451,961)
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	123,401,057	47,790,552	0	254,448	0	73,830,271	1,525,786
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	78,490,105	77,420,397	0	1,069,708	0	0	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	11,535,781	0	0	0	0	(155,128)	11,690,909
18.	Payments on supplementary contracts with life contingencies	1,442,455	0	0	0	0	1,143,855	298,600
19.	Increase in aggregate reserves for life and accident and health contracts	(2,147,266,889)	(35,308,838)	0	461,925	0	(2,112,419,976)	0
20.	Totals (Lines 10 to 19)	(1,932,397,491)	89,902,111	0	1,786,081	0	(2,037,600,978)	13,515,295
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,171,426	273,472	0	897,954	0	0	0
22.	Commissions and expense allowances on reinsurance assumed	(390)	0	0	(390)	0	0	0
23.	General insurance expenses	24,744,721	14,983,456	0	3,270	0	9,569,763	188,232
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,085,833	3,274,699	0	610,041	0	201,093	0
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	(30,652,096)	(10,499,886)	0	(20,152,210)	0	0	0
27.	Aggregate write-ins for deductions	27,573,088	44,920	0	35	0	25,284,862	2,243,271
28.	Totals (Lines 20 to 27)	(1,905,474,909)	97,978,772	0	(16,855,219)	0	(2,002,545,260)	15,946,798
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(1,443,570,481)	(9,113,161)	0	(422,132)	0	(1,407,636,429)	(26,398,759)
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)	(1,443,570,481)	(9,113,161)	0	(422,132)	0	(1,407,636,429)	(26,398,759)
32.	Federal income taxes incurred (excluding tax on capital gains)	(352,989,670)	(1,981,772)	0	(103,161)	0	(344,423,139)	(6,481,598)
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)	(1,090,580,811)	(7,131,389)	0	(318,971)	0	(1,063,213,290)	(19,917,161)
34.	Policies/certificates in force end of year	31,867	24,584	0	147	0	6,536	600
	DETAILS OF WRITE-INS							
08.301.	IMR Sold	15,738,084	0	0	0	0	14,550,869	1,187,215
08.302.	Prepaid Reinsurance - NYSID allowed under Circ Letter 11	1,514,357	1,514,357	0	0	0	0	0
08.303.	Miscellaneous Income	729	400	0	3	0	326	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	345	0	0	0	0	345	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	17,253,515	1,514,757	0	3	0	14,551,540	1,187,215
2701.	Funds withheld interest ceded	27,527,147	0	0	0	0	25,283,876	2,243,271
2702.	Fines and Penalties	45,941	44,920	0	35	0	986	0
2703.	Contingency Reserve	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
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	27,573,088	44,920	0	35	0	25,284,862	2,243,271

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	(9,479,779)	606,556	0	0	0	(10,086,335)	0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3.	Net investment income	7,370,106	6,873,765	0	0	0	496,341	0
4.	Amortization of Interest Maintenance Reserve (IMR)	185,606	173,106	0	0	0	12,500	0
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	(372,969)	0	0	30,373	0	(403,342)	0
7.	Reserve adjustments on reinsurance ceded	(15,417,528)	0	0	(15,417,528)	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
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	42,577	0	0	0	0	42,577	0
9.	Totals (Lines 1 to 8.3)	(17,671,987)	7,653,427	0	(15,387,155)	0	(9,938,259)	0
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	7,635,576	5,560,377	0	0	0	2,075,199	0
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	6,695,883	6,695,883	0	0	0	0	0
16.	Group conversions	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(19,516,072)	(7,715,781)	0	0	0	(11,800,291)	0
20.	Totals (Lines 10 to 19)	(5,184,613)	4,540,479	0	0	0	(9,725,092)	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	40,411	10,038	0	30,373	0	0	0
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23.	General insurance expenses	608,541	567,559	0	0	0	40,982	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	250,950	248,782	0	0	0	2,168	0
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	(15,417,527)	0	0	(15,417,527)	0	0	0
27.	Aggregate write-ins for deductions	78,775	799	0	0	0	77,976	0
28.	Totals (Lines 20 to 27)	(19,623,463)	5,367,657	0	(15,387,154)	0	(9,603,966)	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,951,476	2,285,770	0	(1)	0	(334,293)	0
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)	1,951,476	2,285,770	0	(1)	0	(334,293)	0
32.	Federal income taxes incurred (excluding tax on capital gains)	467,395	547,461	0	0	0	(80,066)	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)	1,484,081	1,738,309	0	(1)	0	(254,227)	0
34.	Policies/certificates in force end of year	7,638	4,616	0	0	0	3,022	0
	DETAILS OF WRITE-INS							
08.301.	IMR Sold	42,577	0	0	0	0	42,577	0
08.302.								
08.303.								
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)	42,577	0	0	0	0	42,577	0
2701.	Funds withheld interest ceded	77,938	0	0	0	0	77,938	0
2702.	Fines and Penalties	837	799	0	0	0	38	0
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	78,775	799	0	0	0	77,976	0

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

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	(4,116,965)	0	0	0	0	0	0	0	0	0	0	0	(4,116,965)
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	336,054	50	872	0	0	0	0	0	0	0	156,870	0	178,262
4.	Amortization of Interest Maintenance Reserve (IMR)	8,482	2	35	0	0	0	0	0	0	0	3,951	0	4,494
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	334,994	0	0	0	0	0	0	0	0	0	0	0	334,994
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	190	0	0	0	0	0	0	0	0	0	0	0	190
9.	Totals (Lines 1 to 8.3)	(3,437,245)	52	907	0	0	0	0	0	0	0	160,821	0	(3,599,025)
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	4,624,797	(304,572)	0	0	0	0	0	0	0	0	0	0	4,929,369
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	0	0	0	0	0	0	0	0	0	0	0	0	0
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	(14,316,449)	0	(866)	0	0	0	0	0	0	0	0	0	(14,315,583)
20.	Totals (Lines 10 to 19)	(9,691,652)	(304,572)	(866)	0	0	0	0	0	0	0	0	0	(9,386,214)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,338,894	0	0	0	0	0	0	0	0	0	0	0	1,338,894
22.	Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
23.	General insurance expenses	1,833,380	0	0	0	0	0	0	0	0	0	641,683	0	1,191,697
24.	Insurance taxes, licenses and fees, excluding federal income taxes	260,402	0	0	0	0	0	0	0	0	0	0	0	260,402
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	27	0	0	0	0	0	0	0	0	0	0	0	27
28.	Totals (Lines 20 to 27)	(6,258,949)	(304,572)	(866)	0	0	0	0	0	0	0	641,683	0	(6,595,194)
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	2,821,704	304,624	1,773	0	0	0	0	0	0	0	(480,862)	0	2,996,169
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)	2,821,704	304,624	1,773	0	0	0	0	0	0	0	(480,862)	0	2,996,169
32.	Federal income taxes incurred (excluding tax on capital gains)	1,111,627	76,428	217	0	0	0	0	0	0	0	35,415	0	999,567
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)	1,710,077	228,196	1,556	0	0	0	0	0	0	0	(516,277)	0	1,996,602
34.	Policies/certificates in force end of year	39,064	270	107	0	0	0	0	0	0	0	16,502	0	22,185
	DETAILS OF WRITE-INS													
08.301.	Miscellaneous Income	190	0	0	0	0	0	0	0	0	0	0	0	190
08.302.	Prepaid Reinsurance - NYSID allowed under Circ Letter 11	0	0	0	0	0	0	0	0	0	0	0	0	0
08.303.	Modco Investment Income	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)	190	0	0	0	0	0	0	0	0	0	0	0	190
2701.	Fines and Penalties	27	0	0	0	0	0	0	0	0	0	0	0	27
2702.	Contingency Reserve	0	0	0	0	0	0	0	0	0	0	0	0	0
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	27	0	0	0	0	0	0	0	0	0	0	0	27

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

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	1,503,643,988	0	131,635,678	287,893,106	48,412,164	518,613,548	514,648,632	0	2,365,707	0	75,153	0
2.	Tabular net premiums or considerations	192,724,418	0	9,193,427	81,255,739	33,673,382	13,295,726	52,601,743	0	2,623,890	0	80,511	0
3.	Present value of disability claims incurred	78,260	0	7,546	1,661	0	38,781	30,272	0	0	0	0	0
4.	Tabular interest	51,191,200	0	3,843,879	9,972,735	1,903,599	19,300,245	16,034,376	0	131,947	0	4,419	0
5.	Tabular less actual reserve released	(145,313)	0	338,131	84,716	2,800	(555,298)	(15,662)	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	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7.	Other increases (net)	(693,037,346)	0	(64,312,482)	(131,832,562)	(26,498,634)	(196,283,263)	(274,110,405)	0	0	0	0	0
8.	Totals (Lines 1 to 7)	1,054,455,207	0	80,706,179	247,375,395	57,493,311	354,409,739	309,188,956	0	5,121,544	0	160,083	0
9.	Tabular cost	167,490,099	0	4,958,169	66,331,857	33,350,745	35,663,715	25,945,404	0	1,165,498	0	74,711	0
10.	Reserves released by death	22,627,488	0	221,452	444,431	600,013	13,332,044	7,227,268	0	801,524	0	756	0
11.	Reserves released by other terminations (net)	46,151,344	0	2,353,477	18,063,337	1,099,813	14,670,859	9,874,897	0	82,224	0	6,737	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,593,699	0	986,109	327,887	6,378	161,107	112,218	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	867,873	0	0	0	0	0	0	0	867,873	0	0	0
14.	Total Deductions (Lines 9 to 13)	238,730,503	0	8,519,207	85,167,512	35,056,949	63,827,725	43,159,787	0	2,917,119	0	82,204	0
15.	Reserve December 31 of current year	815,724,704	0	72,186,972	162,207,883	22,436,362	290,582,014	266,029,169	0	2,204,425	0	77,879	0
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	459,847,124	0	39,341,588	14,184,148	18,178,083	274,220,120	111,921,008	0	1,924,547	0	77,630	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	429,321,504	0	38,787,355	11,417,805	16,428,475	263,101,474	97,891,860	0	1,616,905	0	77,630	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 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves)									
	(Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	2,606	2,606	0	0	0	0	0	0	0
2.	Tabular net premiums or considerations	0	0	0	0	0	0	0	0	0
3.	Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4.	Tabular interest	91	91	0	0	0	0	0	0	0
5.	Tabular less actual reserve released	0	0	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)	0	0	0	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	2,697	2,697	0	0	0	0	0	0	0
9.	Tabular cost	(101)	(101)	0	0	0	0	0	0	0
10.	Reserves released by death	0	0	0	0	0	0	0	0	0
11.	Reserves released by other terminations (net)	0	0	0	0	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	(101)	(101)	0	0	0	0	0	0	0
15.	Reserve December 31 of current year	2,798	2,798	0	0	0	0	0	0	0
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	0	0	0	0	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	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) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	3,578,783,803	1,452,627,452	0	1,231,602	0	2,124,924,749	0
2.	Tabular net premiums or considerations	7,447,057	6,066,979	0	3,300	0	1,376,778	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	81,546,860	62,940,736	0	627,125	0	17,979,000	0
5.	Tabular less actual reserve released	(13,648,774)	(17,837,296)	0	(18,996,554)	0	23,185,076	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(2,049,811,097)	28,477,553	0	0	0	(2,078,288,650)	0
8.	Totals (Lines 1 to 7)	1,604,317,849	1,532,275,424	0	(17,134,528)	0	89,176,952	0
9.	Tabular cost	70,556	0	0	0	0	70,556	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	79,045,913	77,976,205	0	1,069,708	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	124,843,256	49,316,338	0	254,448	0	75,272,470	0
13.	Net transfers to or (from) Separate Accounts	(30,652,096)	(10,499,886)	0	(20,152,210)	0	0	0
14.	Total Deductions (Lines 9 to 13)	173,307,629	116,792,657	0	(18,828,054)	0	75,343,026	0
15.	Reserve December 31 of current year	1,431,010,220	1,415,482,767	0	1,693,526	0	13,833,926	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	1,322,222,060	1,320,528,550	0	1,693,510	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	496,299,871	496,299,871	0	0	0	0	0

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	163,074,868	151,274,578	0	0	0	11,800,290	0
2.	Tabular net premiums or considerations	606,556	606,556	0	0	0	0	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	7,674,194	7,252,249	0	0	0	421,945	0
5.	Tabular less actual reserve released	(3,500,600)	(3,316,899)	0	0	0	(183,701)	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	(9,963,335)	0	0	0	0	(9,963,335)	0
8.	Totals (Lines 1 to 7)	157,891,683	155,816,484	0	0	0	2,075,199	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	6,713,064	6,713,064	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	7,635,576	5,560,377	0	0	0	2,075,199	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	14,348,640	12,273,441	0	0	0	2,075,199	0
15.	Reserve December 31 of current year	143,543,043	143,543,043	0	0	0	0	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	142,941,511	142,941,511	0	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	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.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 2,754,017	4,675,977
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 211,722,948	210,562,684
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 2,768,367	2,790,186
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	3,008,323	2,967,605
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 25,594,348	25,179,091
4.	Real estate	(d) 0	0
5	Contract loans	3,291,404	2,749,531
6	Cash, cash equivalents and short-term investments	(e) 233,602	234,485
7	Derivative instruments	(f) (1,522)	(1,522)
8.	Other invested assets	56,781,288	57,376,040
9.	Aggregate write-ins for investment income	299,455	326,594
10.	Total gross investment income	306,452,230	306,860,671
11.	Investment expenses		(g) 10,776,762
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		379,432
16.	Total deductions (Lines 11 through 15)		11,156,194
17.	Net investment income (Line 10 minus Line 16)		295,704,477
	DETAILS OF WRITE-INS		
0901.	Miscellaneous income (expense)	(118,449)	(91,310)
0902.	Mortgage Loan Servicing Fees included in Income	417,904	417,904
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	299,455	326,594
1501.	Funds Withheld Interest Paid		379,432
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)		379,432

(a) Includes $ 18,580,024 accrual of discount less $ 3,694,311 amortization of premium and less $ 4,217,518 paid for accrued interest on purchases.

(b) Includes $ 16,461 accrual of discount less $ 4,598 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 188,586 accrual of discount less $ 1,444,187 amortization of premium and less $ 0 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 $ 38,108 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

(f) Includes $ 0 accrual of discount less $ 0 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 $ 0 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	(69,045)	0	(69,045)	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	23,338,262	(766,901)	22,571,361	(361,205)	(238)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	819,186	10,753	829,939	2,085,800	(13,497)
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	104,983,798	1,140,696	106,124,494	(75,958,695)	(2,166,550)
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	16,383,098	0	16,383,098	0	0
4.	Real estate		0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	1,208	(1,736)	(528)	953	0
7.	Derivative instruments	(290,347)	317,487	27,140	1,071,923	(49,189)
8.	Other invested assets	65,443,057	491,293	65,934,350	24,338,916	(239,561)
9.	Aggregate write-ins for capital gains (losses)	777,254	(560,000)	217,253	(811,018)	342,524
10.	Total capital gains (losses)	211,386,471	631,591	212,018,062	(49,633,327)	(2,126,511)
	DETAILS OF WRITE-INS					
0901.	Adjustment for accounting differences in limited partnerships acquired	486,906	0	486,906	(811,018)	324,155
0902.	FX URGL adjustment for the acquired assets (bonds and stocks)	0	0	0	0	18,369
0903.	FX adjustment on derivative assets acquired	0	(242,513)	(242,513)	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	290,347	(317,487)	(27,140)	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	777,254	(560,000)	217,253	(811,018)	342,524

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	8,461	0	8,461	0	0	0	0	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:												
3.1 Direct	87,861	0	11,484	0	0	0	0	6,717	0	69,660	0	0
3.2 Reinsurance assumed	3,053	0	3,053	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	82,453	0	6,076	0	0	0	0	6,717	0	69,660	0	0
3.4 Net (Line 1 + Line 2)	8,461	0	8,461	0	0	0	0	0	0	0	0	0
4. Advance	0	0	0	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	8,461	0	8,461	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	9,381,682	0	7,998,980	0	0	0	0	135,787	0	1,246,915	0	0
6.2 Reinsurance assumed	42,633	0	42,633	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	1,063,807	0	864,986	0	0	0	0	15,985	0	182,836	0	0
6.4 Net	8,360,508	0	7,176,627	0	0	0	0	119,802	0	1,064,079	0	0
7. Line 5 + Line 6.4	8,368,969	0	7,185,088	0	0	0	0	119,802	0	1,064,079	0	0
8. Prior year (uncollected + deferred and accrued - advance)	89,522	0	18,402	0	0	0	0	8,443	0	62,677	0	0
9. First year premiums and considerations:												
9.1 Direct	9,370,698	0	7,987,323	0	0	0	0	133,932	0	1,249,443	0	0
9.2 Reinsurance assumed	43,638	0	43,638	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	1,134,890	0	864,275	0	0	0	0	22,573	0	248,042	0	0
9.4 Net (Line 7 - Line 8)	8,279,446	0	7,166,686	0	0	0	0	111,359	0	1,001,401	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	8,464,913	0	106,857	6,692,636	0	0	1,665,420	0	0	0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	3,645,632	0	13,635	2,573,133	0	0	1,058,864	0	0	0	0	0
10.4 Net	4,819,281	0	93,222	4,119,503	0	0	606,556	0	0	0	0	0
RENEWAL												
11. Uncollected	697,770	0	702,807	0	0	0	0	0	0	(5,037)	0	0
12. Deferred and accrued	12,742,808	0	12,742,808	0	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	29,974,219	0	29,471,199	0	0	2,929	0	42,082	0	458,009	0	0
13.2 Reinsurance assumed	575,399	0	575,399	0	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded	17,109,040	0	16,600,983	0	0	2,929	0	42,082	0	463,046	0	0
13.4 Net (Line 11 + Line 12)	13,440,578	0	13,445,615	0	0	0	0	0	0	(5,037)	0	0
14. Advance	280,045	0	279,827	0	0	0	0	0	0	218	0	0
15. Line 13.4 - Line 14	13,160,533	0	13,165,788	0	0	0	0	0	0	(5,255)	0	0
16. Collected during year:												
16.1 Direct	213,406,516	0	196,103,179	1,953,226	0	12,557	0	1,093,190	0	14,244,364	0	0
16.2 Reinsurance assumed	1,209,447	0	1,209,447	0	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded	4,216,878,005	0	758,015,989	3,428,376,161	0	5,318	10,086,335	1,974,586	0	18,419,616	0	0
16.4 Net	(4,002,262,042)	0	(560,703,363)	(3,426,422,935)	0	7,239	(10,086,335)	(881,396)	0	(4,175,252)	0	0
17. Line 15 + Line 16.4	(3,989,101,509)	0	(547,537,575)	(3,426,422,935)	0	7,239	(10,086,335)	(881,396)	0	(4,180,507)	0	0
18. Prior year (uncollected + deferred and accrued - advance)	24,025,117	0	23,857,296	0	0	0	0	(75,943)	0	243,764	0	0
19. Renewal premiums and considerations:												
19.1 Direct	212,446,173	0	195,191,975	1,953,226	0	12,036	0	1,139,248	0	14,149,688	0	0
19.2 Reinsurance assumed	388,949	0	388,949	0	0	0	0	0	0	0	0	0
19.3 Reinsurance ceded	4,225,961,750	0	766,975,796	3,428,376,161	0	4,797	10,086,335	1,944,701	0	18,573,960	0	0
19.4 Net (Line 17 - Line 18)	(4,013,126,628)	0	(571,394,872)	(3,426,422,935)	0	7,239	(10,086,335)	(805,453)	0	(4,424,272)	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	230,281,784	0	203,286,155	8,645,862	0	12,036	1,665,420	1,273,180	0	15,399,131	0	0
20.2 Reinsurance assumed	432,587	0	432,587	0	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded	4,230,742,272	0	767,853,706	3,430,949,294	0	4,797	11,145,199	1,967,274	0	18,822,002	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	(4,000,027,901)	0	(564,134,964)	(3,422,303,432)	0	7,239	(9,479,779)	(694,094)	0	(3,422,871)	0	0

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

		Insurance										
		1	2	Ordinary		5	Group		Accident and Health			11	12
				3	4		6	7	8	9	10		
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	955	0	955	0	0	0	0	0	0	0	0	0
22.	All other	133,380	0	133,380	0	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	(345,446)	0	(473,504)	0	0	0	0	9,514	0	118,544	0	0
	23.2 Reinsurance assumed	23,423	0	23,423	0	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	(368,869)	0	(496,927)	0	0	0	0	9,514	0	118,544	0	0
24.	Single:												
	24.1 Reinsurance ceded	999,847	0	(69,115)	974,561	0	0	30,373	2,395	0	61,633	0	0
	24.2 Reinsurance assumed	(390)	0	0	(390)	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	1,000,237	0	(69,115)	974,951	0	0	30,373	2,395	0	61,633	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	(173,356,801)	0	(24,125,422)	(148,970,945)	0	0	(403,342)	10,666	0	132,242	0	0
	25.2 Reinsurance assumed	(199,714)	0	(199,714)	0	0	0	0	0	0	0	0	0
	25.3 Net ceded less assumed	(173,157,087)	0	(23,925,708)	(148,970,945)	0	0	(403,342)	10,666	0	132,242	0	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	(172,702,400)	0	(24,668,041)	(147,996,384)	0	0	(372,969)	22,575	0	312,419	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	(176,681)	0	(176,291)	(390)	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	(172,525,719)	0	(24,491,750)	(147,995,994)	0	0	(372,969)	22,575	0	312,419	0	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	7,576,495	0	6,919,376	0	0	0	0	62,497	0	594,622	0	0
28.	Single	1,188,312	0	3,838	1,144,063	0	0	40,411	0	0	0	0	0
29.	Renewal	3,991,533	0	3,282,355	27,364	0	39	0	45,866	0	635,909	0	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	12,756,340	0	10,205,569	1,171,427	0	39	40,411	108,363	0	1,230,531	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	559,929	0	68,671	0	0	0	628,601
2.	Salaries and wages	19,900,980	9,659	1,027,890	0	0	0	20,938,529
3.11	Contributions for benefit plans for employees	1,993,704	0	132,686	0	0	0	2,126,391
3.12	Contributions for benefit plans for agents	0	0	0	0	0	0	0
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	108,627	0	43,996	0	0	0	152,623
3.32	Other agent welfare	0	0	0	0	0	0	0
4.1	Legal fees and expenses	272,875	0	1,234	0	0	0	274,109
4.2	Medical examination fees	311,851	0	284	0	0	0	312,135
4.3	Inspection report fees	44,533	4,149	113	0	0	0	48,794
4.4	Fees of public accountants and consulting actuaries	2,253,948	0	88,166	0	0	0	2,342,114
4.5	Expense of investigation and settlement of policy claims	12,257	0	0	0	0	0	12,257
5.1	Traveling expenses	19,006	0	6,321	0	0	0	25,327
5.2	Advertising	337,209	0	12,735	0	0	0	349,944
5.3	Postage, express, telegraph and telephone	413,128	0	44,635	0	0	0	457,763
5.4	Printing and stationery	102,787	0	31,399	0	0	0	134,186
5.5	Cost or depreciation of furniture and equipment	38,333	0	6,468	0	0	0	44,801
5.6	Rental of equipment	1,015,499	0	87,716	0	0	0	1,103,214
5.7	Cost or depreciation of EDP equipment and software	1,706,782	0	99,404	0	0	0	1,806,187
6.1	Books and periodicals	16,538	0	976	0	0	0	17,514
6.2	Bureau and association fees	132,718	0	2,324	0	0	0	135,041
6.3	Insurance, except on real estate	54,963	0	1,831	0	0	0	56,793
6.4	Miscellaneous losses	10,427	0	1,654	0	0	0	12,081
6.5	Collection and bank service charges	712,512	0	3,489	0	0	0	716,001
6.6	Sundry general expenses	260,578	0	0	0	0	0	260,578
6.7	Group service and administration fees	507,532	0	67,807	0	0	0	575,339
6.8	Reimbursements by uninsured plans	0	0	0	0	0	0	0
7.1	Agency expense allowance	105,499	0	64	0	0	0	105,563
7.2	Agents' balances charged off (less $ 0 recovered)	(1,597)	0	0	0	0	0	(1,597)
7.3	Agency conferences other than local meetings	23,671	0	4,069	0	0	0	27,739
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	0	0	0	0	0	0	0
9.2	Investment expenses not included elsewhere	0	0	0	0	10,776,762	0	10,776,762
9.3	Aggregate write-ins for expenses	2,450,379	0	85,642	0	0	0	2,536,021
10.	General expenses incurred	33,364,667	13,807	1,819,573	0	10,776,762	(b) 0	(a) 45,974,810
11.	General expenses unpaid Dec. 31, prior year	12,677,091	0	3,712	0	361,000	0	13,041,803
12.	General expenses unpaid Dec. 31, current year	11,995,872	0	0	0	2,121,600	0	14,117,472
13.	Amounts receivable relating to uninsured plans, prior year	(162,552)	0	(24,513)	0	0	0	(187,065)
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)	34,208,438	13,807	1,847,798	0	9,016,162	0	45,086,206
	DETAILS OF WRITE-INS							
09.301.	Conversion Fees	243,318	0	0	0	0	0	243,318
09.302.	Professional Services - contract programming	2,207,061	0	85,642	0	0	0	2,292,703
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	2,450,379	0	85,642	0	0	0	2,536,021

(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 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0	0	0	0
2.	State insurance department licenses and fees	1,360,181	25,435	0	0	0	1,385,616
3.	State taxes on premiums	4,316,962	148,883	0	0	0	4,465,845
4.	Other state taxes, including $ 0 for employee benefits	647,132	2,096	0	0	0	649,228
5.	U.S. Social Security taxes	1,090,199	81,683	0	0	0	1,171,882
6.	All other taxes	15,162	2,305	0	0	0	17,467
7.	Taxes, licenses and fees incurred	7,429,636	260,402	0	0	0	7,690,038
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	1,069,366	0	0	0	0	1,069,366
9.	Taxes, licenses and fees unpaid Dec. 31, current year	1,644,041	0	0	0	0	1,644,041
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	6,854,961	260,402	0	0	0	7,115,363

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	955	0
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	133,380	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	134,335	0
6.	Paid in cash	1,986	0
7.	Left on deposit	4,597	0
8.	Aggregate write-ins for dividend or refund options	0	0
9.	Total Lines 5 through 8	140,918	0
10.	Amount due and unpaid	4	0
11.	Provision for dividends or refunds payable in the following calendar year	109,250	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	109,254	0
16.	Total from prior year	95,745	0
17.	Total dividends or refunds (Lines 9 + 15 - 16)	154,427	0
	DETAILS OF WRITE-INS		
0801.			
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)	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
0100001.	41 CSO (130%) 3.00% NLP CRF ANB 1958-1961	21,489	0	21,489	0	0
0100002.	41 CSO 2.50% NLP ANB IDB 1957-1962	261,711	0	261,711	0	0
0100003.	41 CSO 2.75% NLP ANB IDB 1958-1962	115,857	0	115,857	0	0
0100004.	41 CSO 3.00% CRVM CRF ANB 1958-1961	199,479	0	199,479	0	0
0100005.	41 CSO 3.00% CRVM GC CRF ANB 1960-1960	1,672	0	1,672	0	0
0100006.	41 CSO 3.00% NLP ANB IDB 1957-1962	50,553	0	50,553	0	0
0100007.	41 CSO 3.00% NLP CRF ANB 1957-1961	105,207	0	105,207	0	0
0100008.	58 CET 2.25% NLP ALB IDB 1983-1984	35,267	0	35,267	0	0
0100009.	58 CET 2.50% CRVM ANB IDB 1982-1985	15,129	0	15,129	0	0
0100010.	58 CET 3.00% 1966 - 1984 CNF 1966-1984	38,671	0	38,671	0	0
0100011.	58 CET 3.00% NLP ANB IDB 1963-1983	25,571	0	25,571	0	0
0100012.	58 CET 3.00% NLP CRF ANB 1961-1972	393,889	0	393,889	0	0
0100013.	58 CET 3.50% 1981 - 1988 CNF 1981-1988	15,305	0	15,305	0	0
0100014.	58 CET 3.50% NJ ANB IDB 1982-1987	12,430	0	12,430	0	0
0100015.	58 CET 3.50% NLP ALB IDB 1974-1984	11,977	0	11,977	0	0
0100016.	58 CET 3.50% NLP ANB IDB 1982-1982	24,202	0	24,202	0	0
0100017.	58 CET 3.50% NLP CRF ANB 1971-1981	401,424	0	401,424	0	0
0100018.	58 CET 4%/20/2% NLP CRF ANB 1979-1981	147,923	0	147,923	0	0
0100019.	58 CET 4.5%/20/2% NLP CRF ANB 1981-1983	346,956	0	346,956	0	0
0100020.	58 CET 4.50% CRVM ALB IDB 1983-1983	717	0	717	0	0
0100021.	58 CET 4.50% CRVM ANB IDB 1984-1984	0	0	0	0	0
0100022.	58 CET 4.50% NJ ANB IDB 1987-1987	7,644	0	7,644	0	0
0100023.	58 CET 4.50% NLP ALB IDB 1985-1987	7,072	0	7,072	0	0
0100024.	58 CET 5.5%/20/3.5% NLP CRF ANB 1984-1984	864	0	864	0	0
0100025.	58 CET 5.5%/20/4.5% NLP CRF ANB 1984-1988	72,748	0	72,748	0	0
0100026.	58 CET 5.50% NLP CRF ANB 1984-1989	281,270	0	281,270	0	0
0100027.	58 CSO 2.00% CRVM GC CRF ANB 1972-1979	57,543	0	57,543	0	0
0100028.	58 CSO 2.00% CRVM MOD GC CRF ANB 1980-1981	20,912	0	20,912	0	0
0100029.	58 CSO 2.00% NLP GC CRF ANB 1972-1983	35,053	0	35,053	0	0
0100030.	58 CSO 2.25% CRVM ALB IDB 1979-1986	219,210	0	219,210	0	0
0100031.	58 CSO 2.25% NLP ALB IDB 1980-1988	18,796	0	18,796	0	0
0100032.	58 CSO 2.50% CRVM ANB IDB 1982-1986	217,177	0	217,177	0	0
0100033.	58 CSO 2.50% NLP ANB IDB 1970-1980	12,868	0	12,868	0	0
0100034.	58 CSO 2.50% NLP CRF ANB -	649,617	0	649,617	0	0
0100035.	58 CSO 3%/20/2.5% CRVM CRF ANB -	424,031	0	424,031	0	0
0100036.	58 CSO 3%/20/2.5% NLP MOD CRF ANB -	83,423	0	83,423	0	0
0100037.	58 CSO 3.00% CAN MOD CRF ANB 1965-1972	599,567	0	599,567	0	0
0100038.	58 CSO 3.00% CRVM 1975 CNF 1975-1975	7,333	0	7,333	0	0
0100039.	58 CSO 3.00% CRVM CRF ANB 1961-1972	4,115,302	0	4,115,302	0	0
0100040.	58 CSO 3.00% NEW JERSEY 1966 - 1968 CNF 1966-1968	50,010	0	50,010	0	0
0100041.	58 CSO 3.00% NLP 1972 - 1985 CNF 1972-1985	192,072	0	192,072	0	0
0100042.	58 CSO 3.00% NLP ALB IDB 1979-1980	4,996	0	4,996	0	0
0100043.	58 CSO 3.00% NLP ANB IDB 1962-1987	4,771,641	0	4,771,641	0	0
0100044.	58 CSO 3.00% NLP CRF ANB 1961-1972	1,246,128	0	1,246,128	0	0
0100045.	58 CSO 3.5%/10/2% CAN MOD GC CRF ANB 1972-1972	32,781	0	32,781	0	0
0100046.	58 CSO 3.5%/10/2% CRVM GC CRF ANB 1964-1972	34,567	0	34,567	0	0
0100047.	58 CSO 3.50% CRVM 1968 - 1988 CNF 1968-1988	1,507,664	0	1,507,664	0	0
0100048.	58 CSO 3.50% CRVM ALB IDB 1970-1987	772,297	0	772,297	0	0
0100049.	58 CSO 3.50% CRVM ANB IDB 1984-1984	15,756	0	15,756	0	0
0100050.	58 CSO 3.50% CRVM CRF ANB 1968-1981	6,879,104	0	6,879,104	0	0
0100051.	58 CSO 3.50% MOD ANB IDB 1979-1985	126,175	0	126,175	0	0
0100052.	58 CSO 3.50% NJ ANB IDB 1980-1987	287,203	0	287,203	0	0
0100053.	58 CSO 3.50% NLP ALB IDB 1979-1987	132,658	0	132,658	0	0
0100054.	58 CSO 3.50% NLP ANB IDB 1970-1987	1,260,603	0	1,257,887	0	2,716
0100055.	58 CSO 3.50% NLP CRF ANB 1971-1999	1,433,777	0	1,433,777	0	0
0100056.	58 CSO 4%/20/2% CRVM MOD CRF ANB 1979-1981	2,363,733	0	2,363,733	0	0
0100057.	58 CSO 4%/20/2% NLP CRF ANB 1980-1981	2,318	0	2,318	0	0
0100058.	58 CSO 4.00% CRVM ALB CNF ISL 1985-1988	4,022,194	0	4,022,194	0	0
0100059.	58 CSO 4.00% CRVM ALB IDB 1978-2001	1,780,570	0	1,780,570	0	0
0100060.	58 CSO 4.00% CRVM ANB IDB ISL 1983-1986	1,862,847	0	1,862,847	0	0
0100061.	58 CSO 4.00% NLP ALB IDB 1980-1980	6,797	0	6,797	0	0
0100062.	58 CSO 4.00% NLP ANB IDB 1983-1986	20,136	0	20,136	0	0
0100063.	58 CSO 4.5%/20/2% CRVM MOD CRF ANB 1968-1983	6,187,202	0	6,187,202	0	0
0100064.	58 CSO 4.5%/20/2% MOD CRF ANB -	255,538	0	255,538	0	0
0100065.	58 CSO 4.5%/20/2% NLP CRF ANB 1974-1983	1,226,613	0	1,226,613	0	0
0100066.	58 CSO 4.50% CRVM ALB IDB 1981-1988	9,507,079	0	9,507,079	0	0
0100067.	58 CSO 4.50% CRVM ANB IDB 1981-1990	242,551	0	242,551	0	0
0100068.	58 CSO 4.50% CRVM ANB IDB ISL 1983-1988	19,757,512	0	19,757,512	0	0
0100069.	58 CSO 4.50% CRVM CRF ANB 1981-1983	6,781	0	6,781	0	0
0100070.	58 CSO 4.50% CRVM CRF ANB ISL 1984-1988	31,135,612	0	31,135,612	0	0
0100071.	58 CSO 4.50% NJ ANB IDB 1982-1988	109,599	0	109,599	0	0
0100072.	58 CSO 4.50% NLP 1982 CNF 1982-1982	586	0	586	0	0
0100073.	58 CSO 4.50% NLP ANB IDB 1985-1985	521	0	521	0	0
0100074.	58 CSO 4.50% NLP CRF ANB 1983-1983	0	0	0	0	0
0100075.	58 CSO 5.5%/20/3.5% CRVM CRF ANB 1984-1986	229,208	0	229,208	0	0
0100076.	58 CSO 5.5%/20/4.5% CRVM CRF ANB 1984-1988	1,132,786	0	1,132,786	0	0
0100077.	58 CSO 5.5%/20/4.5% CRVM MOD GC CRF ANB 1986-1988	49,559	0	49,559	0	0
0100078.	58 CSO 5.5%/20/4.5% NLP CRF ANB 1984-1986	34,205	0	34,205	0	0
0100079.	58 CSO 5.50% CRVM CRF ANB 1984-1992	2,851,153	0	2,851,153	0	0
0100080.	58 CSO 5.50% CRVM MOD GC CRF ANB 1985-1989	49,020	0	49,020	0	0
0100081.	58 CSO 5.50% NLP CRF ANB 1984-2000	170,637	0	170,637	0	0
0100082.	58 CSO 6.00% CRVM CRF ANB 1984-1988	277	0	277	0	0
0100083.	80 CET 4.00% CRVM ALB CNF 1995-2000	1,488	0	1,488	0	0
0100084.	80 CET 4.50% CRVM ALB 1985-1989	319	0	319	0	0
0100085.	80 CET 4.50% CRVM ALB IDB 1998-2001	11,126	0	11,126	0	0
0100086.	80 CET 4.50% CRVM ANB IDB 1998-2002	27,128	0	27,128	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
0100087.	80 CET 4.50% CRVM IPC ALB S & U 2000-2007	242,903	0	242,903	0	0
0100088.	80 CET 4.50% NLP ANB IDB 1988-1999	13,488	0	13,488	0	0
0100089.	80 CET 4.50% NLP CRF ANB 1989-2000	449,023	0	449,023	0	0
0100090.	80 CET 5.00% CRVM ANB IDB 1989-1994	28,878	0	28,878	0	0
0100091.	80 CET 5.50% CRVM ANB IDB 1988-1999	59,877	0	59,877	0	0
0100092.	80 CET 5.50% NLP CRF ANB 1991-1991	0	0	0	0	0
0100093.	80 CET ALB 4.50% CNF 1995-1998	17,803	0	17,803	0	0
0100094.	80 CET ALB 5.00% CNF 1993-1994	12,824	0	12,824	0	0
0100095.	80 CET ALB 5.50% CNF 1984-1992	21,661	0	20,757	0	904
0100096.	80 CSO 5.50% CRVM CNF ALB 1985-1985	79,000	0	0	0	79,000
0100097.	80 CSO 4.00% CRVM ALB CNF 1992-2000	133,228	0	133,228	0	0
0100098.	80 CSO 4.00% CRVM ALB CNF ISL 2006-2008	1,215,015	0	1,215,015	0	0
0100099.	80 CSO 4.00% CRVM ANB CNF 2006-2007	860,980	0	860,980	0	0
0100100.	80 CSO 4.00% CRVM ANB IDB 1992-1992	2	0	2	0	0
0100101.	80 CSO 4.00% CRVM CNF ALB 2005-2008	3,400,564	0	3,400,564	0	0
0100102.	80 CSO 4.00% CRVM CRF ALB ISL 2006-2008	64,961,599	0	64,961,599	0	0
0100103.	80 CSO 4.00% CRVM CRF ANB ISL 2006-2009	47,679,125	0	47,679,125	0	0
0100104.	80 CSO 4.00% CRVM IPC ALB S & U 2006-2010	50,459,625	0	50,459,625	0	0
0100105.	80 CSO 4.00% NLP ALB IDB 2008-2008	1,178	0	1,178	0	0
0100106.	80 CSO 4.50% CRVM ALB 1989-1992	8,618	0	8,618	0	0
0100107.	80 CSO 4.50% CRVM ALB CNF ISL 2005-2005	326,674	0	326,674	0	0
0100108.	80 CSO 4.50% CRVM ANB CNF 2001-2005	2,322,309	0	2,322,309	0	0
0100109.	80 CSO 4.50% CRVM ANB IDB 1994-2012	995,192	0	995,192	0	0
0100110.	80 CSO 4.50% CRVM ANB IDB ISL 1988-2005	108,629,090	0	108,629,090	0	0
0100111.	80 CSO 4.50% CRVM CNF ALB 2002-2005	3,688,637	0	3,688,637	0	0
0100112.	80 CSO 4.50% CRVM CRF ALB 1992-2003	2,739,950	0	2,739,950	0	0
0100113.	80 CSO 4.50% CRVM CRF ALB ISL 1995-2005	234,260,374	0	234,260,374	0	0
0100114.	80 CSO 4.50% CRVM CRF ANB 1989-2000	9,067,142	0	9,067,142	0	0
0100115.	80 CSO 4.50% CRVM CRF ANB ISL 1995-2005	39,924,164	0	39,924,164	0	0
0100116.	80 CSO 4.50% CRVM IPC ALB S & U 1996-2015	104,336,459	0	104,336,459	0	0
0100117.	80 CSO 4.50% CRVM MOD GC CRF ANB 1989-1999	134,559	0	134,559	0	0
0100118.	80 CSO 4.50% NLP ANB IDB 1988-2007	1,614	0	1,614	0	0
0100119.	80 CSO 4.50% NLP CRF ANB 1994-1999	15,433	0	15,433	0	0
0100120.	80 CSO 4.75% CRVM IPC ALB S & U 2002-2002	238	0	238	0	0
0100121.	80 CSO 5.00% CRVM ALB IDB 1993-1993	3,360	0	3,360	0	0
0100122.	80 CSO 5.00% CRVM ALB IDB ISL 1993-1993	63,277	0	63,277	0	0
0100123.	80 CSO 5.00% CRVM ANB IDB 1987-1995	1,570,389	0	1,570,389	0	0
0100124.	80 CSO 5.00% CRVM ANB IDB ISL 1985-1994	87,262,206	0	87,262,206	0	0
0100125.	80 CSO 5.00% CRVM CRF ALB 1993-1994	109,892	0	109,892	0	0
0100126.	80 CSO 5.00% CRVM CRF ALB ISL 1994-1994	5,310,494	0	5,310,494	0	0
0100127.	80 CSO 5.00% CRVM CRF ANB ISL 1993-1994	20,225,233	0	20,225,233	0	0
0100128.	80 CSO 5.00% NLP ALB IDB 1988-1992	6,490	0	6,490	0	0
0100129.	80 CSO 5.00% NLP ANB IDB 1993-1995	32,887	0	32,887	0	0
0100130.	80 CSO 5.50% CRVM ALB IDB 1987-1992	10,265	0	10,265	0	0
0100131.	80 CSO 5.50% CRVM ALB IDB ISL 1987-1992	6,631,075	0	6,631,075	0	0
0100132.	80 CSO 5.50% CRVM ANB IDB 1988-2002	1,671,187	0	1,671,187	0	0
0100133.	80 CSO 5.50% CRVM ANB IDB ISL 1990-1992	14,487,698	0	14,487,698	0	0
0100134.	80 CSO 5.50% CRVM CRF ALB 1992-1992	16,356	0	16,356	0	0
0100135.	80 CSO 5.50% CRVM CRF ANB 1987-2015	138,249	0	138,249	0	0
0100136.	80 CSO 5.50% CRVM CRF ANB ISL 1987-1992	60,766,219	0	60,766,219	0	0
0100137.	80 CSO 5.50% NLP ANB IDB 1987-1992	101,770	0	101,770	0	0
0100138.	80 CSO 6.00% CRVM ANB IDB 1972-1986	53,282	0	53,282	0	0
0100139.	80 CSO 6.00% CRVM CRF ANB 1984-1988	11,036	0	11,036	0	0
0100140.	80 CSO 6.00% CRVM CRF ANB ISL 1984-1986	10,383,148	0	10,383,148	0	0
0100141.	80 CSO 6.00% NLP ANB IDB 1985-1986	3,848	0	3,848	0	0
0100142.	80 CSO ALB 4.50% CRVM CNF 1995-2000	457,291	0	457,291	0	0
0100143.	80 CSO ALB 5.00% CRVM CNF 1993-1994	209,967	0	209,967	0	0
0100144.	80 CSO ALB 5.50% CNF 1984-1992	415,527	0	388,588	0	26,939
0100145.	80 CSO ALB 6.00% CNF 1984-1985	2,007	0	0	0	2,007
0100146.	80 CSO S/U 4%/10/4.5% CRVM ALB CNF ISL 1996-2001	3,308,064	0	3,308,064	0	0
0100147.	80 CSO S/U 4.00% CRVM ALB CNF ISL 1986-2001	4,238,715	0	4,238,715	0	0
0100148.	80 CSO S/U 4.00% CRVM ANB IDB 2006-2020	7,953	0	7,953	0	0
0100149.	80 CSO S/U 4.00% CRVM ANB IDB ISL 1996-2009	11,389,835	0	11,389,835	0	0
0100150.	80 CSO S/U 4.50% CRVM ALB 1985-1999	1,313,604	0	1,313,604	0	0
0100151.	80 CSO S/U 4.50% CRVM ALB CNF ISL 1988-2001	12,074,793	0	12,074,793	0	0
0100152.	80 CSO S/U 4.50% CRVM ALB IDB 1944-2005	6,335,356	0	6,335,356	0	0
0100153.	80 CSO S/U 4.50% CRVM ALB IDB ISL 2003-2004	1,547,295	0	1,547,295	0	0
0100154.	80 CSO S/U 4.50% CRVM ANB IDB 1989-2005	35,914,829	0	35,914,829	0	0
0100155.	80 CSO S/U 4.50% CRVM ANB IDB ISL 1998-2005	58,502,621	0	58,502,621	0	0
0100156.	80 CSO S/U 5.00% CRVM ALB IDB 1989-1994	24,397	0	24,397	0	0
0100157.	80 CSO S/U 5.00% CRVM ANB IDB 1994-1999	4,684	0	4,684	0	0
0100158.	80 CSO S/U 5.50% CRVM ALB IDB 1987-1992	58,306	0	58,306	0	0
0100159.	80 CSO S/U 5.50% CRVM ANB IDB 1987-1995	17,292	0	17,292	0	0
0100160.	80 CSO S/U 6.00% CRVM ALB IDB 1985-1986	10,930	0	10,930	0	0
0100161.	80 CSO S/U 6.00% CRVM ANB IDB 1984-1984	1,897	0	1,897	0	0
0100162.	01N S NY 147 2000 3.00% Interp 2021-2021	0	0	0	0	0
0100163.	01N S NY 147 2000 3.50% Interp 2020-2020	0	0	0	0	0
0100164.	2001 CSO 3.50% CRVM ANB CNF 2013-2019	109,105	0	109,105	0	0
0100165.	2001 CSO 3.50% CRVM ANB CNF ISL 2013-2019	200,575	0	200,575	0	0
0100166.	2001 CSO 3.50% CRVM ANB IDB 2013-2019	1,104,038	0	1,104,038	0	0
0100167.	2001 CSO 3.50% CRVM CNF ALB 2013-2019	7,351,036	0	7,351,036	0	0
0100168.	2001 CSO 3.50% CRVM CRF ALB ISL 2013-2020	85,776,204	0	85,776,204	0	0
0100169.	2001 CSO 3.50% CRVM IPC ALB 2013-2020	145,858,189	0	145,858,189	0	0
0100170.	2001 CSO 3.75% CRVM IPC ALB 2013-2019	2,657,639	0	2,657,639	0	0
0100171.	2001 CSO 4.00% CRVM ANB CNF 2010-2012	50,216	0	50,216	0	0
0100172.	2001 CSO 4.00% CRVM ANB CNF ISL 2012-2012	54,236	0	54,236	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
0100173. 2001 CSO 4.00% CRVM ANB IDB 2009-2012	487,996	0	487,996	0	0
0100174. 2001 CSO 4.00% CRVM CNF ALB 2008-2012	5,623,048	0	5,623,048	0	0
0100175. 2001 CSO 4.00% CRVM CRF ALB ISL 2007-2012	269,663,334	0	269,663,334	0	0
0100176. 2001 CSO 4.00% CRVM IPC ALB 2000-2017	163,341,421	0	163,341,421	0	0
0100177. 2001 CSO 4.25% CRVM IPC ALB 2011-2012	133,509	0	133,509	0	0
0100178. 2001 CSO S/U 3.50% CRVM ANB IDB 2013-2018	396,172	0	396,172	0	0
0100179. 2001 CSO S/U 4.00% CRVM ANB IDB 2006-2012	53,750	0	53,750	0	0
0100180. 2001 CSO S/U 4.50% CRVM ANB IDB 2004-2005	751,283	0	751,283	0	0
0100181. 2017 CSO 3.00% CRVM ALB CNF 2021-2021	3,412	0	3,412	0	0
0100182. 2017 CSO 3.50% CRVM ALB CNF 2020-2020	8,118	0	8,118	0	0
0100183. 2017 CSO 3.50% CRVM CRF ALB ISL 2018-2021	7,043	0	7,043	0	0
0100184. 2017 CSO 3.50% NPR ANB CNF ISL 2020-2020	515	0	515	0	0
0100185. 2017 CSO Reg213 CRVM ALB Excess Over VM-20 2019-2021	4,375,705	0	4,375,705	0	0
0100186. 2017 CSO VM-20 3.00% NPR CRF ALB ISL 2021-2021	92,553	0	92,553	0	0
0100187. 2017 CSO VM-20 3.00% NPR IPC ALB 2021-2021	77,552	0	77,552	0	0
0100188. 2017 CSO VM-20 3.50% NPR CRF ALB ISL 2019-2020	1,416,361	0	1,416,361	0	0
0100189. 2017 CSO VM-20 3.50% NPR IPC ALB 2019-2020	1,008,340	0	1,008,340	0	0
0100190. 2017 CSO VM-20 3.75% NPR IPC ALB 2021-2021	51,731	0	51,731	0	0
0100191. 2017 CSO VM-20 4.00% NPR IPC ALB 2021-2021	1,514	0	1,514	0	0
0100192. 2017 CSO VM-20 4.50% NPR IPC ALB 2019-2020	300,848	0	300,848	0	0
0100193. 2017 CSO VM-20 4.75% NPR IPC ALB 2019-2020	20,215	0	20,215	0	0
0100194. Cash Value 1959-2020	2,092	0	2,092	0	0
0100195. Factors 1978-2013	190,196	0	190,196	0	0
0100196. Fund Value 1985-2000	3,160,076	0	3,160,076	0	0
0100197. GIO 3.50% CRVM 2013-2019	440	0	440	0	0
0100198. GIO 3.50% NPR 2019-2021	530	0	530	0	0
0100199. GIO 4.00% CRVM 2008-2012	222	0	222	0	0
0100200. Unearned COI 1984-2008	24,377	0	24,377	0	0
0100201. Unearned Premium 1980-2021	2,376	0	2,376	0	0
0199997. Totals (Gross)	1,825,985,303	0	1,825,873,737	0	111,566
0199998. Reinsurance ceded	1,089,707,785	0	1,089,598,936	0	108,849
0199999. Life Insurance: Totals (Net)	736,277,518	0	736,274,801	0	2,717
0200001. 37 SA 2.5% NLP Def FI 1975-1975	218	XXX	218	XXX	0
0200002. 37 SA Imm 1985-1985	19,271	XXX	19,271	XXX	0
0200003. 71 GAM 6.00% Def 1976-1979	294,453	XXX	294,453	XXX	0
0200004. 71 GAM 7.50% Def 1980-1982	14,892	XXX	14,892	XXX	0
0200005. 71 IAM 10.00% Def 1982-1982	6,205,896	XXX	6,205,896	XXX	0
0200006. 71 IAM 3.50% Def FI 1979-1983	127,279	XXX	127,279	XXX	0
0200007. 71 IAM 5.50% CARVM Def NFI 1980-1981	22,190	XXX	22,190	XXX	0
0200008. 71 IAM 5.50% Def 1980-1981	17,100,172	XXX	17,100,172	XXX	0
0200009. 71 IAM 6.00% Def 1977-1979	9,383,930	XXX	9,383,930	XXX	0
0200010. 71 IAM 8.00% Def 1984-1984	3,903,716	XXX	3,869,035	XXX	34,681
0200011. 71 IAM 8.25% CARVM Def NFI 1983-1983	4,934,935	XXX	4,934,935	XXX	0
0200012. 71 IAM 8.25% Def 1983-1983	1,047,611	XXX	1,013,594	XXX	34,017
0200013. 71 IAM 8.50% Def 1984-1984	11,273,413	XXX	11,273,413	XXX	0
0200014. 71 IAM 8.75% Def 1983-1983	4,853,425	XXX	4,853,425	XXX	0
0200015. 71 IAM 9.25% Def 1982-1982	836,142	XXX	743,601	XXX	92,541
0200016. 83 GAM 11% Def FI 1985-1985	110,177	XXX	0	XXX	110,177
0200017. 83 GAM 11% Imm FI 1985-1985	38,641	XXX	0	XXX	38,641
0200018. 83 GAM 5.75% Def 1993-1993	32,103	XXX	32,103	XXX	0
0200019. 83 GAM 6.25% Def 1992-1992	3,479,484	XXX	3,479,484	XXX	0
0200020. 83 GAM 6.50% Def 1990-1990	868,732	XXX	868,732	XXX	0
0200021. 83 GAM 6.75% Def 1991-1991	1,408,895	XXX	1,408,895	XXX	0
0200022. 83 GAM 7.00% Def 1988-1989	1,270,711	XXX	1,270,711	XXX	0
0200023. 83 GAM 8.00% Imm FI 1987-1987	12,953	XXX	0	XXX	12,953
0200024. 83 IAM 5.00% Def 1998-1999	1,414,648	XXX	1,414,648	XXX	0
0200025. 83 IAM 5.25% Def 1994-1999	36,699,244	XXX	36,699,244	XXX	0
0200026. 83 IAM 5.50% Def 1993-1997	92,456,607	XXX	92,456,607	XXX	0
0200027. 83 IAM 5.75% Def 1993-1995	35,467,727	XXX	35,467,727	XXX	0
0200028. 83 IAM 6.00% Def 1992-1995	29,901,159	XXX	29,901,159	XXX	0
0200029. 83 IAM 6.25% Def 1987-1992	36,076,044	XXX	36,051,861	XXX	24,183
0200030. 83 IAM 6.50% Def 1987-1990	46,514,912	XXX	46,514,912	XXX	0
0200031. 83 IAM 6.50% Imm 1994-1994	11,735	XXX	11,735	XXX	0
0200032. 83 IAM 6.75% Def 1986-1991	38,996,601	XXX	38,922,531	XXX	74,070
0200033. 83 IAM 6.75% Imm 1996-1996	33,200	XXX	33,200	XXX	0
0200034. 83 IAM 7.00% Def 1988-1989	39,851,853	XXX	39,851,853	XXX	0
0200035. 83 IAM 7.00% Imm 1993-1993	51,302	XXX	51,302	XXX	0
0200036. 83 IAM 7.25% Def 1986-1986	22,075,257	XXX	22,075,257	XXX	0
0200037. 83 IAM 7.25% Imm 1995-1999	83,700	XXX	83,700	XXX	0
0200038. 83 IAM 7.75% Imm 1992-1992	227,597	XXX	227,597	XXX	0
0200039. 83 IAM 8.00% Def 1985-1985	1,814,837	XXX	1,639,602	XXX	175,235
0200040. 83 IAM 8.00% Imm 1986-1993	308,508	XXX	308,508	XXX	0
0200041. 83 IAM 8.25% Imm 1988-1991	915,134	XXX	915,134	XXX	0
0200042. 83 IAM 8.50% Def 1985-1985	19,145,547	XXX	19,145,547	XXX	0
0200043. 83 IAM 8.75% Imm 1989-1989	647,940	XXX	647,940	XXX	0
0200044. 83a 4.25% Imm SS 2012-2012	3,396,898	XXX	3,396,898	XXX	0
0200045. 83a 4.50% CARVM Def NFI 1994-1996	2,727,149	XXX	2,727,149	XXX	0
0200046. 83a 4.75% CARVM Def NFI 1993-1995	6,137,249	XXX	6,137,249	XXX	0
0200047. 83a 5.00% CARVM Def NFI 1998-1999	13,546,980	XXX	923,141	XXX	12,623,839
0200048. 83a 5.00% Imm SS 2011-2011	9,913,602	XXX	9,913,602	XXX	0
0200049. 83a 5.25% CARVM 1998-1998	165,804	XXX	165,804	XXX	0
0200050. 83a 5.25% CARVM Def NFI 1996-1997	919,505	XXX	896,278	XXX	23,227
0200051. 83a 5.25% Imm SS 2005-2010	132,609,939	XXX	132,609,939	XXX	0
0200052. 83a 5.50% CARVM 1994-1997	779,569	XXX	779,569	XXX	0
0200053. 83a 5.50% CARVM Def NFI 1993-1993	76,209	XXX	76,209	XXX	0
0200054. 83a 5.50% Imm SS 2004-2008	151,670,993	XXX	151,670,993	XXX	0
0200055. 83a 5.75% CARVM 1993-2000	29,105	XXX	29,105	XXX	0
0200056. 83a 5.75% CARVM Def NFI 1995-1995	47,924	XXX	47,924	XXX	0
0200057. 83a 6.00% CARVM 1995-1995	0	XXX	0	XXX	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
0200058. 83a 6.00% CARVM Def NFI 1992-1992	2,147,710	XXX	2,147,710	XXX	0
0200059. 83a 6.00% Imm SS 2003-2009	71,696,552	XXX	71,696,552	XXX	0
0200060. 83a 6.25% CARVM 1992-1992	411,577	XXX	411,577	XXX	0
0200061. 83a 6.25% CARVM Def NFI 1987-1991	11,698,057	XXX	11,698,057	XXX	0
0200062. 83a 6.25% Imm SS 1998-1999	166,223,813	XXX	166,223,813	XXX	0
0200063. 83a 6.50% CARVM 1990-1990	0	XXX	0	XXX	0
0200064. 83a 6.50% CARVM Def NFI 1989-1989	1,547,792	XXX	1,547,792	XXX	0
0200065. 83a 6.50% Def FI 1994-1994	20,137	XXX	20,137	XXX	0
0200066. 83a 6.50% Imm FI 1994-1994	55,927	XXX	55,927	XXX	0
0200067. 83a 6.50% Imm SS 1994-2002	137,841,848	XXX	137,841,848	XXX	0
0200068. 83a 6.75% CARVM 1991-1991	307,455	XXX	307,455	XXX	0
0200069. 83a 6.75% CARVM Def NFI 1986-1988	10,091,969	XXX	10,091,969	XXX	0
0200070. 83a 6.75% Def FI 1997-1997	10,704	XXX	10,704	XXX	0
0200071. 83a 6.75% Imm SS 1996-2001	284,279,480	XXX	284,279,480	XXX	0
0200072. 83a 7.00% CARVM NFI 1982-1983	346,995	XXX	346,995	XXX	0
0200073. 83a 7.00% Def FI 2000-2000	4,073	XXX	4,073	XXX	0
0200074. 83a 7.00% Imm SS 1993-2000	290,934,829	XXX	290,934,829	XXX	0
0200075. 83a 7.25% Def FI 1995-1995	26,244	XXX	26,244	XXX	0
0200076. 83a 7.25% Imm SS 1995-1995	191,673,383	XXX	191,673,383	XXX	0
0200077. 83a 7.75% Imm SS 1992-1992	124,529,708	XXX	124,529,708	XXX	0
0200078. 83a 8.00% CARVM Def NFI 1984-1985	7,239,037	XXX	7,239,037	XXX	0
0200079. 83a 8.00% Imm SS 1987-1987	18,083,757	XXX	18,083,757	XXX	0
0200080. 83a 8.25% Def FI 1990-1990	6,284	XXX	6,284	XXX	0
0200081. 83a 8.25% Imm 1982-1990	189,536	XXX	189,536	XXX	0
0200082. 83a 8.25% Imm FI 1990-1990	20,465	XXX	20,465	XXX	0
0200083. 83a 8.25% Imm SS 1990-1991	190,648,027	XXX	190,648,027	XXX	0
0200084. 83a 8.75% Imm SS 1988-1989	144,990,983	XXX	144,990,983	XXX	0
0200085. A2000 3.75% Def 2013-2013	25,143	XXX	25,143	XXX	0
0200086. A2000 4.00% Def FI 2013-2013	2,075,871	XXX	772,464	XXX	1,303,407
0200087. A2000 4.00% Imm FI 2013-2013	2,313,777	XXX	2,286,683	XXX	27,094
0200088. A2000 4.25% CARVM Def NFI 2010-2011	1,514,549	XXX	1,514,549	XXX	0
0200089. A2000 4.25% Def FI 2012-2012	1,077,695	XXX	580,663	XXX	497,032
0200090. A2000 4.25% Imm FI 2012-2012	1,353,263	XXX	1,309,177	XXX	44,086
0200091. A2000 4.50% CARVM Def NFI 2005-2008	612,139,346	XXX	612,139,346	XXX	0
0200092. A2000 4.50% Def 2005-2005	165,733	XXX	165,733	XXX	0
0200093. A2000 4.50% Def FI 2014-2014	4,649,111	XXX	3,711,536	XXX	937,575
0200094. A2000 4.50% Imm FI 2014-2014	1,011,737	XXX	881,770	XXX	129,967
0200095. A2000 4.75% CARVM Def NFI 2003-2004	200,428,336	XXX	126,360,971	XXX	74,067,365
0200096. A2000 4.75% Def 2003-2004	5,059,245	XXX	5,059,245	XXX	0
0200097. A2000 5.00% CARVM Def NFI 2009-2009	16,958,821	XXX	16,958,821	XXX	0
0200098. A2000 5.00% Def 2003-2003	8,442,967	XXX	8,442,967	XXX	0
0200099. A2000 5.00% Def FI 2011-2011	663,620	XXX	377,740	XXX	285,880
0200100. A2000 5.00% Imm FI 2011-2011	658,464	XXX	403,707	XXX	254,757
0200101. A2000 5.25% CARVM Def NFI 2001-2002	63,285,395	XXX	16,655,124	XXX	46,630,271
0200102. A2000 5.25% Def 2001-2002	3,629,948	XXX	3,629,948	XXX	0
0200103. A2000 5.25% Def FI 2005-2010	1,985,417	XXX	1,695,707	XXX	289,710
0200104. A2000 5.25% Imm FI 2005-2010	376,795	XXX	345,755	XXX	31,040
0200105. A2000 5.50% CARVM Def NFI 2000-2000	10,799,214	XXX	1,035,599	XXX	9,763,615
0200106. A2000 5.50% Def 2000-2002	14,378,537	XXX	14,378,537	XXX	0
0200107. A2000 5.50% Def FI 2004-2008	1,644,783	XXX	1,263,836	XXX	380,947
0200108. A2000 5.50% Imm FI 2004-2008	165,520	XXX	155,822	XXX	9,698
0200109. A2000 5.75% Def 2000-2000	4,630,194	XXX	4,630,194	XXX	0
0200110. A2000 6.00% Def FI 2003-2009	725,758	XXX	624,363	XXX	101,395
0200111. A2000 6.00% Imm FI 2003-2009	580,006	XXX	537,764	XXX	42,242
0200112. A2000 6.25% Def FI 1999-1999	47,462	XXX	47,462	XXX	0
0200113. A2000 6.25% Imm 1998-1999	23,472	XXX	23,472	XXX	0
0200114. A2000 6.50% Def FI 2002-2002	90,612	XXX	81,564	XXX	9,048
0200115. A2000 6.75% Def FI 2001-2001	0	XXX	0	XXX	0
0200116. A2000 6.75% Imm FI 2001-2001	46,614	XXX	46,614	XXX	0
0200117. A2012 3.75% Def 2015-2015	175,629	XXX	175,629	XXX	0
0200118. 2012 IAR 3.25% Imm 1981-2020	7,314,299	XXX	7,314,299	XXX	0
0200119. 2012 IAR 3.75% Def FI 2017-2018	21,599,497	XXX	19,743,097	XXX	1,856,400
0200120. 2012 IAR 4.00% Def FI 2015-2016	12,643,435	XXX	11,784,269	XXX	859,166
0200121. 2012 IAR 4.00% Imm FI 2015-2017	2,853,525	XXX	2,179,677	XXX	673,848
0200122. 2012 IAR VM-21 CARVM Def NFI 1989-2016	140,953,254	XXX	53,378,330	XXX	87,574,924
0200123. 2012 IAR VM-22 Non-Jumbo Def FI 2019-2021	1,976,523	XXX	1,976,523	XXX	0
0200124. 2012 IAR VM-22 Non-Jumbo 0.50%-0.99% Def FI 2020-2020	1,191,609	XXX	1,012,250	XXX	179,359
0200125. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Def FI 2020-2021	3,353,394	XXX	2,783,153	XXX	570,241
0200126. 2012 IAR VM-22 Non-Jumbo 1.00%-4.25% Imm FI 2018-2021	8,972,313	XXX	6,594,009	XXX	2,378,304
0200127. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Def FI 2020-2021	7,428,468	XXX	7,083,154	XXX	345,314
0200128. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Def FI 2019-2021	4,699,818	XXX	4,097,319	XXX	602,499
0200129. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Def FI 2019-2021	2,493,244	XXX	1,921,772	XXX	571,472
0200130. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Def FI 2019-2020	1,399,686	XXX	1,192,999	XXX	206,687
0200131. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Def FI 2019-2019	4,374,891	XXX	4,108,814	XXX	266,077
0200132. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Def FI 2019-2019	333,385	XXX	333,385	XXX	0
0200133. Fund Value 1985-2000	267,438	XXX	267,438	XXX	0
0299997. Totals (Gross)	3,629,957,872	XXX	3,385,824,888	XXX	244,132,984
0299998. Reinsurance ceded	2,153,750,269	XXX	2,053,160,330	XXX	100,589,939
0299999. Annuities: Totals (Net)	1,476,207,603	XXX	1,332,664,558	XXX	143,543,045
0300001. A2000 1.50% Imm 2020-2021	365,686	0	365,686	0	0
0300002. A2000 1.75% Imm 2020-2020	262,554	0	262,554	0	0
0300003. A2000 2.00% Imm 2020-2021	195,141	0	195,141	0	0
0300004. A2000 2.25% Imm 2021-2021	91,716	0	91,716	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
0300005. A2000 2.50% Imm 2019-2020	118,309	0	118,309	0	0
0300006. A2000 2.75% Imm 2018-2020	104,787	0	104,787	0	0
0300007. A2000 3.00% Imm 2018-2018	110,278	0	110,278	0	0
0300008. A2000 3.25% Imm 2018-2019	295,168	0	295,168	0	0
0300009. A2000 3.50% Imm 2018-2019	24,104	0	24,104	0	0
0300010. A2000 3.75% Imm 2017-2019	228,565	0	228,565	0	0
0300011. A2000 4.00% Imm 2015-2019	367,299	0	367,299	0	0
0300012. A2000 4.25% Imm 2012-2012	5,681	0	5,681	0	0
0300013. A2000 4.50% Imm 2014-2014	2,825	0	2,825	0	0
0300014. A2000 5.50% Imm 2007-2007	2,839	0	2,839	0	0
0300015. 2012 IAR 3.25% Imm 1988-2021	9,693,155	0	9,693,155	0	0
0399997. Totals (Gross)	11,868,107	0	11,868,107	0	0
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	11,868,107	0	11,868,107	0	0
0400001. 59 ADB W/ 01 CSO 3.50% ANN CRF ALB 2013-2019	1,603	0	1,603	0	0
0400002. 59 ADB W/ 01 CSO 3.50% ANN CRF ALB S & U 2013-2019	8,761	0	8,761	0	0
0400003. 59 ADB W/ 01 CSO 4.00% ANN CRF ALB 2011-2012	980	0	980	0	0
0400004. 59 ADB W/ 01 CSO 4.00% ANN CRF ALB S & U 2009-2012	5,007	0	5,007	0	0
0400005. 59 ADB W/ 17 CSO 3.50% ANN CRF ALB 2019-2019	14	0	14	0	0
0400006. 59 ADB W/ 17 CSO VM-20 3.00% NPR ALB 2021-2021	26	0	26	0	0
0400007. 59 ADB W/ 17 CSO VM-20 3.50% NPR ALB 2019-2020	29	0	29	0	0
0400008. 59 ADB W/ 17 CSO VM-20 3.75% NPR ALB S & U 2021-2021	100	0	100	0	0
0400009. 59 ADB W/ 17 CSO VM-20 4.50% NPR ALB S & U 2020-2020	260	0	260	0	0
0400010. 59 ADB W/ 58 CSO 3.00% ANN CRF 1969-2013	23,875	0	23,875	0	0
0400011. 59 ADB W/ 58 CSO 3.50% MO CRF 1972-1981	3,105	0	3,105	0	0
0400012. 59 ADB W/ 58 CSO 4.50% ANN CRF 1981-1988	9,257	0	9,257	0	0
0400013. 59 ADB W/ 80 CSO 4.00% ANN CRF ALB S & U 2007-2016	852	0	852	0	0
0400014. 59 ADB W/ 80 CSO 4.50% ANN CRF 1989-2000	1,387	0	1,387	0	0
0400015. 59 ADB W/ 80 CSO 4.50% ANN CRF ALB 1995-2000	6,280	0	6,280	0	0
0400016. 59 ADB W/ 80 CSO 4.50% ANN CRF ALB ISL 1995-2008	9,056	0	9,056	0	0
0400017. 59 ADB W/ 80 CSO 4.50% ANN CRF ALB S & U 1996-2005	6,095	0	6,095	0	0
0400018. 59 ADB W/ 80 CSO 5.00% ANN CRF ALB 1994-1994	203	0	203	0	0
0400019. 59 ADB W/ 80 CSO 5.00% ANN CRF ALB ISL 1994-1994	255	0	255	0	0
0400020. 59 ADB W/ 80 CSO 5.00% ANN CRF ISL 1993-1994	956	0	956	0	0
0400021. 59 ADB W/ 80 CSO 5.50% ANN CRF 1987-1991	437	0	437	0	0
0400022. 59 ADB W/ 80 CSO 5.50% ANN CRF ISL 1987-1992	2,314	0	2,314	0	0
0400023. 59 ADB W/ 80 CSO 6.00% ANN CRF 1985-1988	22	0	22	0	0
0400024. 59 ADB W/ 80 CSO 6.00% ANN CRF ISL 1984-1986	172	0	172	0	0
0400025. 59 ADB W/ 80 CSO ALB 4.5% CRVM ANB 1988-1997	4,473	0	4,473	0	0
0400026. 59 ADB / 58 CSO 2.50% ALB 1985-1992	600	0	600	0	0
0400027. 59 ADB / 58 CSO 2.50% ANB 1977-2000	29,237	0	29,237	0	0
0400028. 59 ADB / 58 CSO 3.00% ALB 1975-1982	51	0	51	0	0
0400029. 59 ADB / 58 CSO 3.00% ANB 1962-1992	5,743	0	5,743	0	0
0400030. 59 ADB / 58 CSO 3.50% ANB 1979-1986	231	0	231	0	0
0400031. 59 ADB / 58 CSO 4.50% ANB 1987-1987	76	0	76	0	0
0400032. 59 ADB / 80 CSO 4.00% ANB 2011-2014	124	0	124	0	0
0400033. 59 ADB / 80 CSO 4.50% ANB 1992-2005	1,733	0	1,733	0	0
0400034. Unearned COI 2005-2005	363	0	363	0	0
0400035. Unearned Premium 1995-2000	2	0	2	0	0
0499997. Totals (Gross)	123,679	0	123,679	0	0
0499998. Reinsurance ceded	59,568	0	59,568	0	0
0499999. Accidental Death Benefits: Totals (Net)	64,111	0	64,111	0	0
0500001. 52 Dis Per. 2, Ben 5 2.50% ALB 1975-1993	1,155	0	1,155	0	0
0500002. 52 INTERCO DISA W/ 01 CSO 3.50% ANN CRF ALB S & U 2013-2019	664,549	0	664,549	0	0
0500003. 52 INTERCO DISA W/ 01 CSO 4.00% ANN CRF ALB S & U 2009-2012	1,426,891	0	1,426,891	0	0
0500004. 52 INTERCO DISA W/ 17 CSO VM-20 3.00% NPR ALB S & U 2021-2021	1,287	0	1,287	0	0
0500005. 52 INTERCO DISA W/ 17 CSO VM-20 3.50% NPR ALB S & U 2019-2020	1,760	0	1,760	0	0
0500006. 52 INTERCO DISA W/ 17 CSO VM-20 3.75% NPR ALB S & U 2021-2021	2,807	0	2,807	0	0
0500007. 52 INTERCO DISA W/ 17 CSO VM-20 4.50% NPR ALB S & U 2019-2020	8,039	0	8,039	0	0
0500008. 52 INTERCO DISA W/ 58 CSO 3% ANB 1979-1984	6	0	1	0	5
0500009. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.00% ANN CRF 1969-1972	429	0	429	0	0
0500010. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.50% MO CRF 1972-1981	2,799	0	2,799	0	0
0500011. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.50% ANN CRF 1981-1988	9,118	0	9,118	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
0500012. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.00% ANN CRF ALB 2006-2008	47	0	47	0	0
0500013. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF 1989-2000	4,255	0	4,255	0	0
0500014. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF ALB 1996-2015	3,098,736	0	3,098,736	0	0
0500015. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF ALB ISL 1995-2000	872	0	872	0	0
0500016. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.50% ANN CRF ISL 1995-2009	172,281	0	172,281	0	0
0500017. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.00% ANN CRF ALB 1993-2000	27,787	0	27,787	0	0
0500018. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.00% ANN CRF ALB ISL 1994-1994	35	0	35	0	0
0500019. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.00% ANN CRF ISL 1993-1994	11,257	0	11,257	0	0
0500020. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.50% ANN CRF 1987-1998	2,470	0	2,470	0	0
0500021. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.50% ANN CRF ALB 1992-1992	4	0	4	0	0
0500022. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.50% ANN CRF ISL 1989-1992	15,057	0	15,057	0	0
0500023. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6.00% ANN CRF 1985-1985	160	0	160	0	0
0500024. 52 INTERCO DISA, PER 2, W/ 01 CSO 3.50% ANN CRF ISL 2013-2019	2,845	0	2,845	0	0
0500025. 52 INTERCO DISA, PER 2, W/ 01 CSO 4.00% 2011-2013	733,934	0	733,934	0	0
0500026. 52 INTERCO DISA, PER 2, W/ 01 CSO 4.00% ANN CRF ISL 2008-2012	182	0	182	0	0
0500027. 52 INTERCO DISA, PER 2, W/ 17 CSO 3.50% ANN CRF ISL 2019-2019	33	0	33	0	0
0500028. 52 INTERCO DISA, PER 2, W/ 58 CSO 3.00% ANN CRF ISL 2008-2010	157	0	157	0	0
0500029. 52 INTERCO DISA, W/ 17 CSO VM-20 NPR ISL 2019-2021	633	0	633	0	0
0500030. 2001 CSO 3.50% CRVM IPC ALB 2014-2019	11,162	0	11,162	0	0
0500031. 52 DIS / 58 CSO 3.00% ALB 1983-1983	49	0	49	0	0
0500032. 52 DIS / 58 CSO 3.00% ANB 1978-2013	1,547,824	0	1,547,824	0	0
0500033. 52 DIS / 58 CSO 4.00% ALB 1985-2001	100,986	0	100,986	0	0
0500034. 52 DIS / 80 CSO 4.00% ALB 1987-2001	4,681	0	4,681	0	0
0500035. 52 DIS / 80 CSO 4.00% ANB 1992-1994	0	0	0	0	0
0500036. 52 DIS / 80 CSO 4.50% ALB 1987-1998	53,234	0	53,234	0	0
0500037. 52 DIS / 80 CSO 4.50% ANB 1993-1999	39,431	0	39,431	0	0
0500038. 85 CIDA / 80 CSO 4.50% ANB 1992-2008	301,726	0	301,726	0	0
0500039. Unearned COI 1983-2008	5,496	0	5,496	0	0
0599997. Totals (Gross)	8,254,174	0	8,254,169	0	5
0599998. Reinsurance ceded	5,054,608	0	5,054,603	0	5
0599999. Disability-Active Lives: Totals (Net)	3,199,566	0	3,199,566	0	0
0600001. 52 Dis Per. 2, Ben 5 2.50% ALB 1974-1993	44,035	0	44,035	0	0
0600002. 52 INTERCO DISA W/ 58 CSO 3.00% 2002-2021	25,599	0	25,599	0	0
0600003. 52 INTERCO DISA, PER 2, BEN 5 3.00% 2021-2021	16,709	0	16,709	0	0
0600004. 52 INTERCO DISA, PER 2, BEN 5 3.50% 1962-2019	2,236,351	0	2,236,351	0	0
0600005. 52 INTERCO DISA, PER 2, BEN 5 4.00% 1975-2012	3,763,390	0	3,763,390	0	0
0600006. 52 INTERCO DISA, PER 2, BEN 5 4.50% 1980-2017	7,303,835	0	7,303,835	0	0
0600007. 52 INTERCO DISA, PER 2, BEN 5 5.00% 1991-1994	996,406	0	996,406	0	0
0600008. 52 INTERCO DISA, PER 2, BEN 5 5.50% 1987-2002	1,953,058	0	1,953,058	0	0
0600009. 52 INTERCO DISA, PER 2, BEN 5 6.00% 1983-2015	71,579	0	71,579	0	0
0600010. 52 DIS / 58 CSO 3.00% ALB 1986-1986	19,396	0	19,396	0	0
0600011. 52 DIS / 58 CSO 3.00% ANB 1967-2005	3,087,112	0	3,087,112	0	0
0600012. 52 DIS / 58 CSO 4.00% ANB 1984-1985	91,154	0	91,154	0	0
0600013. 52 DIS / 58 CSO 4.50% ANB 1988-1988	8,154	0	8,154	0	0
0600014. 52 DIS / 80 CSO 4.00% ANB 1997-2000	18,356	0	18,356	0	0
0600015. 52 DIS / 80 CSO 4.50% ALB 1986-1998	427,861	0	427,861	0	0
0600016. 52 DIS / 80 CSO 4.50% ANB 1990-2005	552,065	0	552,065	0	0
0600017. 52 DIS / 80 CSO 5.00% ANB 1987-1994	1,603,761	0	1,603,761	0	0
0600018. 85 CIDA / 80 CSO 4.50% ANB 1994-2001	361,175	0	361,175	0	0
0600019. Unearned Premium 1974-1993	38	0	38	0	0
0699997. Totals (Gross)	22,580,034	0	22,580,034	0	0
0699998. Reinsurance ceded	12,819,455	0	12,819,455	0	0
0699999. Disability-Disabled Lives: Totals (Net)	9,760,579	0	9,760,579	0	0
0700001. Asset Adequacy Reserves	1,374,000,000	0	1,374,000,000	0	0
0700002. Cash Surrender Value in Excess of Reserve ANB CRF	403,219	0	403,219	0	0
0700003. Deficiency Reserve	53,849,008	0	53,849,008	0	0
0700004. For Guaranteed Benefits Under Variable Annuities	1,477,827	0	1,070,208	0	407,619
0700005. Guaranteed Minimum Death Benefit Reserve for VUL Policies	215,058	0	215,058	0	0
0700006. Immediate Payment of Claims	34,231	0	34,231	0	0
0700007. Non-Deduction of Deferred Fractional Premium or Return of Premium	629,711	0	629,711	0	0
0700008. Nondeduction of Deferred Premium Reserve	2,177,641	0	2,177,641	0	0
0700009. Refund of Premium on Death Reserve	394,811	0	394,729	0	82
0700010. SUBSTANDARD	825	0	825	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
0799997. Totals (Gross)	1,433,182,331	0	1,432,774,630	0	407,701
0799998. Reinsurance ceded	1,279,756,602	0	1,279,348,983	0	407,619
0799999. Miscellaneous Reserves: Totals (Net)	153,425,729	0	153,425,647	0	82
9999999. Totals (Net) - Page 3, Line 1	2,390,803,213	0	2,247,257,369	0	143,545,844

(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 $ 0 ; Annuities $ 82,000 ; Supplementary Contracts with Life Contingencies $ 0 ; Accidental Death Benefits $ 0 ; Disability - Active Lives $ 0 ; Disability - Disabled Lives $ 0 ; Miscellaneous Reserves $ 0 .

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.

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:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

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: ..... $ 1,132,309,234

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: ..... $ 1,316,573,161

Attach statement of methods employed in their valuation.

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

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 0

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

7.3 State the amount of reserves established for this business: ..... $ 0

7.4 Identify where the reserves are reported in the blank:

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

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0

8.2 State the amount of reserves established for this business: ..... $ 0

8.3 Identify where the reserves are reported in the blank:

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

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 0

9.2 State the amount of reserves established for this business: ..... $ 0

9.3 Identify where the reserves are reported in the blank:

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

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

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	319,909	39,298	1,598	0	0	0	0	0	0	0	25,439	0	253,574
2.	Additional contract reserves (b)	11,244,480	1,854	10,885	0	0	0	0	0	0	0	3,019,832	0	8,211,909
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)	11,564,389	41,152	12,483	0	0	0	0	0	0	0	3,045,271	0	8,465,483
8.	Reinsurance ceded	11,545,900	40,405	0	0	0	0	0	0	0	0	3,045,271	0	8,460,224
9.	Totals (Net)	18,489	747	12,483	0	0	0	0	0	0	0	0	0	5,259
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	299,366	0	0	0	0	0	0	0	0	0	282,576	0	16,790
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)	299,366	0	0	0	0	0	0	0	0	0	282,576	0	16,790
15.	Reinsurance ceded	299,366	0	0	0	0	0	0	0	0	0	282,576	0	16,790
16.	Totals (Net)	0	0	0	0	0	0	0	0	0	0	0	0	0
17.	TOTAL (Net)	18,489	747	12,483	0	0	0	0	0	0	0	0	0	5,259
18.	TABULAR FUND INTEREST	285	19	187	0	0	0	0	0	0	0	0	0	79
	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	325,874,693	0	292,228,706	22,168,434	16,935	11,460,618
2. Deposits received during the year	5,363,835	0	0	5,362,906	444	485
3. Investment earnings credited to the account	15,952,691	0	14,683,480	684,267	3,420	581,524
4. Other net change in reserves	(360,064)	0	(246,034)	(114,030)	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	62,657,506	0	45,600,866	16,133,512	0	923,128
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)	284,173,649	0	261,065,286	11,968,065	20,799	11,119,499
10. Reinsurance balance at the beginning of the year	(671,873)	0	(1,140,456)	468,583	0	0
11. Net change in reinsurance assumed	127,805	0	(468,582)	596,387	0	0
12. Net change in reinsurance ceded	271,195,903	0	259,282,464	783,883	10,399	11,119,157
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(271,739,971)	0	(260,891,502)	281,087	(10,399)	(11,119,157)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	12,433,678	0	173,784	12,249,152	10,400	342

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	0	0	0	0	0	0	0	0	0	0	0
	1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	1.4 Net	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	40,314,541	0	33,505,819	6,228,447	0	0	0	63,234	245,000	0	272,041
	2.22 Reinsurance assumed	405,098	0	405,098	0	0	0	0	0	0	0	0
	2.23 Reinsurance ceded	21,714,165	0	20,015,247	1,123,856	0	0	0	63,234	245,000	0	266,828
	2.24 Net	19,005,474	0	(b) 13,895,670	(b) 5,104,591	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 5,213
3. Incurred but unreported:												
	3.1 Direct	11,804,616	0	11,425,542	0	0	0	0	0	6,485	0	372,589
	3.2 Reinsurance assumed	294,018	0	294,018	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	8,993,640	0	8,621,989	0	0	0	0	0	0	0	371,651
	3.4 Net	3,104,994	0	(b) 3,097,571	(b) 0	0	(b) 0	(b) 0	0	(b) 6,485	(b) 0	(b) 938
4. TOTALS	4.1 Direct	52,119,157	0	44,931,361	6,228,447	0	0	0	63,234	251,485	0	644,630
	4.2 Reinsurance assumed	699,116	0	699,116	0	0	0	0	0	0	0	0
	4.3 Reinsurance ceded	30,707,805	0	28,637,236	1,123,856	0	0	0	63,234	245,000	0	638,479
	4.4 Net	22,110,468	(a) 0	(a) 16,993,241	5,104,591	0	0	(a) 0	0	6,485	0	6,151

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 0 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 9,760,580 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 0 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 0 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	411,255,467	0	199,941,097	186,064,742	1,134,527	0	7,760	12,798,669	375,661	0	10,933,011
1.2 Reinsurance assumed	1,944,144	0	1,594,607	41,609	307,928	0	0	0	0	0	0
1.3 Reinsurance ceded	176,277,445	0	105,112,816	63,276,296	0	0	7,760	5,101,175	52,991	0	2,726,407
1.4 Net	(d) 236,922,166	0	96,422,888	122,830,055	1,442,455	0	0	7,697,494	322,670	0	8,206,604
2. Liability December 31, current year from Part 1:											
2.1 Direct	52,119,157	0	44,931,361	6,228,447	0	0	0	63,234	251,485	0	644,630
2.2 Reinsurance assumed	699,116	0	699,116	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	30,707,805	0	28,637,236	1,123,856	0	0	0	63,234	245,000	0	638,479
2.4 Net	22,110,468	0	16,993,241	5,104,591	0	0	0	0	6,485	0	6,151
3. Amounts recoverable from reinsurers December 31, current year	4,694,520	0	4,694,520	0	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct	45,540,599	0	36,728,450	4,557,247	0	0	678	61,918	198,055	0	3,994,251
4.2 Reinsurance assumed	1,371,720	0	1,371,720	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	15,408,774	0	15,109,249	23,655	0	0	678	0	0	0	275,192
4.4 Net	31,503,545	0	22,990,921	4,533,592	0	0	0	61,918	198,055	0	3,719,059
5. Amounts recoverable from reinsurers December 31, prior year	6,215,303	0	6,215,303	0	0	0	0	0	0	0	0
6. Incurred Benefits											
6.1 Direct	417,834,025	0	208,144,008	187,735,942	1,134,527	0	7,082	12,799,985	429,091	0	7,583,390
6.2 Reinsurance assumed	1,271,540	0	922,003	41,609	307,928	0	0	0	0	0	0
6.3 Reinsurance ceded	190,055,693	0	117,120,020	64,376,497	0	0	7,082	5,164,409	297,991	0	3,089,694
6.4 Net	229,049,872	0	91,945,991	123,401,054	1,442,455	0	0	7,635,576	131,100	0	4,493,696

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 201,871 in Line 1.1, $ 94,530 in Line 1.4.
$ 201,871 in Line 6.1, and $ 94,530 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(d) Includes $ 162,478 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	136,849	285,120	148,271
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	562,144	562,144
9.	Receivables for securities	74,765	74,765	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	211,614	922,029	710,415
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	11,367	113,602	102,235
	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	1,736,524	943,186	(793,338)
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
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	0	48,699,411	48,699,411
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	23,981	335,383	311,402
25.	Aggregate write-ins for other than invested assets	2,513	2,777,887	2,775,374
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,985,999	53,791,498	51,805,499
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	1,985,999	53,791,498	51,805,499
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	ACCOUNTS RECEIVABLE	2,513	5,722	3,209
2502.	PREPAID COMMISSIONS	0	2,761,934	2,761,934
2503.	NEGATIVE INTEREST MAINTENANCE RESERVE	0	10,231	10,231
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)	2,513	2,777,887	2,775,374

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Wilton Reassurance Life Company of New York (the Company) are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York 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 Department.

New York regulation 172 requires the Company to record a write-in asset of $2,651,954 and $3,467,726 related to the premiums for reinsurance paid beyond the paid-to date of the underlying policy at December 31, 2021 and December 31, 2020, respectively. These amounts would be refunded to the Company by the reinsurer in the event of policy termination.

The Department granted the Company a one-year waiver to performing the Principals Based Reserving according to Insurance Regulation 213 with interest, mortality and other assumptions applied in compliance with statutory regulations, for the following policies:

- Certain guaranteed term policies issued on or after May 13, 2019, and all guaranteed term policies issued on or after October 1, 2019
- Certain universal life and whole life policies issued on or after October 1, 2019
- All remaining life policies issued on or after January 1, 2020

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

		SSAP #	F/S Page	F/S Line #	2021	2020
Net Income						
(1)	State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (931,231,130)	$ (77,561,753)
(2)	State prescribed practices that are an increase / (decrease) from NAIC SAP:					
	Premiums	61R	4	1	231,710	(34,264)
	Commissions and expense allowances on reinsurance ceded	61R	4	6	573,946	70,544
	Increase in loading on deferred and uncollected premium	61R	4	25	181,027	104,781
	Prepaid Reinsurance - NYSID allowed under Circ Letter 11	61R	4	8.301	(1,389,719)	(32,885)
(3)	State permitted practices that are an increase / (decrease) from NAIC SAP:					
	Increase in aggregate reserves	61R	4	19	(562,028)	—
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (930,266,066)	$ (77,669,929)
Surplus						
(5)	State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 327,615,788	$ 647,806,357
(6)	State prescribed practices that are an increase / (decrease) from NAIC SAP:					
	Deferred premium assets	61R	2	15.2	(9,572,444)	(9,985,181)
	Prepaid Reinsurance - NYSID allowed under Circ Letter 11	61R	2	2506	2,651,954	3,467,726
(7)	State permitted practices that are an increase / (decrease) from NAIC SAP:					
	Increase in aggregate reserves	61R	4	19	(562,028)	—
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 335,098,306	$ 654,323,812

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts 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

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations with mortality and morbidity risk are recognized as revenue when received. Premiums received from annuity policies with no mortality or morbidity risk are recorded using deposit accounting. 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.

In addition, the Company follows these accounting policies:

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

(2) Bonds not backed by other loans are stated at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. For other than temporary impairments, the cost basis of the bond is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.

(3) Common stocks are valued at fair value except that investments in the common stock of wholly owned subsidiaries and affiliates are carried on the equity basis, adjusted to reflect application of statutory principles.

(4) Highest-quality or high-quality redeemable preferred stocks (NAIC designations 1 and 2) are valued at amortized cost. All other redeemable preferred stocks (NAIC designations 3 to 6) are reported at the lower of amortized cost or fair value.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

Perpetual preferred stocks are reported at fair value, not to exceed any stated call price.

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

(6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. Significant changes in estimated cash flows are accounted for using the retrospective method.

(7) The Company did not hold any investments in subsidiary, controlled and affiliated (SCA) entities.

(8) The Company has minor ownership investments in joint ventures, partnerships and limited liability companies, which are classified as other invested assets on the balance sheet. The Company values these interests based on its proportionate share of the underlying audited GAAP equity of the investee or, if audited GAAP basis financial statements are not available for the investee, may be recorded based on the underlying audited U.S tax basis equity, in accordance with SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies.

The investment is recorded at cost, plus subsequent capital contributions, and adjusted for the Company's share of the investee's audited GAAP basis earnings or losses and other equity adjustments, less distributions received. Distributions are recognized in net investment income to the extent they are not in excess of the undistributed accumulated earnings attributed to the investee. Distributions in excess of the undistributed accumulated earnings reduce the Company's basis in the investment.

(9) All derivatives are stated at fair value.

(10) The Company evaluates whether losses, loss adjustment expenses (LAE), and maintenance expenses exceed the recorded unearned premium reserve generally adjusted for anticipated investment income. If such condition exists, the Company records an additional liability for the deficiency, with a corresponding charge to net income. Insurance contracts are grouped in a manner consistent with how policies are marketed, serviced and measured.

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

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

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

In accordance with SSAP No. 1, Accounting Policies, Risks & Uncertainties, and Other Disclosures, management has evaluated the Company's ability to continue as a going concern and has identified no issues which would impede the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill

A. Statutory Purchase Method - Not Applicable

B. Statutory Merger

On March 29, 2021, the Company's parent, Wilton Reassurance Company (WRAC), entered into a Stock Purchase Agreement (Purchase Agreement) with Allstate Life Insurance Company (ALIC), Allstate Insurance Company (AIC), Allstate Financial Insurance Holdings Corporation (AFIHC), and Allstate Insurance Holdings, LLC (AIH) to acquire the Allstate Life Insurance Company of New York (ALICNY), a wholly owned subsidiary of ALIC domiciled in New York, and Intramerica Life Insurance Company (Intramerica), a wholly owned subsidiary of AFIHC domiciled in New York (the Acquisition).

As of September 30, 2021, necessary state regulatory approvals were received and on October 1, 2021, the acquisition closed and WRAC became the parent of ALICNY and Intramerica for an aggregate purchase price of $400,247,000.

(1) On November 1, 2021, ALICNY and Intramerica, were merged with and into the Company, with the Company being the surviving entity to the merger.

(2) The transaction was accounted for as a statutory merger. Prior period balances presented within this statement have been restated to reflect the merger.

(3) No shares of stock were issued in the transaction. Outstanding shares of ALICNY and Intramerica were retired.

(4) Pre-merger separate company premiums and other revenues, net gain (loss), and other surplus adjustments for the nine months ended September 30, 2021, and total surplus as of September 30, 2021 are presented below, along with subsequent changes resulting from transactions relating to the Acquisition:

Notes to the Financial Statements

3. Business Combinations and Goodwill (Continued)

	Premiums and other revenues	Net gain (loss)	Other surplus changes	Total Surplus
Reported at September 30, 2021				
ALICNY	$ 283,987	$ 209,123	$ (5,308)	$ 758,666
Intramerica	455	176	(16)	10,891
WRNY	46,443	11,341	(1,693)	90,870
Reported total	330,885	220,640	(8,019)	860,428
Transactions effective October 1, 2021				
Share issuance	-	-	560,000	560,000
Voluntary benefits reinsurance	(35,612)	640	12,814	13,454
Other reinsurance	4,600	(579)	(52)	(631)
Stop Loss terminated	-	(1,301,378)	-	(1,301,378)
Reinsurance to WRAC	(4,291,347)	200,619	-	200,619
Taxes	-	(20,663)	(88,198)	(108,861)
Transaction total	(4,322,359)	(1,121,361)	584,564	(536,797)
The Company	$ (3,991,474)	$ (900,721)	$ 576,545	$ 323,631

(5) An adjustment was made to reclassify the retired ALICNY and Intramerica common stock to paid-in and contributed surplus.

In accordance with Statements of Statutory Accounting Principles (SSAP) No. 3, *Accounting Changes and Corrections of Errors*, prior years' amounts in the Annual Statement have been restated as if the merger of ALICNY, Intramerica, and the Company had occurred as of January 1 of the prior year. Additionally, restatement of the two most recent years included in the Five Year Historical Summary has been completed with the earliest three years reflecting only the results of the Company.

C. Assumption Reinsurance - Not Applicable

D. Impairment Loss - Not Applicable

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) No new mortgages were purchased during 2021. Fire insurance is required on all properties covered by mortgage loans at least equal to the excess of the loan over maximum loan which would be permitted by law on the land without the buildings.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was: 90.9%

(3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

		Residential		Commerical			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 461,111,127	$	$ 461,111,127
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$ 14,885,215	$	$ 14,885,215
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 631,922,395	$	$ 15,362,565
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$ 15,362,565	$	$ 15,362,565

(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 - Not Applicable

(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 - Not Applicable

(7) Allowance for credit losses - Not Applicable

(8) Mortgage loans derecognized as a result of foreclosure - Not Applicable

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

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

D. Loan-Backed Securities

(1) For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody's Analytics. Moody's applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody's projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors' models.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

The Company has the following securities with a recognized other-than-temporary impairment as a result of the Company's intent to sell the security:

	(1)	(2)		(3)
		Other-Than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-Than-Temporary Impairment	(2a) Interest	(2b) Noninterest	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	$	$	$	$
OTTI Recognized 2nd Quarter				
d. Intent to sell	$ –	$ –	$ –	$ –
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	$ –	$ –	$ –	$ –
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	$	$	$	$
OTTI Recognized 4th Quarter				
j. Intent to sell	$ 1,173,737	$	$ 239,110	$ 934,627
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	$ 1,173,737	$	$ 239,110	$ 934,627
m. Annual aggregate total		$ –	$ 239,110	

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

The Company has securities with an other-than-temporary impairment, recognized in the current reporting period, on the basis that the present value of future cash flows expected to be collected is less than the amortized cost basis.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value 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
82323MAA7	$ 193,609	$ 131,886	$ 61,723	$ 131,886	$ 104,591	09/30/2021
Total			$ 61,723			

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss are summarized below by the length of time that individual securities have been in a continuous loss position:

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	$ 748,864
2. 12 months or longer	4,667,317
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 67,704,642
2. 12 months or longer	56,925,815

(5) All securities are reviewed, at least quarterly, to determine if an other-than-temporary impairment should be recognized and, if so, the reason for the impairment.

Notes to the Financial Statements

5. Investments (Continued)

The Company closely monitors all assets that are trading at an unrealized loss of at least 10% or $200,000, as well as all assets that have been in an unrealized loss position for six months or more.

For loan-backed securities, the categories of information considered when reaching conclusions as to whether impairments are not other-than-temporary may include the following: projected cash flows; pre-payment speeds; delinquency, default and severity rates; average borrower credit ratings; loan to value ratios; debt service coverage ratios; quality of the underlying collateral; cumulative losses in the underlying collateral pool; credit enhancement for the tranche owned and contractual allocation of losses to the tranche under varying circumstances; geographical distribution of collateral and expectations regarding general economic conditions, including home price appreciation and the effect of government programs on future cash flows.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

L. Restricted Assets

(1) Restricted assets (including pledged)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year										
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$	$	$	%	%
b. Collateral held under security lending agreements						76,033,105	(76,033,105)				
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock						3,288,911	(3,288,911)				
i. FHLB capital stock											
j. On deposit with states	13,550,735				13,550,735	13,540,745	9,990	–	13,550,735	0.180	0.180
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)											
m. Pledged as collateral not captured in other categories	–				–	645,665	(645,665)			–	
n. Other restricted assets											
o. Total restricted assets	$ 13,550,735	$	$	$	$ 13,550,735	$ 93,508,426	$ (79,957,691)	$ –	$ 13,550,735	0.180 %	0.180 %

(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)

The Company did not have any assets pledged as collateral not captured in other categories in 2021.

Notes to the Financial Statements

5. Investments (Continued)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	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, %
Collateral pledged for derivatives	$ –	$	$	$	$ –	$ 645,665	$ (645,665)	$	– %	%
Total	$ –	$	$	$	$ –	$ 645,665	$ (645,665)	$	– %	%

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - Not Applicable

(4) Collateral received and reflected as assets within the reporting entity's financial statements - Not Applicable

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	86	
(2) Aggregate amount of investment income	$ 6,701,432	$

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets

The Company had no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

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

The Company did not recognize any impairment write downs for its investments in Joint Ventures, Partnerships or Limited Liability Companies during the current statement period.

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

All amounts of due and accrued investment income is included in Unassigned Surplus except for amounts that are over 15 days past due, which is nonadmitted. All due and accrued investment income deemed uncollectible is written off in the period it is determined to be uncollectible.

B. Total Amount Excluded - Not Applicable

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) The credit risk of call options is the risk that the seller of the option will not pay the in-the-money value of the option, if any, when exercised. The Company limits this risk by monitoring its counterparty exposure, utilizing multiple counterparties and purchasing options from dealers we believe to be creditworthy. The Company includes option exposures with its securities holdings in determining compliance with the single issuer limitations in its investment guidelines. Since the option holder is not required to exercise a call option, the market risk is limited to the market value of the option. No funds or collateral are required of the purchaser of a call option other than the initial cost of the option.

(2) The Company purchases and writes option contracts to hedge the equity exposure contained in equity indexed life product contracts that offer equity returns to contract holders.

(3) The purchased and written option contracts are accounted for as fair value hedges. The change in the fair value of purchased/written option contracts is reported as net investment income, with an adjustment to derivative assets/liabilities. The gain or loss on the cash settled exercise of a purchased/written index option contract is reported in net investment income. If the purchased/written option contract expires without being exercised, the premiums paid/received are reported in net investment income and the corresponding asset/liability previously recorded is reversed.

(4) Derivative contracts with financing premiums - Not Applicable

(5) Net gain or loss recognized - None

(6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - Not Applicable

(7) Derivatives accounted for as cash flow hedges of a forecasted transaction - Not Applicable

(8) Premium Cost for Derivative Contracts - None

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - Not Applicable

Notes to the Financial Statements

9. Income Taxes

A. Components of the Net Deferred Tax Asset/(Liability)

(1) Change between years by tax character

	2021			2020			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	$ 49,480,664	$	$ 49,480,664	$ 136,185,055	$ 7,831,809	$ 144,016,864	$ (86,704,391)	$ (7,831,809)	$ (94,536,200)
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	49,480,664		49,480,664	136,185,055	7,831,809	144,016,864	(86,704,391)	(7,831,809)	(94,536,200)
(d) Deferred tax assets nonadmitted				48,699,411	–	48,699,411	(48,699,411)	–	(48,699,411)
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 49,480,664	$	$ 49,480,664	$ 87,485,644	$ 7,831,809	$ 95,317,453	$ (38,004,980)	$ (7,831,809)	$ (45,836,789)
(f) Deferred tax liabilities	47,066,421	13,564,673	60,631,094	55,098,629	2,026,694	57,125,323	(8,032,208)	11,537,979	3,505,771
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 2,414,243	$ (13,564,673)	$ (11,150,430)	$ 32,387,015	$ 5,805,115	$ 38,192,130	$ (29,972,772)	$ (19,369,788)	$ (49,342,560)

(2) Admission calculation components SSAP No. 101

The amount by tax character, and the change in such, of admitting adjusted gross DTAs as the result of the application of SSAP 101, Income Taxes – A Replacement of SSAP 10R and SSAP10 is as follows:

	2021			2020			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$	$	$	$ –	$ 2,427,198	$ 2,427,198	$ –	$ (2,427,198)	$ (2,427,198)
(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 (lesser of 2(b)1 and 2(b)2 below)	–		–	35,765,032	–	35,765,032	(35,765,032)	–	(35,765,032)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	–	–	–	35,765,032	–	35,765,032	(35,765,032)	–	(35,765,032)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	49,142,370	XXX	XXX	35,765,032	XXX	XXX	13,377,338
(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	35,915,991	13,564,673	49,480,664	55,098,629	2,026,694	57,125,323	(19,182,638)	11,537,979	(7,644,659)
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 35,915,991	$ 13,564,673	$ 49,480,664	$ 90,863,661	$ 4,453,892	$ 95,317,553	$ (54,947,670)	$ 9,110,781	$ (45,836,889)

(3) Ratio used as basis of admissibility

The ratio used to determine the amount of adjusted gross DTAs, expected to be realized and the amount of adjusted capital and surplus used to determine the percentage threshold limitation under SSAP 101 are as follows:

	2021	2020
(a) Ratio percentage used to determine recovery period and threshold limitation amount	819.063 %	677.204 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 327,615,799	$ 709,036,933

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	2021		2020		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 49,480,664	$	$ 136,185,055	$ 7,831,809	$ (86,704,391)	$ (7,831,809)
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)	$ 49,480,664	$	$ 87,485,644	$ 7,831,809	$ (38,004,980)	$ (7,831,809)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	– %	– %	%	%	– %	– %

Notes to the Financial Statements

9. Income Taxes (Continued)

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? NO

B. Regarding Deferred Tax Liabilities That Are Not Recognized

As of December 31, 2017, the Company had a balance of approximately $5,275,079 in its policyholder surplus account under the provisions of the Internal Revenue Code of 1986, as amended. On December 22, 2017, the Tax Cuts & Jobs Act of 2017 repealed IRC section 815, making the remaining balance in the policyholder surplus account taxable. The tax is included in the current payable and will be paid in eight annual installments.

C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:	(1) 2021	(2) 2020	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ (336,369,229)	$ 8,786,590	$ (345,155,819)
(b) Foreign			
(c) Subtotal	$ (336,369,229)	$ 8,786,590	$ (345,155,819)
(d) Federal income tax on net capital gains	43,106,126	(1,342,986)	44,449,112
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	$ (293,263,103)	$ 7,443,604	$ (300,706,707)

	(1) 2021	(2) 2020	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	$	$	$
(2) Unearned premium reserve			
(3) Policyholder reserves	37,680,444	108,736,144	(71,055,700)
(4) Investments		208,415	(208,415)
(5) Deferred acquisition costs	5,309,883	23,720,226	(18,410,343)
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual	2,116,729	2,568,505	(451,776)
(9) Pension accrual			
(10) Receivables - nonadmitted		817,959	(817,959)
(11) Net operating loss carry-forward	4,373,608		4,373,608
(12) Tax credit carry-forward			
(13) Other (including items less than 5% of total ordinary tax assets)		133,806	(133,806)
(99) Subtotal	$ 49,480,664	$ 136,185,055	$ (86,704,391)
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted		48,699,411	(48,699,411)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 49,480,664	$ 87,485,644	$ (38,004,980)
(e) Capital			
(1) Investments	$	$ 7,765,085	$ (7,765,085)
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other (including items <5% of total capital tax assets)^		66,724	(66,724)
(99) Subtotal	$	$ 7,831,809	$ (7,831,809)
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted		–	–
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)		7,831,809	(7,831,809)
(i) Admitted deferred tax assets (2d + 2h)	$ 49,480,664	$ 95,317,453	$ (45,836,789)

Notes to the Financial Statements

9. Income Taxes (Continued)

		(1) 2021	(2) 2020	(3) Change (1-2)
3.	Deferred Tax Liabilities			
(a)	Ordinary			
(1)	Investments	$ 39,948,159	$ 14,500,720	$ 25,447,439
(2)	Fixed assets			
(3)	Deferred and uncollected premium	6,367,647	580,893	5,786,754
(4)	Policyholder reserves		13,144,408	(13,144,408)
(5)	Other (including items <5% of total ordinary tax liabilities)†	750,615	580,006	170,609
(99)	Subtotal	$ 47,066,421	$ 28,806,027	$ 18,260,394
(b)	Capital			
(1)	Investments	$ 13,564,673	$ 28,319,296	$ (14,754,623)
(2)	Real estate			
(3)	Other (including items <5% of total capital tax liabilities)‡	–		–
(99)	Subtotal	$ 13,564,673	$ 28,319,296	$ (14,754,623)
(c)	Deferred tax liabilities (3a99 + 3b99)	$ 60,631,094	$ 57,125,323	$ 3,505,771
4.	Net deferred tax assets/liabilities (2i - 3c)	$ (11,150,430)	$ 38,192,130	$ (49,342,560)

	(1) 2021	(2) 2020	(3) Change (1-2)
^ Items >5% of total capital tax assets included in Other			
Unrealized losses	$ –	$ 66,724	$ (66,724)
† Items >5% of total ordinary tax liabilities included in Other			
Nonadmitted assets	$ 750,613	$ 580,006	$ 170,607
‡ Items >5% of total capital tax liabilities included in Other			
Unrealized gains	$ 19,073,156	$ 28,319,296	$ (9,246,140)

D. Among the More Significant Book to Tax Adjustments

The provision for federal income taxes incurred is different than that which would be obtained by applying the statutory federal income tax rate to income before taxes. Significant items causing these differences were permanent differences ($3,778,713), prior period adjustments of $812,288 , and a Unified Loss Recognition adjustment of $68,040,000, from the acquisition of Allstate Life Insurance Company of New York, all resulting in a rate differential of -5.45% from the enacted 21%.

E. Operating Loss and Tax Credit Carryforwards

(1) Unused loss carryforwards available - Not Applicable

(2) Income tax expense available for recoupment

The Tax Cuts & Jobs Act of 2017 eliminated the operating loss carryback for Life Insurance companies for losses realized after 2017. The CARES Act of 2020 established a 5-year operating loss carryback for tax years ending before January 1, 2021. As of December 31, 2020, the company did not have an operating loss available for carryback. As such, prior year taxes are not available for recoupment. The company incurred an operating loss as of December 31, 2021.

(3) Deposits admitted under IRS Code Section 6603 - Not Applicable

F. Consolidated Federal Income Tax Return

(1) The Company, along with its life insurance affiliates, files a consolidated Federal income tax return with its parent, Wilton Reassurance Company. Companies included in the consolidated return are as follows:

- Wilton Reassurance Company
- Wilton Reassurance Life Company of New York
- Texas Life Insurance Company
- Wilcac Life Insurance Company
- Redding Reassurance Company 3 LLC

(2) The method of allocation among the companies is subject to written agreements approved by each company's Board of Directors. Allocation is based upon the separate return calculations with the credit for net losses granted when utilized on a separate company basis or in consolidation. Intercompany tax balances are settled annually.

G. Federal or Foreign Income Tax Loss Contingencies - Not Applicable

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. The Company is a wholly-owned subsidiary of Wilton Reassurance Company (WRAC or Parent) which, in turn, is a wholly-owned subsidiary of Wilton Re U.S. Holdings, Inc., a Delaware corporation (Wilton Re U.S.). All but a de minimis portion of the economic interests and 100% of the voting interests of Wilton Re U.S. are held or controlled by Wilton Re U.S. Holdings Trust, an Ontario trust (the Wilton Re Trust). In turn, all economic interests associated with the Wilton Re Trust accrue to Wilton Re Ltd., a non-insurance holding company registered in Nova Scotia, Canada. Wilton Re Ltd. is deemed the ultimate parent corporation in the Company's holding company system.

Notes to the Financial Statements

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

B. Prior to September 30, 2021, ALICNY and Intramerica were parties to the New York Insurer Supplement to Amended and Restated Service and Expense Agreement between the Allstate Corporation and certain of its affiliated insurance companies pursuant to which AIC provided access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. This agreement provided for cost sharing and allocation of operating expense among the parties.

Prior to September 30, 2021, ALICNY and Intramerica were parties to the Investment Advisory Agreement and Amendment to Service Agreement with Allstate Investments, LLC (AILLC) whereby AILLC provided investment management services.

Transactions with former affiliate ALIC
The ALICNY and Intramerica Purchase Agreement specified that certain investments be sold or transferred prior to the sale closing (Pre-sale asset reallocation transactions). As part of the Pre-sale asset reallocation transactions executed during the third quarter of 2021, ALICNY transferred mortgage loans with fair values of $306,709,000 to ALIC in exchange for mortgage loans, other invested assets and cash.

Transactions with former affiliate AIC
As part of the Pre-sale asset reallocation transactions, ALICNY transferred preferred stocks, common stocks, mortgage loans and other invested assets with fair values of $284,541,000 to AIC in exchange for cash.

There were no other transactions entered into by the Company with related parties in 2021 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. At December 31, 2021 and 2020, the Company reported $4,523,922 and $5,014,490 respectively, due to parents, subsidiaries and affiliates related to administrative services performed by its affiliates on behalf of the Company. The Company expects to generally settle these costs within ninety days of year end.

E. The Company is party to a Services Agreement with its affiliate, Wilton Re Services, Inc. (WRSI), pursuant to which WRSI provides certain accounting, actuarial and administrative services.

Under the services agreement with WRSI, the Company incurs charges related to Employee Compensation which includes a Long-Term Incentive Program (LTIP). A vesting period of three years applies after which final unit values are determined based on actual performance. The Company has been allocated a share of the expense with the LTIP Payable carried as a component of General Expense Due or Accrued. Once the vesting period is complete and the LTIP awards are paid, the Company's LTIP Payable will be settled with WRSI. At December 31 2021 and December 31, 2020, the portion of the Company's General Expenses Due or Accrued attributable to the LTIP Payable was $10,523,543 and 10,957,818 respectively.

The Company settled $2,857,152, $2,893,318, and $6,129,029 with WRSI related to vested LTIP awards December 30, 2021, April 9, 2021, and April 17, 2020, respectively.

F. The Company did not have any guarantees or undertakings for the benefit of an affiliate or related party that would result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities.

G. All outstanding shares of the Company are owned by Wilton Reassurance Company.

H. Amount Deducted for Investment in Upstream Company - Not Applicable

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs - Not Applicable

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt - Not Applicable

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - Not Applicable

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

In September 2021, ALICNY's Board of Directors authorized up to 175,000 of new shares of common capital stock at a par value of $25 per share. Under the terms of the Purchase Agreement, immediately prior to the consummation of the sale of ALICNY, ALICNY issued 87,936 of the newly issued shares to AIH in exchange for $660,000 in cash.

After receiving all regulatory approvals, effective November 1, 2021, ALICNY and Intramerica merged with and into the Company with the Company being the surviving company to the merger (the Merger). In accordance with SSAP No. 68, *Combinations and Goodwill*, the Merger was accounted for as a statutory merger. No shares of stock were issued in the transaction. Outstanding shares of ALICNY and Intramerica stock were retired. No adjustments were made directly to the surplus of the Company as a result of the Merger.

A. The Company has 1,100,000 shares authorized with 550,000 shares issued and outstanding as a Capital Contribution with a par value of $4.55 per share.

B. Dividend Rate of Preferred Stock - Not Applicable

C. The maximum amount of dividends which can be paid by New York domiciled insurance companies to shareholders in any twelve month period is subject to restrictions as per the New York Insurance Code.

D. Ordinary Dividends - Not Applicable

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

F. Surplus Restrictions - Not Applicable

Notes to the Financial Statements

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations (Continued)

G. Surplus Advances - Not Applicable

H. Stock Held for Special Purposes - Not Applicable

I. The Company had $12,597,659 of special surplus funds at December 31, 2021. This represents an increase in surplus resulting from the Company's October 1, 2021, reinsurance agreement to cede an inforce block of life and accident and health policies and as prescribed in SSAP Appendix A-791, paragraph 3, recognition of the surplus increase as income shall be reflected on a net of tax basis as earnings emerge from the business acquired.

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2021 and 2020, respectively, was $64,088,247 and $100,383,501, respectively.

K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations

	Change in Year Surplus	Change in Gross Paid-in and Contributed Surplus
2021	$ 585,153,131	$ (585,153,131)

M. Effective date of Quasi-Reorganization was October 1, 2021.

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 committed to investing in several limited partnerships and joint ventures. As of December 31, 2021, the company has committed $499,804,317 for investment and funded $311,136,003.

The Company is not aware of any other material contingent commitments as of December 31, 2021.

(2) Nature and circumstances of guarantee - Not Applicable

(3) Aggregate compilation of guarantee obligations - Not Applicable

B. Assessments - Not Applicable

C. Gain Contingencies - Not Applicable

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable

E. Joint and Several Liabilities - Not Applicable

F. All Other Contingencies

Various lawsuits against the Company may arise in the ordinary course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company.

The Company has recognized impairments through a charge to operations on all assets for which it believes a loss is probable.

15. Leases - None

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

1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk

The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk as of December 31:

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

	Assets		Liabilities	
	2021	2020	2021	2020
a. Swaps	$ –	$ 7,183,412	$ –	$ 7,400,192
b. Futures				
c. Options	50,485,000	56,697,232	53,687,500	43,597,232
d. Total	$ 50,485,000	$ 63,880,644	$ 53,687,500	$ 50,997,424

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements.

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

3. Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

Notes to the Financial Statements

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk (Continued)

4. Collateral Policy - Not Applicable

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

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfer and Servicing of Financial Assets

(1) During 2021, the Company ended a securities lending program with third parties, mostly large banks, resulting in no securities on loan at December 31, 2021. At December 31, 2020, bonds and common stocks within the General Account with fair value $73,801,375 were on loan. The Company did not have securities lending within the Separate Accounts. Securities lent were either specifically identified by lending bank or segregated into a separate custody account.

(2) Servicing assets and servicing liabilities - Not Applicable

(3) Not Applicable

(4) Securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continued involvement with the transferred financial assets - Not Applicable

(5) Not Applicable

(6) Not Applicable

(7) Not Applicable

C. Wash Sales

(1) In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the Company's yield on its investment portfolio. Such transactions involving securities with an NAIC designation of 3 or below or unrated securities are referred to be referred to as wash sales. The Company had no wash sales involving unrated securities or securities with an NAIC designation of 3 or below during 2021 or 2020.

(2) Details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31 and reacquired within 30 days of the sale date - Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

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

The Company's aggregate amount of direct written premium written through a managing general agent or third party administrator (TPA) was $4,539,501 and $2,863,963 for the years ended December 31, 2021 and 2020, respectively, which was less than 5% of the Company surplus. These premium relate to a single managing general agents/TPA and were ceded to external reinsurers.

20. Fair Value Measurements

A. Fair Value Measurement

The Company's financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – includes assets valued using inputs that are quoted prices in active markets for identical assets.

Level 2 – includes assets valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models are primarily industry-standard models that consider various inputs such as interest rate, credit spread, reported trades, broker/dealer quotes, issuer spreads and other inputs that are observable or derived from observable information in the marketplace or are supported by observable levels at which transactions are executed in the marketplace.

Level 3 – includes assets valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets include those financial instruments whose fair value is estimated based on non-binding broker prices or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information.

At each reporting date, the Company classifies assets into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. The Company's assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset requires judgment.

(1) Fair value measurements at reporting date

The Company has no liabilities and only has a limited number of assets that are measured and reported at fair value in the statement of financial position. The assets held and reported at fair value at December 31, 2021 comprise the following:

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Cash equivalents	$ 135,511,846	$	$	$	$ 135,511,846
	Bonds		1,580,000	7		1,580,007
	Preferred Stock		81,314,735	–		81,314,735
	Common Stock		–	8,198,375		8,198,375
	Derivative Instruments		7,166,166	–		7,166,166
	Other Invested Assets		–	40,031		40,031
	Separate Accounts Assets	7,837,864	421,681,764			429,519,628
	Total assets at fair value/NAV	$ 143,349,710	$ 511,742,665	$ 8,238,413	$	$ 663,330,788
b.	Liabilities at fair value					
	Derivative Instruments	$	$ (4,697,580)	$	$	$ (4,697,580)
	Total liabilities at fair value	$	$ (4,697,580)	$	$	$ (4,697,580)

(2) Fair value measurements in Level 3 of the fair value hierarchy

The table below presents reconciliation for all assets measured at fair value using significant unobservable inputs (Level 3) for period ended December 31, 2021.

	Description	Beginning balance as of 01/01/2021	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2021
a.	Assets										
	Bonds	$ 7	$	$	$	$	$	$	$	$	$ 7
	Common Stock	595,323			19,867	164,601	7,439,220		(20,636)		8,198,375
	Other Invested Assets	31					40,000				40,031
	Derivatives	21,833			(300,815)	316,782			(37,800)		–
	Separate Accouts Assets	16,196,789		(11,055,152)	(127,092)	98,910				(5,113,455)	–
	Total assets	$ 16,813,983	$	$ (11,055,152)	$ (408,040)	$ 580,293	$ 7,479,220	$	$ (58,436)	$ (5,113,455)	$ 8,238,413
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

(3) The Company's policy is to recognize transfers into and out of levels within the fair value hierarchy at the end of the period in which the actual event or change in circumstances that caused the transfer occurs.

(4) The Company determines fair value for its investments using various valuation methodologies in accordance with those permitted by the Purposes and Procedures Manual of the NAIC Securities Valuation Office. Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, Incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment, which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent In a particular methodology, model or input used.

(5) As of December 31, 2021 the reported net fair value of the Company's investment in Level 2 options was $2,468,586. The Company measured the fair value of options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

B. Other Fair Value Disclosures

As the Company is responsible for the determination of fair value, monthly quantitative and qualitative analysis on the prices received from third parties are performed to determine whether the prices are reasonable estimates of fair value. The Company's analysis Includes: (i) a review of the methodology used by third party pricing services; (ii) a comparison of pricing services' valuation to other pricing services' valuations for the same security; (iii) a review of month to month price fluctuations; (iv) a review to ensure valuations are not unreasonably stale; and (v) back testing to compare actual purchase and sale transactions with valuations received from third parties. As a result of such procedures, the Company may conclude the prices received from third parties are not reflective of current market conditions. In those Instances, the Company may request additional pricing quotes or apply internally developed valuations. However, the number of instances is insignificant and the aggregate change in value of such investments is not materially different from the original prices received.

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 6,303,532,472	$ 5,838,302,027	$ 971,829,062	$ 5,269,983,346	$ 61,720,064	$	$
Preferred Stocks	102,053,102	100,843,756		102,053,102			
Common Stock	8,198,375	8,198,375			8,198,375		
Cash & Short-term Investments	181,974,636	174,128,435	180,979,636		995,000		
*Other Invested Assets	101,234,963	91,898,542		83,840,849	17,394,114		
Derivatives, net	2,468,586	2,468,586		2,468,586			
Policy Loans	29,382,835	29,245,985			29,382,835		
Commercial Mortgage Loans	474,612,192	461,111,126			474,612,192		
Separate Accounts	429,519,628	429,519,628	7,837,864	421,681,764			

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - Not Applicable

Notes to the Financial Statements

21. Other Items

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

In December 2018, the Company was notified of a new examination to be done on behalf of a number of states for the purpose of determining compliance with unclaimed property laws by the Company. The examination is ongoing.

In February 2021, the Company was notified that it is scheduled to be examined by its state of domicile as of December 31, 2020 in connection with the Company's quinquennial review requirements. The exam commenced in June 2021.

On July 13, 2021, the Company was notified by the Department of its intention to conduct a targeted market conduct examination covering the period from January 1, 2016, to December 31, 2020. The market conduct examination is being conducted in connection with the ordinary course quinquennial exam.

As a result of the spread of COVID-19 globally, the World Health Organization declared a global emergency on January 30, 2020. The COVID-19 pandemic could have a material adverse effect on global, national and local economies, as well as the Company. The extent to which COVID-19 impacts the Company's results will depend on future developments.

D. Business Interruption Insurance Recoveries - Not Applicable

E. State Transferable and Non-Transferable Tax Credits - Not Applicable

F. Subprime-Mortgage-Related Risk Exposure

(1) Classification of mortgage related securities is primarily based on information from outside data services. Certain characteristics are utilized to determine if a mortgage-backed security has sub-prime exposure.

Typical characteristics of mortgage-backed securities with sub-prime exposure are:

- Low average FICO score (< 650).
- High weighted average coupon relative to other mortgage-backed securities of similar average loan age and issue date.
- High percentage of loans with prepayment penalties (> 50%).
- Prospectus supplement indicates that underwriting standards are not "traditional", particularly with respect to credit and risk. Specific items discussed may include loan-to-value ratios, bankruptcy and foreclosure histories, and debt-to-income ratios.
- Issuer is one of several established sub-prime lenders.
- High percentage of ARM loans are 2/28 or 3/27 hybrid loans.
- High weighted average margin for ARM loans (typically > 5%).
- Very high percentage of full documentation loans (> 75%).
- Very low percentage of non-owner occupied properties (<6%).

Management practices

Credit discipline and ongoing surveillance underlie our asset manager's buy/hold/sell decisions for sub-prime securities.

Our analyses include the following:

- Asset screens identify securities with specific and quantifiable risks.
- Hybrid quantitative and qualitative credit models analyze loan-level collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks.
- Security cash flows are estimated by running credit/prepayment model outputs through cash flow waterfall and by stress testing the capital structure under various loss and prepayment scenarios.
- Third party credit, liquidity, and other idiosyncratic risks are assessed as part of a general relative value analysis.
- Surveillance and risk management is ongoing on a security level and includes monthly model calibrations.

As of December 31, 2021, the unrealized losses on the Company's subprime exposure are attributable to changes in asset values versus exposure to realized losses resulting from receiving less than anticipated cash flows or due to the potential sale of assets required to meet future cash flow requirements.

(2) Direct exposure through investments in subprime mortgage loans - Not Applicable

(3) Direct exposure through other investments

The Company had the following exposure to Subprime lending at December 31, 2021:

Notes to the Financial Statements

21. Other Items (Continued)

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$ 2,873,990	$ 2,925,292	$ 3,262,058	$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities	72,148	78,834	79,739	
e. Equity investment in SCAs				
f. Other assets				
g. Total	$ 2,946,138	$ 3,004,126	$ 3,341,797	$

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable

G. Retained Assets

The Company did not have any retained assets accounts as of December 31, 2021.

(1) During the third quarter of 2021, the Company terminated the Allstate Advantage Account program and as a result, effective August 31, 2021, all customer accounts were closed and the proceeds were mailed to the address of record. During 2021 and 2020, the Allstate Advantage accounts earned interest at an average interest rate of 0.5%.

(2)

Number and Balance of retained asset accounts in force are as follows:

	In Force			
	As of End of Current Period		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	–	$ –	21	$ 4,136,613
b. 13 to 24 months	–	–	14	2,042,532
c. 25 to 36 months	–	–	13	2,363,576
d. 37 to 48 months	–	–	9	982,942
e. 49 to 60 months	–	–	8	387,634
f. Over 60 months	–	–	23	2,012,967
g. Total	–	$ –	88	$ 11,926,264

(3)

Below is a reconciliation of the retained asset accounts:

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	88	$ 11,926,264		$
b. Number/amount of retained asset accounts issued/added during the year	8	2,696,406		
c. Investment earnings credited to retained asset accounts during the year	XXX	34,944	XXX	
d. Fees and other charges assessed to retained asset accounts during the year	XXX	–	XXX	
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	96	14,657,614		
g. Number/balance of retained asset accounts at the end of the year (a+b+c-d-e-f)	–	–		

H. Insurance-Linked Securities (ILS) Contracts - Not Applicable

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 - Not Applicable

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of this financial statement, February 27, 2022. Other than discussed below, no material subsequent event has occurred which would require an adjustment or disclosure.

Notes to the Financial Statements

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes ( ) No (X)

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

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 reporting entity 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. $

(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 - Not Applicable

C. Commutation of Reinsurance Reflected in Income and Expenses - Not Applicable

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

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - Not Applicable

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - Not Applicable

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - Not Applicable

H. Reinsurance Credit - Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - Not Applicable

25. Change in Incurred Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts

1. In general, the Company calculates reserves using interpolated terminals plus unearned modal net premium with the immediate payment of claims. In some limited circumstances, the Company reports values provided by other companies using mean reserves. As such, deferred premiums are minimized. Where mean reserves are used, the Company waives deduction of deferred and fractional premiums upon death of the insured. Regardless of which reserving methodology is used, the Company returns any portion of the final premium beyond the date of death and calculates a separate reserve for this amount. Any surrender values in excess of the legally computed reserves are not split out separately.

   Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contract holders, less withdrawals that represent a return to the contract holder. Tabular interest on deposit-type funds is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

   Claim reserves, including IBNR claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in operations when additional information becomes known.

Notes to the Financial Statements

31. Reserves for Life Contracts and Annuity Contracts (Continued)

2. Extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Reserves are determined by computing the regular reserves for the plan using the valuation mortality increased by any table ratings. Reserves for any flat extras are held at unearned premium. For any substandard annuity contracts for which it maintained appropriate documentation, the Company uses the standard mortality table rates with a constant addition at each valuation date that adjusts the standard mortality table rates equal to the original underwriting estimate. This process results in an extra mortality assumption that over time gradually declines, and substandard reserves eventually grade into standard reserves.

3. At December 31, 2021 and 2020, the Company had $2,315,336,877 and $2,605,838,946respectively, of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the state of domicile. Reserves to cover the above insurance totaled the gross amount of $53,849,010 and $56,393,292 at yearend 2021 and 2020, respectively, and are reported as miscellaneous reserves in Exhibit 5.

4. The Tabular Interest has been determined by formula as described in the instructions, adjusted to reflect fractional years of interest for material reinsurance transactions. The Tabular Less Actual Reserve Released calculation and the Tabular Cost have been determined by formula as described in the instructions.

5. For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation, adjusted for any significant reinsurance assumptions or cessions occurring during the year.

6. Details for Other Changes

At December 31, 2021 and December 31, 2020, the Company recorded gross asset adequacy reserves of $1,374,000,000 and $1,683,000,000, respectively. After reinsurance, the net asset adequacy reserves were $127,000,000 and $275,000,000, respectively for 2021 and 2020. The change in this net reserve, included in the Summary of Operations, was a $97,389,456 decrease and a $113,000,000 increase for 2021 and 2020, respectively.

The details for other reserve increases:

			Ordinary			Credit Life	Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Group and Individual	Life Insurance	Annuities
Adjustment for Modco Reserves	$ (720,568)	$	$ (198,121)	$ (522,447)	$	$	$	$
Reinsurance to Wilton Reassurance Corporation	(2,654,701,755)		(681,449,770)	(1,963,288,650)				(9,963,335)
Change in Asset Adequacy Testing Reserves	(97,389,456)		(11,389,456)	(86,000,000)				
Total	$(2,752,811,779)	$	$ (693,037,347)	$(2,049,811,097)	$	$	$	$ (9,963,335)

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

A. Individual Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$ 6,976,107	$ 131,381,183	$	$ 138,357,290	3.707 %
	b. At book value less current surrender charge of 5% or more	5,789,293			5,789,293	0.155
	c. At fair value	1,501,103		193,947,361	195,448,464	5.236
	d. Total with market value adjustment or at fair value (total of a through c)	14,266,503	131,381,183	193,947,361	339,595,047	9.098
	e. At book value without adjustment (minimal or no charge or adjustment)	1,364,535,808	3,048,985		1,367,584,793	36.641
(2)	Not subject to discretionary withdrawal	2,018,890,684		6,369,176	2,025,259,860	54.261
(3)	Total (gross: direct + assumed)	$ 3,397,692,995	$ 134,430,168	$ 200,316,537	$ 3,732,439,700	100.000 %
(4)	Reinsurance ceded	2,053,160,329		175,744,213	2,228,904,542	
(5)	Total (net) (3 - 4)	$ 1,344,532,666	$ 134,430,168	$ 24,572,324	$ 1,503,535,158	
(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:	$ 4,293,178	$	$	$ 4,293,178	

Notes to the Financial Statements

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics (Continued)

B. Group Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$ 25,872,426	$	$	$ 25,872,426	7.677 %
	b. At book value less current surrender charge of 5% or more	2,158,145			2,158,145	0.640
	c. At fair value			90,923,242	90,923,242	26.978
	d. Total with market value adjustment or at fair value (total of a through c)	28,030,571		90,923,242	118,953,813	35.294
	e. At book value without adjustment (minimal or no charge or adjustment)	203,087,398			203,087,398	60.257
(2)	Not subject to discretionary withdrawal	13,015,015		1,976,534	14,991,549	4.448
(3)	Total (gross: direct + assumed)	$ 244,132,984	$	$ 92,899,776	$ 337,032,760	100.000 %
(4)	Reinsurance ceded	100,589,939		92,899,776	193,489,715	
(5)	Total (net) (3 - 4)	$ 143,543,045	$	$ –	$ 143,543,045	
(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:	$ 505,121	$	$	$ 505,121	

C. Deposit-Type Contracts (no life contingencies)

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$	$	$	$	%
	b. At book value less current surrender charge of 5% or more					
	c. At fair value	21,336			21,336	0.007
	d. Total with market value adjustment or at fair value (total of a through c)	21,336			21,336	0.007
	e. At book value without adjustment (minimal or no charge or adjustment)	342			342	–
(2)	Not subject to discretionary withdrawal	284,737,959			284,737,959	99.992
(3)	Total (gross: direct + assumed)	$ 284,759,637	$	$	$ 284,759,637	100.000 %
(4)	Reinsurance ceded	272,325,960			272,325,960	
(5)	Total (net) (3 - 4)	$ 12,433,677	$	$	$ 12,433,677	
(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:	$	$	$	$	

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

		Amount
	Life & Accident & Health Annual Statement	
(1)	Exhibit 5, annuities, total (net)	$ 1,476,207,603
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)	11,868,107
(3)	Exhibit of Deposit-type Contracts, Line 14, Column 1	12,433,677
(4)	Subtotal	$ 1,500,509,387
	Separate Accounts Annual Statement	
(5)	Exhibit 3, Line 0299999, Column 2	
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	290,476
(11)	Subtotal	$ 290,476
(12)	Combined total	$ 1,500,799,863

Notes to the Financial Statements

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	$	$ 20,823,983	$ 28,267,897
	b. Universal Life	666,985,504	664,740,473	697,690,896
	c. Universal Life with Secondary Guarantees	334,431,920	261,887,725	481,594,849
	d. Indexed Universal Life			
	e. Indexed Universal Life with Secondary Guarantees	61,666,217	36,356,167	45,112,398
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance		7,670,685	9,779,705
	h. Variable Life			
	i. Variable Universal Life	2,685,935	2,576,092	2,152,777
	j. Miscellaneous Reserves		67,705,671	97,116,039
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	464,270,741
	b. Accidental Death Benefits	XXX	XXX	123,679
	c. Disability – Active Lives	XXX	XXX	8,254,173
	d. Disability – Disabled Lives	XXX	XXX	22,580,034
	e. Miscellaneous Reserves	XXX	XXX	1,433,182,332
(3)	Total (gross: direct + assumed)	1,065,769,576	1,061,760,796	3,290,125,520
(4)	Reinsurance Ceded	610,870,716	602,091,098	2,387,398,018
(5)	Total (net) (3) - (4)	$ 454,898,860	$ 459,669,698	$ 902,727,502

B. Separate Account with Guarantees - Not Applicable

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$	$	$
	b. Universal Life			
	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	23,341,342	22,111,560	22,704,346
	i. Variable Universal Life			
	j. Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	
	b. Accidental Death Benefits	XXX	XXX	
	c. Disability – Active Lives	XXX	XXX	
	d. Disability – Disabled Lives	XXX	XXX	
	e. Miscellaneous Reserves	XXX	XXX	290,476
(3)	Total (gross: direct + assumed)	23,341,342	22,111,560	22,994,822
(4)	Reinsurance Ceded			
(5)	Total (net) (3) - (4)	$ 23,341,342	$ 22,111,560	$ 22,994,822

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics (Continued)

D. Reconciliation of Total Life Insurance Reserves

		Amount
	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Life Insurance Section, Total (net)	$ 736,277,518
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	64,111
3.	Exhibit 5, Disability – Active Lives Section, Total (net)	3,199,566
4.	Exhibit 5, Disability – Disabled Lives Section, Total (net)	9,760,579
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	153,425,729
6.	Subtotal	$ 902,727,503
	Separate Accounts Annual Statement:	
7.	Exhibit 3, Line 0199999, Column 2	22,704,346
8.	Exhibit 3, Line 0499999, Column 2	
9.	Exhibit 3, Line 0599999, Column 2	290,476
10.	Subtotal (Lines 7 through 9)	$ 22,994,822
11.	Combined Total (Lines 6 and 10)	$ 925,722,325

34. Premiums and Annuity Considerations Deferred and Uncollected

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

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

Type		Gross	Net of Loading
(1)	Industrial	$	$
(2)	Ordinary new business		
(3)	Ordinary renewal	16,023,095	31,102,443
(4)	Credit life		
(5)	Group life		
(6)	Group annuity		
(7)	Totals	$ 16,023,095	$ 31,102,443

35. Separate Accounts

A. Separate Account Activity

(1) Separate Accounts are used for individual policies and do not have any minimum guarantees. The investment risks associated with market value changes are borne by the policyholders. The assets in the accounts, carried at estimated fair value, consist of mutual funds.

(2) Separate account assets legally insulated from the general account claims

In accordance with the products/transactions recorded within the separate account all assets are considered legally insulated from the general account. The assets legally insulated from the general account as of December 31, 2021, are attributed to the following product/transactions:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable Univeral Life	$ 23,365,110	$ –
Variable Annuities	293,808,938	
Modified Guaranteed Annuities	–	112,345,579
Total	$ 317,174,048	$ 112,345,579

(3) Separate account products that have guarantees backed by the general account

In accordance with the products/transaction 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.)

Some of the Separate Account liabilities are guaranteed by the General Account. To compensate the General Account for the risk taken on variable annuity products, the Separate Accounts paid risk charges as follows for the past five years:

a. 2021 $ 618,865
b. 2020 $ 472,771
c. 2019 $ 590,333
d. 2018 $ 652,595
e. 2017 $ 584,052

The amount paid by the General Account for Separate Account guarantees for variable annuity products was $118,998, $121,022, $197,326, $110,053, and $159,120 in 2021, 2020, 2019, 2018, 2017, respectively.

(4) Discussion of securities lending transactions within the separate account - Not Applicable

Notes to the Financial Statements

35. Separate Accounts (Continued)

B. General Nature and Characteristics of Separate Accounts Business

Variable annuity and variable life business allow the contractholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Variable annuity and variable life business is included in the Nonguaranteed Separate Accounts column of the following tables.

The Separate Account for Modified Guaranteed Annuity (MGA) products provides the opportunity for the contractholder to invest in one or any combination of up to ten interest rate guarantee periods. Amounts withdrawn from the contract in excess of the free withdrawal amount are subject to market value adjustments. MGA business is included in the Nonindexed Guarantee Less than/equal to 4% or the Nonindexed Guarantees More than 4% column of the following tables.

In connection with the disposal of certain of the Company's variable annuity contracts to Prudential Insurance Company of America (Prudential), there is a modified coinsurance reinsurance agreement under which those Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the summary of operations. In contrast, assets supporting General Account liabilities, including the future rights and obligations related to benefit guarantees and fixed rate of return fund investments, have been transferred to Prudential under the coinsurance reinsurance provisions. The reinsurance agreements do not contain limits or indemnifications with regard to the insurance risk transfer, and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees and fixed rate of return fund investments, in accordance with SSAP No. 61R. The Separate Accounts balances related to the modified coinsurance reinsurance were $268,643,989 and $267,264,320 as of December 31, 2021 and 2020, respectively. The General Account ceded reserve balances reinsured to Prudential under the coinsurance reinsurance were $163,363,485 and $160,714,556 as of December 31, 2021 and 2020, respectively, and consisted of the liabilities for fixed rate of return fund investments and benefit guarantees.

	Indexed	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for period ending 12/31/2021	$	$	$	$ 15,739	$ 15,739
(2) Reserves at 12/31/2021 for accounts with assets at:					
a. Fair value		134,430,168		316,466,188	450,896,356
b. Amortized cost					
c. Total reserves	$	$ 134,430,168	$	$ 316,466,188	$ 450,896,356
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$	$ 131,381,183	$	$	$ 131,381,183
2. At book value without market value adjustment and with current surrender charge of 5% or more					
3. At fair value				332,466,143	332,466,143
4. At book value without market value adjustment and with current surrender charge less than 5%		3,048,985			3,048,985
5. Subtotal	$	$ 134,430,168	$	$ 332,466,143	$ 466,896,311
b. Not subject to discretionary withdrawal				8,345,709	8,345,709
c. Total	$	$ 134,430,168	$	$ 340,811,852	$ 475,242,020
(4) Reserves for asset default risk in lieu of AVR	$	$	$	$	$

C. Reconciliation of Net Transfers To or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 3,911,419
b. Transfers from Separate Accounts (Page 4, Line 10)	49,290,425
c. Net transfers to or (from) Separate Accounts (a - b)	$ (45,379,006)
(2) Reconciling adjustments	
a. Other	$ 59,188
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement	
(1c + 2) = (Page 4, Line 26)	$ (45,319,818)

36. Loss/Claim Adjustment Expenses - Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... New York

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

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

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

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. 12/31/2015

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). 05/15/2017

3.4 By what department or departments?
New York State Department of Financial Services .....

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

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

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

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

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [X] No [ ]
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
Allstate Life Insurance Company of New York	70874	NY
Intramerica Life Insurance Company	64831	NY

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; ..... 99.3 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
Canadian	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 reporting entity? ..... Yes [ ] No [X]

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

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

Deloitte & Touche LLP
695 E. Main Street
Stamford, CT 06901

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?

Robert L. Buckner, CFA, FSA, MAA
20 Glover Ave, 4th Floor
Norwalk, CT 06850

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 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 [ ] No [X]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0

22.22 Amount paid as expenses ..... $ 0

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 [ ] No [X]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 0

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 [ ] No [ ] N/A [X]

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

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

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

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

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

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

26.21 Subject to repurchase agreements $ 0
26.22 Subject to reverse repurchase agreements $ 0
26.23 Subject to dollar repurchase agreements $ 0
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 $ 0
26.28 On deposit with states $ 13,550,735
26.29 On deposit with other regulatory bodies $ 0
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 0
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 0
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 [ ] No [X]

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

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

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

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 0

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

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

1 Name of Custodian(s)	2 Custodian's Address
Bank of New York Mellon	One Wall Street, New York, NY 10286
U.S. Bank National Association	225 Water Street, Ste 700, Jacksonville, FL 32202
	2 N. Lasalle Street Suite 1020
BYN Mellon Trust Company of Illinois	Chicago, IL 60602

1 Name of Custodian(s)	2 Custodian's Address
Citibank N.A.	227 W. Monroe Street 4th Floor Chicago, IL 60606

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
Guggenheim Partners Investment Management, Inc.	U
Cohen & Steers Capital Management, Inc.	U
Hildene Capital Management, LLC	U
Voya Investment Management Company, LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
137432	Guggenheim Partners Investment Management, Inc.	549300XWQLVNUK615E79	SEC	NO
160266	Cohen & Steers Capital Management, Inc.	FW2FPJ6GDB1AYMEK6K90	SEC	NO
160415	Hildene Capital Management, LLC	549300NF7JWYOW6ZDK26	SEC	NO
160494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WS12J24	SEC	NO

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		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	5,838,302,027	6,303,532,472	465,230,445
31.2 Preferred stocks	100,843,756	102,053,102	1,209,346
31.3 Totals	5,939,145,783	6,405,585,574	466,439,791

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

The majority of prices are obtained electronically from pricing services and index providers such as ICE Data Services/IDC (Interactive Data Corporation) and Refinitiv (formerly Reuters). Where necessary, price quotes or spreads may be obtained from approved broker-dealers. Pricing data is reviewed for stale or missing prices and for variances from one period to the next.

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:

Competitive or indicative price quotes or spreads may be obtained when a price is not available via pricing vendors. Broker-dealer pricing is reviewed for stale or missing prices and for variances from one period to the next and checks for reasonableness are also done by comparing prices for similar securities.

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 [ ] No [X]

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

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

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

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

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

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 75,996

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

1 Name	2 Amount Paid
AM BEST	55,230

39.1 Amount of payments for legal expenses, if any? ..... $ 101,632

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

1 Name	2 Amount Paid
KIRKLAND AND ELLIS	34,127
FAEGRE DRINKER BIDDLE & REATH LLP	28,528

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 0

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only ..... $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $ 0

1.31 Reason for excluding:

.....

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned ..... $ 0

1.65 Total incurred claims ..... $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	(4,000,027,901)	181,266,006
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	332,545	4,263,679
2.5	Reserve Denominator	2,259,506,441	5,065,212,582
2.6	Reserve Ratio (2.4/2.5)	0.000	0.001

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? ..... $ 736,252

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 [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $ 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 [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ 0

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

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

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

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

7.1 Direct Premium Written ..... $ 202,950,424

7.2 Total Incurred Claims ..... $ 205,796,438

7.3 Number of Covered Lives 207,173

*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 ..... $ 5,858,815

9.22 Received ..... $ 0

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

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

10.21 Page 3, Line 1 ..... $ 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: ..... $ 863,499,793

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

12.11 Cash ..... $ 202,800,506

12.12 Stock ..... $ 750,000

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

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

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

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	0	0	0
13.33 Claim liability and reserve (beginning of year)	0	0	0
13.34 Claim liability and reserve (end of year)	0	0	0
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

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

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

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

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 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	12,799,352	14,495,331	3,333,730	3,485,866	3,671,361
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	34,293,366	35,623,464	5,201,154	5,739,562	6,401,202
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	500	508	255	255	255
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	47,093,218	50,119,303	8,535,139	9,225,683	10,072,818
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	0	0	0	0	0
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	369,265	462,052	620	1,920	1,575
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	564,844	1,350,080	0	1,250	1,100
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	934,109	1,812,132	620	3,170	2,675
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	(564,134,964)	160,554,213	8,731,720	9,219,712	9,505,470
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	(3,422,303,432)	2,999,726	2,215,346	2,939,032	4,691,293
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	7,239	9,788	12,185	5,587	5,881
17.2	Group annuities (Line 20.4, Col. 7)	(9,479,779)	389,638	0	0	0
18.1	A & H-group (Line 20.4, Col. 8)	(694,094)	1,528,322	13,906	15,658	17,244
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	(3,422,871)	15,784,319	1,946	2,095	2,402
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	(4,000,027,901)	181,266,006	10,975,103	12,182,084	14,222,290
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	7,086,241,877	6,574,174,814	871,148,103	874,730,633	895,067,444
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	6,758,626,090	5,926,367,663	767,971,543	774,683,214	802,200,464
23.	Aggregate life reserves (Page 3, Line 1)	2,390,803,213	5,245,505,259	708,419,069	724,049,559	735,198,309
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	0	0	0	0	0
24.	Aggregate A & H reserves (Page 3, Line 2)	18,489	14,334,938	20,245	23,637	25,406
25.	Deposit-type contract funds (Page 3, Line 3)	12,433,678	325,202,820	10,071,955	10,909,381	11,086,431
26.	Asset valuation reserve (Page 3, Line 24.01)	115,720,784	152,439,036	8,741,583	7,104,793	6,145,930
27.	Capital (Page 3, Lines 29 and 30)	2,502,500	2,502,500	2,502,500	2,502,500	2,502,500
28.	Surplus (Page 3, Line 37)	325,113,286	645,303,857	100,674,060	97,544,919	90,364,476
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(77,076,323)	(31,755,407)	(652,451)	5,134,335	(15,805,965)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	443,336,570	800,252,229	103,176,560	100,047,419	92,866,976
31.	Authorized control level risk - based capital	39,998,871	104,700,605	12,903,392	11,070,378	9,071,184
	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)	83.3	75.8	85.8	88.1	91.9
33.	Stocks (Lines 2.1 and 2.2)	1.6	4.5	4.1	3.9	1.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	6.6	9.8	1.5	0.0	0.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	2.5	2.3	1.6	4.2	4.0
37.	Contract loans (Line 6)	0.4	0.8	1.4	1.5	1.6
38.	Derivatives (Page 2, Line 7)	0.1	0.1	0.0	0.0	0.0
39.	Other invested assets (Line 8)	5.5	6.6	5.5	2.1	1.2
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.1	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	0	0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	0	0	0	0	0
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	0	1,085,359	0	0	0
50.	Total of above Lines 44 to 49	0	1,085,359	0	0	0
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,985,999	53,791,508	10,981,003	10,505,834	10,470,671
53.	Total admitted assets (Page 2, Line 28, Col. 3)	7,515,761,505	7,021,442,194	871,896,746	875,349,753	895,758,488
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	295,704,477	308,405,253	43,435,399	41,541,025	43,137,237
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	138,064,554	(17,937,283)	(268,006)	(224,608)	(287,587)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(39,985,212)	(4,929,648)	516,894	(178,839)	3,452,065
57.	Total of above Lines 54, 55 and 56	393,783,819	285,538,322	43,684,287	41,137,578	46,301,715
	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)	331,211,564	379,333,586	43,896,349	48,091,571	48,009,755
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	4,624,797	11,322,191	(160,000)	(517,356)	(371,854)
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(688,490,933)	17,049,577	(4,643,805)	(4,402,275)	(9,116,426)
61.	Increase in A & H reserves (Line 19, Col. 6)	(14,316,449)	(4,170,693)	(3,390)	(1,771)	(1,243)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	66,792	28,454	0	0	0
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	(5.5)	27.1	78.7	47.3	27.9
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	7.0	5.6	7.0	8.1	7.7
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(240.9)	41.5	(1,018.7)	(2,858.3)	(2,131.3)
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.3	0.2	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	78.5	27.5	3.5	3.5	4.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	113,442	342,759	1,278	1,948	2,836
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	185,614	315,493	7,859	7,859	3,929
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	4,553,441	15,736,925	(53,717)	(173,390)	(127,269)
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	7,491,033	20,863,695	2,227	2,225	1,685
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	18,085,570	64,480,407	3,745,652	4,130,936	7,402,384
74.	Ordinary - individual annuities (Page 6, Col. 4)	(1,090,580,811)	(132,983,982)	9,282,802	3,963,759	566,442
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	439,251	(109,987)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	0	0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	5,357	11,661	9,790	3,997	3,429
78.	Group annuities (Page 6, Col. 5)	1,484,081	1,978,646	0	16,951	15,257
79.	A & H-group (Page 6.5, Col. 3)	1,556	3,079	3,486	9,303	4,648
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	1,708,521	6,885,718	138,247	363,430	216,493
82.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	(1,069,295,726)	(59,624,468)	13,179,977	8,927,627	8,098,666

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 [X] No [ ]

If no, please explain:

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

NAIC Group Code 4213 — NAIC Company Code 60704

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	202,945,107	0	7,643	9,566	202,962,316
2. Annuity considerations	8,645,863	0	1,665,420	0	10,311,283
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	211,590,969	0	1,673,064	9,566	213,273,599
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	1,392	0	0	0	1,392
6.2 Applied to pay renewal premiums	8,104	0	0	0	8,104
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	35,757	0	0	0	35,757
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	45,254	0	0	0	45,254
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	45,254	0	0	0	45,254
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	198,582,178	0	7,760	0	198,589,938
10. Matured endowments	201,870	0	0	0	201,870
11. Annuity benefits	184,973,466	0	12,782,334	0	197,755,800
12. Surrender values and withdrawals for life contracts	124,351,736	0	27,445,568	0	151,797,304
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	1,150,702	0	0	0	1,150,702
15. Totals	509,259,953	0	40,235,662	0	549,495,615
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	358	29,473,811	0	0	1	681	0	0	359	29,474,492
17. Incurred during current year	2,489	205,788,646	0	0	1	7,792	0	0	2,490	205,796,438
Settled during current year:										
18.1 By payment in full	2,469	198,784,049	0	0	2	7,760	0	0	2,471	198,791,809
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	2,469	198,784,049	0	0	2	7,760	0	0	2,471	198,791,809
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	2,469	198,784,049	0	0	2	7,760	0	0	2,471	198,791,809
19. Unpaid Dec. 31, current year (16+17-18.6)	378	36,478,408	0	0	0	713	0	0	378	36,479,121
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	219,078	49,481,982,818	0	(a) 0	12	508,734	0	0	219,090	49,482,491,552
21. Issued during year	3,015	934,109,106	0	0	0	0	0	0	3,015	934,109,106
22. Other changes to in force (Net)	(14,923)	(3,902,728,308)	0	0	1	(7,760)	0	0	(14,922)	(3,902,736,068)
23. In force December 31 of current year	207,170	46,513,363,616	0	(a) 0	13	500,974	0	0	207,183	46,513,864,590

(a) Includes Individual Credit Life Insurance prior year $ 0 , current year $ 0

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	1,227,303	1,267,374	0	375,211	559,648
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	1,891	1,891	0	525	525
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	1,130	1,358	0	2,800	2,151
25.2 Guaranteed renewable (b)	14,562,248	14,489,491	0	10,654,351	6,051,626
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	749,128	754,917	0	262,807	367,570
25.5 All other (b)	80,594	80,594	0	939,754	268,098
25.6 Totals (sum of Lines 25.1 to 25.5)	15,393,100	15,326,360	0	11,859,712	6,689,445
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	16,622,294	16,595,625	0	12,235,448	7,249,618

(b) 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 2,652 .

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	0	0	227,955	50,118,795	0	0	21	26	508	50,119,303
2.	Issued during year	0	0	3,015	934,109	0	0	0	0	0	934,109
3.	Reinsurance assumed	0	0	25	617	0	0	0	0	0	617
4.	Revived during year	0	0	243	61,709	0	0	0	0	0	61,709
5.	Increased during year (net)	0	0	0	9,950	0	0	0	0	0	9,950
6.	Subtotals, Lines 2 to 5	0	0	3,283	1,006,385	0	0	0	0	0	1,006,385
7.	Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	0	0	231,238	51,125,180	0	0	21	26	508	51,125,688
	Deductions during year:										
10.	Death	0	0	2,367	227,144	0	0	XXX	2	8	227,152
11.	Maturity	0	0	202	1,120	0	0	XXX	0	0	1,120
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	0	0	240	19,850	0	0	0	0	0	19,850
14.	Surrender	0	0	6,396	1,511,500	0	0	0	0	0	1,511,500
15.	Lapse	0	0	6,327	1,871,234	0	0	0	0	0	1,871,234
16.	Conversion	0	0	779	248,908	0	0	XXX	XXX	XXX	248,908
17.	Decreased (net)	0	0	0	152,706	0	0	0	0	0	152,706
18.	Reinsurance	0	0	0	0	0	0	0	0	0	0
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	16,311	4,032,462	0	0	0	2	8	4,032,470
21.	In force end of year (b) (Line 9 minus Line 20)	0	0	214,927	47,092,718	0	0	21	24	500	47,093,218
22.	Reinsurance ceded end of year	XXX	0	XXX	30,065,708	XXX	0	XXX	XXX	321	30,066,029
23.	Line 21 minus Line 22	XXX	0	XXX	17,027,010	XXX	(a) 0	XXX	XXX	179	17,027,189
	DETAILS OF WRITE-INS										
0801.											
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	0	0	0	0	0	0	0
1901.											
1902.											
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	0	0	0	0	0	0	0	0

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	837
25.	Other paid-up insurance	0	0	7,273	321,044
26.	Debit ordinary insurance	XXX	XXX	0	0

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	499	36,726
28.	Term policies - other	1,025	547,205	93,362	31,827,428
29.	Other term insurance - decreasing	XXX	0	XXX	20
30.	Other term insurance	XXX	17,640	XXX	2,408,478
31.	Totals (Lines 27 to 30)	1,025	564,845	93,861	34,272,652
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	71
33.	Totals, extended term insurance	XXX	XXX	1,435	20,641
34.	Totals, whole life and endowment	1,990	369,265	119,631	12,799,352
35.	Totals (Lines 31 to 34)	3,015	934,110	214,927	47,092,716

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	0	0
37.	Ordinary	934,109	0	47,091,154	1,564
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	0	0	501	0
40.	Totals (Lines 36 to 39)	934,109	0	47,091,655	1,564

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under reinsured group plans is reported on a pro-rata basis				XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

NONE

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	1,637,473

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47.	State basis of calculation of (47.1) decreasing term insurance reported 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 in Line 2.
	47.1
	47.2

NONE

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		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 Certificates	8 Amount of Insurance
	Disability Provisions								
48.	Waiver of Premium	0	0	24,125	5,167,934	0	0	3	179
49.	Disability Income	0	0	660	221	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	0	0	0	0	0	0	0	0
52.	Total	0	(a) 0	24,785	(a) 5,168,155	0	(a) 0	3	(a) 179

(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	239	301	0	0
2.	Issued during year	14	31	0	0
3.	Reinsurance assumed	21	4	0	0
4.	Increased during year (net)	5	5	0	0
5.	Total (Lines 1 to 4)	279	341	0	0
	Deductions during year:				
6.	Decreased (net)	21	123	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	21	123	0	0
9.	In force end of year (line 5 minus line 8)	258	218	0	0
10.	Amount on deposit	3,632,408	(a) 2,992,772	0	(a) 0
11.	Income now payable	257	153	0	0
12.	Amount of income payable	(a) 1,330,917	(a) 1,056,405	(a) 0	(a) 0

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	6,673	26,641	15	8,218
2.	Issued during year	81	0	0	21
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	2	1	0	0
5.	Totals (Lines 1 to 4)	6,756	26,642	15	8,239
	Deductions during year:				
6.	Decreased (net)	403	1,911	0	603
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	403	1,911	0	603
9.	In force end of year (line 5 minus line 8)	6,353	24,731	15	7,636
	Income now payable:				
10.	Amount of income payable	(a) 3,811,894	XXX	XXX	(a) 882,178
	Deferred fully paid:				
11.	Account balance	XXX	(a) 1,690,906,700	XXX	(a) 322,359,345
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 218	XXX	(a) 0

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	4,236	1,571,368	0	0	39,389	16,803,640
2.	Issued during year	319	115,933	0	0	2,341	1,280,382
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)	4,555	XXX	0	XXX	41,730	XXX
	Deductions during year:						
6.	Conversions	9	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	1,291	XXX	0	XXX	5,921	XXX
8.	Reinsurance ceded	0	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	1,300	XXX	0	XXX	5,921	XXX
10.	In force end of year (line 5 minus line 9)	3,255	(a) 11,135	0	(a) 0	35,809	(a) 84,717

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	67	245
2.	Issued during year	0	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	10
5.	Totals (Lines 1 to 4)	67	255
	Deductions During Year:		
6.	Decreased (net)	15	0
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	15	0
9.	In force end of year (line 5 minus line 8)	52	255
10.	Amount of account balance	(a) 0	(a) 10,400

(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	24,094,886
2.	Current year's realized pre-tax capital gains/(losses) of $ 39,047,319 transferred into the reserve net of taxes of $ 8,199,937	30,847,383
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(19,350,967)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	35,591,302
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	8,160,534
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	27,430,768

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	7,155,081	2,537,408	(1,531,955)	8,160,534
2.	2022	1,424,003	4,390,960	(2,800,820)	3,014,143
3.	2023	1,495,860	3,853,694	(2,646,563)	2,702,991
4.	2024	1,617,170	3,287,004	(2,454,626)	2,449,548
5.	2025	1,621,254	2,628,753	(2,082,643)	2,167,364
6.	2026	1,615,309	1,948,690	(1,649,929)	1,914,070
7.	2027	1,502,150	1,557,914	(1,326,017)	1,734,047
8.	2028	1,432,459	1,403,337	(1,136,613)	1,699,183
9.	2029	1,051,939	1,235,126	(842,644)	1,444,421
10.	2030	868,607	1,069,576	(623,441)	1,314,742
11.	2031	678,248	898,856	(465,325)	1,111,779
12.	2032	675,945	794,542	(318,160)	1,152,327
13.	2033	596,623	773,792	(239,737)	1,130,678
14.	2034	488,966	739,723	(146,328)	1,082,361
15.	2035	419,032	695,566	(119,003)	995,595
16.	2036	426,340	660,706	(183,553)	903,493
17.	2037	359,812	584,878	(196,059)	748,631
18.	2038	234,349	481,459	(154,356)	561,452
19.	2039	178,994	378,999	(161,678)	396,315
20.	2040	151,147	281,937	(159,445)	273,639
21.	2041	73,097	172,817	(80,130)	165,784
22.	2042	8,701	109,967	(19,645)	99,023
23.	2043	(5,892)	91,179	(5,188)	80,099
24.	2044	(6,746)	76,890	(3,188)	66,956
25.	2045	(467)	59,998	(2,259)	57,272
26.	2046	4,219	44,093	(1,073)	47,239
27.	2047	7,420	31,519	(496)	38,443
28.	2048	9,742	25,061	(48)	34,755
29.	2049	8,903	17,899	34	26,836
30.	2050	2,622	11,457	(44)	14,035
31.	2051 and Later	0	3,583	(35)	3,548
32.	Total (Lines 1 to 31)	24,094,887	30,847,383	(19,350,967)	35,591,303

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	57,029,315	7,235,164	64,264,480	33,160,836	55,013,720	88,174,556	152,439,036
2.	Realized capital gains/(losses) net of taxes - General Account	550,141	0	550,141	83,645,393	47,877,748	131,523,141	132,073,282
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	(2,181,228)	78,139	(2,103,089)	(61,718,921)	23,248,880	(38,470,041)	(40,573,130)
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7.	Basic contribution	11,411,804	1,173,375	12,585,179	0	42,487	42,487	12,627,666
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	66,810,032	8,486,678	75,296,711	55,087,308	126,182,836	181,270,144	256,566,855
9.	Maximum reserve	51,292,414	5,135,032	56,427,446	1,594,584	57,698,754	59,293,338	115,720,784
10.	Reserve objective	32,034,423	3,937,669	35,972,092	1,594,584	57,561,326	59,155,910	95,128,001
11.	20% of (Line 10 - Line 8)	(6,955,122)	(909,802)	(7,864,924)	(10,698,545)	(13,724,302)	(24,422,847)	(32,287,771)
12.	Balance before transfers (Lines 8 + 11)	59,854,911	7,576,876	67,431,787	44,388,763	112,458,534	156,847,297	224,279,084
13.	Transfers	0	0	0	0	0	0	0
14.	Voluntary contribution	0	0	0	0	0	0	0
15.	Adjustment down to maximum/up to zero	(8,562,496)	(2,441,845)	(11,004,341)	(42,794,179)	(54,759,780)	(97,553,959)	(108,558,300)
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	51,292,415	5,135,031	56,427,446	1,594,584	57,698,754	59,293,338	115,720,784

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	988,748,576	XXX	XXX	988,748,576	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	267,747,343	XXX	XXX	267,747,343	0.0005	133,874	0.0016	428,396	0.0033	883,566
2.2	1	NAIC Designation Category 1.B	99,205,550	XXX	XXX	99,205,550	0.0005	49,603	0.0016	158,729	0.0033	327,378
2.3	1	NAIC Designation Category 1.C	218,064,182	XXX	XXX	218,064,182	0.0005	109,032	0.0016	348,903	0.0033	719,612
2.4	1	NAIC Designation Category 1.D	292,539,429	XXX	XXX	292,539,429	0.0005	146,270	0.0016	468,063	0.0033	965,380
2.5	1	NAIC Designation Category 1.E	358,141,175	XXX	XXX	358,141,175	0.0005	179,071	0.0016	573,026	0.0033	1,181,866
2.6	1	NAIC Designation Category 1.F	878,855,826	XXX	XXX	878,855,826	0.0005	439,428	0.0016	1,406,169	0.0033	2,900,224
2.7	1	NAIC Designation Category 1.G	442,448,853	XXX	XXX	442,448,853	0.0005	221,224	0.0016	707,918	0.0033	1,460,081
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	2,557,002,358	XXX	XXX	2,557,002,358	XXX	1,278,501	XXX	4,091,204	XXX	8,438,108
3.1	2	NAIC Designation Category 2.A	814,128,413	XXX	XXX	814,128,413	0.0021	1,709,670	0.0064	5,210,422	0.0106	8,629,761
3.2	2	NAIC Designation Category 2.B	803,458,954	XXX	XXX	803,458,954	0.0021	1,687,264	0.0064	5,142,137	0.0106	8,516,665
3.3	2	NAIC Designation Category 2.C	279,641,728	XXX	XXX	279,641,728	0.0021	587,248	0.0064	1,789,707	0.0106	2,964,202
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	1,897,229,095	XXX	XXX	1,897,229,095	XXX	3,984,181	XXX	12,142,266	XXX	20,110,628
4.1	3	NAIC Designation Category 3.A	69,982,080	XXX	XXX	69,982,080	0.0099	692,823	0.0263	1,840,529	0.0376	2,631,326
4.2	3	NAIC Designation Category 3.B	110,233,191	XXX	XXX	110,233,191	0.0099	1,091,309	0.0263	2,899,133	0.0376	4,144,768
4.3	3	NAIC Designation Category 3.C	100,485,933	XXX	XXX	100,485,933	0.0099	994,811	0.0263	2,642,780	0.0376	3,778,271
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	280,701,204	XXX	XXX	280,701,204	XXX	2,778,942	XXX	7,382,442	XXX	10,554,365
5.1	4	NAIC Designation Category 4.A	57,211,847	XXX	XXX	57,211,847	0.0245	1,401,690	0.0572	3,272,518	0.0817	4,674,208
5.2	4	NAIC Designation Category 4.B	40,176,648	XXX	XXX	40,176,648	0.0245	984,328	0.0572	2,298,104	0.0817	3,282,432
5.3	4	NAIC Designation Category 4.C	12,797,628	XXX	XXX	12,797,628	0.0245	313,542	0.0572	732,024	0.0817	1,045,566
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	110,186,123	XXX	XXX	110,186,123	XXX	2,699,560	XXX	6,302,646	XXX	9,002,206
6.1	5	NAIC Designation Category 5.A	397,900	XXX	XXX	397,900	0.0630	25,068	0.1128	44,883	0.1880	74,805
6.2	5	NAIC Designation Category 5.B	1,234,255	XXX	XXX	1,234,255	0.0630	77,758	0.1128	139,224	0.1880	232,040
6.3	5	NAIC Designation Category 5.C	1,222,509	XXX	XXX	1,222,509	0.0630	77,018	0.1128	137,899	0.1880	229,832
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	2,854,664	XXX	XXX	2,854,664	XXX	179,844	XXX	322,006	XXX	536,677
7.	6	NAIC 6	1,580,007	XXX	XXX	1,580,007	0.0000	0	0.2370	374,462	0.2370	374,462
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)	5,838,302,026	XXX	XXX	5,838,302,026	XXX	10,921,028	XXX	30,615,026	XXX	49,016,446
		PREFERRED STOCKS										
10.	1	Highest Quality	18,581,488	XXX	XXX	18,581,488	0.0005	9,291	0.0016	29,730	0.0033	61,319
11.	2	High Quality	63,488,896	XXX	XXX	63,488,896	0.0021	133,327	0.0064	406,329	0.0106	672,982
12.	3	Medium Quality	18,150,344	XXX	XXX	18,150,344	0.0099	179,688	0.0263	477,354	0.0376	682,453
13.	4	Low Quality	623,028	XXX	XXX	623,028	0.0245	15,264	0.0572	35,637	0.0817	50,901
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)	100,843,756	XXX	XXX	100,843,756	XXX	337,570	XXX	949,051	XXX	1,467,656

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	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1	NAIC Designation Category 1.D	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.5	1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.2	2	NAIC Designation Category 2.B	996,478	XXX	XXX	996,478	0.0021	2,093	0.0064	6,377	0.0106	10,563
20.3	2	NAIC Designation Category 2.C	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	996,478	XXX	XXX	996,478	XXX	2,093	XXX	6,377	XXX	10,563
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	996,478	XXX	XXX	996,478	XXX	2,093	XXX	6,377	XXX	10,563
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	2,056,586	XXX	XXX	2,056,586	0.0005	1,028	0.0016	3,291	0.0033	6,787
27.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
28.	2	High Quality	412,000	XXX	XXX	412,000	0.0021	865	0.0064	2,637	0.0106	4,367
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	2,468,586	XXX	XXX	2,468,586	XXX	1,893	XXX	5,927	XXX	11,154
34.		Total (Lines 9 + 17 + 25 + 33)	5,942,610,846	XXX	XXX	5,942,610,846	XXX	11,262,584	XXX	31,576,381	XXX	50,505,818

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
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	0	0	XXX	0	0.0015	0	0.0034	0	0.0046	0
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	231,403,213	0	XXX	231,403,213	0.0011	254,544	0.0057	1,318,998	0.0074	1,712,384
44.		Commercial Mortgages - All Other - CM2 - High Quality	229,707,914	0	XXX	229,707,914	0.0040	918,832	0.0114	2,618,670	0.0149	3,422,648
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
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	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
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)	461,111,127	0	XXX	461,111,127	XXX	1,173,375	XXX	3,937,669	XXX	5,135,032
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)	461,111,127	0	XXX	461,111,127	XXX	1,173,375	XXX	3,937,669	XXX	5,135,032

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
2.		Unaffiliated - Private	8,198,375	XXX	XXX	8,198,375	0.0000	0	0.1945	1,594,584	0.1945	1,594,584
3.		Federal Home Loan Bank	0	XXX	XXX	0	0.0000	0	0.0061	0	0.0097	0
4.		Affiliated - Life with AVR	0	XXX	XXX	0	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	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
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)	8,198,375	0	0	8,198,375	XXX	0	XXX	1,594,584	XXX	1,594,584
		REAL ESTATE										
18.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
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)	0	0	0	0	XXX	0	XXX	0	XXX	0
		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	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality	0	XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
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)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	74,933,495	XXX	XXX	74,933,495	0.0005	37,467	0.0016	119,894	0.0033	247,281
31.	2	High Quality	2,390,731	XXX	XXX	2,390,731	0.0021	5,021	0.0064	15,301	0.0106	25,342
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)	77,324,226	XXX	XXX	77,324,226	XXX	42,487	XXX	135,194	XXX	272,622
		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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	281,775,015	XXX	XXX	281,775,015	0.0000	0	0.1945	54,805,240	0.1945	54,805,240
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	0	XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	281,775,015	XXX	XXX	281,775,015	XXX	0	XXX	54,805,240	XXX	54,805,240
		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	18,927,576	0	0	18,927,576	0.0000	0	0.0912	1,726,195	0.0912	1,726,195
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)	18,927,576	0	0	18,927,576	XXX	0	XXX	1,726,195	XXX	1,726,195
		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	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
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	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	5,662,635	XXX	0	5,662,635	0.0000	0	0.1580	894,696	0.1580	894,696
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	5,662,635	XXX	0	5,662,635	XXX	0	XXX	894,696	XXX	894,696
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	383,689,452	0	0	383,689,452	XXX	42,487	XXX	57,561,326	XXX	57,698,754

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	4,557,500	XXX	846,221	XXX	0	XXX	0	XXX	(1,308)	XXX	3,713,715	XXX	0	XXX	0	XXX	(1,129)	XXX
2. Premiums earned	3,930,388	XXX	717,203	XXX	0	XXX	41	XXX	(1,308)	XXX	3,215,581	XXX	0	XXX	0	XXX	(1,129)	XXX
3. Incurred claims	850,416	21.6	130,570	18.2	0	0.0	0	0.0	1,708	(130.6)	1,023,192	31.8	0	0.0	0	0.0	(305,055)	27,019.9
4. Cost containment expenses	11,845	0.3	358	0.0	0	0.0	0	0.0	0	0.0	11,487	0.4	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	862,261	21.9	130,928	18.3	0	0.0	0	0.0	1,708	(130.6)	1,034,679	32.2	0	0.0	0	0.0	(305,055)	27,019.9
6. Increase in contract reserves	(10,329,206)	(262.8)	(1,356,335)	(189.1)	0	0.0	87	212.2	0	0.0	(8,972,958)	(279.0)	0	0.0	0	0.0	0	0.0
7. Commissions (a)	1,003,900	25.5	85,787	12.0	0	0.0	0	0.0	(117)	8.9	923,981	28.7	0	0.0	(6,206)	0.0	455	(40.3)
8. Other general insurance expenses	1,821,535	46.3	148,055	20.6	0	0.0	0	0.0	290	(22.2)	1,673,189	52.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	260,402	6.6	19,955	2.8	0	0.0	0	0.0	9	(0.7)	233,361	7.3	0	0.0	7,078	0.0	0	0.0
10. Total other expenses incurred	3,085,838	78.5	253,797	35.4	0	0.0	0	0.0	183	(14.0)	2,830,531	88.0	0	0.0	872	0.0	455	(40.3)
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	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	10,311,496	262.4	1,688,813	235.5	0	0.0	(46)	(112.2)	(3,198)	244.6	8,323,329	258.8	0	0.0	(872)	0.0	303,471	(26,879.6)
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	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	10,311,496	262.4	1,688,813	235.5	0	0.0	(46)	(112.2)	(3,198)	244.6	8,323,329	258.8	0	0.0	(872)	0.0	303,471	(26,879.6)
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	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	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)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and		5	6	7 Non-Renewable for Stated	8	9
	Total	Group Accident and Health	Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	2,510	2,179	0	136	0	29	0	0	166
2. Advance premiums	219	0	0	0	0	54	0	0	165
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	2,729	2,179	0	136	0	83	0	0	331
5. Total premium reserves, prior year	629,912	134,194	0	177	0	495,210	0	0	331
6. Increase in total premium reserves	(627,183)	(132,015)	0	(41)	0	(495,127)	0	0	0
B. Contract Reserves:									
1. Additional reserves (a)	15,981	10,885	0	3,370	0	1,726	0	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	15,981	10,885	0	3,370	0	1,726	0	0	0
4. Total contract reserves, prior year.	10,345,187	1,367,220	0	3,283	0	8,974,684	0	0	0
5. Increase in contract reserves	(10,329,206)	(1,356,335)	0	87	0	(8,972,958)	0	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	(2,211)	(6,486)	0	0	508	4,704	0	0	(937)
2. Total prior year	7,676,647	185,614	0	0	0	7,491,970	0	0	(937)
3. Increase	(7,678,858)	(192,100)	0	0	508	(7,487,266)	0	0	0
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	4,662,413	114,091	0	0	1,200	4,648,806	0	0	(101,684)
1.2 On claims incurred during current year	3,866,860	208,579	0	0	0	3,861,652	0	0	(203,371)
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	4,470	(649)	0	0	508	4,705	0	0	(94)
2.2 On claims incurred during current year	(6,681)	(5,837)	0	0	0	(1)	0	0	(843)
3. Test:									
3.1 Lines 1.1 and 2.1	4,666,883	113,442	0	0	1,708	4,653,511	0	0	(101,778)
3.2 Claim reserves and liabilities, December 31, prior year	7,676,647	185,614	0	0	0	7,491,970	0	0	(937)
3.3 Line 3.1 minus Line 3.2	(3,009,764)	(72,172)	0	0	1,708	(2,838,459)	0	0	(100,841)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	21,146,748	2,039,370	0	0	(178)	18,278,452	0	748,611	80,494
2. Premiums earned	20,879,002	1,967,274	0	0	50	17,997,414	0	831,343	82,922
3. Incurred claims	3,343,033	297,068	0	0	(37,265)	2,402,602	0	367,570	313,058
4. Commissions	334,995	22,575	0	0	117	306,096	0	6,206	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	84,354	0	4,109,094	4,193,448
2. Beginning Claim Reserves and Liabilities	5,234	0	8,012,868	8,018,102
3. Ending Claim Reserves and Liabilities	4,101	0	898,035	902,136
4. Claims Paid	85,487	0	11,223,927	11,309,414
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	0	0
6. Beginning Claim Reserves and Liabilities	0	0	0	0
7. Ending Claim Reserves and Liabilities	0	0	0	0
8. Claims Paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred Claims	84,354	0	3,258,679	3,343,033
10. Beginning Claim Reserves and Liabilities	5,234	0	336,220	341,454
11. Ending Claim Reserves and Liabilities	4,101	0	900,245	904,346
12. Claims Paid	85,487	0	2,694,654	2,780,141
D. Net:				
13. Incurred Claims	0	0	850,415	850,415
14. Beginning Claim Reserves and Liabilities	0	0	7,676,648	7,676,648
15. Ending Claim Reserves and Liabilities	0	0	(2,210)	(2,210)
16. Claims Paid	0	0	8,529,273	8,529,273
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	22,435	0	839,825	862,261
18. Beginning Reserves and Liabilities	0	0	7,676,648	7,676,648
19. Ending Reserves and Liabilities	4,101	0	(6,311)	(2,210)
20. Paid Claims and Cost Containment Expenses	18,335	0	8,522,784	8,541,119

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates							0	0	0	0	0	0
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							0	0	0	0	0	0
62057	22-0832760	09/01/1998	Lincoln Life and Annuity Company of NY	NY	CO/I	OA	0	123,021	0	0	0	0
61492	44-0188050	01/16/2003	ATHENE ANNUITY & LIFE ASSUR CO	DE	CO/I	XXXL	25,114,800	344,568	92,294	276,212	0	0
62057	22-0832760	09/01/1998	Lincoln Life and Annuity Company of NY	NY	CO/I	VA	0	420,480	0	0	0	0
88536	63-0761690	12/31/2008	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	FA	0	2,174,950	91,967	0	0	0
88536	63-0761690	12/31/2008	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	OL	3,683,417	2,393,401	97,625	81,435	0	0
88536	63-0761690	12/31/2008	PROTECTIVE LIFE & ANNUITY INS CO	AL	CO/I	XXXL	153,654,227	3,355,385	(386,837)	191,459	0	0
0899999. General Account - U.S. Non-Affiliates							182,452,444	8,811,804	(104,951)	549,106	0	0
00000	AA-3190773	08/15/2003	Transamerica International Re	BMU	YRT/I	OL	396,901,953	1,519,210	537,539	150,010	0	0
0999999. General Account - Non-U.S. Non-Affiliates							396,901,953	1,519,210	537,539	150,010	0	0
1099999. Total General Account - Non-Affiliates							579,354,397	10,331,014	432,588	699,116	0	0
1199999. Total General Account							579,354,397	10,331,014	432,588	699,116	0	0
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
2199999. Total Separate Accounts - Non-Affiliates							0	0	0	0	0	0
2299999. Total Separate Accounts							0	0	0	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							182,452,444	8,811,804	(104,951)	549,106	0	0
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							396,901,953	1,519,210	537,539	150,010	0	0
9999999 - Totals							579,354,397	10,331,014	432,588	699,116	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
9999999 - Totals												

NONE

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
66133	41-1760577	01/01/2012	Wilton Reassurance Company	MN	0	3,705,400
66133	41-1760577	10/01/2021	Wilton Reassurance Corporation	MN	(882,028)	10,594,361
0299999. Life and Annuity - U.S. Affiliates - Other					(882,028)	14,299,761
0399999. Total Life and Annuity - U.S. Affiliates					(882,028)	14,299,761
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					(882,028)	14,299,761
80624	13-1851754	01/01/1978	AMERICAN PROGRESSIVE L&H INS OF NY	NY	13,230	97,392
60534	59-0781901	10/01/2021	American Heritage Life Insurance Company	FL	0	560,156
60895	35-0145825	06/03/2002	American United Life	IN	100,021	5,000
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	0	61,991
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	60,084	0
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	0	68,750
88340	59-2859797	06/03/2002	Hannover Life Reassurance Company of America	FL	150,032	7,500
65056	38-1659835	05/04/2001	JACKSON NATL LIFE INS CO	MI	0	47,745
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	IN	0	163,536
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	102,183	50,625
65676	35-0472300	06/01/2002	LINCOLN NATL LIFE INS CO	IN	175,206	420,000
66168	41-0417830	03/15/1978	Minnesota Life Insurance Company	MN	13,796	0
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	142,783	1,389,329
93777	38-2341728	02/01/2005	PAVONIA LIFE INS CO OF MI	MI	12,505	43,750
93572	43-1235868	02/15/1999	RGA REINS CO	MO	0	11,250
93572	43-1235868	04/20/2001	RGA REINS CO	MO	8,755	66,061
93572	43-1235868	07/22/2002	RGA REINS CO	MO	0	33,750
93572	43-1235868	07/22/2002	RGA REINS CO	MO	67,500	0
93572	43-1235868	03/01/2003	RGA REINS CO	MO	135,442	111,250
93572	43-1235868	05/14/2004	RGA REINS CO	MO	0	34,102
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	340,063	276,000
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	(12,500)	0
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	(14,721)	0
97071	13-3126819	06/01/1998	SCOR GLOBAL LIFE USA REINS CO	DE	173,891	490,000
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	0	6,750
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	3,333	0
97071	13-3126819	05/14/2004	SCOR GLOBAL LIFE USA REINS CO	DE	81,918	45,470
97071	13-3126819	06/03/2002	SCOR Global Life USA Reins Co	DE	100,021	5,000
97071	13-3126819	09/01/2006	SCOR Global Life USA Reins Co	DE	0	32,400
87572	23-2038295	04/20/2001	SCOTTISH RE US INC	DE	635,237	153,926
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	714,109	39,500
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	47,673	0
87572	23-2038295	05/14/2004	SCOTTISH RE US INC	DE	177,884	17,051
68713	84-0499703	10/02/2000	SECURITY LIFE OF DENVER INS CO	CO	22,662	236,250
68713	84-0499703	04/20/2001	SECURITY LIFE OF DENVER INS CO	CO	54,203	170,307
68713	84-0499703	07/22/2002	SECURITY LIFE OF DENVER INS CO	CO	32,958	459,000
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INS CO	CO	45,000	0
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INS CO	CO	216,708	120,500
82627	06-0839705	12/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	0	8,536
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	2,691	4,956
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	0	44,934
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	0	(12,712)
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	133,769	450,000
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	22,707	11,250
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	0	312,750
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	0	24,691
82627	06-0839705	04/20/2001	SWISS RE LIFE & HLTH AMER INC	MO	130,870	272,412
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	0	229,500
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	225,000	0
87572	23-2038295	06/03/2002	Scottish RE (U.S.) Inc.	DE	0	5,000
82627	06-0839705	06/03/2002	Swiss Re Life & Health America, Inc.	MO	100,021	15,000
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	0	495,000
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	4,251	3,750
70688	36-6071399	12/01/1983	TRANSAMERICA FINANCIAL LIFE INS CO	NY	(8)	0
70688	36-6071399	01/01/1989	TRANSAMERICA FINANCIAL LIFE INS CO	NY	428	30
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	220,500
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	0	7,407
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	5,720	33,750
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	45,000	0
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	108,354	97,750
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	79,475	39,375
70688	36-6071399	06/03/2002	Transamerica Financial Life Insurance	NY	695,112	350,000
70688	36-6071399	09/01/2006	Transamerica Financial Life Insurance	NY	273,238	277,400
80659	82-4533188	04/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	16,134	29,958
80659	82-4533188	07/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	133,809	40,000
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	26,000
80659	82-4533188	05/14/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	0	17,051
0899999. Life and Annuity - U.S. Non-Affiliates					5,576,547	8,228,629
1099999. Total Life and Annuity - Non-Affiliates					5,576,547	8,228,629
1199999. Total Life and Annuity					4,694,519	22,528,390
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
60534	59-0781901	10/01/2021	American Heritage Life Insurance Company	FL	0	511,251
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	0	577
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	0	371,651
1999999. Accident and Health - U.S. Non-Affiliates					0	883,479
2199999. Total Accident and Health - Non-Affiliates					0	883,479
2299999. Total Accident and Health					0	883,479
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					4,694,519	23,411,869
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	0
9999999 Totals - Life, Annuity and Accident and Health					4,694,519	23,411,869

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0	0
80624	13-1851754	01/01/1978	AMERICAN PROGRESSIVE L&H INS OF NY	NY	MCO/I	OL	5,640,713	0	0	55,486	0	0	3,216,086	0
60895	35-0145825	06/03/2002	American United Life	IN	CO/I	XXXL	87,761,646	782,013	1,207,760	94,447	0	0	0	0
60895	35-0145825	06/03/2002	American United Life	IN	CO/I	AXXX	8,356,018	26,853	24,930	11,566	0	0	0	0
60895	35-0145825	06/03/2002	American United Life	IN	CO/I	OL	1,892,007	10,729	8,689	2,348	0	0	0	0
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	CO/I	OL	4,320,686	2,947,613	3,366,080	143,683	0	0	0	0
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	CO/I	FA	0	343,615	330,399	0	0	0	0	0
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	CO/I	OA	0	189,536	216,592	0	0	0	0	0
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	CO/G	OL	320,974	109,220	116,284	4,798	0	0	0	0
80659	82-4533188	08/15/2003	Canada Life Assurance Company	MI	CO/I	XXXL	130,672,579	7,746,917	7,627,987	186,742	0	0	0	0
80659	82-4533188	08/15/2003	Canada Life Assurance Company	MI	CO/I	AXXX	11,301,726	29,263	28,143	34,402	0	0	0	0
80659	82-4533188	08/15/2003	Canada Life Assurance Company	MI	CO/I	OL	1,948,772	4,315	2,164	9,322	0	0	0	0
80659	82-4533188	01/17/2005	Canada Life Assurance Company	MI	YRT/I	AXXX	10,689,365	87,235	0	129,019	0	0	0	0
80659	82-4533188	04/04/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	4,632,932	12,596	0	7,988	0	0	0	0
86258	13-2572994	05/01/1991	GENERAL RE LIFE CORP	CT	YRT/I	OL	0	0	10,200	(7,137)	0	0	0	0
86258	13-2572994	12/08/2003	GENERAL RE LIFE CORP	CT	YRT/I	AXXX	0	0	32	(50)	0	0	0	0
86258	13-2572994	12/08/2003	GENERAL RE LIFE CORP	CT	YRT/I	AXXX	0	0	349	(868)	0	0	0	0
86258	13-2572994	12/08/2003	GENERAL RE LIFE CORP	CT	YRT/I	AXXX	0	0	1,653	(3,949)	0	0	0	0
88340	59-2859797	06/03/2002	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	121,793,857	1,556,763	2,073,146	120,090	0	0	0	0
88340	59-2859797	06/03/2002	Hannover Life Reassurance Company of America	FL	CO/I	AXXX	9,899,260	30,996	29,078	13,212	0	0	0	0
88340	59-2859797	06/03/2002	Hannover Life Reassurance Company of America	FL	CO/I	OL	2,272,253	8,227	6,066	2,452	0	0	0	0
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	4,000,000	10,685	0	22,354	0	0	0	0
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	1,186,800	2,683	0	2,294	0	0	0	0
88340	59-2859797	07/02/2012	Hannover Life Reassurance Company of America	FL	YRT/I	OL	90,000	90	0	69	0	0	0	0
88668	13-1614399	03/01/2001	MUTUAL OF AMER LIFE INS CO	NY	CO/I	OL	3,710,300	87,984	87,401	10,117	0	0	0	0
88668	13-1614399	03/01/2001	MUTUAL OF AMER LIFE INS CO	NY	CO/I	FA	0	191,454	209,245	0	0	0	0	0
65978	13-5581829	05/01/1989	Metropolitan Life Insurance Company	NY	OTH/G	DIS	0	0	92,351	0	0	0	0	0
66168	41-0417830	03/15/1978	Minnesota Life Insurance Company	MN	CO/I	OL	32,842	14,271	42,811	1,284	0	0	0	0
88099	75-1608507	10/01/1983	OPTIMUM RE INS CO	TX	YRT/I	OL	2,658,226	594	758	54,911	0	0	0	0
88099	75-1608507	11/01/2000	OPTIMUM RE INS CO	TX	YRT/I	OL	7,075,423	32,077	33,569	42,116	0	0	0	0
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	CO/I	VA	0	71,789,906	71,033,125	888,707	0	0	0	0
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	CO/G	VA	0	91,573,579	97,463,274	972,934	0	0	0	0
93572	43-1235868	01/01/1970	RGA REINS CO	MO	CO/I	XXXL	9,532,500	54,082	186,387	46,231	0	0	0	0
93572	43-1235868	02/15/1999	RGA REINS CO	MO	YRT/I	XXXL	33,564	5,894	5,889	1,405	0	0	0	0
93572	43-1235868	02/15/1999	RGA REINS CO	MO	YRT/I	AXXX	549,204	1,566	1,421	22,994	0	0	0	0
93572	43-1235868	02/15/1999	RGA REINS CO	MO	YRT/I	OL	0	0	0	0	0	0	0	0
93572	43-1235868	02/15/1999	RGA REINS CO	MO	CO/I	XXXL	3,059,830	25,449	26,673	37,770	0	0	0	0
93572	43-1235868	02/15/1999	RGA REINS CO	MO	CO/I	AXXX	38,708	2,246	2,028	478	0	0	0	0
93572	43-1235868	02/15/1999	RGA REINS CO	MO	CO/I	OL	423,295	2,747	4,536	5,225	0	0	0	0
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	XXXL	1,272,238	10,106	10,610	61,724	0	0	0	0
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	XXXLO	1,051,500	2,409	2,722	0	0	0	0	0
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	AXXX	1,367,917	40,941	41,296	0	0	0	0	0
93572	43-1235868	10/02/2000	RGA REINS CO	MO	YRT/I	AXXX	909,527	7,703	7,020	5,181	0	0	0	0
93572	43-1235868	10/02/2000	RGA REINS CO	MO	CO/I	XXXL	15,270,916	103,604	511,173	(62,345)	0	0	0	0
93572	43-1235868	04/20/2001	RGA REINS CO	MO	YRT/I	AXXX	18,416,222	30,695	29,387	0	0	0	0	0
93572	43-1235868	04/20/2001	RGA REINS CO	MO	YRT/I	OL	20,588	14	13	180,281	0	0	0	0
93572	43-1235868	12/20/2001	RGA REINS CO	MO	CO/I	XXXL	1,440,000	22,921	29,153	5,806	0	0	0	0
93572	43-1235868	02/14/2002	RGA REINS CO	MO	CO/I	XXXL	15,945,000	135,001	255,474	21,107	0	0	0	0
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	XXXL	700,650	18,873	18,727	45,889	0	0	0	0
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	XXXLO	1,231,650	3,490	3,524	0	0	0	0	0
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	AXXX	470,870	19,700	17,984	0	0	0	0	0
93572	43-1235868	07/22/2002	RGA REINS CO	MO	YRT/I	AXXX	227,666	3,357	3,063	2,131	0	0	0	0
93572	43-1235868	07/22/2002	RGA REINS CO	MO	CO/I	XXXL	48,091,994	691,272	1,040,385	77,985	0	0	0	0
93572	43-1235868	03/01/2003	RGA REINS CO	MO	YRT/I	XXXL	648,406	46,195	46,946	0	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
93572	43-1235868	03/01/2003	RGA REINS CO	MO	YRT/I	AXXX	557,500	5,751	8,168	11,489	0	0	0	0
93572	43-1235868	03/01/2003	RGA REINS CO	MO	CO/I	XXXL	143,967,660	3,470,976	4,313,741	0	0	0	0	0
93572	43-1235868	03/01/2003	RGA REINS CO	MO	CO/I	OL	17,500	9,986	80,289	296,740	0	0	0	0
93572	43-1235868	05/14/2004	RGA REINS CO	MO	YRT/I	AXXX	3,091,976	4,583	4,417	28,324	0	0	0	0
93572	43-1235868	11/01/1987	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,000,000	6,458	0	4,294	0	0	0	0
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	CO/I	XXXL	768,472,613	15,983,226	18,465,257	831,965	0	0	0	0
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	CO/I	AXXX	60,241,033	189,910	178,549	128,460	0	0	0	0
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	CO/I	OL	10,848,029	42,885	31,951	18,148	0	0	0	0
93572	43-1235868	01/17/2005	RGA Reinsurance Company	MO	YRT/I	AXXX	20,400,184	148,143	0	192,267	0	0	0	0
93572	43-1235868	04/04/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	9,150,092	13,496	0	7,876	0	0	0	0
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	XXXL	77,805,247	290,902	286,863	274,216	0	0	0	0
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	AXXX	7,967,793	490	492	9,648	0	0	0	0
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	OL	1,959,125	1,214	633	2,188	0	0	0	0
93572	43-1235868	04/01/2015	RGA Reinsurance Company	MO	YRT/I	XXXLO	118,159,441	162,667	85,472	84,721	0	0	0	0
93572	43-1235868	04/01/2015	RGA Reinsurance Company	MO	YRT/I	AXXX	11,059,366	33,112	30,997	16,308	0	0	0	0
93572	43-1235868	04/01/2015	RGA Reinsurance Company	MO	YRT/I	OL	69,564,371	56,510	44,631	26,148	0	0	0	0
87017	62-1003368	10/12/2009	SCOR Global Life Reins Co of Delaware	DE	YRT/I	XXXLO	8,185,000	15,994	0	22,550	0	0	0	0
87017	62-1003368	10/12/2009	SCOR Global Life Reins Co of Delaware	DE	YRT/I	AXXX	1,186,800	2,683	0	2,075	0	0	0	0
87017	62-1003368	10/12/2009	SCOR Global Life Reins Co of Delaware	DE	YRT/I	OL	90,000	90	0	66	0	0	0	0
87017	62-1003368	02/01/2011	SCOR Global Life Reins Co of Delaware	DE	YRT/I	AXXX	13,005,964	50,884	0	43,496	0	0	0	0
97071	13-3126819	06/03/2002	SCOR Global Life USA Reins Co	DE	CO/I	XXXL	92,220,846	856,714	1,298,378	102,076	0	0	0	0
97071	13-3126819	06/03/2002	SCOR Global Life USA Reins Co	DE	CO/I	AXXX	8,883,055	29,097	27,069	12,918	0	0	0	0
97071	13-3126819	06/03/2002	SCOR Global Life USA Reins Co	DE	CO/I	OL	1,962,007	10,853	8,712	2,417	0	0	0	0
97071	13-3126819	09/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	XXXL	5,988,383	157,372	172,267	19,254	0	0	0	0
97071	13-3126819	09/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	AXXX	2,879,217	10,471	9,443	19,240	0	0	0	0
97071	13-3126819	09/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	OL	140,000	417	139	879	0	0	0	0
68713	84-0499703	10/02/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	260,247,411	1,156,487	2,934,267	0	0	0	0	0
68713	84-0499703	10/02/2000	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	450,000	4,969	4,277	852,646	0	0	0	0
68713	84-0499703	04/20/2001	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	51,287,354	134,236	127,237	0	0	0	0	0
68713	84-0499703	04/20/2001	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	51,470	36	32	624,923	0	0	0	0
68713	84-0499703	07/22/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	309,692,012	5,536,098	7,707,579	529,279	0	0	0	0
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	234,419,869	6,263,413	7,522,309	0	0	0	0	0
68713	84-0499703	03/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	5,000	2,853	61,606	430,974	0	0	0	0
82627	06-0839705	02/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	37,296	34	31	1,484	0	0	0	0
82627	06-0839705	12/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	0	65,566	0	0	0	0
82627	06-0839705	10/15/1985	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	0	0	0	9,126	0	0	0	0
82627	06-0839705	11/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	400,000	28,154	28,512	7,582	0	0	0	0
82627	06-0839705	02/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	6,820,815	6,706	8,824	121,892	0	0	0	0
82627	06-0839705	02/01/1989	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	1,403	1,735	0	0	0	0	0
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	5,142,749	18,176	20,016	50,243	0	0	0	0
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	4,134	4,672	0	0	0	0	0
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	3,375,000	22,017	21,959	44,871	0	0	0	0
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	896,744	25,948	25,925	8,461	0	0	0	0
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	934,416	25,323	25,006	9,174	0	0	0	0
82627	06-0839705	02/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,513,500	58,628	57,987	50,314	0	0	0	0
82627	06-0839705	02/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	30	34	0	0	0	0	0
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	20,845,604	47,131	50,718	212,117	0	0	0	0
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	23,694,847	50,461	57,048	228,143	0	0	0	0
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	7,421	8,417	0	0	0	0	0
82627	06-0839705	06/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	8,980	10,358	0	0	0	0	0
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,558,748	5,225	5,483	28,885	0	0	0	0
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	2,101	2,492	0	0	0	0	0
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	51,511,806	600,512	997,285	184,994	0	0	0	0
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	425,000	1,341	1,239	3,222	0	0	0	0
82627	06-0839705	06/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	3,580,000	90,631	89,229	34,237	0	0	0	0
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	33,564	5,894	5,889	0	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
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	549,204	1,566	1,421	24,439	0	0	0	0
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	3,698,580	29,475	30,330	57,976	0	0	0	0
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	38,708	2,246	2,028	607	0	0	0	0
82627	06-0839705	02/15/1999	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	423,295	2,747	4,536	6,635	0	0	0	0
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	813,737	314	478	2,947	0	0	0	0
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	4,604,500	17,263	67,601	0	0	0	0	0
82627	06-0839705	05/17/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	33,750	40	35	(35,933)	0	0	0	0
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	9,339,839	71,145	80,067	255,339	0	0	0	0
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	20,695	10,698	11,027	0	0	0	0	0
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	0	0	2,597	0	0	0	0	0
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL0	2,606,125	6,509	8,973	0	0	0	0	0
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	5,477,753	136,060	139,145	0	0	0	0	0
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	4,274,176	32,832	30,294	26,806	0	0	0	0
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	1,080,191	13,574	12,473	10,518	0	0	0	0
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	360,447,574	1,640,269	4,424,946	0	0	0	0	0
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	360,000	3,975	3,442	1,048,729	0	0	0	0
82627	06-0839705	10/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	ADB	0	3,960	4,634	23,678	0	0	0	0
82627	06-0839705	11/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	10,167,732	28,772	30,639	79,443	0	0	0	0
82627	06-0839705	11/02/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	0	2,727	3,099	0	0	0	0	0
82627	06-0839705	04/20/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	74,160,912	123,951	118,612	619,710	0	0	0	0
82627	06-0839705	04/20/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	82,352	57	52	688	0	0	0	0
82627	06-0839705	06/07/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	11,000	2	2	77	0	0	0	0
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	2,709,000	110,778	109,226	126,353	0	0	0	0
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL0	4,547,700	13,332	13,445	0	0	0	0	0
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	1,722,709	74,393	67,901	0	0	0	0	0
82627	06-0839705	07/22/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	217,952,118	3,909,612	5,408,360	374,917	0	0	0	0
82627	06-0839705	07/30/2003	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	900,000	51,345	63,025	1,941	0	0	0	0
87572	23-2038295	06/03/2002	Scottish Re (U.S.) Inc.	DE	CO/I	XXXL	21,837,113	241,605	309,680	39,318	0	0	0	0
87572	23-2038295	06/03/2002	Scottish Re (U.S.) Inc.	DE	CO/I	AXXX	3,482,949	12,173	11,000	6,306	0	0	0	0
87572	23-2038295	06/03/2002	Scottish Re (U.S.) Inc.	DE	CO/I	OL	639,507	8,063	7,113	1,218	0	0	0	0
82627	06-0839705	06/03/2002	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	82,028,886	750,033	1,135,962	89,057	0	0	0	0
82627	06-0839705	06/03/2002	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	6,785,259	37,023	34,765	61,556	0	0	0	0
82627	06-0839705	06/03/2002	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	106,000	3,894	3,736	1,032	0	0	0	0
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	772,266,440	15,805,605	16,232,760	801,752	0	0	0	0
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	36,643,548	78,069	74,038	174,626	0	0	0	0
82627	06-0839705	09/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	4,722,544	6,662	3,038	14,875	0	0	0	0
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	179,537,369	2,167,286	2,209,948	117,896	0	0	0	0
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	10,287,700	15,233	14,568	30,536	0	0	0	0
82627	06-0839705	05/01/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	2,173,750	4,063	2,643	7,067	0	0	0	0
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	10,310,000	16,249	0	49,161	0	0	0	0
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	2,967,000	6,707	0	6,947	0	0	0	0
82627	06-0839705	10/12/2009	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	225,000	225	0	177	0	0	0	0
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	11,374,623	12,763	0	9,464	0	0	0	0
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	67,959,999	1,110,104	1,146,542	101,308	0	0	0	0
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	AXXX	314,999	354	309	490	0	0	0	0
82627	06-0839705	06/24/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	314,999	461	250	406	0	0	0	0
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	6,400	1,147	2,868	78	0	0	0	0
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	3,433,083	0	0	29,004	0	0	0	0
82627	06-0839705	01/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	33,750	0	0	235	0	0	0	0
82627	06-0839705	04/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXL0	100,159,442	162,421	95,019	78,700	0	0	0	0
82627	06-0839705	04/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	11,974,743	57,886	53,826	35,287	0	0	0	0
82627	06-0839705	04/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	70,554,537	57,959	42,310	28,294	0	0	0	0
70688	36-6071399	04/01/1981	TRANSAMERICA FINANCIAL LIFE INS CO	NY	MCO/I	OL	2,761,600	0	0	55,742	0	0	248,298	0
70688	36-6071399	12/01/1983	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	4,031,441	1,953	2,785	89,878	0	0	0	0
70688	36-6071399	10/01/1985	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	0	0	0	392	0	0	0	0
70688	36-6071399	10/01/1986	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	3,630,000	25,782	33,399	40,863	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
70688	36-6071399	05/01/1987	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	564,940	0	0	18,959	0	0	0	0
70688	36-6071399	01/01/1988	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	24,200	8,241	8,343	33	0	0	0	0
70688	36-6071399	01/01/1988	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	150,000	123	910	5,964	0	0	0	0
70688	36-6071399	01/01/1989	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	611,591	0	0	8,128	0	0	0	0
70688	36-6071399	01/01/1989	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	6,870,330	3,966	6,064	94,705	0	0	0	0
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	1,900,000	365	343	11,856	0	0	0	0
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	619,894	239	356	0	0	0	0	0
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	3,592,355	13,378	53,079	0	0	0	0	0
70688	36-6071399	05/17/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	33,750	40	35	(61,299)	0	0	0	0
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	2,946,587	18,261	20,462	83,645	0	0	0	0
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	14,782	7,641	7,876	0	0	0	0	0
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	986,588	2,204	3,188	0	0	0	0	0
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	1,610,027	47,471	47,865	0	0	0	0	0
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	2,847,416	23,281	21,289	16,671	0	0	0	0
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	266,088,310	1,211,089	3,259,237	0	0	0	0	0
70688	36-6071399	10/02/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	90,000	994	877	754,990	0	0	0	0
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	542,250	8,885	8,728	0	0	0	0	0
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXLO	1,042,200	3,176	3,198	39,900	0	0	0	0
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	395,037	17,101	15,613	0	0	0	0	0
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	0	0	0	883	0	0	0	0
70688	36-6071399	07/22/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	30,482,895	632,780	824,208	49,323	0	0	0	0
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL	646,347	44,905	45,665	10,103	0	0	0	0
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	447,384	5,163	7,041	0	0	0	0	0
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	XXXL	116,494,113	2,961,355	3,589,494	0	0	0	0	0
70688	36-6071399	03/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	CO/I	OL	17,500	9,986	44,984	231,187	0	0	0	0
70688	36-6071399	06/03/2002	Transamerica Financial Life Insurance	NY	CO/I	XXXL	2,971,642,081	86,344,054	91,607,108	2,947,290	0	0	0	0
70688	36-6071399	06/03/2002	Transamerica Financial Life Insurance	NY	CO/I	AXXX	194,184,840	597,845	555,927	729,184	0	0	0	0
70688	36-6071399	06/03/2002	Transamerica Financial Life Insurance	NY	CO/I	OL	34,436,649	77,639	40,086	109,356	0	0	0	0
70688	36-6071399	08/15/2003	Transamerica Financial Life Insurance	NY	YRT/I	XXXLO	2,113,726	123,458	142,673	3,479	0	0	0	0
70688	36-6071399	09/01/2006	Transamerica Financial Life Insurance	NY	CO/I	XXXL	1,404,381,642	25,217,269	26,101,815	1,534,723	0	0	0	0
70688	36-6071399	09/01/2006	Transamerica Financial Life Insurance	NY	CO/I	AXXX	77,186,418	180,310	171,804	298,405	0	0	0	0
70688	36-6071399	09/01/2006	Transamerica Financial Life Insurance	NY	CO/I	OL	10,261,294	16,257	8,403	23,147	0	0	0	0
80659	82-4533188	04/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	8,316,457	13,560	12,901	0	0	0	0	0
80659	82-4533188	04/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	10,294	7	7	72,711	0	0	0	0
80659	82-4533188	07/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	83,695,902	1,333,722	1,806,638	180,728	0	0	0	0
80659	82-4533188	07/20/2001	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	0	0	0	1,235	0	0	0	0
80659	82-4533188	10/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	1,035,897	17,360	21,606	5,314	0	0	0	0
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	179,250	10,815	10,873	3,761	0	0	0	0
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	173,871	1,522	1,977	0	0	0	0	0
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	36,336,116	1,164,700	1,302,126	0	0	0	0	0
80659	82-4533188	03/01/2003	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	5,000	2,853	49,838	83,503	0	0	0	0
80659	82-4533188	05/14/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	1,545,989	2,292	2,208	12,819	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							10,341,793,282	361,476,376	392,943,922	20,673,335	0	0	3,464,384	0
1099999. Total General Account - Authorized Non-Affiliates							10,341,793,282	361,476,376	392,943,922	20,673,335	0	0	3,464,384	0
1199999. Total General Account Authorized							10,341,793,282	361,476,376	392,943,922	20,673,335	0	0	3,464,384	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0	0
60534	59-0781901	12/31/1996	AMERICAN HERITAGE LIFE INS CO	FL	CO/I	OL	3,600,983	1,378,210	1,415,559	38,357	0	0	0	0
60534	59-0781901	10/01/2021	American Heritage Life Insurance Company	FL	CO/I	OL	579,112,763	21,139,010	0	22,855,448	0	0	0	0
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	YRT/I	AXXX	661,913	308	502	2,949	0	0	0	0
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	3,759,222	15,980	52,505	0	0	0	0	0
68276	48-1024691	05/17/2000	EMPLOYERS REASSUR CORP	KS	CO/I	OL	33,750	40	35	(21,877)	0	0	0	0
60186	36-2554642	01/01/1984	Everlake Life Insurance Company	IL	YRT/I	XXXLO	5,829,100	9,101	337,493	(243,017)	0	0	0	0
60186	36-2554642	01/01/1984	Everlake Life Insurance Company	IL	YRT/I	AXXX	591,934	1,100	1,667,274	(4,446,739)	0	0	0	0
60186	36-2554642	01/01/1984	Everlake Life Insurance Company	IL	YRT/I	OL	4,758,318	32,091	114,399	(90,167)	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
60186	36-2554642	12/31/2001	Everlake Life Insurance Company	IL	OTH/I	OA	0	0	1,301,378,369	2,479,845	0	0	0	0
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	XXXL	37,100,000	687,574	769,487	280,455	0	0	0	0
88340	59-2859797	02/01/2005	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	92,316	75	69	2,419	0	0	0	0
97764	06-1053475	10/01/1987	IDEALIFE INS CO	CT	MCO/I	FA	0	0	0	2,450	0	0	0	0
65056	38-1659835	05/04/2001	JACKSON NATL LIFE INS CO	MI	CO/I	OL	7,577,271	7,475,153	7,448,440	53,280	0	0	0	0
65056	38-1659835	05/04/2001	JACKSON NATL LIFE INS CO	MI	CO/I	FA	0	3,345,969	3,444,738	0	0	0	0	0
65838	01-0233346	01/01/1981	JOHN HANCOCK LIFE INS CO USA	MI	MCO/I	OL	0	0	0	(27,785)	0	0	0	0
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	193,937	3,402	3,019	0	0	0	0	0
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	4,090,862	9,548	9,846	260,042	0	0	0	0
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL	158,122	28,906	29,050	0	0	0	0	0
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	2,471,415	7,046	6,393	110,126	0	0	0	0
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	13,718,612	114,367	119,894	169,792	0	0	0	0
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	174,186	10,109	9,126	2,156	0	0	0	0
65676	35-0472300	02/15/1999	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	1,904,828	12,363	20,413	23,576	0	0	0	0
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	722,500	374	661	3,772	0	0	0	0
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	4,281,724	18,320	54,621	0	0	0	0	0
65676	35-0472300	05/17/2000	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	56,250	66	59	(12,664)	0	0	0	0
65676	35-0472300	02/28/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	41,562,500	263,794	673,410	110,291	0	0	0	0
65676	35-0472300	06/01/2002	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	66,115,000	919,715	1,169,064	486,931	0	0	0	0
65676	35-0472300	03/05/2003	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	5,248,600	53,422	77,881	20,781	0	0	0	0
65676	35-0472300	03/05/2003	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	110,640,000	2,137,959	2,768,377	121,562	0	0	0	0
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	YRT/I	DIS	0	2,794	3,170	519	0	0	0	0
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	0	0	0	20,183	0	0	0	0
66346	58-0828824	07/20/2001	MUNICH AMER REASSUR CO	GA	CO/I	DIS	0	41,356	44,649	0	0	0	0	0
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	187,801	85	90	507	0	0	0	0
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	230,105	188	183	1,691	0	0	0	0
66346	58-0828824	12/08/2003	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	919,388	1,679	1,653	12,334	0	0	0	0
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	OL	66,542	134	124	0	0	0	0	0
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	AXXX	2,943,321	89,064	80,625	0	0	0	0	0
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	OL	11,889,354	53,230	58,478	279,023	0	0	0	0
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	COFW/I	XXXL	1,797,000	5,567	5,488	48,494	0	0	0	0
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	COFW/I	AXXX	13,614,176	253,637	452,400	367,392	0	0	0	0
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	IA	COFW/I	OL	194,066,883	715,911	788,050	5,237,086	0	0	0	3,297,263
66974	36-2428931	09/01/2001	NORTH AMER CO LIFE & HLTH INS	IA	YRT/I	AXXX	1,702,144	2,313	2,120	11,001	0	0	0	0
66974	36-2428931	05/09/2003	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	XXXL	23,602,025	612,846	676,988	43,943	0	0	0	0
88099	75-1608507	12/31/1994	OPTIMUM RE INS CO	TX	YRT/I	OL	0	197	179	0	0	0	0	0
88099	75-1608507	12/31/1994	OPTIMUM RE INS CO	TX	YRT/I	OL	0	0	0	(829)	0	0	0	0
88099	75-1608507	12/31/1994	OPTIMUM RE INS CO	TX	CO/I	OL	25,000	197	179	2,791	0	0	0	0
93777	38-2341728	02/01/2005	PAVONIA LIFE INS CO OF MI	MI	CO/I	XXXL	18,550,000	343,787	384,743	140,228	0	0	0	0
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	AXXX	834,747	348	538	3,260	0	0	0	0
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	4,686,577	19,452	68,311	0	0	0	0	0
87017	62-1003368	05/17/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL	33,750	40	35	(34,628)	0	0	0	0
87017	62-1003368	12/19/2001	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	330,000	3,133	4,910	938	0	0	0	0
97071	13-3126819	01/01/1994	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	806,574	2,919	3,105	8,008	0	0	0	0
97071	13-3126819	01/01/1994	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	DIS	0	1,758	2,121	0	0	0	0	0
97071	13-3126819	06/01/1998	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	89,348,454	1,644,204	2,198,961	244,488	0	0	0	0
97071	13-3126819	06/01/1998	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	432,500	16,800	18,927	1,011	0	0	0	0
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	619,894	239	356	2,310	0	0	0	0
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	3,457,355	13,003	49,733	0	0	0	0	0
97071	13-3126819	05/17/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	33,750	40	35	(25,147)	0	0	0	0
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL	506,532	4,114	7,548	0	0	0	0	0
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL	8,869	4,585	4,726	0	0	0	0	0
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXLO	682,500	839	1,655	0	0	0	0	0
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	845,937	28,033	25,780	21,870	0	0	0	0
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	1,011,826	12,063	10,963	7,024	0	0	0	0
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	11,345,813	72,813	337,820	9,370	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
97071	13-3126819	07/20/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	5,350,000	422,295	416,483	20,303	0	0	0	0
97071	13-3126819	07/20/2001	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	DIS	0	32	35	0	0	0	0	0
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	140,848	64	67	238	0	0	0	0
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	572,242	491	499	3,063	0	0	0	0
97071	13-3126819	12/08/2003	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	1,389,068	2,532	2,507	11,224	0	0	0	0
97071	13-3126819	05/14/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	4,122,633	6,111	5,889	28,967	0	0	0	0
97071	13-3126819	12/15/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	283,329	68	285	7,804	0	0	0	0
97071	13-3126819	01/19/2005	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	594,069	20,405	19,959	5,472	0	0	0	0
87572	23-2038295	02/01/1983	SCOTTISH RE US INC	DE	YRT/I	OL	37,296	34	31	1,659	0	0	0	0
87572	23-2038295	02/01/1983	SCOTTISH RE US INC	DE	CO/I	OL	92,316	75	69	2,419	0	0	0	0
87572	23-2038295	04/20/2001	SCOTTISH RE US INC	DE	YRT/I	AXXX	36,707,025	60,286	57,777	0	0	0	0	0
87572	23-2038295	04/20/2001	SCOTTISH RE US INC	DE	YRT/I	OL	41,176	29	26	241,594	0	0	0	0
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	YRT/I	XXXL	182,316	12,215	12,405	0	0	0	0	0
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	YRT/I	AXXX	194,626	1,874	2,879	3,545	0	0	0	0
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	CO/I	XXXL	57,537,134	1,475,266	1,792,565	0	0	0	0	0
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	CO/I	OL	5,000	2,853	26,302	112,844	0	0	0	0
87572	23-2038295	12/08/2003	SCOTTISH RE US INC	DE	YRT/I	AXXX	149,209	124	117	817	0	0	0	0
87572	23-2038295	12/08/2003	SCOTTISH RE US INC	DE	YRT/I	AXXX	681,103	1,251	1,215	8,164	0	0	0	0
87572	23-2038295	05/14/2004	SCOTTISH RE US INC	DE	YRT/I	AXXX	1,545,989	2,292	2,208	13,124	0	0	0	0
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	122,983	22,483	22,595	5,151	0	0	0	0
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	1,922,213	5,480	4,972	80,503	0	0	0	0
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	10,670,028	88,952	93,251	132,060	0	0	0	0
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	AXXX	135,478	7,862	7,098	1,677	0	0	0	0
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	1,481,532	9,615	15,877	18,337	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							1,402,992,536	43,754,059	1,329,290,438	29,283,816	0	0	0	3,297,263
2199999. Total General Account - Unauthorized Non-Affiliates							1,402,992,536	43,754,059	1,329,290,438	29,283,816	0	0	0	3,297,263
2299999. Total General Account Unauthorized							1,402,992,536	43,754,059	1,329,290,438	29,283,816	0	0	0	3,297,263
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	XXXL	288,674,667	6,019,870	7,537,539	1,896,468	0	0	0	0
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	XXXLO	7,879,237	40,524	74,104	51,763	0	0	0	0
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	AXXX	160,286,006	48,169,600	47,942,016	1,053,010	0	0	0	0
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	OL	1,735,208,750	297,378,458	305,477,045	11,399,575	0	0	0	0
66133	41-1760577	01/01/2012	WILTON REASSUR CO	MN	CO/I	ADB	0	(3,960)	(4,634)	0	0	0	0	0
66133	41-1760577	10/01/2021	Wilton Reassurance Corporation	MN	CO/I	XXXL	8,841,558,657	186,789,561	0	192,789,561	0	0	0	0
66133	41-1760577	10/01/2021	Wilton Reassurance Corporation	MN	CO/I	AXXX	3,494,206,456	247,221,147	0	253,221,147	0	0	0	0
66133	41-1760577	10/01/2021	Wilton Reassurance Corporation	MN	CO/I	OL	3,793,428,864	255,529,208	0	261,529,208	0	0	0	0
66133	41-1760577	10/01/2021	Wilton Reassurance Corporation	MN	CO/I	OA	0	3,346,554,209	0	3,426,554,209	0	0	0	3,980,055,793
66133	41-1760577	10/01/2021	Wilton Reassurance Corporation	MN	CO/I	OA	0	11,119,157	0	0	0	0	0	0
66133	41-1760577	10/01/2021	Wilton Reassurance Corporation	MN	CO/I	OA	0	10,399	0	0	0	0	0	0
66133	41-1760577	10/01/2021	Wilton Reassurance Corporation	MN	CO/G	OA	0	9,423,979	0	9,730,544	0	0	0	0
2499999. General Account - Certified U.S. Affiliates - Other							18,321,242,637	4,408,252,152	361,026,070	4,158,225,485	0	0	0	3,980,055,793
2599999. Total General Account - Certified U.S. Affiliates							18,321,242,637	4,408,252,152	361,026,070	4,158,225,485	0	0	0	3,980,055,793
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							18,321,242,637	4,408,252,152	361,026,070	4,158,225,485	0	0	0	3,980,055,793
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							18,321,242,637	4,408,252,152	361,026,070	4,158,225,485	0	0	0	3,980,055,793
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							30,066,028,455	4,813,482,588	2,083,260,430	4,208,182,637	0	0	3,464,384	3,983,353,056
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
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	MCO/I	VA	0	0	0	1,684,427	0	0	175,744,213	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
68241	22-1211670	06/01/2006	Prudential Insurance Company of America	NJ	MCO/G	VA	0	0	0	85,930	0	0	92,899,776	0
5399999. Separate Accounts - Authorized U.S. Non-Affiliates							0	0	0	1,770,357	0	0	268,643,989	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	1,770,357	0	0	268,643,989	0
5699999. Total Separate Accounts Authorized							0	0	0	1,770,357	0	0	268,643,989	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	1,770,357	0	0	268,643,989	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							30,066,028,455	4,813,482,588	2,083,260,430	4,209,952,993	0	0	272,108,373	3,983,353,056
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	0	0	0	0	0	0	0
9999999 - Totals							30,066,028,455	4,813,482,588	2,083,260,430	4,209,952,993	0	0	272,108,373	3,983,353,056

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
80624	13-1851754	04/01/1994	AMERICAN PROGRESSIVE L&H INS OF NY	NY	QA/I	OH	80,594	38,449	15,327	0	0	0	0
68560	11-2857098	01/01/1997	Bankers Conseco Life Insurance Company	NY	QA/I	OH	1,243	180	3,064	0	0	0	0
86258	13-2572994	07/04/2003	General Re Life Corporation	CT	CO/I	LTDI	21,054	3,025	79,020	0	0	0	0
65978	13-5581829	01/01/1989	Metropolitan Life Insurance Company	NY	QA/G	LTDI	0	0	385	0	0	0	0
71412	47-0246511	01/01/1990	Mutual of Omaha Insurance	NE	QA/I	LTDI	0	0	37,708	0	0	0	0
82627	06-0839705	01/01/1986	SWISS RE LIFE & HLTH AMER INC	MO	QA/I	OH	0	102	0	0	0	0	0
87572	23-2038295	01/01/2004	Scottish Re (U.S.) Inc	DE	QA/I	OH	8,485	0	2,301	0	0	0	0
41211	59-2174734	01/01/2004	Triton Insurance Company	TX	QA/I	OH	740,387	76,426	0	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							851,763	118,182	137,805	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							851,763	118,182	137,805	0	0	0	0
1199999. Total General Account Authorized							851,763	118,182	137,805	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
60534	59-0781901	10/01/2021	American Heritage Life Insurance Company	FL	QA/I	SD	17,973,056	194,888	9,824,616	0	0	0	0
60534	59-0781901	10/01/2021	American Heritage Life Insurance Company	FL	QA/G	OH	1,967,274	4,331	1,565,379	0	0	0	0
60186	36-2554642	01/01/1991	Everlake Life Insurance Company	IL	QA/I	OH	(2,818)	0	0	0	0	0	0
86231	39-0989781	01/01/1961	TRANSAMERICA LIFE INS CO	IA	QA/I	OH	0	0	67	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							19,937,512	199,219	11,390,062	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							19,937,512	199,219	11,390,062	0	0	0	0
2299999. Total General Account Unauthorized							19,937,512	199,219	11,390,062	0	0	0	0
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							20,789,275	317,401	11,527,867	0	0	0	0
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
8599999. Total Separate Accounts - Reciprocal Jurisdiction 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	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
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)							20,789,275	317,401	11,527,867	0	0	0	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	0	0	0	0	0	0
9999999 - Totals							20,789,275	317,401	11,527,867	0	0	0	0

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
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
60534	59-0781901	12/31/1996	AMERICAN HERITAGE LIFE INS CO	1,378,210	0	0	1,378,210	0	0000	0	0	0	0	0
60534	59-0781901	10/01/2021	American Heritage Life Insurance Company	21,139,010	2,337,637	0	23,476,647	0		24,882,560	0	0	0	23,476,647
68276	48-1024691	05/17/2000	EMPLOYERS REASSURANCE	16,328	0	18,231	34,559	0		0	0	0	1,475	1,475
60186	36-2554642	01/01/1984	Everlake Life Insurance Company	42,292	0	0	42,292	0		0	0	0	0	0
97764	06-1053475	10/01/1987	IDEALIFE INS CO	0	0	0	0	0		0	0	0	0	0
65056	38-1659835	01/01/2000	JACKSON NATIONAL	10,821,123	0	0	10,821,123	0		13,408,234	0	0	0	10,821,123
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	3,543,064	595,206	511,167	4,649,437	0		9,371,138	0	0	76,118	4,649,437
66974	36-2428931	06/15/1983	NORTH AMER CO LIFE & HLTH INS	1,732,700	1,532,112	92,252	3,357,064	0		0	3,297,263	0	1,748	3,299,011
88099	75-1608507	12/31/1994	OPTIMUM RE INS CO	33,065	0	0	33,065	100,000	0001	0	0	0	0	33,065
93777	38-2341728	02/01/2005	PAVONIA LIFE INS CO OF MI	343,787	43,755	62,353	449,895	0		609,426	0	0	5,630	449,895
97071	13-3126819	01/01/1994	SCOR GLOBAL LIFE USA REINS CO	2,253,406	801,362	179,834	3,234,602	0		0	0	2,429,865	35,960	2,465,825
86231	39-0989781	02/15/1999	TRANSAMERICA LIFE INS CO	142,701	118,850	68,323	329,874	350,000	0002	0	0	(238,627)	0	111,373
0899999. General Account - Life and Annuity U.S. Non-Affiliates				41,445,686	5,428,922	932,160	47,806,768	450,000	XXX	48,271,358	3,297,263	2,191,238	120,931	45,307,851
1099999. Total General Account - Life and Annuity Non-Affiliates				41,445,686	5,428,922	932,160	47,806,768	450,000	XXX	48,271,358	3,297,263	2,191,238	120,931	45,307,851
1199999. Total General Account Life and Annuity				41,445,686	5,428,922	932,160	47,806,768	450,000	XXX	48,271,358	3,297,263	2,191,238	120,931	45,307,851
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
60534	59-0781901	10/01/2021	American Heritage Life Insurance Company	11,589,213	0	0	11,589,213	0		12,398,012	0	0	0	11,589,213
1999999. General Account - Accident and Health U.S. Non-Affiliates				11,589,213	0	0	11,589,213	0	XXX	12,398,012	0	0	0	11,589,213
2199999. Total General Account - Accident and Health Non-Affiliates				11,589,213	0	0	11,589,213	0	XXX	12,398,012	0	0	0	11,589,213
2299999. Total General Account Accident and Health				11,589,213	0	0	11,589,213	0	XXX	12,398,012	0	0	0	11,589,213
2399999. Total General Account				53,034,899	5,428,922	932,160	59,395,981	450,000	XXX	60,669,370	3,297,263	2,191,238	120,931	56,897,064
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)				53,034,899	5,428,922	932,160	59,395,981	450,000	XXX	60,669,370	3,297,263	2,191,238	120,931	56,897,064
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				0	0	0	0	0	XXX	0	0	0	0	0
9999999 - Totals				53,034,899	5,428,922	932,160	59,395,981	450,000	XXX	60,669,370	3,297,263	2,191,238	120,931	56,897,064

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	113010547	BBVA USA	100,000
0002	1	266086554	CITIBANK, N.A.	350,000

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
66133	41-1760577	01/01/2012	Wilton Reassurance Company	MN	3	07/11/2011	20.0	351,604,492	9,068,679	3,914,638	364,587,809	14,290,809	350,297,000	70,059,400	0	0		75,460,584	0	0	75,460,584	21.5	100.0	350,297,000	0
66133	41-1760577	10/01/2021	Wilton Reassurance Company	MN	3	07/11/2021	20.0	4,056,647,903	9,712,332	76,518,767	4,142,879,002	21,601,736	4,121,277,266	824,255,453	0	0		0	3,980,055,793	0	3,980,055,793	96.6	100.0	4,121,277,266	0
0299999. General Account - Life and Annuity U.S. Affiliates - Other								4,408,252,395	18,781,011	80,433,405	4,507,466,811	35,892,545	4,471,574,266	894,314,853	0	0	XXX	75,460,584	3,980,055,793	0	4,055,516,377	XXX	XXX	4,471,574,266	0
0399999. Total General Account - Life and Annuity U.S. Affiliates								4,408,252,395	18,781,011	80,433,405	4,507,466,811	35,892,545	4,471,574,266	894,314,853	0	0	XXX	75,460,584	3,980,055,793	0	4,055,516,377	XXX	XXX	4,471,574,266	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								4,408,252,395	18,781,011	80,433,405	4,507,466,811	35,892,545	4,471,574,266	894,314,853	0	0	XXX	75,460,584	3,980,055,793	0	4,055,516,377	XXX	XXX	4,471,574,266	0
1099999. Total General Account - Life and Annuity Non-Affiliates								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
1199999. Total General Account Life and Annuity								4,408,252,395	18,781,011	80,433,405	4,507,466,811	35,892,545	4,471,574,266	894,314,853	0	0	XXX	75,460,584	3,980,055,793	0	4,055,516,377	XXX	XXX	4,471,574,266	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								4,408,252,395	18,781,011	80,433,405	4,507,466,811	35,892,545	4,471,574,266	894,314,853	0	0	XXX	75,460,584	3,980,055,793	0	4,055,516,377	XXX	XXX	4,471,574,266	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)								4,408,252,395	18,781,011	80,433,405	4,507,466,811	35,892,545	4,471,574,266	894,314,853	0	0	XXX	75,460,584	3,980,055,793	0	4,055,516,377	XXX	XXX	4,471,574,266	0
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
9999999 - Totals								4,408,252,395	18,781,011	80,433,405	4,507,466,811	35,892,545	4,471,574,266	894,314,853	0	0	XXX	75,460,584	3,980,055,793	0	4,055,516,377	XXX	XXX	4,471,574,266	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 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	4,230,742	53,273	57,068	56,552	60,116
2.	Commissions and reinsurance expense allowances	(172,702)	3,145	3,777	2,959	4,578
3.	Contract claims	190,056	125,752	87,339	75,146	93,931
4.	Surrender benefits and withdrawals for life contracts	0	21,633	31,155	37,262	39,152
5.	Dividends to policyholders and refunds to members	0	0	2	2	4
6.	Reserve adjustments on reinsurance ceded	(34,198)	(22,583)	(29,311)	(34,156)	(37,729)
7.	Increase in aggregate reserve for life and accident and health contracts	0	102,653	1,188,909	(4,316)	(864)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	17,191	7,427	7,021	6,917	6,771
9.	Aggregate reserves for life and accident and health contracts	4,825,328	2,083,549	2,015,097	847,822	888,603
10.	Liability for deposit-type contracts	0	0	0	0	0
11.	Contract claims unpaid	30,708	15,409	19,960	18,223	33,993
12.	Amounts recoverable on reinsurance	2,958	5,272	1,858	3,146	3,950
13.	Experience rating refunds due or unpaid	0	0	0	0	0
14.	Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	0	194	234	269	224
16.	Unauthorized reinsurance offset	2,499	2,220	2,086	2,907	9,182
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)	3,297	2,940	3,141	3,181	7,153
19.	Letters of credit (L)	450	600	600	350	500
20.	Trust agreements (T)	60,669	1,596,041	1,485,386	31,653	32,808
21.	Other (O)	2,191	6,957	7,410	6,563	48,668
	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)	3,980,055,793	0	0	0	0
24.	Letters of credit (L)	0	0	0	0	0
25.	Trust agreements (T)	75,460,584	79,449,948	77,920,580	84,420,297	81,349,818
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)	7,005,278,279	0	7,005,278,279
2.	Reinsurance (Line 16)	5,710,849	(5,710,849)	0
3.	Premiums and considerations (Line 15)	16,023,094	17,191,493	33,214,587
4.	Net credit for ceded reinsurance	XXX	4,569,721,797	4,569,721,797
5.	All other admitted assets (balance)	59,229,655	0	59,229,655
6.	Total assets excluding Separate Accounts (Line 26)	7,086,241,877	4,581,202,441	11,667,444,318
7.	Separate Account assets (Line 27)	429,519,628	0	429,519,628
8.	Total assets (Line 28)	7,515,761,505	4,581,202,441	12,096,963,946
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	2,390,821,702	4,552,993,553	6,943,815,255
10.	Liability for deposit-type contracts (Line 3)	12,433,678	0	12,433,678
11.	Claim reserves (Line 4)	22,110,468	30,707,805	52,818,273
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	109,254	0	109,254
13.	Premium & annuity considerations received in advance (Line 8)	280,045	0	280,045
14.	Other contract liabilities (Line 9)	122,576,852	0	122,576,852
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	2,498,917	(2,498,917)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	3,297,262	0	3,297,262
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)	3,980,055,793	0	3,980,055,793
19.	All other liabilities (balance)	224,442,119	0	224,442,119
20.	Total liabilities excluding Separate Accounts (Line 26)	6,758,626,090	4,581,202,441	11,339,828,531
21.	Separate Account liabilities (Line 27)	429,519,629	0	429,519,629
22.	Total liabilities (Line 28)	7,188,145,719	4,581,202,441	11,769,348,160
23.	Capital & surplus (Line 38)	327,615,786	XXX	327,615,786
24.	Total liabilities, capital & surplus (Line 39)	7,515,761,505	4,581,202,441	12,096,963,946
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	4,552,993,553		
26.	Claim reserves	30,707,805		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	5,710,849		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	4,589,412,207		
34.	Premiums and considerations	17,191,493		
35.	Reinsurance in unauthorized companies	2,498,917		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	19,690,410		
41.	Total net credit for ceded reinsurance	4,569,721,797		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	101,579	0	2,508	0	104,087	0
2. Alaska	AK	L	19,286	0	790	0	20,076	0
3. Arizona	AZ	L	483,324	0	9,581	0	492,906	0
4. Arkansas	AR	L	38,426	0	2,885	0	41,311	0
5. California	CA	L	1,173,352	3,700	22,838	0	1,199,890	0
6. Colorado	CO	L	202,185	150	4,212	0	206,547	0
7. Connecticut	CT	L	1,879,918	49,896	88,078	0	2,017,891	0
8. Delaware	DE	L	365,388	912	5,658	0	371,958	0
9. District of Columbia	DC	L	89,724	0	758	0	90,483	0
10. Florida	FL	L	7,334,069	585,092	131,518	0	8,050,679	0
11. Georgia	GA	L	1,085,995	1,493	21,207	0	1,108,695	0
12. Hawaii	HI	L	17,852	0	125	0	17,976	0
13. Idaho	ID	L	23,121	0	0	0	23,121	0
14. Illinois	IL	L	245,715	0	4,370	0	250,086	0
15. Indiana	IN	L	126,913	2,180	2,699	0	131,791	0
16. Iowa	IA	L	37,912	0	42	0	37,954	0
17. Kansas	KS	L	40,621	0	1,460	0	42,080	0
18. Kentucky	KY	L	164,052	1,380	702	0	166,134	0
19. Louisiana	LA	L	71,888	0	860	0	72,748	0
20. Maine	ME	L	123,211	0	7,099	0	130,310	0
21. Maryland	MD	L	523,962	1,100	6,308	0	531,370	0
22. Massachusetts	MA	L	578,975	2,400	14,435	0	595,810	0
23. Michigan	MI	L	676,962	0	2,522	0	679,484	0
24. Minnesota	MN	L	700,375	0	2,917	0	703,292	0
25. Mississippi	MS	L	36,807	0	1,996	0	38,804	0
26. Missouri	MO	L	113,780	0	1,860	0	115,640	0
27. Montana	MT	L	17,472	0	334	0	17,806	0
28. Nebraska	NE	L	30,968	0	1,037	0	32,006	0
29. Nevada	NV	L	300,047	100	5,012	0	305,158	0
30. New Hampshire	NH	L	155,803	0	2,971	0	158,775	0
31. New Jersey	NJ	L	6,262,922	15,571	325,942	0	6,604,435	0
32. New Mexico	NM	L	60,457	0	654	0	61,112	0
33. New York	NY	L	169,889,057	9,598,815	15,706,511	0	195,194,383	0
34. North Carolina	NC	L	1,994,083	601	40,180	0	2,034,864	0
35. North Dakota	ND	L	3,983	0	28	0	4,011	0
36. Ohio	OH	L	405,612	7,000	5,699	0	418,311	0
37. Oklahoma	OK	L	59,094	0	627	0	59,721	0
38. Oregon	OR	L	74,435	0	1,777	0	76,212	0
39. Pennsylvania	PA	L	3,098,717	13,751	107,884	0	3,220,352	0
40. Rhode Island	RI	L	143,964	15,000	918	0	159,882	0
41. South Carolina	SC	L	1,151,308	4,200	30,088	0	1,185,595	0
42. South Dakota	SD	L	19,740	0	1,091	0	20,831	0
43. Tennessee	TN	L	268,637	2,000	12,026	0	282,663	0
44. Texas	TX	L	990,121	750	18,449	0	1,009,320	0
45. Utah	UT	L	36,630	0	0	0	36,630	0
46. Vermont	VT	L	100,422	0	4,277	0	104,698	0
47. Virginia	VA	L	856,976	2,792	13,035	0	872,803	0
48. Washington	WA	L	262,252	0	2,084	0	264,336	0
49. West Virginia	WV	L	73,683	0	368	0	74,050	0
50. Wisconsin	WI	L	53,988	0	1,515	0	55,503	0
51. Wyoming	WY	L	8,957	0	132	0	9,089	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	31,166	1,200	1,719	0	34,085	0
55. U.S. Virgin Islands	VI	L	26,325	0	0	0	26,325	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	23,806	0	65	0	23,871	0
58. Aggregate Other Alien	OT	XXX	306,302	1,200	445	0	307,947	0
59. Subtotal		XXX	202,962,316	10,311,283	16,622,294	0	229,895,893	0
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	35,757	0	0	0	35,757	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	1,223,479	0	97,963	0	1,321,442	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	204,221,552	10,311,283	16,720,257	0	231,253,092	0
96. Plus reinsurance assumed		XXX	1,252,080	0	0	0	1,252,080	0
97 Totals (All Business)		XXX	205,473,632	10,311,283	16,720,257	0	232,505,172	0
98. Less reinsurance ceded		XXX	759,117,073	3,442,094,069	20,593,022	0	4,221,804,164	0
99. Totals (All Business) less Reinsurance Ceded		XXX	(553,643,441)	(3,431,782,786)	(c) (3,872,765)	0	(3,989,298,992)	0
DETAILS OF WRITE-INS								
58001. Alien Other		XXX	306,302	1,200	445	0	307,947	0
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	306,302	1,200	445	0	307,947	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 5

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

Premiums are generally allocated to those states where the insured risks reside.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	101,579	0	0	0	0	101,579
2. Alaska	AK	19,286	0	0	0	0	19,286
3. Arizona	AZ	483,324	0	0	0	0	483,324
4. Arkansas	AR	38,426	0	0	0	0	38,426
5. California	CA	1,173,352	3,700	0	0	0	1,177,052
6. Colorado	CO	202,185	150	0	0	0	202,335
7. Connecticut	CT	1,879,918	49,896	0	0	0	1,929,814
8. Delaware	DE	365,388	912	0	0	0	366,300
9. District of Columbia	DC	89,724	0	0	0	0	89,724
10. Florida	FL	7,334,069	585,092	0	0	0	7,919,162
11. Georgia	GA	1,085,995	1,493	0	0	0	1,087,488
12. Hawaii	HI	17,852	0	0	0	0	17,852
13. Idaho	ID	23,121	0	0	0	0	23,121
14. Illinois	IL	245,715	0	0	0	0	245,715
15. Indiana	IN	126,913	2,180	0	0	0	129,092
16. Iowa	IA	37,912	0	0	0	0	37,912
17. Kansas	KS	40,621	0	0	0	0	40,621
18. Kentucky	KY	164,052	1,380	0	0	0	165,432
19. Louisiana	LA	71,888	0	0	0	0	71,888
20. Maine	ME	123,211	0	0	0	0	123,211
21. Maryland	MD	523,962	1,100	0	0	0	525,063
22. Massachusetts	MA	578,975	2,400	0	0	0	581,375
23. Michigan	MI	676,962	0	0	0	0	676,962
24. Minnesota	MN	700,375	0	0	0	0	700,375
25. Mississippi	MS	36,807	0	0	0	0	36,807
26. Missouri	MO	113,780	0	0	0	0	113,780
27. Montana	MT	17,472	0	0	0	0	17,472
28. Nebraska	NE	30,968	0	0	0	0	30,968
29. Nevada	NV	300,047	100	0	0	0	300,147
30. New Hampshire	NH	155,803	0	0	0	0	155,803
31. New Jersey	NJ	6,262,922	15,571	0	0	0	6,278,492
32. New Mexico	NM	60,457	0	0	0	0	60,457
33. New York	NY	169,889,057	9,598,815	0	0	0	179,487,872
34. North Carolina	NC	1,994,083	601	0	0	0	1,994,684
35. North Dakota	ND	3,983	0	0	0	0	3,983
36. Ohio	OH	405,612	7,000	0	0	0	412,612
37. Oklahoma	OK	59,094	0	0	0	0	59,094
38. Oregon	OR	74,435	0	0	0	0	74,435
39. Pennsylvania	PA	3,098,717	13,751	0	0	0	3,112,468
40. Rhode Island	RI	143,964	15,000	0	0	0	158,964
41. South Carolina	SC	1,151,308	4,200	0	0	0	1,155,508
42. South Dakota	SD	19,740	0	0	0	0	19,740
43. Tennessee	TN	268,637	2,000	0	0	0	270,637
44. Texas	TX	990,121	750	0	0	0	990,871
45. Utah	UT	36,630	0	0	0	0	36,630
46. Vermont	VT	100,422	0	0	0	0	100,422
47. Virginia	VA	856,976	2,792	0	0	0	859,768
48. Washington	WA	262,252	0	0	0	0	262,252
49. West Virginia	WV	73,683	0	0	0	0	73,683
50. Wisconsin	WI	53,988	0	0	0	0	53,988
51. Wyoming	WY	8,957	0	0	0	0	8,957
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	31,166	1,200	0	0	0	32,366
55. U.S. Virgin Islands	VI	26,325	0	0	0	0	26,325
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	23,806	0	0	0	0	23,806
58. Aggregate Other Alien	OT	306,302	1,200	0	0	0	307,502
59. Total		202,962,316	10,311,283	0	0	0	213,273,599

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

PART 1 – ORGANIZATIONAL CHART

	FEIN	NAIC	STATE
Wilton Re Ltd.	98-1167824		
Wilton Reinsurance Bermuda Limited	98-0473393	AA-3190878	
Mills Creek LLC	83-3089547		DE
Proj Fox Acquisition Inc.			
Wilton Re (Canada) Limited			
ivari Holdings ULC			
ivari		AA-1561040	
Wilton Re Overseas Limited			
Wilton Re U.S. Holdings Trust			
Wilton Re U.S. Holdings, Inc.	32-0132101		
Wilton Re Services, Inc.	32-0132104		DE
Wilton Re Finance LLC	46-2151727		DE
Wilcac Structured Settlements, Inc.	36-3658347		IL
Wilton Re Assignment Illinois, Inc.	42-1477359		IL
Wilton Re Assignment Kentucky, Inc.	61-1314968		KY
Wilton Re Annuity Service Corporation	85-0325648		NM
Wilton Re Structured Settlements, Inc.	61-1068209		KY
Wilton Reassurance Company	41-1760577	66133	MN
Wilton Reassurance Life Company of New York	94-1516991	60704	NY
Texas Life Insurance Company	74-0940890	69396	TX
Wilcac Life Insurance Company	36-0947200	62413	IL
Redding Reassurance Company 3 LLC	82-5159810	16399	MO

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 *
	Wilton Re	00000	98-1167824				Wilton Re Ltd.	CAN	UIP	Wilton Re Ltd	Board of Directors	0.000	Wilton Re Ltd	NO	
	Wilton Re	00000	98-0473393				Wilton Reinsurance Bermuda Limited	BMU	IA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	83-3089547				Mills Creek LLC	DE	NIA	Wilton Re Bermuda Ltd.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000					Proj Fox Acquisition Inc.	CAN	NIA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000					Wilton Re (Canada) Ltd.	BMU	IA	Proj Fox Acquisition Inc.	Ownership	100.000	Wilton Re Ltd	NO	1
	Wilton Re	00000					ivari Holdings ULC	CAN	IA	Wilton Re (Canada) Ltd	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	AA-1561040				ivari	CAN	IA	ivari Canada ULC	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000					Wilton Re U.S. Holdings Trust	CAN	UIP	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	32-0132101				Wilton Re U.S. Holdings, Inc.	DE	UIP	Wilton Re U.S. Holdings Trust	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000					Wilton Re Overseas Limited	BMU	IA	Wilton Re Ltd	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	32-0132104				Wilton Re Services, Inc.	DE	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	46-2151727				Wilton Re Finance LLC	DE	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	36-3658347				Wilcac Structured Settlements, Inc.	IL	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	66133	41-1760577				Wilton Reassurance Company	MN	UDP	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	16399	82-5159810				Redding Reassurance Company 3 LLC	MO	OTH	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	NO	2
	Wilton Re	60704	94-1516991				Wilton Reassurance Life Company of New York	NY	RE	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	69396	74-0940890				Texas Life Insurance Company	TX	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	62413	36-0947200				Wilcac Life Insurance Company	IL	IA	Wilton Reassurance Company	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	61-1068209				Wilton Re Structured Settlements, Inc.	KY	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	85-0325648				Wilton Re Annuity Service Corporation	NM	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	42-1477359				Wilton Re Assignment Illinois, Inc.	IL	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	
	Wilton Re	00000	61-1314968				Wilton Re Assignment Kentucky, Inc.	KY	NIA	Wilton Re U.S. Holdings, Inc.	Ownership	100.000	Wilton Re Ltd	NO	

Asterisk	Explanation
1	Nova Scotia Business Number 80116754RC0001
2	Special Purpose Finacial Captive

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	98-1167824	Wilton Re Ltd	306,990,952	(209,355,914)	0	0	(70,847)	0		0	97,564,191	0
00000	98-0473393	Wilton Reinsurance Bermuda Limited	(320,000,000)	55,139,974	0	0	(3,086,435)	177,101,856		0	(90,844,605)	(13,561,696,452)
00000	83-3089547	Mills Creek LLC	0	(55,139,974)	0	0	0	0		0	(55,139,974)	0
00000		Proj Fox Acquisition Inc.	0	(87,630)	0	0	(48,961)	0		0	(136,591)	0
00000		Wilton Re (Canada) Ltd.	0	87,630	0	0	(287,130)	804,549		0	605,049	(2,843,000)
00000		ivari Holdings ULC	0	0	0	0	922,011	0		0	922,011	0
00000	AA-1561040	ivari	0	0	0	0	(585,920)	(804,549)		0	(1,390,469)	2,843,000
00000		Wilton Re U.S. Holdings Trust	0	0	0	0	0	0		0	0	0
00000	32-0132101	Wilton Re U.S. Holdings, Inc.	13,009,048	(256,000,000)	0	0	0	0		5,937,500	(237,053,452)	0
00000		Wilton Re Overseas Limited	0	209,355,914	0	0	(529,286)	0		0	208,826,628	0
00000	32-0132104	Wilton Re Services, Inc	0	6,000,000	0	0	34,866,934	0		0	40,866,934	0
00000	46-2151727	Wilton Re Finance, LLC	0	0	0	0	0	0		14,687,500	14,687,500	0
00000	36-3658347	Wilcac Structured Settlements Inc	0	0	0	0	0	0		0	0	0
66133	41-1760577	Wilton Reassurance Company	10,000,000	250,000,000	0	0	(22,350,777)	230,245,411		(20,625,000)	447,269,634	9,316,695,522
16639	82-5159810	Redding Reassurance Company 3 LLC	(10,000,000)	0	0	0	(603,376)	(45,695,876)		0	(56,299,252)	(1,436,754,801)
60704	94-1516991	Wilton Reassurance Life Company of New York	0	0	0	0	(3,858,815)	(413,340,852)		0	(417,199,667)	4,385,574,482
69396	74-0940890	Texas Life Insurance Company	0	0	0	0	0	0		0	0	0
62413	36-0947200	Wilcac Life Insurance Company	0	0	0	0	(4,367,399)	51,689,462		0	47,322,063	1,696,181,249
00000	61-1068209	Wilton Re Structured Settlements, Inc.	0	0	0	0	0	0		0	0	0
00000	85-0325648	Wilton Re Annuity Service Corporation	0	0	0	0	0	0		0	0	0
00000		Wilton Re Assignment Illinois, Inc.	0	0	0	0	0	0		0	0	0
00000	61-1314968	Wilton Re Assignment Kentucky, Inc.	0	0	0	0	0	0		0	0	0
9999999 Control Totals			0	0	0	0	(1)	1	XXX	0	0	400,000,000

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)
Wilton Reassurance Company	Wilton Re U.S. Holdings, Inc.	100.000	NO	Wilton Re Ltd.	Wilton Reassurance Company, Wilton Reassurance Life Company of New York, Wilcac Life Insurance Company, Texas Life Insurance Company	100.000	NO
Wilton Reassurance Life Company of New York	Wilton Reassurance Company	100.000	NO	Wilton Re Ltd.	Wilton Reassurance Company, Wilton Reassurance Life Company of New York, Wilcac Life Insurance Company, Texas Life Insurance Company	100.000	NO
Wilcac Life Insurance Company	Wilton Reassurance Company	100.000	NO	Wilton Re Ltd.	Wilton Reassurance Company, Wilton Reassurance Life Company of New York, Wilcac Life Insurance Company, Texas Life Insurance Company	100.000	NO
Texas Life Insurance Company	Wilton Reassurance Company	100.000	NO	Wilton Re Ltd.	Wilton Reassurance Company, Wilton Reassurance Life Company of New York, Wilcac Life Insurance Company, Texas Life Insurance Company	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

10. Business Not Written.
11. Business Not Written.
12. Business Not Written.
16. Business Not Written.
17. Business Not Written.
18. Business Not Written.
19. Business Not Written.
20. Business Not Written.
21. Business Not Written.
25. Business Not Written.
26. Business Not Written.
27. Business Not Written.
28. Business Not Written.
30. Business Not Written.
31. Does Not Apply.
32. Does Not Apply.
33. Does Not Apply. We use the ultimate parent's committee which has a majority of independent members.
35. Business Not Written.
37. Business Not Written.
38. Business Not Written.
40. Business Not Written.
41. Business Not Written.
42. Does Not Apply.
48. The Company's direct written and assumed premiums in the current year are below the threshold requirement for the management's report of internal control over financial reporting and therefore it is not subject to model audit rule section 16.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



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



12. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



35. Health Care Receivables Supplement [Document Identifier 470]



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



38. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Premium Tax Recoverable	0	0	0	435
2505. Collateral and Related Receivables	0	0	0	270,000
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	270,435

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Contingency Reserve	241,638	404,779
2505. Deposit-type Fund Suspense	189,750	400,949
2506. Swap Collateral	0	360,014
2507. Payable to NACOLAH	0	250,702
2597. Summary of remaining write-ins for Line 25 from overflow page	431,388	1,416,444

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Miscellaneous Income	171,369	126,986
08.305. Fund Manager Fees	39,385	27,568
08.306. Modco Investment Income	4,232	88,618
08.307. Service Fees	0	95
08.308. Allocated Share of Loss on Sale of Fixed Assets	0	(761,340)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	214,986	(518,073)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Contingency Reserve	(413,843)	404,779
2797. Summary of remaining write-ins for Line 27 from overflow page	(413,843)	404,779

Additional Write-ins for Exhibit of Capital Gains and Losses Line 9

	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)
0904. Reclass of hedge derivative RGL into NII	290,347	(317,487)	(27,140)	0	0
0997. Summary of remaining write-ins for Line 9 from overflow page	290,347	(317,487)	(27,140)	0	0

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	0	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0

OVERFLOW PAGE FOR WRITE-INS

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Miscellaneous Income	210,755	209,836	0	729	0	190	0	0	0
08.305. Modco Investment Income	4,232	4,232	0	0	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	214,987	214,068	0	729	0	190	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. Modco Investment Income	4,232	0	4,232	0	0	0	0	0	0	0	0	0
08.305. Prepaid Reinsurance - NYSID allowed under Circ Letter 11	(877,236)	0	(31,505)	(845,731)	0	0	0	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(873,004)	0	(27,273)	(845,731)	0	0	0	0	0	0	0	0

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

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
08.304. Non-proprietary Product Revenue	345	0	0	0	0	345	0
08.305. Modco Investment Income	0	0	0	0	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	345	0	0	0	0	345	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1 Amount	2 Percentage of Column 1 Line 13	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	988,748,576	14.114	988,748,576	0	988,748,576	14.114
	1.02 All other governments	32,797,105	0.468	32,797,105	0	32,797,105	0.468
	1.03 U.S. states, territories and possessions, etc. guaranteed	38,930,361	0.556	38,930,361	0	38,930,361	0.556
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	68,482,121	0.978	68,482,121	0	68,482,121	0.978
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	479,405,244	6.843	479,405,244	0	479,405,244	6.843
	1.06 Industrial and miscellaneous	4,162,257,260	59.414	4,162,257,260	0	4,162,257,260	59.416
	1.07 Hybrid securities	63,123,644	0.901	63,123,644	0	63,123,644	0.901
	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	4,557,717	0.065	4,557,717	0	4,557,717	0.065
	1.11 Total long-term bonds	5,838,302,027	83.339	5,838,302,027	0	5,838,302,027	83.341
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	100,843,756	1.439	100,843,756	0	100,843,756	1.440
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	100,843,756	1.439	100,843,756	0	100,843,756	1.440
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	8,198,375	0.117	8,198,375	0	8,198,375	0.117
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
	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	0	0.000	0	0	0	0.000
	3.08 Total common stocks	8,198,375	0.117	8,198,375	0	8,198,375	0.117
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	461,111,127	6.582	461,111,127	0	461,111,127	6.582
	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	461,111,127	6.582	461,111,127	0	461,111,127	6.582
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000	0	0	0	0.000
	5.02 Properties held for production of income		0.000	0	0	0	0.000
	5.03 Properties held for sale		0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	37,620,111	0.537	37,620,111	0	37,620,111	0.537
	6.02 Cash equivalents (Schedule E, Part 2)	135,511,846	1.934	135,511,845	0	135,511,845	1.934
	6.03 Short-term investments (Schedule DA)	996,478	0.014	996,479	0	996,479	0.014
	6.04 Total cash, cash equivalents and short-term investments	174,128,435	2.486	174,128,435	0	174,128,435	2.486
7.	Contract loans	29,382,835	0.419	29,245,986	0	29,245,986	0.417
8.	Derivatives (Schedule DB)	7,166,166	0.102	7,166,166	0	7,166,166	0.102
9.	Other invested assets (Schedule BA)	383,689,456	5.477	383,689,456	0	383,689,456	5.477
10.	Receivables for securities	2,667,716	0.038	2,592,951	0	2,592,951	0.037
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	7,005,489,894	100.000	7,005,278,279	0	7,005,278,279	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		631,922,396
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	278,833,319	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	278,833,319
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		188,586
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		16,383,098
7.	Deduct amounts received on disposals, Part 3, Column 15		464,772,085
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,444,187
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)		461,111,128
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		461,111,128
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		461,111,128

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		424,782,709
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	64,252,726	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	113,785,079	178,037,805
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		80,630
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	43,790,512	
	5.2 Totals, Part 3, Column 9	(19,451,596)	24,338,916
6.	Total gain (loss) on disposals, Part 3, Column 19		65,934,350
7.	Deduct amounts received on disposals, Part 3, Column 16		309,152,176
8.	Deduct amortization of premium and depreciation		93,218
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	43,419	
	9.2 Totals, Part 3, Column 14	(282,980)	(239,561)
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)		383,689,456
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		383,689,456

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,160,515,031
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,068,441,543
3.	Accrual of discount		18,596,484
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(375,738)	
	4.2. Part 2, Section 1, Column 15	2,085,800	
	4.3. Part 2, Section 2, Column 13	164,515	
	4.4. Part 4, Column 11	(76,108,677)	(74,234,101)
5.	Total gain (loss) on disposals, Part 4, Column 19		130,256,567
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,356,253,785
7.	Deduct amortization of premium		3,698,909
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	(2,180,285)	(2,180,285)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	799,770	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	48	799,818
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		6,701,432
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		5,947,344,159
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		5,947,344,159

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	988,748,576	995,248,150	988,111,818	985,626,203
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	32,797,105	35,351,413	34,884,736	32,290,000
	4.	Totals	1,021,545,682	1,030,599,563	1,022,996,554	1,017,916,203
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	38,930,361	58,942,954	39,136,637	38,120,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	68,482,121	84,421,235	55,513,192	88,200,722
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	479,405,244	592,985,064	371,038,317	584,732,190
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	3,673,239,898	3,944,671,373	3,672,591,608	3,697,365,957
	9.	Canada	98,516,771	107,934,236	98,683,940	96,541,275
	10.	Other Countries	458,181,951	483,978,048	459,493,459	461,604,944
	11.	Totals	4,229,938,621	4,536,583,656	4,230,769,008	4,255,512,176
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	5,838,302,027	6,303,532,472	5,719,453,708	5,984,481,291
PREFERRED STOCKS	14.	United States	92,418,289	93,518,625	90,549,746	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	1,810,724	1,920,634	1,819,135	
	16.	Other Countries	6,614,743	6,613,843	6,385,784	
	17.	Totals	100,843,756	102,053,102	98,754,666	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	100,843,756	102,053,102	98,754,666	
COMMON STOCKS	20.	United States	8,198,375	8,198,375	8,033,860	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	8,198,375	8,198,375	8,033,860	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	8,198,375	8,198,375	8,033,860	
	26.	Total Stocks	109,042,131	110,251,477	106,788,526	
	27.	Total Bonds and Stocks	5,947,344,158	6,413,783,949	5,826,242,234	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	8,578,931	549,417,168	13,640,845	159,781,274	257,330,357	XXX	988,748,576	16.9	250,683,590	5.1	988,748,576	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	8,578,931	549,417,168	13,640,845	159,781,274	257,330,357	XXX	988,748,576	16.9	250,683,590	5.1	988,748,576	0
2. All Other Governments												
2.1 NAIC 1	788,493	28,840,882	200,000	970,074	0	XXX	30,799,449	0.5	3,999,946	0.1	26,338,188	4,461,261
2.2 NAIC 2	0	1,997,657	0	0	0	XXX	1,997,657	0.0	1,997,099	0.0	0	1,997,657
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	788,493	30,838,538	200,000	970,074	0	XXX	32,797,105	0.6	5,997,045	0.1	26,338,188	6,458,917
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	7,000,000	0	31,930,361	0	XXX	38,930,361	0.7	38,956,021	0.8	38,930,361	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	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	0	7,000,000	0	31,930,361	0	XXX	38,930,361	0.7	38,956,021	0.8	38,930,361	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	13,000,000	420,070	14,217,246	33,425,103	1,406,304	XXX	62,468,724	1.1	110,330,450	2.2	62,468,724	0
4.2 NAIC 2	186,695	746,782	933,477	1,866,954	2,279,489	XXX	6,013,397	0.1	6,087,716	0.1	0	6,013,397
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	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	13,186,695	1,166,852	15,150,723	35,292,057	3,685,793	XXX	68,482,121	1.2	116,418,166	2.4	62,468,724	6,013,397
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	23,256,018	107,075,248	88,782,378	120,179,814	101,639,656	XXX	440,933,114	7.6	341,162,931	6.9	433,524,401	7,408,712
5.2 NAIC 2	59,035	114,364	181,961	32,298,972	5,817,797	XXX	38,472,130	0.7	46,321,372	0.9	35,750,659	2,721,471
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	23,315,052	107,189,612	88,964,340	152,478,787	107,457,453	XXX	479,405,243	8.2	387,484,303	7.9	469,275,060	10,130,183

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	162,570,112	498,818,049	729,730,190	293,179,545	289,086,400	XXX	1,973,384,297	33.8	1,910,471,311	38.7	1,446,447,088	526,937,209
6.2 NAIC 2	156,111,796	475,745,916	562,841,572	315,882,235	294,904,956	XXX	1,805,486,475	30.9	1,594,999,425	32.3	1,374,637,909	430,848,566
6.3 NAIC 3	42,118,426	123,722,598	79,854,587	25,202,839	0	XXX	270,898,450	4.6	378,572,276	7.7	97,185,527	173,712,923
6.4 NAIC 4	21,734,897	44,795,311	32,120,253	10,399,390	0	XXX	109,049,851	1.9	153,712,636	3.1	15,865,566	93,184,284
6.5 NAIC 5	1,091,065	1,763,599	0	0	0	XXX	2,854,663	0.0	15,125,705	0.3	397,900	2,456,763
6.6 NAIC 6	0	1,580,000	0	0	3	XXX	1,580,003	0.0	3	0.0	3	1,580,000
6.7 Totals	383,626,295	1,146,425,474	1,404,546,602	644,664,008	583,991,359	XXX	4,163,253,738	71.3	4,052,881,357	82.2	2,934,533,993	1,228,719,745
7. Hybrid Securities												
7.1 NAIC 1	0	4,120,915	3,711,019	0	0	XXX	7,831,934	0.1	7,839,593	0.2	0	7,831,934
7.2 NAIC 2	1,393,228	26,343,107	8,473,522	1,376,356	7,501,821	XXX	45,088,034	0.8	53,023,998	1.1	35,871,699	9,216,336
7.3 NAIC 3	200,355	5,755,396	2,777,288	606,975	462,740	XXX	9,802,754	0.2	11,788,937	0.2	6,474,512	3,328,242
7.4 NAIC 4	400,917	0	0	0	0	XXX	400,917	0.0	405,271	0.0	400,917	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	4	XXX	4	0.0	4	0.0	4	0
7.7 Totals	1,994,500	36,219,418	14,961,829	1,983,332	7,964,565	XXX	63,123,644	1.1	73,057,803	1.5	42,747,132	20,376,512
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	93,838	410,179	469,192	938,384	742,887	XXX	2,654,481	0.0	4,617,867	0.1	0	2,654,481
10.2 NAIC 2	0	669,130	498,750	0	0	XXX	1,167,880	0.0	669,130	0.0	1,167,880	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	735,356	0	0	0	XXX	735,356	0.0	2,123,353	0.0	735,356	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	93,838	1,814,665	967,942	938,384	742,887	XXX	4,557,717	0.1	7,410,351	0.2	1,903,236	2,654,481

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 208,287,392	1,196,102,511	850,750,872	640,404,555	650,205,604	0	3,545,750,935	60.7	XXX	XXX	2,996,457,338	549,293,597
11.2 NAIC 2	(d) 157,750,753	505,616,956	572,929,281	351,424,518	310,504,064	0	1,898,225,573	32.5	XXX	XXX	1,447,428,147	450,797,426
11.3 NAIC 3	(d) 42,318,780	129,477,994	82,631,875	25,809,814	462,740	0	280,701,204	4.8	XXX	XXX	103,660,039	177,041,165
11.4 NAIC 4	(d) 22,135,815	45,530,667	32,120,253	10,399,390	0	0	110,186,124	1.9	XXX	XXX	17,001,840	93,184,284
11.5 NAIC 5	(d) 1,091,065	1,763,599	0	0	0	0	(c) 2,854,663	0.0	XXX	XXX	397,900	2,456,763
11.6 NAIC 6	(d) 0	1,580,000	0	0	7	0	(c) 1,580,007	0.0	XXX	XXX	7	1,580,000
11.7 Totals	431,583,805	1,880,071,726	1,538,432,281	1,028,038,277	961,172,415	0	(b) 5,839,298,505	100.0	XXX	XXX	4,564,945,270	1,274,353,235
11.8 Line 11.7 as a % of Col. 7	7.4	32.2	26.3	17.6	16.5	0.0	100.0	XXX	XXX	XXX	78.2	21.8
12. Total Bonds Prior Year												
12.1 NAIC 1	253,297,634	754,732,610	935,871,829	443,359,322	280,800,315	0	XXX	XXX	2,668,061,709	54.1	2,082,033,628	586,028,081
12.2 NAIC 2	97,086,746	519,860,898	634,184,345	306,891,092	145,075,662	0	XXX	XXX	1,703,098,741	34.5	1,299,137,154	403,961,588
12.3 NAIC 3	5,094,427	122,138,787	212,523,923	42,225,238	8,378,838	0	XXX	XXX	390,361,213	7.9	176,933,780	213,427,433
12.4 NAIC 4	602,546	49,356,594	98,963,771	7,318,350	0	0	XXX	XXX	156,241,261	3.2	32,321,559	123,919,702
12.5 NAIC 5	927,286	7,886,486	6,311,934	0	0	0	XXX	XXX	(c) 15,125,705	0.3	2,988,188	12,137,518
12.6 NAIC 6	0	0	0	0	7	0	XXX	XXX	(c) 7	0.0	7	0
12.7 Totals	357,008,639	1,453,975,374	1,887,855,801	799,794,001	434,254,821	0	XXX	XXX	(b) 4,932,888,636	100.0	3,593,414,315	1,339,474,321
12.8 Line 12.7 as a % of Col. 9	7.2	29.5	38.3	16.2	8.8	0.0	XXX	XXX	100.0	XXX	72.8	27.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	124,256,173	1,027,305,780	664,982,268	588,756,421	591,156,696	0	2,996,457,338	51.3	2,082,033,628	42.2	2,996,457,338	XXX
13.2 NAIC 2	109,209,136	390,944,075	444,594,982	250,862,054	251,817,900	0	1,447,428,147	24.8	1,299,137,154	26.3	1,447,428,147	XXX
13.3 NAIC 3	22,565,718	50,459,313	23,014,723	7,620,285	0	0	103,660,039	1.8	176,933,780	3.6	103,660,039	XXX
13.4 NAIC 4	3,817,232	10,684,926	2,499,682	0	0	0	17,001,840	0.3	32,321,559	0.7	17,001,840	XXX
13.5 NAIC 5	0	397,900	0	0	0	0	397,900	0.0	2,988,188	0.1	397,900	XXX
13.6 NAIC 6	0	0	0	0	7	0	7	0.0	7	0.0	7	XXX
13.7 Totals	259,848,258	1,479,791,995	1,135,091,654	847,238,760	842,974,603	0	4,564,945,270	78.2	3,593,414,315	72.8	4,564,945,270	XXX
13.8 Line 13.7 as a % of Col. 7	5.7	32.4	24.9	18.6	18.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.4	25.3	19.4	14.5	14.4	0.0	78.2	XXX	XXX	XXX	78.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	84,031,219	168,796,731	185,768,604	51,648,135	59,048,908	0	549,293,597	9.4	586,028,081	11.9	XXX	549,293,597
14.2 NAIC 2	48,541,618	114,672,881	128,334,299	100,562,464	58,686,164	0	450,797,426	7.7	403,961,588	8.2	XXX	450,797,426
14.3 NAIC 3	19,753,062	79,018,681	59,617,153	18,189,529	462,740	0	177,041,165	3.0	213,427,433	4.3	XXX	177,041,165
14.4 NAIC 4	18,318,583	34,845,741	29,620,571	10,399,390	0	0	93,184,284	1.6	123,919,702	2.5	XXX	93,184,284
14.5 NAIC 5	1,091,065	1,365,699	0	0	0	0	2,456,763	0.0	12,137,518	0.2	XXX	2,456,763
14.6 NAIC 6	0	1,580,000	0	0	0	0	1,580,000	0.0	0	0.0	XXX	1,580,000
14.7 Totals	171,735,547	400,279,732	403,340,627	180,799,517	118,197,812	0	1,274,353,235	21.8	1,339,474,321	27.2	XXX	1,274,353,235
14.8 Line 14.7 as a % of Col. 7	13.5	31.4	31.7	14.2	9.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.9	6.9	6.9	3.1	2.0	0.0	21.8	XXX	XXX	XXX	XXX	21.8

(a) Includes $ 985,039,295 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 8,717,852 current year of bonds with Z designations and $ 4,999,680 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 $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 996,478 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	6,902,580	545,361,201	10,739,782	157,370,717	248,406,565	XXX	968,780,844	16.6	236,184,410	4.8	968,780,844	0
1.02 Residential Mortgage-Backed Securities	281,534	593,086	44,848	(162,338)	8,825,483	XXX	9,582,612	0.2	3,543,083	0.1	9,582,612	0
1.03 Commercial Mortgage-Backed Securities	1,374,361	3,398,954	2,856,216	2,572,896	98,310	XXX	10,300,737	0.2	10,830,262	0.2	10,300,737	0
1.04 Other Loan-Backed and Structured Securities	20,456	63,927	0	0	0	XXX	84,383	0.0	125,834	0.0	84,383	0
1.05 Totals	8,578,931	549,417,168	13,640,845	159,781,274	257,330,357	XXX	988,748,576	16.9	250,683,590	5.1	988,748,576	0
2. All Other Governments												
2.01 Issuer Obligations	788,493	30,838,538	200,000	970,074	0	XXX	32,797,105	0.6	5,997,045	0.1	26,338,188	6,458,917
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	788,493	30,838,538	200,000	970,074	0	XXX	32,797,105	0.6	5,997,045	0.1	26,338,188	6,458,917
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	7,000,000	0	31,930,361	0	XXX	38,930,361	0.7	38,956,021	0.8	38,930,361	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	0	7,000,000	0	31,930,361	0	XXX	38,930,361	0.7	38,956,021	0.8	38,930,361	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	13,186,695	1,166,852	15,150,723	35,292,057	3,685,793	XXX	68,482,121	1.2	116,418,166	2.4	62,468,724	6,013,397
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	13,186,695	1,166,852	15,150,723	35,292,057	3,685,793	XXX	68,482,121	1.2	116,418,166	2.4	62,468,724	6,013,397
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	20,216,421	99,333,040	85,675,627	122,951,324	74,406,013	XXX	402,582,426	6.9	332,671,293	6.7	398,653,091	3,929,334
5.02 Residential Mortgage-Backed Securities	2,842,548	7,004,057	1,788,417	21,761,403	29,605,242	XXX	63,001,667	1.1	30,829,784	0.6	63,001,667	0
5.03 Commercial Mortgage-Backed Securities	136,133	442,318	823,321	2,354,226	387,257	XXX	4,143,255	0.1	12,475,780	0.3	4,143,255	0
5.04 Other Loan-Backed and Structured Securities	119,950	410,197	676,974	5,411,834	3,058,941	XXX	9,677,896	0.2	11,507,445	0.2	3,477,047	6,200,849
5.05 Totals	23,315,052	107,189,612	88,964,340	152,478,787	107,457,453	XXX	479,405,243	8.2	387,484,302	7.9	469,275,060	10,130,183
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	350,016,359	1,044,347,891	1,307,839,175	581,343,623	572,225,552	XXX	3,855,772,600	66.0	3,725,451,888	75.5	2,898,750,537	957,022,063
6.02 Residential Mortgage-Backed Securities	1,031,622	2,156,455	540,107	1,065,609	2,365,415	XXX	7,159,208	0.1	8,421,548	0.2	2,540,930	4,618,278
6.03 Commercial Mortgage-Backed Securities	534,050	9,749,523	16,853,760	3,166,684	3,626,477	XXX	33,930,495	0.6	33,086,152	0.7	20,816,531	13,113,964
6.04 Other Loan-Backed and Structured Securities	32,044,263	90,171,605	79,313,560	59,088,092	5,773,915	XXX	266,391,435	4.6	285,921,769	5.8	12,425,996	253,965,440
6.05 Totals	383,626,295	1,146,425,474	1,404,546,602	644,664,008	583,991,359	XXX	4,163,253,738	71.3	4,052,881,358	82.2	2,934,533,993	1,228,719,745
7. Hybrid Securities												
7.01 Issuer Obligations	1,994,500	36,219,418	14,961,829	1,983,332	5,289,552	XXX	60,448,630	1.0	70,384,585	1.4	40,072,119	20,376,512
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	2,675,013	XXX	2,675,013	0.0	2,673,218	0.1	2,675,013	0
7.05 Totals	1,994,500	36,219,418	14,961,829	1,983,332	7,964,565	XXX	63,123,644	1.1	73,057,803	1.5	42,747,132	20,376,512
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 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	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	93,838	1,814,665	967,942	938,384	742,887	XXX	4,557,717	0.1	7,410,351	0.2	1,903,236	2,654,481
10.03 Totals	93,838	1,814,665	967,942	938,384	742,887	XXX	4,557,717	0.1	7,410,351	0.2	1,903,236	2,654,481
11. Total Bonds Current Year												
11.01 Issuer Obligations	393,105,048	1,764,266,939	1,434,567,136	931,841,488	904,013,475	XXX	5,427,794,087	93.0	XXX	XXX	4,433,993,863	993,800,223
11.02 Residential Mortgage-Backed Securities	4,155,704	9,753,598	2,373,372	22,664,673	40,796,139	XXX	79,743,487	1.4	XXX	XXX	75,125,208	4,618,278
11.03 Commercial Mortgage-Backed Securities	2,044,545	13,590,795	20,533,298	8,093,806	4,112,044	XXX	48,374,487	0.8	XXX	XXX	35,260,523	13,113,964
11.04 Other Loan-Backed and Structured Securities	32,184,669	90,645,729	79,990,534	64,499,926	11,507,869	XXX	278,828,728	4.8	XXX	XXX	18,662,439	260,166,289
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	93,838	1,814,665	967,942	938,384	742,887	XXX	4,557,717	0.1	XXX	XXX	1,903,236	2,654,481
11.08 Totals	431,583,805	1,880,071,726	1,538,432,281	1,028,038,277	961,172,415	0	5,839,298,505	100.0	XXX	XXX	4,564,945,270	1,274,353,235
11.09 Line 11.08 as a % of Col. 7	7.4	32.2	26.3	17.6	16.5	0.0	100.0	XXX	XXX	XXX	78.2	21.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	326,582,346	1,328,458,842	1,722,602,563	736,551,513	411,868,144	XXX	XXX	XXX	4,526,063,408	91.8	3,493,711,410	1,032,351,998
12.02 Residential Mortgage-Backed Securities	5,550,625	18,407,116	12,872,173	5,672,513	291,988	XXX	XXX	XXX	42,794,416	0.9	37,953,092	4,841,324
12.03 Commercial Mortgage-Backed Securities	683,716	11,899,435	26,308,547	10,492,252	7,008,245	XXX	XXX	XXX	56,392,195	1.1	44,181,302	12,210,894
12.04 Other Loan-Backed and Structured Securities	24,191,952	91,999,629	126,072,517	47,077,723	10,886,445	XXX	XXX	XXX	300,228,266	6.1	14,776,030	285,452,236
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	3,210,351	0	0	4,200,000	XXX	XXX	XXX	7,410,351	0.2	2,792,484	4,617,867
12.08 Totals	357,008,640	1,453,975,373	1,887,855,801	799,794,001	434,254,821	0	XXX	XXX	4,932,888,636	100.0	3,593,414,317	1,339,474,319
12.09 Line 12.08 as a % of Col. 9	7.2	29.5	38.3	16.2	8.8	0.0	XXX	XXX	100.0	XXX	72.8	27.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	251,177,016	1,454,712,199	1,111,041,952	815,683,285	801,379,410	XXX	4,433,993,863	75.9	3,493,711,410	70.8	4,433,993,863	XXX
13.02 Residential Mortgage-Backed Securities	3,752,472	9,180,523	2,100,956	21,656,644	38,434,613	XXX	75,125,208	1.3	37,953,092	0.8	75,125,208	XXX
13.03 Commercial Mortgage-Backed Securities	1,624,180	9,743,012	18,227,232	5,180,532	485,566	XXX	35,260,523	0.6	44,181,302	0.9	35,260,523	XXX
13.04 Other Loan-Backed and Structured Securities	3,294,590	4,751,774	3,222,764	4,718,298	2,675,013	XXX	18,662,439	0.3	14,776,030	0.3	18,662,439	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	1,404,486	498,750	0	0	XXX	1,903,236	0.0	2,792,484	0.1	1,903,236	XXX
13.08 Totals	259,848,258	1,479,791,995	1,135,091,654	847,238,760	842,974,603	0	4,564,945,270	78.2	3,593,414,317	72.8	4,564,945,270	XXX
13.09 Line 13.08 as a % of Col. 7	5.7	32.4	24.9	18.6	18.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.4	25.3	19.4	14.5	14.4	0.0	78.2	XXX	XXX	XXX	78.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	141,928,032	309,554,740	323,525,183	116,158,202	102,634,065	XXX	993,800,223	17.0	1,032,351,998	20.9	XXX	993,800,223
14.02 Residential Mortgage-Backed Securities	403,232	573,075	272,416	1,008,029	2,361,526	XXX	4,618,278	0.1	4,841,324	0.1	XXX	4,618,278
14.03 Commercial Mortgage-Backed Securities	420,365	3,847,783	2,306,066	2,913,274	3,626,477	XXX	13,113,964	0.2	12,210,894	0.2	XXX	13,113,964
14.04 Other Loan-Backed and Structured Securities	28,890,079	85,893,955	76,767,770	59,781,628	8,832,856	XXX	260,166,289	4.5	285,452,236	5.8	XXX	260,166,289
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	93,838	410,179	469,192	938,384	742,887	XXX	2,654,481	0.0	4,617,867	0.1	XXX	2,654,481
14.08 Totals	171,735,547	400,279,732	403,340,627	180,799,517	118,197,812	0	1,274,353,235	21.8	1,339,474,319	27.2	XXX	1,274,353,235
14.09 Line 14.08 as a % of Col. 7	13.5	31.4	31.7	14.2	9.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.9	6.9	6.9	3.1	2.0	0.0	21.8	XXX	XXX	XXX	XXX	21.8

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	22,493,161	22,493,161	0	0	0
2. Cost of short-term investments acquired	995,000	995,000	0	0	0
3. Accrual of discount	8,123	8,123	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	71	71	0	0	0
6. Deduct consideration received on disposals	22,499,876	22,499,876	0	0	0
7. Deduct amortization of premium	0	0	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)	996,479	996,479	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	996,479	996,479	0	0	0

(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)			2,660,408
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	1,713,446		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	96,542		1,809,987
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	755,140		
	3.2 Section 2, Column 19	316,782		1,071,923
4.	SSAP No. 108 Adjustments			0
5.	Total gain (loss) on termination recognized, Section 2, Column 22			16,425
6.	Considerations received/(paid) on terminations, Section 2, Column 15			3,040,972
7.	Amortization:			
	7.1 Section 1, Column 19	0		
	7.2 Section 2, Column 21	0		0
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20	0		
	8.2 Section 2, Column 23	0		0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	0		
	9.2 Section 2, Column 20	(49,189)		(49,189)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			2,468,582
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			2,468,582

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus	0			
	3.25 SSAP No. 108 Adjustments	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		10,715		
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)	10,715			
	4.23 SSAP No. 108 Adjustments	0	10,715		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
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)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	2,468,586	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		2,468,586
4.	Part D, Section 1, Column 6	7,166,166	
5.	Part D, Section 1, Column 7	(4,697,580)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,468,586	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		2,468,586
10.	Part D, Section 1, Column 9	7,166,166	
11.	Part D, Section 1, Column 10	(4,697,580)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	119,336,065	43,666,877	79,068,240	(3,399,052)
2. Cost of cash equivalents acquired	3,364,489,492	1,167,945,328	2,196,544,165	0
3. Accrual of discount	29,985	29,985	0	0
4. Unrealized valuation increase (decrease)	953	0	953	0
5. Total gain (loss) on disposals	1,137	23	1,115	0
6. Deduct consideration received on disposals	3,348,345,788	1,208,243,162	2,140,102,626	0
7. Deduct amortization of premium	0	0	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)	135,511,845	3,399,051	135,511,846	(3,399,052)
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	135,511,845	3,399,051	135,511,846	(3,399,052)

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
29857		Lincolnton	NC		09/25/2019	3.952	2,652,871	0	0	0	0	0	4,586,400	07/09/2019
001230630		ST. PAUL	MN		10/02/2007	6.240	2,343,576	0	0	0	0	0	11,251,167	08/01/2007
29876		Woodlands	TX		10/29/2019	3.589	2,055,032	0	0	0	0	0	4,777,500	09/03/2019
001231320		ROCHESTER	MN		02/01/2008	6.040	4,294,485	0	0	0	0	0	38,461,624	12/28/2007
29879		Various	TX		11/06/2019	3.353	7,277,312	0	0	0	0	0	13,927,368	09/17/2019
001232620		WYCKOFF	NJ		08/13/2021	3.969	35,867,415	0	(91,404)	0	0	0	13,261,650	04/10/2011
29959		Mt. Pleasant	SC		02/13/2020	3.761	2,900,000	0	0	0	0	0	5,152,678	12/27/2019
001233280		ST. LOUIS	MO		08/13/2021	4.077	10,595,420	0	(17,572)	0	0	0	6,970,066	07/15/2011
001234100		CLEARWATER	FL		09/06/2012	4.400	4,037,385	0	0	0	0	0	6,409,637	06/27/2012
001234750		SARATOGA	CA		08/29/2013	4.350	3,189,284	0	0	0	0	0	7,077,582	06/07/2013
001234830		LOS ANGELES	CA		08/13/2021	4.687	23,697,125	0	971	0	0	0	7,468,107	09/08/2013
001235110		SALT LAKE CITY	UT		08/13/2021	3.390	34,166,265	0	(86,208)	0	0	0	12,311,436	10/16/2014
001235230		PISCATAWAY	NJ		08/13/2021	2.373	38,274,439	0	(136,768)	0	0	0	12,705,207	02/05/2015
001235310		MINNEAPOLIS	MN		08/13/2021	2.712	10,315,695	0	(21,732)	0	0	0	8,782,512	02/25/2015
001235390		PHOENIX	AZ		08/13/2021	1.951	29,168,589	0	(116,062)	0	0	0	12,624,450	07/24/2015
001235450		SAN FRANCISCO	CA		08/13/2021	3.643	19,492,378	0	(29,101)	0	0	0	13,074,236	09/04/2015
001235480		ENCINO	CA		11/10/2015	3.869	5,885,270	0	1,420	0	0	0	27,370,364	09/25/2015
001235630		SAN JOSE	CA		06/30/2016	4.100	3,588,739	0	0	0	0	0	10,136,441	09/06/2006
001235790		COVINGTON	WA		08/13/2021	2.903	23,110,186	0	(36,319)	0	0	0	8,380,760	08/24/2016
001235820		BEAVERTON	OR		08/13/2021	3.264	25,722,020	0	(19,219)	0	0	0	13,773,319	08/24/2016
001236090		AUSTIN	TX		09/25/2017	4.280	11,552,847	0	0	0	0	0	14,718,004	08/23/2017
001236140		NATIONAL CITY	CA		11/30/2017	4.030	7,866,667	0	0	0	0	0	14,466,338	10/04/2017
001236180		LOS ANGELES	CA		08/13/2021	2.406	29,725,651	0	(96,453)	0	0	0	15,488,456	11/14/2017
001236530		WILSONVILLE	OR		03/20/2019	4.670	8,513,586	0	0	0	0	0	14,848,519	02/06/2019
001236560		DALLAS-FORT WORTH	TX		08/13/2021	2.549	41,317,606	0	(143,297)	0	0	0	21,741,227	02/27/2019
001236710		PLEASANT GROVE	UT		08/13/2021	3.537	34,980,702	0	(20,140)	0	0	0	20,067,532	08/23/2019
001236730		LINTHICUM	MD		09/27/2019	3.900	9,486,945	0	0	0	0	0	13,203,740	08/16/2019
001236820		GALLATIN	TN		08/13/2021	3.510	15,517,289	0	(14,499)	0	0	0	13,435,979	11/06/2019
001236890		AUSTIN	TX		08/13/2021	4.202	13,516,348	0	(113)	0	0	0	13,477,024	01/22/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							461,111,127	0	(826,497)	0	0	0	379,949,323	XXX
0899999. Total Mortgages in good standing							461,111,127	0	(826,497)	0	0	0	379,949,323	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							461,111,127	0	(826,497)	0	0	0	379,949,323	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
001232620	WYCKOFF	NJ		08/13/2021	3.536	28,992,801	0	13,261,650
001233280	ST. LOUIS	MO		08/13/2021	3.631	7,696,137	0	6,970,066
001234830	LOS ANGELES	CA		08/13/2021	4.614	19,626,175	0	7,468,107
001235110	SALT LAKE CITY	UT		08/13/2021	3.033	26,405,609	0	12,311,436
001235230	PISCATAWAY	NJ		08/13/2021	1.917	30,237,828	0	12,705,207
001235310	MINNEAPOLIS	MN		08/13/2021	2.014	6,029,352	0	8,782,512
001235390	PHOENIX	AZ		08/13/2021	1.402	22,178,828	0	12,624,450
001235450	SAN FRANCISCO	CA		08/13/2021	3.208	12,184,327	0	13,074,236
001235790	COVINGTON	WA		08/13/2021	2.611	17,920,429	0	8,380,760
001235820	BEAVERTON	OR		08/13/2021	3.060	16,480,369	0	13,773,319
001236180	LOS ANGELES	CA		08/13/2021	1.841	21,835,099	0	15,488,456
001236560	DALLAS-FORT WORTH	TX		08/13/2021	1.681	26,460,903	0	21,741,227
001236710	PLEASANT GROVE	UT		08/13/2021	3.310	20,993,730	0	20,067,532
001236820	GALLATIN	TN		08/13/2021	2.587	5,531,789	0	13,435,979
001236890	AUSTIN	TX		08/13/2021	4.210	3,759,314	0	5,121,269
123457	GREENSBORO	NC		08/13/2021	1.468	12,500,629	0	22,419,100
0599999. Mortgages in good standing - Commercial mortgages-all other						278,833,319	0	207,625,306
0899999. Total Mortgages in good standing						278,833,319	0	207,625,306
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						278,833,319	0	207,625,306

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
001233720	COLUMBUS	OH		02/15/2012	12/30/2021	8,489,842	0	0	0	0	0	0	8,489,842	8,489,842	0	0	0
001234350	PHOENIX	AZ		02/14/2013	12/17/2021	1,926,102	0	0	0	0	0	0	1,926,102	1,926,102	0	0	0
001234710	HOUSTON	TX		05/30/2013	08/17/2021	4,096,640	0	0	0	0	0	0	4,096,640	4,096,640	0	0	0
001235350	GREENSBORO	NC		07/22/2015	11/08/2021	6,821,208	0	0	0	0	0	0	6,821,208	6,821,208	0	0	0
001235410	SPRING	TX		08/06/2015	04/06/2021	6,887,040	0	12,691	0	0	12,691	0	6,899,731	6,900,000	0	269	269
001235750	ATLANTA	GA		06/15/2016	04/22/2021	9,505,740	0	0	0	0	0	0	9,505,740	9,505,740	0	0	0
001236050	CHARLOTTE	NC		08/23/2017	02/03/2021	6,712,205	0	0	0	0	0	0	6,712,205	6,712,205	0	0	0
001236250	DURHAM	NC		03/01/2018	04/26/2021	28,439,960	0	8,310	0	0	8,310	0	28,448,270	28,500,000	0	51,730	51,730
123457	GREENSBORO	NC		08/13/2021	11/08/2021	0	0	(478,526)	0	0	(478,526)	0	12,022,103	12,022,103	0	0	0
0199999. Mortgages closed by repayment						72,878,738	0	(457,526)	0	0	(457,526)	0	84,921,841	84,973,840	0	51,999	51,999
29857	Lincolnton	NC		09/25/2019		100,851	0	0	0	0	0	0	100,851	100,851	0	0	0
001220790	IRWIN	PA		08/06/2001		1,762,975	0	0	0	0	0	0	1,762,975	1,762,975	0	0	0
29876	Woodlands	TX		10/29/2019		9,111	0	0	0	0	0	0	9,111	9,111	0	0	0
001230630	ST. PAUL	MN		10/02/2007		145,374	0	0	0	0	0	0	145,374	145,374	0	0	0
29879	Various	TX		11/06/2019		367,387	0	0	0	0	0	0	367,387	367,387	0	0	0
001231320	ROCHESTER	MN		02/01/2008		138,844	0	0	0	0	0	0	138,844	138,844	0	0	0
001232420	RICHMOND HEIGHTS	MO		11/23/2010		3,105,220	0	0	0	0	0	0	3,105,220	3,445,271	0	340,051	340,051
001232600	CLIFTON	NJ		04/01/2011		5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0
001232620	WYCKOFF	NJ		08/13/2021		320,472	0	(61,793)	0	0	(61,793)	0	679,624	679,624	0	0	0
001233240	SEATTLE	WA		09/29/2011		8,697,057	0	0	0	0	0	0	8,697,057	8,731,064	0	34,007	34,007
001233280	ST. LOUIS	MO		08/13/2021		234,282	0	(21,766)	0	0	(21,766)	0	404,274	404,274	0	0	0
001233470	LAKEWOOD	CA		12/13/2011		2,961,207	0	0	0	0	0	0	2,961,207	2,989,456	0	28,249	28,249
001233740	ALEXANDRIA	VA		03/07/2012		6,854,304	0	0	0	0	0	0	6,854,304	7,813,722	0	959,418	959,418
001233970	OAKLAND	CA		08/08/2012		6,146,349	0	0	0	0	0	0	6,146,349	6,703,171	0	556,822	556,822
001234030	BELMONT	CA		09/04/2012		6,190,316	0	0	0	0	0	0	6,190,316	6,325,065	0	134,750	134,750
001234100	CLEARWATER	FL		09/06/2012		157,450	0	0	0	0	0	0	157,450	157,450	0	0	0
001234180	STERLING HEIGHTS	MI		10/16/2012		3,277,327	0	(7,156)	0	0	(7,156)	0	3,270,172	3,386,092	0	115,921	115,921
001234300	MINNEAPOLIS	MN		01/22/2013		5,709,659	0	0	0	0	0	0	5,709,659	5,464,911	0	(244,748)	(244,748)
001234750	SARATOGA	CA		08/29/2013		78,860	0	0	0	0	0	0	78,860	78,860	0	0	0
001234830	LOS ANGELES	CA		08/13/2021		106,866	0	32	0	0	32	0	273,085	273,085	0	0	0
001234920	GREENSBORO	NC		05/12/2014		3,524,627	0	3,488	0	0	3,488	0	3,528,115	3,822,872	0	294,757	294,757
001234930	SALT LAKE CITY	UT		05/07/2014		5,735,255	0	0	0	0	0	0	5,735,255	6,056,493	0	321,238	321,238
001235030	LAS VEGAS	NV		08/14/2014		5,422,514	0	0	0	0	0	0	5,422,514	5,422,514	0	0	0
001235040	SAN DIEGO	CA		10/14/2014		13,529,583	0	0	0	0	0	0	13,529,583	14,035,330	0	505,747	505,747
001235050	CHICAGO	IL		09/10/2014		2,354,024	0	0	0	0	0	0	2,354,024	2,511,755	0	157,732	157,732
001235090	PORTLAND	OR		12/04/2014		8,404,299	0	153,126	0	0	153,126	0	8,557,425	9,105,473	0	548,048	548,048
001235110	SALT LAKE CITY	UT		08/13/2021		179,913	0	(8,908)	0	0	(8,908)	0	369,320	369,321	0	0	0
001235170	AUSTIN	TX		01/09/2015		8,876,214	0	0	0	0	0	0	8,876,214	9,120,248	0	244,034	244,034
001235180	RESTON	VA		02/03/2015		6,248,831	0	0	0	0	0	0	6,248,831	6,248,831	0	0	0
001235230	PISCATAWAY	NJ		08/13/2021		176,303	0	(14,025)	0	0	(14,025)	0	375,469	375,469	0	0	0
001235240	MADISON	WI		06/30/2015		7,433,700	0	8,414	0	0	8,414	0	7,442,114	8,026,323	0	584,208	584,208
001235260	IRVINE	CA		03/26/2015		7,062,840	0	0	0	0	0	0	7,062,840	7,373,180	0	310,340	310,340
001235270	FUQUAY-VARINA	NC		05/06/2015		2,771,865	0	0	0	0	0	0	2,771,865	2,822,930	0	51,065	51,065
001235300	LAS VEGAS	NV		06/29/2015		6,063,076	0	0	0	0	0	0	6,063,076	6,476,596	0	413,520	413,520
001235310	MINNEAPOLIS	MN		08/13/2021		104,042	0	(2,231)	0	0	(2,231)	0	141,382	141,382	0	0	0
001235330	SAN ANTONIO	TX		11/21/2016		9,634,521	0	0	0	0	0	0	9,634,521	10,239,696	0	605,175	605,175
001235340	ATLANTA	GA		08/06/2015		8,961,029	0	0	0	0	0	0	8,961,029	9,596,444	0	635,415	635,415
001235380	CELEBRATION	FL		07/09/2015		7,958,326	0	0	0	0	0	0	7,958,326	8,588,780	0	630,453	630,453
001235390	PHOENIX	AZ		08/13/2021		183,207	0	(4,517)	0	0	(4,517)	0	391,687	391,687	0	0	0
001235440	WINSTON-SALEM	NC		12/02/2015		5,763,717	0	0	0	0	0	0	5,763,717	5,922,788	0	159,070	159,070
001235450	SAN FRANCISCO	CA		08/13/2021		139,130	0	(3,492)	0	0	(3,492)	0	219,184	219,184	0	0	0
001235460	SAN ANTONIO	TX		12/17/2015		9,044,914	0	0	0	0	0	0	9,044,914	9,600,561	0	555,647	555,647
001235470	BALTIMORE	MD		12/07/2015		7,017,297	0	0	0	0	0	0	7,017,297	7,612,815	0	595,518	595,518
001235480	ENCINO	CA		11/10/2015		108,494	0	135	0	0	135	0	108,630	108,630	0	0	0
001235500	PLANO	TX		10/29/2015		6,724,013	0	0	0	0	0	0	6,724,013	6,886,961	0	162,948	162,948
001235530	LAUREL	MD		12/29/2015		5,012,167	0	0	0	0	0	0	5,012,167	5,012,167	0	0	0
001235630	SAN JOSE	CA		06/30/2016		82,943	0	0	0	0	0	0	82,943	82,943	0	0	0
001235680	WOBURN	MA		06/03/2016		8,017,708	0	0	0	0	0	0	8,017,708	7,542,080	0	(475,628)	(475,628)
001235690	AUSTIN	TX		07/22/2016		7,795,467	0	0	0	0	0	0	7,795,467	7,795,467	0	0	0
001235780	FULTON	MD		07/21/2016		7,098,505	0	0	0	0	0	0	7,098,505	7,507,655	0	409,150	409,150

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
001235790	COVINGTON	WA		08/13/2021		7,931	0	(1,334)	0	0	(1,334)	0	33,587	33,587	0	0	0
001235820	BEAVERTON	OR		08/13/2021		203,340	0	(3,025)	0	0	(3,025)	0	319,957	319,957	0	0	0
001235860	MONROVIA	CA		11/18/2016		6,289,911	0	0	0	0	0	0	6,289,911	6,602,942	0	313,031	313,031
001236070	LAS VEGAS	NV		11/17/2017		6,611,121	0	0	0	0	0	0	6,611,121	7,214,518	0	603,397	603,397
001236090	AUSTIN	TX		09/25/2017		211,527	0	0	0	0	0	0	211,527	211,527	0	0	0
001236100	AUSTIN	TX		09/28/2017		6,605,234	0	0	0	0	0	0	6,605,234	7,122,647	0	517,414	517,414
001236140	NATIONAL CITY	CA		11/30/2017		168,013	0	0	0	0	0	0	168,013	168,013	0	0	0
001236160	SAN ANTONIO	TX		12/07/2017		9,474,755	0	0	0	0	0	0	9,474,755	9,746,530	0	271,775	271,775
001236270	SUGAR LAND	TX		04/27/2018		16,272,944	0	0	0	0	0	0	16,272,944	17,484,258	0	1,211,315	1,211,315
001236390	TEMPA	AZ		08/30/2018		7,203,345	0	0	0	0	0	0	7,203,345	7,751,276	0	547,931	547,931
001236410	WINSTON SALEM	NC		09/04/2018		4,805,616	0	0	0	0	0	0	4,805,616	5,202,378	0	396,762	396,762
001236430	CHICAGO	IL		11/07/2018		10,000,000	0	0	0	0	0	0	10,000,000	10,512,229	0	512,229	512,229
001236470	STUDIO CITY	CA		11/20/2018		7,200,000	0	0	0	0	0	0	7,200,000	7,808,258	0	608,258	608,258
001236490	DALLAS	TX		12/17/2018		5,000,000	0	0	0	0	0	0	5,000,000	5,288,830	0	288,830	288,830
001236510	WEST SACRAMENTO	CA		02/12/2019		9,721,684	0	0	0	0	0	0	9,721,684	11,153,930	0	1,432,246	1,432,246
001236520	AUSTIN	TX		04/05/2019		10,200,000	0	0	0	0	0	0	10,200,000	10,488,530	0	288,530	288,530
001236530	WILSONVILLE	OR		03/20/2019		150,561	0	0	0	0	0	0	150,561	150,561	0	0	0
001236540	SALT LAKE	UT		05/01/2019		9,642,586	0	0	0	0	0	0	9,642,586	9,177,715	0	(464,872)	(464,872)
001236620	CLEMSON	SC		06/20/2019		10,000,000	0	0	0	0	0	0	10,000,000	10,243,591	0	243,591	243,591
001236640	HARTSDALE	NY		08/20/2019		8,214,735	0	0	0	0	0	0	8,214,735	8,214,735	0	0	0
001236710	PLEASANT GROVE	UT		08/13/2021		348,775	0	(8,425)	0	0	(8,425)	0	528,337	528,337	0	0	0
001236730	LINTHICUM	MD		09/27/2019		210,229	0	0	0	0	0	0	210,229	210,229	0	0	0
001236780	HOUSTON	TX		10/10/2019		10,000,000	0	0	0	0	0	0	10,000,000	10,424,066	0	424,066	424,066
001236860	SARASOTA	FL		01/21/2020		10,000,000	0	0	0	0	0	0	10,000,000	10,489,528	0	489,528	489,528
001236890	AUSTIN	TX		08/13/2021		215,650	0	(102)	0	0	(102)	0	242,750	256,910	0	14,160	14,160
0299999. Mortgages with partial repayments						361,550,392	0	28,422	0	0	28,422	0	363,467,146	379,798,245	0	16,331,099	16,331,099
0599999 - Totals						434,429,130	0	(429,104)	0	0	(429,104)	0	448,388,986	464,772,085	0	16,383,098	16,383,098

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.		NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201	2.B	04/26/2018	1	12,745,451	24,415,908	24,415,908	8,264,598	0	0	0	0	3,498,406	365,905	0.700
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV		London	GBR	EQUISTONE PARTNERS EUROPE	2.B	02/20/2012		424,833	1,079,960	1,079,960	(359,168)	0	0	0	31,362	501,886	0	0.260
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP		WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	2.B	09/20/2018	1	6,051,650	5,023,505	5,023,505	169,590	0	0	0	0	497,047	1,409,106	1.390
000000-00-0	SK CAPITAL PARTNERS V-A LP		New York	NY	SK CAPITAL PARTNERS	2.B	10/09/2018		1,163,569	1,398,038	1,398,038	288,183	0	0	0	0	(207,559)	0	0.100
000000-00-0	SK CAPITAL PARTNERS V-A LP		GRAND CAYMAN	CYM	SK Capital Investment V LP	2.B	10/09/2018	1	5,077,344	5,177,974	5,177,974	301,322	0	0	0	0	763,402	457,162	0.790
000000-00-0	EXCELLERE CAPITAL FUND II		Denver	CO	EXCELLERE PARTNERS LLC	2.B	10/03/2011		538,683	2,179,066	2,179,066	388,334	0	0	0	0	340,492	0	0.850
000000-00-0	SIRIS PARTNERS IV, L.P.		WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	2.B	03/15/2019	1	2,920,493	3,995,745	3,995,745	1,149,132	0	0	0	0	8,631	2,197,630	0.230
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		New York	NY	ODYSSEY PARTNERS	2.B	07/07/2014		2,161,076	2,194,450	2,194,450	(427,622)	0	0	0	0	(15,309)	0	0.110
000000-00-0	Global Infrastructure Partners IV-A/B, L.P		WILMINGTON	DE	Global Infrastructure Investors IV, LLC.	2.B	02/01/2019	1	1,243,998	1,258,018	1,258,018	20,321	0	0	0	0	(105,408)	5,756,002	0.200
000000-00-0	SYCAMORE PARTNERS II, LP		New York	NY	SYCAMORE PARTNERS	2.B	05/15/2014		2,194,903	3,049,913	3,049,913	402,482	0	0	0	0	(855,918)	0	0.240
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.		WILMINGTON	DE	FCO Fund V GP LLC	2.B	04/30/2019	1	7,309,084	7,696,839	7,696,839	387,755	0	0	0	0	(706,988)	5,076,396	0.500
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP			LUX	ANTIN INFRASTRUCTURE PARTNERS	2.B	01/23/2017		3,362,966	4,274,544	4,274,544	174,204	0	0	0	(89,877)	673,192	0	0.100
000000-00-0	Trident VIII, L.P.		GRAND CAYMAN	CYM	Trident Capital VIII, L.P.	2.B	04/05/2019	1	5,508,134	6,686,540	6,686,540	1,159,467	0	0	0	0	61,308	542,878	0.270
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP		New York	NY	ODYSSEY PARTNERS	2.B	04/20/2020		897,331	979,994	979,994	107,262	0	0	0	0	598	0	0.050
000000-00-0	Whitehorse Liquidity Partners III, LP		WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	2.B	03/29/2019	1	5,449,593	4,842,560	4,842,560	(485,441)	0	0	0	0	1,369,738	1,970,933	0.690
000000-00-0	HKW CAPITAL PARTNERS IV LP		New York	NY	HKW MANAGEMENT	2.B	04/28/2014		2,195,051	3,465,095	3,465,095	988,453	0	0	0	0	905,916	0	3.290
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)		GRAND CAYMAN	CYM	Vista Equity Partners Fund VII GP, L.P.	2.B	04/29/2019	1	5,292,370	6,447,142	6,447,142	1,079,109	0	0	0	0	132,666	1,810,632	0.180
000000-00-0	HKW CAPITAL PARTNERS V LP		New York	NY	HKW MANAGEMENT	2.B	07/26/2018		878,188	1,007,470	1,007,470	164,852	0	0	0	0	(209,327)	0	0.370
000000-00-0	WCAS XIII, L.P.		NEW YORK	NY	WCAS XIII ASSOCIATES LLC	2.B	06/21/2019	1	4,635,641	4,899,938	4,899,938	236,814	0	0	0	0	880,029	3,184,887	0.220
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		Houston	TX	QUANTUM ENERGY PARTNERS	2.B	08/22/2017		8,646,715	10,146,074	10,146,074	1,678,578	0	0	0	0	579,888	0	0.060
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.		BOSTON	MA	GREAT HILL PARTNERS GP VII, L.P.	2.B	07/01/2019	1	1,346,720	2,903,073	2,903,073	832,224	0	0	0	0	(1,311,893)	3,403,280	0.350
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		Beverly Hills	CA	PLATINUM EQUITY PARTNERS	2.B	11/28/2016		2,779,454	3,629,781	3,629,781	(71,341)	0	0	0	0	1,707,141	0	0.060
000000-00-0	VERITAS CAPITAL FUND VII, L.P.		NEW YORK	NY	VERITAS CAPITAL PARTNERS VII, LLC	2.B	08/16/2019	1	6,513,112	9,737,782	9,737,782	3,354,542	0	0	0	0	(1,739,604)	2,986,888	0.180
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP		New York	NY	MACQUARIE INFRASTRUCTURE PARTNERS	2.B	05/17/2018		1,344,303	1,756,504	1,756,504	216,029	0	0	0	0	(274,177)	0	0.040
000000-00-0	INSIGHT PARTNERS XI L.P.		GRAND CAYMAN	CYM	INSIGHT ASSOCIATES XI L.P.	2.B	12/17/2019	1	2,850,000	4,791,277	4,791,277	1,777,559	0	0	0	0	0	150,000	0.270
000000-00-0	SILVER LAKE PARTNERS IV, LP		Menlo Park	CA	SILVER LAKE PARTNERS	2.B	10/22/2013		1,106,250	3,721,714	3,721,714	930,954	0	0	0	0	182,400	0	0.020
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.		GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.	2.B	09/01/2020	1	2,930,994	3,112,514	3,112,514	181,520	0	0	0	0	116,394	6,685,400	0.000
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP		Boston	MA	ARCLIGHT PARTNERS	2.B	08/14/2015		7,666,110	7,113,713	7,113,713	(377,898)	0	0	0	0	(352,938)	0	0.080
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.		WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.	2.B	09/01/2020	1	3,329,044	3,374,123	3,374,123	45,079	0	0	0	0	2,257	10,670,956	0.000
000000-00-0	TRIDENT VI LP		Grand Cayman	CYM	STONE POINT CAPITAL	2.B	09/12/2014		1,025,126	3,266,604	3,266,604	40,164	0	0	0	0	346,259	0	0.130
000000-00-0	STERLING GROUP PARTNERS V L.P.		GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.	2.B	09/01/2020		1,312,714	2,025,998	2,025,998	713,284	0	0	0	0	0	12,687,286	0.000
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.			US	HKW MANAGEMENT	2.B	06/30/2014		(483,691)	3,030,505	3,030,505	3,604,405	0	0	0	0	(2,606,868)	0	24.800
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP			DE	WHITEHORSE LIQUIDITY PARTNERS INC	2.B	09/01/2020		8,057,699	8,957,066	8,957,066	900,288	0	0	0	0	(2,648,083)	7,188,567	0.000
000000-00-0	SK CAPITAL PARTNERS III LP			US	SK CAPITAL PARTNERS	2.B	08/26/2011		10,371	2,646,721	2,646,721	1,350,535	0	0	0	0	36,507	0	0.520
000000-00-0	BAIN CAPITAL FUND XIII, L.P.			DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	2.B	11/01/2020		3,292,528	3,197,332	3,197,332	(95,196)	0	0	0	0	(134,916)	11,737,500	0.000
000000-00-0	EIG ENERGY FUND XVI			US	EIG GLOBAL ENERGY PARTNERS	2.B	12/13/2013		7,764,895	8,099,392	8,099,392	219,603	0	0	0	0	264,707	0	0.130
000000-00-0	Stone Point Credit LLC			US	Stone Point Credit LLC	2.B	02/08/2021		40,000	40,000	40,000	0	0	0	0	0	0	0	0.000
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V			GBR	EQUISTONE PARTNERS EUROPE	2.B	06/26/2015		3,415,890	5,547,814	5,547,814	1,295,583	0	0	0	(44,356)	(385,431)	0	0.270
000000-00-0	GENSTAR CAPITAL PARTNERS X, L.P.			DE	GENSTAR CAPITAL X, L.P.	2.B	04/01/2021		801,803	774,448	774,448	(27,355)	0	0	0	0	0	6,398,197	0.000
000000-00-0	THOMA BRAVO XII			US	THOMA BRAVO PARTNERS	2.B	05/31/2016		2,936,764	6,081,346	6,081,346	1,027,076	0	0	0	0	142,123	0	0.090
000000-00-0	T-VIII CELESTIAL CO-INVEST LP			DE	TRIDENT CAPITAL VIII, L.P.	2.B	04/01/2021		7,000,000	7,993,017	7,993,017	993,017	0	0	0	0	(8,889)	0	0.000
000000-00-0	EXCELLERE CAPITAL FUND III			US	EXCELLERE PARTNERS LLC	2.B	10/03/2016		4,173,256	4,521,033	4,521,033	(475,011)	0	0	0	0	2,307,462	0	0.860
000000-00-0	INSIGHT PARTNERS XII, L.P.			CYM	INSIGHT ASSOCIATES XII, L.P.	2.B	08/01/2021		4,200,000	4,131,413	4,131,413	(68,587)	0	0	0	0	(6,597)	7,800,000	0.000
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI			GBR	EQUISTONE PARTNERS EUROPE	2.B	07/09/2018		1,366,060	1,791,025	1,791,025	483,493	0	0	0	(37,456)	0	0	0.070
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.			DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021	2.B	11/01/2021		669,857	669,856	669,856	0	0	0	0	0	(743)	13,330,143	0.000
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP			CAN	WHITEHORSE LIQUIDITY PARTNERS	2.B	09/21/2018		1,076,648	1,437,408	1,437,408	226,593	0	0	0	0	(210,146)	0	0.200
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.			DE	GENERAL ATLANTIC GP 2021, LLC	2.B	12/01/2021		2,998,213	2,998,213	2,998,213	0	0	0	0	0	(760)	15,001,787	0.000
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		New York	NY	MACQUARIE INFRASTRUCTURE PARTNERS	2.B	02/13/2015		2,678,886	6,389,988	6,389,988	741,720	0	0	0	0	877,987	0	0.250
000000-00-0	TRIDENT IX, L.P.			CYM	TRIDENT CAPITAL IX, L.P.	2.B	12/01/2021		0	0	0	0	0	0	0	0	0	10,000,000	0.000
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP			US	INSIGHT VENTURE PARTNERS	2.B	07/10/2013		(478,851)	3,461,790	3,461,790	1,141,910	0	0	0	0	(359,714)	0	0.120

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BGH4J0-CD-6	GPAM PDFNI 2016 LLC INTEREST 1			US	GPAM PDFNI 2016 LLC INTEREST 1	2.B	04/12/2016		2,032,710	2,311,169	2,032,710	0	0	0	0	0	105,170	0	0.000
000000-00-0	FRANCISCO PARTNERS III, LP			US	FRANCISCO PARTNERS	2.B	12/22/2011		(445,364)	44,373	44,373	(1,304,795)	0	0	0	0	1,164,160	0	0.150
BGH4PY-1Z-8	GPAM PDFNI 2016 LLC INTEREST 2			US	GPAM PDFNI 2016 LLC INTEREST 2	2.B	07/08/2016		811,332	922,476	811,332	0	0	0	0	0	41,977	0	0.000
000000-00-0	ASTORG V			FRA	ASTORG PARTNERS	2.B	12/28/2011		0	1,041,745	1,041,745	(14,584)	0	0	0	42,079	0	0	0.170
BGH4R3-Y5-4	GPAM PDFNI 2016 LLC INTEREST 3			US	GPAM PDFNI 2016 LLC INTEREST 3	2.B	08/26/2016		632,594	719,252	632,594	0	0	0	0	0	32,730	0	0.000
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X LP			US	SUMMIT PARTNERS LP	2.B	03/17/2020		480,981	653,054	653,054	143,552	0	0	0	0	(175,523)	0	0.020
BGH523-TA-3	GPAM PDFNI 2017 LLC INTEREST 4			US	GPAM PDFNI 2017 LLC INTEREST 4	2.B	05/11/2017		553,738	629,594	553,738	0	0	0	0	0	28,650	0	0.000
000000-00-0	CARLYLE POWER PARTNERS II, L.P.			US	CARLYLE POWER PARTNERS	2.B	02/20/2015		4,112,581	4,266,295	4,266,295	(251,266)	0	0	0	0	871,263	0	0.300
BGH530-RN-2	GPAM PDFNI 2017 LLC INTEREST 5 - ABS			US	GPAM PDFNI 2017 LLC INTEREST 5 - ABS	2.B	06/09/2017		476,008	541,216	476,008	0	0	0	0	0	24,628	0	0.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE			GGY	TRILANTIC CAPITAL PARTNERS EUROPE	2.B	02/13/2015		1,677,769	3,678,924	3,678,924	67,998	0	0	0	24,178	(64,310)	0	0.490
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED			US	G-PIPE LLC INTERESTS FUNDED	2.B	07/19/2021		21,814	626,752	21,814	0	0	0	0	0	0	0	0.000
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP			US	BROOKFIELD ASSET MANAGEMENT	2.B	07/07/2016		2,563,658	3,061,965	3,061,965	204,040	0	0	0	0	209,623	0	0.030
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.		Beverly Hills	CA	PLATINUM EQUITY PARTNERS	2.B	08/05/2013		(176,410)	1,311,598	1,311,598	124,704	0	0	0	0	(18,554)	0	0.130
000000-00-0	SYCAMORE PARTNERS III, LP			US	SYCAMORE PARTNERS	2.B	04/10/2018		733,505	593,173	593,173	(48,240)	0	0	0	0	(45,805)	0	0.030
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP			US	HARRISON STREET ADVISORS LLC	2.B	01/03/2018		(14,591)	0	0	14,580	0	0	0	0	(1,006,702)	0	0.000
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP			US	VISTA EQUITY PARTNERS	2.B	10/14/2011		670,699	3,666,050	3,666,050	468,307	0	0	0	0	3,868	0	0.180
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP			US	FRAZIER HEALTHCARE PARTNERS	2.B	02/27/2019		992,450	1,336,333	1,336,333	297,184	0	0	0	0	(19,300)	0	0.190
000000-00-0	SILVER LAKE PARTNERS V LP			US	SILVER LAKE PARTNERS	2.B	06/12/2018		2,628,381	4,695,655	4,695,655	622,517	0	0	0	0	(179,704)	0	0.020
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV			US	ARES MANAGEMENT LLC	2.B	11/05/2012		420,215	904,560	904,560	(99,206)	0	0	0	0	506,528	0	0.040
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP			US	ADVENT INTERNATIONAL	2.B	10/31/2012		236,171	517,253	517,253	63,258	0	0	0	0	(14,085)	0	0.030
000000-00-0	CCMP CAPITAL INVESTORS III LP			US	CCMP CAPITAL ADVISORS	2.B	01/17/2014		588,335	1,834,733	1,834,733	707,077	0	0	0	0	(225,665)	0	0.050
000000-00-0	LS POWER FUND IV			US	LS POWER	2.B	11/27/2018		533,687	1,016,663	1,016,663	479,063	0	0	0	0	2,840	0	0.050
000000-00-0	SK CAPITAL PARTNERS IV-A LP			US	SK CAPITAL PARTNERS	2.B	02/16/2015		2,517,573	4,723,639	4,723,639	2,311,624	0	0	0	0	610,382	0	0.700
000000-00-0	ENERGY SPECTRUM PARTNERS VII			US	ENERGY SPECTRUM PARTNERS	2.B	12/04/2014		4,156,719	4,419,366	4,419,366	453,677	0	0	0	0	82,604	0	0.330
000000-00-0	EPIRIS FUND II B LP			JEY	EPIRIS GROUP	2.B	03/12/2018		1,637,104	2,231,200	2,231,200	618,228	0	0	0	54,972	254,009	0	0.290
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED			US	HYPNOS HOLDCO LLC INTERESTS FUNDED	2.B	10/22/2021		960,946	1,008,656	960,946	0	0	0	0	0	0	0	0.000
AURORA-LP-3	AURORA EQUITY PARTNERS V LP			US	AURORA CAPITAL GROUP	2.B	06/10/2016		2,499,418	4,322,545	4,322,545	1,207,420	0	0	0	54,211	0	0	0.260
GPEVII-IB-4	ADVENT INTERNATIONAL GPE VIII-B LP			US	ADVENT INTERNATIONAL	2.B	09/26/2016		1,026,109	2,793,856	2,793,856	738,313	0	0	0	0	(282,532)	0	0.080
INSTAR-II-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II			CAN	INSTARAGF ASSET MANAGEMENT INC.	2.B	10/21/2019		415,800	406,006	406,006	30,949	0	0	0	0	0	0	0.060
LIVBRI-LP-4	LIVINGBRIDGE 6 LP			GBR	LIVINGBRIDGE EP LLP	2.B	11/16/2016		2,091,083	2,245,945	2,245,945	141,976	0	0	0	89,131	126,925	0	0.270
LJFUND-IV-4	LITTLEJOHN FUND IV			US	LITTLEJOHN & CO.	2.B	06/18/2010		201,007	400,807	400,807	(113,341)	0	0	0	0	(135,697)	0	0.330
LONESI-II-3	LONE STAR REAL ESTATE FUND III LP			US	LONE STAR FUNDS	2.B	05/20/2014		286,426	235,407	235,407	(468,930)	0	0	0	0	2,683	0	1.010
NORDIC-IX-0	NORDIC CAPITAL IX BETA LP			JEY	NORDIC CAPITAL	2.B	12/31/2018		1,487,307	2,925,623	2,925,623	975,089	0	0	(26,613)	0	(45,898)	0	0.040
SYCAMO-RE-6	SYCAMORE PARTNERS, LP			US	SYCAMORE PARTNERS	2.B	07/10/2012		94,072	1,456,036	1,456,036	821,580	0	0	0	0	(447,056)	0	0.130
TRIDEN-TV-9	TRIDENT V			US	STONE POINT CAPITAL	2.B	12/20/2010		1,366,390	2,370,073	2,370,073	239,500	0	0	0	0	247,197	0	0.180
WHTHRS-LP-2	WHITEHORSE LIQUIDITY PARTNERS I LP			CAN	WHITEHORSE LIQUIDITY PARTNERS	2.B	02/17/2017		1,081,061	1,712,772	1,712,772	(102,391)	0	0	0	0	244,710	0	0.990
1999999. Joint Venture Interests - Common Stock - Unaffiliated									199,772,507	283,044,988	281,775,015	42,976,298	0	0	0	43,419	6,008,493	130,811,537	XXX
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.		GRAND CAYMAN	CYM	H.I.G. EUROPE REALTY PARTNERS II, L.P.	2.B	06/20/2018	2	2,357,188	2,466,827	2,466,827	248,987	0	0	0	0	115,509	1,874,910	2.710
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.		WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC	2.B	07/30/2019	2	821,150	686,305	686,305	(80,499)	0	0	0	0	(3,880)	428,850	3.300
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.		WILMINGTON	DE	SDOF II GP, LP	2.B	11/07/2019	2	1,126,983	1,438,078	1,438,078	403,538	0	0	0	0	(112,662)	1,420,348	5.000
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.		WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	2.B	12/20/2019	2	814,026	835,461	835,461	101,100	0	0	0	0	(118,078)	5,239,238	2.480
000000-00-0	GLP CAPITAL PARTNERS IV LP		WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	2.B	08/31/2020	2	2,286,919	2,286,919	2,286,919	21,860	0	0	0	0	(1,390,701)	2,408,625	2.290
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.		WILMINGTON	DE	SSO FUND GP, L.P.	2.B	09/01/2020	2	650,441	641,406	641,406	(9,035)	0	0	0	0	(62,520)	1,349,559	0.000
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.		WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC	2.B	09/01/2020	2	2,072,373	2,056,781	2,056,781	(8,007)	0	0	0	0	300,029	3,059,233	0.960
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.		WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	2.B	11/01/2020	2	660,524	757,026	757,026	96,502	0	0	0	0	(2,577)	2,339,476	0.530
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.		WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.	2.B	11/01/2020	2	1,890,572	1,976,740	1,976,740	86,168	0	0	0	0	111,477	1,166,852	0.590
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP			DE	MREI V GP, LLC	2.B	05/31/2021		2,445,894	2,399,494	2,399,494	(46,400)	0	0	0	0	113,805	4,684,106	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									15,126,070	15,545,037	15,545,037	814,214	0	0	0	0	(1,049,599)	23,971,197	XXX
193903-3#-6	COLLEGE & UNIVERSITY FAC TRUST 1 - ABS			US	COLLEGE & UNIVERSITY FAC TRUST 1 - ABS	2.B	12/01/1989		100	7,879	100	0	0	0	0	0	19,222	0	0.000
99B001-07-3	AUDAX MEZZANINE FUND L.P.			US	AUDAX MEZZANINE FUND L.P.	2.B	04/13/2006		375	31	31	0	0	0	0	0	0	0	0.000
2599999. Joint Venture Interests - Other - Unaffiliated									475	7,910	131	0	0	0	0	0	19,222	0	XXX
309588-AC-5	FARMERS EXCHANGE CAPITAL			DE	FARMERS EXCHANGE CAPITAL	2.A FE	02/17/2010		89,091	122,923	94,267	0	643	0	0	0	7,050	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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	05/07/2020		399,475	418,723	399,505	0	30	0	0	0	13,200	0	0.000
30958P-AA-1	FARMERS EXCHANGE CAPITAL II			CA	FARMERS EXCHANGE CAPITAL II	2.A FE	10/29/2013		1,000,000	1,268,396	1,000,000	0	0	0	0	0	61,510	0	0.000
309588-AC-5	FARMERS EXCHANGE CAPITAL			DE	FARMERS EXCHANGE CAPITAL	2.A FE	11/10/2021		307,653	307,308	306,702	0	(950)	0	0	0	0	0	0.000
309580-AA-9	FARMERS EXCHANGE CAPITAL III			DE	FARMERS EXCHANGE CAPITAL III	2.A FE	10/01/2014		700,000	845,048	700,000	0	0	0	0	0	38,178	0	0.000
309601-AA-0	FARMERS INSURANCE EXCHANGE			CA	FARMERS INSURANCE EXCHANGE	2.A FE	11/10/2021		291,798	288,302	289,762	0	(2,036)	0	0	0	0	0	0.000
401378-AA-2	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			NY	GUARDIAN LIFE INSURANCE COMPANY OF AMERI	1.D FE	10/01/2009		697,788	1,057,484	699,290	0	151	0	0	0	51,994	0	0.000
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	11/10/2021		10,980,547	10,906,343	10,959,356	0	(21,191)	0	0	0	295,094	0	0.000
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	02/28/2019		1,500,000	1,866,506	1,500,000	0	0	0	0	0	76,155	0	0.000
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	01/17/2012		2,692,415	3,532,748	2,692,951	0	536	0	0	0	145,125	0	0.000
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	10/12/2010		1,836,065	2,501,244	1,847,085	0	1,298	0	0	0	132,050	0	0.000
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	11/10/2021		20,119,800	19,746,660	20,098,441	0	(21,359)	0	0	0	0	0	0.000
628312-AD-2	MUTUAL OF OMAHA INSURANCE CO			NE	MUTUAL OF OMAHA INSURANCE CO	1.G FE	07/14/2014		300,000	308,852	300,000	0	0	0	0	0	12,891	0	0.000
636792-AA-1	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		3,965,085	4,952,927	3,961,008	0	(4,077)	0	0	0	157,500	0	0.000
636792-AA-1	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	09/18/2009		1,095,600	1,783,054	1,094,026	0	(273)	0	0	0	113,400	0	0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	11/10/2021		10,453,200	10,381,774	10,432,036	0	(21,164)	0	0	0	0	0	0.000
636792-AB-9	NATIONAL LIFE INSURANCE CO			VT	NATIONAL LIFE INSURANCE CO	1.G FE	04/23/2019		492,500	600,825	492,644	0	36	0	0	0	26,250	0	0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	03/23/2010		2,000,000	2,836,326	2,000,000	0	0	0	0	0	121,260	0	0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	11/21/2011		927,369	1,384,236	907,768	0	(2,751)	0	0	0	75,000	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	12/16/2021		1,353,625	1,340,858	1,353,563	0	(62)	0	0	0	21,563	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	04/27/2020		498,835	574,682	498,868	0	20	0	0	0	21,750	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	11/10/2021		11,627,478	11,550,235	11,608,123	0	(19,355)	0	0	0	264,547	0	0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.C FE	04/01/2019		496,390	638,799	496,526	0	21	0	0	0	22,250	0	0.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	05/07/2020		1,398,162	1,465,532	1,398,268	0	106	0	0	0	46,200	0	0.000
71909V-AA-2	PHOENIX LIFE INSURANCE CO			CT	PHOENIX LIFE INSURANCE CO	3.A FE	08/04/2011		5,146,605	7,204,550	5,662,504	0	77,679	0	0	0	578,793	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	12/11/2009		1,198,476	1,794,444	1,198,929	0	30	0	0	0	82,200	0	0.000
95765P-AA-7	WESTERN AND SOUTHERN LIFE INSURANCE CO			OH	WESTERN AND SOUTHERN LIFE INSURANCE CO	1.F FE	01/17/2019		994,870	1,366,621	995,109	0	82	0	0	0	51,500	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									82,562,825	91,045,399	82,986,730	0	(12,587)	0	0	0	2,415,459	0	XXX
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS			US	GORES PIPE LLC SR SEC REV FUNDED - ABS	2.B	07/26/2021		499,700	499,700	499,700	0	0	0	0	0	3,089	0	0.000
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND			US	HYPNOS HOLDCO COLLATERAL LOAN FUND	2.B	10/22/2021		2,882,839	2,882,839	2,882,839	0	0	0	0	0	0	0	0.000
2999999. Collateral Loans - Unaffiliated									3,382,539	3,382,539	3,382,539	0	0	0	0	0	3,089	0	XXX
4899999. Total - Unaffiliated									300,844,416	393,025,873	383,689,452	43,790,512	(12,587)	0	0	43,419	7,396,664	154,782,733	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									300,844,416	393,025,873	383,689,452	43,790,512	(12,587)	0	0	43,419	7,396,664	154,782,733	XXX

1.

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

1A	1A ...$	0	1B ...$	0	1C ...$	3,850,089	1D ...$	30,456,420	1E ...$	0	1F ...$	995,109	1G ...$ 39,631,877
1B	2A ...$	2,390,731	2B ...$	300,702,723	2C ...$	0							
1C	3A ...$	5,662,504	3B ...$	0	3C ...$	0							
1D	4A ...$	0	4B ...$	0	4C ...$	0							
1E	5A ...$	0	5B ...$	0	5C ...$	0							
1F	6 ...$	0											

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	GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P.	NEW YORK	NY	GENERAL ATLANTIC INVESTMENT PARTNERS 201	04/26/2018	1	0	1,814,363	0	0.700
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP		GBR	ACTIS CAPITAL	03/13/2018		0	177,545	0	0.000
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	09/20/2018	1	0	352,086	0	1.390
000000-00-0	ORCHID ASIA VI LP		HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014		0	96,506	0	0.000
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	1	0	2,914,074	0	0.790
000000-00-0	SK CAPITAL PARTNERS V-A LP		US	SK CAPITAL PARTNERS	10/09/2018		0	786,798	0	0.000
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	03/15/2019	1	0	434,918	0	0.230
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.		US	SHOREVIEW CAPITAL	05/29/2014		0	11,048	0	0.000
000000-00-0	Global Infrastructure Partners IV-A/B, L.P	WILMINGTON	DE	Global Infrastructure Investors IV, LLC.	02/01/2019	1	0	1,237,696	0	0.200
000000-00-0	ONCAP IV LP		CAN	ONCAP	12/19/2016		0	5,668	0	0.000
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	DE	FCO Fund V GP LLC	04/30/2019	1	0	2,682,504	0	0.500
000000-00-0	SAIF PARTNERS IV		HKG	SAIF PARTNERS	08/27/2010		0	10,000	0	0.000
000000-00-0	Trident VIII, L.P.	GRAND CAYMAN	CYM	Trident Capital VIII, L.P.	04/05/2019	1	0	3,545,012	0	0.270
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		US	ODYSSEY PARTNERS	07/07/2014		0	48,338	0	0.000
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	03/29/2019	1	0	1,269,867	0	0.690
000000-00-0	SYCAMORE PARTNERS II, LP		US	SYCAMORE PARTNERS	05/15/2014		0	32,834	0	0.000
000000-00-0	Vista Equity Partners Fund VII, L.P (B class)	GRAND CAYMAN	CYM	Vista Equity Partners Fund VII GP, L.P.	04/29/2019	1	0	1,837,458	0	0.180
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP		US	BROOKFIELD ASSET MANAGEMENT	09/13/2019		0	134,725	0	0.000
000000-00-0	WCAS XIII, L.P.	NEW YORK	NY	WCAS XIII ASSOCIATES LLC	06/21/2019	1	0	2,928,727	0	0.220
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP		US	RRG CAPITAL MANAGEMENT	07/27/2020		0	285,925	0	0.000
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.	BOSTON	MA	GREAT HILL PARTNERS GP VII, L.P.	07/01/2019	1	0	2,456,045	0	0.350
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP		US	BLACKCHAMBER PARTNERS	12/24/2019		0	22,146	0	0.000
000000-00-0	VERITAS CAPITAL FUND VII, L.P.	NEW YORK	NY	VERITAS CAPITAL PARTNERS VII, LLC	08/16/2019	1	0	6,375,083	0	0.180
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP		LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017		0	175,939	0	0.000
000000-00-0	INSIGHT PARTNERS XI L.P.	GRAND CAYMAN	CYM	INSIGHT ASSOCIATES XI L.P.	12/17/2019	1	0	1,404,000	0	0.270
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP		US	ODYSSEY PARTNERS	04/20/2020		0	644,350	0	0.000
000000-00-0	CLAYTON, DUBILIER & RICE FUND XI, L.P.	GRAND CAYMAN	CYM	CD&R ASSOCIATES XI, L.P.	09/01/2020	1	0	2,930,994	0	0.000
000000-00-0	CREST ROCK FUND I-A LP		US	CREST ROCK PARTNERS	10/23/2020		0	154,015	0	0.000
000000-00-0	NEW MOUNTAIN PARTNERS VI, L.P.	WILMINGTON	DE	NEW MOUNTAIN INVESTMENTS VI, L.L.C.	09/01/2020	1	0	3,329,044	0	0.000
000000-00-0	HKW CAPITAL PARTNERS IV LP		US	HKW MANAGEMENT	04/28/2014		0	159,689	0	0.000
000000-00-0	STERLING GROUP PARTNERS V L.P.	GRAND CAYMAN	CYM	STERLING GROUP PARTNERS V GP, L.P.	09/01/2020		0	1,312,714	0	0.000
000000-00-0	AFFINITY ASIA PACIFIC FUND IV		SGP	AFFINITY EQUITY PARTNERS	08/16/2013		0	25,511	0	0.000
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020		0	8,382,258	0	0.000
000000-00-0	HKW CAPITAL PARTNERS V LP		US	HKW MANAGEMENT	07/26/2018		0	188,422	0	0.000
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020		0	3,487,500	0	0.000
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP		US	DERMODY PROPERTIES	12/27/2018		0	484,419	0	0.000
000000-00-0	GENSTAR CAPITAL PARTNERS X, L.P.		DE	GENSTAR CAPITAL X, L.P.	04/01/2021		0	801,803	0	0.000
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		US	QUANTUM ENERGY PARTNERS	08/22/2017		0	7,834,510	0	0.000
000000-00-0	T-VIII CELESTIAL CO-INVEST LP		DE	TRIDENT CAPITAL VIII, L.P.	04/01/2021		0	7,000,000	0	0.000
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		US	PLATINUM EQUITY PARTNERS	11/28/2016		0	302,935	0	0.000
000000-00-0	INSIGHT PARTNERS XII, L.P.		CYM	INSIGHT ASSOCIATES XII, L.P.	08/01/2021		0	4,200,000	0	0.000
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP		ARG	VICTORIA CAPITAL PARTNERS	03/28/2012		0	5,949	0	0.000
000000-00-0	CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P.		DE	CROSSHARBOR INSTITUTIONAL PARTNERS 2021	11/01/2021		0	669,856	0	0.000
000000-00-0	NG CAPITAL PARTNERS II LP		PER	NEXUS GROUP	07/22/2013		0	55,320	0	0.000
000000-00-0	GENERAL ATLANTIC INVESTMENT PARTNERS 2021, L.P.		DE	GENERAL ATLANTIC GP 2021, LLC	12/01/2021		0	2,998,213	0	0.000
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP		US	HARRISON STREET ADVISORS LLC	12/05/2019		0	2,217	0	0.000
000000-00-0	TRIDENT IX, L.P.		CYM	TRIDENT CAPITAL IX, L.P.	12/01/2021		0	0	0	0.000
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP		US	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018		0	12,670	0	0.000
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED		US	G-PIPE LLC INTERESTS FUNDED	07/19/2021		43,627	0	0	0.000
000000-00-0	SILVER LAKE PARTNERS IV, LP		US	SILVER LAKE PARTNERS	10/22/2013		0	41,412	0	0.000
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP		US	ARCLIGHT PARTNERS	08/14/2015		0	4,995,085	0	0.000
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP		US	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017		0	175,284	0	0.000
000000-00-0	TRIDENT VI LP		US	STONE POINT CAPITAL	09/12/2014		0	30,303	0	0.000
000000-00-0	HKW CAPITAL PARTNERS IV-B, L.P.		US	HKW MANAGEMENT	06/30/2014		0	222,921	0	0.000
000000-00-0	SK CAPITAL PARTNERS III LP		US	SK CAPITAL PARTNERS	08/26/2011		0	10,371	0	0.000
000000-00-0	EIG ENERGY FUND XVI		US	EIG GLOBAL ENERGY PARTNERS	12/13/2013		0	5,155,968	0	0.000
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP		US	QUANTUM ENERGY PARTNERS	04/25/2016		0	13,161	0	0.000
000000-00-0	THOMA BRAVO XII		US	THOMA BRAVO PARTNERS	05/31/2016		0	209,131	0	0.000
000000-00-0	EXCELLERE CAPITAL FUND III		US	EXCELLERE PARTNERS LLC	10/03/2016		0	1,312,227	0	0.000
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP		US	OAK HILL PARTNERS	07/28/2017		0	9,216	0	0.000
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI		GBR	EQUISTONE PARTNERS EUROPE	07/09/2018		0	274,843	0	0.000
000000-00-0	GTCR FUND XII LP		US	GTCR	05/04/2018		0	313,158	0	0.000
000000-00-0	GAMUT INVESTMENT FUND I, L.P.		US	GAMUT CAPITAL	02/29/2016		0	53,713	0	0.000
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH		US	SUNSTONE PARTNERS	01/13/2016		0	315,543	0	0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	ARCLINE CAPITAL PARTNERS LP		US	ARCLINE INVESTMENT MANAGEMENT	11/04/2019		0	225,890	0	0.000
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST		GGY	PARTNERS GROUP	01/26/2015		0	8,664	0	0.000
000000-00-0	ORCHID ASIA VII LP		HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018		0	389,952	0	0.000
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP		US	AMERICAN PACIFIC GROUP	04/17/2020		0	114,350	0	0.000
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018		0	99,796	0	0.000
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP		US	CRAYHILL CAPITAL MANAGMENT LP	03/16/2020		0	171,022	0	0.000
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP		US	CENTER ROCK CAPITAL PARTNERS	04/27/2018		0	403,888	0	0.000
000000-00-0	GTCR CP-1 INVESTORS LP		US	GTCR	11/01/2019		0	15,458	0	0.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND II		DEU	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011		0	17,642	0	0.000
000000-00-0	BRC VANGUARD CO-INVEST LP		US	BLUE ROAD CAPITAL	12/29/2016		0	67,825	0	0.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP		US	TRILANTIC CAPITAL PARTNERS	11/30/2012		0	6,318	0	0.000
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		US	MACQUARIE INFRASTRUCTURE PARTNERS	02/13/2015		0	137,760	0	0.000
000000-00-0	GTCR FUND XI LP		US	GTCR	09/02/2014		0	233	0	0.000
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP		US	INSIGHT VENTURE PARTNERS	07/10/2013		0	12,113	0	0.000
000000-00-0	HURON FUND IV		US	HURON CAPITAL PARTNERS	07/01/2013		0	90,765	0	0.000
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X LP		US	SUMMIT PARTNERS LP	03/17/2020		0	283,741	0	0.000
000000-00-0	KAINOS CAPITAL PARTNERS LP		US	KAINOS CAPITAL	05/10/2013		0	717	0	0.000
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP		US	PGIM PRIVATE CAPITAL	04/21/2017		0	171,095	0	0.000
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP		US	HIGH STREET REALTY COMPANY LLC	11/15/2019		0	607,500	0	0.000
000000-00-0	CARLYLE POWER PARTNERS II, L.P.		US	CARLYLE POWER PARTNERS	02/20/2015		0	1,360,094	0	0.000
000000-00-0	KKR ASIAN FUND III LP		US	KOHLBERG KRAVIS & ROBERTS	02/12/2018		0	93,408	0	0.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE		GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015		0	131,380	0	0.000
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP		SGP	AFFINITY EQUITY PARTNERS	12/11/2018		0	17,016	0	0.000
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC		US	PGIM PRIVATE CAPITAL	10/02/2017		0	179	0	0.000
000000-00-0	EMERALD LAKE PD ACQUISITION LP		US	EMERALD LAKE CAPITAL MANAGEMENT	01/14/2020		0	2,712	0	0.000
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP		US	BROOKFIELD ASSET MANAGEMENT	07/07/2016		0	129,381	0	0.000
000000-00-0	SYCAMORE PARTNERS III, LP		US	SYCAMORE PARTNERS	04/10/2018		0	479,443	0	0.000
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP		US	HARRISON STREET ADVISORS LLC	01/03/2018		988,042	4,069	0	0.000
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP		US	VISTA EQUITY PARTNERS	10/14/2011		0	34,550	0	0.000
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP		GGY	BASALT INFRASTRUCTURE PARTNERS	04/22/2021		128,509	0	0	0.000
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP		US	GALLATIN POINT CAPITAL LLC	06/04/2018		0	5,241	0	0.000
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP		US	FRAZIER HEALTHCARE PARTNERS	02/27/2019		0	152,000	0	0.000
000000-00-0	FOCUS SENIOR HOUSING FUND I LP		US	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017		0	690,067	0	0.000
000000-00-0	MBK PARTNERS FUND III		HKG	MBK PARTNERS	07/17/2013		0	2,416	0	0.000
000000-00-0	SUNSTONE PARTNERS II LP		US	SUNSTONE PARTNERS	03/26/2021		8,633	51,748	0	0.000
000000-00-0	BACH CO-INVESTMENT LP 2		HKG	BARING PRIVATE EQUITY ASIA	08/22/2017		0	7,500	0	0.000
000000-00-0	ACTIS ENERGY 4 LP		GBR	ACTIS CAPITAL	02/02/2017		0	150,637	0	0.000
000000-00-0	BEHRMAN CAPITAL PEP L.P.		US	BEHRMAN CAPITAL	08/23/2012		0	4,320	0	0.000
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP		HKG	ASCENDENT CAPITAL PARTNERS LIMITED	01/21/2020		0	4,725	0	0.000
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP		US	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019		0	76,343	0	0.000
000000-00-0	CMP GERMAN OPPORTUNITY FUND III		DEU	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017		0	18,721	0	0.000
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP		US	GALLATIN POINT CAPITAL LLC	03/02/2018		0	516,675	0	0.000
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP		US	MORGAN STANLEY PRIVATE EQUITY ASIA	03/18/2013		0	72,714	0	0.000
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V		HKG	BARING PRIVATE EQUITY ASIA	12/01/2010		0	32,520	0	0.000
000000-00-0	SILVER LAKE PARTNERS V LP		US	SILVER LAKE PARTNERS	06/12/2018		0	470,996	0	0.000
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV		US	ARES MANAGEMENT LLC	11/05/2012		0	4,399	0	0.000
000000-00-0	NGP NATURAL RESOURCES XI LP		US	NATURAL GAS PARTNERS	11/05/2014		0	42,141	0	0.000
000000-00-0	CCMP CAPITAL INVESTORS III LP		US	CCMP CAPITAL ADVISORS	01/17/2014		0	19,136	0	0.000
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP		US	BLACKSTONE GROUP	03/22/2018		0	10,844	0	0.000
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPP FUND I		CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORT	11/16/2015		0	12,908	0	0.000
000000-00-0	LS POWER FUND IV		US	LS POWER	11/27/2018		0	241,953	0	0.000
000000-00-0	SK CAPITAL PARTNERS IV-A LP		US	SK CAPITAL PARTNERS	02/16/2015		0	759,542	0	0.000
000000-00-0	ADVENT INTERNATIONAL GPE IX LP		US	ADVENT INTERNATIONAL	10/21/2019		0	59,534	0	0.000
000000-00-0	ENERGY SPECTRUM PARTNERS VII		US	ENERGY SPECTRUM PARTNERS	12/04/2014		0	2,005,188	0	0.000
000000-00-0	KOHLBERG INVESTORS VII LP		US	KOHLBERG & CO	06/27/2012		0	110,134	0	0.000
000000-00-0	EPIRIS FUND II B LP		JEY	EPIRIS GROUP	03/12/2018		0	274,288	0	0.000
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP		US	BLACKSTONE GROUP	02/08/2019		0	264,465	0	0.000
000000-00-0	PRUDENTIAL CAPITAL PARTNERS IV, LP		US	PGIM PRIVATE CAPITAL	12/20/2012		0	4,701	0	0.000
000000-00-0	AUDAX MEZZANINE FUND III, L.P.		US	AUDAX GROUP	02/14/2011		0	68,776	0	0.000
000000-00-0	CYPRIUM INVESTORS IV LP		US	CYPRIUM PARTNERS	12/30/2013		0	14,788	0	0.000
000000-00-0	HYPNOS HOLDCO LLC INTERESTS FUNDED		US	HYPNOS HOLDCO LLC INTERESTS FUNDED	10/22/2021		960,946	0	0	0.000
ASTERI-ON-3	ASTERION INDUSTRIAL INFRA FUND I, FCR		ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019		0	60,263	0	0.000
AURORA-LP-3	AURORA EQUITY PARTNERS V LP		US	AURORA CAPITAL GROUP	06/10/2016		0	28,616	0	0.000
CAENER-GY-5	CA ENERGY INVESTMENT PARTNERS LP		US	ALPINE ENERGY CAPITAL LLC	11/12/2019		0	2,490	0	0.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
DBSCHO-LD-5	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC		US	DIGITAL BRIDGE	11/06/2015		0	37,167	0	0.000
FOLIUM-LP-1	FOLIUM TIMBER FUND I LP		US	FOLIUM CAPITAL LP	12/29/2016		0	814,318	0	0.000
GRIDIR-ON-3	GRIDIRON ENERGY, LLC		US	LS POWER	05/10/2017		0	347	0	0.000
HAREUR-II-1	HARRISON STREET EUROPEAN PROPERTY PARTNERS II		US	HARRISON STREET ADVISORS LLC	05/14/2019		0	77,262	0	0.000
INSTAR-II-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II		CAN	INSTARAGF ASSET MANAGEMENT INC.	10/21/2019		0	171,600	0	0.000
KAINOS-II-2	KAINOS CAPITAL PARTNERS II LP		US	KAINOS CAPITAL	12/19/2016		0	29,798	0	0.000
LIVBRI-LP-4	LIVINGBRIDGE 6 LP		GBR	LIVINGBRIDGE EP LLP	11/16/2016		0	184,820	0	0.000
LJFUND-IV-4	LITTLEJOHN FUND IV		US	LITTLEJOHN & CO.	06/18/2010		0	1,804	0	0.000
LONESI-II-3	LONE STAR REAL ESTATE FUND III LP		US	LONE STAR FUNDS	05/20/2014		1,122,777	0	0	0.000
MPGROW-TH-1	MAIN POST GROWTH CAPITAL LP		US	MAIN POST PARTNERS	03/15/2016		0	148,591	0	0.000
MTNGAT-E1-2	MOUNTAINGATE CAPITAL FUND I LP		US	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017		0	198,572	0	0.000
NORDIC-IX-0	NORDIC CAPITAL IX BETA LP		JEY	NORDIC CAPITAL	12/31/2018		0	271,464	0	0.000
OLIVIA-LP-2	MIP IV OLIVIA PARTNERS LP		US	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019		0	735	0	0.000
ONCAPI-II-5	ONCAP III		CAN	ONCAP	07/08/2011		0	22,207	0	0.000
PATBRZ-IV-3	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP		BRA	PATRIA INVESTIMENTOS	08/29/2011		0	167,207	0	0.000
STRIPE-SV-4	STRIPES V LP		US	STRIPES GROUP	01/19/2021		419,540	582,436	0	0.000
SYCAMO-RE-6	SYCAMORE PARTNERS, LP		US	SYCAMORE PARTNERS	07/10/2012		0	3,654	0	0.000
TRIDEN-TV-9	TRIDENT V		US	STONE POINT CAPITAL	12/20/2010		0	19,671	0	0.000
WHTHRS-LP-2	WHITEHORSE LIQUIDITY PARTNERS I LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017		0	37,431	0	0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							3,672,074	103,240,862	0	XXX
000000-00-0	Stone Point Credit LLC		US	Stone Point Credit LLC	02/08/2021		40,000	0	0	0.000
2099999. Joint Venture Interests - Common Stock - Affiliated							40,000	0	0	XXX
000000-00-0	H.I.G. EUROPE REALTY PARTNERS II, L.P.	GRAND CAYMAN	CYM	H.I.G. EUROPE REALTY PARTNERS II, L.P.	06/20/2018	2	0	1,170,455	0	2.710
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP		US	HARRISON STREET ADVISORS LLC	01/03/2018		(988,042)	0	0	0.000
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.	WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC	07/30/2019	2	0	312,231	0	3.300
LONESI-II-3	LONE STAR REAL ESTATE FUND III LP		US	LONE STAR FUNDS	05/20/2014		(1,122,777)	0	0	0.000
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	2	0	358,410	0	2.480
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020	2	0	1,997,239	0	2.290
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.	WILMINGTON	DE	SSO FUND GP, L.P.	09/01/2020	2	0	704,135	0	0.000
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.	WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC	09/01/2020	2	0	1,020,000	0	0.960
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.	WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	11/01/2020	2	0	645,281	0	0.530
000000-00-0	CROW HOLDINGS REALTY PARTNERS IX, L.P.	WILMINGTON	DE	CROW HOLDINGS REALTY ADVISORS IX, L.P.	11/01/2020	2	0	1,890,572	0	0.590
000000-00-0	MILESTONE REAL ESTATE INVESTORS V, LP		DE	MREI V GP, LLC	05/31/2021		0	2,445,894	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							(2,110,819)	10,544,217	0	XXX
309588-AC-5	FARMERS EXCHANGE CAPITAL		DE	FARMERS EXCHANGE CAPITAL	11/10/2021		307,653	0	0	0.000
309601-AA-0	FARMERS INSURANCE EXCHANGE		CA	FARMERS INSURANCE EXCHANGE	11/10/2021		291,798	0	0	0.000
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	11/10/2021		10,980,547	0	0	0.000
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO		NE	MUTUAL OF OMAHA INSURANCE CO	11/10/2021		20,119,800	0	0	0.000
636792-AA-1	NATIONAL LIFE INSURANCE CO		VT	NATIONAL LIFE INSURANCE CO	09/18/2009		2,465,085	0	0	0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		OH	NATIONWIDE MUTUAL INSURANCE CO	11/10/2021		10,453,200	0	0	0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	12/16/2021		1,353,625	0	0	0.000
878091-BC-0	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	11/10/2021		11,627,478	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated							57,599,184	0	0	XXX
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS		US	GORES PIPE LLC SR SEC REV FUNDED - ABS	07/26/2021		2,169,446	0	0	0.000
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND		US	HYPNOS HOLDCO COLLATERAL LOAN FUND	10/22/2021		2,882,839	0	0	0.000
2999999. Collateral Loans - Unaffiliated							5,052,286	0	0	XXX
4899999. Total - Unaffiliated							64,212,726	113,785,079	0	XXX
4999999. Total - Affiliated							40,000	0	0	XXX
5099999 - Totals							64,252,726	113,785,079	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
000000-00-0	WHITE HORSE LIQUIDITY PARTNERS II LP	WILMINGTON	DE	WHITE HORSE LIQUIDITY PARTNERS INC	09/20/2018	10/28/2021	168,583	0	0	0	0	0	0	168,583	168,583	0	0	0	168,583
000000-00-0	ACTIS ENERGY 4 CO-INVESTMENT ATLAS LP		GBR	ACTIS CAPITAL	03/13/2018	07/01/2021	1,198,545	(263,750)	0	0	0	(263,750)	0	934,795	1,218,545	0	283,750	283,750	0
000000-00-0	SK CAPITAL PARTNERS V-A LP	GRAND CAYMAN	CYM	SK Capital Investment V LP	10/09/2018	01/28/2021	2,717	0	0	0	0	0	0	2,717	2,717	0	0	0	2,717
000000-00-0	DATA BRIDGE HOLDINGS, LLC		US	DIGITAL BRIDGE	07/11/2016	07/01/2021	975,845	779,935	0	0	0	779,935	0	1,755,780	3,302,586	0	1,546,806	1,546,806	0
000000-00-0	SIRIS PARTNERS IV, L.P.	WILMINGTON	DE	SIRIS PARTNERS GP IV, L.P.	03/15/2019	02/22/2021	269,362	0	0	0	0	0	0	269,362	269,362	0	0	0	269,362
000000-00-0	ORCHID ASIA VI LP		HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	07/01/2021	5,092,543	(1,082,215)	0	0	0	(1,082,215)	0	4,010,328	5,294,084	0	1,283,756	1,283,756	0
000000-00-0	Fortress Credit Opportunities Fund V (A-1) L.P.	WILMINGTON	CYM	FCO Fund V GP LLC	04/30/2019	10/08/2021	3,108,864	0	0	0	0	0	0	3,108,864	3,108,864	0	0	0	1,916,185
000000-00-0	ROCKCLIFF-MESA CO-INVESTMENT PARTNERS LP		US	QUANTUM ENERGY PARTNERS	02/25/2019	07/01/2021	372,947	(150,769)	0	0	0	(150,769)	0	222,178	393,941	0	171,763	171,763	57,842
000000-00-0	Whitehorse Liquidity Partners III, LP	WILMINGTON	DE	Whitehorse Liquidity Partners Inc.	03/29/2019	12/29/2021	591,527	0	0	0	0	0	0	591,527	591,527	0	0	0	591,527
000000-00-0	SK CAPITAL PARTNERS V-A LP		US	SK CAPITAL PARTNERS	10/09/2018	09/08/2021	207,572	0	0	0	0	0	0	207,572	207,572	0	0	0	207,572
000000-00-0	WCAS XIII, L.P.	NEW YORK	DE	WCAS XIII ASSOCIATES LLC	06/21/2019	04/06/2021	36,385	0	0	0	0	0	0	36,385	36,385	0	0	0	0
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.		US	SHOREVIEW CAPITAL	05/29/2014	07/01/2021	1,426,071	(408,801)	0	0	0	(408,801)	0	1,017,270	1,642,403	0	625,133	625,133	5,470
000000-00-0	GREAT HILL EQUITY PARTNERS VII, L.P.	BOSTON	DE	GREAT HILL PARTNERS GP VII, L.P.	07/01/2019	08/01/2021	1,311,893	0	0	0	0	0	0	1,311,893	1,311,893	0	0	0	1,311,893
000000-00-0	ONCAP IV LP		CAN	ONCAP	12/19/2016	07/01/2021	736,713	(89,599)	0	0	0	(89,599)	0	647,114	791,973	0	144,859	144,859	0
000000-00-0	VERITAS CAPITAL FUND VII, L.P.	NEW YORK	DE	VERITAS CAPITAL PARTNERS VII, LLC	08/16/2019	06/10/2021	1,739,604	0	0	0	0	0	0	1,739,604	1,739,604	0	0	0	1,739,604
000000-00-0	SAIF PARTNERS IV		HKG	SAIF PARTNERS	08/27/2010	07/01/2021	2,924,234	(1,367,365)	0	0	0	(1,367,365)	0	1,556,869	3,086,260	0	1,529,391	1,529,391	46,145
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP		DE	WHITEHORSE LIQUIDITY PARTNERS INC	09/01/2020	11/29/2021	4,954,367	0	0	0	0	0	0	4,954,367	4,954,367	0	0	0	3,919,266
000000-00-0	FLORIDA FOOD HOLDINGS LP		US	KAINOS CAPITAL	10/07/2016	07/01/2021	19,345	(19,345)	0	0	0	(19,345)	0	0	9,844	0	9,844	9,844	9,155
000000-00-0	BAIN CAPITAL FUND XIII, L.P.		DE	BAIN CAPITAL XIII GENERAL PARTNER, LLC	11/01/2020	12/22/2021	194,972	0	0	0	0	0	0	194,972	194,972	0	0	0	164,944
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP		US	ODYSSEY PARTNERS	07/07/2014	12/01/2021	15,309	0	0	0	0	0	0	15,309	15,309	0	0	0	15,309
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED		US	Adjustment	07/19/2021	10/01/2021	0	0	0	0	0	0	0	21,814	21,814	0	0	0	0
000000-00-0	EVERSTONE CAPITAL PARTNERS III		IND	EVERSTONE CAPITAL	08/14/2015	07/01/2021	4,697,778	(1,772,778)	0	0	0	(1,772,778)	0	2,925,000	5,081,797	0	2,156,797	2,156,797	45,104
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II		GGY	BASALT INFRASTRUCTURE PARTNERS	03/02/2017	07/01/2021	3,606,333	(407,728)	0	0	0	(407,728)	0	3,198,605	3,774,416	0	575,811	575,811	0
000000-00-0	SYCAMORE PARTNERS II, LP		US	SYCAMORE PARTNERS	05/15/2014	01/12/2021	866,698	0	0	0	0	0	0	866,698	866,698	0	0	0	866,698
000000-00-0	JADE CHINA VALUE PARTNERS II, LP		CHN	JADE INVEST	07/12/2012	07/01/2021	763,505	(87,358)	0	0	0	(87,358)	0	676,147	766,644	0	90,497	90,497	0
000000-00-0	CHUSA II, INC. MBK - PROJECT TRANSFORMERS		HKG	MBK PARTNERS	04/27/2016	07/01/2021	1,698,837	(2,848,858)	0	0	0	(2,848,858)	91,610	0	5,287,320	0	6,345,732	6,345,732	104,709
000000-00-0	LEXINGTON CAPITAL PARTNERS VII		US	LEXINGTON PARTNERS	01/31/2011	07/01/2021	5,516,495	2,704,028	0	0	0	2,704,028	0	8,220,523	6,614,814	0	(1,605,709)	(1,605,709)	316,205
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP		US	BROOKFIELD ASSET MANAGEMENT	09/13/2019	07/01/2021	456,560	(17,681)	0	0	0	(17,681)	0	438,878	480,587	0	41,709	41,709	0
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP		US	RRG CAPITAL MANAGEMENT	07/27/2020	07/01/2021	501,037	76,068	0	0	0	76,068	0	577,105	528,839	0	(48,266)	(48,266)	0
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP		US	BLACKCHAMBER PARTNERS	12/24/2019	07/01/2021	48,758	24,318	0	0	0	24,318	0	73,076	37,427	0	(35,649)	(35,649)	0
000000-00-0	GTCR INVESTORS (CROWN) LP/CALLCREDIT		US	GTCR	03/10/2014	07/01/2021	2,147	(2,147)	0	0	0	(2,147)	0	0	2,105	0	2,105	2,105	0
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP		US	ODYSSEY PARTNERS	04/20/2020	04/23/2021	25	0	0	0	0	0	0	25	25	0	0	0	25
000000-00-0	CREST ROCK FUND I-A LP		US	CREST ROCK PARTNERS	10/23/2020	07/01/2021	307,407	17,792	0	0	0	17,792	0	325,199	309,666	0	(15,533)	(15,533)	0
000000-00-0	HKW CAPITAL PARTNERS IV LP		US	HKW MANAGEMENT	04/28/2014	04/07/2021	2,204,362	0	0	0	0	0	0	2,204,362	2,204,362	0	0	0	2,204,362
000000-00-0	SECONDARY OPPORTUNITIES FUND II LP		GBR	DEUTSCHE BANK PRIVATE EQUITY	08/24/2011	07/01/2021	5,105,230	838,994	0	0	0	838,994	0	5,944,224	4,493,012	0	(1,451,212)	(1,451,212)	892,045
000000-00-0	AFFINITY ASIA PACIFIC FUND IV		SGP	AFFINITY EQUITY PARTNERS	08/16/2013	07/01/2021	2,733,964	(1,294,336)	0	0	0	(1,294,336)	0	1,439,628	2,832,904	0	1,393,276	1,393,276	197,066
000000-00-0	HKW CAPITAL PARTNERS V LP		US	HKW MANAGEMENT	07/26/2018	08/10/2021	209,327	0	0	0	0	0	0	209,327	209,327	0	0	0	209,327
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC		US	VICTOR CAPITAL PARTNERS	10/05/2017	07/01/2021	1,483,902	(81,377)	0	0	0	(81,377)	0	1,402,525	2,972,302	0	1,569,777	1,569,777	0
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND II LP		US	DERMODY PROPERTIES	12/27/2018	07/01/2021	5,305,701	(423,117)	0	0	0	(423,117)	0	4,882,584	6,173,579	0	1,290,995	1,290,995	0
000000-00-0	QUANTUM ENERGY PARTNERS VII LP		US	QUANTUM ENERGY PARTNERS	08/22/2017	08/06/2021	401,444	0	0	0	0	0	0	401,444	401,444	0	0	0	401,444
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		US	PLATINUM EQUITY PARTNERS	11/28/2016	04/21/2021	207,249	0	0	0	0	0	0	207,249	207,249	0	0	0	207,249
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHA		US	IFM INVESTORS	05/03/2016	07/01/2021	3,002,048	672,171	0	0	0	672,171	0	3,674,219	8,460,450	0	4,786,231	4,786,231	0
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP		ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	07/01/2021	842,033	(738)	0	0	0	(738)	0	841,295	835,902	0	(5,393)	(5,393)	0
000000-00-0	NG CAPITAL PARTNERS II LP		PER	NEXUS GROUP	07/22/2013	07/01/2021	2,987,759	(742,405)	0	0	0	(742,405)	0	2,245,354	3,325,888	0	1,080,534	1,080,534	0
000000-00-0	AXA SECONDARY FUND V		GBR	ARDIAN	12/14/2011	07/01/2021	69,526	(1,209,899)	0	0	0	(1,209,899)	0	0	67,942	0	1,208,315	1,208,315	0
000000-00-0	SP ARCH INVESTORS LLC		US	SYCAMORE PARTNERS	09/12/2017	07/01/2021	990,451	(826,746)	0	0	0	(826,746)	0	163,705	762,656	0	598,951	598,951	0
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP		US	HARRISON STREET ADVISORS LLC	12/05/2019	07/01/2021	889,261	63,103	0	0	0	63,103	0	952,364	876,741	0	(75,623)	(75,623)	18,194
000000-00-0	PIAA, LP		US	HOUSE HANOVER, LLC	10/29/2014	07/01/2021	1,085,359	3,228,289	0	0	0	3,228,289	292,640	4,606,288	1,320,168	(328,276)	(2,957,844)	(3,286,120)	0
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP		US	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	08/12/2021	274,177	0	0	0	0	0	0	274,177	274,177	0	0	0	274,177
000000-00-0	SILVER LAKE PARTNERS IV, LP		US	SILVER LAKE PARTNERS	10/22/2013	02/18/2021	55,823	0	0	0	0	0	0	55,823	55,823	0	0	0	55,823
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP		US	ARCLIGHT PARTNERS	08/14/2015	12/02/2021	434,201	0	0	0	0	0	0	434,201	434,201	0	0	0	434,201
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP		US	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	07/01/2021	448,814	144,385	0	0	0	144,385	0	593,199	430,970	0	(162,229)	(162,229)	0
000000-00-0	TRIDENT VI LP		US	STONE POINT CAPITAL	09/12/2014	03/09/2021	169,508	0	0	0	0	0	0	169,508	169,508	0	0	0	169,508

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	HKW CAPITAL PARTNERS IV-B, L.P.		US	HKW MANAGEMENT	06/30/2014	04/15/2021	5,307,744	0	0	0	0	0	0	5,307,744	5,307,744	0	0	0	5,307,744
000000-00-0	WHITEHORSE ASSOCIATES II LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	09/30/2019	07/01/2021	0	0	0	0	0	0	0	0	28,836	0	28,836	28,836	0
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO		GBR	DEUTSCHE BANK PRIVATE EQUITY	01/14/2011	07/01/2021	0	(1,046)	0	0	0	(1,046)	(263,707)	0	312,440	0	577,193	577,193	0
000000-00-0	INVISION HOSPITALITY LP (PROJECT MILES)		JEY	INVISION CAPITAL PARTNERS HOSPITALITY LI	11/12/2015	07/01/2021	403,543	(1,842,809)	0	0	0	(1,842,809)	(3,515)	0	158,889	0	1,601,671	1,601,671	0
000000-00-0	EIG ENERGY FUND XVI		US	EIG GLOBAL ENERGY PARTNERS	12/13/2013	04/28/2021	144,483	0	0	0	0	0	0	144,483	144,483	0	0	0	144,483
000000-00-0	FIMI OPPORTUNITY FUND V		ISR	FIMI OPPORTUNITY LTD	08/15/2012	07/01/2021	1,104,644	(787,000)	0	0	0	(787,000)	0	317,644	1,489,485	0	1,171,841	1,171,841	0
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP		US	QUANTUM ENERGY PARTNERS	04/25/2016	07/01/2021	4,187,111	(1,404,506)	0	0	0	(1,404,506)	0	2,782,605	5,679,689	0	2,897,084	2,897,084	0
000000-00-0	CENTRAL PARK NORTH OZ INVESTORS LP		US	SUGAR HILL CAPITAL PARTNERS	12/04/2018	07/01/2021	937,478	487,522	0	0	0	487,522	0	1,425,000	787,492	0	(637,508)	(637,508)	0
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V		GBR	EQUISTONE PARTNERS EUROPE	06/26/2015	09/17/2021	1,725,419	0	0	0	0	0	0	1,725,419	1,725,419	0	0	0	1,725,419
000000-00-0	WINDROSE SHEARWATER INVESTOR HOLDINGS, LLC		US	WINDROSE HEALTH INVESTORS	09/27/2019	07/01/2021	167,179	(43,429)	0	0	0	(43,429)	0	123,750	181,764	0	58,014	58,014	0
000000-00-0	PROJECT ARTHUR HOLDCO LLC		GGY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	07/01/2021	1,977,238	(704,360)	0	0	0	(704,360)	0	1,272,878	2,470,445	0	1,197,567	1,197,567	5,140
000000-00-0	ACTIS AFRICA IV		GBR	ACTIS CAPITAL	07/19/2013	07/01/2021	1,763,000	(158,534)	0	0	0	(158,534)	0	1,604,466	2,050,000	0	445,534	445,534	0
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC		US	ARCLIGHT PARTNERS	09/30/2015	07/01/2021	296,280	2,908,136	0	0	0	2,908,136	0	3,204,416	3,696,000	0	491,584	491,584	0
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP		US	OAK HILL PARTNERS	07/28/2017	07/01/2021	1,320,966	(481,365)	0	0	0	(481,365)	0	839,601	1,673,283	0	833,682	833,682	16,882
000000-00-0	GTCR FUND XII LP		US	GTCR	05/04/2018	07/01/2021	2,991,819	(816,548)	0	0	0	(816,548)	0	2,175,271	3,400,604	0	1,225,333	1,225,333	0
000000-00-0	GAMUT INVESTMENT FUND I, L.P.		US	GAMUT CAPITAL	02/29/2016	07/01/2021	2,984,605	(205,653)	0	0	0	(205,653)	0	2,778,952	3,534,290	0	755,338	755,338	0
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH		US	SUNSTONE PARTNERS	01/13/2016	07/01/2021	3,790,943	(2,376,743)	0	0	0	(2,376,743)	0	1,414,200	4,235,068	0	2,820,868	2,820,868	573,764
000000-00-0	ARCLINE CAPITAL PARTNERS LP		US	ARCLINE INVESTMENT MANAGEMENT	11/04/2019	07/01/2021	825,297	(59,195)	0	0	0	(59,195)	0	766,102	968,574	0	202,472	202,472	0
000000-00-0	TEMPLETON STRATEGIC EMERGING MARKETS FUND IV		SGP	TEMPLETON ASSET MANAGEMENT	12/12/2012	07/01/2021	1,456,134	(581,554)	0	0	0	(581,554)	0	874,580	1,874,393	0	999,813	999,813	51,673
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP		GGY	PARTNERS GROUP	01/26/2015	07/01/2021	2,294,929	3,409,425	0	0	0	3,409,425	0	5,704,354	1,785,439	0	(3,918,915)	(3,918,915)	0
000000-00-0	INC/DYNACAST		HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	07/01/2021	1,966,436	(272,642)	0	0	0	(272,642)	0	1,693,794	2,619,104	0	925,310	925,310	0
000000-00-0	ORCHID ASIA VII LP		US	OAK HILL PARTNERS	09/06/2017	07/01/2021	0	0	0	0	0	0	0	0	395	0	395	395	20,545
000000-00-0	OHCP IV EPIC COI LP		US	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	09/01/2021	167,207	(167,207)	0	0	0	(167,207)	0	0	164,442	0	164,442	164,442	0
000000-00-0	STEELRIVER LDC INVESTMENTS LP		US	AMERICAN PACIFIC GROUP	04/17/2020	07/01/2021	242,577	25,800	0	0	0	25,800	0	268,377	262,187	0	(6,190)	(6,190)	0
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP		US	MAIN POST PARTNERS	12/15/2017	07/01/2021	721,722	238,102	0	0	0	238,102	0	959,825	1,984,509	0	1,024,685	1,024,685	0
000000-00-0	MPP FSG HOLDINGS LLC		US	WHITEHORSE LIQUIDITY PARTNERS	09/21/2018	09/29/2021	223,963	0	0	0	0	0	0	223,963	223,963	0	0	0	223,963
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS II LP		CAN	CRAYHILL CAPITAL MANAGMENT LP	03/16/2020	07/01/2021	329,572	409	0	0	0	409	0	329,981	338,825	0	8,844	8,844	0
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP		US	CENTER ROCK CAPITAL PARTNERS	04/27/2018	07/01/2021	1,213,464	150,356	0	0	0	150,356	0	1,363,820	1,696,310	0	332,490	332,490	0
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP		US	MAIN POST PARTNERS	02/10/2016	07/01/2021	950,447	127,842	0	0	0	127,842	0	1,078,289	999,930	0	(78,359)	(78,359)	0
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP		US	GTCR	11/01/2019	07/01/2021	164,240	10,035	0	0	0	10,035	0	174,275	217,866	0	43,591	43,591	0
000000-00-0	GTCR CP-1 INVESTORS LP		US	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	07/01/2021	861,140	(48,691)	0	0	0	(48,691)	101,863	914,312	829,449	(91,684)	6,821	(84,863)	0
000000-00-0	CMP GERMAN OPPORTUNITY FUND II		DEU	BLUE ROAD CAPITAL	12/29/2016	07/01/2021	1,264,727	(368,421)	0	0	0	(368,421)	0	896,306	1,407,198	0	510,892	510,892	0
000000-00-0	BRC VANGUARD CO-INVEST LP		US	TRILANTIC CAPITAL PARTNERS	11/30/2012	07/01/2021	869,366	74,707	0	0	0	74,707	0	944,073	996,560	0	52,487	52,487	0
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP		US	SUNSTONE PARTNERS	07/03/2018	07/01/2021	526,379	(245,315)	0	0	0	(245,315)	0	281,064	521,555	0	240,491	240,491	0
000000-00-0	SUNSTONE PARTNERS CO-INVEST (TC GROWTH)		US	GTCR	09/02/2014	07/01/2021	4,636,530	(4,317,881)	0	0	0	(4,317,881)	0	318,649	9,597,011	0	9,278,362	9,278,362	1,051,644
000000-00-0	GTCR FUND XI LP		US	INSIGHT VENTURE PARTNERS	07/10/2013	01/29/2021	639,726	0	0	0	0	0	0	639,726	639,726	0	0	0	639,726
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP		US	TEAYS RIVER MANAGEMENT	07/01/2015	07/01/2021	5,089,353	1,476,447	0	0	0	1,476,447	0	6,565,800	11,774,312	0	5,208,512	5,208,512	0
000000-00-0	TEAYS RIVER INVESTMENTS LLC		US	FRANCISCO PARTNERS	12/22/2011	09/30/2021	975,360	0	0	0	0	0	0	975,360	975,360	0	0	0	975,360
000000-00-0	FRANCISCO PARTNERS III, LP		US	GTCR	07/18/2011	07/01/2021	308,180	(150,973)	0	0	0	(150,973)	0	157,207	447,156	0	289,949	289,949	0
000000-00-0	GTCR FUND X		US	BAIN CAPITAL CREDIT, LP	10/17/2012	07/01/2021	326,930	99,257	0	0	0	99,257	0	426,187	328,221	0	(97,966)	(97,966)	37,147
000000-00-0	BAIN CAPITAL DISTRESSED & SPECIAL SITUATIONS 2013		US	DUKE STREET CAPITAL	04/20/2016	07/01/2021	1,673,118	(538,021)	0	0	0	(538,021)	54,920	1,190,017	1,974,096	54,023	730,056	784,079	0
000000-00-0	ROSE DS INVESTMENT LP		GBR	ARSENAL CAPITAL PARTNERS	09/19/2019	07/01/2021	214,755	11,714	0	0	0	11,714	0	226,469	278,930	0	52,461	52,461	0
000000-00-0	ARSENAL IO CO-INVEST 2 LP		US	ATLAS HOLDINGS	05/07/2010	07/01/2021	2,067,182	(1,455,595)	0	0	0	(1,455,595)	0	611,587	2,221,006	0	1,609,419	1,609,419	1,049,297
000000-00-0	ATLAS CAPITAL RESOURCES I		US	FORNAX ASSESSORIA	12/22/2011	07/01/2021	636,671	546,543	0	0	0	546,543	0	1,183,215	736,863	0	(446,352)	(446,352)	0
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP		BRA	HURON CAPITAL PARTNERS	07/01/2013	07/01/2021	1,469,022	(68,531)	0	0	0	(68,531)	0	1,400,491	1,501,217	0	100,726	100,726	66,254
000000-00-0	HURON FUND IV		US	NATURAL GAS PARTNERS	05/27/2015	07/01/2021	460,210	2,039,790	0	0	0	2,039,790	0	2,500,000	498,396	0	(2,001,604)	(2,001,604)	0
000000-00-0	NGP BRAVO CO-INVEST LLC		US	SUMMIT PARTNERS LP	03/17/2020	07/13/2021	175,523	0	0	0	0	0	0	175,523	175,523	0	0	0	175,523
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X LP		US	KAINOS CAPITAL	05/10/2013	07/01/2021	203,017	(720,669)	0	0	0	(720,669)	0	717	6,069	0	523,721	523,721	234,540
000000-00-0	KAINOS CAPITAL PARTNERS LP		US	PGIM PRIVATE CAPITAL	04/21/2017	07/01/2021	1,483,394	19,189	0	0	0	19,189	0	1,502,583	1,539,970	0	37,387	37,387	9,321
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP		US	ATLAS HOLDINGS	06/13/2014	07/01/2021	2,417,488	(1,217,281)	0	0	0	(1,217,281)	0	1,200,207	2,750,180	0	1,549,973	1,549,973	0
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.		US	HIGH STREET REALTY COMPANY LLC	11/15/2019	07/01/2021	1,381,499	(30,548)	0	0	0	(30,548)	0	1,350,951	1,428,391	0	77,440	77,440	0
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP		US	CARLYLE POWER PARTNERS	02/20/2015	09/07/2021	127,585	0	0	0	0	0	0	127,585	127,585	0	0	0	127,585
000000-00-0	CARLYLE POWER PARTNERS II, L.P.		US																

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	KKR ASIAN FUND III LP		US	KOHLBERG KRAVIS & ROBERTS	02/12/2018	07/01/2021	1,533,961	(351,736)	0	0	0	(351,736)	0	1,182,225	1,876,878	0	694,653	694,653	64,887
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP		US	WAYZATA PARTNERS	05/24/2013	07/01/2021	656,366	282,731	0	0	0	282,731	0	939,097	571,247	0	(367,850)	(367,850)	0
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE		GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	07/16/2021	64,310	0	0	0	0	0	0	64,310	64,310	0	0	0	64,310
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP		US	QUANTUM ENERGY PARTNERS	12/01/2017	07/01/2021	85,170	42,876	0	0	0	42,876	0	128,046	161,756	0	33,710	33,710	0
000000-00-0	JIUDING CHINA GROWTH FUND II		CYM	JIUDING DINGFENG CAPITAL	05/01/2014	07/01/2021	3,391,206	(900,887)	0	0	0	(900,887)	0	2,490,319	3,115,853	0	625,534	625,534	0
000000-00-0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP		GBR	ARDIAN	01/09/2014	07/01/2021	6,097	347,034	0	0	0	347,034	0	353,131	5,360	0	(347,771)	(347,771)	0
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP		SGP	AFFINITY EQUITY PARTNERS	12/11/2018	07/01/2021	350,022	23,505	0	0	0	23,505	0	373,527	457,821	0	84,295	84,295	0
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC		US	PGIM PRIVATE CAPITAL	10/02/2017	07/01/2021	2,349,571	(473,783)	0	0	0	(473,783)	0	1,875,788	2,430,293	0	554,505	554,505	90,018
000000-00-0	EMERALD LAKE PD ACQUISITION LP		US	EMERALD LAKE CAPITAL MANAGEMENT	01/14/2020	07/01/2021	542,356	3,303	0	0	0	3,303	0	545,658	628,196	0	82,538	82,538	0
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.		US	PLATINUM EQUITY PARTNERS	08/05/2013	03/24/2021	244,353	0	0	0	0	0	0	244,353	244,353	0	0	0	244,353
000000-00-0	SYCAMORE PARTNERS III, LP		US	SYCAMORE PARTNERS	04/10/2018	12/01/2021	88,410	0	0	0	0	0	0	88,410	88,410	0	0	0	75,485
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP		US	HARRISON STREET ADVISORS LLC	01/03/2018	04/23/2021	1,004,923	1,779	0	0	0	1,779	0	1,006,702	1,006,702	0	0	0	1,006,702
000000-00-0	BASALT INFRASTRUCTURE PARTNERS III LP		GGY	BASALT INFRASTRUCTURE PARTNERS	04/22/2021	07/01/2021	0	0	0	0	0	0	0	128,509	115,537	0	(12,972)	(12,972)	0
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP		US	GALLATIN POINT CAPITAL LLC	06/04/2018	07/01/2021	246,325	(244,406)	0	0	0	(244,406)	0	5,241	311,821	0	309,902	309,902	0
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP		US	FRAZIER HEALTHCARE PARTNERS	02/27/2019	07/09/2021	19,300	0	0	0	0	0	0	19,300	19,300	0	0	0	19,300
000000-00-0	FOCUS SENIOR HOUSING FUND I LP		US	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	07/01/2021	2,022,455	(60,963)	0	0	0	(60,963)	0	1,961,492	2,279,706	0	318,214	318,214	0
000000-00-0	MBK PARTNERS FUND III		HKG	MBK PARTNERS	07/17/2013	07/01/2021	827,724	(443,205)	0	0	0	(443,205)	0	384,519	941,543	0	557,024	557,024	43,305
000000-00-0	SUNSTONE PARTNERS II LP		US	SUNSTONE PARTNERS	03/26/2021	07/01/2021	0	0	0	0	0	0	0	60,381	40,683	0	(19,698)	(19,698)	0
000000-00-0	NORTH HAVEN PRIVATE EQ ASIA IV VISION INVESTORS LP		US	MORGAN STANLEY PRIVATE EQUITY ASIA	08/06/2014	07/01/2021	155,519	(583,923)	0	0	0	(583,923)	0	0	154,994	0	583,398	583,398	0
000000-00-0	BACH CO-INVESTMENT LP 2		HKG	BARING PRIVATE EQUITY ASIA	08/22/2017	07/01/2021	1,812,535	(249,991)	0	0	0	(249,991)	0	1,562,544	1,890,921	0	328,377	328,377	0
000000-00-0	ACTIS ENERGY 4 LP		GBR	ACTIS CAPITAL	02/02/2017	07/01/2021	1,895,096	(442,402)	0	0	0	(442,402)	0	1,452,694	1,969,637	0	516,943	516,943	0
000000-00-0	BIF IV SIDE-CAR LP		US	BROOKFIELD ASSET MANAGEMENT	01/16/2020	07/01/2021	824,477	(59,845)	0	0	0	(59,845)	0	764,632	869,759	0	105,127	105,127	6,999
000000-00-0	BEHRMAN CAPITAL PEP L.P.		US	BEHRMAN CAPITAL	08/23/2012	07/01/2021	364,740	(247,951)	0	0	0	(247,951)	0	116,789	407,237	0	290,448	290,448	0
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP		HKG	ASCENDENT CAPITAL PARTNERS LIMITED	01/21/2020	07/01/2021	153,628	28,174	0	0	0	28,174	0	181,802	198,150	0	16,348	16,348	0
000000-00-0	SP CSO LP		US	SYCAMORE PARTNERS	09/12/2017	07/01/2021	250,520	(187,796)	0	0	0	(187,796)	0	62,724	364,543	0	301,819	301,819	0
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC		IND	EVERSTONE CAPITAL	12/22/2011	07/01/2021	2,102,175	(916,155)	0	0	0	(916,155)	0	1,186,020	2,774,552	0	1,588,532	1,588,532	0
000000-00-0	NGP NATURAL RESOURCES XII LP		US	NATURAL GAS PARTNERS	11/20/2017	07/01/2021	955,992	103,578	0	0	0	103,578	0	1,059,570	1,060,162	0	592	592	0
000000-00-0	PSC MARLIN LP		GGY	POLLEN STREET CAPITAL LIMITED	08/15/2017	07/01/2021	2,025,083	(104,543)	0	0	0	(104,543)	(5,390)	1,915,150	2,727,104	136,109	675,844	811,954	0
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP		US	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	07/01/2021	329,700	(112,623)	0	0	0	(112,623)	0	217,077	409,192	0	192,115	192,115	3,484
000000-00-0	CMP GERMAN OPPORTUNITY FUND III		DEU	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	07/01/2021	688,045	261,268	0	0	0	261,268	(51,565)	897,748	825,102	52,386	(125,031)	(72,646)	0
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP		US	GALLATIN POINT CAPITAL LLC	03/02/2018	07/01/2021	1,578,969	(62,119)	0	0	0	(62,119)	0	1,516,850	1,885,824	0	368,974	368,974	0
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP		US	MORGAN STANLEY PRIVATE EQUITY ASIA	03/18/2013	07/01/2021	2,042,842	(518,887)	0	0	0	(518,887)	0	1,523,955	2,118,897	0	594,942	594,942	0
000000-00-0	LTRI HOLDINGS, LP		CAN	CLAIRVEST EQUITY PARTNERS	06/29/2017	07/01/2021	0	0	0	0	0	0	0	0	1	0	1	1	0
000000-00-0	TCP ORTHOLITE INVESTMENTS LP		US	TRILANTIC CAPITAL PARTNERS	08/23/2017	07/01/2021	801,363	209,595	0	0	0	209,595	0	1,010,958	801,089	0	(209,869)	(209,869)	0
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V		HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	07/01/2021	3,830,542	(1,968,499)	0	0	0	(1,968,499)	0	1,862,043	3,876,132	0	2,014,089	2,014,089	102,994
000000-00-0	SILVER LAKE PARTNERS V LP		US	SILVER LAKE PARTNERS	06/12/2018	03/22/2021	510,941	0	0	0	0	0	0	510,941	510,941	0	0	0	510,941
000000-00-0	ADVENT INTERNATIONAL GPE VII-B LP		US	ADVENT INTERNATIONAL	10/31/2012	07/20/2021	126,542	0	0	0	0	0	0	126,542	126,542	0	0	0	126,542
000000-00-0	LEXINGTON PRIVATE EQUITY II LP		US	LEXINGTON PARTNERS	03/14/2011	07/01/2021	479,596	3,485,992	0	0	0	3,485,992	0	3,965,588	446,579	0	(3,519,009)	(3,519,009)	0
000000-00-0	NGP NATURAL RESOURCES XI LP		US	NATURAL GAS PARTNERS	11/05/2014	07/01/2021	3,255,231	437,079	0	0	0	437,079	0	3,692,310	3,756,366	0	64,056	64,056	0
000000-00-0	CCMP CAPITAL INVESTORS III LP		US	CCMP CAPITAL ADVISORS	01/17/2014	06/30/2021	645,834	0	0	0	0	0	0	645,834	645,834	0	0	0	645,834
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP		US	BLACKSTONE GROUP	03/22/2018	07/01/2021	1,875,648	(341,908)	0	0	0	(341,908)	89,880	1,623,620	2,030,248	(60,562)	467,190	406,628	64,720
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPP FUND I		CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORT	11/16/2015	07/01/2021	1,286,522	1,433,084	0	0	0	1,433,084	0	2,719,606	1,213,068	0	(1,506,538)	(1,506,538)	0
000000-00-0	ORCHID ASIA V		HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	07/01/2021	441,626	(263,965)	0	0	0	(263,965)	0	177,661	452,123	0	274,462	274,462	0
000000-00-0	LS POWER FUND IV		US	LS POWER	11/27/2018	07/16/2021	11,132	0	0	0	0	0	0	11,132	11,132	0	0	0	11,132
000000-00-0	SK CAPITAL PARTNERS IV-A LP		US	SK CAPITAL PARTNERS	02/16/2015	09/22/2021	2,775,555	0	0	0	0	0	0	2,775,555	2,775,555	0	0	0	2,775,555
000000-00-0	ADVENT INTERNATIONAL GPE IX LP		US	ADVENT INTERNATIONAL	10/21/2019	07/01/2021	536,824	(80,391)	0	0	0	(80,391)	0	456,433	750,379	0	293,946	293,946	0
000000-00-0	KOHLBERG INVESTORS VII LP		US	KOHLBERG & CO	06/27/2012	07/01/2021	2,203,865	(1,342,964)	0	0	0	(1,342,964)	0	860,901	2,290,926	0	1,430,025	1,430,025	0
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP		US	BLACKSTONE GROUP	02/08/2019	07/01/2021	2,252,983	(19,108)	0	0	0	(19,108)	0	2,233,875	2,948,896	0	715,022	715,022	0
000000-00-0	KREOS CAPITAL IV		GBR	KREOS CAPITAL	04/26/2012	07/01/2021	474,067	(58,853)	0	0	0	(58,853)	56,167	471,381	519,388	(48,659)	96,666	48,007	0
000000-00-0	PRUDENTIAL CAPITAL PARTNERS IV, LP		US	PGIM PRIVATE CAPITAL	12/20/2012	07/01/2021	779,924	8,788	0	0	0	8,788	0	788,712	779,953	0	(8,759)	(8,759)	18,893
000000-00-0	AUDAX MEZZANINE FUND III, L.P.		US	AUDAX GROUP	02/14/2011	07/01/2021	668,865	260,947	0	0	0	260,947	0	929,812	685,280	0	(244,531)	(244,531)	74,124

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	CYPRIUM INVESTORS IV LP		US	CYPRIUM PARTNERS	12/30/2013	07/01/2021	801,104	(113,401)	0	0	0	(113,401)	0	687,703	930,778	0	243,075	243,075	0
000000-00-0	MERIT MEZZANINE FUND V		US	MERIT CAPITAL PARTNERS	09/14/2010	07/01/2021	1,612,016	1,016,093	0	0	0	1,016,093	0	2,628,109	1,629,516	0	(998,593)	(998,593)	21,725
000000-00-0	EIG ENERGY FUND XV		US	EIG GLOBAL ENERGY PARTNERS	03/07/2011	07/01/2021	562,741	912,692	0	0	0	912,692	0	1,475,433	573,187	0	(902,246)	(902,246)	0
000000-00-0	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC		US	Various	12/19/2014	06/30/2021	14,376,933	(7,892,841)	0	0	0	(7,892,841)	0	6,484,091	6,484,091	0	0	0	9,038,078
AGRIII-LP-0	AGRICULTURE FUND II LP		US	BROOKFIELD ASSET MANAGEMENT	10/13/2017	07/01/2021	210,000	86,268	0	0	0	86,268	0	296,268	222,000	0	(74,268)	(74,268)	0
ASTERI-ON-3	ASTERION INDUSTRIAL INFRA FUND I, FCR		ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	07/01/2021	627,134	(1,590)	0	0	0	(1,590)	(33,347)	592,198	693,387	38,553	62,637	101,189	0
AURORA-LP-3	AURORA EQUITY PARTNERS V LP		US	AURORA CAPITAL GROUP	06/10/2016	05/17/2021	75,792	0	0	0	0	0	0	75,792	75,792	0	0	0	75,792
AVIGOI-II-4	RESURGENCE PE INVESTMENTS LIMITED		IND	SIGULER GUFF	06/30/2010	07/01/2021	551,852	1,368,673	0	0	0	1,368,673	0	1,920,525	900,991	0	(1,019,534)	(1,019,534)	0
BLKTOR-02-2	ABGMS, LP		US	HOUSE HANOVER, LLC	12/04/2015	07/01/2021	3,182,259	5,420,001	0	0	0	5,420,001	(684,992)	7,917,269	1,084,329	697,672	(7,530,612)	(6,832,940)	0
BPPEFU-ND-1	BLACKSTONE PROPERTY PARTNERS EUROPE LP		US	BLACKSTONE GROUP	09/24/2018	07/01/2021	1,275,244	(132,777)	0	0	0	(132,777)	11,457	1,153,924	1,286,660	16,527	116,208	132,736	95,143
CAENER-GY-5	CA ENERGY INVESTMENT PARTNERS LP		US	ALPINE ENERGY CAPITAL LLC	11/12/2019	07/01/2021	352,982	319,239	0	0	0	319,239	0	672,221	573,136	0	(99,085)	(99,085)	0
CPPIIC-OI-6	CPP II SOUTHEAST GEN COINVESTMENT LP		US	CARLYLE POWER PARTNERS	02/20/2015	07/01/2021	2,379,197	199,549	0	0	0	199,549	0	2,578,746	2,717,863	0	139,117	139,117	0
DBSCHO-LD-5	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC		US	DIGITAL BRIDGE	11/06/2015	07/01/2021	2,596,121	2,110,046	0	0	0	2,110,046	0	4,706,167	8,440,115	0	3,733,948	3,733,948	0
ESTRNG-EN-9	EASTERN GENERATION HOLDINGS, LLC		US	ARCLIGHT PARTNERS	12/28/2015	07/01/2021	0	0	0	0	0	0	0	0	1,985,000	0	1,985,000	1,985,000	36,457
FLIGHT-CI-1	FLIGHT CO-INVEST LP		LUX	ANTIN INFRASTRUCTURE PARTNERS	09/13/2018	07/01/2021	944,119	(196,081)	0	0	0	(196,081)	0	748,038	1,016,981	0	268,943	268,943	0
FOLIUM-LP-1	FOLIUM TIMBER FUND I LP		US	FOLIUM CAPITAL LP	12/29/2016	07/01/2021	1,410,859	39,196	0	0	0	39,196	0	1,450,055	1,462,266	0	12,211	12,211	0
GPEVII-IB-4	ADVENT INTERNATIONAL GPE VIII-B LP		US	ADVENT INTERNATIONAL	09/26/2016	09/15/2021	871,891	0	0	0	0	0	0	871,891	871,891	0	0	0	871,891
GRIDIR-ON-3	GRIDIRON ENERGY, LLC		US	LS POWER	05/10/2017	07/01/2021	1,185,445	(51,862)	0	0	0	(51,862)	0	1,133,583	1,436,858	0	303,275	303,275	15,278
HAREUR-II-1	HARRISON STREET EUROPEAN PROPERTY PARTNERS II		US	HARRISON STREET ADVISORS LLC	05/14/2019	07/01/2021	1,410,450	71,885	0	0	0	71,885	(64,385)	1,417,950	1,398,739	74,357	(93,567)	(19,211)	0
HIGHST-LP-8	HIGH STREET REAL ESTATE FUND V LP		US	HIGH STREET REALTY COMPANY LLC	03/31/2017	07/01/2021	0	(473,192)	0	0	0	(473,192)	0	0	31,351	0	504,543	504,543	20,349
HYPERL-LC-7	PROJECT HYPERION LLC		GGY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016	07/01/2021	2,155,638	(944,710)	0	0	0	(944,710)	0	1,210,929	2,268,909	0	1,057,980	1,057,980	0
KAINOS-II-2	KAINOS CAPITAL PARTNERS II LP		US	KAINOS CAPITAL	12/19/2016	07/01/2021	3,767,233	(747,779)	0	0	0	(747,779)	0	3,019,454	4,617,745	0	1,598,291	1,598,291	0
LIVBRI-LP-4	LIVINGBRIDGE 6 LP		GBR	LIVINGBRIDGE EP LLP	11/16/2016	03/23/2021	162,889	0	0	0	0	0	0	162,889	162,889	0	0	0	162,889
LJFUND-IV-4	LITTLEJOHN FUND IV		US	LITTLEJOHN & CO.	06/18/2010	04/20/2021	648,761	0	0	0	0	0	0	648,761	648,761	0	0	0	648,761
LONESI-II-3	LONE STAR REAL ESTATE FUND III LP		US	LONE STAR FUNDS	05/20/2014	08/20/2021	836,350	0	0	0	0	0	0	836,350	836,350	0	0	0	836,350
MIPIII-CO-8	MIP CLECO PARTNERS LP		US	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	09/30/2021	8,838,418	(1,962,909)	0	0	0	(1,962,909)	0	6,875,509	8,866,669	0	1,991,161	1,991,161	0
MIPIII-US-9	MIP III US ENERGY HOLDINGS II LP		US	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	07/01/2021	1,221,662	37,943	0	0	0	37,943	0	1,259,605	1,141,146	0	(118,460)	(118,460)	0
MPGROW-TH-1	MAIN POST GROWTH CAPITAL LP		US	MAIN POST PARTNERS	03/15/2016	07/01/2021	5,803,370	(1,184,553)	0	0	0	(1,184,553)	0	4,618,816	6,351,156	0	1,732,340	1,732,340	0
MTNGAT-E1-2	MOUNTAINGATE CAPITAL FUND I LP		US	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	07/01/2021	1,152,895	(556,028)	0	0	0	(556,028)	0	596,867	1,864,811	0	1,267,944	1,267,944	42,577
NGPXIM-ID-7	NGP XI MIDSTREAM COINVEST LLC		US	NATURAL GAS PARTNERS	10/27/2016	07/01/2021	407,006	11,159	0	0	0	11,159	0	418,165	398,409	0	(19,756)	(19,756)	0
NORDIC-IX-0	NORDIC CAPITAL IX BETA LP		JEY	NORDIC CAPITAL	12/31/2018	01/28/2021	45,898	0	0	0	0	0	0	45,898	45,898	0	0	0	45,898
OLIVIA-LP-2	MIP IV OLIVIA PARTNERS LP		US	MACQUARIE INFRASTRUCTURE PARTNERS	10/29/2019	07/01/2021	318,845	(33,308)	0	0	0	(33,308)	0	285,537	349,365	0	63,828	63,828	0
ONCAPI-II-5	ONCAP III		CAN	ONCAP	07/08/2011	07/01/2021	1,487,910	(1,338,296)	0	0	0	(1,338,296)	125,385	274,999	1,965,106	(49,153)	1,739,259	1,690,106	114,860
PATBRZ-IV-3	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP		BRA	PATRIA INVESTIMENTOS	08/29/2011	07/01/2021	3,484,783	(289,636)	0	0	0	(289,636)	0	3,195,147	3,548,071	0	352,924	352,924	0
SPUSRI-NV-0	SP USR INVESTORS LLC		US	SYCAMORE PARTNERS	09/12/2017	07/01/2021	12,058	(12,058)	0	0	0	(12,058)	0	0	29,009	0	29,009	29,009	0
STRIPE-SV-4	STRIPES V LP		US	STRIPES GROUP	01/19/2021	07/01/2021	0	0	0	0	0	0	0	1,001,976	994,211	0	(7,765)	(7,765)	0
SYCAMO-RE-6	SYCAMORE PARTNERS, LP		US	SYCAMORE PARTNERS	07/10/2012	07/08/2021	489,001	0	0	0	0	0	0	489,001	489,001	0	0	0	489,001
TRIDEN-TV-9	TRIDENT V		US	STONE POINT CAPITAL	12/20/2010	12/01/2021	4,917	0	0	0	0	0	0	4,917	4,917	0	0	0	4,917
WHTHRS-GP-8	WHITEHORSE ASSOCIATES I LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	09/30/2019	07/01/2021	18,978	(18,978)	0	0	0	(18,978)	0	0	21,026	0	21,026	21,026	0
WHTHRS-LP-2	WHITEHORSE LIQUIDITY PARTNERS I LP		CAN	WHITEHORSE LIQUIDITY PARTNERS	02/17/2017	08/27/2021	40,908	0	0	0	0	0	0	40,908	40,908	0	0	0	40,908
1999999. Joint Venture Interests - Common Stock - Unaffiliated							257,071,299	(19,451,596)	0	0	0	(19,451,596)	(282,980)	243,879,009	304,483,753	491,293	65,443,057	65,934,350	47,768,171
000000-00-0	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P.	WILMINGTON	DE	CONTRARIAN DRE IV MANAGEMENT, LLC	07/30/2019	03/16/2021	5,129	0	0	0	0	0	0	5,129	5,129	0	0	0	5,129
000000-00-0	SIH DEBT OPPORTUNITIES FUND II, L.P.	WILMINGTON	DE	SDOF II GP, LP	11/07/2019	01/29/2021	112,662	0	0	0	0	0	0	112,662	112,662	0	0	0	112,662
000000-00-0	SCULPTOR REAL ESTATE FUND IV L.P.	WILMINGTON	DE	SCULPTOR REAL ESTATE CAPITAL IV LP	12/20/2019	07/26/2021	217,513	0	0	0	0	0	0	217,513	217,513	0	0	0	206,361
000000-00-0	GLP CAPITAL PARTNERS IV LP	WILMINGTON	DE	GLP CAPITAL PARTNERS IV GP LP	08/31/2020	12/21/2021	2,383,052	0	0	0	0	0	0	2,383,052	2,383,052	0	0	0	1,937,508
000000-00-0	SABAL STRATEGIC OPPORTUNITIES FUND L.P.	WILMINGTON	DE	SSO FUND GP, L.P.	09/01/2020	08/30/2021	63,853	0	0	0	0	0	0	63,853	63,853	0	0	0	63,853
000000-00-0	OAK STREET REAL ESTATE CAPITAL FUND V L.P.	WILMINGTON	DE	OAK STREET REAL ESTATE CAPITAL GP V LLC	09/01/2020	12/23/2021	213,889	0	0	0	0	0	0	213,889	213,889	0	0	0	82,283
000000-00-0	WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P.	WILMINGTON	DE	WATERTON VENTURE XIV GP, L.L.C.	11/01/2020	05/17/2021	2,579	0	0	0	0	0	0	2,579	2,579	0	0	0	2,579
2199999. Joint Venture Interests - Real Estate - Unaffiliated							2,998,677	0	0	0	0	0	0	2,998,677	2,998,677	0	0	0	2,410,375
BGH7BP-GB-2	GORES PIPE LLC SR SEC REV FUNDED - ABS		US	Adjustment	07/26/2021	10/29/2021	0	0	0	0	0	0	0	1,669,746	1,669,746	0	0	0	6,615

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
2999999. Collateral Loans - Unaffiliated							0	0	0	0	0	0	0	1,669,746	1,669,746	0	0	0	6,615
4899999. Total - Unaffiliated							260,069,977	(19,451,596)	0	0	0	(19,451,596)	(282,980)	248,547,433	309,152,176	491,293	65,443,057	65,934,350	50,185,161
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							260,069,977	(19,451,596)	0	0	0	(19,451,596)	(282,980)	248,547,433	309,152,176	491,293	65,443,057	65,934,350	50,185,161

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
911759-MM-7	US DEPARTMENT OF HOUSING AND URBAN DEVEL			2	1.A	1,432,000	107.1867	1,534,913	1,432,000	1,432,000	0	0	0	0	3.500	3.500	FA	20,883	50,120	05/18/2015	08/01/2030
912810-EP-9	UNITED STATES TREASURY	SD			1.A	741,302	107.4375	601,650	560,000	578,784	0	(16,033)	0	0	7.125	4.035	FA	15,071	39,900	05/07/2009	02/15/2023
911759-MP-0	US DEPARTMENT OF HOUSING AND URBAN DEVEL			2	1.A	268,000	105.9306	283,894	268,000	268,000	0	0	0	0	3.600	3.600	FA	4,020	9,648	05/18/2015	08/01/2032
912810-FF-0	UNITED STATES TREASURY	SD			1.A	129,375	125.2266	156,533	125,000	126,640	0	(188)	0	0	5.250	5.022	MN	852	6,563	12/04/1998	11/15/2028
912810-EZ-7	UNITED STATES TREASURY	SD			1.A	488,984	126.5312	632,656	500,000	496,337	0	580	0	0	6.625	6.797	FA	12,512	33,125	06/30/1997	02/15/2027
912828-5U-0	UNITED STATES TREASURY	SD			1.A	661,109	103.7383	684,673	660,000	660,472	0	(228)	0	0	2.625	2.588	JD	48	17,325	01/23/2019	12/31/2023
912810-FE-3	UNITED STATES TREASURY	SD			1.A	79,619	125.8633	100,691	80,000	79,854	0	18	0	0	5.500	5.533	FA	1,662	4,400	05/01/1999	08/15/2028
912810-SX-7	UNITED STATES TREASURY				1.A	124,736,250	110.9375	128,687,500	116,000,000	124,684,701	0	(51,549)	0	0	2.375	2.035	MN	357,693	1,377,500	10/01/2021	05/15/2051
912810-FE-3	UNITED STATES TREASURY				1.A	42,623	125.8633	56,638	45,000	44,008	0	115	0	0	5.500	5.899	FA	935	2,475	01/05/2000	08/15/2028
912828-5U-0	UNITED STATES TREASURY				1.A	340,571	103.7383	352,710	340,000	340,246	0	(99)	0	0	2.625	2.588	JD	25	8,925	01/23/2019	12/31/2023
912828-5K-2	UNITED STATES TREASURY	SD			1.A	8,315,100	103.9531	8,680,084	8,350,000	8,336,646	0	7,012	0	0	2.875	2.966	AO	48,303	235,291	11/14/2018	10/31/2023
912810-SY-5	UNITED STATES TREASURY				1.A	32,436,172	105.3594	32,661,414	31,000,000	32,421,748	0	(14,423)	0	0	2.250	1.964	MN	90,559	348,750	10/01/2021	05/15/2041
912828-5K-2	UNITED STATES TREASURY				1.A	323,642	103.9531	337,848	325,000	324,481	0	273	0	0	2.875	2.965	AO	1,600	21,272	11/14/2018	10/31/2023
912828-V7-2	UNITED STATES TREASURY	SD			1.A	1,341,510	100.1377	1,351,859	1,350,000	1,349,855	0	1,849	0	0	1.875	2.006	JJ	10,593	25,313	02/15/2017	01/31/2022
912810-SZ-2	UNITED STATES TREASURY				1.A	123,713,438	102.4062	128,007,750	125,000,000	123,721,865	0	8,427	0	0	2.000	2.046	FA	944,293	0	10/01/2021	08/15/2051
912828-V7-2	UNITED STATES TREASURY				1.A	549,125	100.1377	553,361	552,600	552,541	0	659	0	0	1.875	2.001	JJ	4,336	10,361	02/15/2017	01/31/2022
912810-TA-6	UNITED STATES TREASURY				1.A	124,897,352	97.2656	126,445,280	130,000,000	124,948,969	0	51,617	0	0	1.750	1.990	FA	859,307	0	10/01/2021	08/15/2041
91282C-AW-1	UNITED STATES TREASURY	SD			1.A	861,176	99.1875	853,013	860,000	860,747	0	(713)	0	0	0.250	0.203	MN	279	4,176	12/03/2020	11/15/2023
91282C-AW-1	UNITED STATES TREASURY				1.A	34,022,051	99.1875	33,699,548	33,975,600	34,005,109	0	(15,411)	0	0	0.250	0.203	MN	11,028	82,913	12/03/2020	11/15/2023
91282C-AX-9	UNITED STATES TREASURY				1.A	5,000,391	99.7734	4,988,670	5,000,000	5,000,185	0	(202)	0	0	0.125	0.121	MN	549	6,250	12/23/2020	11/30/2022
91282C-BV-2	UNITED STATES TREASURY				1.A	15,022,656	99.0156	14,852,340	15,000,000	15,017,889	0	(4,768)	0	0	0.375	0.323	AO	12,054	28,125	05/21/2021	04/15/2024
91282C-BW-0	UNITED STATES TREASURY				1.A	11,945,234	98.0703	11,768,436	12,000,000	11,951,913	0	6,679	0	0	0.750	0.844	AO	15,414	45,000	05/21/2021	04/30/2026
91282C-BX-8	UNITED STATES TREASURY				1.A	22,986,758	99.4688	22,877,824	23,000,000	22,990,932	0	4,174	0	0	0.125	0.155	AO	4,924	14,375	05/21/2021	04/30/2023
91282C-CC-3	UNITED STATES TREASURY				1.A	16,963,047	98.6562	16,771,554	17,000,000	16,970,160	0	7,113	0	0	0.250	0.324	MN	5,518	21,250	06/04/2021	05/15/2024
91282C-CD-1	UNITED STATES TREASURY				1.A	34,564,227	99.3828	34,386,449	34,600,000	34,574,002	0	9,775	0	0	0.125	0.178	MN	3,802	21,625	06/30/2021	05/31/2023
91282C-CF-6	UNITED STATES TREASURY				1.A	17,911,211	98.0000	17,640,000	18,000,000	17,920,555	0	9,344	0	0	0.750	0.852	MN	11,868	67,500	06/30/2021	05/31/2026
91282C-CG-4	UNITED STATES TREASURY				1.A	9,939,844	98.5469	9,854,690	10,000,000	9,950,029	0	10,185	0	0	0.250	0.455	JD	1,168	12,500	06/30/2021	06/15/2024
91282C-CJ-8	UNITED STATES TREASURY				1.A	144,672,623	98.4688	141,548,900	143,750,000	144,604,061	0	(68,562)	0	0	0.875	0.740	JD	3,475	628,906	08/16/2021	06/30/2026
91282C-CK-5	UNITED STATES TREASURY				1.A	224,433,594	99.3281	223,488,225	225,000,000	224,575,176	0	141,582	0	0	0.125	0.251	JD	777	140,625	07/01/2021	06/30/2023
91282C-CS-8	UNITED STATES TREASURY				1.A	9,992,669	97.8906	9,788,766	9,999,700	9,992,943	0	274	0	0	1.250	1.257	FA	47,213	0	08/17/2021	08/15/2031
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						968,811,651	XXX	973,647,868	964,772,900	968,780,844	0	87,498	0	0	XXX	XXX	XXX	2,490,762	3,264,213	XXX	XXX
36202E-XV-6	G2 004292 - RMBS			4	1.A	34,497	115.9278	39,781	34,315	34,394	0	(32)	0	0	6.500	6.350	MON	186	2,230	10/28/2008	11/20/2038
36200U-NQ-4	GN 572899 - RMBS			4	1.A	1,823	109.7154	1,976	1,801	1,824	0	(6)	0	0	6.500	6.026	MON	10	118	01/10/2002	01/15/2032
36204Q-BN-9	GN 376345 - RMBS			4	1.A	2,769	109.7154	3,067	2,795	2,783	0	2	0	0	6.500	6.801	MON	15	182	01/09/1996	12/15/2023
36203C-JK-9	GN 345066 - RMBS			4	1.A	1,249	109.7154	1,379	1,257	1,253	0	0	0	0	6.500	6.604	MON	7	90	01/28/1998	10/15/2023
36205C-KV-1	GN 386508 - RMBS			4	1.A	335	100.3472	334	333	332	0	0	0	0	7.000	6.986	MON	2	23	11/12/1997	05/15/2024
36203L-AA-0	GN 352001 - RMBS			4	1.A	1,926	109.7154	2,126	1,938	1,933	0	0	0	0	6.500	6.617	MON	11	137	01/28/1998	12/15/2023
36206F-VF-6	GN 410214 - RMBS			4	1.A	16,985	106.8508	18,023	16,868	16,849	0	(9)	0	0	8.000	7.971	MON	112	1,349	03/01/2000	12/15/2025
36203N-3U-0	GN 354611 - RMBS			4	1.A	7,208	102.7920	7,603	7,396	7,348	0	18	0	0	7.000	7.699	MON	43	606	03/11/1994	07/15/2023
36207K-A8-3	GN 433931 - RMBS			4	1.A	3,325	109.7154	3,652	3,328	3,318	0	0	0	0	6.500	6.608	MON	18	216	07/22/1998	08/15/2028
36203N-6A-1	GN 354665 - RMBS			4	1.A	786	109.7154	868	791	785	0	2	0	0	6.500	7.237	MON	4	56	01/28/1998	10/15/2023
36207R-HK-4	GN 439534 - RMBS			4	1.A	376	100.1023	382	381	377	0	0	0	0	7.500	8.152	MON	2	29	04/03/1997	04/15/2027
36203P-AL-7	GN 354711 - RMBS			4	1.A	2,486	109.7154	2,745	2,502	2,496	0	0	0	0	6.500	6.559	MON	14	175	01/28/1998	12/15/2023
36208T-4W-7	GN 460837 - RMBS			4	1.A	2,715	107.8056	2,881	2,673	2,681	0	(3)	0	0	7.000	6.802	MON	16	187	06/01/1998	06/15/2028
36207V-6R-2	GN 443780 - RMBS			4	1.A	2,099	100.3472	2,097	2,090	2,092	0	(2)	0	0	7.000	6.680	MON	12	165	12/02/1997	12/15/2027
36208V-2E-4	GN 462573 - RMBS			4	1.A	12,472	109.7154	13,667	12,456	12,430	0	0	0	0	6.500	6.560	MON	67	810	03/30/2001	03/15/2028
36208M-ZD-0	GN 455340 - RMBS			4	1.A	583	108.1839	620	573	579	0	(1)	0	0	7.000	6.415	MON	3	41	11/06/1998	11/15/2027
36209C-HW-9	GN 467445 - RMBS			4	1.A	9,057	109.9191	10,242	9,318	9,150	0	29	0	0	6.000	6.922	MON	47	559	12/20/2000	01/15/2029
36210C-MG-5	GN 488259 - RMBS			4	1.A	1,360	109.7154	1,542	1,405	1,371	0	0	0	0	6.500	7.533	MON	8	93	07/13/1999	08/15/2029
36209E-NE-8	GN 469389 - RMBS			4	1.A	14,026	109.7154	15,271	13,919	13,929	0	(9)	0	0	6.500	6.431	MON	75	905	03/22/2001	03/15/2028
36210W-DM-8	GN 504208 - RMBS			4	1.A	17,676	109.4092	19,563	17,880	17,747	0	19	0	0	7.000	7.308	MON	104	1,270	07/14/1999	06/15/2029
36209M-V2-7	GN 475933 - RMBS			4	1.A	287	110.2243	316	287	286	0	0	0	0	6.500	6.643	MON	2	19	07/22/1998	08/15/2028
36210Y-2R-5	GN 506684 - RMBS			4	1.A	11,019	103.4829	11,535	11,147	11,043	0	16	0	0	7.000	7.388	MON	65	792	07/14/1999	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
36209W-4J-8	GN 484225 - RMBS			4	1.A	1,066	109.7154	1,031	940	1,005	0	(17)	0	0	6.500	2.618	MON	5	61	07/22/1998	08/15/2028
36211J-LG-0	GN 514327 - RMBS			4	1.A	10,580	109.7154	11,998	10,936	10,673	0	52	0	0	6.500	7.510	MON	59	721	07/13/1999	07/15/2029
36210J-TS-7	GN 493861 - RMBS			4	1.A	3,291	109.7154	3,782	3,447	3,357	0	13	0	0	6.500	7.631	MON	19	224	09/01/1999	04/15/2029
36211Q-WQ-0	GN 520055 - RMBS			4	1.A	780	109.7154	846	771	786	0	(3)	0	0	6.500	5.807	MON	4	51	01/10/2002	07/15/2031
36211C-QY-1	GN 509071 - RMBS			4	1.A	12,105	109.7154	13,929	12,695	12,491	0	28	0	0	6.500	7.302	MON	69	825	12/08/1999	05/15/2029
36212M-6W-4	GN 538285 - RMBS			4	1.A	855	113.3120	958	845	867	0	2	0	0	6.500	5.508	MON	5	63	01/10/2002	12/15/2031
36211P-AW-3	GN 518521 - RMBS			4	1.A	7,629	100.4045	7,639	7,608	7,594	0	(1)	0	0	7.500	7.568	MON	48	571	10/01/1999	10/15/2029
36212M-CJ-6	GN 537473 - RMBS			4	1.A	1,126	109.7154	1,221	1,112	1,124	0	(3)	0	0	6.500	6.092	MON	6	73	01/10/2002	05/15/2031
36212C-R3-7	GN 529806 - RMBS			4	1.A	95,165	106.1116	99,032	93,328	93,881	0	(121)	0	0	7.000	6.772	MON	544	6,533	03/19/2001	02/15/2031
36212P-VU-3	GN 539827 - RMBS			4	1.A	2,228	109.7154	2,415	2,202	2,208	0	(3)	0	0	6.500	6.357	MON	12	145	01/10/2002	06/15/2031
36212K-J4-6	GN 535883 - RMBS			4	1.A	24,352	100.4045	23,858	23,762	23,966	0	(9)	0	0	8.500	8.170	MON	168	2,020	07/07/2000	07/15/2030
36212T-SS-4	GN 543329 - RMBS			4	1.A	1,199	109.7154	1,299	1,184	1,201	0	(4)	0	0	6.500	5.970	MON	6	78	01/10/2002	06/15/2031
36212R-TF-5	GN 541550 - RMBS			4	1.A	8,644	110.5116	9,500	8,597	8,601	0	(6)	0	0	6.500	6.421	MON	47	559	08/16/2001	08/15/2031
36213D-FY-9	GN 551083 - RMBS			4	1.A	5,313	110.0911	5,780	5,251	5,341	0	6	0	0	6.500	5.849	MON	28	345	01/10/2002	11/15/2031
36213W-GK-6	GN 566402 - RMBS			4	1.A	15,407	109.9254	17,169	15,619	15,459	0	21	0	0	6.000	6.516	MON	78	937	08/16/2001	09/15/2031
36213J-ET-8	GN 555546 - RMBS			4	1.A	241	109.7154	261	238	243	0	(1)	0	0	6.500	5.769	MON	1	16	01/10/2002	10/15/2031
36225A-CS-7	GN 780081 - RMBS			4	1.A	0	100.3034	0	0	0	0	0	0	0	10.000	8.082	MON	0	0	02/27/1995	02/15/2025
36213J-HX-6	GN 555646 - RMBS			4	1.A	151	109.7154	164	149	152	0	(1)	0	0	6.500	5.651	MON	1	10	01/10/2002	12/15/2031
36225A-T3-4	GN 780570 - RMBS			4	1.A	1,647	110.1591	1,845	1,675	1,659	0	1	0	0	7.000	7.514	MON	10	117	09/25/2000	05/15/2027
36213J-PH-2	GN 555824 - RMBS			4	1.A	82	109.7154	89	81	83	0	0	0	0	6.500	5.888	MON	0	5	01/10/2002	06/15/2031
36225A-XC-9	GN 780675 - RMBS			4	1.A	3,436	104.2488	3,560	3,415	3,411	0	(2)	0	0	7.000	6.943	MON	20	239	11/12/1997	09/15/2024
36213S-MT-9	GN 562970 - RMBS			4	1.A	8,956	115.2918	10,203	8,850	8,989	0	(26)	0	0	6.500	5.902	MON	48	604	01/10/2002	05/15/2031
38373S-7F-8	GNR 2003-29 PD - CMO/RMBS			4	1.A	315,807	106.2631	341,021	320,921	318,628	0	(30)	0	0	5.500	5.700	MON	1,471	17,651	01/06/2004	04/16/2033
36213T-WG-4	GN 564147 - RMBS			4	1.A	15,605	109.7154	16,919	15,421	15,593	0	(43)	0	0	6.500	6.081	MON	84	1,013	01/10/2002	07/15/2031
38374E-ME-4	GNR 2003-99 KD - CMO/RMBS			4	1.A	1,289,860	109.9853	1,441,862	1,310,959	1,300,961	0	(109)	0	0	5.500	5.719	MON	6,009	72,103	11/14/2003	11/16/2033
38382X-VY-8	GNR 2021-140 BL - CMO/RMBS			4	1.A	448,047	93.2972	466,486	500,000	448,351	0	304	0	0	2.000	2.537	MON	833	1,667	10/08/2021	08/20/2051
38374F-Q9-8	GNR 0418D ZC - CMO/RMBS			4	1.A	269,700	108.6793	317,548	292,188	284,276	0	(189)	0	0	5.000	5.804	MON	1,217	14,609	03/26/2004	03/16/2034
38383C-RT-9	GNR 2021-176 ZN - CMO/RMBS			4	1.A	900,836	92.8922	932,021	1,003,336	901,233	0	397	0	0	2.000	2.433	MON	1,672	3,336	10/22/2021	10/20/2051
38377D-H6-6	GNR 2010-105 ZC - CMO/RMBS			4	1.A	669,496	115.1790	766,495	665,481	666,322	0	(248)	0	0	4.500	4.497	MON	2,496	29,229	08/31/2010	08/16/2040
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS			4	1.A	5,298,547	99.7303	5,398,742	5,413,341	5,299,159	0	612	0	0	2.500	2.597	MON	11,278	11,254	11/16/2021	11/20/2051
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						9,557,210	XXX	10,057,341	9,869,806	9,582,612	0	645	0	0	XXX	XXX	XXX	27,061	175,110	XXX	XXX
37611C-AE-6	GNR 2007-075 Z - CMBS			4	1.A	466,862	104.8711	588,549	561,212	508,003	0	6,059	0	0	4.500	7.158	MON	2,105	25,256	11/06/2007	01/16/2049
38373M-J5-0	GNR 2007-052 Z - CMBS			4	1.A	293,935	99.9542	357,889	358,053	311,580	0	2,997	0	0	4.350	8.349	MON	1,298	15,575	11/06/2007	01/16/2048
38373M-M3-1	GNR 2007-069 Z - CMBS			4	1.A	4,835,554	105.8177	5,961,130	5,633,397	5,336,430	0	66,676	0	0	4.500	5.938	MON	21,125	248,358	10/30/2007	03/16/2049
38373M-VY-3	GNR 2006-039 Z - CMBS			4	1.A	1,053,645	105.2633	1,189,378	1,129,907	1,074,585	0	2,312	0	0	5.464	6.907	MON	5,145	62,026	06/12/2007	07/16/2046
38374G-CG-5	GNR 2004-023 Z - CMBS			4	1.A	558,994	107.9650	606,452	561,712	560,085	0	95	0	0	5.762	5.827	MON	2,697	32,187	03/31/2004	03/16/2044
38376G-VS-6	GNR 2010-123 Z - CMBS			4	1.A	123,922	104.7325	155,445	148,421	130,362	0	781	0	0	3.900	7.359	MON	482	5,788	08/04/2010	10/16/2052
38378B-SJ-9	GNR 2012-045 Z - CMBS			4	1.A	994,521	104.8301	1,096,488	1,045,966	1,006,824	0	1,372	0	0	3.263	3.696	MON	2,844	33,575	04/19/2012	01/16/2055
38378B-WL-9	GNR 2012-079 Z - CMBS			4	1.A	1,018,766	102.8300	1,141,870	1,110,445	1,040,642	0	2,448	0	0	2.872	3.364	MON	2,658	31,389	06/22/2012	05/16/2054
38378K-GY-9	GNR 2013-057 D - CMBS			4	1.A	312,375	100.7551	352,643	350,000	332,226	0	2,165	0	0	2.350	3.256	MON	685	8,225	05/29/2013	06/16/2046
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						9,658,574	XXX	11,449,845	10,899,114	10,300,737	0	84,905	0	0	XXX	XXX	XXX	39,040	462,380	XXX	XXX
83162C-SD-6	SBAP 2008-20K A - ABS			4	1.A	84,383	110.3255	93,096	84,383	84,383	0	0	0	0	6.770	6.764	MN	952	5,713	11/04/2008	11/01/2028
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						84,383	XXX	93,096	84,383	84,383	0	0	0	0	XXX	XXX	XXX	952	5,713	XXX	XXX
0599999. Total - U.S. Government Bonds						988,111,818	XXX	995,248,150	985,626,203	988,748,576	0	173,047	0	0	XXX	XXX	XXX	2,557,815	3,907,416	XXX	XXX
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIOR SNC		C	1	2.B FE	1,994,380	109.1250	2,182,500	2,000,000	1,997,657	0	558	0	0	4.375	4.409	AO	18,715	87,500	10/06/2015	10/14/2025
268317-AS-3	ELECTRICITE DE FRANCE SA		C	1,2	1.G FE	2,478,875	106.7365	2,668,412	2,500,000	2,491,187	0	2,262	0	0	3.625	3.726	AO	19,635	90,625	10/07/2015	10/13/2025
141844-AF-7	CARIBBEAN DEVELOPMENT BANK		C		1.B FE	1,000,000	111.0000	1,110,000	1,000,000	1,000,000	0	0	0	0	4.375	4.371	MN	6,319	43,750	11/06/2012	11/09/2027
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT)		C		1.D FE	969,850	101.0710	1,010,710	1,000,000	970,074	0	224	0	0	2.875	3.078	AO	5,750	0	10/06/2021	10/19/2041

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
46513E-JX-1	ISRAEL, STATE OF (GOVERNMENT)		C		1.B FE	27,668,000	110.3086	27,577,147	25,000,000	25,549,695	0	(220,659)	0	0	5.500	4.489	AO	248,264	1,375,000	10/29/2009	04/26/2024
656836-AB-9	NORTH AMERICAN DEVELOPMENT BANK		C		1.C FE	773,631	101.6006	802,645	790,000	788,493	0	1,841	0	0	2.400	2.638	AO	3,423	18,960	12/10/2012	10/26/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						34,884,736	XXX	35,351,413	32,290,000	32,797,105	0	(215,774)	0	0	XXX	XXX	XXX	302,107	1,615,835	XXX	XXX
1099999. Total - All Other Government Bonds						34,884,736	XXX	35,351,413	32,290,000	32,797,105	0	(215,774)	0	0	XXX	XXX	XXX	302,107	1,615,835	XXX	XXX
452152-PY-1	ILLINOIS ST			1	1.F FE	1,291,937	139.3280	1,560,474	1,120,000	1,252,063	0	(6,630)	0	0	6.900	5.620	MS	25,760	77,280	11/13/2014	03/01/2035
13063A-5G-5	CALIFORNIA ST			1	1.C FE	30,844,700	166.8860	50,065,800	30,000,000	30,678,297	0	(19,031)	0	0	7.550	7.317	AO	566,250	2,265,000	05/05/2009	04/01/2039
917542-QV-7	UTAH ST			1	1.A FE	7,000,000	104.5240	7,316,680	7,000,000	7,000,000	0	0	0	0	3.539	3.539	JJ	123,865	247,730	09/24/2010	07/01/2025
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						39,136,637	XXX	58,942,954	38,120,000	38,930,361	0	(25,660)	0	0	XXX	XXX	XXX	715,875	2,590,010	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						39,136,637	XXX	58,942,954	38,120,000	38,930,361	0	(25,660)	0	0	XXX	XXX	XXX	715,875	2,590,010	XXX	XXX
251130-EC-0	DETROIT MICH CITY SCH DIST				1.C FE	1,118,750	130.6150	1,469,419	1,125,000	1,121,333	0	375	0	0	6.645	6.701	MN	12,459	74,756	10/02/2013	05/01/2029
167560-PL-9	CHICAGO ILL MET WTR RECLAMATION DIST GTR			1	1.C FE	6,000,000	137.7320	8,263,920	6,000,000	6,000,000	0	0	0	0	5.720	5.719	JD	28,600	343,200	08/11/2009	12/01/2038
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC			1	2.C FE	507,269	127.7186	603,754	472,722	506,157	0	(453)	0	0	6.090	5.594	N/A	13,275	28,789	04/10/2019	01/15/2051
178882-MX-1	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS	@		3	1.B FE	770,259	66.8670	768,971	1,150,000	770,675	0	416	0	0	0.000	2.447	N/A	0	0	12/16/2021	06/15/2038
445638-AB-1	HUNT MH BORROWER LLC FEE II			2	2.B PL	1,000,000	99.6300	996,300	1,000,000	1,000,000	0	0	0	0	5.250	5.249	JD	1,458	77,978	11/27/2019	12/21/2048
235218-M4-3	DALLAS TEX	@			1.D FE	8,054,066	78.0900	27,069,899	34,665,000	20,055,311	0	1,055,460	0	0	0.000	5.480	N/A	0	0	01/20/2005	02/15/2032
445638-AC-9	HUNT FEE III 2021-1			2,5	2.B PL	1,961,597	103.3800	2,027,899	1,961,597	1,961,597	0	0	0	0	4.750	4.750	N/A	30,636	38,905	09/29/2021	12/21/2048
250375-MC-3	DESERT CALIF CMNTY COLLEGE DIST			2	1.C FE	1,000,000	102.2740	1,022,740	1,000,000	1,000,000	0	0	0	0	2.978	2.978	FA	1,985	0	11/24/2021	08/01/2037
50207#-AA-0	LMH FEE			2,5	2.B PL	2,545,643	102.2600	2,603,174	2,545,643	2,545,643	0	0	0	0	5.900	5.900	JD	79,855	75,096	06/08/2015	06/21/2048
442403-FR-7	HOUSTON TEX INDPT SCH DIST			2	1.B FE	13,000,000	105.0810	13,660,530	13,000,000	13,000,000	0	0	0	0	6.168	6.167	FA	302,917	801,840	10/22/2009	02/15/2034
652113-WT-4	NEWPORT MESA CALIF UNI SCH DIST	@			1.B FE	230,895	72.7480	363,740	500,000	265,659	0	9,940	0	0	0.000	3.850	N/A	0	0	04/25/2018	08/01/2038
494791-TB-2	KING CNTY WASH PUB HOSP DIST NO 002			2	1.D FE	500,000	101.2820	506,410	500,000	500,000	0	0	0	0	3.114	3.114	JD	2,768	0	10/14/2021	12/01/2044
686053-CP-2	OREGON SCH BRDS ASSN				1.C FE	111,133	111.2670	111,267	100,000	105,070	0	(1,913)	0	0	5.630	3.490	JD	16	5,630	09/12/2018	06/30/2024
602245-UM-2	MILWAUKEE CNTY WIS			1	1.C FE	9,185,760	124.0050	11,390,801	9,185,760	9,185,760	0	0	0	0	6.840	6.839	JD	52,359	642,626	03/20/2009	12/01/2028
686053-DR-7	OREGON SCH BRDS ASSN			1	1.C FE	111,404	114.3560	114,356	100,000	108,061	0	(1,063)	0	0	5.528	4.102	JD	15	5,528	09/12/2018	06/30/2028
672325-P5-0	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY			2	1.E FE	500,000	101.7100	508,550	500,000	500,000	0	0	0	0	3.115	3.115	FA	2,509	0	10/21/2021	08/01/2040
717883-LV-2	PHILADELPHIA PA SCH DIST			1	1.E FE	763,384	124.8690	874,083	700,000	737,561	0	(3,354)	0	0	5.995	5.217	MS	13,988	41,965	05/10/2012	09/01/2030
692039-SV-3	OXNARD CALIF UN HIGH SCH DIST			2	1.C FE	250,000	102.0370	255,093	250,000	250,000	0	0	0	0	3.177	3.177	FA	838	0	10/22/2021	08/01/2043
725894-FZ-7	PLACENTIA-YORBA LINDA CALIF UNI SCH DIST				1.D FE	315,000	118.5190	373,335	315,000	315,000	0	0	0	0	5.790	5.790	FA	7,599	18,239	05/19/2010	08/01/2026
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST				1.B FE	84,556	110.1460	88,117	80,000	83,017	0	(489)	0	0	4.810	4.028	JD	321	3,848	09/12/2018	06/01/2027
738850-RD-0	POWAY CALIF UNI SCH DIST	@			1.D FE	406,440	71.5640	715,640	1,000,000	541,447	0	27,637	0	0	0.000	3.964	N/A	0	0	02/08/2017	08/01/2038
797355-L7-7	SAN DIEGO CALIF UNI SCH DIST			1	1.D FE	707,580	114.5820	859,365	750,000	731,515	0	2,781	0	0	5.260	5.790	JJ	19,725	39,450	08/06/2010	07/01/2027
797355-M8-4	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	598,965	72.0360	1,080,540	1,500,000	786,676	0	30,177	0	0	0.000	3.950	N/A	0	0	01/07/2015	07/01/2038
798755-DP-6	SAN MARCOS CALIF UNI SCH DIST	@			1.D FE	1,040,103	54.4320	2,313,360	4,250,000	1,406,304	0	59,498	0	0	0.000	4.370	N/A	0	0	01/06/2015	08/01/2047
83412P-CL-4	SOLANO CALIF CMNTY COLLEGE DIST			2	1.C FE	2,000,000	107.0880	2,141,760	2,000,000	2,000,000	0	0	0	0	5.250	5.250	FA	43,750	105,000	06/06/2013	08/01/2032
882722-KF-7	TEXAS ST			1	1.A FE	2,550,000	140.7060	3,588,003	2,550,000	2,550,000	0	0	0	0	5.517	5.516	AO	35,171	140,684	08/19/2009	04/01/2039
891381-G5-8	TORRANCE CALIF UNI SCH DIST	@			1.D FE	200,390	65.0210	650,210	1,000,000	455,336	0	27,596	0	0	0.000	6.351	N/A	0	0	10/16/2009	08/01/2034
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						55,513,192	XXX	84,421,235	88,200,722	68,482,121	0	1,206,610	0	0	XXX	XXX	XXX	650,246	2,443,534	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						55,513,192	XXX	84,421,235	88,200,722	68,482,121	0	1,206,610	0	0	XXX	XXX	XXX	650,246	2,443,534	XXX	XXX
00164T-AB-4	AMCEST 2007 A A3B - RMBS			1	1.F FE	419,666	125.3060	563,877	450,000	429,568	0	1,373	0	0	5.870	6.438	JJ	12,180	26,415	07/22/2010	01/15/2038
010869-CD-5	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV				1.G FE	7,479,525	121.4590	9,109,425	7,500,000	7,467,636	0	4,199	0	0	6.600	6.672	AO	123,750	495,000	01/29/1999	10/01/2029
006240-BG-2	ADAMS IND CENT ELEM SCH BLDG CORP			1	1.B FE	350,000	114.2500	399,875	350,000	350,000	0	0	0	0	5.250	5.250	JJ	8,473	18,375	09/20/2010	01/15/2026
010869-EJ-0	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV	@			2.A FE	10,567,504	72.7380	45,130,292	62,045,000	31,750,659	0	1,918,324	0	0	0.000	6.330	N/A	0	0	04/22/2004	10/01/2032
13058R-AU-8	CALIFORNIA SCH FACS FING AUTH REV	@			1.F FE	597,300	33.6640	3,703,040	11,000,000	1,523,312	0	105,361	0	0	0.000	7.297	N/A	0	0	12/17/2009	08/01/2049
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	5,000,000	148.4620	7,423,100	5,000,000	5,000,000	0	0	0	0	6.053	6.052	FA	114,334	302,650	10/01/2009	02/15/2043
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.C FE	1,000,000	140.8420	1,408,420	1,000,000	1,000,000	0	0	0	0	6.899	6.898	JD	5,749	68,990	07/30/2008	12/01/2040
032565-EB-5	ANAHEIM CALIF REDEV AGY TAX ALLOCATION			1	1.F FE	9,783,762	120.5700	12,183,599	10,105,000	9,953,042	0	6,281	0	0	6.506	6.729	FA	273,930	657,431	12/13/2007	02/01/2031
29509N-AH-7	ERIE CNTY N Y MED CTR CORP REV			1	1.F FE	386,289	107.9710	410,290	380,000	381,393	0	(444)	0	0	5.500	5.359	MN	3,483	20,900	03/15/2005	11/01/2024
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.C FE	6,000,000	159.8160	9,588,960	6,000,000	6,000,763	0	759	0	0	6.263	6.262	AO	93,945	375,780	10/28/2009	04/01/2049
3134A2-HG-6	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	589,578	95.2791	1,048,070	1,100,000	936,640	0	37,401	0	0	0.000	4.060	N/A	0	0	08/23/2010	12/11/2025
130911-XH-8	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			1	1.F FE	1,210,905	105.7800	1,264,071	1,195,000	1,196,902	0	(513)	0	0	5.896	5.824	JD	5,871	70,457	06/30/2004	06/01/2024

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
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	1,540,817	85.1189	3,390,286	3,983,000	2,565,668	0	118,299	0	0	0.000	4.785	N/A	0	0	12/18/2012	03/15/2031
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	498,826	101.0800	505,400	500,000	498,820	0	(6)	0	0	3.167	3.185	JJ	2,859	0	10/21/2021	01/01/2041
31358D-DS-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1.A	1,859,923	85.7250	3,797,619	4,430,000	2,967,728	0	129,352	0	0	0.000	4.516	N/A	0	0	09/20/2016	11/15/2030
16768T-JG-0	CHICAGO ILL SALES TAX REV	@		2	1.A	1,899,858	74.5240	6,654,993	8,930,000	4,144,636	0	256,818	0	0	0.000	6.500	N/A	0	0	10/08/2009	01/01/2034
31364E-BA-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@			1.A	1,167,422	90.7915	2,696,507	2,970,000	2,314,344	0	105,286	0	0	0.000	4.283	N/A	0	0	11/30/2009	03/23/2028
167736-YU-5	CHICAGO ILL WTR REV			1	1.G FE	3,000,000	142.5370	4,276,110	3,000,000	3,000,000	0	0	0	0	6.742	6.741	MN	33,710	202,260	11/05/2010	11/01/2040
409322-AC-8	HAMPTON RDS PPV LLC			1	2.C FE	1,000,000	114.8846	1,148,846	1,000,000	1,000,000	0	0	0	0	6.171	6.170	JD	2,743	61,710	11/29/2007	06/15/2053
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV			1	1.D FE	4,000,000	120.3910	4,815,640	4,000,000	4,000,000	0	0	0	0	5.740	5.739	JD	19,133	229,600	10/29/2009	12/01/2029
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV				1.E FE	695,000	136.0820	945,770	695,000	695,000	0	0	0	0	7.600	7.599	JD	2,348	52,820	12/16/2009	12/15/2039
232263-AD-5	CUYAHOGA CNTY OHIO ECONOMIC DEV REV				1.D FE	700,000	103.4210	723,947	700,000	699,318	0	1,947	0	0	8.625	8.870	JD	5,031	60,375	09/18/1992	06/01/2022
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1	1.D FE	2,500,000	133.1710	3,329,275	2,500,000	2,500,000	0	0	0	0	6.582	6.581	MN	21,026	164,550	11/18/2009	05/15/2039
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	5,000,000	148.7430	7,437,150	5,000,000	5,000,000	0	0	0	0	5.999	5.998	JD	24,996	299,950	06/17/2009	12/01/2044
544495-VX-9	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	625,000	119.1580	744,738	625,000	625,000	0	0	0	0	5.516	5.515	JJ	17,238	34,475	08/18/2010	07/01/2027
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI			1	1.C FE	2,500,000	138.3690	3,459,225	2,500,000	2,500,000	0	0	0	0	5.522	5.522	AO	34,513	138,050	10/20/2010	10/01/2044
544495-VY-7	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	1,574,449	162.2490	1,946,988	1,200,000	1,531,507	0	(7,690)	0	0	6.574	4.631	JJ	39,444	78,888	01/12/2017	07/01/2045
261149-AT-5	DOWNTOWN DALLAS DEV AUTH TEX TAX INCREME	@		1	1.F FE	2,057,630	87.0020	5,855,235	6,730,000	4,928,153	0	265,711	0	0	0.000	5.620	N/A	0	0	03/10/2006	08/15/2027
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	665,000	103.6340	689,166	665,000	665,000	0	0	0	0	4.614	4.614	JD	2,557	32,409	03/18/2015	12/01/2053
261149-AV-0	DOWNTOWN DALLAS DEV AUTH TEX TAX INCREME	@		1	1.F FE	1,833,319	81.1470	5,461,193	6,730,000	4,404,479	0	238,292	0	0	0.000	5.640	N/A	0	0	03/10/2006	08/15/2029
59333N-NL-3	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	99,051	59.2780	177,834	300,000	138,861	0	8,154	0	0	0.000	4.212	N/A	0	0	02/09/2017	10/01/2041
3133EN-GJ-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	2,496,875	100.3386	2,508,465	2,500,000	2,496,882	0	7	0	0	2.900	2.908	JD	4,431	0	12/01/2021	12/09/2041
59333N-NQ-2	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	535,275	51.7660	1,294,150	2,500,000	766,520	0	37,220	0	0	0.000	5.040	N/A	0	0	10/08/2014	10/01/2045
358266-BZ-6	FRESNO CNTY CALIF PENSION OBLIG	@			1.E FE	1,436,253	99.4770	3,879,603	3,900,000	3,770,421	0	199,293	0	0	0.000	5.505	N/A	0	0	03/11/2004	08/15/2022
646108-QM-5	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	850,000	107.2840	911,914	850,000	850,000	0	0	0	0	4.671	4.671	MN	6,617	39,704	03/06/2015	11/01/2045
358266-CA-0	FRESNO CNTY CALIF PENSION OBLIG	@			1.E FE	3,362,007	97.7430	9,510,394	9,730,000	8,902,474	0	474,661	0	0	0.000	5.555	N/A	0	0	03/11/2004	08/15/2023
64966N-AC-1	NEW YORK N Y CITY HSG DEV CORP MILITARY				1.F FE	489,716	138.4490	657,633	475,000	487,946	0	(180)	0	0	6.320	6.114	JD	2,502	30,020	06/07/2006	06/01/2049
386442-UJ-4	GRAND RIVER DAM AUTH OKLA REV			1	1.E FE	2,000,000	152.4290	3,048,580	2,000,000	2,000,000	0	0	0	0	7.155	7.154	JD	11,925	143,100	11/18/2010	06/01/2040
649902-T4-5	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	625,000	116.9110	730,694	625,000	625,000	0	0	0	0	5.051	5.050	MS	9,295	31,569	09/16/2010	09/15/2027
44985G-AD-3	MDGH GMTN BV		C		1.C FE	2,493,575	100.9024	2,522,560	2,500,000	2,499,766	0	1,621	0	0	5.500	5.528	MS	45,833	137,500	10/27/2011	03/01/2022
649907-XZ-0	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	1,000,000	111.8440	1,118,440	1,000,000	1,000,000	0	0	0	0	4.192	4.191	JD	3,493	41,920	12/05/2013	12/01/2026
45200F-CE-7	ILLINOIS FIN AUTH REV			1	1.C FE	6,580,000	124.5910	8,198,088	6,580,000	6,581,005	0	773	0	0	6.286	6.284	JJ	206,809	413,619	11/29/2007	07/01/2033
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY				1.B FE	1,900,000	129.0900	2,452,710	1,900,000	1,900,000	0	0	0	0	5.628	5.628	MS	31,486	106,932	08/18/2009	03/15/2039
452024-GT-3	ILLINOIS MUN ELEC AGY PWR SUPPLY SYS REV			1	1.E FE	4,500,000	129.1600	5,812,200	4,500,000	4,500,000	0	0	0	0	6.832	6.831	FA	128,100	307,440	07/16/2009	02/01/2035
66285W-BZ-8	NORTH TEX TWY AUTH REV	@			1.E FE	534,350	80.3630	803,630	1,000,000	645,591	0	23,118	0	0	0.000	3.680	N/A	0	0	10/19/2016	01/01/2034
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	5,000,000	136.3620	6,818,100	5,000,000	5,000,000	0	0	0	0	6.184	6.183	JJ	154,600	309,200	05/12/2009	01/01/2034
66285W-CA-2	NORTH TEX TWY AUTH REV	@			1.E FE	511,550	78.2190	782,190	1,000,000	637,006	0	21,719	0	0	0.000	3.499	N/A	0	0	10/19/2016	01/01/2035
455057-SV-2	INDIANA ST FIN AUTH REV			1	1.B FE	7,800,000	150.5130	11,740,014	7,800,000	7,800,000	0	0	0	0	6.596	6.595	FA	214,370	514,488	06/23/2009	02/01/2039
668068-AT-6	NORTHWESTERN CONS SCH BLDG CORP			1	1.B FE	200,000	118.0180	236,036	200,000	200,000	0	0	0	0	5.610	5.610	JJ	5,174	11,220	05/27/2010	01/15/2027
485106-CN-6	KANSAS CITY MO SPL OBLIG			1	1.E FE	626,077	149.7100	995,572	665,000	637,317	0	779	0	0	7.830	8.276	AO	13,017	52,070	07/17/2008	04/01/2040
67232T-BQ-7	OAKLAND CALIF REDEV SUCCESSOR AGY TAX AL			2	1.D FE	973,940	108.3830	1,083,830	1,000,000	976,869	0	870	0	0	4.000	4.187	MS	13,333	40,000	05/10/2018	09/01/2039
49151E-2Q-5	KENTUCKY ST PPTY & BLDGS COMMN REVS			1	1.E FE	5,000,000	121.4200	6,071,000	5,000,000	5,000,000	0	0	0	0	6.573	6.571	FA	136,938	328,650	06/24/2009	08/01/2029
691879-EY-2	OXNARD CALIF FING AUTH WTR REV			1	1.F FE	600,000	154.4140	926,484	600,000	600,000	0	0	0	0	7.000	6.999	JD	3,500	42,000	01/29/2010	06/01/2040
49151E-4G-5	KENTUCKY ST PPTY & BLDGS COMMN REVS			1	1.E FE	2,500,000	118.8910	2,972,275	2,500,000	2,500,373	0	367	0	0	6.155	6.153	MN	25,646	153,875	10/28/2009	11/01/2029
709224-QG-7	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	2,141,820	116.6010	2,332,020	2,000,000	2,072,910	0	(14,785)	0	0	5.000	4.089	JD	8,333	100,000	12/05/2016	12/01/2046
492279-CQ-5	KERN CNTY CALIF PENSION OBLIG	@			1.E FE	1,561,670	96.1890	5,290,395	5,500,000	4,316,311	0	381,036	0	0	0.000	9.459	N/A	0	0	09/16/2004	08/15/2024
73358W-XP-4	PORT AUTH N Y & N J			2	1.E FE	1,940,000	109.9660	2,133,340	1,940,000	1,940,000	0	0	0	0	4.823	4.823	JD	7,797	93,566	05/19/2015	06/01/2045
560425-3P-3	MAINE HEALTH & HIGHER EDL FACS AUTH REV			1	1.C FE	5,049,500	150.4250	7,521,250	5,000,000	5,038,378	0	(455)	0	0	6.667	6.592	JJ	166,675	333,350	05/05/2009	07/01/2039
79730W-BW-9	SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY			2	1.C FE	972,170	111.3020	1,113,020	1,000,000	977,223	0	1,104	0	0	4.000	4.210	MS	13,333	40,000	01/20/2017	09/01/2036
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH IAM COML P			2	1.B FE	5,000,000	101.0700	5,053,500	5,000,000	5,000,000	0	0	0	0	2.823	2.823	FA	3,529	0	12/10/2021	08/01/2041
79730W-BX-7	SAN DIEGO CALIF REDEV AGY SUCCESSOR AGY			2	1.C FE	954,380	110.3410	1,103,410	1,000,000	960,554	0	1,354	0	0	4.000	4.310	MS	13,333	40,000	01/20/2017	09/01/2040
591745-8C-1	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1.C FE	2,000,000	100.3090	2,006,180	2,000,000	2,000,000	0	0	0	0	2.981	2.981	JJ	2,484	0	12/10/2021	07/01/2045
80182Y-BS-5	SANTA CRUZ CNTY CALIF REDEV SUCCESSOR AG			2	1.C FE	734,955	107.7490	808,118	750,000	738,496	0	603	0	0	4.250	4.401	MS	10,625	31,875	04/17/2015	09/01/2035
592114-AC-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1.A FE	500,000	99.9530	499,765	500,000	500,000	0	0	0	0	2.250	2.283	MON	969	0	12/07/2021	07/01/2045
880591-DZ-2	TENNESSEE VALLEY AUTHORITY				1.A	2,090,987	167.7901	2,432,956	1,450,000	2,045,629	0	(9,182)	0	0	5.375	3.350	AO	19,484	77,938	09/08/2016	04/01/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	5,269,198	160.1130	8,405,933	5,250,000	5,265,135	0	(375)	0	0	7.336	7.305	MN	49,212	385,140	05/04/2009	11/15/2039
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1.A	778,896	144.6322	867,793	600,000	736,103	0	(5,463)	0	0	5.250	3.518	MS	9,275	31,500	01/08/2013	09/15/2039
592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	2.A FE	4,000,000	176.1810	7,047,240	4,000,000	4,000,000	0	0	0	0	7.462	7.462	AO	74,620	298,480	08/05/2009	10/01/2046
880591-ES-7	TENNESSEE VALLEY AUTHORITY				1.A	973,140	146.6441	1,466,441	1,000,000	974,259	0	193	0	0	4.250	4.383	MS	12,514	42,500	09/21/2015	09/15/2065
59333H-BH-8	MIAMI-DADE CNTY FLA PROFESSIONAL SPORTS	@			1.E FE	8,189,410	49.1890	8,362,130	17,000,000	8,215,919	0	26,509	0	0	0.000	3.085	N/A	0	0	11/16/2021	10/01/2045
88059F-BS-9	TENNESSEE VALLEY AUTHORITY	@			1.A	466,659	64.2691	651,046	1,013,000	522,259	0	19,181	0	0	0.000	3.777	N/A	0	0	12/28/2018	09/15/2039
59333N-NP-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	11,219,250	53.6080	11,257,680	21,000,000	11,251,779	0	32,529	0	0	0.000	2.762	N/A	0	0	11/16/2021	10/01/2044
88059F-BW-0	TENNESSEE VALLEY AUTHORITY	@			1.A	317,413	60.1184	468,923	780,000	355,339	0	13,085	0	0	0.000	3.787	N/A	0	0	12/28/2018	12/15/2042
60636A-ED-1	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	5,000,000	101.8790	5,093,950	5,000,000	5,000,000	0	0	0	0	2.391	2.390	FA	45,163	119,550	07/19/2012	02/15/2023
88059F-CG-4	TENNESSEE VALLEY AUTHORITY	@			1.A	55,017	32.1450	53,361	166,000	55,720	0	703	0	0	0.000	2.513	N/A	0	0	12/23/2016	09/15/2065
625506-HT-0	MULTNOMAH CNTY ORE	@			1.A FE	8,064,987	95.1060	31,442,044	33,060,000	26,657,820	0	1,627,572	0	0	0.000	6.400	N/A	0	0	01/06/2003	06/01/2025
914353-D7-9	UNIVERSITY ILL UNIV REVS			2	1.G FE	368,306	108.4810	379,684	350,000	353,931	0	(2,095)	0	0	6.000	5.318	AO	5,250	21,000	10/02/2013	10/01/2029
625506-HU-7	MULTNOMAH CNTY ORE	@			1.A FE	3,994,632	93.1070	16,237,861	17,440,000	13,204,036	0	806,175	0	0	0.000	6.400	N/A	0	0	01/06/2003	06/01/2026
625506-HV-5	MULTNOMAH CNTY ORE	@			1.A FE	3,957,288	90.9860	16,741,424	18,400,000	13,080,375	0	798,614	0	0	0.000	6.400	N/A	0	0	01/06/2003	06/01/2027
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.F FE	10,000,000	160.9730	16,097,300	10,000,000	10,000,000	0	0	0	0	7.414	7.412	JJ	370,700	741,400	04/20/2009	01/01/2040
64972E-D6-3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	1,250,000	100.4100	1,255,125	1,250,000	1,250,000	0	0	0	0	2.878	2.878	MN	6,495	0	10/14/2021	11/01/2041
64990G-A6-9	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	966,410	98.2370	982,370	1,000,000	966,448	0	38	0	0	2.694	2.947	JJ	13,470	0	12/16/2021	07/01/2040
665250-BW-5	NORTHERN ILL MUN PWR AGY PWR PROJ REV			1	1.G FE	4,000,000	137.3970	5,495,880	4,000,000	4,000,000	0	0	0	0	6.859	6.858	JJ	137,180	274,360	08/05/2009	01/01/2039
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC REV			1	1.C FE	1,800,000	127.6190	2,297,142	1,800,000	1,800,000	0	0	0	0	5.431	5.430	FA	40,733	97,758	11/05/2010	02/01/2041
68189T-BA-3	OMAHA NEB SPL OBLIG				1.D FE	5,430,000	107.7760	5,852,237	5,430,000	5,430,000	0	0	0	0	6.400	6.397	FA	144,800	347,520	03/19/2008	02/01/2026
73358X-DP-4	PORT AUTH N Y & N J			1,2	1.E FE	6,246,657	99.4570	6,216,063	6,250,000	6,246,658	0	0	0	0	3.139	3.142	FA	1,090	0	12/29/2021	02/15/2051
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV			1	1.G FE	9,215,000	143.2700	13,202,331	9,215,000	9,215,000	0	0	0	0	7.242	7.240	JJ	333,675	667,350	07/10/2009	01/01/2041
76116E-GA-2	RESOLUTION FUNDING CORP	@			1.A	88,731	99.7673	1,032,592	1,035,000	990,860	0	76,983	0	0	0.000	8.253	N/A	0	0	03/06/1992	07/15/2022
76116E-GB-0	RESOLUTION FUNDING CORP	@			1.A	417,059	99.3161	6,118,867	6,161,000	5,636,690	0	462,437	0	0	0.000	8.747	N/A	0	0	01/01/1992	01/15/2023
76116E-GD-6	RESOLUTION FUNDING CORP	@			1.A	206,177	98.1526	3,931,013	4,005,000	3,341,328	0	284,100	0	0	0.000	9.086	N/A	0	0	08/24/1990	01/15/2024
76116E-GJ-3	RESOLUTION FUNDING CORP	@			1.A	123,733	93.6071	2,031,274	2,170,000	1,498,480	0	117,390	0	0	0.000	8.327	N/A	0	0	07/02/1991	07/15/2026
76116E-GK-0	RESOLUTION FUNDING CORP	@			1.A	107,331	92.6381	1,760,124	1,900,000	1,254,449	0	99,212	0	0	0.000	8.411	N/A	0	0	10/22/1991	01/15/2027
76116E-GN-4	RESOLUTION FUNDING CORP	@			1.A	89,743	89.5846	1,349,144	1,506,000	902,326	0	67,988	0	0	0.000	7.989	N/A	0	0	01/01/1992	07/15/2028
76116E-GY-0	RESOLUTION FUNDING CORP	@			1.A	8,360	99.5938	107,561	108,000	100,864	0	7,795	0	0	0.000	8.968	N/A	0	0	01/01/1992	10/15/2022
76116E-HB-9	RESOLUTION FUNDING CORP	@			1.A	492,935	97.7537	971,672	994,000	896,387	0	39,600	0	0	0.000	4.570	N/A	0	0	10/06/2008	04/15/2024
76116E-HE-3	RESOLUTION FUNDING CORP	@			1.A	283,947	94.9658	3,557,419	3,746,000	2,792,077	0	208,385	0	0	0.000	7.909	N/A	0	0	07/10/1992	10/15/2025
76116E-HF-0	RESOLUTION FUNDING CORP	@			1.A	7,257	94.0764	98,780	105,000	74,849	0	5,682	0	0	0.000	8.052	N/A	0	0	06/04/1992	04/15/2026
76116E-HH-6	RESOLUTION FUNDING CORP	@			1.A	40,805	92.1393	475,439	516,000	346,400	0	25,147	0	0	0.000	7.680	N/A	0	0	02/11/1993	04/15/2027
76116E-HM-5	RESOLUTION FUNDING CORP	@			1.A	61,165	88.2266	1,146,945	1,300,000	723,951	0	55,858	0	0	0.000	8.193	N/A	0	0	06/17/1991	04/15/2029
76116E-HN-3	RESOLUTION FUNDING CORP	@			1.A	181,930	87.1897	3,448,353	3,955,000	2,116,434	0	163,197	0	0	0.000	8.188	N/A	0	0	07/18/1991	10/15/2029
76116E-HP-8	RESOLUTION FUNDING CORP	@			1.A	53,289	86.5443	778,898	900,000	483,460	0	34,914	0	0	0.000	7.638	N/A	0	0	07/30/1992	04/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP	@			1.A	4,301,876	86.5443	8,866,459	10,245,000	7,130,140	0	322,778	0	0	0.000	4.446	N/A	0	0	07/27/2010	04/15/2030
79741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH FING AGY W			1	1.B FE	5,000,000	150.4100	7,520,500	5,000,000	5,000,000	0	0	0	0	6.138	6.138	MN	51,150	306,900	01/22/2010	05/01/2049
798703-AV-6	SAN LUIS OBISPO CNTY CALIF PENSION OBLIG	@			1.B FE	2,790,827	97.3680	7,779,703	7,990,000	7,283,814	0	393,388	0	0	0.000	5.630	N/A	0	0	09/16/2004	09/01/2023
835574-BU-7	SONOMA CNTY CALIF PENSION OBLIG				1.C FE	8,105,000	104.0610	8,434,144	8,105,000	8,105,629	0	606	0	0	5.120	5.111	JD	34,581	414,976	05/14/2003	12/01/2022
837151-AA-7	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.F FE	3,500,000	158.5390	5,548,865	3,500,000	3,500,000	0	0	0	0	6.454	6.453	JJ	112,945	225,890	12/09/2010	01/01/2050
88059E-N5-9	TENNESSEE VALLEY AUTHORITY	@			1.A	513,760	53.4238	534,238	1,000,000	514,816	0	1,056	0	0	0.000	2.566	N/A	0	0	11/30/2021	01/15/2048
88059F-BP-5	TENNESSEE VALLEY AUTHORITY	@			1.A	1,826,915	42.6368	1,955,749	4,587,000	1,828,232	0	1,317	0	0	0.000	2.704	N/A	0	0	12/15/2021	04/01/2056
88059F-BT-7	TENNESSEE VALLEY AUTHORITY	@			1.A	439,501	37.5890	469,863	1,250,000	439,830	0	330	0	0	0.000	2.717	N/A	0	0	12/14/2021	09/15/2060
88059F-CG-4	TENNESSEE VALLEY AUTHORITY	@			1.A	60,916	32.1450	64,290	200,000	60,962	0	46	0	0	0.000	2.737	N/A	0	0	12/14/2021	09/15/2065
89438U-BL-1	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY				1.A FE	250,000	99.3120	248,280	250,000	250,000	0	0	0	0	2.550	2.587	MON	549	0	12/16/2021	07/01/2042
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY				1.A FE	2,000,000	101.3020	2,026,040	2,000,000	2,000,000	0	0	0	0	2.350	2.384	JJ	4,047	0	12/16/2021	07/01/2042
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CALIF REV			1	1.D FE	10,000,000	133.9450	13,394,500	10,000,000	10,000,000	0	0	0	0	6.918	6.916	JJ	345,900	691,800	06/25/2009	01/01/2034
914440-KK-7	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.C FE	705,000	100.3790	707,672	705,000	705,000	0	0	0	0	6.573	6.572	MN	7,723	46,340	10/15/2009	05/01/2039
940093-2L-0	WASHINGTON ST UNIV REVS			1	1.F FE	7,902,550	155.7710	7,788,550	5,000,000	7,889,563	0	(12,987)	0	0	7.399	3.314	AO	92,488	0	11/10/2021	04/01/2041
958697-HP-2	WESTERN MINN MUN PWR AGY MINN PWR SUPPLY			1	1.D FE	2,000,000	161.2760	3,225,520	2,000,000	2,000,000	0	0	0	0	6.770	6.769	JJ	67,700	135,400	11/17/2010	01/01/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						294,681,993	XXX	510,903,865	506,785,000	402,582,426	0	9,980,718	0	0	XXX	XXX	XXX	4,072,206	11,658,984	XXX	XXX
31281F-BY-6	FH N50055 - RMBS			4	1.A	13,253	101.8710	13,172	12,930	12,942	0	(36)	0	0	6.500	5.784	MON	70	840	01/09/2006	11/01/2029

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
31283G-2P-1	FH G00782 - RMBS			4	1.A	1,535	108.5426	1,620	1,492	1,513	0	(4)	0	0	7.500	6.750	MON	9	115	09/10/1998	09/01/2027
31283H-HN-8	FH G01137 - RMBS			4	1.A	2,961	112.0253	3,325	2,968	2,955	0	0	0	0	7.500	7.677	MON	19	223	12/01/2000	09/01/2030
3128M6-VB-1	FH G04810 - RMBS			4	1.A	125,301	113.3213	138,030	121,804	126,273	0	21	0	0	5.000	4.063	MON	508	6,187	03/23/2009	10/01/2038
31288A-CH-6	FH C71872 - RMBS			4	1.A	13,208	109.9944	14,210	12,919	13,038	0	(24)	0	0	6.000	5.535	MON	65	775	12/01/2002	09/01/2032
3128M6-VZ-8	FH G04832 - RMBS			4	1.A	151,062	113.3334	167,546	147,834	151,869	0	305	0	0	5.000	4.297	MON	616	7,708	03/09/2009	10/01/2038
31288F-W7-5	FH C76970 - RMBS			4	1.A	3,389	110.5442	3,695	3,343	3,396	0	8	0	0	5.500	4.967	MON	15	184	01/27/2003	02/01/2033
3128MB-5P-8	FH G13354 - RMBS			4	1.A	422	103.1245	420	407	411	0	(3)	0	0	5.000	3.497	MON	2	23	03/25/2009	11/01/2023
31292G-ZF-6	FH C00742 - RMBS			4	1.A	5,630	111.2342	6,379	5,734	5,654	0	0	0	0	6.500	7.093	MON	31	373	12/06/2000	04/01/2029
3128MB-A5-6	FH G12528 - RMBS			4	1.A	22	100.5338	21	21	21	0	(1)	0	0	5.000	2.678	MON	0	5	03/25/2009	02/01/2022
31292H-F3-3	FH C01086 - RMBS			4	1.A	1,368	115.3246	1,579	1,369	1,364	0	0	0	0	7.500	7.655	MON	9	103	11/01/2000	11/01/2030
3128MB-AX-5	FH G12522 - RMBS			4	1.A	3	100.5338	2	2	2	0	0	0	0	5.000	2.902	MON	0	1	03/25/2009	02/01/2022
31292H-GM-0	FH C01104 - RMBS			4	1.A	955	114.8989	1,083	942	947	0	(1)	0	0	8.000	7.804	MON	6	75	12/01/2000	12/01/2030
3128MB-DM-6	FH G12608 - RMBS			4	1.A	84	103.0208	83	81	81	0	(2)	0	0	5.000	3.060	MON	0	10	03/25/2009	04/01/2022
31292H-S8-8	FH C01443 - RMBS			4	1.A	16,247	113.1211	18,157	16,051	16,211	0	7	0	0	5.500	5.166	MON	74	883	01/13/2003	01/01/2033
3128MB-EK-9	FH G12638 - RMBS			4	1.A	27	103.0208	27	26	26	0	0	0	0	5.000	3.660	MON	0	2	03/25/2009	04/01/2022
31293M-FR-8	FH C23776 - RMBS			4	1.A	1,304	109.9921	1,472	1,338	1,307	0	2	0	0	6.000	7.172	MON	7	80	01/30/2001	03/01/2029
3128MB-GS-0	FH G12709 - RMBS			4	1.A	246	103.0208	245	238	239	0	(3)	0	0	5.000	2.839	MON	1	17	03/25/2009	07/01/2022
31297Y-T9-3	FH C41476 - RMBS			4	1.A	1,394	100.9119	1,400	1,388	1,395	0	(1)	0	0	8.000	7.818	MON	9	111	08/01/2000	08/01/2030
3128MB-JN-8	FH G12769 - RMBS			4	1.A	76	103.0208	76	74	74	0	(1)	0	0	5.000	3.584	MON	0	5	03/25/2009	08/01/2022
31298W-CR-4	FH C59080 - RMBS			4	1.A	4,067	109.9830	4,497	4,089	4,069	0	1	0	0	6.000	6.206	MON	20	245	10/01/2001	10/01/2031
3128MB-JW-8	FH G12777 - RMBS			4	1.A	67	103.0208	67	65	65	0	(1)	0	0	5.000	2.887	MON	0	4	03/25/2009	08/01/2022
3133TE-3N-2	FHR 2054 PE - CMO/RMBS			4	1.A	29,757	111.3054	34,374	30,883	30,457	0	6	0	0	6.250	6.822	MON	161	1,930	05/08/1998	05/15/2028
3128MB-NM-5	FH G12896 - RMBS			4	1.A	679	103.0208	676	656	659	0	(6)	0	0	5.000	3.140	MON	3	42	03/25/2009	11/01/2022
3135GE-MU-2	FNR 93198 L - CMO/RMBS			4	1.A	10,130	103.6891	10,704	10,323	10,259	0	9	0	0	6.250	6.611	MON	54	645	04/20/1999	10/25/2023
3128MB-RX-7	FH G13002 - RMBS			4	1.A	1,349	103.7566	1,366	1,316	1,324	0	(6)	0	0	4.500	3.113	MON	5	72	03/26/2009	02/01/2023
31365D-UL-7	FN 124887 - RMBS			4	1.A	447	102.7269	456	444	442	0	0	0	0	7.000	6.964	MON	3	31	05/13/1993	06/01/2023
3128MB-T5-6	FH G13072 - RMBS			4	1.A	583	103.0946	581	563	568	0	(4)	0	0	5.000	3.315	MON	2	33	03/25/2009	04/01/2023
31367Y-Z9-1	FN 183568 - RMBS			4	1.A	589	100.2736	609	607	602	0	2	0	0	7.000	7.824	MON	4	43	10/19/1992	11/01/2022
3128MB-T8-0	FH G13075 - RMBS			4	1.A	1,702	103.7566	1,723	1,661	1,671	0	(11)	0	0	4.500	3.038	MON	6	94	03/26/2009	03/01/2023
3136A5-T7-1	FNR 2012-49 QW - CMO/RMBS			4	1.A	255,078	104.6428	261,607	250,000	252,027	0	(572)	0	0	3.500	3.283	MON	729	8,750	05/25/2012	05/25/2042
3128MB-T9-8	FH G13076 - RMBS			4	1.A	17,554	103.0879	17,480	16,956	17,096	0	(110)	0	0	5.000	3.266	MON	71	966	03/25/2009	03/01/2023
3136A6-TN-4	FNR 2012-63 ZM - CMO/RMBS			4	1.A	99,722	101.8613	102,008	100,144	99,824	0	(27)	0	0	4.000	4.038	MON	334	4,006	04/26/2012	06/25/2042
3128MB-UF-2	FH G13082 - RMBS			4	1.A	12,223	103.0530	12,167	11,807	11,885	0	(87)	0	0	5.000	3.339	MON	49	696	03/25/2009	03/01/2023
3136AA-L5-2	FNR 2012-137 UB - CMO/RMBS			4	1.A	247,188	104.2239	260,560	250,000	248,289	0	149	0	0	3.000	3.108	MON	625	7,500	12/18/2012	12/25/2042
3128MB-UJ-4	FH G13085 - RMBS			4	1.A	1,139	103.8293	1,154	1,112	1,118	0	(5)	0	0	4.500	3.205	MON	4	59	03/25/2009	04/01/2023
3136AB-4N-0	FNR 2013-2 LZ - CMO/RMBS			4	1.A	33,909	100.5452	35,192	35,001	34,036	0	(594)	0	0	3.000	3.366	MON	88	1,050	04/10/2013	02/25/2043
3128MB-V5-3	FH G13136 - RMBS			4	1.A	2,579	103.8122	2,613	2,517	2,531	0	(10)	0	0	4.500	3.361	MON	9	134	03/26/2009	05/01/2023
3136AC-5J-6	FNR 2013-28 MY - CMO/RMBS			4	1.A	213,281	102.1520	255,380	250,000	230,212	0	2,375	0	0	2.750	4.067	MON	573	6,875	09/24/2013	04/25/2043
3128MB-VP-9	FH G13122 - RMBS			4	1.A	1,349	103.1010	1,343	1,303	1,316	0	(10)	0	0	5.000	3.068	MON	5	74	03/25/2009	04/01/2023
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS			4	1.A	3,704,018	106.0899	4,069,428	3,835,831	3,785,211	0	8,137	0	0	3.500	3.726	MON	11,188	131,743	05/29/2013	07/25/2043
3128MB-WR-4	FH G13156 - RMBS			4	1.A	276	103.1069	275	266	269	0	(1)	0	0	5.000	3.445	MON	1	16	03/25/2009	05/01/2023
3136AE-UG-0	FNR 2013-54 KZ - CMO/RMBS			4	1.A	93,098	100.8621	96,593	95,767	95,100	0	1,016	0	0	3.000	3.898	MON	239	2,873	05/09/2013	06/25/2043
3128MB-XR-3	FH G13188 - RMBS			4	1.A	345	103.1000	343	333	335	0	(2)	0	0	5.000	3.898	MON	1	18	03/25/2009	06/01/2023
3136AF-AE-4	FNR 2013-79 EZ - CMO/RMBS			4	1.A	2,856,022	105.5175	3,195,372	3,028,287	2,960,245	0	16,621	0	0	3.500	4.018	MON	8,833	104,008	06/11/2013	07/25/2043
3128MB-Y5-0	FH G13232 - RMBS			4	1.A	1,354	103.0986	1,348	1,308	1,320	0	(8)	0	0	5.000	3.290	MON	5	75	03/25/2009	06/01/2023
3136AF-CY-8	FNR 2013-72 LB - CMO/RMBS			4	1.A	1,401,797	108.2730	1,624,095	1,500,000	1,440,235	0	4,231	0	0	3.500	4.034	MON	4,375	52,500	09/24/2013	07/25/2043
3128MB-YV-3	FH G13224 - RMBS			4	1.A	9,355	103.7658	9,478	9,134	9,191	0	(39)	0	0	4.500	3.225	MON	34	471	03/25/2009	05/01/2023
3136AF-XR-0	FNR 2013-87 KZ - CMO/RMBS			4	1.A	1,069,334	104.4750	1,344,419	1,286,834	1,189,720	0	13,554	0	0	3.000	4.247	MON	3,217	37,985	06/21/2013	08/25/2043
3128MB-ZM-2	FH G13248 - RMBS			4	1.A	729	103.1026	726	704	710	0	(4)	0	0	5.000	3.400	MON	3	40	03/25/2009	07/01/2023
3136AG-G4-8	FNR 2013-106 PY - CMO/RMBS			4	1.A	225,859	105.4087	263,522	250,000	239,449	0	2,479	0	0	3.000	4.132	MON	625	7,500	09/25/2013	10/25/2033
3128MB-ZU-4	FH G13255 - RMBS			4	1.A	5,859	103.1012	5,835	5,659	5,717	0	(36)	0	0	5.000	3.150	MON	24	335	03/25/2009	07/01/2023
31371F-B4-3	FN 250359 - RMBS			4	1.A	889	106.7322	966	905	895	0	1	0	0	7.000	7.622	MON	5	63	08/31/1995	10/01/2025
3128MM-FX-6	FH G18181 - RMBS			4	1.A	31	103.0208	31	30	30	0	0	0	0	5.000	2.973	MON	0	2	03/25/2009	05/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371K-Q8-7	FN 254379 - RMBS			4	1.A	20,277	116.3579	22,630	19,449	19,902	0	(32)	0	0	7.000	6.136	MON	113	1,361	07/16/2002	07/01/2032
3128MM-GT-4	FH G18209 - RMBS			4	1.A	75	103.0208	74	72	73	0	(1)	0	0	5.000	2.952	MON	0	5	03/25/2009	10/01/2022
31377E-KL-2	FN 374799 - RMBS			4	1.A	4,892	100.3238	5,136	5,119	5,032	0	11	0	0	7.000	7.731	MON	30	358	04/11/1997	04/01/2027
3128MM-H5-5	FH G18251 - RMBS			4	1.A	345	103.0944	344	333	336	0	(2)	0	0	5.000	3.479	MON	1	19	03/25/2009	05/01/2023
3137AR-FM-3	FHR 4066 VZ - CMO/RMBS			4	1.A	1,178,255	104.2201	1,225,748	1,176,114	1,176,067	0	(191)	0	0	3.500	3.489	MON	7,012	50,999	06/19/2012	06/15/2042
3128MM-HK-2	FH G18233 - RMBS			4	1.A	1,478	103.0706	1,471	1,428	1,439	0	(10)	0	0	5.000	3.196	MON	6	81	03/25/2009	02/01/2023
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS			4	1.A	1,035,956	105.5819	1,103,681	1,045,331	1,041,405	0	667	0	0	3.500	3.583	MON	3,049	35,902	06/21/2012	06/15/2042
3128MM-HZ-9	FH G18247 - RMBS			4	1.A	1,796	103.0747	1,788	1,735	1,749	0	(10)	0	0	5.000	3.329	MON	7	102	03/25/2009	04/01/2023
3137AY-KG-5	FHR 4172 UZ - CMO/RMBS			4	1.A	32,513	104.2967	34,815	33,380	32,116	0	(364)	0	0	3.000	3.739	MON	83	1,001	03/07/2013	02/15/2043
3128MM-J5-3	FH G18283 - RMBS			4	1.A	269	103.1529	268	260	264	0	(1)	0	0	5.000	3.095	MON	1	15	03/25/2009	11/01/2023
3137B1-ZP-0	FHR 4204 QZ - CMO/RMBS			4	1.A	196,936	100.6950	202,873	201,473	196,711	0	(2,995)	0	0	3.000	3.597	MON	504	6,012	05/07/2013	05/15/2043
3128MM-J7-9	FH G18285 - RMBS			4	1.A	14,293	103.8097	14,480	13,949	14,020	0	(28)	0	0	4.500	3.615	MON	52	680	03/26/2009	09/01/2023
3137B2-6A-3	FHR 4201 ZJ - CMO/RMBS			4	1.A	111,673	100.7672	116,891	116,001	115,438	0	949	0	0	3.000	4.433	MON	290	3,798	05/10/2013	05/15/2043
3128MM-J8-7	FH G18286 - RMBS			4	1.A	781	103.1727	778	754	763	0	(5)	0	0	5.000	3.315	MON	3	41	03/25/2009	12/01/2023
3137B2-NF-3	FHR 4219 JZ - CMO/RMBS			4	1.A	3,632,035	105.9487	3,992,712	3,768,535	3,716,309	0	9,367	0	0	3.500	3.766	MON	10,992	129,432	05/30/2013	06/15/2043
3128MM-JC-8	FH G18258 - RMBS			4	1.A	19,195	103.1120	19,119	18,542	18,719	0	(114)	0	0	5.000	3.260	MON	77	1,062	03/25/2009	06/01/2023
31380B-E6-3	FN 434957 - RMBS			4	1.A	2,353	109.9320	2,431	2,211	2,265	0	(9)	0	0	6.000	4.610	MON	11	133	09/24/1998	07/01/2028
3128MM-KJ-1	FH G18296 - RMBS			4	1.A	21,581	103.9149	21,896	21,072	21,275	0	(75)	0	0	4.500	3.284	MON	79	1,061	03/25/2009	02/01/2024
31381C-KW-6	FN 456709 - RMBS			4	1.A	2,472	110.0521	2,755	2,504	2,481	0	0	0	0	6.000	6.290	MON	13	150	01/26/1999	12/01/2028
3128PF-VP-7	FH J04222 - RMBS			4	1.A	8	100.0072	8	8	8	0	0	0	0	5.000	3.104	MON	0	2	03/25/2009	01/01/2022
31386B-PZ-1	FN 558540 - RMBS			4	1.A	2,508	100.9791	2,503	2,479	2,485	0	(2)	0	0	7.000	6.812	MON	14	174	03/20/2001	11/01/2030
3128PG-6V-0	FH J05384 - RMBS			4	1.A	15	103.0286	15	14	14	0	0	0	0	5.000	3.123	MON	0	1	03/25/2009	08/01/2022
31390F-BA-6	FN 644533 - RMBS			4	1.A	7,905	110.1467	8,656	7,858	7,855	0	(3)	0	0	6.000	5.959	MON	39	472	07/16/2002	07/01/2032
3128PG-UN-1	FH J05089 - RMBS			4	1.A	84	103.0208	83	81	81	0	(1)	0	0	5.000	3.019	MON	0	5	03/25/2009	07/01/2022
31390X-VK-3	FN 659518 - RMBS			4	1.A	860	109.7116	867	790	884	0	(7)	0	0	5.500	1.949	MON	4	43	03/01/2003	03/01/2033
3128PJ-2Y-2	FH J07091 - RMBS			4	1.A	695	103.0282	691	671	674	0	(4)	0	0	5.000	3.737	MON	3	39	03/25/2009	03/01/2023
31392U-EE-0	FHR 2504A Z - CMO/RMBS			4	1.A	26,250	114.0654	29,719	26,054	26,050	0	4	0	0	6.000	6.015	MON	130	1,563	02/10/2006	09/15/2032
3128PJ-5B-9	FH J07142 - RMBS			4	1.A	2,315	103.0657	2,305	2,236	2,247	0	(15)	0	0	5.000	3.792	MON	9	130	03/25/2009	03/01/2023
31393A-P3-5	FNW 2003-W4 1A4 - CMO/RMBS			4	1.A	641,309	108.7475	697,462	641,359	640,971	0	34	0	0	5.298	5.245	MON	2,832	33,291	02/19/2003	10/25/2042
3128PJ-EJ-2	FH J06437 - RMBS			4	1.A	228	103.0208	227	221	222	0	(2)	0	0	5.000	3.574	MON	1	13	03/25/2009	11/01/2022
31393B-RG-2	FNR 0337C PE - CMO/RMBS			4	1.A	261,052	107.5188	308,122	286,575	278,351	0	(502)	0	0	5.250	6.054	MON	1,254	15,045	05/06/2004	05/25/2033
3128PJ-JH-1	FH J06564 - RMBS			4	1.A	141	103.0208	141	137	139	0	0	0	0	5.000	1.297	MON	1	8	03/25/2009	12/01/2022
31393U-4J-9	FNW 2004-W1 1A7 - CMO/RMBS			4	1.A	402,513	111.2886	447,951	402,513	402,513	0	0	0	0	5.681	5.625	MON	1,906	22,867	01/08/2004	11/25/2043
3128PJ-KW-6	FH J06609 - RMBS			4	1.A	19,344	103.7566	19,597	18,887	18,957	0	(60)	0	0	4.500	3.455	MON	71	965	03/25/2009	12/01/2022
31393W-HD-4	FHR 2643E PG - CMO/RMBS			4	1.A	241,719	110.9398	274,072	247,045	244,734	0	(242)	0	0	5.000	5.261	MON	1,029	12,352	03/09/2004	07/15/2033
3128PJ-L2-1	FH J06645 - RMBS			4	1.A	423	103.0208	421	409	411	0	(3)	0	0	5.000	3.632	MON	2	24	03/25/2009	12/01/2022
31393X-GN-1	FNW 2004-W2 1A4 - CMO/RMBS			4	1.A	316,508	109.9946	349,966	318,167	315,963	0	56	0	0	6.000	6.192	MON	1,591	19,090	03/04/2004	02/25/2044
3128PJ-R3-3	FH J06806 - RMBS			4	1.A	142	103.0208	142	138	138	0	(1)	0	0	5.000	3.413	MON	1	8	03/25/2009	02/01/2023
31394C-HB-1	FNR 2005-13 PE - CMO/RMBS			4	1.A	239,765	110.9157	284,152	256,187	250,652	0	(304)	0	0	5.000	5.567	MON	1,067	12,809	11/29/2005	03/25/2035
3128PJ-UV-7	FH J06896 - RMBS			4	1.A	9	103.0208	9	9	9	0	0	0	0	5.000	0.923	MON	0	1	03/25/2009	02/01/2023
31394G-HV-8	FHR 2649C OE - CMO/RMBS			4	1.A	407,946	110.9348	457,993	412,849	410,339	0	(121)	0	0	5.000	5.172	MON	1,720	20,642	07/02/2003	07/15/2033
3128PJ-XF-9	FH J06978 - RMBS			4	1.A	296	103.0375	294	286	288	0	(2)	0	0	5.000	2.837	MON	1	16	03/25/2009	02/01/2023
31394L-Z8-8	FHR 2711 QD - CMO/RMBS			4	1.A	71,020	107.0893	88,587	82,722	76,317	0	543	0	0	7.890	10.835	MON	290	6,532	10/23/2003	11/15/2033
3128PK-7H-1	FH J08096 - RMBS			4	1.A	106	103.1281	105	102	104	0	(1)	0	0	5.000	2.229	MON	0	6	03/25/2009	06/01/2023
31394L-ZD-7	FHR 2711 SA - CMO/RMBS			4	1.A	82,856	107.0892	103,351	96,509	89,036	0	634	0	0	7.890	10.835	MON	338	7,621	10/23/2003	11/15/2033
3128PK-EQ-3	FH J07343 - RMBS			4	1.A	4,172	103.7566	4,225	4,072	4,097	0	(23)	0	0	4.500	3.144	MON	15	216	03/26/2009	03/01/2023
31394L-ZE-5	FHR 2711 SC - CMO/RMBS			4	1.A	160,048	114.0381	203,748	178,667	175,278	0	302	0	0	9.990	10.815	MON	793	17,860	11/12/2003	02/15/2033
3128PK-PE-8	FH J07621 - RMBS			4	1.A	30,230	103.7643	30,628	29,517	29,638	0	(134)	0	0	4.500	3.573	MON	111	1,775	03/25/2009	04/01/2023
31394M-R6-9	FHR 2722 UC - CMO/RMBS			4	1.A	183,134	102.8284	187,132	181,985	182,042	0	(49)	0	0	10.340	10.483	MON	836	18,829	12/04/2003	04/15/2023
3128PK-RG-1	FH J07687 - RMBS			4	1.A	217	103.9502	220	211	213	0	(1)	0	0	4.500	3.186	MON	1	11	03/26/2009	04/01/2023
31394M-R7-7	FHR 2722 UV - CMO/RMBS			4	1.A	562,620	116.8002	743,961	636,952	610,401	0	2,283	0	0	9.290	10.906	MON	2,630	59,213	11/20/2003	08/15/2033
3128PK-RT-3	FH J07698 - RMBS			4	1.A	13,834	103.7643	14,011	13,502	13,584	0	(74)	0	0	4.500	3.178	MON	51	727	03/26/2009	05/01/2023
31394N-UJ-5	FHR 2733 PE - CMO/RMBS			4	1.A	157,441	110.9098	187,761	169,292	165,966	0	(174)	0	0	5.000	5.563	MON	705	8,465	01/06/2004	01/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128PK-XU-3	FH J07891 - RMBS			4	1.A	4,790	103.1169	4,771	4,627	4,691	0	(35)	0	0	5.000	2.609	MON	19	283	03/25/2009	05/01/2023
31394X-VL-7	FSPC T-060 A4D - CMO/RMBS			4	1.A	479,737	111.6445	544,448	487,662	484,444	0	(94)	0	0	4.276	5.840	MON	1,738	21,200	05/04/2004	03/25/2044
3128PK-YX-6	FH J07926 - RMBS			4	1.A	156	103.1252	155	150	152	0	(1)	0	0	5.000	3.367	MON	1	8	03/25/2009	05/01/2023
31395W-NU-7	FHR 3000F BH - CMO/RMBS			4	1.A	6,234	105.9016	6,579	6,213	6,215	0	(2)	0	0	6.000	5.989	MON	31	373	03/21/2006	07/15/2035
3128PL-AW-2	FH J08121 - RMBS			4	1.A	188	103.0896	187	181	183	0	(1)	0	0	5.000	2.887	MON	1	12	03/25/2009	06/01/2023
31396V-ZJ-0	FNR 2007-41 KZ - CMO/RMBS			4	1.A	203,982	112.7443	241,084	213,832	206,272	0	(580)	0	0	6.000	6.819	MON	1,069	12,830	11/09/2007	05/25/2037
3128PL-CJ-9	FH J08173 - RMBS			4	1.A	4,909	103.7566	4,970	4,790	4,813	0	(25)	0	0	4.500	3.518	MON	18	240	03/26/2009	06/01/2023
31398G-PX-1	FNR 2009-108 ZH - CMO/RMBS			4	1.A	45,742	107.1599	51,078	47,666	45,125	0	(140)	0	0	5.000	6.586	MON	199	2,383	04/20/2010	01/25/2040
3128PL-EV-0	FH J08248 - RMBS			4	1.A	35	103.0208	35	34	34	0	0	0	0	5.000	3.014	MON	0	2	03/25/2009	12/01/2022
31408H-5L-5	FN 852351 - RMBS			4	1.A	6,479	110.9847	7,101	6,398	6,508	0	14	0	0	6.000	5.489	MON	32	384	01/12/2006	01/01/2036
3128PL-FF-4	FH J08266 - RMBS			4	1.A	667	103.1335	664	644	649	0	(4)	0	0	5.000	3.636	MON	3	35	03/25/2009	07/01/2023
31409C-WR-2	FN 867456 - RMBS			4	1.A	11,336	113.9715	13,458	11,808	11,161	0	(38)	0	0	5.500	7.065	MON	54	649	07/18/2006	06/01/2036
3128PL-P7-1	FH J08546 - RMBS			4	1.A	631	103.1250	628	609	616	0	(3)	0	0	5.000	3.397	MON	3	33	03/25/2009	08/01/2023
3128PM-KR-0	FH J09304 - RMBS			4	1.A	7,166	103.8599	7,263	6,993	7,056	0	(14)	0	0	4.500	3.390	MON	26	338	03/26/2009	02/01/2024
3128PM-M5-6	FH J09380 - RMBS			4	1.A	60,858	103.8827	61,728	59,421	59,884	0	(186)	0	0	4.500	3.522	MON	223	2,905	03/25/2009	04/01/2024
3128PM-NV-8	FH J09404 - RMBS			4	1.A	10,539	103.8724	10,683	10,285	10,364	0	(53)	0	0	4.500	3.593	MON	39	490	03/26/2009	04/01/2024
3128PM-Q4-5	FH J09475 - RMBS			4	1.A	3,092	103.8369	3,133	3,017	3,043	0	(8)	0	0	4.500	3.337	MON	11	154	03/26/2009	04/01/2024
3128PM-Q7-8	FH J09478 - RMBS			4	1.A	14,899	103.8187	15,103	14,547	14,856	0	189	0	0	4.500	2.046	MON	55	1,502	03/25/2009	03/01/2024
312910-HS-4	FHR 1289 PZ - CMO/RMBS			4	1.A	5,361	100.8024	5,991	5,944	5,925	0	4	0	0	7.500	7.741	MON	37	700	05/11/1992	06/15/2022
312911-4L-1	FHR 1376 Z - CMO/RMBS			4	1.A	9,553	101.5400	10,921	10,755	10,711	0	19	0	0	7.500	7.979	MON	67	1,037	01/31/1995	09/15/2022
31292G-EE-2	FH C00133 - RMBS			4	1.A	94	100.5292	93	93	92	0	0	0	0	8.500	8.143	MON	1	11	04/16/1992	05/01/2022
31292G-G5-9	FH C00220 - RMBS			4	1.A	848	102.6334	859	836	839	0	(4)	0	0	7.500	6.566	MON	5	72	02/03/1993	03/01/2023
31339B-QA-0	FHR 2335 PZ - CMO/RMBS			4	1.A	119,182	111.6782	141,447	126,656	124,947	0	218	0	0	6.500	6.942	MON	686	8,429	05/09/2002	07/15/2031
31339B-TE-7	FHR 2345 PZ - CMO/RMBS			4	1.A	150,528	115.1673	183,628	159,445	157,271	0	235	0	0	6.500	6.929	MON	864	10,530	04/18/2002	08/15/2031
31358N-TD-4	FNR 92103 Z - CMO/RMBS			4	1.A	1,583	101.0463	1,968	1,948	1,939	0	(2)	0	0	7.500	7.411	MON	12	232	05/12/1992	06/25/2022
31358R-YP-2	FNR G9265 Z - CMO/RMBS			4	1.A	31,155	101.8763	34,225	33,594	33,452	0	(24)	0	0	7.500	7.422	MON	210	3,297	11/05/1992	11/25/2022
3136BJ-E9-2	FNR 2021-73 Z - CMO/RMBS			4	1.A	981,905	98.9449	993,576	1,004,171	982,096	0	190	0	0	2.500	2.598	MON	2,092	4,171	10/13/2021	11/25/2051
3136BJ-F5-9	FNR 2021-73 DZ - CMO/RMBS			4	1.A	984,171	101.0583	1,014,798	1,004,171	984,244	0	73	0	0	2.500	2.601	MON	2,092	4,171	10/12/2021	11/25/2051
31371F-XS-6	FN 250989 - RMBS			4	1.A	3,594	105.7160	3,914	3,703	3,624	0	14	0	0	7.000	8.139	MON	22	269	05/23/1997	07/01/2027
31371G-MR-8	FN 251568 - RMBS			4	1.A	1,045	110.3246	1,156	1,048	901	0	(4)	0	0	6.500	14.525	MON	6	70	08/20/1998	03/01/2028
31371G-RS-1	FN 251697 - RMBS			4	1.A	334	110.3246	367	333	333	0	0	0	0	6.500	6.342	MON	2	23	12/29/1998	05/01/2028
31371G-VN-7	FN 251821 - RMBS			4	1.A	7,168	111.1163	8,215	7,393	7,275	0	18	0	0	6.000	6.615	MON	37	455	04/16/1998	06/01/2028
31371G-Z8-6	FN 251967 - RMBS			4	1.A	947	110.4654	1,044	945	944	0	0	0	0	6.500	6.432	MON	5	64	12/29/1998	09/01/2028
31371N-VM-4	FN 257220 - RMBS			4	1.A	542	103.0264	540	524	528	0	(3)	0	0	5.000	3.296	MON	2	31	03/25/2009	05/01/2023
31374S-ZA-2	FN 323037 - RMBS			4	1.A	1,617	110.3246	1,789	1,621	1,507	0	20	0	0	6.500	9.759	MON	9	108	08/20/1998	03/01/2028
31374T-V7-1	FN 323838 - RMBS			4	1.A	11,684	111.7312	14,238	12,743	11,964	0	89	0	0	6.000	8.576	MON	64	779	12/21/1999	07/01/2029
31376K-EK-8	FN 357538 - RMBS			4	1.A	47,536	112.9550	56,316	49,857	47,833	0	(169)	0	0	5.000	6.226	MON	208	2,622	12/03/2004	04/01/2034
31379F-PH-1	FN 418124 - RMBS			4	1.A	1,927	109.9597	2,186	1,988	1,927	0	(20)	0	0	6.000	7.362	MON	10	122	04/16/1998	04/01/2028
31379J-RD-0	FN 420884 - RMBS			4	1.A	935	110.3246	1,029	933	934	0	(1)	0	0	6.500	6.330	MON	5	62	12/29/1998	04/01/2028
31379W-KY-2	FN 431511 - RMBS			4	1.A	1,242	110.3246	1,367	1,239	1,239	0	(1)	0	0	6.500	6.372	MON	7	83	12/29/1998	08/01/2028
31379Y-LK-7	FN 433330 - RMBS			4	1.A	1,141	110.3246	1,255	1,137	1,137	0	(1)	0	0	6.500	6.400	MON	6	75	12/29/1998	08/01/2028
3137H3-NW-8	FHR 5166 GZ - CMO/RMBS			4	1.A	8,578,684	99.6044	8,751,740	8,786,496	8,580,803	0	2,119	0	0	2.500	2.625	MON	18,305	36,496	10/19/2021	05/25/2051
3137H3-QN-5	FHR 5164 KZ - CMO/RMBS			4	1.A	8,543,687	98.8631	8,789,845	8,890,930	8,544,965	0	1,278	0	0	2.500	2.711	MON	18,523	36,930	10/20/2021	11/25/2051
3137H3-SA-1	FHR 5159 EZ - CMO/RMBS			4	1.A	986,912	98.4854	988,962	1,004,171	986,949	0	37	0	0	2.500	2.596	MON	2,092	0	12/28/2021	11/25/2051
3137H3-SK-9	FHR 5159 GZ - CMO/RMBS			4	1.A	441,981	89.5236	449,111	501,668	442,535	0	554	0	0	2.000	2.598	MON	836	1,668	10/13/2021	05/25/2051
3137H3-UL-4	FHR 5159 QZ - CMO/RMBS			4	1.A	980,577	99.1173	995,308	1,004,171	980,820	0	243	0	0	2.500	2.625	MON	2,092	4,171	10/12/2021	08/25/2051
3137H3-UT-7	FHR 5159 UZ - CMO/RMBS			4	1.A	488,726	99.6522	500,339	502,086	488,865	0	139	0	0	2.500	2.641	MON	1,046	2,086	10/08/2021	09/25/2051
3137H4-CQ-1	FHR 5173 AZ - CMO/RMBS			4	1.A	8,128,098	96.6513	7,984,141	8,260,768	8,128,805	0	707	0	0	2.500	2.577	MON	17,210	17,174	11/09/2021	12/25/2051
3137H4-HU-7	FHR 5169 ZT - CMO/RMBS			4	1.A	5,164,598	99.0270	5,205,248	5,256,394	5,165,162	0	564	0	0	2.500	2.599	MON	10,951	10,928	11/18/2021	11/25/2051
3137H4-RB-8	FHR 5169 BZ - CMO/RMBS			4	1.A	4,213,860	99.3794	4,283,211	4,309,960	4,214,044	0	184	0	0	2.500	2.647	MON	8,979	8,960	11/22/2021	12/25/2051
31380K-P5-3	FN 442444 - RMBS			4	1.A	865	111.5759	963	863	864	0	(1)	0	0	6.500	6.371	MON	5	57	12/29/1998	08/01/2028
31380L-KQ-0	FN 443203 - RMBS			4	1.A	610	110.3246	672	609	609	0	(1)	0	0	6.500	6.321	MON	3	41	12/29/1998	10/01/2028
31380X-KW-1	FN 453109 - RMBS			4	1.A	1,664	110.3246	1,832	1,660	1,658	0	(1)	0	0	6.500	6.436	MON	9	110	12/29/1998	01/01/2029

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
31383W-VV-0	FN 515528 - RMBS			4	1.A	27,819	102.9958	28,837	27,998	27,814	0	8	0	0	7.500	7.678	MON	175	2,128	08/13/1999	09/01/2029
313921-DF-2	FNR 0155B PC - CMO/RMBS			4	1.A	74,200	113.2092	82,926	73,250	73,539	0	(10)	0	0	6.500	6.328	MON	397	4,927	04/30/2002	10/25/2031
31396A-2S-2	FHR 3017 TA - CMO/RMBS			4	1.A	371,225	106.4477	381,136	358,050	365,384	0	(276)	0	0	4.500	3.977	MON	1,343	16,240	03/27/2009	08/15/2035
31402D-MP-2	FN 725866 - RMBS			4	1.A	174,887	110.1386	199,250	180,908	176,897	0	73	0	0	4.500	5.131	MON	678	8,387	12/22/2004	09/01/2034
31404L-JT-8	FN 771674 - RMBS			4	1.A	7,123	111.6918	8,015	7,176	7,132	0	0	0	0	5.000	5.134	MON	30	362	12/03/2004	03/01/2034
31410G-7D-9	FN 889292 - RMBS			4	1.A	493	102.9912	491	477	480	0	(3)	0	0	5.000	3.053	MON	2	29	03/25/2009	04/01/2023
31410T-L2-9	FN 896845 - RMBS			4	1.A	300	102.9912	299	290	290	0	(5)	0	0	5.000	3.143	MON	1	30	03/26/2009	02/01/2022
31410W-BD-9	FN 899236 - RMBS			4	1.A	157	103.7270	159	153	153	0	(2)	0	0	4.500	3.030	MON	1	15	03/23/2009	03/01/2022
31410W-EC-8	FN 899331 - RMBS			4	1.A	180	103.7270	182	175	175	0	(1)	0	0	4.500	2.662	MON	1	10	03/23/2009	05/01/2022
31410W-GJ-1	FN 899401 - RMBS			4	1.A	1,027	102.9912	1,022	993	993	0	(11)	0	0	5.000	3.337	MON	4	71	03/25/2009	04/01/2022
31410W-HY-7	FN 899447 - RMBS			4	1.A	185	102.9912	184	179	179	0	(2)	0	0	5.000	2.995	MON	1	12	03/25/2009	06/01/2022
31410W-TU-2	FN 899763 - RMBS			4	1.A	366	102.9912	365	354	355	0	(5)	0	0	5.000	2.848	MON	1	31	03/25/2009	07/01/2022
31411F-WV-2	FN 907060 - RMBS			4	1.A	2,403	103.7270	2,430	2,342	2,345	0	(19)	0	0	4.500	3.136	MON	9	140	03/23/2009	08/01/2022
31411R-C6-3	FN 912793 - RMBS			4	1.A	938	102.9912	934	907	906	0	(10)	0	0	5.000	3.762	MON	4	83	03/25/2009	03/01/2022
31411V-FY-0	FN 915583 - RMBS			4	1.A	213	102.9912	212	206	206	0	(3)	0	0	5.000	3.134	MON	1	15	03/25/2009	04/01/2022
31411V-S2-6	FN 915937 - RMBS			4	1.A	45	102.9912	44	43	43	0	(1)	0	0	5.000	3.193	MON	0	5	03/25/2009	03/01/2022
31411X-W9-2	FN 917872 - RMBS			4	1.A	1,037	102.9912	1,032	1,002	1,003	0	(12)	0	0	5.000	3.353	MON	4	77	03/25/2009	05/01/2022
31411Y-SB-0	FN 918614 - RMBS			4	1.A	1,350	102.9912	1,344	1,305	1,305	0	(15)	0	0	5.000	3.344	MON	5	96	03/25/2009	06/01/2022
31411Y-TL-7	FN 918655 - RMBS			4	1.A	286	102.9912	285	276	277	0	(2)	0	0	5.000	2.434	MON	1	20	03/25/2009	06/01/2022
31411Y-XW-8	FN 918793 - RMBS			4	1.A	181	102.9912	180	175	175	0	(2)	0	0	5.000	2.905	MON	1	14	03/25/2009	06/01/2022
31412L-6X-3	FN 928886 - RMBS			4	1.A	796	103.0452	793	769	773	0	(7)	0	0	5.000	3.453	MON	3	44	03/25/2009	11/01/2022
31412L-QM-5	FN 928460 - RMBS			4	1.A	163	102.9912	163	158	158	0	(2)	0	0	5.000	3.397	MON	1	13	03/25/2009	06/01/2022
31412M-EW-4	FN 929049 - RMBS			4	1.A	796	103.0076	792	769	774	0	(5)	0	0	5.000	3.378	MON	3	46	03/25/2009	01/01/2023
31412M-HQ-4	FN 929139 - RMBS			4	1.A	296	103.0138	295	286	288	0	(2)	0	0	5.000	3.365	MON	1	17	03/26/2009	02/01/2023
31412M-RU-4	FN 929399 - RMBS			4	1.A	197	103.0555	196	190	191	0	(1)	0	0	5.000	3.298	MON	1	11	03/26/2009	05/01/2023
31412M-W6-1	FN 929569 - RMBS			4	1.A	4,018	103.7270	4,066	3,920	3,941	0	(19)	0	0	4.500	3.211	MON	15	207	03/25/2009	06/01/2023
31412M-XK-9	FN 929582 - RMBS			4	1.A	2,338	103.7270	2,364	2,279	2,293	0	(10)	0	0	4.500	3.179	MON	9	114	03/23/2009	06/01/2023
31412N-AL-0	FN 929811 - RMBS			4	1.A	699	103.0845	696	675	681	0	(4)	0	0	5.000	3.372	MON	3	39	03/25/2009	08/01/2023
31412N-M8-6	FN 930183 - RMBS			4	1.A	182	103.1471	182	176	178	0	(2)	0	0	5.000	3.484	MON	1	9	03/26/2009	11/01/2023
31412S-6U-4	FN 933883 - RMBS			4	1.A	2,754	103.7270	2,787	2,687	2,700	0	(13)	0	0	4.500	3.229	MON	10	136	03/25/2009	04/01/2023
31412S-7F-6	FN 933894 - RMBS			4	1.A	2,838	103.7270	2,872	2,769	2,780	0	(15)	0	0	4.500	3.342	MON	10	141	03/25/2009	04/01/2023
31412S-P6-6	FN 933445 - RMBS			4	1.A	2,155	102.9912	2,145	2,083	2,091	0	(16)	0	0	5.000	3.688	MON	9	119	03/25/2009	01/01/2023
31412T-J2-0	FN 934181 - RMBS			4	1.A	298	103.1097	297	288	292	0	(3)	0	0	5.000	3.051	MON	1	17	03/25/2009	12/01/2023
31412T-JE-4	FN 934161 - RMBS			4	1.A	295	103.1315	294	285	289	0	(2)	0	0	5.000	2.812	MON	1	15	03/25/2009	11/01/2023
31412X-SW-5	FN 938033 - RMBS			4	1.A	1,544	102.9912	1,537	1,492	1,495	0	(14)	0	0	5.000	3.355	MON	6	101	03/25/2009	07/01/2022
31412X-VR-2	FN 938124 - RMBS			4	1.A	22	102.9912	22	21	21	0	0	0	0	5.000	2.568	MON	0	1	03/26/2009	07/01/2022
31413B-KX-8	FN 940510 - RMBS			4	1.A	619	103.7270	626	604	604	0	(4)	0	0	4.500	3.313	MON	2	38	03/25/2009	07/01/2022
31413B-N6-4	FN 940613 - RMBS			4	1.A	451	102.9912	449	436	437	0	(4)	0	0	5.000	3.645	MON	2	27	03/25/2009	08/01/2022
31413B-X8-9	FN 940903 - RMBS			4	1.A	1,594	102.9912	1,586	1,540	1,542	0	(12)	0	0	5.000	3.370	MON	6	102	03/26/2009	06/01/2022
31413C-C4-9	FN 941191 - RMBS			4	1.A	3,798	102.9912	3,780	3,671	3,689	0	(25)	0	0	5.000	3.058	MON	15	222	03/25/2009	11/01/2022
31413D-BN-6	FN 942045 - RMBS			4	1.A	137	102.9912	137	133	133	0	(1)	0	0	5.000	3.571	MON	1	10	03/25/2009	07/01/2022
31413F-2N-1	FN 944581 - RMBS			4	1.A	82	102.9912	82	79	80	0	(1)	0	0	5.000	2.770	MON	0	5	03/25/2009	07/01/2022
31413G-D6-4	FN 944825 - RMBS			4	1.A	45	102.9912	45	43	44	0	0	0	0	5.000	3.312	MON	0	2	03/26/2009	12/01/2022
31413G-EX-4	FN 944850 - RMBS			4	1.A	919	103.7270	930	897	902	0	(4)	0	0	4.500	3.174	MON	3	45	03/25/2009	03/01/2023
31413H-6V-5	FN 946484 - RMBS			4	1.A	2,341	102.9912	2,330	2,263	2,269	0	(22)	0	0	5.000	3.394	MON	9	137	03/25/2009	09/01/2022
31413H-V6-2	FN 946237 - RMBS			4	1.A	3,015	102.9912	3,001	2,913	2,920	0	(27)	0	0	5.000	3.444	MON	12	184	03/25/2009	09/01/2022
31413M-HG-5	FN 949431 - RMBS			4	1.A	76	103.7270	77	75	75	0	0	0	0	4.500	3.016	MON	0	4	03/23/2009	04/01/2023
31413M-HK-6	FN 949434 - RMBS			4	1.A	684	103.7270	691	666	670	0	(3)	0	0	4.500	3.142	MON	3	36	03/23/2009	05/01/2023
31413M-HV-2	FN 949444 - RMBS			4	1.A	2,396	103.7270	2,425	2,338	2,348	0	(12)	0	0	4.500	3.461	MON	9	116	03/25/2009	05/01/2023
31413T-U4-2	FN 955203 - RMBS			4	1.A	3,726	102.9912	3,707	3,599	3,633	0	(27)	0	0	5.000	2.464	MON	15	233	03/26/2009	12/01/2022
31414A-BU-5	FN 960051 - RMBS			4	1.A	979	102.9912	975	946	959	0	1	0	0	5.000	2.178	MON	4	54	03/25/2009	02/01/2023
31414A-ZT-2	FN 960754 - RMBS			4	1.A	1,223	103.0052	1,218	1,182	1,187	0	(8)	0	0	5.000	3.718	MON	5	67	03/25/2009	01/01/2023
31414B-4C-1	FN 961719 - RMBS			4	1.A	1,570	103.7270	1,589	1,532	1,540	0	(8)	0	0	4.500	3.138	MON	6	78	03/25/2009	02/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31414C-2S-6	FN 962585 - RMBS			4	1.A	3,965	103.7270	4,012	3,868	3,886	0	(19)	0	0	4.500	3.268	MON	15	197	03/25/2009	04/01/2023
31414C-LE-6	FN 962125 - RMBS			4	1.A	961	103.0393	958	929	934	0	(7)	0	0	5.000	3.718	MON	4	52	03/25/2009	03/01/2023
31414C-X9-4	FN 962504 - RMBS			4	1.A	4,084	103.7270	4,133	3,985	4,004	0	(17)	0	0	4.500	3.226	MON	15	201	03/25/2009	04/01/2023
31414C-XQ-6	FN 962487 - RMBS			4	1.A	2,285	103.7270	2,313	2,230	2,241	0	(9)	0	0	4.500	3.128	MON	8	129	03/25/2009	04/01/2023
31414D-DG-8	FN 962803 - RMBS			4	1.A	1,214	103.7270	1,228	1,184	1,189	0	(6)	0	0	4.500	3.378	MON	4	60	03/25/2009	05/01/2023
31414D-J8-0	FN 962987 - RMBS			4	1.A	4,458	103.7270	4,512	4,350	4,366	0	(22)	0	0	4.500	3.527	MON	16	217	03/25/2009	05/01/2023
31414E-EG-5	FN 963735 - RMBS			4	1.A	9,688	103.7270	9,804	9,452	9,494	0	(44)	0	0	4.500	3.420	MON	35	511	03/25/2009	06/01/2023
31414E-MW-1	FN 963973 - RMBS			4	1.A	832	103.0774	829	804	812	0	(3)	0	0	5.000	3.204	MON	3	50	03/25/2009	06/01/2023
31414F-UT-6	FN 965094 - RMBS			4	1.A	4,340	103.1137	4,325	4,195	4,247	0	(43)	0	0	5.000	3.159	MON	17	226	03/25/2009	09/01/2023
31414H-HQ-3	FN 966539 - RMBS			4	1.A	2,678	102.9912	2,664	2,587	2,590	0	(25)	0	0	5.000	3.324	MON	11	172	03/26/2009	10/01/2022
31414H-X8-5	FN 967003 - RMBS			4	1.A	2,187	102.9912	2,175	2,112	2,124	0	(12)	0	0	5.000	3.227	MON	9	124	03/26/2009	12/01/2022
31414L-3Y-2	FN 969815 - RMBS			4	1.A	6,494	103.7270	6,571	6,335	6,376	0	(38)	0	0	4.500	2.777	MON	24	331	03/25/2009	02/01/2023
31414M-B2-1	FN 969957 - RMBS			4	1.A	4,691	103.7270	4,747	4,577	4,591	0	(26)	0	0	4.500	3.498	MON	17	231	03/25/2009	04/01/2023
31414M-CJ-3	FN 969973 - RMBS			4	1.A	1,782	103.7270	1,804	1,739	1,744	0	(9)	0	0	4.500	3.482	MON	7	91	03/25/2009	04/01/2023
31414N-UT-9	FN 971394 - RMBS			4	1.A	252	103.0590	250	243	244	0	(2)	0	0	5.000	3.790	MON	1	13	03/26/2009	05/01/2023
31414Q-X2-8	FN 973297 - RMBS			4	1.A	19,036	103.7270	19,247	18,555	18,668	0	(64)	0	0	4.500	3.114	MON	70	937	03/23/2009	03/01/2023
31414R-FH-3	FN 973668 - RMBS			4	1.A	4,646	102.9912	4,621	4,487	4,517	0	(37)	0	0	5.000	3.175	MON	19	273	03/26/2009	03/01/2023
31414S-LS-0	FN 974737 - RMBS			4	1.A	1,658	103.7270	1,678	1,618	1,626	0	(9)	0	0	4.500	3.218	MON	6	82	03/25/2009	04/01/2023
31414S-NB-5	FN 974786 - RMBS			4	1.A	1,179	103.7270	1,193	1,150	1,154	0	(7)	0	0	4.500	3.341	MON	4	59	03/25/2009	04/01/2023
31414S-XL-2	FN 975083 - RMBS			4	1.A	7,613	103.7270	7,704	7,427	7,468	0	(43)	0	0	4.500	3.197	MON	28	412	03/25/2009	05/01/2023
31414T-A7-6	FN 975330 - RMBS			4	1.A	1,298	103.7270	1,313	1,266	1,275	0	(7)	0	0	4.500	3.075	MON	5	71	03/25/2009	05/01/2023
31414U-G5-1	FN 976420 - RMBS			4	1.A	1,524	103.7270	1,542	1,487	1,493	0	(8)	0	0	4.500	3.262	MON	6	75	03/25/2009	03/01/2023
31414U-NY-0	FN 976607 - RMBS			4	1.A	5,124	103.0448	5,102	4,951	4,987	0	(46)	0	0	5.000	3.386	MON	21	274	03/25/2009	04/01/2023
31414U-UP-1	FN 976790 - RMBS			4	1.A	5,709	103.0504	5,686	5,517	5,545	0	(38)	0	0	5.000	3.792	MON	23	304	03/25/2009	04/01/2023
31414V-CK-0	FN 977174 - RMBS			4	1.A	271	103.0275	270	262	264	0	(3)	0	0	5.000	3.225	MON	1	15	03/25/2009	02/01/2023
31415A-WJ-3	FN 981365 - RMBS			4	1.A	3,234	103.7270	3,272	3,155	3,171	0	(11)	0	0	4.500	3.190	MON	12	161	03/25/2009	04/01/2023
31415B-JN-0	FN 981869 - RMBS			4	1.A	63	103.0670	63	61	62	0	(1)	0	0	5.000	3.329	MON	0	3	03/26/2009	07/01/2023
31415B-R3-5	FN 982106 - RMBS			4	1.A	184	100.5039	178	177	177	0	(11)	0	0	5.000	0.180	MON	1	40	03/26/2009	05/01/2023
31415B-T3-3	FN 982170 - RMBS			4	1.A	167	103.0703	166	161	163	0	(1)	0	0	5.000	3.393	MON	1	9	03/26/2009	06/01/2023
31415L-EB-9	FN 983130 - RMBS			4	1.A	76	103.7270	77	74	74	0	(1)	0	0	4.500	2.463	MON	0	4	03/25/2009	05/01/2023
31415L-VX-2	FN 983630 - RMBS			4	1.A	797	103.7270	807	778	784	0	(4)	0	0	4.500	2.829	MON	3	40	03/25/2009	05/01/2023
31415M-5T-8	FN 984758 - RMBS			4	1.A	417	103.7270	422	407	408	0	(2)	0	0	4.500	3.474	MON	2	22	03/25/2009	06/01/2023
31415M-FQ-3	FN 984075 - RMBS			4	1.A	682	103.7270	691	666	670	0	(4)	0	0	4.500	3.118	MON	3	34	03/25/2009	06/01/2023
31415M-ZE-8	FN 984641 - RMBS			4	1.A	3,467	103.0584	3,452	3,349	3,388	0	(8)	0	0	5.000	2.813	MON	14	205	03/26/2009	06/01/2023
31415P-HR-2	FN 985040 - RMBS			4	1.A	686	103.0830	683	663	669	0	(6)	0	0	5.000	3.456	MON	3	36	03/25/2009	06/01/2023
31415Q-N6-9	FN 986113 - RMBS			4	1.A	7,925	103.1345	7,899	7,659	7,699	0	(43)	0	0	5.000	4.016	MON	32	412	03/25/2009	09/01/2023
31415Q-RX-6	FN 986202 - RMBS			4	1.A	9,067	103.7270	9,176	8,846	8,899	0	(60)	0	0	4.500	3.256	MON	33	439	03/25/2009	07/01/2023
31415S-HS-4	FN 987741 - RMBS			4	1.A	13,117	103.0938	13,068	12,676	12,782	0	(72)	0	0	5.000	3.537	MON	53	687	03/25/2009	08/01/2023
31415S-MP-4	FN 987866 - RMBS			4	1.A	2,692	103.0464	2,680	2,601	2,633	0	(13)	0	0	5.000	2.730	MON	11	147	03/25/2009	08/01/2023
31415S-VB-5	FN 988110 - RMBS			4	1.A	104	103.0992	103	100	101	0	(1)	0	0	5.000	3.021	MON	0	6	03/26/2009	08/01/2023
31415T-A2-6	FN 988425 - RMBS			4	1.A	1,152	103.1165	1,148	1,113	1,122	0	(8)	0	0	5.000	3.679	MON	5	60	03/25/2009	10/01/2023
31415T-S6-8	FN 988941 - RMBS			4	1.A	579	103.1082	577	560	564	0	(4)	0	0	5.000	3.575	MON	2	31	03/25/2009	09/01/2023
31415V-XQ-3	FN 990887 - RMBS			4	1.A	680	103.0460	677	657	666	0	(6)	0	0	5.000	2.537	MON	3	39	03/25/2009	09/01/2023
31416A-5M-8	FN 994652 - RMBS			4	1.A	3,695	103.1502	3,684	3,571	3,614	0	(33)	0	0	5.000	3.352	MON	15	191	03/25/2009	12/01/2023
31416A-VD-9	FN 994412 - RMBS			4	1.A	5,763	103.1512	5,742	5,567	5,645	0	(58)	0	0	5.000	3.122	MON	23	298	03/26/2009	11/01/2023
31416B-4L-9	FN 995527 - RMBS			4	1.A	27,929	103.7270	28,263	27,247	27,398	0	(166)	0	0	4.500	3.033	MON	102	1,412	03/25/2009	09/01/2023
31416J-FK-2	FN AA1069 - RMBS			4	1.A	6,222	103.1143	6,196	6,009	6,087	0	(52)	0	0	5.000	3.026	MON	25	330	03/26/2009	12/01/2023
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						62,405,653	XXX	65,554,085	64,471,396	63,001,667	0	60,422	0	0	XXX	XXX	XXX	166,060	1,126,277	XXX	XXX
31359X-UW-7	FNA 2000-M1 Z - CMBS			4	1.A	11,529	99.9389	11,163	11,170	11,392	0	(119)	0	0	7.350	5.768	MON	68	834	05/31/2007	01/17/2040
3140LE-TY-3	FN BS4166 - CMBS/RMBS			4	1.A	251,250	103.1632	257,908	250,000	251,255	0	5	0	0	2.490	2.407	MON	536	0	11/18/2021	12/01/2039
3137BF-XU-0	FHMS K-042 X1 - CMBS			3	1.A	293,580	2.6925	92,724	0	200,444	0	(3,872)	0	0	1.031	(38.186)	MON	2,958	37,914	01/21/2015	12/25/2024
3138LN-G7-0	FN AN9221 - CMBS/RMBS			4	1.A	704,156	111.4237	779,966	700,000	703,829	0	(110)	0	0	3.660	3.665	MON	2,206	25,976	02/23/2018	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
3138LN-T7-6	FN AN9573 - CMBS/RMBS			4	1.A	301,688	118.4551	355,365	300,000	302,268	0	104	0	0	4.040	4.115	MON	1,044	12,288	05/21/2018	07/01/2048
3138LP-BB-1	FN AN9933 - CMBS/RMBS			4	1.A	410,375	111.5906	446,362	400,000	408,135	0	(707)	0	0	4.280	4.039	MON	1,474	17,358	06/19/2018	08/01/2048
3140HS-3Y-5	FN BL1714 - CMBS/RMBS			4	1.A	1,462,461	114.0071	1,653,103	1,450,000	1,458,325	0	(1,540)	0	0	3.610	3.494	MON	4,507	53,072	02/15/2019	03/01/2034
3140HT-FB-0	FN BL1961 - CMBS/RMBS			4	1.A	252,656	116.3656	290,914	250,000	251,918	0	(287)	0	0	3.620	3.489	MON	779	9,176	02/27/2019	04/01/2034
3140HT-YC-7	FN BL2506 - CMBS/RMBS			4	1.A	177,297	115.1521	201,516	175,000	176,810	0	(200)	0	0	3.830	3.691	MON	577	6,796	04/12/2019	05/01/2049
3140HT-YD-5	FN BL2507 - CMBS/RMBS			4	1.A	379,922	115.1521	431,820	375,000	378,879	0	(429)	0	0	3.830	3.691	MON	1,237	14,562	04/12/2019	05/01/2049
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						4,244,914	XXX	4,520,842	3,911,170	4,143,255	0	(7,156)	0	0	XXX	XXX	XXX	15,387	177,975	XXX	XXX
35563C-AA-6	FMMHR 2015-R1 1A - CMBS			4	1.A	2,999,724	118.4942	3,306,550	2,790,474	3,002,884	0	1,800	0	0	5.249	4.066	MON	2,441	129,843	09/19/2018	11/26/2055
196711-LZ-6	COLORADO ST CTFS PARTN			1	1.D FE	3,467,450	143.1230	5,009,305	3,500,000	3,477,047	0	1,224	0	0	6.450	6.513	MS	66,471	225,750	07/16/2009	09/15/2039
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS			4	1.A	1,483,031	113.8947	1,618,535	1,421,080	1,476,494	0	(2,155)	0	0	4.321	4.009	MON	1,023	61,502	05/21/2019	10/25/2052
59524E-AC-6	MIDATL 2005 3 - RMBS			4	2.B FE	1,755,553	111.8081	2,071,882	1,853,069	1,721,471	0	(5,337)	0	0	5.300	5.994	FA	40,922	98,213	10/07/2016	08/01/2050
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						9,705,757	XXX	12,006,272	9,564,624	9,677,896	0	(4,468)	0	0	XXX	XXX	XXX	110,857	515,308	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						371,038,317	XXX	592,985,064	584,732,190	479,405,244	0	10,029,516	0	0	XXX	XXX	XXX	4,364,510	13,478,544	XXX	XXX
000328-AA-8	LENDLEASE ARMY PRA TL 2021			2	1.E PL	511,000	96.8700	495,006	511,000	511,000	0	0	0	0	4.720	4.720	N/A	8,040	30,978	04/13/2021	07/01/2056
02361D-AS-9	AMEREN ILLINOIS CO			1,2	1.F FE	200,848	110.3171	220,634	200,000	200,587	0	(70)	0	0	3.800	3.747	MN	971	7,600	05/23/2018	05/15/2028
000328-AC-4	LENDLEASE ARMY PRA REV FUNDED				1.E PL	0	0.0001	1	1,085,000	0	0	0	0	0	2.650	0.000	MON	2,396	(135,625)	07/16/2021	04/01/2026
00084D-AW-0	ABN AMRO BANK NV		C	2	2.A FE	2,000,000	100.0901	2,001,802	2,000,000	2,000,000	0	0	0	0	2.470	2.470	JD	2,470	0	12/06/2021	12/13/2029
00083Y-AA-3	ACC GROUP HSG LLC				1.C FE	1,215,219	134.2923	1,631,945	1,215,219	1,215,219	0	0	0	0	6.350	6.353	JJ	35,582	77,166	06/03/2014	07/15/2054
097023-BL-8	BOEING CO			1,2	2.C FE	962,860	97.0982	970,982	1,000,000	968,205	0	910	0	0	3.500	3.706	MS	11,667	35,000	02/18/2015	03/01/2045
02124T-AA-1	QATAR AIRWAYS			2	1.D PL	1,188,401	98.0620	1,172,663	1,195,839	1,188,832	0	431	0	0	2.950	3.022	FMAN	4,606	17,640	05/13/2021	05/14/2031
00108W-AN-0	AEP TEXAS INC			1,2	2.A FE	4,985,100	101.1035	5,055,173	5,000,000	4,985,457	0	357	0	0	3.450	3.466	MN	22,042	90,563	05/04/2021	05/15/2051
02209S-AM-5	ALTRIA GROUP INC				2.B FE	6,171,625	101.8005	6,362,533	6,250,000	6,186,944	0	1,867	0	0	4.250	4.324	FA	104,774	265,625	08/06/2012	08/09/2042
097023-BX-2	BOEING CO			1,2	2.C FE	194,560	103.5693	207,139	200,000	196,360	0	531	0	0	3.250	3.582	MS	2,167	6,500	05/23/2018	03/01/2028
023551-AJ-3	HESS CORP			1	3.A FE	441,760	133.2796	533,118	400,000	430,676	0	(2,269)	0	0	7.300	6.228	FA	11,031	29,200	05/04/2016	08/15/2031
00111@-AA-2	AES HAWAII INC				5.C	243,500	99.7500	242,891	243,500	243,500	0	0	0	0	6.870	6.867	MJSD	46	22,783	07/01/2003	06/30/2022
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HOLDING			1,2	2.C FE	2,009,200	113.3005	2,266,010	2,000,000	2,006,032	0	(983)	0	0	5.000	4.934	JD	4,444	100,000	04/13/2018	06/15/2027
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	150,713	111.4088	167,113	150,000	150,495	0	(58)	0	0	4.000	3.940	JD	500	6,000	05/23/2018	06/01/2028
03060N-AD-2	AMERICO LIFE INC			1,2	2.C FE	249,330	97.2978	243,244	250,000	249,371	0	41	0	0	3.450	3.482	AO	1,821	4,313	04/08/2021	04/15/2031
00164V-AF-0	AMC NETWORKS INC			1,2	3.C FE	500,000	99.3750	496,875	500,000	500,000	0	0	0	0	4.250	4.249	FA	8,028	11,038	01/25/2021	02/15/2029
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.G FE	2,723,699	110.3544	2,979,569	2,700,000	2,712,161	0	(2,638)	0	0	4.400	4.280	MN	11,220	118,800	06/30/2017	05/27/2026
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	497,610	107.4886	537,443	500,000	498,579	0	250	0	0	3.500	3.556	FA	6,611	17,500	07/24/2017	08/15/2027
037735-BZ-9	APPALACHIAN POWER CO			1	2.A FE	1,020,680	126.6599	1,266,599	1,000,000	1,012,544	0	(762)	0	0	5.950	5.798	MN	7,603	59,500	12/21/2004	05/15/2033
00175P-AB-9	AMN HEALTHCARE INC			1,2	3.C FE	512,500	103.6500	518,250	500,000	509,956	0	(1,475)	0	0	4.625	4.231	AO	5,781	23,125	08/12/2020	10/01/2027
038222-AG-0	APPLIED MATERIALS INC			1	1.F FE	5,842,680	146.6026	6,633,768	4,525,000	5,568,201	0	(34,447)	0	0	5.850	4.116	JD	11,765	264,713	07/19/2012	06/15/2041
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1,2	1.G FE	200,860	111.7396	223,479	200,000	200,596	0	(70)	0	0	3.875	3.821	MN	926	7,750	05/23/2018	05/18/2028
04015P-AA-7	ARGONAUT GROUP STAT TR VIII				2.C FE	2,501,465	97.6560	2,433,098	2,491,499	2,501,730	0	(515)	0	0	5.959	5.912	N/A	3,711	93,982	07/27/2018	09/22/2034
00175P-AC-7	AMN HEALTHCARE INC			1,2	3.C FE	503,750	101.3750	506,875	500,000	503,269	0	(358)	0	0	4.000	3.896	AO	4,222	19,722	10/06/2020	04/15/2029
04018V-AA-1	ARES FINANCE CO III LLC			2	2.C FE	370,267	100.4214	371,559	370,000	370,243	0	(25)	0	0	4.125	4.109	JD	42	7,631	06/24/2021	06/30/2051
26969P-AB-4	EAGLE MATERIALS INC			1,2	2.B FE	247,745	98.7988	246,997	250,000	247,849	0	104	0	0	2.500	2.603	JJ	3,125	0	06/23/2021	07/01/2031
04035G-AA-3	ARIEL HLDGS LTD		C		2.C FE	986,714	96.2618	991,497	1,030,000	994,169	0	2,280	0	0	3.366	3.709	MJSD	1,637	34,552	09/26/2018	09/15/2037
001846-AA-2	ANGI GROUP LLC			1,2	4.A FE	500,000	97.7500	488,750	500,000	500,000	0	0	0	0	3.875	3.874	FA	7,319	19,106	08/14/2020	08/15/2028
04250C-AB-8	ARMYHW 153A A - RMBS			1,2	1.G FE	300,000	128.2440	384,732	300,000	300,000	0	0	0	0	5.750	5.749	JD	767	17,250	04/15/2015	06/15/2050
29364W-AZ-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	499,755	105.3467	526,733	500,000	499,872	0	40	0	0	3.120	3.125	MS	5,200	15,600	05/17/2017	09/01/2027
04250G-AB-9	ARMYHW 153B 3B - RMBS			1,2	1.G FE	310,000	121.7330	377,372	310,000	310,000	0	0	0	0	5.750	5.749	JD	792	17,825	04/15/2015	06/15/2050
00191U-AA-0	ASGN INC			1,2	3.C FE	1,000,000	103.5300	1,035,300	1,000,000	1,000,000	0	0	0	0	4.625	4.624	MN	5,910	46,250	11/14/2019	05/15/2028
043178-AM-0	ARTHUR J GALLAGHER & CO				2.B PL	1,250,000	103.0904	1,288,630	1,250,000	1,250,000	0	0	0	0	4.130	4.129	JD	1,004	51,625	06/04/2014	06/24/2023
369550-BC-1	GENERAL DYNAMICS CORP			1,2	1.G FE	199,486	110.5535	221,107	200,000	199,662	0	59	0	0	3.750	3.780	MN	958	7,500	05/23/2018	05/15/2028
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC			1	2.A FE	329,324	108.2631	357,268	330,000	329,808	0	70	0	0	5.000	5.025	JJ	8,250	17,840	06/17/2014	07/01/2024
00206R-JH-6	AT&T INC			1	2.B FE	4,952,976	120.9564	6,047,819	5,000,000	4,951,782	0	1,824	0	0	4.900	4.976	JD	10,889	245,000	06/05/2019	06/15/2042
05178R-AC-9	AURORA MILITARY HSG II LLC			1	1.D FE	658,825	126.4941	834,861	660,000	658,976	0	17	0	0	5.695	5.707	JD	1,671	37,587	12/16/2015	12/15/2047

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
369550-BM-9	GENERAL DYNAMICS CORP			1,2	1.G FE	98,947	111.1826	111,183	100,000	99,110	0	95	0	0	3.625	3.751	AO	906	3,625	03/23/2020	04/01/2030
052528-AK-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C		2.A FE	2,098,992	109.5199	2,299,917	2,100,000	2,099,585	0	84	0	0	4.400	4.405	MN	10,780	92,400	05/12/2016	05/19/2026
00206R-KE-1	AT&T INC			1,2	2.B FE	2,998,260	98.3084	2,949,252	3,000,000	2,998,427	0	154	0	0	3.300	3.303	FA	41,250	98,175	07/27/2020	02/01/2052
054561-AJ-4	EQUITABLE HOLDINGS INC			1,2	2.B FE	1,896,485	112.1842	2,131,500	1,900,000	1,897,778	0	300	0	0	4.350	4.371	AO	16,300	82,650	04/17/2018	04/20/2028
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	200,688	111.9918	223,984	200,000	200,481	0	(52)	0	0	3.875	3.832	MN	990	7,750	05/23/2018	05/15/2028
05565A-AR-4	BNP PARIBAS SA		C		2.A FE	2,096,304	108.8019	2,284,841	2,100,000	2,098,272	0	352	0	0	4.375	4.396	MN	12,505	91,875	05/05/2016	05/12/2026
00206R-KF-8	AT&T INC			1,2	2.B FE	2,998,080	98.7566	2,962,698	3,000,000	2,998,249	0	160	0	0	3.500	3.503	FA	43,750	104,125	07/27/2020	02/01/2061
056058-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	1,300,000	104.6800	1,360,840	1,300,000	1,300,000	0	0	0	0	5.000	4.924	AO	91,722	92,611	09/18/2020	10/01/2055
404119-CC-1	HCA INC			1,2	2.C FE	248,185	98.5605	246,401	250,000	248,272	0	87	0	0	2.375	2.457	JJ	2,985	0	06/23/2021	07/15/2031
056058-AA-4	DEER VALLEY-ALTERRA (EXTELL)			2	1.D PL	700,000	104.6800	732,760	700,000	700,000	0	0	0	0	5.000	4.999	AO	8,750	0	12/10/2020	10/01/2055
002824-AV-2	ABBOTT LABORATORIES			1	1.F FE	5,073,450	144.6241	7,231,206	5,000,000	5,056,909	0	(1,293)	0	0	6.000	5.894	AO	75,000	300,000	04/01/2009	04/01/2039
05964H-AB-1	BANCO SANTANDER SA		C		1.G FE	991,080	110.0109	1,100,109	1,000,000	994,859	0	850	0	0	4.250	4.360	AO	9,444	42,500	04/04/2017	04/11/2027
45687A-AP-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1,2	2.B FE	145,614	109.3149	163,972	150,000	146,962	0	401	0	0	3.750	4.101	FA	2,031	5,625	05/23/2018	08/21/2028
05969L-AA-9	BANCO INBURSA SA INSTITUCION DE BANCA MU		C	1	2.C FE	2,006,298	104.2510	2,137,146	2,050,000	2,037,554	0	4,753	0	0	4.125	4.391	JD	5,872	84,563	08/07/2014	06/06/2024
002824-BF-6	ABBOTT LABORATORIES			1,2	1.F FE	1,923,022	110.5659	2,085,273	1,886,000	1,910,354	0	(4,630)	0	0	3.750	3.449	MN	6,090	70,725	02/13/2019	11/30/2026
064159-HB-5	BANK OF NOVA SCOTIA		C		2.A FE	1,349,892	109.8975	1,483,616	1,350,000	1,349,992	0	2	0	0	4.500	4.500	JD	2,531	60,750	12/09/2015	12/16/2025
539830-BD-0	LOCKHEED MARTIN CORP			1,2	1.G FE	981,860	114.6795	1,146,795	1,000,000	984,430	0	468	0	0	3.800	3.903	MS	12,667	38,000	02/19/2015	03/01/2045
064159-VJ-2	BANK OF NOVA SCOTIA		C	2	2.C FE	220,000	107.1563	235,744	220,000	220,000	0	0	0	0	4.900	4.900	MJSD	809	10,780	05/28/2020	12/31/2049
002824-BP-4	ABBOTT LABORATORIES			1,2	1.F FE	496,850	97.2319	486,159	500,000	497,461	0	405	0	0	1.150	1.237	JJ	2,412	6,325	06/22/2020	01/30/2028
06738E-AN-5	BARCLAYS PLC		C		2.B FE	2,089,752	109.3732	2,296,837	2,100,000	2,095,352	0	1,032	0	0	4.375	4.436	JJ	43,130	91,875	01/05/2016	01/12/2026
573284-AW-6	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	250,370	99.6590	249,148	250,000	250,359	0	(11)	0	0	2.400	2.383	JJ	2,983	0	06/23/2021	07/15/2031
084680-AA-5	BERKSHIRE HILLS BANCORP INC			2,5	2.B FE	988,500	101.7967	1,017,967	1,000,000	994,497	0	797	0	0	6.875	6.997	MS	17,760	68,750	09/20/2012	09/28/2027
002824-BQ-2	ABBOTT LABORATORIES			1,2	1.F FE	4,928,350	96.5457	4,827,285	5,000,000	4,938,578	0	6,780	0	0	1.400	1.555	JD	194	70,000	06/22/2020	06/30/2030
09345B-AA-8	BLAST MOTION INC			2	1.A FE	812,025	100.0675	810,547	810,000	810,000	0	(2,025)	0	0	7.000	6.657	MON	2,520	42,525	03/30/2021	01/15/2024
57636Q-AJ-3	MASTERCARD INC			1,2	1.E FE	198,604	109.7869	219,574	200,000	199,073	0	143	0	0	3.500	3.584	FA	2,431	7,000	05/23/2018	02/26/2028
097023-CV-5	BOEING CO			1,2	2.C FE	1,500,000	128.7469	1,931,204	1,500,000	1,500,000	0	0	0	0	5.705	5.705	MN	14,263	85,575	04/30/2020	05/01/2040
00287Y-BZ-1	ABBVIE INC			1,2	2.B FE	4,996,392	103.7885	5,189,425	5,000,000	4,997,489	0	999	0	0	2.600	2.618	MN	14,444	130,000	11/20/2020	11/21/2024
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	228,952	110.0864	311,545	283,000	231,127	0	830	0	0	4.700	6.131	JD	333	13,301	04/24/2019	06/22/2047
58013M-FF-6	MCDONALD'S CORP			1,2	2.A FE	198,332	109.9493	219,899	200,000	198,879	0	166	0	0	3.800	3.902	AO	1,900	7,600	05/23/2018	04/01/2028
10922N-AG-8	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	249,678	119.4343	298,586	250,000	249,719	0	26	0	0	5.625	5.642	MN	1,797	14,063	05/13/2020	05/15/2030
00287Y-CT-4	ABBVIE INC			1,2	2.B FE	9,974,252	101.3536	10,135,358	10,000,000	9,989,658	0	13,875	0	0	3.250	3.391	AO	81,250	325,000	11/20/2020	10/01/2022
11135F-BA-8	BROADCOM INC			1,2	2.C FE	995,250	113.9251	1,139,251	1,000,000	996,462	0	397	0	0	4.750	4.808	AO	10,028	47,500	03/29/2019	04/15/2029
68235P-AH-1	ONE GAS INC			1,2	2.A FE	99,476	97.3569	97,357	100,000	99,557	0	50	0	0	2.000	2.058	MN	256	2,000	04/29/2020	05/15/2030
11259P-20-8	BROOKFIELD BRP HOLDINGS (CANADA) INC		C	2	2.C FE	656,464	26.0600	684,727	26,275	658,424	0	1,960	0	0	4.875	4.890	JAJO	78	0	12/09/2021	12/29/2049
00507V-AQ-2	ACTIVISION BLIZZARD INC			1,2	2.A FE	2,273,300	87.9333	2,198,333	2,500,000	2,277,744	0	4,444	0	0	2.500	2.962	MS	18,403	68,576	02/05/2021	09/15/2050
11271L-AA-0	BROOKFIELD FINANCE INC		C	1,2	1.G FE	445,662	110.0761	495,343	450,000	447,867	0	429	0	0	4.250	4.369	JD	1,541	19,125	05/25/2016	06/02/2026
693506-BP-1	PPG INDUSTRIES INC			1,2	2.A FE	147,582	110.3756	165,563	150,000	148,373	0	237	0	0	3.750	3.949	MS	1,656	5,625	05/23/2018	03/15/2028
11271L-AC-6	BROOKFIELD FINANCE INC		C	1,2	1.G FE	1,433,883	109.7784	1,646,677	1,500,000	1,455,680	0	6,235	0	0	3.900	4.461	JJ	25,350	58,500	04/19/2018	01/25/2028
00510R-AD-5	ACUITY BRANDS LIGHTING INC			1,2	2.B FE	2,992,110	97.5782	2,927,347	3,000,000	2,993,029	0	820	0	0	2.150	2.179	JD	2,867	70,771	10/27/2020	12/15/2030
12656V-AA-1	C3NANO INC.				1.G PL	1,458,800	100.1950	1,462,847	1,460,000	1,459,116	0	316	0	0	6.500	6.531	MON	4,218	77,238	03/01/2021	02/15/2024
742718-FJ-3	PROCTER & GAMBLE CO			1	1.D FE	99,503	115.9838	115,984	100,000	99,538	0	22	0	0	3.550	3.585	MS	947	3,550	03/23/2020	03/25/2040
12717@-AA-5	CTL - CVS PASS-THROUGH TRUST				2.B	1,874,720	106.0731	1,988,574	1,874,720	1,874,720	0	0	0	0	3.860	3.860	MON	4,221	72,428	09/18/2019	11/10/2041
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	6,050,040	103.4828	6,208,965	6,000,000	6,049,955	0	(85)	0	0	3.008	2.964	JD	8,021	90,240	10/20/2021	06/15/2050
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC			1	2.B	519,310	124.3894	621,947	500,000	515,387	0	(352)	0	0	5.937	5.689	AO	7,421	29,685	01/30/2004	10/01/2043
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP			1,2	1.F FE	499,015	105.6184	528,092	500,000	499,449	0	115	0	0	3.100	3.122	JD	1,292	15,500	05/17/2017	06/01/2027
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING LLC				2.B FE	103,862	124.3894	124,389	100,000	102,785	0	(63)	0	0	5.937	5.712	AO	1,484	5,937	01/30/2004	10/01/2043
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC			1,2	4.A FE	757,500	103.3750	775,313	750,000	755,098	0	(695)	0	0	5.000	4.863	MS	9,479	37,500	10/02/2019	09/30/2027
134011-AE-5	CAMP PENDLETON & QUANTICO HSG LLC			1	2.B FE	1,988,208	121.9931	1,951,890	1,600,000	1,955,419	0	(6,651)	0	0	5.586	4.220	AO	22,344	89,376	07/21/2016	10/01/2049
79466L-AJ-3	SALESFORCE.COM INC			1,2	1.F FE	249,278	99.1823	247,956	250,000	249,311	0	34	0	0	1.950	1.982	JJ	2,289	0	06/29/2021	07/15/2031
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.B FE	299,976	108.7722	326,316	300,000	300,000	0	0	0	0	4.200	4.200	AO	2,170	12,600	10/26/2015	10/29/2025
00817Y-AF-5	AETNA INC			1	2.B FE	4,990,200	141.9561	7,097,806	5,000,000	4,993,873	0	1,122	0	0	6.625	6.638	JD	14,722	331,250	06/06/2006	06/15/2036
14155#-AA-8	CARDINALS BALLPARK LLC				2.B	997,963	108.3431	1,081,224	997,963	997,963	0	0	0	0	5.770	5.769	MS	14,556	61,378	11/25/2003	09/30/2027
855244-AP-4	STARBUCKS CORP			1,2	2.B FE	196,636	108.2318	216,464	200,000	197,749	0	332	0	0	3.500	3.706	MS	2,333	7,000	05/23/2018	03/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
144523-AC-1	CARRINGTON HOLDING COMPANY LLC			2	2.B PL	2,043,406	100.8280	2,049,834	2,033,000	2,042,411	0	(996)	0	0	8.000	7.864	MON	7,228	110,871	06/15/2021	01/01/2026
00817Y-AQ-1	AETNA INC			1,2	2.B FE	4,160,360	105.4945	4,219,779	4,000,000	4,051,641	0	(18,482)	0	0	3.500	2.985	MN	17,889	140,000	03/26/2015	11/15/2024
178180-GD-1	CITY NATIONAL BANK (CALIFORNIA)				1.F FE	149,993	102.6045	153,907	150,000	150,001	0	(2)	0	0	5.375	5.374	JJ	3,718	8,063	06/13/2012	07/15/2022
911312-BM-7	UNITED PARCEL SERVICE INC			1,2	1.G FE	49,782	106.8332	53,417	50,000	49,866	0	23	0	0	3.050	3.100	MN	195	1,525	11/09/2017	11/15/2027
221016-AA-8	CORVIAS MGMT FEE BORROWER LLC			2,5	1.C	2,403,191	108.0630	2,596,961	2,403,191	2,403,191	0	0	0	0	6.250	6.250	JJ	75,100	150,199	10/02/2013	01/01/2044
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1.G FE	9,288,746	103.6398	10,363,982	10,000,000	9,626,735	0	72,250	0	0	2.500	3.359	MS	65,278	250,000	12/15/2016	09/27/2026
225401-AC-2	CREDIT SUISSE GROUP AG		C	1,2	2.A FE	700,000	108.6153	760,307	700,000	700,000	0	0	0	0	4.282	4.282	JJ	14,321	29,974	01/04/2017	01/09/2028
91913Y-AV-2	VALERO ENERGY CORP			1,2	2.B FE	100,859	110.3178	110,318	100,000	100,596	0	(74)	0	0	4.350	4.240	JD	363	4,350	05/23/2018	06/01/2028
23380Y-AD-9	DAI-ICHI LIFE HOLDINGS INC		C	1,2,5	1.G FE	2,100,000	106.5000	2,236,500	2,100,000	2,100,000	0	0	0	0	4.000	4.000	JJ	36,633	84,000	07/13/2016	12/29/2049
00913R-AF-3	AIR LIQUIDE FINANCE SA		C	1,2	1.G FE	2,970,240	100.1234	3,003,701	3,000,000	2,976,572	0	2,822	0	0	2.250	2.362	MS	20,813	67,500	09/05/2019	09/10/2029
247361-ZX-9	DELTA AIR LINES INC			1	2.C FE	500,000	114.3863	571,932	500,000	500,000	0	0	0	0	7.000	7.000	MN	5,833	35,000	04/27/2020	05/01/2025
94106L-BB-4	WASTE MANAGEMENT INC			1,2	2.A FE	1,004,900	112.2493	1,122,493	1,000,000	1,003,633	0	(160)	0	0	3.900	3.863	MS	13,000	39,000	02/19/2015	03/01/2035
25155F-AB-2	VONOVIA FINANCE BV		C	1	2.A FE	1,979,860	105.2849	2,105,697	2,000,000	1,995,768	0	2,257	0	0	5.000	5.128	AO	24,722	100,000	09/25/2013	10/02/2023
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	4,981,800	102.8637	5,143,183	5,000,000	4,982,634	0	573	0	0	2.800	2.818	MN	17,889	140,000	04/27/2020	05/15/2050
290876-AD-3	EMERA INC		C	2,5	3.A FE	588,200	115.0000	632,500	550,000	573,288	0	(4,738)	0	0	6.750	5.628	JD	1,650	37,125	10/01/2018	06/15/2076
009279-AA-8	AIRBUS SE		C	1,2	1.F FE	9,990,600	105.8619	10,586,191	10,000,000	9,994,961	0	1,198	0	0	3.150	3.160	AO	70,875	315,000	04/05/2017	04/10/2027
292554-A#-9	ENCORE CAPITAL GROUP INC.				3.B FE	550,000	101.6917	559,304	550,000	550,000	0	0	0	0	5.625	5.624	FMAN	4,297	30,938	08/11/2017	08/11/2024
00928Q-AP-6	AIRCASTLE LTD			1	2.C FE	1,015,000	104.3899	1,043,899	1,000,000	1,003,111	0	(2,302)	0	0	5.000	4.739	AO	12,500	50,000	05/10/2016	04/01/2023
29359U-AB-5	ENSTAR GROUP LTD		C	1,2	2.C FE	498,050	111.3463	556,732	500,000	498,497	0	164	0	0	4.950	4.999	JD	2,063	24,750	05/22/2019	06/01/2029
010392-FV-5	ALABAMA POWER CO			1,2	1.E FE	7,976,560	102.3673	8,189,381	8,000,000	7,977,316	0	756	0	0	3.125	3.140	JJ	138,889	0	06/07/2021	07/15/2051
29977G-AA-0	TIAA FSB HOLDINGS INC			2	1.G FE	500,000	109.0920	545,460	500,000	500,000	0	0	0	0	5.750	5.749	JJ	14,295	28,750	06/26/2015	07/02/2025
013092-AA-9	ALBERTSONS COMPANIES INC			1,2	3.C FE	1,938,671	106.7500	1,868,125	1,750,000	1,855,969	0	(36,522)	0	0	7.500	5.012	MS	38,646	131,250	08/26/2019	03/15/2026
302635-AF-4	FS KKR CAPITAL CORP			1,2	2.C FE	3,000,000	110.2704	3,308,111	3,000,000	3,000,000	0	0	0	0	8.625	8.627	MN	33,063	258,750	04/24/2020	05/15/2025
013092-AB-7	ALBERTSONS COMPANIES INC			1,2	3.C FE	1,303,125	106.0000	1,325,000	1,250,000	1,288,172	0	(5,009)	0	0	5.875	5.284	FA	27,743	73,438	10/03/2019	02/15/2028
31428X-CA-2	FEDEX CORP			1,2	2.B FE	1,780,335	134.2317	2,013,475	1,500,000	1,772,145	0	(5,117)	0	0	5.250	4.146	MN	10,063	78,750	05/05/2020	05/15/2050
013092-AC-5	ALBERTSONS COMPANIES INC			1,2	3.C FE	1,000,000	104.9440	1,049,440	1,000,000	1,000,000	0	0	0	0	4.625	4.624	JJ	21,326	46,250	11/07/2019	01/15/2027
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	249,938	108.2226	270,557	250,000	249,989	0	4	0	0	4.600	4.602	MN	1,469	11,500	11/05/2014	11/15/2024
013822-AC-5	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	2,053,125	107.6250	2,152,500	2,000,000	2,036,894	0	(4,369)	0	0	6.125	5.775	MN	15,653	122,500	08/14/2019	05/15/2028
32055R-A@-6	FIRST INDUSTRIAL LP				2.B FE	400,000	108.6702	434,681	400,000	400,000	0	0	0	0	4.300	4.300	AO	3,392	17,200	04/20/2017	04/20/2027
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2.B FE	2,522,160	107.2006	2,706,816	2,525,000	2,523,400	0	385	0	0	3.550	3.562	JJ	38,594	89,638	08/10/2017	07/26/2027
320817-AC-3	FIRST MERCHANTS CORP			2	2.A	1,000,000	102.6746	1,026,746	1,000,000	1,000,000	0	0	0	0	5.000	5.000	AO	8,472	50,000	10/29/2013	10/30/2028
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	4,980,450	108.5650	5,428,249	5,000,000	4,981,422	0	641	0	0	3.800	3.822	JJ	82,333	190,000	01/22/2020	01/25/2050
320844-PD-9	HUNTINGTON NATIONAL BANK				2.A FE	1,170,000	109.8225	1,284,923	1,170,000	1,170,000	0	0	0	0	4.270	4.269	MN	4,996	49,959	11/18/2014	11/25/2026
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	5,000,000	103.2075	5,160,376	5,000,000	5,000,000	0	0	0	0	3.439	3.439	MN	22,927	85,975	05/10/2021	05/13/2041
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2.B FE	1,931,580	107.2712	2,072,030	1,931,580	1,931,580	0	0	0	0	4.125	4.124	MS	20,141	79,678	07/12/2016	03/31/2038
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	2,998,350	105.5657	3,166,970	3,000,000	2,998,448	0	98	0	0	3.625	3.628	MN	14,500	54,375	05/10/2021	05/13/2051
344908-AC-8	NFL TRUST 20-XI				1.F FE	1,000,000	106.1091	1,061,091	1,000,000	1,000,000	0	0	0	0	2.970	3.013	OCT	7,260	30,113	07/17/2020	10/05/2027
01748N-AE-4	ALLEGION US HOLDING COMPANY INC			1,2	2.B FE	4,489,110	106.1020	4,774,589	4,500,000	4,493,439	0	1,204	0	0	3.550	3.578	AO	39,938	159,750	09/18/2017	10/01/2027
344908-AD-6	FOOTBALL CLUB SER 2020-XI-D TR CTF				1.F FE	1,000,000	103.8145	1,038,145	1,000,000	1,000,000	0	0	0	0	3.330	3.378	OCT	8,140	33,763	07/17/2020	10/05/2032
018522-E*-9	ALLETE INC				1.F	4,000,000	110.1041	4,404,164	4,000,000	4,000,000	0	0	0	0	4.900	4.900	N/A	74,044	0	06/10/2010	10/15/2025
347382-AC-7	FORT GORDON HSG LLC			1	2.C FE	481,875	125.4771	627,386	500,000	483,182	0	185	0	0	6.324	6.584	MN	4,040	31,620	10/18/2013	05/15/2051
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	4,997,500	103.5898	5,179,490	5,000,000	4,999,447	0	731	0	0	3.750	3.758	JD	8,333	187,500	06/06/2018	06/15/2023
35952F-AA-8	FT HUACHUCA YPG CMNTYS II LLC			1	2.B FE	503,475	148.2345	741,173	500,000	485,116	0	205	0	0	8.250	8.547	JD	1,833	41,250	04/22/2009	12/15/2053
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC			1,2	4.B FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	4.250	4.250	AO	2,243	10,625	10/08/2020	10/15/2027
361448-BE-2	GATX CORP			1,2	2.B FE	1,499,820	114.9324	1,723,985	1,500,000	1,500,113	0	(13)	0	0	4.700	4.699	AO	17,625	70,500	01/30/2019	04/01/2029
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC			1,2	4.B FE	1,922,908	104.8305	1,950,896	1,861,000	1,901,297	0	(6,720)	0	0	6.625	6.213	JJ	56,851	123,291	07/31/2020	07/15/2026
37149#-AA-8	GENERATIONAL PC LLC				1.D PL	5,438,475	102.1900	5,557,577	5,438,475	5,438,475	0	0	0	0	5.250	5.250	N/A	23,793	285,520	02/02/2018	12/01/2057
019736-AE-7	ALLISON TRANSMISSION INC			1,2	3.B FE	125,938	104.1500	130,188	125,000	125,536	0	(71)	0	0	4.750	4.664	AO	1,484	5,938	11/21/2017	10/01/2027
37959E-30-0	GLOBE LIFE INC			2	2.B FE	250,000	25.9400	259,400	250,000	250,000	0	0	0	0	4.250	4.250	MJSD	472	5,342	06/09/2021	06/15/2061
02079K-AC-1	ALPHABET INC			1,2	1.C FE	1,596,772	103.1025	1,668,198	1,618,000	1,607,608	0	2,147	0	0	1.998	2.145	FA	12,213	32,328	08/29/2016	08/15/2026
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO			2	3.A FE	420,091	101.4797	426,215	420,000	420,081	0	(10)	0	0	4.700	4.695	AO	4,167	5,429	06/24/2021	10/15/2051
02079K-AE-7	ALPHABET INC			1,2	1.C FE	4,968,550	91.3550	4,567,748	5,000,000	4,970,461	0	1,387	0	0	1.900	1.938	FA	35,889	97,639	08/03/2020	08/15/2040
38143V-AA-7	GOLDMAN SACHS CAPITAL I			1	2.C FE	1,000,000	138.0226	1,380,226	1,000,000	1,000,000	0	0	0	0	6.345	6.345	FA	23,970	63,450	02/12/2004	02/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02079K-AF-4	ALPHABET INC			1,2	1.C FE	14,873,250	89.6295	13,444,425	15,000,000	14,877,861	0	3,372	0	0	2.050	2.088	FA	116,167	316,042	08/03/2020	08/15/2050
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	700,000	114.6447	802,513	700,000	700,000	0	0	0	0	4.017	4.017	AO	4,765	28,119	10/24/2017	10/31/2038
023135-AJ-5	AMAZON.COM INC			1,2	1.E FE	4,955,800	101.4949	5,074,746	5,000,000	4,995,597	0	4,947	0	0	2.500	2.599	MN	11,111	125,000	11/26/2012	11/29/2022
404119-BY-4	HCA INC			1,2	2.C FE	759,529	123.4441	925,830	750,000	758,786	0	(323)	0	0	5.125	5.022	JD	1,708	38,438	06/07/2019	06/15/2039
023135-BC-9	AMAZON.COM INC			1,2	1.E FE	7,986,665	108.0728	8,645,828	8,000,000	7,991,653	0	1,661	0	0	3.150	3.170	FA	90,300	252,000	06/11/2018	08/22/2027
404119-CB-3	HCA INC			1,2	2.C FE	248,753	102.3299	255,825	250,000	248,768	0	15	0	0	3.500	3.527	JJ	4,399	0	06/21/2021	07/15/2051
023135-BS-4	AMAZON.COM INC			1,2	1.D FE	998,890	97.0118	970,118	1,000,000	999,064	0	114	0	0	1.500	1.512	JD	1,167	15,000	06/01/2020	06/03/2030
404280-AT-6	HSBC HOLDINGS PLC		C	2	2.C FE	794,400	107.9280	863,424	800,000	794,739	0	109	0	0	6.375	6.412	MS	12,892	51,000	10/25/2018	12/29/2049
023135-BX-3	AMAZON.COM INC			1,2	1.D FE	2,987,040	99.0732	2,972,197	3,000,000	2,988,661	0	1,621	0	0	1.000	1.089	MN	4,083	15,000	05/10/2021	05/12/2026
42809H-AG-2	HESS CORP			1,2	3.A FE	498,950	108.9700	544,850	500,000	499,437	0	94	0	0	4.300	4.324	AO	5,375	21,500	09/19/2016	04/01/2027
023135-BY-1	AMAZON.COM INC			1,2	1.D FE	9,994,100	100.2232	10,022,320	10,000,000	9,994,666	0	566	0	0	1.650	1.659	MN	22,458	82,500	05/10/2021	05/12/2028
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE	2,493,375	108.0133	2,700,332	2,500,000	2,497,156	0	650	0	0	4.500	4.532	JD	9,375	112,500	11/18/2015	12/01/2025
023551-AM-6	HESS CORP			1	3.A FE	3,063,510	133.7651	4,012,952	3,000,000	3,039,272	0	(1,718)	0	0	7.125	6.954	MS	62,938	213,750	07/24/2002	03/15/2033
443201-AA-6	HOWMET AEROSPACE INC			1,2	3.A FE	254,150	114.8905	287,226	250,000	252,904	0	(775)	0	0	6.875	6.475	MN	2,865	17,188	05/01/2020	05/01/2025
02361D-AJ-9	AMEREN ILLINOIS CO			1	1.F FE	11,933,880	139.8398	16,780,780	12,000,000	11,954,855	0	3,964	0	0	6.700	6.741	JD	35,733	804,000	06/08/2006	06/15/2036
44329H-AW-4	HP CMNTYS LLC				1.E FE	468,402	122.8231	577,402	470,109	468,615	0	20	0	0	6.820	6.848	MS	9,440	32,061	06/09/2014	09/15/2053
02361D-AP-5	AMEREN ILLINOIS CO			1,2	1.F FE	6,996,010	104.9331	7,345,318	7,000,000	6,998,858	0	644	0	0	3.250	3.255	MS	75,833	227,500	12/03/2014	03/01/2025
459200-AS-0	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	559,025	125.4589	627,294	500,000	523,431	0	(3,184)	0	0	7.000	5.575	JJ	14,986	32,500	04/08/2005	01/15/2028
02361D-AS-9	AMEREN ILLINOIS CO			1,2	1.F FE	5,994,600	110.3171	6,619,027	6,000,000	5,996,678	0	856	0	0	3.800	3.810	MN	29,133	228,000	05/14/2018	05/15/2028
46611J-AB-8	JBG / ROCKVILLE NCI CAMPUS L L C				1.C FE	825,000	130.0500	1,072,913	825,000	825,000	0	0	0	0	6.100	6.103	MON	2,237	50,325	08/27/2010	07/15/2033
02361D-AV-2	AMEREN ILLINOIS CO			1,2	1.F FE	2,987,310	94.1857	2,825,571	3,000,000	2,988,648	0	1,213	0	0	1.550	1.596	MN	5,942	45,467	11/09/2020	11/15/2030
47032@-AF-8	JAMES CAMPBELL COMPANY LLC				2.A	500,000	105.7410	528,705	500,000	500,000	0	0	0	0	4.330	4.330	JD	10,885	21,650	06/13/2014	09/30/2024
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	3.B FE	1,003,125	102.3230	1,023,230	1,000,000	1,002,191	0	(287)	0	0	4.000	3.958	JJ	18,444	40,000	10/24/2019	01/15/2028
47032@-AG-6	JAMES CAMPBELL COMPANY LLC				2.A	500,000	106.1423	530,712	500,000	500,000	0	0	0	0	4.480	4.480	JD	62	22,400	09/26/2014	09/30/2024
02554C-AF-6	AMERICAN EAGLE NORTHWEST LLC				1.E FE	8,165,000	113.9640	9,305,161	8,165,000	8,165,000	0	0	0	0	5.780	5.778	JD	20,975	484,371	01/27/2005	12/15/2028
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1,2	1.F FE	842,017	105.0327	892,778	850,000	842,211	0	149	0	0	3.500	3.551	FA	10,413	28,000	05/19/2021	08/25/2050
02665W-DT-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	4,986,800	97.5469	4,877,346	5,000,000	4,988,019	0	1,219	0	0	1.800	1.829	JJ	42,000	45,000	01/11/2021	01/13/2031
487312-AA-8	KEENAN FT DETRICK ENERGY LLC			1	1.G FE	57,706	113.9938	75,137	65,913	60,868	0	232	0	0	6.093	7.682	MN	513	4,016	10/13/2009	05/15/2033
03027X-BA-7	AMERICAN TOWER CORP			1,2	2.C FE	1,991,200	102.5805	2,051,611	2,000,000	1,992,797	0	849	0	0	2.900	2.951	JJ	26,744	58,000	01/07/2020	01/15/2030
49271V-AF-7	KEURIG DR PEPPER INC			1,2	2.B FE	1,200,000	113.8120	1,365,744	1,200,000	1,200,000	0	0	0	0	4.597	4.596	MN	5,516	55,164	05/14/2018	05/25/2028
03027X-BD-1	AMERICAN TOWER CORP			1,2	2.C FE	2,039,440	97.5271	1,950,542	2,000,000	2,038,423	0	(798)	0	0	3.100	2.998	JD	2,756	62,000	09/23/2020	06/15/2050
524908-R4-4	LEHMAN BROTHERS HOLDINGS INC			1	6. Z	270	0.0001	3	2,700,000	3	0	0	0	0	0.000	0.000	JJ	0	0	03/09/2012	07/17/2037
03028P-C*-5	AMERICAN TRANSMISSION SR NTS SER A				1.F	5,000,000	109.0604	5,453,020	5,000,000	5,000,000	0	0	0	0	4.170	4.169	MS	61,392	104,250	08/18/2010	03/14/2026
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	249,748	110.2511	275,628	250,000	249,754	0	3	0	0	3.950	3.955	MN	1,262	9,875	04/28/2020	05/15/2060
03040W-AW-5	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	3,983,640	103.7499	4,149,994	4,000,000	3,986,240	0	1,584	0	0	2.800	2.847	MN	18,667	112,000	04/08/2020	05/01/2030
53944Y-AF-0	LLOYDS BANKING GROUP PLC		C		1.F FE	749,550	108.6685	815,014	750,000	749,795	0	56	0	0	4.450	4.459	MN	4,914	33,375	05/01/2018	05/08/2025
03040W-AX-3	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	4,989,700	106.7691	5,338,453	5,000,000	4,990,293	0	451	0	0	3.450	3.461	MN	28,750	172,500	04/08/2020	05/01/2050
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)				3.C	257,270	94.6054	243,392	257,270	257,270	0	0	0	0	6.020	6.020	MON	688	15,519	10/27/2011	03/15/2037
03040W-AY-1	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	3,987,840	100.1086	4,004,343	4,000,000	3,988,614	0	774	0	0	2.300	2.334	JD	7,667	50,344	05/10/2021	06/01/2031
571903-BD-4	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	108,919	112.6086	119,365	106,000	107,998	0	(551)	0	0	5.750	5.114	MN	1,016	8,244	04/15/2020	05/01/2025
03040W-AZ-8	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	3,988,520	104.2699	4,170,795	4,000,000	3,988,843	0	323	0	0	3.250	3.265	JD	10,833	71,139	05/10/2021	06/01/2051
571903-BE-2	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	248,448	112.6015	281,504	250,000	248,652	0	127	0	0	4.625	4.703	JD	514	11,563	05/28/2020	06/15/2030
030981-AH-7	AMERIGAS PARTNERS LP			1,2	3.C FE	500,000	108.1170	540,585	500,000	500,000	0	0	0	0	5.625	5.622	MN	3,203	28,125	06/20/2016	05/20/2024
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	2.A FE	8,172,612	132.4940	10,864,504	8,200,000	8,180,223	0	610	0	0	5.900	5.922	MN	61,819	483,800	11/10/2009	11/15/2039
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	3.C FE	500,000	111.8510	559,255	500,000	500,000	0	0	0	0	5.875	5.873	FA	10,689	29,375	06/20/2016	08/20/2026
59156R-AV-0	METLIFE INC			1,2,5	2.B FE	888,499	168.7748	953,578	565,000	835,292	0	(16,992)	0	0	10.750	5.339	FA	25,307	60,738	10/08/2019	08/01/2069
031162-BA-7	AMGEN INC			1	2.A FE	9,363,300	141.2992	14,129,918	10,000,000	9,498,221	0	16,758	0	0	6.400	6.904	FA	266,667	640,000	03/24/2009	02/01/2039
59156R-BS-6	METLIFE INC			1,2,5	2.B FE	1,771,400	148.0109	2,331,172	1,575,000	1,740,359	0	(10,200)	0	0	9.250	6.863	AO	33,589	145,688	11/05/2018	04/08/2068
031162-CU-2	AMGEN INC			1,2	2.A FE	1,999,300	101.8763	2,037,525	2,000,000	1,999,462	0	108	0	0	2.450	2.454	FA	17,694	49,000	02/18/2020	02/21/2030
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT			5	1.F FE	3,250,000	105.4800	3,428,100	3,250,000	3,250,000	0	0	0	0	1.500	1.500	N/A	9,208	40,896	10/17/2019	10/23/2029
031162-CZ-1	AMGEN INC			1,2	2.A FE	4,966,400	96.9622	4,848,112	5,000,000	4,967,558	0	1,158	0	0	2.000	2.072	JJ	39,444	0	08/05/2021	01/15/2032
63859W-AE-9	NATIONWIDE BUILDING SOCIETY		C		2.B FE	2,093,826	107.4178	2,255,774	2,100,000	2,096,846	0	598	0	0	4.000	4.035	MS	24,967	84,000	09/07/2016	09/14/2026
032177-AJ-6	AMSTED INDUSTRIES INC			1,2	3.C FE	2,269,375	102.5000	2,306,250	2,250,000	2,266,002	0	(1,359)	0	0	4.625	4.522	MN	13,297	104,063	12/18/2019	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65120F-AE-4	NEWCREST FINANCE PTY LTD		C	1,2	2.B FE	248,690	113.6578	284,144	250,000	248,727	0	23	0	0	4.200	4.231	MN	1,400	10,500	05/07/2020	05/13/2050
032654-AN-5	ANALOG DEVICES INC			1,2	1.G FE	4,968,300	109.1212	5,456,061	5,000,000	4,983,232	0	3,360	0	0	3.500	3.575	JD	12,639	175,000	11/30/2016	12/05/2026
651639-AW-6	NEWMONT CORPORATION			1	2.A FE	489,915	130.0922	650,461	500,000	493,451	0	316	0	0	5.875	6.020	AO	7,344	29,375	02/07/2006	04/01/2035
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.B FE	533,961	118.5923	533,665	450,000	533,682	0	(279)	0	0	5.625	2.993	AO	6,328	0	12/16/2021	04/01/2030
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	358,318	101.8316	364,557	358,000	358,314	0	(3)	0	0	3.800	3.781	MS	642	0	12/10/2021	03/15/2082
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	3,307,037	107.4161	3,588,773	3,341,000	3,319,464	0	4,976	0	0	3.650	3.822	FA	50,811	121,947	05/16/2019	02/01/2026
654579-AA-9	NIPPON LIFE INSURANCE CO		C	2,5	1.G FE	1,020,000	102.2500	1,042,950	1,020,000	1,020,000	0	0	0	0	5.000	5.000	AO	10,342	51,000	10/11/2012	10/18/2042
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	4,169,640	116.4883	4,659,533	4,000,000	4,127,532	0	(15,583)	0	0	4.750	4.207	JJ	83,389	190,000	02/25/2019	01/23/2029
66516X-AB-1	NORTHERN GROUP HSG LLC				1.C FE	2,000,000	131.2766	2,625,532	2,000,000	2,000,000	0	0	0	0	6.503	6.505	MON	5,780	130,060	07/25/2013	08/15/2043
03674X-AJ-5	ANTERO RESOURCES CORP			1,2	3.C FE	616,538	101.6040	624,865	615,000	615,640	0	(121)	0	0	5.000	4.963	MS	10,250	30,750	07/06/2018	03/01/2025
677071-AC-6	OHANA MILITARY COMMUNITIES LLC			1	1.D FE	2,000,000	140.3270	2,806,540	2,000,000	2,000,000	0	0	0	0	6.193	6.191	AO	30,965	123,860	04/22/2004	04/01/2049
036752-AN-3	ANTHEM INC			1,2	2.B FE	996,250	99.7494	997,494	1,000,000	996,834	0	364	0	0	2.250	2.292	MN	2,875	22,500	04/30/2020	05/15/2030
677071-AK-8	OHANA MILITARY COMMUNITIES LLC				1.G FE	84,846	128.8986	118,107	91,628	85,787	0	121	0	0	5.880	6.503	AO	1,347	5,388	02/14/2012	10/01/2051
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP			1,2	3.C FE	750,000	103.6250	777,188	750,000	750,000	0	0	0	0	5.750	5.749	MS	14,375	43,125	02/20/2019	03/01/2027
677071-AU-6	OHANA 2007A I - RMBS			1	1.D FE	725,716	136.4156	1,149,792	842,859	742,710	0	1,841	0	0	6.000	7.230	AO	12,643	50,572	03/11/2010	10/01/2051
037735-CW-5	APPALACHIAN POWER CO			1,2	2.A FE	4,974,500	106.7347	5,336,736	5,000,000	4,985,440	0	2,681	0	0	3.300	3.359	JD	13,750	165,000	05/08/2017	06/01/2027
69415@-AA-0	PETERSHILL II ONSHORE IM			2	2.B PL	361,000	104.0366	375,572	361,000	361,000	0	0	0	0	5.000	5.000	JJ	8,323	18,050	09/27/2019	12/02/2039
037833-AS-9	APPLE INC			1	1.B FE	3,069,000	105.7805	3,173,415	3,000,000	3,032,168	0	(12,937)	0	0	3.450	2.973	MN	15,813	103,500	01/30/2019	05/06/2024
69416*-AA-1	PETERSHILL II OFFSHORE IM			2	2.B PL	267,000	104.0366	277,778	267,000	267,000	0	0	0	0	5.000	5.000	JJ	6,156	13,350	09/27/2019	12/02/2039
037833-EJ-5	APPLE INC			1,2	1.B FE	4,979,000	97.7035	4,885,177	5,000,000	4,979,810	0	810	0	0	1.700	1.746	FA	34,472	0	07/29/2021	08/05/2031
69416@-AA-9	PETERSHILL II ONSHORE GP			2	2.B PL	211,000	104.0366	219,517	211,000	211,000	0	0	0	0	5.000	5.000	JJ	4,865	10,550	09/27/2019	12/02/2039
038222-AN-5	APPLIED MATERIALS INC			1,2	1.F FE	2,988,510	97.9639	2,938,918	3,000,000	2,990,242	0	1,111	0	0	1.750	1.792	JD	4,375	52,500	05/26/2020	06/01/2030
69417#-AA-6	PETERSHILL II OFFSHORE GP			2	2.B PL	161,000	104.0366	167,499	161,000	161,000	0	0	0	0	5.000	5.000	JJ	3,712	8,050	09/27/2019	12/02/2039
03842*-AA-4	AQUA PENNSYLVANIA INC				2.B	5,000,000	125.0000	6,250,000	5,000,000	5,000,000	0	0	0	0	5.950	5.950	N/A	75,201	297,500	03/15/2006	03/31/2034
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC				1.D FE	980,000	118.0297	1,156,691	980,000	980,000	0	0	0	0	5.912	5.911	JD	2,575	57,938	05/22/2014	06/15/2050
038522-AP-3	ARAMARK SERVICES INC			1,2	4.A FE	1,285,938	102.0200	1,275,250	1,250,000	1,267,263	0	(6,087)	0	0	5.000	4.396	AO	15,625	62,500	09/10/2019	04/01/2025
709599-AH-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	745,320	102.1713	766,284	750,000	749,696	0	555	0	0	4.875	4.954	JJ	17,266	36,563	07/10/2012	07/11/2022
038522-AQ-1	ARAMARK SERVICES INC			1,2	4.A FE	2,480,956	103.3750	2,506,844	2,425,000	2,464,471	0	(5,705)	0	0	5.000	4.669	FA	50,521	121,250	09/19/2019	02/01/2028
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD		C	1,2	2.B FE	3,000,000	112.8040	3,384,120	3,000,000	3,000,000	0	0	0	0	4.950	4.950	JJ	68,475	148,500	07/12/2019	07/15/2039
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	1,266,250	104.5000	1,306,250	1,250,000	1,260,341	0	(4,127)	0	0	6.375	5.966	MN	13,281	79,688	08/03/2020	05/01/2025
722844-AA-5	PINE STREET TRUST I			1,2	2.B FE	1,000,000	112.9537	1,129,537	1,000,000	1,000,000	0	0	0	0	4.572	4.572	FA	17,272	45,720	04/02/2019	02/15/2029
03938L-AP-9	ARCELORMITTAL SA		C	1	2.C FE	1,805,313	137.7680	2,410,940	1,750,000	1,796,768	0	(2,271)	0	0	7.000	6.739	AO	25,861	124,688	01/21/2015	10/15/2039
725906-AN-1	BARRICK GOLD CORP		C	1	2.B FE	528,440	136.2958	681,479	500,000	519,338	0	(879)	0	0	6.450	6.033	AO	6,808	32,250	02/02/2006	10/15/2035
03959K-AA-8	ARCHROCK PARTNERS LP			1,2	4.B FE	1,551,713	105.0000	1,575,000	1,500,000	1,535,164	0	(5,328)	0	0	6.875	6.341	AO	25,781	103,125	08/30/2019	04/01/2027
731020-AA-4	POLAR TANKERS INC			1	1.G FE	298,245	123.1891	369,567	300,000	299,020	0	81	0	0	5.951	5.997	MN	2,529	17,853	01/13/2010	05/10/2037
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		C	1,2	3.C FE	500,625	102.2500	511,250	500,000	500,434	0	(39)	0	0	4.125	4.105	MN	2,635	20,625	08/12/2019	08/15/2026
741771-AA-7	PRINCESS JULIANA INTERNATIONAL AIRPORT O		C		4.A FE	372,872	91.9130	344,440	374,746	373,911	0	127	0	0	5.500	5.577	MJSD	630	20,611	12/17/2012	12/20/2027
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC		C	1,2	4.C FE	750,000	100.6250	754,688	750,000	750,000	0	0	0	0	5.250	5.250	MN	5,031	39,375	07/30/2019	08/15/2027
744320-AM-4	PRUDENTIAL FINANCIAL INC			1,2,5	2.B FE	536,328	104.0598	541,111	520,000	523,803	0	(4,065)	0	0	5.625	4.768	JD	1,300	29,250	04/17/2020	06/15/2043
040555-CK-8	ARIZONA PUBLIC SERVICE CO			1	1.G FE	1,886,116	140.9321	3,572,629	2,535,000	2,012,507	0	16,768	0	0	6.875	9.517	FA	72,617	174,281	04/20/2009	08/01/2036
744320-AN-2	PRUDENTIAL FINANCIAL INC			1,2,5	2.B FE	297,846	104.1547	312,464	300,000	298,117	0	85	0	0	5.200	5.251	MS	4,593	15,600	10/22/2018	03/15/2044
040555-CW-2	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	999,310	104.7159	1,047,159	1,000,000	999,611	0	95	0	0	2.950	2.957	MS	8,686	29,500	09/06/2017	09/15/2027
74728G-AE-0	QBE INSURANCE GROUP LTD		C	2	2.C FE	402,964	108.0000	432,000	400,000	402,080	0	(549)	0	0	5.875	5.701	MN	3,199	23,500	05/05/2020	12/29/2049
04317@-BE-7	ARTHUR J. GALLAGHER SR NT SER EE				2.B PL	5,000,000	113.3771	5,668,855	5,000,000	5,000,000	0	0	0	0	4.440	4.439	N/A	11,100	0	04/17/2018	06/13/2030
74737E-AA-2	QBE INSURANCE GROUP LTD		C	2	2.B FE	1,000,359	109.3750	984,375	900,000	931,083	0	(15,157)	0	0	7.500	5.552	MN	6,938	67,500	11/21/2016	11/24/2043
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LLC			1,2	4.B FE	401,250	101.3750	506,875	500,000	423,316	0	11,658	0	0	7.000	11.198	MN	5,833	35,000	12/23/2019	11/01/2026
75513E-BT-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,081,760	141.7907	1,417,907	1,000,000	1,058,096	0	(2,419)	0	0	6.800	6.187	JJ	34,000	68,000	05/10/2007	07/01/2036
046353-AD-0	ASTRAZENECA PLC		C	1	2.A FE	4,978,900	147.2951	7,364,756	5,000,000	4,985,090	0	1,313	0	0	6.450	6.480	MS	94,958	322,500	09/05/2007	09/15/2037
759351-AL-3	REINSURANCE GROUP OF AMERICA INC			1	2.A FE	2,042,272	105.8761	2,170,461	2,050,000	2,048,455	0	853	0	0	4.700	4.747	MS	28,370	96,350	09/19/2013	09/15/2023
04775H-AK-3	ATLANTA GAS LIGHT CO				2.A FE	3,000,000	101.6029	3,048,087	3,000,000	3,000,700	0	(2,042)	0	0	8.700	8.589	AO	65,250	261,000	03/26/1992	04/01/2022
76125G-AA-2	REST LLC				3.C PL	179,168	100.0000	179,168	179,168	179,168	0	0	0	0	5.000	4.998	JJ	4,454	6,321	08/27/2014	01/05/2022
049560-AG-0	ATMOS ENERGY CORP			1	1.E FE	2,733,280	133.4288	3,669,291	2,750,000	2,739,653	0	877	0	0	5.950	5.993	AO	34,543	163,625	10/18/2004	10/15/2034
780099-CK-1	NATWEST GROUP PLC		C	2	3.A FE	211,960	116.1250	232,250	200,000	206,298	0	(1,745)	0	0	8.000	7.006	MJSD	44	16,000	10/03/2018	12/29/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
049560-AN-5	ATMOS ENERGY CORP			1,2	1.E FE	4,986,250	105.8276	5,291,380	5,000,000	4,992,174	0	1,501	0	0	3.000	3.031	JD	6,667	180,000	06/05/2017	06/15/2027
785592-A*-7	SABINE PASS LIQUEFACTION				2.C FE	2,150,000	113.8114	2,446,945	2,150,000	2,150,000	0	0	0	0	5.000	5.000	MS	31,653	107,500	02/24/2017	09/15/2037
049560-AT-2	ATMOS ENERGY CORP			1,2	1.G FE	6,969,550	93.9366	6,575,564	7,000,000	6,973,044	0	2,811	0	0	1.500	1.546	JJ	48,417	82,833	09/23/2020	01/15/2031
79588T-AA-8	SAMMONS FINANCIAL GROUP INC			1	2.A FE	2,700,000	141.0238	3,807,642	2,700,000	2,700,000	0	0	0	0	7.000	6.999	AO	39,900	189,000	10/22/2013	10/15/2043
053332-AM-4	AUTOZONE INC			1,2	2.B FE	8,716,193	100.0988	8,318,214	8,310,000	8,313,144	0	(77,414)	0	0	3.700	2.699	AO	64,910	307,470	03/24/2015	04/15/2022
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2.B FE	999,690	131.8839	1,318,839	1,000,000	999,762	0	4	0	0	5.375	5.377	MS	17,917	53,750	03/05/2019	03/01/2049
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	2,996,430	98.9850	2,969,551	3,000,000	2,996,501	0	71	0	0	2.050	2.063	JJ	18,108	0	09/08/2021	01/15/2032
816851-BM-0	SEMPRA ENERGY			2	2.C FE	410,098	101.3617	415,583	410,000	410,095	0	(3)	0	0	4.125	4.120	AO	1,973	0	11/16/2021	04/01/2052
053611-AL-3	AVERY DENNISON CORP			1,2	2.B FE	4,999,550	98.5570	4,927,851	5,000,000	4,999,610	0	60	0	0	0.850	0.853	FA	15,701	0	08/10/2021	08/15/2024
838518-AA-6	SOUTH JERSEY INDUSTRIES INC				2.C FE	130,204	108.5218	141,078	130,000	130,189	0	(15)	0	0	5.020	5.000	AO	1,378	4,537	03/25/2021	04/15/2031
05508W-AB-1	B&G FOODS INC			1,2	4.B FE	995,446	103.3750	1,027,548	994,000	995,050	0	(96)	0	0	5.250	5.228	MS	15,366	52,185	09/13/2019	09/15/2027
841383-AC-6	SOUTHEAST HSG LLC				2.B FE	1,059,835	124.1869	1,446,777	1,165,000	1,040,921	0	1,338	0	0	6.225	7.064	JD	3,223	72,521	11/24/2015	12/15/2054
05526D-BB-0	BAT CAPITAL CORP			1,2	2.B FE	3,000,000	104.9475	3,148,426	3,000,000	3,000,000	0	0	0	0	3.557	3.556	FA	40,313	106,710	11/27/2018	08/15/2027
85172F-AP-4	ONEMAIN FINANCE CORP			1,2	3.B FE	1,000,000	106.0230	1,060,230	1,000,000	1,000,000	0	0	0	0	6.125	6.122	MS	18,035	61,250	02/20/2019	03/15/2024
05545M-AC-6	SIGNATURE AVIATION US HOLDINGS INC			1,2	4.A FE	1,429,688	99.3400	1,490,100	1,500,000	1,441,325	0	7,910	0	0	4.000	4.726	MS	20,000	63,750	06/30/2020	03/01/2028
852891-AC-4	STANCORP FINANCIAL GROUP INC			1	2.A FE	994,495	102.5302	1,025,302	1,000,000	999,577	0	654	0	0	5.000	5.070	FA	18,889	50,000	01/06/2014	08/15/2022
05565E-AH-8	BMW US CAPITAL LLC			1,2	1.F FE	2,498,275	104.6806	2,617,014	2,500,000	2,499,258	0	228	0	0	2.800	2.807	AO	15,556	70,000	04/04/2016	04/11/2026
853254-BH-2	STANDARD CHARTERED PLC		C	2	3.A FE	412,080	105.7500	423,000	400,000	403,717	0	(2,758)	0	0	7.750	6.949	AO	7,664	31,000	10/01/2018	12/29/2049
05565E-BJ-3	BMW US CAPITAL LLC			1,2	1.F FE	2,995,020	110.1191	3,303,573	3,000,000	2,996,330	0	583	0	0	3.625	3.644	AO	22,052	108,750	04/15/2019	04/18/2029
853254-BP-4	STANDARD CHARTERED PLC		C	2,5	1.G FE	500,000	111.5339	557,670	500,000	500,000	0	0	0	0	4.305	4.305	MN	2,392	21,525	05/16/2019	05/21/2030
05565E-BX-2	BMW US CAPITAL LLC			1,2	1.F FE	5,988,060	97.4447	5,846,684	6,000,000	5,988,519	0	459	0	0	1.950	1.972	FA	45,175	0	08/09/2021	08/12/2031
86171#-AA-6	STONE POINT CAPITAL LLC				1.F PL	1,000,000	99.5799	995,799	1,000,000	1,000,000	0	0	0	0	3.200	3.200	N/A	11,111	16,000	02/26/2021	02/26/2036
058498-AS-5	BALL CORP			1	3.A FE	486,250	104.3750	521,875	500,000	496,115	0	2,004	0	0	4.000	4.438	MN	2,556	20,000	06/27/2016	11/15/2023
86668@-AA-8	SCA 2019-1 A			5	1.G PL	422,876	99.9854	422,815	422,876	422,876	0	0	0	0	4.180	4.180	JD	9,908	8,849	11/19/2019	12/15/2027
058498-AT-3	BALL CORP			1	3.A FE	1,085,210	110.2500	1,102,500	1,000,000	1,047,557	0	(12,478)	0	0	5.250	3.782	JJ	26,250	52,500	09/18/2019	07/01/2025
87151Q-AC-0	SYMETRA FINANCIAL CORP			1	2.A FE	1,046,702	106.1771	1,114,860	1,050,000	1,049,024	0	357	0	0	4.250	4.289	JJ	20,577	44,625	07/30/2014	07/15/2024
058498-AW-6	BALL CORP			1,2	3.A FE	500,000	97.0000	485,000	500,000	500,000	0	0	0	0	2.875	2.875	FA	5,431	14,455	08/10/2020	08/15/2030
880310-AA-8	TENASKA VIRGINIA PARTNERS LP				2.B FE	418,190	104.4924	436,977	418,190	418,190	0	0	0	0	6.119	6.160	MJSD	71	25,589	04/29/2004	03/30/2024
060077-H8-6	BANGOR HYDRO-ELECTRIC CO				2.A YE	3,913,503	102.1421	4,085,684	4,000,000	3,998,270	0	7,100	0	0	8.980	9.139	N/A	80,820	359,200	01/29/1992	04/10/2022
89356B-AA-6	TRANSCANADA TRUST		C	2,5	2.C FE	580,462	105.0000	595,350	567,000	575,312	0	(2,594)	0	0	5.625	5.077	MN	3,632	31,894	12/18/2019	05/20/2075
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	2,500,000	108.5924	2,714,810	2,500,000	2,500,000	0	0	0	0	3.705	3.705	AO	17,239	92,625	04/19/2017	04/24/2028
89641U-AA-9	TRINITY ACQUISITION PLC		C	1	2.B FE	970,106	104.9131	1,049,131	1,000,000	994,067	0	3,429	0	0	4.625	5.011	FA	17,472	46,250	09/17/2013	08/15/2023
06051G-JC-4	BANK OF AMERICA CORP			1,2,5	1.G FE	5,000,000	100.7327	5,036,636	5,000,000	5,000,000	0	0	0	0	1.486	1.486	MN	8,668	74,300	05/14/2020	05/19/2024
911684-88-4	UNITED STATES CELLULAR CORP			2	3.B FE	228,348	26.3200	240,460	228,400	228,348	0	0	0	0	5.500	5.501	MJSD	1,047	6,770	05/28/2021	06/01/2070
06406R-AH-0	BANK OF NEW YORK MELLON CORP				1.E FE	3,039,720	112.2808	3,368,425	3,000,000	3,027,578	0	(3,653)	0	0	3.850	3.686	AO	20,213	115,500	08/06/2018	04/28/2028
918453-AA-9	VZ IRVING TX REPACK TR				2.B PL	501,854	44.6100	758,370	1,700,000	808,775	0	60,917	0	0	0.088	5.772	N/A	819	1,580	12/12/2016	08/20/2036
06406R-AW-7	BANK OF NEW YORK MELLON CORP			2	1.E FE	3,000,000	97.7858	2,933,575	3,000,000	3,000,000	0	0	0	0	1.800	1.800	JJ	23,100	0	07/20/2021	07/28/2031
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	1,927,440	134.9975	2,699,949	2,000,000	1,946,285	0	1,900	0	0	6.625	6.911	JD	5,889	132,500	06/12/2007	06/15/2037
067316-AD-1	BACARDI LTD		C	1,2	2.C FE	9,962,700	102.8484	10,284,836	10,000,000	9,982,047	0	3,971	0	0	2.750	2.792	JJ	126,806	275,000	07/07/2016	07/15/2026
92556H-AB-3	VIACOMCBS INC			1,2	2.B FE	1,608,352	119.2431	1,788,647	1,500,000	1,594,027	0	(8,721)	0	0	4.950	4.094	JJ	34,238	74,250	04/30/2020	01/15/2031
06849R-AK-8	BARRICK NORTH AMERICA FINANCE LLC			1	2.B FE	810,145	136.2296	1,362,296	1,000,000	831,116	0	3,407	0	0	5.750	7.327	MN	9,583	57,500	09/30/2013	05/01/2043
929218-AA-3	CTL - VZ REPACK TRUST				2.B PL	763,717	53.0100	1,378,260	2,600,000	1,334,688	0	94,600	0	0	0.000	8.561	MON	0	1,130	12/11/2015	05/20/2035
06849V-AA-1	BARRICK GOLD FINANCE CO		C	1	2.B FE	6,179,250	122.2425	6,112,123	5,000,000	6,170,461	0	(8,789)	0	0	5.800	3.522	MN	37,056	0	11/10/2021	11/15/2034
95829T-AA-3	WESTERN GROUP HSG LP			1	1.C FE	973,612	146.6850	1,428,142	973,612	973,612	0	0	0	0	6.750	6.748	MS	19,351	65,719	03/06/2012	03/15/2057
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE I				1.F	4,013,400	107.4900	4,314,004	4,013,400	4,013,400	0	0	0	0	4.000	3.999	AO	40,134	160,536	10/19/2011	10/01/2031
97650W-AF-5	WINTRUST FINANCIAL CORP				2.B FE	750,000	105.5255	791,441	750,000	750,000	0	0	0	0	5.000	4.999	JD	1,875	37,500	06/10/2014	06/13/2024
07177M-AB-9	BAXALTA INC			1,2	2.B FE	2,958,467	107.8595	3,210,976	2,977,000	2,964,681	0	3,451	0	0	4.000	4.129	JD	2,646	119,080	06/07/2016	06/23/2025
98371#-AA-9	CTL - HOME DEPOT PASS CERT				1.C	2,190,739	105.5692	2,312,746	2,190,739	2,191,965	0	(551)	0	0	5.840	5.811	MON	27,416	106,746	11/13/2002	01/15/2024
071813-BQ-1	BAXTER INTERNATIONAL INC			1,2	2.B FE	4,995,200	103.6850	5,184,249	5,000,000	4,997,745	0	595	0	0	2.600	2.610	FA	49,111	130,000	08/10/2016	08/15/2026
BGH5HY-VF-5	AAL 2018-1 A				1.D PL	1,337,751	102.1993	1,367,172	1,337,751	1,337,751	0	0	0	0	4.140	4.140	JD	2,461	55,383	06/11/2018	06/15/2027
071813-CB-3	BAXTER INTERNATIONAL INC			1,2	2.B FE	9,990,600	94.8128	9,481,281	10,000,000	9,991,665	0	930	0	0	1.730	1.740	AO	43,250	158,103	10/29/2020	04/01/2031
BGH6PF-Y8-8	DYAL III ISSUER A			2	1.D PL	635,068	102.1532	648,743	635,068	635,068	0	0	0	0	4.400	4.400	N/A	1,242	27,865	06/11/2020	06/15/2040
07274E-AG-8	BAYER US FINANCE LLC			1	2.B FE	3,254,975	104.5413	3,273,187	3,131,000	3,174,500	0	(14,872)	0	0	3.375	2.849	AO	24,363	105,671	03/16/2016	10/08/2024

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
BGH6PL-E9-5	DYAL III ISSUER B			2	1.D PL	364,932	102.1532	372,789	364,932	364,932	0	0	0	0	4.400	4.400	N/A	714	16,012	06/11/2020	06/15/2040
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.B FE	2,017,500	111.7841	2,235,682	2,000,000	2,012,629	0	(1,432)	0	0	4.375	4.266	JD	3,889	87,500	07/23/2018	12/15/2028
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS	C			2.B	27,600	227.5903	68,277	300	27,722	0	122	0	0	0.000	0.348	MJSD	0	0	08/21/2020	09/30/2045
073685-AF-6	BEACON ROOFING SUPPLY INC			1,2	3.C FE	854,250	103.5390	880,082	850,000	852,871	0	(440)	0	0	4.500	4.422	MN	4,888	38,250	10/07/2019	11/15/2026
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L				2.B FE	1,500,000	100.9435	1,514,153	1,500,000	1,500,000	0	0	0	0	3.520	3.521	JD	26,547	45,613	08/11/2020	12/31/2039
0778FP-AF-6	BELL TELEPHONE COMPANY OF CANADA OR BELL	C		1,2	2.A FE	3,989,120	110.1417	4,405,667	4,000,000	3,989,316	0	196	0	0	3.650	3.665	MS	42,178	73,000	03/12/2021	03/17/2051
BGH6XY-HW-4	NATIONAL BASKETBALL ASSOCIATION				1.D FE	1,000,000	101.5020	1,015,020	1,000,000	1,000,000	0	0	0	0	2.410	2.410	N/A	1,004	24,100	11/24/2020	12/16/2023
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL	C		1,2	2.A FE	2,986,830	97.6440	2,929,320	3,000,000	2,987,289	0	288	0	0	2.150	2.197	FA	24,904	0	08/09/2021	02/15/2032
BGH706-GT-7	LENDLEASE ARMY PRA UNFUNDED				1.E Z	379,750	0.0001	0	379,750	379,750	0	0	0	0	0.650	0.650	APR	1,860	0	07/16/2021	04/01/2026
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	9,949,300	121.7701	12,177,005	10,000,000	9,953,062	0	1,647	0	0	4.200	4.229	FA	158,667	420,000	08/07/2018	08/15/2048
BGH7BE-C2-1	STADCO LA LLC				2.C PL	500,000	100.7620	503,810	500,000	500,000	0	0	0	0	3.750	3.750	FIMAN	2,396	5,208	07/14/2021	05/15/2056
08576P-AA-9	BERRY GLOBAL INC			1,2	3.B FE	427,840	101.5250	454,832	448,000	436,457	0	2,499	0	0	4.500	5.202	FA	7,616	24,175	04/04/2018	02/15/2026
BGH7LW-B6-2	LENDLEASE ARMY PRA TL 2022				1.E PL	639,000	100.1255	639,802	639,000	639,000	0	0	0	0	5.116	5.190	N/A	10,988	0	12/08/2021	07/01/2048
085770-AA-3	BERRY GLOBAL INC			1,2	2.C FE	1,728,458	103.4420	1,750,239	1,692,000	1,714,447	0	(4,036)	0	0	4.875	4.559	JJ	38,035	82,485	07/31/2019	07/15/2026
C8665*-AD-8	TFI INTERNATIONAL INC	C			2.C PL	1,000,000	98.0624	980,624	1,000,000	1,000,000	0	0	0	0	3.350	3.350	N/A	16,378	25,125	10/23/2020	01/05/2033
08658E-AA-5	CONOPCO INC				1.F FE	4,392,400	126.8452	6,342,261	5,000,000	4,724,496	0	34,051	0	0	6.625	7.749	AO	69,931	331,250	10/19/2000	04/15/2028
F1876N-BV-3	CNP ASSURANCES SA			D 2	2.A FE	403,250	101.8750	407,500	400,000	403,045	0	(205)	0	0	4.875	4.767	AO	4,607	9,750	04/08/2021	12/29/2049
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.B FE	1,966,340	108.4020	2,168,040	2,000,000	1,966,774	0	434	0	0	4.000	4.098	MN	9,778	40,000	05/12/2021	05/17/2051
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC	C			1.D PL	2,883,988	100.8093	2,934,327	2,910,770	2,884,410	0	421	0	0	3.800	3.859	MJSD	28,165	82,957	08/21/2020	09/30/2045
09062X-AG-8	BIOGEN INC			1,2	2.A FE	7,933,920	96.4874	7,718,994	8,000,000	7,936,517	0	1,704	0	0	3.150	3.193	MN	42,000	252,000	04/27/2020	05/01/2050
H919B9-YE-5	CREDIT SUISSE GROUP AG			D 2	3.C FE	815,630	102.5000	820,000	800,000	802,285	0	(4,307)	0	0	7.125	6.545	JJ	24,067	57,000	12/19/2018	12/29/2049
092114-AA-5	BLACK HILLS POWER INC			1	1.F FE	3,000,000	130.1465	3,904,395	3,000,000	3,000,000	0	0	0	0	7.230	7.228	FA	81,940	216,900	08/08/2002	08/15/2032
R16582-SH-8	DNB BANK ASA			D 2	2.B FE	411,340	101.1250	404,500	400,000	400,809	0	(3,474)	0	0	6.500	5.366	MAR	19,861	26,000	10/01/2018	12/29/2049
092114-AB-3	BLACK HILLS POWER INC			1	1.F FE	4,996,550	137.3735	6,868,677	5,000,000	4,998,045	0	846	0	0	6.125	6.129	MN	51,042	306,250	10/22/2009	11/01/2039
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C		2	1.G PL	2,872,118	99.5100	2,858,045	2,872,118	2,872,118	0	0	0	0	5.000	4.997	OCT	35,901	145,600	11/27/2019	10/01/2045
09247X-AP-6	BLACKROCK INC			1,2	1.D FE	1,983,800	108.7466	2,174,932	2,000,000	1,987,709	0	1,560	0	0	3.250	3.345	AO	11,014	65,000	04/17/2019	04/30/2029
09247X-AQ-4	BLACKROCK INC			1,2	1.D FE	7,993,600	103.0089	8,240,713	8,000,000	7,994,868	0	751	0	0	2.400	2.409	AO	32,533	192,000	01/16/2020	04/30/2030
09247X-AR-2	BLACKROCK INC			1,2	1.D FE	3,985,760	98.6555	3,946,220	4,000,000	3,987,824	0	1,279	0	0	1.900	1.937	JJ	32,300	76,000	04/27/2020	01/28/2031
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL	1,062,330	107.2903	1,072,903	1,000,000	1,062,179	0	(151)	0	0	3.650	3.266	MS	9,226	0	11/18/2021	03/31/2045
09659T-2C-4	BNP PARIBAS SA	C			2.A FE	5,000,000	95.8272	4,791,358	5,000,000	5,000,000	0	0	0	0	2.824	2.824	JJ	60,794	70,600	01/19/2021	01/26/2041
09659W-2P-8	BNP PARIBAS SA	C		2,5	1.G FE	6,548,675	101.4366	6,593,380	6,500,000	6,548,540	0	(135)	0	0	2.871	2.779	AO	37,323	57,420	12/16/2021	04/19/2032
097023-BR-5	BOEING CO			1,2	2.C FE	4,942,900	100.1912	5,009,559	5,000,000	4,973,182	0	5,782	0	0	2.250	2.378	JD	5,000	112,500	05/16/2016	06/15/2026
097023-CA-1	BOEING CO			1,2	2.C FE	4,877,390	104.6530	5,232,652	5,000,000	4,911,699	0	11,452	0	0	3.450	3.745	MN	28,750	172,500	10/30/2018	11/01/2028
099724-AM-8	BORGWARNER INC			1	2.A FE	504,608	111.8645	559,322	500,000	503,216	0	(729)	0	0	5.000	4.810	AO	6,250	25,000	10/12/2020	10/01/2025
103304-BU-4	BOYD GAMING CORP			1,2	4.B FE	500,000	102.0000	510,000	500,000	500,000	0	0	0	0	4.750	4.749	JD	1,979	23,750	08/24/2020	12/01/2027
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,000,000	110.8012	2,216,025	2,000,000	2,000,000	0	0	0	0	3.937	3.937	MS	21,872	78,740	09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,099,300	112.9639	2,259,278	2,000,000	2,073,115	0	(9,533)	0	0	4.234	3.607	MN	12,937	84,680	02/06/2019	11/06/2028
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	5,000,000	106.7165	5,335,825	5,000,000	5,000,000	0	0	0	0	3.410	3.409	FA	66,306	170,500	02/06/2019	02/11/2026
110122-BB-3	BRISTOL-MYERS SQUIBB CO			1	1.F FE	14,908,800	107.6641	16,149,613	15,000,000	14,949,852	0	9,485	0	0	3.250	3.321	FA	167,917	487,500	02/22/2017	02/27/2027
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,028,253	107.5838	3,157,584	2,935,000	3,006,260	0	(15,458)	0	0	3.200	2.598	JD	4,174	93,920	07/21/2020	06/15/2026
111013-AK-4	SKY LTD	C		1	1.G FE	4,978,300	102.2119	5,110,596	5,000,000	4,997,901	0	2,572	0	0	3.125	3.173	MN	15,191	156,250	11/19/2012	11/26/2022
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	4,979,450	106.3999	5,319,994	5,000,000	4,990,097	0	2,240	0	0	3.400	3.448	JD	1,889	170,000	06/21/2016	06/27/2026
11134L-AH-2	BROADCOM CORP			1,2	2.C FE	9,959,851	108.4918	10,849,179	10,000,000	9,976,075	0	4,815	0	0	3.875	3.928	JJ	178,681	387,500	02/23/2018	01/15/2027
11135F-BA-8	BROADCOM INC			1,2	2.C FE	1,139,980	113.9251	1,139,251	1,000,000	1,139,434	0	(546)	0	0	4.750	2.571	AO	10,028	0	12/16/2021	04/15/2029
11271L-AD-4	BROOKFIELD FINANCE INC	C		1,2	1.G FE	1,738,710	115.3895	1,730,843	1,500,000	1,737,758	0	(952)	0	0	4.850	2.376	MS	18,592	0	12/16/2021	03/29/2029
120568-AZ-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	2,493,400	108.5551	2,713,877	2,500,000	2,496,029	0	737	0	0	3.750	3.781	MS	25,000	93,750	09/18/2017	09/25/2027
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	4,987,350	107.6802	5,384,008	5,000,000	4,992,956	0	1,395	0	0	3.250	3.278	JD	7,222	162,500	03/06/2017	06/15/2027
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	1,131,480	121.0686	1,210,686	1,000,000	1,036,993	0	(7,941)	0	0	7.000	5.936	JD	3,111	70,000	02/25/2003	12/15/2025
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	4,192,600	126.7510	6,337,550	5,000,000	4,598,111	0	45,472	0	0	6.700	8.309	FA	139,583	335,000	10/18/2000	08/01/2028
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	499,565	141.9905	709,953	500,000	499,763	0	89	0	0	6.150	6.155	MN	5,125	30,750	04/10/2007	05/01/2037
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOLDING CO			1,2	4.C FE	2,285,305	100.9170	2,270,633	2,250,000	2,250,240	0	(7,978)	0	0	5.500	5.112	AO	26,125	123,750	06/03/2019	04/15/2024
124857-AX-1	VIACOMCBS INC			1,2	2.B FE	984,457	108.5402	1,085,402	1,000,000	988,907	0	1,566	0	0	3.700	3.897	JD	3,083	37,000	12/19/2018	06/01/2028
1248EP-CB-7	CCO HOLDINGS LLC			2	3.B FE	1,521,250	107.9135	1,618,703	1,500,000	1,515,759	0	(1,524)	0	0	5.375	5.202	JD	6,719	80,625	06/25/2019	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
1248EP-CD-3	CCO HOLDINGS LLC			1,2	3.B FE	2,830,375	104.0000	2,860,000	2,750,000	2,810,091	0	(11,940)	0	0	4.750	4.289	MS	43,542	130,625	07/30/2020	03/01/2030
1248EP-CN-1	CCO HOLDINGS LLC			1,2	3.B FE	517,500	102.8750	514,375	500,000	515,675	0	(869)	0	0	4.500	4.180	MN	3,750	22,500	06/01/2020	05/01/2032
12503M-AA-6	CBOE GLOBAL MARKETS INC			1,2	1.G FE	2,507,217	108.7956	2,719,890	2,500,000	2,504,040	0	(618)	0	0	3.650	3.614	JJ	42,837	91,250	01/10/2017	01/12/2027
12508E-AF-8	CDK GLOBAL INC			1,2	3.A FE	2,266,396	103.5000	2,277,000	2,200,000	2,244,911	0	(5,852)	0	0	4.875	4.497	JD	8,938	107,250	09/17/2019	06/01/2027
12508E-AJ-0	CDK GLOBAL INC			1,2	3.A FE	1,017,500	106.0000	1,060,000	1,000,000	1,014,474	0	(130)	0	0	5.250	5.151	MS	15,458	52,500	07/09/2019	05/15/2029
12513G-BA-6	CDW LLC			1,2	2.C FE	760,310	109.5790	794,448	725,000	737,391	0	(4,719)	0	0	5.500	4.739	JD	3,323	39,875	09/09/2016	12/01/2024
12513G-BD-0	CDW LLC			1,2	2.C FE	500,000	103.2500	516,250	500,000	500,000	0	0	0	0	4.250	4.250	AO	5,313	21,250	09/12/2019	04/01/2028
12527G-AD-5	CF INDUSTRIES INC			1	2.C FE	1,286,250	120.6140	1,809,210	1,500,000	1,302,164	0	4,631	0	0	4.950	6.057	JD	6,188	74,250	02/22/2019	06/01/2043
125523-AF-7	CIGNA CORP			1,2	2.A FE	1,627,295	104.0002	1,693,123	1,628,000	1,627,773	0	246	0	0	3.750	3.759	JJ	28,151	123,111	08/30/2019	07/15/2023
125523-AH-3	CIGNA CORP			1,2	2.A FE	2,996,317	113.7401	3,412,203	3,000,000	2,997,312	0	542	0	0	4.375	4.390	AO	27,708	131,250	08/30/2019	10/15/2028
125523-BZ-2	CIGNA CORP			1,2	2.A FE	4,979,079	110.5628	5,528,142	5,000,000	4,984,383	0	3,777	0	0	4.500	4.583	FA	78,750	225,000	07/15/2020	02/25/2026
125581-GQ-5	FIRST-CITIZENS BANK & TRUST CO			1	3.A FE	773,750	102.2280	766,710	750,000	752,686	0	(4,102)	0	0	5.000	4.406	FA	14,167	37,500	06/16/2016	08/15/2022
125581-GX-0	FIRST-CITIZENS BANK & TRUST CO				3.A FE	48,405	120.7500	56,753	47,000	48,018	0	(128)	0	0	6.125	5.704	MS	896	2,879	11/15/2018	03/09/2028
125581-GZ-5	FIRST-CITIZENS BANK & TRUST CO			2	3.A FE	375,000	102.9100	385,913	375,000	375,000	0	0	0	0	4.125	4.124	MN	2,063	15,469	11/07/2019	11/13/2029
12572Q-AJ-4	CME GROUP INC			1,2	1.D FE	2,999,520	111.3116	3,339,348	3,000,000	2,999,826	0	201	0	0	3.750	3.751	JD	5,000	112,500	06/14/2018	06/15/2028
125896-BP-4	CMS ENERGY CORP			1,2	2.B FE	2,492,075	106.5967	2,664,917	2,500,000	2,496,723	0	934	0	0	3.600	3.637	MN	11,500	90,000	11/04/2015	11/15/2025
125896-BS-8	CMS ENERGY CORP			1,2	2.B FE	5,991,060	107.3126	6,438,754	6,000,000	5,995,083	0	1,087	0	0	3.450	3.466	FA	78,200	207,000	02/08/2017	08/15/2027
12594K-AA-0	CNH INDUSTRIAL NV		C	1	2.C FE	1,015,570	105.0547	1,050,547	1,000,000	1,004,415	0	(2,551)	0	0	4.500	4.213	FA	17,000	22,500	05/01/2017	08/15/2023
12621E-AL-7	CNO FINANCIAL GROUP INC			1,2	2.C FE	1,257,344	114.9356	1,436,695	1,250,000	1,255,860	0	(568)	0	0	5.250	5.171	MN	5,651	65,625	05/30/2019	05/30/2029
126307-AQ-0	CSC HOLDINGS LLC			1,2	3.C FE	505,000	103.3750	516,875	500,000	502,446	0	(339)	0	0	5.500	5.392	AO	5,806	27,500	09/13/2016	04/15/2027
126307-AZ-0	CSC HOLDINGS LLC			1,2	3.C FE	529,990	107.0000	535,000	500,000	522,249	0	(2,560)	0	0	6.500	5.695	FA	13,542	32,500	06/03/2019	02/01/2029
126307-BD-8	CSC HOLDINGS LLC			1,2	4.C FE	516,250	94.6250	473,125	500,000	514,920	0	(726)	0	0	4.625	4.336	JD	1,927	23,125	08/03/2020	12/01/2030
12636Y-AA-0	CRH AMERICA FINANCE INC			1,2	2.A FE	1,985,420	106.7975	2,135,949	2,000,000	1,991,684	0	1,507	0	0	3.400	3.485	MN	9,822	68,000	05/02/2017	05/09/2027
12636Y-AC-6	CRH AMERICA FINANCE INC			1,2	2.A FE	2,913,090	110.2814	3,308,443	3,000,000	2,940,743	0	8,289	0	0	3.950	4.314	AO	28,638	118,500	05/31/2018	04/04/2028
126408-GU-1	CSX CORP			1,2	2.A FE	9,913,850	133.3968	13,339,680	10,000,000	9,931,601	0	3,035	0	0	5.500	5.558	AO	116,111	550,000	05/20/2011	04/15/2041
126408-HE-6	CSX CORP			1,2	2.A FE	4,979,800	104.2888	5,214,439	5,000,000	4,989,738	0	2,121	0	0	2.600	2.646	MN	21,667	130,000	10/13/2016	11/01/2026
126408-HM-8	CSX CORP			1,2	2.A FE	1,029,040	112.5192	1,125,192	1,000,000	1,021,883	0	(2,639)	0	0	4.250	3.888	MS	12,514	42,500	02/21/2019	03/15/2029
126408-HT-3	CSX CORP			1,2	2.A FE	4,635,100	92.7755	4,638,774	5,000,000	4,642,131	0	7,031	0	0	2.500	2.862	MN	15,972	116,319	02/05/2021	05/15/2051
12641L-BU-6	CSX CORP			1	2.A FE	2,721,825	128.8745	3,221,864	2,500,000	2,596,225	0	(10,469)	0	0	6.800	6.109	JD	14,167	170,000	02/18/2003	12/01/2028
126650-BR-0	CVS HEALTH CORP			1	2.B FE	5,980,320	138.7736	8,326,418	6,000,000	5,985,361	0	1,288	0	0	6.125	6.148	MS	108,208	367,500	09/08/2009	09/15/2039
126650-CQ-1	CVS HEALTH CORP			1,2	2.B FE	112,000	102.6334	114,949	112,000	112,000	0	0	0	0	4.750	4.745	JD	443	5,320	06/13/2016	12/01/2022
126650-DQ-0	CVS HEALTH CORP			1,2	2.B FE	249,970	96.0509	240,127	250,000	249,962	0	(8)	0	0	1.875	1.869	FA	1,602	3,281	12/07/2020	02/28/2031
12685J-AC-9	CABLE ONE INC			1,2	4.B FE	375,000	98.0000	367,500	375,000	375,000	0	0	0	0	4.000	4.000	MN	1,917	15,250	10/26/2020	11/15/2030
12686C-BB-4	CABLEVISION SYSTEMS CORP			1	4.C FE	1,000,000	102.5000	1,025,000	1,000,000	1,000,000	0	0	0	0	5.875	5.870	MS	17,299	58,750	09/13/2012	09/15/2022
12770R-AA-1	CAESARS RESORT COLLECTION LLC			1,2	4.A FE	504,688	104.4315	522,158	500,000	503,374	0	(795)	0	0	5.750	5.535	JJ	14,375	28,351	06/19/2020	07/01/2025
130789-S*-2	CALIFORNIA WATER SERVICE COMPANY				1.D	2,000,000	125.0000	2,500,000	2,000,000	2,000,000	0	0	0	0	7.110	7.109	N/A	23,700	71,100	04/22/2002	05/01/2032
131347-CK-0	CALPINE CORP			1,2	3.A FE	49,000	102.5990	50,274	49,000	49,000	0	0	0	0	5.250	5.248	JD	214	3,338	05/24/2016	06/01/2026
131347-CM-6	CALPINE CORP			1,2	3.A FE	1,503,750	103.5000	1,552,500	1,500,000	1,502,872	0	(319)	0	0	4.500	4.463	FA	25,500	67,500	12/11/2019	02/15/2028
131347-CN-4	CALPINE CORP			1,2	4.A FE	1,000,000	101.5160	1,015,160	1,000,000	1,000,000	0	0	0	0	5.125	5.124	MS	15,090	51,250	12/19/2019	03/15/2028
131347-CP-9	CALPINE CORP			1,2	4.A FE	250,000	98.6250	246,563	250,000	250,000	0	0	0	0	4.625	4.624	FA	4,818	11,273	07/27/2020	02/01/2029
131347-CQ-7	CALPINE CORP			1,2	4.A FE	500,625	100.0000	500,000	500,000	500,576	0	(26)	0	0	5.000	4.983	FA	10,417	24,375	07/28/2020	02/01/2031
134429-BJ-7	CAMPBELL SOUP CO			1,2	2.C FE	6,999,370	99.3786	6,956,501	7,000,000	6,999,611	0	202	0	0	2.375	2.376	AO	30,941	166,250	04/20/2020	04/24/2030
134429-BK-4	CAMPBELL SOUP CO			1,2	2.B FE	997,290	98.8038	988,038	1,000,000	997,423	0	95	0	0	3.125	3.139	AO	5,816	31,250	04/20/2020	04/24/2050
136375-BL-5	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	8,334,760	137.7620	11,020,956	8,000,000	8,212,290	0	(9,935)	0	0	6.250	5.947	FA	208,333	500,000	09/15/2004	08/01/2034
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO		A	1,2	1.F FE	4,980,850	104.5310	5,226,549	5,000,000	4,991,525	0	2,059	0	0	2.750	2.793	MS	45,833	137,500	02/18/2016	03/01/2026
136375-CZ-3	CANADIAN NATIONAL RAILWAY CO		C	1,2	1.F FE	880,839	93.4211	840,790	900,000	881,589	0	463	0	0	2.450	2.552	MN	3,675	22,050	04/29/2020	05/01/2050
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	5,020,275	104.0428	5,202,139	5,000,000	5,007,032	0	(2,129)	0	0	2.900	2.849	FA	60,417	145,000	04/21/2015	02/01/2025
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	3,996,320	111.4088	4,456,352	4,000,000	3,997,743	0	598	0	0	4.000	4.010	JD	13,333	160,000	05/14/2018	06/01/2028
14155#-AB-6	CARDINALS BALLPARK LLC			5	2.B	2,794,297	108.3431	3,027,428	2,794,297	2,794,297	0	0	0	0	5.770	5.768	MS	40,756	161,231	11/24/2003	09/30/2027
141781-BJ-2	CARGILL INC			1,2	1.F FE	1,970,660	120.5310	2,410,620	2,000,000	1,972,204	0	693	0	0	3.875	3.959	MN	8,181	77,500	05/20/2019	05/23/2049
141781-BM-5	CARGILL INC			1,2	1.F FE	3,995,360	98.9952	3,959,808	4,000,000	3,996,144	0	495	0	0	2.125	2.138	AO	16,056	85,000	04/20/2020	04/23/2030
141781-BQ-6	CARGILL INC			1,2	1.F FE	6,996,780	95.6998	6,698,985	7,000,000	6,997,093	0	313	0	0	1.700	1.705	FA	49,253	59,500	01/28/2021	02/02/2031
141781-BR-4	CARGILL INC			1,2	1.F FE	4,943,250	107.2688	5,363,439	5,000,000	4,944,062	0	812	0	0	3.125	3.184	MN	15,625	78,125	05/21/2021	05/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC			1,2	3.C FE	1,000,000	101.7720	1,017,720	1,000,000	1,000,000	0	0	0	0	4.750	4.749	FA	19,792	47,500	01/16/2020	02/01/2028
14308C-AA-1	FLY LEASING LTD		C	2	4.C FE	938,876	98.0000	906,500	925,000	937,306	0	(1,570)	0	0	7.000	6.470	AO	13,669	13,130	08/02/2021	10/15/2024
144285-AL-7	CARPENTER TECHNOLOGY CORP			1,2	3.C FE	618,473	106.3308	637,985	600,000	616,106	0	(978)	0	0	6.375	6.027	JJ	17,638	37,294	07/29/2020	07/15/2028
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	1,524,086	103.9000	1,558,500	1,500,000	1,515,233	0	(2,221)	0	0	5.000	4.789	JJ	34,583	75,000	06/24/2019	07/15/2027
14912L-5F-4	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	4,991,800	100.9560	5,047,802	5,000,000	4,999,701	0	1,009	0	0	2.850	2.865	JD	11,875	142,500	05/22/2012	06/01/2022
14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	4,996,600	103.4588	5,172,938	5,000,000	4,999,198	0	885	0	0	3.450	3.462	MN	22,042	172,500	05/09/2018	05/15/2023
14913R-2H-9	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	1,997,460	98.1218	1,962,437	2,000,000	1,998,033	0	506	0	0	0.800	0.826	MN	2,133	16,000	11/09/2020	11/13/2025
150190-AF-3	CEDAR FAIR LP			1,2	4.A FE	768,750	103.5000	776,250	750,000	763,340	0	(3,521)	0	0	5.500	4.914	MN	6,875	41,250	07/31/2020	05/01/2025
15073L-AA-1	CEDARS-SINAI HEALTH SYSTEM			1,2	1.D FE	2,000,000	99.8996	1,997,992	2,000,000	2,000,000	0	0	0	0	2.288	2.288	FA	3,813	0	11/17/2021	08/15/2031
15135#-BX-9	CENTENNIAL ENERGY HOLDING 10Y SR A				2.B	3,000,000	106.7166	3,201,498	3,000,000	3,000,000	0	0	0	0	4.530	4.530	N/A	32,843	67,950	03/28/2019	04/04/2029
15135B-AW-1	CENTENE CORP			1,2	3.A FE	500,000	101.6510	508,255	500,000	500,000	0	0	0	0	3.000	3.000	AO	3,167	15,333	09/23/2020	10/15/2030
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	4,994,200	103.0350	5,151,750	5,000,000	4,997,235	0	674	0	0	2.400	2.413	MS	40,000	120,000	08/08/2016	09/01/2026
153527-AM-8	CENTRAL GARDEN & PET CO			1,2	3.B FE	933,275	104.5000	1,045,000	1,000,000	952,757	0	6,378	0	0	5.125	6.065	FA	21,354	51,250	11/15/2018	02/01/2028
156504-AL-6	CENTURY COMMUNITIES INC			1,2	3.C FE	1,568,586	105.5000	1,582,500	1,500,000	1,541,561	0	(14,452)	0	0	6.750	5.578	JD	8,438	101,250	02/24/2020	06/01/2027
156700-BC-9	LUMEN TECHNOLOGIES INC			1,2	3.A FE	1,000,000	101.4550	1,014,550	1,000,000	1,000,000	0	0	0	0	4.000	3.999	FA	15,111	40,000	01/16/2020	02/15/2027
156700-BD-7	LUMEN TECHNOLOGIES INC			1,2	3.C FE	250,000	96.7500	241,875	250,000	250,000	0	0	0	0	4.500	4.499	JJ	5,188	7,125	11/23/2020	01/15/2029
15723R-AC-8	COLFAX CORP			1,2	3.B FE	395,037	103.3750	388,690	376,000	388,251	0	(2,086)	0	0	6.375	5.561	FA	9,055	31,054	06/03/2019	02/15/2026
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	500,000	102.4610	512,305	500,000	500,000	0	0	0	0	4.000	4.000	MS	5,889	9,556	03/08/2021	03/15/2031
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	2,998,050	114.5746	3,437,239	3,000,000	2,998,747	0	396	0	0	5.050	5.057	MS	38,296	151,500	01/14/2019	03/30/2029
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	1,059,922	110.8673	1,108,673	1,000,000	1,025,711	0	(8,400)	0	0	5.875	4.869	JD	163	58,750	05/09/2017	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	1,495,000	112.8980	1,693,469	1,500,000	1,496,791	0	632	0	0	5.125	5.170	JD	214	76,875	07/09/2018	06/30/2027
166756-AM-8	CHEVRON USA INC				1.D FE	5,062,500	110.8044	5,540,222	5,000,000	5,010,217	0	(4,222)	0	0	7.250	7.126	AO	76,528	362,500	12/04/2002	10/15/2023
166764-AT-7	CHEVRON CORP			1,2	1.D FE	5,000,000	100.1489	5,007,448	5,000,000	5,000,000	0	0	0	0	2.411	2.406	MS	39,514	120,550	02/24/2015	03/03/2022
171239-AJ-5	CHUBB INA HOLDINGS INC			1,2	1.F FE	11,685,023	102.5040	12,044,223	11,750,000	11,685,172	0	150	0	0	3.050	3.074	JD	42,806	0	11/15/2021	12/15/2061
17275R-BC-5	CISCO SYSTEMS INC			1	1.E FE	4,996,200	106.3252	5,316,261	5,000,000	4,998,608	0	707	0	0	2.950	2.945	FA	50,396	147,500	02/22/2016	02/28/2026
177376-AF-7	CITRIX SYSTEMS INC			1,2	2.B FE	1,009,860	101.5431	1,015,431	1,000,000	1,009,673	0	(187)	0	0	3.300	3.161	MS	11,000	0	10/21/2021	03/01/2030
18060T-AA-3	CLARIOS GLOBAL LP			1,2	4.A FE	227,080	104.7500	234,640	224,000	226,144	0	(509)	0	0	6.750	6.429	MN	1,932	15,915	05/15/2020	05/15/2025
184496-AN-7	CLEAN HARBORS INC			1,2	3.C FE	480,138	103.0000	468,650	455,000	468,840	0	(4,942)	0	0	4.875	3.641	JJ	10,228	22,181	09/10/2019	07/15/2027
184496-AP-2	CLEAN HARBORS INC			1,2	3.C FE	2,838,195	106.0000	2,823,840	2,664,000	2,789,313	0	(20,733)	0	0	5.125	4.122	JJ	62,956	136,530	10/30/2019	07/15/2029
18452M-AB-2	CLEAR CHANNEL INTERNATIONAL BV		C	1,2	4.B FE	1,281,250	103.7500	1,296,875	1,250,000	1,272,877	0	(5,200)	0	0	6.625	6.051	AO	20,703	95,924	07/30/2020	08/01/2025
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4.B FE	501,250	103.4760	517,380	500,000	500,864	0	(77)	0	0	5.125	5.089	FA	9,681	25,625	08/14/2019	08/15/2027
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.B FE	2,064,220	133.6731	2,673,462	2,000,000	2,050,200	0	(1,823)	0	0	5.950	5.698	JD	5,289	119,000	08/01/2013	12/15/2036
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATING CO			1	2.A FE	1,989,320	110.0964	2,201,927	2,000,000	1,997,644	0	1,075	0	0	5.500	5.548	FA	41,556	110,000	08/13/2009	08/15/2024
189054-AT-6	CLOROX CO			1,2	2.A FE	4,984,150	101.1375	5,056,874	5,000,000	4,998,803	0	1,858	0	0	3.050	3.084	MS	44,903	152,500	09/10/2012	09/15/2022
189054-AU-3	CLOROX CO			1,2	2.A FE	11,988,840	106.5325	12,783,895	12,000,000	11,996,810	0	1,686	0	0	3.500	3.510	JD	18,667	420,000	12/04/2014	12/15/2024
189054-AV-1	CLOROX CO			1,2	2.A FE	1,999,320	106.1966	2,123,932	2,000,000	1,999,639	0	120	0	0	3.100	3.103	AO	15,500	62,000	09/26/2017	10/01/2027
189054-AW-9	CLOROX CO			1,2	2.A FE	1,996,380	112.1427	2,242,854	2,000,000	1,997,663	0	460	0	0	3.900	3.921	MN	9,967	78,000	05/07/2018	05/15/2028
191098-AK-8	COCA-COLA CONSOLIDATED INC			1,2	2.B FE	4,998,750	107.8398	5,391,988	5,000,000	4,999,738	0	409	0	0	3.800	3.801	MN	19,000	190,000	11/20/2015	11/25/2025
191216-CM-0	COCA-COLA CO			1	1.E FE	1,199,568	101.7532	1,221,038	1,200,000	1,199,680	0	60	0	0	2.125	2.129	MS	8,146	25,500	09/04/2019	09/06/2029
191216-CT-5	COCA-COLA CO			1	1.E FE	3,986,600	110.8188	4,432,752	4,000,000	3,988,803	0	1,330	0	0	3.450	3.489	MS	36,800	138,000	03/20/2020	03/25/2030
191216-CV-0	COCA-COLA CO			1	1.E FE	997,960	96.6012	966,012	1,000,000	998,286	0	201	0	0	1.650	1.672	JD	1,375	41,250	04/29/2020	06/01/2030
191216-DC-1	COCA-COLA CO			1	1.F FE	8,944,740	96.3595	8,672,359	9,000,000	8,946,521	0	1,434	0	0	2.500	2.529	MS	66,250	223,125	09/14/2020	03/15/2051
191216-DL-1	COCA-COLA CO			1	1.E FE	1,968,040	106.2590	2,125,180	2,000,000	1,968,604	0	564	0	0	3.000	3.082	MS	19,333	30,000	03/01/2021	03/05/2051
191216-DP-2	COCA-COLA CO			1	1.E FE	1,998,340	101.7563	2,035,125	2,000,000	1,998,437	0	97	0	0	2.250	2.259	JJ	22,000	7,500	04/28/2021	01/05/2032
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1,2	1.F FE	2,969,160	102.2760	3,068,280	3,000,000	2,974,569	0	2,869	0	0	2.750	2.869	JJ	36,438	82,500	01/08/2020	01/22/2030
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.F FE	4,980,200	94.2400	4,712,000	5,000,000	4,982,257	0	1,565	0	0	1.850	1.887	MS	30,833	92,500	08/26/2020	09/01/2032
195674-H#-6	NATIONAL GRID / COLONIAL GAS				1.F	6,000,000	103.7817	6,226,902	6,000,000	6,004,255	0	(5,353)	0	0	8.800	8.650	N/A	1,467	528,000	04/01/1992	07/01/2022
195869-AJ-1	COLONIAL PIPELINE CO			1	1.G FE	2,997,810	132.0721	3,962,164	3,000,000	2,999,441	0	796	0	0	6.580	6.554	FA	67,445	197,400	08/20/2002	08/28/2032
20030N-BH-3	COMCAST CORP			1	1.G FE	2,974,830	117.1877	3,515,630	3,000,000	2,983,722	0	1,335	0	0	4.250	4.312	JJ	58,792	127,500	01/08/2013	01/15/2033
20030N-BY-6	COMCAST CORP			1,2	1.G FE	4,990,150	107.4880	5,374,402	5,000,000	4,994,819	0	1,160	0	0	3.300	3.322	FA	68,750	165,000	01/05/2017	02/01/2027
20030N-CU-3	COMCAST CORP			1,2	1.G FE	2,998,290	115.5227	3,465,681	3,000,000	2,998,847	0	301	0	0	4.250	4.255	AO	26,917	127,500	10/02/2018	10/15/2030
20030N-DA-6	COMCAST CORP			1,2	1.G FE	3,994,040	103.8132	4,152,530	4,000,000	3,995,265	0	631	0	0	2.650	2.666	FA	44,167	106,000	10/29/2019	02/01/2030
200340-AT-4	COMERICA INC			2	2.A FE	996,250	111.8436	1,118,436	1,000,000	997,251	0	394	0	0	4.000	4.045	FA	16,667	40,000	01/28/2019	02/01/2029

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
201723-AK-9	COMMERCIAL METALS CO			1,2	3.A FE	976,250	103.0000	1,030,000	1,000,000	995,342	0	3,274	0	0	4.875	5.230	MN	6,229	48,750	01/26/2015	05/15/2023
201723-AL-7	COMMERCIAL METALS CO			1,2	3.A FE	1,207,074	104.0000	1,278,160	1,229,000	1,214,003	0	2,300	0	0	5.375	5.631	JJ	30,460	66,059	07/06/2018	07/15/2027
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		C	2	2.A FE	1,051,910	104.6474	1,046,474	1,000,000	1,051,730	0	(180)	0	0	3.610	2.856	MS	10,930	0	12/16/2021	09/12/2034
202795-HK-9	COMMONWEALTH EDISON CO			1	1.F FE	9,591,900	137.2597	13,725,967	10,000,000	9,715,333	0	12,906	0	0	5.900	6.204	MS	173,722	590,000	03/16/2007	03/15/2036
202795-JR-2	COMMONWEALTH EDISON CO			1,2	1.F FE	2,990,880	100.0908	3,002,725	3,000,000	2,992,473	0	895	0	0	2.200	2.234	MS	22,000	66,000	02/18/2020	03/01/2030
202795-JS-0	COMMONWEALTH EDISON CO			1,2	1.F FE	5,991,720	101.8502	6,111,010	6,000,000	5,992,254	0	387	0	0	3.000	3.007	MS	60,000	180,000	02/18/2020	03/01/2050
20274O-KF-5	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	6,933,010	97.7574	6,843,021	7,000,000	6,934,845	0	1,835	0	0	1.875	1.981	MS	38,646	0	09/08/2021	09/15/2031
20338Q-AD-5	COMMSCOPE INC			1,2	4.B FE	1,011,875	103.0000	1,030,000	1,000,000	1,004,648	0	(899)	0	0	6.000	5.871	MS	20,000	60,000	07/29/2019	03/01/2026
205887-BR-2	CONAGRA BRANDS INC			1,2	2.C FE	1,474,364	101.9015	1,506,104	1,478,000	1,477,595	0	444	0	0	3.200	3.226	JJ	20,495	47,296	01/15/2013	01/25/2023
206201-C*-4	UNITIL ENERGY SYSTEMS INC				1.F	7,000,000	116.6805	8,167,635	7,000,000	7,002,751	0	202	0	0	6.960	6.953	N/A	40,600	487,200	06/29/1998	09/01/2028
207597-EJ-0	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	1,993,200	106.4033	2,128,067	2,000,000	1,996,270	0	737	0	0	3.200	3.239	MS	18,844	64,000	03/02/2017	03/15/2027
207597-EN-1	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	3,989,200	98.5836	3,943,345	4,000,000	3,989,745	0	545	0	0	2.050	2.080	JJ	41,228	0	06/21/2021	07/01/2031
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC			1,2	4.B FE	509,375	105.0000	525,000	500,000	507,836	0	(850)	0	0	6.500	6.212	AO	8,125	32,410	10/02/2020	10/01/2028
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	5,975,580	103.4153	6,204,916	6,000,000	5,987,358	0	2,604	0	0	2.900	2.946	JD	14,500	174,000	11/10/2016	12/01/2026
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	6,998,810	109.3692	7,655,843	7,000,000	6,999,604	0	522	0	0	3.800	3.801	MN	33,989	266,000	05/07/2018	05/15/2028
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	6,953,660	114.6521	8,025,646	7,000,000	6,955,481	0	1,207	0	0	3.950	3.988	AO	69,125	276,500	03/26/2020	04/01/2050
209115-A*-5	CONSOLIDATED EDISON INC				2.A	8,596,504	103.7169	8,916,027	8,596,504	8,596,504	0	0	0	0	8.710	8.677	JD	2,080	750,728	06/20/2008	06/30/2022
21036P-AY-4	CONSTELLATION BRANDS INC			1,2	2.B FE	3,992,280	108.0505	4,322,020	4,000,000	3,995,148	0	911	0	0	3.600	3.622	FA	54,400	144,000	01/29/2018	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC			1,2	2.B FE	1,822,100	113.7504	2,275,008	2,000,000	1,832,757	0	3,388	0	0	4.100	4.657	FA	30,978	82,000	07/24/2018	02/15/2048
210371-AF-7	EXELON CORP			1	2.B FE	3,001,260	140.9663	4,228,989	3,000,000	3,001,286	0	484	0	0	7.600	7.594	AO	57,000	228,000	05/16/2002	04/01/2032
210571-A@-4	AQUA ILLINOIS INC				1.E	3,000,000	119.2770	3,578,310	3,000,000	2,951,953	0	11,702	0	0	7.630	8.143	N/A	76,300	228,900	05/09/1995	09/01/2025
22160K-AP-0	COSTCO WHOLESALE CORP			1,2	1.D FE	7,986,000	96.9789	7,758,309	8,000,000	7,988,299	0	1,393	0	0	1.600	1.619	AO	25,244	128,000	04/16/2020	04/20/2030
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	4,976,100	107.4886	5,374,431	5,000,000	4,985,788	0	2,505	0	0	3.500	3.556	FA	66,111	175,000	07/24/2017	08/15/2027
224044-CL-9	COX COMMUNICATIONS INC			1,2	2.B FE	3,688,493	94.3074	3,489,375	3,700,000	3,689,909	0	1,113	0	0	1.800	1.834	AO	16,650	69,190	09/10/2020	10/01/2030
224044-CM-7	COX COMMUNICATIONS INC			1,2	2.B FE	2,975,700	93.7214	2,811,642	3,000,000	2,976,471	0	625	0	0	2.950	2.991	AO	22,125	91,942	09/10/2020	10/01/2050
224044-CP-0	COX COMMUNICATIONS INC			1,2	2.B FE	2,983,050	105.1150	3,153,451	3,000,000	2,983,399	0	349	0	0	3.600	3.631	JD	4,800	57,900	05/18/2021	06/15/2051
224399-AR-6	CRANE CO			1,2	2.B FE	2,999,760	105.3996	3,161,987	3,000,000	3,000,139	0	222	0	0	4.450	4.447	JD	5,933	133,500	12/10/2013	12/15/2023
225310-AM-3	CREDIT ACCEPTANCE CORP			1,2	3.C FE	789,375	104.0840	780,630	750,000	777,065	0	(10,738)	0	0	6.625	4.942	MS	14,630	49,688	11/05/2020	03/15/2026
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	3.C FE	1,775,815	102.2500	1,789,375	1,750,000	1,759,825	0	(2,642)	0	0	5.750	5.558	AO	25,156	100,625	08/30/2019	04/01/2025
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	3.C FE	244,375	101.8750	254,688	250,000	245,874	0	678	0	0	5.625	5.991	MN	2,344	14,063	08/15/2019	05/01/2027
226829-AA-7	CROCKETT COGENERATION A CALIFORNIA LP			1	4.C FE	783,763	94.2500	738,696	783,763	783,769	0	7	0	0	5.869	5.911	MJSD	128	49,576	03/10/2005	03/30/2025
228187-AB-6	CROWN AMERICAS LLC			1,2	3.C FE	1,796,685	102.5000	1,793,750	1,750,000	1,775,420	0	(6,685)	0	0	4.750	4.270	FA	34,635	83,125	09/18/2019	02/01/2026
22822V-AH-4	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	3,997,200	107.4963	4,299,853	4,000,000	3,998,489	0	452	0	0	3.650	3.657	MS	48,667	146,000	07/25/2017	09/01/2027
22822V-AW-1	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	4,977,300	95.8042	4,790,211	5,000,000	4,979,165	0	1,865	0	0	2.100	2.150	AO	26,250	65,625	02/08/2021	04/01/2031
22822V-AX-9	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	4,977,900	97.6568	4,882,840	5,000,000	4,978,784	0	884	0	0	2.900	2.929	AO	36,250	90,625	02/08/2021	04/01/2041
22822V-AY-7	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	1,496,145	99.3734	1,490,601	1,500,000	1,496,357	0	212	0	0	2.500	2.529	JJ	18,958	0	06/15/2021	07/15/2031
23291K-AH-8	DH EUROPE FINANCE II SARL		D	1,2	2.A FE	2,997,090	103.4173	3,102,519	3,000,000	2,997,737	0	350	0	0	2.600	2.611	MN	9,967	78,000	10/30/2019	11/15/2029
23311V-AH-0	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	254,281	113.0000	284,760	252,000	253,814	0	(176)	0	0	5.125	5.005	MN	1,650	12,915	06/03/2019	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	1,001,250	113.0000	1,130,000	1,000,000	1,001,074	0	(100)	0	0	5.625	5.601	JJ	25,938	59,531	06/17/2020	07/15/2027
233293-AR-0	DPL INC			1,2	3.A FE	500,000	104.5390	522,695	500,000	500,000	0	0	0	0	4.125	4.123	JJ	10,313	21,313	06/17/2020	07/01/2025
23330J-AA-9	DP WORLD LTD (UAE)		C		2.C FE	9,991,100	131.4926	13,149,260	10,000,000	9,994,791	0	1,677	0	0	6.850	6.855	JJ	340,597	685,000	06/21/2007	07/02/2037
23331A-BH-1	D R HORTON INC			1,2	2.B FE	268,438	106.2257	265,564	250,000	253,945	0	(2,688)	0	0	5.750	4.554	FA	5,431	14,375	05/11/2015	08/15/2023
23334B-AA-2	DTE ENERGY CENTER LLC			1	2.C FE	1,100,550	106.8729	1,176,189	1,100,550	1,100,791	0	267	0	0	7.458	7.428	AO	13,908	89,721	05/17/2004	04/30/2024
23338V-AB-2	DTE ELECTRIC CO			1,2	1.F FE	4,979,550	104.7163	5,235,816	5,000,000	4,995,242	0	2,308	0	0	3.650	3.695	MS	53,736	182,500	08/20/2013	03/15/2024
23338V-AK-2	DTE ELECTRIC CO			1,2	1.E FE	2,996,520	100.3628	3,010,883	3,000,000	2,997,161	0	376	0	0	2.250	2.263	MS	22,500	67,500	02/11/2020	03/01/2030
23338V-AL-0	DTE ELECTRIC CO			1,2	1.F FE	2,998,800	101.1425	3,034,275	3,000,000	2,998,948	0	127	0	0	2.950	2.952	MS	29,500	88,500	02/11/2020	03/01/2050
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		C	1,2	3.B FE	104,000	102.3750	106,470	104,000	104,000	0	0	0	0	5.750	5.749	AO	1,262	5,980	03/21/2017	04/15/2025
235851-AV-4	DANAHER CORP			1,2	2.A FE	3,958,800	95.7104	3,828,417	4,000,000	3,960,021	0	1,007	0	0	2.600	2.650	AO	26,000	102,556	09/29/2020	10/01/2050
23636T-AE-0	DANONE SA		C	1,2	2.A FE	4,000,000	105.2774	4,211,097	4,000,000	4,000,000	0	0	0	0	2.947	2.947	MN	19,319	117,880	10/26/2016	11/02/2026
237266-AH-4	DARLING INGREDIENTS INC			1,2	3.A FE	1,619,750	103.2500	1,600,375	1,550,000	1,592,311	0	(7,692)	0	0	5.250	4.750	AO	17,179	81,375	07/29/2019	04/15/2027
23918K-AS-7	DAVITA INC			1,2	4.A FE	2,250,000	102.3750	2,303,438	2,250,000	2,250,000	0	0	0	0	4.625	4.624	JD	8,672	104,063	05/26/2020	06/01/2030
23918K-AT-5	DAVITA INC			1,2	4.A FE	1,000,000	97.2500	972,500	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	14,167	37,917	08/06/2020	02/15/2031
244199-BE-4	DEERE & CO			2	1.F FE	4,987,300	100.4435	5,022,177	5,000,000	4,999,455	0	1,488	0	0	2.600	2.625	JD	8,306	130,000	06/05/2012	06/08/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24422E-RT-8	JOHN DEERE CAPITAL CORP				1.F FE	4,986,300	102.2284	5,111,422	5,000,000	4,998,524	0	1,538	0	0	2.800	2.828	JJ	59,889	140,000	06/26/2012	01/27/2023
24422E-TG-4	JOHN DEERE CAPITAL CORP				1.F FE	5,104,300	102.4729	5,123,644	5,000,000	5,019,131	0	(15,762)	0	0	2.800	2.467	MS	44,722	140,000	04/08/2016	03/06/2023
24422E-UU-1	JOHN DEERE CAPITAL CORP				1.F FE	2,492,250	110.2282	2,755,704	2,500,000	2,494,279	0	811	0	0	3.450	3.486	MS	27,313	86,250	03/04/2019	03/07/2029
247361-ZZ-4	DELTA AIR LINES INC			1,2	3.A FE	1,581,750	117.7162	1,883,459	1,600,000	1,586,389	0	3,170	0	0	7.375	7.623	JJ	54,411	128,817	07/27/2020	01/15/2026
250847-EA-4	DTE ELECTRIC CO			1	1.F FE	3,583,680	132.5159	5,300,634	4,000,000	3,684,779	0	11,769	0	0	5.700	6.507	AO	57,000	228,000	05/07/2009	10/01/2037
25179M-BB-8	DEVON ENERGY CORP			1,2	2.A FE	228,750	109.2313	218,463	200,000	220,674	0	(8,076)	0	0	8.250	0.880	FA	6,875	8,250	06/09/2021	08/01/2023
25243Y-AY-5	DIAGEO CAPITAL PLC		C	1,2	1.G FE	7,483,275	104.1345	7,810,089	7,500,000	7,494,523	0	3,423	0	0	3.500	3.544	MS	75,104	262,500	05/15/2018	09/18/2023
25243Y-BB-4	DIAGEO CAPITAL PLC		C	1,2	1.G FE	2,972,880	102.2215	3,066,645	3,000,000	2,978,442	0	2,558	0	0	2.375	2.477	AO	13,260	71,250	09/30/2019	10/24/2029
25248*-AA-7	DHL EXPRESS/DEUTSCHE POST SR GTD N				2.A	129,724	103.9738	135,556	130,375	130,179	0	212	0	0	5.605	5.765	N/A	3,370	7,308	01/31/2013	12/29/2022
254687-DZ-6	WALT DISNEY CO				1.G FE	6,341,462	139.8736	6,993,682	5,000,000	6,197,606	0	(70,032)	0	0	6.200	3.836	JD	13,778	310,000	11/27/2019	12/15/2034
254687-FV-3	WALT DISNEY CO			1	1.G FE	1,496,115	101.0927	1,516,391	1,500,000	1,497,213	0	683	0	0	1.750	1.798	JJ	12,250	30,625	05/11/2020	01/13/2026
25468P-DM-5	TWDC ENTERPRISES 18 CORP			1	2.A FE	8,321,245	100.9010	8,576,586	8,500,000	8,414,079	0	17,909	0	0	1.850	2.083	JJ	65,958	157,250	07/07/2016	07/30/2026
25470X-AW-5	DISH DBS CORP			1	4.C FE	851,875	102.6340	903,179	880,000	863,648	0	5,176	0	0	5.875	6.595	MN	6,606	51,700	07/29/2019	11/15/2024
25470X-AY-1	DISH DBS CORP			1	4.C FE	582,425	105.5000	527,500	500,000	545,601	0	(8,662)	0	0	7.750	5.438	JJ	19,375	38,750	05/01/2017	07/01/2026
260003-AM-0	DOVER CORP			1,2	2.A FE	4,961,250	105.6787	5,283,934	5,000,000	4,983,760	0	4,135	0	0	3.150	3.240	MN	20,125	157,500	10/29/2015	11/15/2025
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	10,000,000	115.9159	11,591,594	10,000,000	10,000,000	0	0	0	0	4.725	4.724	MN	60,375	472,500	11/14/2018	11/15/2028
26441C-AX-3	DUKE ENERGY CORP			1,2	2.B FE	2,492,975	105.2508	2,631,271	2,500,000	2,495,878	0	767	0	0	3.150	3.182	FA	29,750	78,750	08/07/2017	08/15/2027
26441C-BM-6	DUKE ENERGY CORP			1,2	2.B FE	9,975,200	101.7766	10,177,662	10,000,000	9,976,065	0	865	0	0	3.300	3.317	JD	14,667	169,583	06/07/2021	06/15/2041
26441C-BN-4	DUKE ENERGY CORP			1,2	2.B FE	4,998,150	103.6440	5,182,199	5,000,000	4,998,377	0	227	0	0	3.500	3.502	JD	7,778	89,931	06/07/2021	06/15/2051
26443T-AC-0	DUKE ENERGY INDIANA LLC			1,2	1.F FE	3,995,080	97.6468	3,905,872	4,000,000	3,995,373	0	208	0	0	2.750	2.756	AO	27,500	110,000	03/10/2020	04/01/2050
26884T-AP-7	ERAC USA FINANCE LLC			1,2	2.A FE	7,984,880	107.5628	8,605,020	8,000,000	7,993,928	0	1,963	0	0	3.800	3.821	MN	50,667	152,000	11/02/2015	11/01/2025
276480-AG-5	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	2,987,940	103.2149	3,096,448	3,000,000	2,990,356	0	1,246	0	0	3.000	3.046	MN	11,500	93,000	11/18/2019	11/15/2029
277432-AD-2	EASTMAN CHEMICAL CO				2.C FE	3,023,880	126.9408	3,808,224	3,000,000	3,009,506	0	(799)	0	0	7.600	7.523	FA	95,000	228,000	05/09/2002	02/01/2027
278058-AW-2	EATON CORP		C		2.A FE	1,208,840	136.9469	1,369,469	1,000,000	1,098,051	0	(9,304)	0	0	7.650	6.065	MN	9,775	76,500	11/20/2002	11/15/2029
278062-AD-6	EATON CORP			1	2.A FE	4,984,921	115.0433	5,752,164	5,000,000	4,990,365	0	1,060	0	0	4.000	4.022	MN	32,778	200,000	11/19/2013	11/02/2032
278062-AG-9	EATON CORP			1,2	2.A FE	2,500,000	106.4580	2,661,451	2,500,000	2,500,000	0	0	0	0	3.103	3.103	MS	22,842	77,575	09/06/2017	09/15/2027
278642-AY-9	EBAY INC			1,2	2.A FE	2,998,680	101.0897	3,032,691	3,000,000	2,998,792	0	112	0	0	2.600	2.605	MN	11,050	39,000	05/03/2021	05/10/2031
278865-AV-2	ECOLAB INC			1,2	1.G FE	5,981,100	105.0605	6,303,627	6,000,000	5,990,422	0	2,028	0	0	2.700	2.736	MN	27,000	162,000	10/13/2016	11/01/2026
28228P-AB-7	EG GLOBAL FINANCE PLC		C	2	4.C FE	801,563	103.6250	777,188	750,000	779,158	0	(9,847)	0	0	8.500	6.146	AO	10,802	63,750	12/18/2019	10/30/2025
28470R-AH-5	CAESARS ENTERTAINMENT INC			1,2	4.B FE	1,285,160	104.9625	1,312,031	1,250,000	1,278,520	0	(3,196)	0	0	6.250	5.831	JJ	39,063	77,040	07/30/2020	07/01/2025
285512-AE-9	ELECTRONIC ARTS INC			1,2	2.A FE	4,986,350	95.9546	4,797,728	5,000,000	4,987,494	0	1,144	0	0	1.850	1.880	FA	34,944	47,278	02/09/2021	02/15/2031
285512-AF-6	ELECTRONIC ARTS INC			1,2	2.A FE	4,973,300	94.5950	4,729,752	5,000,000	4,973,883	0	583	0	0	2.950	2.977	FA	55,722	75,389	02/09/2021	02/15/2051
28932M-AD-7	ELM ROAD GENERATING STATION SUPERCRITICA			1	1.F FE	4,000,000	128.5694	5,142,775	4,000,000	4,000,000	0	0	0	0	6.090	6.089	FA	94,733	243,600	02/03/2010	02/11/2040
29103D-AT-3	EMERA US FINANCE LP			1,2	2.C FE	3,500,000	98.3294	3,441,530	3,500,000	3,500,000	0	0	0	0	2.639	2.639	JD	4,105	49,005	05/25/2021	06/15/2031
29250N-BE-4	ENBRIDGE INC		C	1,2	2.A FE	1,995,080	101.7485	2,034,971	2,000,000	1,995,254	0	174	0	0	3.400	3.413	FA	34,567	0	06/24/2021	08/01/2051
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP			1,2	3.B FE	1,588,125	105.9270	1,588,905	1,500,000	1,559,746	0	(14,603)	0	0	5.750	4.553	JJ	36,177	86,250	01/03/2020	01/30/2028
29273R-AS-8	ENERGY TRANSFER LP			1,2	2.C FE	1,997,980	101.9452	2,038,903	2,000,000	1,999,811	0	292	0	0	3.600	3.608	FA	30,000	72,000	01/14/2013	02/01/2023
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV		D	1	2.A FE	2,962,860	106.9706	3,209,119	3,000,000	2,976,297	0	3,447	0	0	3.500	3.642	AO	24,792	105,000	10/03/2017	04/06/2028
29278G-AQ-1	ENEL FINANCE INTERNATIONAL NV		C	1,2	2.A FE	4,938,450	96.1574	4,807,872	5,000,000	4,939,639	0	1,189	0	0	2.875	2.957	JJ	67,483	0	07/07/2021	07/12/2041
29278N-AN-3	ENERGY TRANSFER LP			1,2	2.C FE	810,362	114.0752	855,564	750,000	792,023	0	(7,061)	0	0	5.500	4.280	JD	3,438	41,250	03/27/2019	06/01/2027
29336T-AA-8	ENLINK MIDSTREAM LLC			1,2	3.A FE	1,552,973	102.2500	1,677,923	1,641,000	1,568,015	0	7,849	0	0	5.375	6.131	JD	7,350	88,204	12/30/2019	06/01/2029
29364W-AZ-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	1,999,020	105.3467	2,106,934	2,000,000	1,999,489	0	160	0	0	3.120	3.125	MS	20,800	62,400	05/17/2017	09/01/2027
29365P-AP-7	ENTERGY UTILITY AFFILIATES LLC			1	1.F FE	2,997,600	111.0510	3,331,529	3,000,000	2,999,634	0	430	0	0	5.590	5.595	AO	41,925	167,700	09/29/2009	10/01/2024
29365T-AK-0	ENTERGY TEXAS INC			1,2	2.A FE	2,988,900	93.8722	2,816,166	3,000,000	2,990,150	0	1,008	0	0	1.750	1.789	MS	15,458	50,167	09/28/2020	03/15/2031
293791-AF-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	2,111,100	135.2474	2,704,948	2,000,000	2,067,280	0	(3,688)	0	0	6.875	6.447	MS	45,833	137,500	01/22/2004	03/01/2033
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	9,990,800	102.3310	10,233,103	10,000,000	9,998,970	0	1,271	0	0	3.350	3.358	MS	98,639	335,000	03/11/2013	03/15/2023
29444U-BS-4	EQUINIX INC			1,2	2.B FE	4,975,900	100.0454	5,002,269	5,000,000	4,977,294	0	1,394	0	0	2.500	2.555	MN	15,972	61,806	05/03/2021	05/15/2031
29444U-BT-2	EQUINIX INC			1,2	2.B FE	4,958,900	102.3445	5,117,224	5,000,000	4,960,066	0	1,166	0	0	3.400	3.443	FA	105,778	0	05/03/2021	02/15/2052
29446M-AB-8	EQUINOR ASA		C	1,2	1.D FE	2,995,020	109.9469	3,298,406	3,000,000	2,996,611	0	596	0	0	3.625	3.644	MS	33,531	108,750	09/05/2018	09/10/2028
294829-AA-4	TELEFONAKTIEBOLAGET LM ERICSSON		C	1	2.C FE	4,979,250	101.1250	5,056,250	5,000,000	4,999,239	0	2,611	0	0	4.125	4.167	MN	26,354	206,250	05/02/2012	05/15/2022
29670G-AD-4	ESSENTIAL UTILITIES INC			1,2	2.B FE	3,100,000	101.6786	3,152,036	3,100,000	3,100,000	0	0	0	0	2.704	2.704	AO	17,696	83,824	04/13/2020	04/15/2030
29736R-AP-5	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	2,971,380	102.0886	3,062,658	3,000,000	2,976,911	0	2,697	0	0	2.375	2.483	JD	5,938	71,250	11/19/2019	12/01/2029
30034W-AB-2	EVERGY INC			1,2	2.B FE	2,495,675	102.4526	2,561,314	2,500,000	2,496,639	0	467	0	0	2.900	2.919	MS	21,347	72,500	09/05/2019	09/15/2029

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
30036F-AA-9	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	9,959,100	107.5832	10,758,315	10,000,000	9,960,907	0	1,233	0	0	3.450	3.472	AO	72,833	345,000	04/02/2020	04/15/2050
30040W-AB-4	EVERSOURCE ENERGY			1,2	2.A FE	6,978,720	104.9962	7,349,732	7,000,000	6,990,445	0	2,394	0	0	3.350	3.385	MS	69,047	234,500	03/07/2016	03/15/2026
302155-AT-3	EXPORT-IMPORT BANK OF THE UNITED STATES				2.B	1	100.0000	1	1	1	0	0	0	0	3.348	3.348	N/A	0	0	06/02/2010	12/17/2021
30217A-AB-9	EXPERIAN FINANCE PLC		C	1,2	2.A FE	999,190	111.1095	1,111,095	1,000,000	999,457	0	137	0	0	4.250	4.259	FA	17,708	42,500	01/24/2019	02/01/2029
30217A-AC-7	EXPERIAN FINANCE PLC		C	1,2	2.A FE	1,484,550	102.2957	1,534,435	1,500,000	1,487,352	0	1,406	0	0	2.750	2.866	MS	12,948	41,250	12/03/2019	03/08/2030
30231G-BE-1	EXXON MOBIL CORP			1,2	1.D FE	2,500,000	102.6604	2,566,511	2,500,000	2,500,000	0	0	0	0	2.440	2.440	FA	22,875	61,000	08/13/2019	08/16/2029
306279-B@-8	SOUTHERN UNION (FALL RIVER GAS)				2.A PL	6,219,767	120.0000	7,200,000	6,000,000	6,085,539	0	(10,096)	0	0	7.240	6.944	N/A	19,307	434,400	09/18/1997	12/15/2027
31428X-AT-3	FEDEX CORP			1	2.B FE	1,969,600	110.0897	2,201,795	2,000,000	1,975,773	0	869	0	0	3.875	3.962	FA	32,292	77,500	07/24/2012	08/01/2042
31428X-BR-6	FEDEX CORP			1,2	2.B FE	1,997,580	113.0792	2,261,585	2,000,000	1,998,367	0	336	0	0	4.200	4.214	AO	17,267	84,000	10/15/2018	10/17/2028
31428X-CD-6	FEDEX CORP			1,2	2.B FE	2,990,130	100.3127	3,009,380	3,000,000	2,990,780	0	650	0	0	2.400	2.437	MN	9,200	39,200	04/20/2021	05/15/2031
31428X-CE-4	FEDEX CORP			1,2	2.B FE	2,988,120	102.4394	3,073,181	3,000,000	2,988,517	0	397	0	0	3.250	3.277	MN	12,458	53,083	04/20/2021	05/15/2041
314890-AA-2	FERGUSON FINANCE PLC		C	1,2	2.B FE	2,989,500	112.7171	3,381,514	3,000,000	2,992,577	0	1,165	0	0	4.500	4.543	AO	25,125	135,000	10/17/2018	10/24/2028
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	2,092,734	111.9947	2,351,890	2,100,000	2,095,179	0	824	0	0	4.250	4.292	MN	11,404	89,250	05/14/2018	05/15/2028
316773-CL-2	FIFTH THIRD BANCORP			2	2.A FE	4,965,300	100.3338	5,016,688	5,000,000	4,999,210	0	4,062	0	0	3.500	3.572	MS	51,528	175,000	03/02/2012	03/15/2022
335934-AP-0	FIRST QUANTUM MINERALS LTD		C	1,2	4.B FE	235,923	101.2500	256,163	253,000	245,654	0	3,394	0	0	6.500	7.996	MS	5,482	16,445	09/04/2018	03/01/2024
33767D-AB-1	FIRSTCASH INC			1,2	3.B FE	516,250	99.9020	499,510	500,000	514,133	0	(1,426)	0	0	4.625	4.204	MS	7,708	24,696	10/07/2020	09/01/2028
337738-AM-0	FISERV INC			1,2	2.B FE	4,976,950	101.5588	5,077,940	5,000,000	4,998,080	0	2,712	0	0	3.500	3.552	AO	43,750	175,000	09/18/2012	10/01/2022
337738-AU-2	FISERV INC			1,2	2.B FE	4,991,600	107.6391	5,381,956	5,000,000	4,993,630	0	937	0	0	3.500	3.519	JJ	87,500	175,000	06/10/2019	07/01/2029
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	10,000,000	106.0029	10,600,289	10,000,000	10,000,000	0	0	0	0	4.419	4.417	MN	56,465	441,900	11/18/2013	11/15/2023
341081-FB-8	FLORIDA POWER & LIGHT CO			1	1.E FE	8,019,090	142.2206	11,377,645	8,000,000	8,015,538	0	417	0	0	5.960	5.942	AO	119,200	476,800	03/26/2009	04/01/2039
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	799,184	104.4642	835,713	800,000	799,475	0	174	0	0	2.850	2.871	AO	5,700	22,800	03/24/2020	04/01/2025
343498-AB-7	FLOWERS FOODS INC			1,2	2.B FE	5,827,925	107.3174	6,632,213	6,180,000	5,991,818	0	35,559	0	0	3.500	4.215	AO	54,075	216,300	12/08/2016	10/01/2026
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV		C	1,2	1.G FE	3,921,240	104.8660	4,194,640	4,000,000	3,924,393	0	1,725	0	0	3.500	3.608	JJ	64,167	140,000	01/13/2020	01/16/2050
345397-WK-5	FORD MOTOR CREDIT COMPANY LLC				3.A FE	495,330	104.0420	520,210	500,000	499,137	0	555	0	0	4.375	4.487	FA	8,811	21,875	08/01/2013	08/06/2023
346232-AE-1	FORESTAR GROUP INC			1,2	4.A FE	1,005,000	102.6250	1,026,250	1,000,000	1,003,939	0	(439)	0	0	5.000	4.925	MS	16,667	50,000	02/21/2020	03/01/2028
34959J-AG-3	FORTIVE CORP			1,2	2.B FE	5,096,190	105.9869	5,299,347	5,000,000	5,050,372	0	(10,940)	0	0	3.150	2.894	JD	7,000	157,500	06/21/2017	06/15/2026
35671D-AZ-8	FREEPORT-MCMORAN INC			1,2	3.A FE	294,750	103.5000	310,500	300,000	298,361	0	1,329	0	0	3.875	4.346	MS	3,423	11,625	02/21/2019	03/15/2023
35671D-CD-5	FREEPORT-MCMORAN INC			1,2	3.A FE	1,000,000	109.5000	1,095,000	1,000,000	1,000,000	0	0	0	0	5.250	5.249	MS	17,500	52,500	08/01/2019	09/01/2029
35671D-CF-0	FREEPORT-MCMORAN INC			1,2	3.A FE	1,000,000	105.5000	1,055,000	1,000,000	1,000,000	0	0	0	0	4.250	4.249	MS	14,167	42,500	02/19/2020	03/01/2030
35671D-CH-6	FREEPORT-MCMORAN INC			1,2	3.A FE	500,000	107.2500	536,250	500,000	500,000	0	0	0	0	4.625	4.624	FA	9,635	23,382	07/13/2020	08/01/2030
35802X-AF-0	FRESENIUS MEDICAL CARE US FINANCE II INC			1	2.C FE	252,500	100.3546	250,887	250,000	250,027	0	(315)	0	0	5.875	5.676	JJ	6,161	14,688	01/18/2012	01/31/2022
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE II INC			1,2	2.C FE	747,060	107.7799	754,460	700,000	717,391	0	(6,385)	0	0	4.750	3.718	AO	7,019	33,250	09/09/2016	10/15/2024
361448-BE-2	GATX CORP			1,2	2.B FE	998,360	114.9324	1,149,324	1,000,000	998,820	0	207	0	0	4.700	4.719	AO	11,750	47,000	01/29/2019	04/01/2029
361448-BG-7	GATX CORP			1,2	2.B FE	4,962,400	95.0794	4,753,970	5,000,000	4,965,426	0	3,026	0	0	1.900	1.981	JD	7,917	78,639	02/01/2021	06/01/2031
36168Q-AM-6	GFL ENVIRONMENTAL INC		C	1,2	3.C FE	500,000	98.5000	492,500	500,000	500,000	0	0	0	0	3.500	3.500	MS	5,833	12,153	12/14/2020	09/01/2028
361841-AH-2	GLP CAPITAL LP			1,2	2.C FE	495,188	111.3570	528,946	475,000	484,806	0	(2,112)	0	0	5.375	4.808	AO	5,390	25,531	05/03/2016	04/15/2026
361841-AP-4	GLP CAPITAL LP			1,2	2.C FE	1,246,888	105.8046	1,322,557	1,250,000	1,247,553	0	332	0	0	4.000	4.029	JJ	23,056	50,000	08/15/2019	01/15/2030
361841-AR-0	GLP CAPITAL LP			1,2	2.C FE	1,995,931	100.5390	2,010,780	2,000,000	1,995,953	0	23	0	0	3.250	3.274	JJ	3,250	0	12/08/2021	01/15/2032
36256#-AA-9	GSRP PORTFOLIO I LLC				2.B PL	13,330,178	101.6166	13,545,674	13,330,178	13,330,372	0	195	0	0	3.770	3.770	JD	88,204	427,941	12/10/2019	12/31/2044
368710-AC-3	GENENTECH INC			1	1.C FE	4,411,850	126.7908	6,339,541	5,000,000	4,586,916	0	19,743	0	0	5.250	6.158	JJ	121,042	262,500	04/16/2009	07/15/2035
369550-AU-2	GENERAL DYNAMICS CORP			1,2	1.G FE	2,323,050	101.0778	2,312,661	2,288,000	2,292,068	0	(6,382)	0	0	2.250	1.962	MN	6,578	51,480	04/13/2016	11/15/2022
369550-AZ-1	GENERAL DYNAMICS CORP			1,2	1.G FE	4,891,550	104.9493	5,247,467	5,000,000	4,933,759	0	10,427	0	0	2.625	2.872	MN	16,771	131,250	09/11/2017	11/15/2027
369550-BM-9	GENERAL DYNAMICS CORP			1,2	1.G FE	9,301,018	111.1826	10,451,168	9,400,000	9,316,335	0	8,966	0	0	3.625	3.751	AO	85,188	340,750	03/23/2020	04/01/2030
369550-BQ-0	GENERAL DYNAMICS CORP			1,2	1.G FE	4,982,500	103.1600	5,158,001	5,000,000	4,983,108	0	608	0	0	2.850	2.873	JD	11,875	79,563	05/03/2021	06/01/2041
370334-BZ-6	GENERAL MILLS INC			1,2	2.B FE	9,958,000	106.3091	10,630,912	10,000,000	9,977,352	0	4,445	0	0	3.200	3.248	FA	125,333	320,000	01/09/2017	02/10/2027
37185L-AF-9	GENESIS ENERGY LP			1,2	4.B FE	1,460,620	99.0000	1,485,000	1,500,000	1,480,820	0	7,270	0	0	5.625	6.193	JD	3,750	84,375	08/19/2019	06/15/2024
37185L-AJ-1	GENESIS ENERGY LP			1,2	4.B FE	231,875	98.7500	246,875	250,000	239,037	0	2,484	0	0	6.500	7.874	AO	4,063	16,250	10/30/2018	10/01/2025
37185L-AK-8	GENESIS ENERGY LP			1,2	4.B FE	477,500	97.5000	487,500	500,000	484,290	0	3,089	0	0	6.250	7.099	MN	3,993	31,250	08/23/2019	05/15/2026
37331N-AK-7	GEORGIA-PACIFIC LLC			1,2	1.G FE	12,983,880	100.2217	13,028,822	13,000,000	12,986,596	0	1,748	0	0	2.300	2.314	AO	50,664	299,000	04/27/2020	04/30/2030
373334-KA-8	GEORGIA POWER CO			1	2.A FE	2,483,725	114.1370	2,853,425	2,500,000	2,486,740	0	551	0	0	4.300	4.338	MS	31,653	107,500	03/12/2013	03/15/2043
375558-BT-9	GILEAD SCIENCES INC			1,2	2.A FE	3,976,640	97.3816	3,895,264	4,000,000	3,977,379	0	613	0	0	2.800	2.829	AO	28,000	112,311	09/23/2020	10/01/2050
375558-BY-8	GILEAD SCIENCES INC			1,2	2.A FE	4,988,050	95.9498	4,797,492	5,000,000	4,989,486	0	1,158	0	0	1.650	1.676	AO	20,625	82,729	09/23/2020	10/01/2030
377372-AB-3	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	7,890,560	132.4603	10,596,823	8,000,000	7,934,644	0	4,504	0	0	5.375	5.467	AO	90,778	430,000	03/31/2004	04/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	5,055,350	146.6550	7,332,752	5,000,000	5,043,091	0	(589)	0	0	6.375	6.290	MN	40,729	318,750	04/03/2009	05/15/2038
377373-AD-7	GLAXOSMITHKLINE CAPITAL PLC		C	1	1.F FE	3,657,877	100.8512	3,529,794	3,500,000	3,509,715	0	(27,255)	0	0	2.850	2.051	MN	14,685	99,750	04/13/2016	05/08/2022
37940X-AH-5	GLOBAL PAYMENTS INC			1,2	2.C FE	4,984,950	101.5453	5,077,267	5,000,000	4,985,090	0	140	0	0	2.900	2.935	MN	15,708	0	11/16/2021	11/15/2031
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO			1,2	2.C FE	4,988,700	99.0989	4,954,945	5,000,000	4,989,020	0	320	0	0	3.125	3.152	JD	6,944	77,257	10/19/2021	06/15/2031
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC (DELAWARE)			1,2	4.B FE	501,250	101.0000	505,000	500,000	500,999	0	(163)	0	0	6.500	6.439	AO	8,125	32,410	10/07/2020	10/01/2025
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		C	1,2	4.A FE	3,530,385	96.5000	3,409,196	3,532,846	3,531,282	0	889	0	0	6.500	6.513	MS	67,615	238,401	03/15/2021	09/15/2024
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	5,313,157	102.9916	5,489,452	5,330,000	5,328,101	0	2,084	0	0	3.625	3.659	JJ	85,336	193,213	01/16/2013	01/22/2023
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	7,000,000	104.0053	7,280,370	7,000,000	7,000,000	0	0	0	0	3.210	3.210	AO	43,068	112,350	04/15/2021	04/22/2042
382550-BG-5	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	479,375	105.8750	529,375	500,000	486,863	0	2,193	0	0	4.875	5.462	MS	7,177	24,375	04/04/2018	03/15/2027
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	759,375	108.0000	810,000	750,000	756,811	0	(1,049)	0	0	4.750	4.556	JJ	16,427	35,625	06/12/2019	07/15/2027
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC				3.B FE	750,000	99.7500	748,125	750,000	750,000	0	0	0	0	3.500	3.500	MS	7,729	26,250	02/21/2020	03/15/2028
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000	0	0	0	0	4.875	4.870	MN	6,229	48,750	10/23/2014	11/15/2022
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	250,000	105.0000	262,500	250,000	250,000	0	0	0	0	4.125	4.123	FA	3,896	10,313	08/08/2016	08/15/2024
39278*-AA-1	GREEN COUNTRY ENERGY LLC				5.C FE	978,945	100.0000	978,945	978,945	979,009	0	67	0	0	7.210	7.208	N/A	4,117	77,083	05/05/2003	02/10/2024
393154-L@-6	GREEN MOUNTAIN/CENTRAL VERMONT PUB				1.F	8,000,000	120.0000	9,600,000	8,000,000	8,000,000	0	0	0	0	6.830	6.828	MN	69,818	273,200	10/01/2012	05/15/2028
40139L-BD-4	GUARDIAN LIFE GLOBAL FUNDING				1.C FE	3,000,000	98.6479	2,959,436	3,000,000	3,000,000	0	0	0	0	1.250	1.250	MN	5,000	18,750	05/10/2021	05/13/2026
404119-BR-9	HCA INC			1	3.A FE	375,950	109.9000	401,135	365,000	369,094	0	(1,159)	0	0	5.375	4.977	FA	8,174	19,619	05/06/2015	02/01/2025
404119-BV-0	HCA INC			1,2	2.C FE	1,050,000	131.2581	1,312,581	1,000,000	1,046,409	0	(790)	0	0	5.500	5.167	JD	2,444	55,000	06/26/2017	06/15/2047
404119-CA-5	HCA INC			1,2	3.A FE	991,875	105.6875	1,056,875	1,000,000	992,964	0	707	0	0	3.500	3.595	MS	11,667	35,000	06/01/2020	09/01/2030
404119-CB-3	HCA INC			1,2	2.C FE	4,975,050	102.3299	5,116,493	5,000,000	4,975,544	0	494	0	0	3.500	3.527	JJ	87,986	0	06/21/2021	07/15/2051
406216-BD-2	HALLIBURTON CO			1,2	2.A FE	4,988,300	103.2478	5,162,391	5,000,000	4,998,037	0	1,464	0	0	3.500	3.525	FA	72,917	175,000	07/29/2013	08/01/2023
40624@-AC-4	HALLMARK CARDS INC SERIES C SR NTS				2.C PL	3,333,333	103.9480	3,464,933	3,333,333	3,335,781	0	(2,619)	0	0	9.160	9.012	N/A	134,007	152,667	06/02/1989	07/23/2022
413875-AR-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	5,062,500	106.6515	5,332,576	5,000,000	5,023,142	0	(6,675)	0	0	3.832	3.672	AO	34,062	191,600	04/22/2015	04/27/2025
413875-AW-5	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	999,900	112.3262	1,123,262	1,000,000	1,000,003	0	82	0	0	4.400	4.401	JD	1,956	44,000	05/23/2018	06/15/2028
421924-BN-0	ENCOMPASS HEALTH CORP			1,2	4.A FE	168,905	100.0000	166,000	166,000	166,000	0	(161)	0	0	5.125	5.122	MS	2,505	10,025	03/03/2017	03/15/2023
42218S-AD-0	HEALTH CARE SERVICE CORP			1,2	1.G FE	1,995,300	99.8174	1,996,347	2,000,000	1,996,769	0	939	0	0	1.500	1.549	JD	2,500	30,000	05/28/2020	06/01/2025
42241@-AC-3	HEARST COMMUNICATIONS INC				1.G	5,000,000	102.0000	5,100,000	5,000,000	5,000,000	0	0	0	0	4.220	4.219	AO	52,750	211,000	07/20/2010	10/01/2022
423074-AF-0	KRAFT HEINZ FOODS CO			1,2	3.A FE	2,024,560	124.1700	2,483,399	2,000,000	2,012,087	0	(1,163)	0	0	6.375	6.261	JJ	58,792	127,500	07/30/2009	07/15/2028
42307T-AG-3	KRAFT HEINZ FOODS CO			1	3.A FE	540,735	135.6117	678,058	500,000	525,203	0	(1,674)	0	0	6.750	6.078	MS	9,938	33,750	08/24/2009	03/15/2032
42704L-AA-2	HERC HOLDINGS INC			1,2	4.A FE	1,293,125	104.0000	1,300,000	1,250,000	1,280,958	0	(3,932)	0	0	5.500	5.037	JJ	31,701	68,750	10/15/2019	07/15/2027
427866-BD-9	HERSHEY CO			1,2	1.F FE	2,998,920	103.7626	3,112,879	3,000,000	2,999,206	0	174	0	0	2.450	2.454	MN	9,392	73,500	10/28/2019	11/15/2029
428104-AA-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	505,625	104.1250	520,625	500,000	504,322	0	(505)	0	0	5.125	4.967	JD	1,139	25,625	11/26/2019	06/15/2028
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	9,975,185	110.9596	11,095,956	10,000,000	9,988,726	0	3,539	0	0	4.900	4.931	AO	103,444	490,000	12/28/2016	10/15/2025
431116-AE-2	HIGHMARK INC			1,2	2.B FE	9,997,400	98.6640	9,866,396	10,000,000	9,997,667	0	267	0	0	2.550	2.553	MN	36,125	127,500	05/05/2021	05/10/2031
431318-AS-3	HILCORP ENERGY I LP			1,2	3.C FE	200,643	105.1250	210,250	200,000	200,475	0	(21)	0	0	6.250	6.207	MN	2,083	12,500	10/01/2018	11/01/2028
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	2,058,181	106.8750	2,137,500	2,000,000	2,048,983	0	(5,747)	0	0	4.875	4.461	JJ	44,958	97,500	07/29/2020	01/15/2030
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	500,000	100.7500	503,750	500,000	500,000	0	0	0	0	3.750	3.750	MN	3,125	17,188	11/16/2020	05/01/2029
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	1,000,000	102.3700	1,023,700	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MN	6,667	36,667	11/16/2020	05/01/2031
437076-AS-1	HOME DEPOT INC			1	1.F FE	7,501,480	141.8530	9,929,710	7,000,000	7,366,561	0	(14,864)	0	0	5.875	5.361	JD	17,135	411,250	10/07/2010	12/16/2036
437076-BC-5	HOME DEPOT INC			1,2	1.F FE	3,481,835	105.4200	3,689,699	3,500,000	3,495,857	0	2,061	0	0	3.750	3.808	FA	49,583	131,250	09/03/2013	02/15/2024
437076-BN-1	HOME DEPOT INC			1,2	1.F FE	6,923,280	103.1930	7,223,513	7,000,000	6,961,905	0	7,761	0	0	2.125	2.248	MS	43,799	148,750	09/06/2016	09/15/2026
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	6,257,880	106.6281	6,397,687	6,000,000	6,204,798	0	(25,614)	0	0	2.950	2.431	JD	7,867	177,000	01/06/2020	06/15/2029
437076-CB-6	HOME DEPOT INC			1,2	1.F FE	3,977,640	105.0288	4,201,153	4,000,000	3,981,220	0	2,108	0	0	2.700	2.764	AO	22,800	108,000	03/26/2020	04/15/2030
437076-CC-4	HOME DEPOT INC			1,2	1.F FE	4,955,700	108.7101	5,435,505	5,000,000	4,958,704	0	1,818	0	0	3.300	3.361	AO	34,833	165,000	03/26/2020	04/15/2040
437076-CD-2	HOME DEPOT INC			1,2	1.F FE	2,965,740	109.4706	3,284,118	3,000,000	2,967,051	0	809	0	0	3.350	3.411	AO	21,217	100,500	03/26/2020	04/15/2050
437076-CE-0	HOME DEPOT INC			1,2	1.F FE	3,975,320	95.4944	3,819,778	4,000,000	3,978,629	0	3,309	0	0	0.900	0.989	MS	10,600	24,800	01/04/2021	03/15/2028
438516-BL-9	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	4,743,500	104.7499	5,237,496	5,000,000	4,863,571	0	26,003	0	0	2.500	3.113	MN	20,833	125,000	01/23/2017	11/01/2026
438516-CF-1	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	9,976,100	97.4920	9,749,204	10,000,000	9,977,005	0	905	0	0	1.750	1.776	MS	65,625	0	08/02/2021	09/01/2031
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE	2,163,540	108.0133	2,160,266	2,000,000	2,158,514	0	(5,026)	0	0	4.500	2.236	JD	7,500	45,000	11/10/2021	12/01/2025
44267D-AF-4	HOWARD HUGHES CORP			1,2	3.C FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000	0	0	0	0	4.375	4.374	FA	18,229	21,753	01/19/2021	02/01/2031
443201-AA-6	HOWMET AEROSPACE INC			1,2	3.A FE	513,750	114.8905	574,453	500,000	509,609	0	(2,498)	0	0	6.875	6.214	MN	5,729	34,375	04/22/2020	05/01/2025
443510-AH-5	HUBBELL INC			1,2	2.A FE	3,968,000	105.2490	4,209,958	4,000,000	3,980,957	0	3,213	0	0	3.150	3.243	FA	47,600	126,000	07/31/2017	08/15/2027
443510-AJ-1	HUBBELL INC			1,2	2.A FE	4,971,900	107.4020	5,370,102	5,000,000	4,981,919	0	2,858	0	0	3.500	3.566	FA	66,111	175,000	01/31/2018	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
443510-AK-8	HUBBELL INC			1,2	2.A FE	1,991,300	100.2251	2,004,502	2,000,000	1,991,938	0	638	0	0	2.300	2.349	MS	13,544	23,383	03/03/2021	03/15/2031
444859-BN-1	HUMANA INC			1,2	2.C FE	2,155,900	117.2852	2,345,704	2,000,000	2,132,524	0	(13,790)	0	0	4.875	3.903	AO	24,375	97,500	04/02/2020	04/01/2030
447010-BE-1	HUNTSMAN INTERNATIONAL LLC			1,2	2.C FE	988,700	110.6314	1,106,314	1,000,000	991,401	0	1,057	0	0	4.500	4.640	MN	7,500	45,000	02/27/2019	05/01/2029
450319-AA-6	ITC MIDWEST LLC			1	1.F FE	6,937,400	135.9048	6,795,240	5,000,000	6,926,553	0	(10,847)	0	0	6.150	3.091	JJ	128,979	0	11/10/2021	01/31/2038
451102-BQ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	495,000	101.7500	508,750	500,000	497,121	0	713	0	0	6.375	6.543	JD	1,417	31,875	07/06/2018	12/15/2025
451102-BT-3	ICAHN ENTERPRISES LP			1,2	3.C FE	760,373	104.1250	780,938	750,000	756,758	0	(1,189)	0	0	6.250	6.012	MN	5,990	46,875	10/28/2019	05/15/2026
451102-BW-6	ICAHN ENTERPRISES LP			1,2	3.C FE	250,000	103.7500	259,375	250,000	250,000	0	0	0	0	4.750	4.749	MS	3,497	11,875	03/18/2020	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	507,005	102.7500	513,750	500,000	505,395	0	(899)	0	0	5.250	4.998	MN	3,354	26,250	03/18/2020	05/15/2027
45138L-BF-9	IDAHO POWER CO			1,2	1.G FE	6,825,780	123.0379	7,382,273	6,000,000	6,793,205	0	(18,804)	0	0	4.200	3.422	MS	84,000	252,000	03/31/2020	03/01/2048
452308-AT-6	ILLINOIS TOOL WORKS INC			1,2	1.E FE	3,985,920	104.7350	4,189,402	4,000,000	3,996,674	0	1,669	0	0	3.500	3.540	MS	46,667	140,000	02/18/2014	03/01/2024
452308-AX-7	ILLINOIS TOOL WORKS INC			1,2	1.E FE	2,404,825	104.9259	2,623,147	2,500,000	2,449,222	0	9,644	0	0	2.650	3.103	MN	8,465	66,250	01/23/2017	11/15/2026
452327-AM-1	ILLUMINA INC			1,2	2.B FE	997,980	100.0835	1,000,835	1,000,000	998,122	0	142	0	0	2.550	2.573	MS	6,942	12,750	03/16/2021	03/23/2031
453258-AP-0	VALE CANADA LTD		C	1	2.C FE	1,991,040	127.0000	2,540,000	2,000,000	1,994,950	0	692	0	0	7.200	7.234	MS	42,400	144,000	09/18/2002	09/15/2032
45458*-AW-2	INDIANA AMERICAN WATER				1.G	5,000,000	111.9377	5,596,885	5,000,000	4,971,898	0	11,796	0	0	7.110	7.377	N/A	59,250	177,750	02/16/1994	05/01/2024
45458*-BA-9	AMERICAN WATER / INDIANA-AMERICAN				1.G	3,000,000	125.0000	3,750,000	3,000,000	2,996,510	0	1,102	0	0	7.800	7.826	N/A	117,000	234,000	04/03/1997	07/01/2027
455434-BQ-2	INDIANAPOLIS POWER & LIGHT CO			1	1.G FE	3,494,400	121.1550	4,240,426	3,500,000	3,495,632	0	448	0	0	4.650	4.659	JD	13,563	162,750	06/03/2013	06/01/2043
456866-AM-4	TRANE TECHNOLOGIES CO LLC			1	2.B FE	3,210,000	120.5210	3,615,631	3,000,000	3,093,146	0	(12,514)	0	0	6.443	5.811	MN	24,698	193,290	09/10/2009	11/15/2027
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	999,010	109.3239	1,093,239	1,000,000	999,296	0	136	0	0	3.800	3.811	MS	10,556	38,000	03/19/2019	03/21/2029
45687A-AP-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1,2	2.B FE	3,990,040	109.3149	4,372,596	4,000,000	3,993,463	0	1,084	0	0	3.750	3.778	FA	54,167	150,000	02/13/2018	08/21/2028
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1,2	4.A FE	1,807,813	104.0000	1,820,000	1,750,000	1,789,945	0	(5,696)	0	0	5.750	5.306	FA	41,927	100,625	10/11/2019	02/01/2028
458140-AU-4	INTEL CORP			1,2	1.E FE	939,680	105.2380	1,052,380	1,000,000	963,764	0	7,598	0	0	2.600	3.499	MN	3,033	26,000	09/05/2018	05/19/2026
458140-BH-2	INTEL CORP			1,2	1.E FE	12,539,925	103.5436	12,942,956	12,500,000	12,533,202	0	(3,683)	0	0	2.450	2.411	MN	39,132	306,250	02/10/2020	11/15/2029
458140-BJ-8	INTEL CORP			1,2	1.E FE	8,185,430	105.9391	8,475,129	8,000,000	8,177,995	0	(3,847)	0	0	3.250	3.127	MN	33,222	260,000	02/10/2020	11/15/2049
458140-BK-5	INTEL CORP			1,2	1.E FE	1,986,820	100.3802	2,007,604	2,000,000	1,987,219	0	250	0	0	3.100	3.129	FA	23,422	62,000	02/10/2020	02/15/2060
458140-BL-3	INTEL CORP			1,2	1.E FE	4,296,087	124.8324	5,367,792	4,300,000	4,296,619	0	438	0	0	4.600	4.606	MS	52,747	197,800	03/20/2020	03/25/2040
458140-BR-0	INTEL CORP			1,2	1.E FE	3,592,620	113.6809	4,092,512	3,600,000	3,593,903	0	812	0	0	3.900	3.924	MS	37,440	140,400	03/20/2020	03/25/2030
458665-AS-5	INTERFACE INC			1,2	4.A FE	250,000	104.7500	261,875	250,000	250,000	0	0	0	0	5.500	5.499	JD	1,146	14,285	11/12/2020	12/01/2028
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	4,989,600	106.3196	5,315,980	5,000,000	4,993,880	0	1,154	0	0	3.100	3.123	MS	45,639	155,000	08/10/2017	09/15/2027
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	2,031,780	99.1513	1,983,026	2,000,000	2,028,927	0	(2,853)	0	0	2.100	1.909	JD	1,867	42,000	02/05/2021	06/15/2030
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	4,983,250	107.1974	5,359,869	5,000,000	4,992,577	0	1,895	0	0	3.450	3.489	FA	63,250	172,500	02/16/2016	02/19/2026
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	4,990,700	106.9640	5,348,198	5,000,000	4,994,162	0	1,486	0	0	3.300	3.329	MN	21,083	165,000	05/08/2019	05/15/2026
459745-GK-5	INTERNATIONAL LEASE FINANCE CORP		C		2.C FE	200,000	100.2501	200,500	200,000	200,000	0	0	0	0	8.625	8.459	JJ	7,954	17,250	12/19/2011	01/15/2022
459745-GN-9	INTERNATIONAL LEASE FINANCE CORP		C		2.C FE	546,250	103.0857	515,429	500,000	505,096	0	(7,884)	0	0	5.875	4.193	FA	11,097	29,375	04/01/2016	08/15/2022
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		C	1,2	3.C FE	1,292,495	108.5000	1,356,250	1,250,000	1,266,135	0	(5,483)	0	0	6.500	5.956	FA	30,694	81,250	09/09/2016	02/15/2025
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.C FE	250,938	105.9550	264,888	250,000	250,795	0	(64)	0	0	5.250	5.195	JJ	6,052	14,073	06/09/2020	01/15/2029
46266T-AA-6	IQVIA INC			1,2	3.C FE	1,548,750	103.5300	1,552,950	1,500,000	1,529,876	0	(4,664)	0	0	5.000	4.577	MN	9,583	75,000	06/13/2019	05/15/2027
46590X-AB-2	JBS USA LUX SA			1,2	2.C FE	1,000,000	108.7500	1,087,500	1,000,000	1,000,000	0	0	0	0	5.500	5.499	JJ	25,361	56,250	07/23/2019	01/15/2030
46625H-JD-3	JPMORGAN CHASE & CO				1.F FE	7,957,360	100.2325	8,018,599	8,000,000	7,999,699	0	4,992	0	0	4.500	4.520	JJ	157,000	360,000	01/13/2012	01/24/2022
46625H-JJ-0	JPMORGAN CHASE & CO				1.G FE	4,706,350	103.1027	5,155,137	5,000,000	4,951,273	0	35,325	0	0	3.375	4.135	MN	28,125	168,750	12/18/2013	05/01/2023
46647P-BA-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	3,500,000	108.1024	3,783,583	3,500,000	3,500,000	0	0	0	0	3.960	3.961	JJ	58,520	138,600	01/22/2019	01/29/2027
46647P-BV-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,000,000	95.3690	4,768,448	5,000,000	5,000,000	0	0	0	0	2.525	2.525	MN	14,729	126,250	11/12/2020	11/19/2041
46647P-CD-6	JPMORGAN CHASE & CO			1,2,5	1.F FE	3,000,000	104.6884	3,140,651	3,000,000	3,000,000	0	0	0	0	3.157	3.157	AO	18,153	47,355	04/15/2021	04/22/2042
47010B-AF-1	JAGUAR LAND ROVER AUTOMOTIVE PLC		C	1,2	4.A FE	861,250	97.0080	970,080	1,000,000	903,359	0	13,584	0	0	4.500	6.542	AO	11,250	45,000	09/05/2018	10/01/2027
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL			1	1.C FE	4,262,541	121.6850	5,186,873	4,262,542	4,262,542	0	0	0	0	4.626	4.626	JJ	90,924	197,185	01/10/2012	01/15/2042
478160-BY-9	JOHNSON & JOHNSON			1,2	1.A FE	4,992,950	104.3361	5,216,805	5,000,000	4,996,955	0	813	0	0	2.450	2.465	MS	40,833	122,500	02/25/2016	03/01/2026
478160-CE-2	JOHNSON & JOHNSON			1,2	1.A FE	14,984,550	107.4436	16,116,546	15,000,000	14,991,936	0	2,001	0	0	2.950	2.961	MS	145,042	442,500	02/28/2017	03/03/2027
478160-CK-8	JOHNSON & JOHNSON			1,2	1.A FE	1,997,620	106.7033	2,134,066	2,000,000	1,998,561	0	280	0	0	2.900	2.913	JJ	26,744	58,000	11/08/2017	01/15/2028
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC		D	1,2	2.B FE	4,959,150	96.9525	4,847,625	5,000,000	4,960,256	0	1,106	0	0	2.000	2.091	MS	29,167	0	09/13/2021	09/16/2031
48203R-AP-9	JUNIPER NETWORKS INC			1,2	2.B FE	4,990,550	94.5623	4,728,114	5,000,000	4,991,545	0	945	0	0	2.000	2.021	JD	5,833	100,000	12/03/2020	12/10/2030
48242W-AC-0	KBR INC			2	3.C FE	506,250	102.0000	510,000	500,000	505,370	0	(634)	0	0	4.750	4.563	MS	6,003	23,750	10/08/2020	09/30/2028
48255B-AA-4	KKR GROUP FINANCE CO X LLC			1,2	1.F FE	1,495,140	100.0426	1,500,639	1,500,000	1,495,147	0	7	0	0	3.250	3.267	JD	3,115	0	12/01/2021	12/15/2051
483007-AJ-9	KAISER ALUMINUM CORP			1,2	3.B FE	1,496,250	101.0000	1,515,000	1,500,000	1,496,972	0	547	0	0	4.625	4.663	MS	23,125	69,375	07/29/2020	03/01/2028
485170-BE-3	KANSAS CITY SOUTHERN			1,2	2.B FE	4,960,400	106.7084	5,335,422	5,000,000	4,961,954	0	1,033	0	0	3.500	3.543	MN	29,167	175,000	04/20/2020	05/01/2050

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
489399-AM-7	KENNEDY WILSON INC			1,2	4.A FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000	0	0	0	0	5.000	4.999	MS	16,667	27,778	01/28/2021	03/01/2031
49122*-AR-1	KENTUCKY-AMERICAN WATER CO				1.G	7,500,000	122.3017	9,172,628	7,500,000	7,450,766	0	9,338	0	0	7.150	7.306	N/A	223,438	536,250	11/14/1996	02/01/2027
491674-BM-8	KENTUCKY UTILITIES CO			1,2	1.F FE	3,980,360	105.2337	4,209,348	4,000,000	3,981,170	0	586	0	0	3.300	3.326	JD	11,000	132,000	05/19/2020	06/01/2050
49337W-AC-4	NATIONAL GRID USA			1	2.B FE	3,348,390	133.8610	4,015,829	3,000,000	3,186,414	0	(14,013)	0	0	8.000	7.046	MN	30,667	240,000	05/17/2002	11/15/2030
494368-BY-8	KIMBERLY-CLARK CORP			1,2	1.F FE	2,396,256	113.2950	2,719,080	2,400,000	2,397,433	0	484	0	0	3.950	3.968	MN	15,800	94,800	10/24/2018	11/01/2028
494368-BZ-5	KIMBERLY-CLARK CORP			1,2	1.F FE	4,991,500	108.1851	5,409,253	5,000,000	4,993,715	0	966	0	0	3.200	3.219	AO	29,333	160,000	04/23/2019	04/25/2029
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	4,995,700	100.5540	5,027,702	5,000,000	4,999,953	0	525	0	0	4.150	4.139	MS	69,167	207,500	08/03/2011	03/01/2022
50077L-AT-3	KRAFT HEINZ FOODS CO			1,2	3.A FE	1,991,020	114.6600	2,293,200	2,000,000	1,993,645	0	918	0	0	4.625	4.678	JJ	38,799	92,500	07/24/2018	01/30/2029
501044-DP-3	KROGER CO			1,2	2.B FE	2,993,580	99.7085	2,991,256	3,000,000	2,994,616	0	646	0	0	2.200	2.224	MN	11,000	66,000	04/21/2020	05/01/2030
501797-AQ-7	BATH & BODY WORKS INC			1	3.B FE	1,046,542	115.0000	1,253,500	1,090,000	1,060,581	0	4,887	0	0	6.694	7.344	JJ	33,645	72,965	10/23/2018	01/15/2027
50247V-AA-7	LYB INTERNATIONAL FINANCE BV		C	1	2.B FE	3,355,052	104.4824	3,552,402	3,400,000	3,391,993	0	5,214	0	0	4.000	4.159	JJ	62,711	267,075	07/11/2013	07/15/2023
513075-BT-7	LAMAR MEDIA CORP			1,2	3.B FE	1,248,769	101.4500	1,268,125	1,250,000	1,248,919	0	129	0	0	4.000	4.012	JD	2,222	50,000	10/22/2020	02/15/2030
513075-BZ-3	LAMAR MEDIA CORP			1,2	3.C FE	500,000	97.3800	486,900	500,000	500,000	0	0	0	0	3.625	3.625	AO	3,826	22,304	10/01/2021	01/15/2031
513272-AC-8	LAMB WESTON HOLDINGS INC			1,2	3.C FE	262,500	108.2500	270,625	250,000	260,168	0	(1,486)	0	0	4.875	4.089	MN	1,557	12,188	05/22/2020	05/15/2028
521865-AZ-8	LEAR CORP			1,2	2.B FE	491,600	126.6610	633,305	500,000	491,988	0	190	0	0	5.250	5.362	MN	3,354	26,250	04/29/2019	05/15/2049
521865-BA-2	LEAR CORP			1,2	2.B FE	2,990,730	110.3225	3,309,676	3,000,000	2,993,050	0	1,040	0	0	4.250	4.287	MN	16,292	127,500	04/29/2019	05/15/2029
524660-AZ-0	LEGGETT & PLATT INC			1,2	2.B FE	993,910	112.0209	1,120,209	1,000,000	995,428	0	604	0	0	4.400	4.475	MS	12,956	44,000	03/04/2019	03/15/2029
524660-BA-4	LEGGETT & PLATT INC			1,2	2.B FE	10,219,763	100.7216	10,323,964	10,250,000	10,219,823	0	60	0	0	3.500	3.516	MN	41,854	0	11/16/2021	11/15/2051
526057-BN-3	LENNAR CORP			1,2	2.C FE	1,246,694	102.2500	1,278,125	1,250,000	1,249,796	0	(637)	0	0	4.750	4.696	MN	7,587	59,375	08/23/2016	11/15/2022
526057-BV-5	LENNAR CORP			1,2	2.C FE	495,000	109.4055	547,028	500,000	497,878	0	617	0	0	4.750	4.887	MN	2,045	23,750	06/21/2016	05/30/2025
526057-CD-4	LENNAR CORP			1,2	2.C FE	507,795	113.2400	566,200	500,000	505,620	0	(851)	0	0	4.750	4.514	MN	2,111	23,750	06/03/2019	11/29/2027
526057-CR-3	LENNAR CORP			1,2	2.C FE	324,686	110.1000	357,825	325,000	324,887	0	90	0	0	5.875	5.888	MN	2,440	19,094	06/14/2018	11/15/2024
526057-CT-9	LENNAR CORP			1,2	2.C FE	740,863	112.1615	841,211	750,000	744,537	0	1,170	0	0	5.250	5.438	JD	3,281	39,375	06/14/2018	06/01/2026
526602-AC-1	LEONARD WOOD FAMILY CMNTYS LLC			1	2.A FE	9,382,022	108.8116	10,208,728	9,382,022	9,382,022	0	0	0	0	5.709	5.709	JJ	246,980	535,620	04/29/2005	07/15/2040
527298-BM-4	LEVEL 3 FINANCING INC			1,2	3.B FE	1,235,470	102.2130	1,277,663	1,250,000	1,242,367	0	1,721	0	0	5.250	5.415	AO	13,854	65,625	03/28/2017	03/15/2026
527298-BN-2	LEVEL 3 FINANCING INC			1,2	3.B FE	500,000	102.0000	510,000	500,000	500,000	0	0	0	0	4.625	4.624	MS	6,809	23,125	09/11/2019	09/15/2027
527298-BR-3	LEVEL 3 FINANCING INC			1,2	3.B FE	1,000,000	99.0000	990,000	1,000,000	1,000,000	0	0	0	0	4.250	4.249	JJ	21,250	44,389	06/10/2020	07/01/2028
527298-BT-9	LEVEL 3 FINANCING INC			1,2	3.B FE	750,000	95.0000	712,500	750,000	750,000	0	0	0	0	3.750	3.749	JJ	12,969	14,219	01/11/2021	07/15/2029
53079E-AW-4	LIBERTY MUTUAL GROUP INC			1	2.B FE	4,984,450	101.1339	5,056,695	5,000,000	4,999,544	0	2,085	0	0	4.950	4.978	MN	41,250	247,500	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC			1	2.B FE	440,709	104.4563	460,652	441,000	440,973	0	59	0	0	4.250	4.254	JD	833	18,743	10/31/2013	06/15/2023
53079E-BG-8	LIBERTY MUTUAL GROUP INC			1	2.B FE	1,558,480	115.0073	1,792,963	1,559,000	1,529,616	0	3,544	0	0	4.569	4.886	FA	29,679	71,231	01/28/2019	02/01/2029
53190F-AA-3	LIFE TIME INC			1,2	4.B FE	252,813	103.5000	258,750	250,000	252,352	0	(460)	0	0	5.750	5.487	JJ	6,628	6,908	01/15/2021	01/15/2026
532457-BP-2	ELI LILLY AND CO			1,2	1.F FE	5,997,900	106.7286	6,403,715	6,000,000	5,999,026	0	435	0	0	3.100	3.103	MN	23,767	186,000	05/04/2017	05/15/2027
532457-BV-9	ELI LILLY AND CO			1,2	1.F FE	2,396,304	110.3396	2,648,150	2,400,000	2,397,324	0	428	0	0	3.375	3.392	MS	23,850	81,000	02/20/2019	03/15/2029
534187-AW-9	LINCOLN NATIONAL CORP			1	2.A FE	7,354,550	140.1940	10,514,554	7,500,000	7,389,652	0	4,700	0	0	6.300	6.447	AO	107,625	472,500	02/28/2008	10/09/2037
538034-AR-0	LIVE NATION ENTERTAINMENT INC			1,2	4.C FE	502,813	102.7500	513,750	500,000	502,024	0	(281)	0	0	4.750	4.669	AO	5,014	23,750	10/02/2019	10/15/2027
538034-AV-1	LIVE NATION ENTERTAINMENT INC			1,2	4.A FE	397,500	109.3750	410,156	375,000	394,766	0	(941)	0	0	6.500	5.907	MN	3,115	24,375	06/11/2020	05/15/2027
539439-AT-6	LLOYDS BANKING GROUP PLC		C		1.F FE	4,984,900	113.8241	5,691,204	5,000,000	4,989,633	0	1,739	0	0	4.550	4.586	FA	85,313	227,500	08/09/2018	08/16/2028
539830-AR-0	LOCKHEED MARTIN CORP			1	1.G FE	5,092,450	139.8007	6,990,033	5,000,000	5,067,542	0	(2,097)	0	0	6.150	6.010	MS	102,500	307,500	04/03/2009	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP			1	1.G FE	3,765,417	139.0385	5,765,928	4,147,000	3,839,001	0	9,272	0	0	5.720	6.413	JD	19,767	237,208	05/25/2010	06/01/2040
548661-AH-0	LOWE'S COMPANIES INC				2.A FE	5,425,550	126.5550	6,327,750	5,000,000	5,174,085	0	(21,952)	0	0	6.875	6.182	FA	129,861	343,750	05/26/2004	02/15/2028
548661-DM-6	LOWE'S COMPANIES INC			1,2	2.A FE	4,479,480	104.1450	4,686,524	4,500,000	4,490,644	0	2,155	0	0	2.500	2.552	AO	23,750	112,500	04/11/2016	04/15/2026
548661-DU-8	LOWE'S COMPANIES INC			1,2	2.A FE	6,667,706	116.1898	7,784,719	6,700,000	6,672,833	0	3,151	0	0	4.500	4.559	AO	63,650	301,500	03/24/2020	04/15/2030
548661-DV-6	LOWE'S COMPANIES INC			1,2	2.A FE	3,384,122	125.8740	4,279,717	3,400,000	3,385,270	0	788	0	0	5.000	5.037	AO	35,889	170,000	03/24/2020	04/15/2040
548661-EE-3	LOWE'S COMPANIES INC			1,2	2.A FE	2,996,820	97.9141	2,937,423	3,000,000	2,996,862	0	42	0	0	2.800	2.807	MS	23,567	0	09/13/2021	09/15/2041
552953-CC-3	MGM RESORTS INTERNATIONAL			1	4.A FE	538,750	104.5000	522,500	500,000	507,893	0	(6,232)	0	0	6.000	4.631	MS	8,833	30,000	07/06/2016	03/15/2023
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	4.A FE	755,625	106.5000	798,750	750,000	754,632	0	(695)	0	0	5.500	5.360	AO	8,708	41,250	07/27/2020	04/15/2027
552953-CG-4	MGM RESORTS INTERNATIONAL			1,2	4.A FE	1,000,000	104.5000	1,045,000	1,000,000	1,000,000	0	0	0	0	6.750	6.748	MN	11,250	67,500	04/23/2020	05/01/2025
552953-CH-2	MGM RESORTS INTERNATIONAL			1,2	4.A FE	250,000	103.0000	257,500	250,000	250,000	0	0	0	0	4.750	4.750	AO	2,507	11,941	10/08/2020	10/15/2028
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PARTNERS			1,2	3.C FE	1,209,542	107.5000	1,343,750	1,250,000	1,223,456	0	4,908	0	0	4.500	5.008	MS	18,750	56,250	11/15/2018	09/01/2026
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PARTNERS			1,2	3.C FE	762,495	106.8720	801,540	750,000	754,467	0	(1,931)	0	0	5.625	5.320	MN	7,031	42,188	03/08/2017	05/01/2024
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PARTNERS			1,2	3.C FE	500,000	105.0000	525,000	500,000	500,000	0	0	0	0	3.875	3.873	FA	7,319	14,316	11/17/2020	02/15/2029
553283-AC-6	MPH ACQUISITION HOLDINGS LLC			1,2	4.C FE	742,500	95.1000	713,250	750,000	743,460	0	834	0	0	5.750	5.906	MN	7,188	43,365	10/28/2020	11/01/2028

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
55342U-AM-6	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	500,000	101.1250	505,625	500,000	500,000	0	0	0	0	3.500	3.500	MS	5,153	13,660	11/19/2020	03/15/2031
565130-AA-9	MAPLE GROVE FUNDING TRUST I			2	2.A FE	8,500,000	103.3283	8,782,904	8,500,000	8,500,000	0	0	0	0	4.161	4.161	FA	74,667	0	10/07/2021	08/15/2051
570535-AK-0	MARKEL CORP			1	2.B FE	7,488,900	102.0429	7,653,221	7,500,000	7,499,689	0	1,717	0	0	4.900	4.908	JJ	183,750	367,500	06/27/2012	07/01/2022
571676-AL-9	MARS INC			1,2	1.F FE	4,991,850	94.5100	4,725,500	5,000,000	4,992,804	0	672	0	0	1.625	1.640	JJ	37,240	81,250	07/13/2020	07/16/2032
571676-AQ-8	MARS INC			1,2	1.F FE	11,434,565	93.7875	10,785,567	11,500,000	11,437,004	0	1,759	0	0	2.450	2.477	JJ	129,135	281,750	07/13/2020	07/16/2050
571748-BG-6	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	3,498,775	114.0849	3,992,972	3,500,000	3,499,304	0	333	0	0	4.375	4.378	MS	45,087	153,125	01/08/2019	03/15/2029
573284-AQ-9	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	4,989,900	106.6692	5,333,460	5,000,000	4,994,355	0	1,213	0	0	3.450	3.473	JD	14,375	172,500	05/17/2017	06/01/2027
573284-AX-4	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	4,959,850	101.5525	5,077,625	5,000,000	4,960,453	0	603	0	0	3.200	3.242	JJ	79,556	0	06/21/2021	07/15/2051
573874-AN-4	MARVELL TECHNOLOGY INC			1,2	2.C FE	3,999,040	114.6227	4,584,909	4,000,000	3,999,859	0	618	0	0	4.875	4.876	JD	4,875	247,750	06/20/2018	06/22/2028
574599-BQ-8	MASCO CORP			1,2	2.B FE	2,978,010	95.9418	2,878,253	3,000,000	2,979,674	0	1,664	0	0	2.000	2.082	FA	22,667	26,833	02/18/2021	02/15/2031
575385-AD-1	MASONITE INTERNATIONAL CORP			1,2	3.A FE	1,021,250	104.8750	1,048,750	1,000,000	1,015,170	0	(1,456)	0	0	5.375	5.138	FA	22,396	53,750	09/18/2019	02/01/2028
575634-AU-4	MASSACHUSETTS ELECTRIC CO			1,2	2.A FE	2,000,000	93.2036	1,864,072	2,000,000	2,000,000	0	0	0	0	1.729	1.729	MN	3,554	34,580	11/19/2020	11/24/2030
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			1	1.D FE	5,704,978	98.9346	5,688,741	5,750,000	5,705,044	0	67	0	0	3.200	3.235	JD	19,422	0	11/18/2021	12/01/2061
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II				1.B FE	4,989,950	104.8045	5,240,224	5,000,000	4,995,534	0	1,569	0	0	2.950	2.981	JJ	69,653	147,500	01/08/2018	01/11/2025
576360-AG-9	MASTERCARD INC			1,2	1.E FE	7,486,425	106.4484	7,983,632	7,500,000	7,493,132	0	1,605	0	0	2.950	2.970	MN	24,583	221,250	11/16/2016	11/21/2026
576360-AL-8	MASTERCARD INC			1,2	1.E FE	1,997,100	116.1526	2,323,052	2,000,000	1,997,359	0	172	0	0	3.650	3.658	JD	6,083	73,000	05/28/2019	06/01/2049
579780-AN-7	MCCORMICK & COMPANY INC			1,2	2.B FE	1,993,100	107.6264	2,152,529	2,000,000	1,995,922	0	744	0	0	3.400	3.440	FA	25,689	68,000	08/09/2017	08/15/2027
58013M-EH-3	MCDONALD'S CORP			1	2.A FE	1,936,540	135.6793	2,713,586	2,000,000	1,951,693	0	1,862	0	0	5.700	5.927	FA	47,500	114,000	03/24/2009	02/01/2039
58013M-EN-0	MCDONALD'S CORP			1	2.A FE	2,957,100	110.6941	3,320,824	3,000,000	2,966,541	0	1,274	0	0	3.700	3.779	FA	41,933	111,000	02/02/2012	02/15/2042
58013M-FB-5	MCDONALD'S CORP			1,2	2.A FE	9,947,600	108.0726	10,807,265	10,000,000	9,971,066	0	5,591	0	0	3.500	3.561	MS	116,667	350,000	03/06/2017	03/01/2027
58013M-FF-6	MCDONALD'S CORP			1,2	2.A FE	2,985,030	109.9493	3,298,479	3,000,000	2,989,801	0	1,569	0	0	3.800	3.862	AO	28,500	114,000	08/14/2018	04/01/2028
581557-AM-7	MCKESSON CORP			1	2.B FE	2,131,740	126.7995	2,535,990	2,000,000	2,048,931	0	(7,226)	0	0	7.650	7.075	MS	51,000	153,000	08/26/2002	03/01/2027
581557-BE-4	MCKESSON CORP			1,2	2.B FE	5,573,056	104.9881	5,564,371	5,300,000	5,371,619	0	(34,926)	0	0	3.796	3.078	MS	59,239	201,188	03/26/2015	03/15/2024
582839-AF-3	MEAD JOHNSON NUTRITION CO			1	1.G FE	999,730	142.9563	1,429,563	1,000,000	999,930	0	148	0	0	5.900	5.901	MN	9,833	59,000	10/29/2009	11/01/2039
583491-AB-1	LEONARDO US HOLDING INC			1	3.A FE	2,961,840	131.0000	3,930,000	3,000,000	2,969,508	0	1,413	0	0	7.375	7.480	JJ	102,021	221,250	07/08/2009	07/15/2039
583491-AC-9	LEONARDO US HOLDING INC			1	3.A FE	2,995,080	117.0000	3,510,000	3,000,000	2,996,498	0	522	0	0	6.250	6.261	JJ	86,458	187,500	10/20/2009	01/15/2040
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	3,973,920	104.7547	4,190,189	4,000,000	3,991,089	0	2,839	0	0	2.750	2.825	FA	43,083	110,000	03/26/2015	02/10/2025
58933Y-AU-9	MERCK & CO INC			1,2	1.E FE	854,749	104.3513	894,290	857,000	855,999	0	470	0	0	2.900	2.955	MS	7,870	24,853	03/06/2019	03/07/2024
58933Y-AY-1	MERCK & CO INC			1,2	1.E FE	3,979,880	98.0684	3,922,735	4,000,000	3,985,198	0	3,513	0	0	0.750	0.841	FA	10,583	35,000	06/16/2020	02/24/2026
58933Y-AZ-8	MERCK & CO INC			1,2	1.E FE	4,957,050	95.8571	4,792,854	5,000,000	4,963,212	0	4,090	0	0	1.450	1.543	JD	1,410	72,500	06/16/2020	06/24/2030
59156R-BB-3	METLIFE INC			1	1.G FE	7,537,500	105.7959	7,934,690	7,500,000	7,507,463	0	(4,379)	0	0	4.368	4.306	MJSD	14,560	327,600	09/03/2013	09/15/2023
59217G-DC-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	3,496,990	106.8676	3,740,367	3,500,000	3,497,791	0	395	0	0	3.050	3.060	JD	4,151	106,750	06/11/2019	06/17/2029
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	4,989,700	105.5540	5,277,700	5,000,000	4,991,402	0	1,050	0	0	2.950	2.974	AO	33,597	147,500	04/03/2020	04/09/2030
594918-AQ-7	MICROSOFT CORP			1	1.A FE	4,971,350	101.7093	5,085,464	5,000,000	4,997,324	0	3,159	0	0	2.125	2.187	MN	13,576	106,250	11/02/2012	11/15/2022
594918-BB-9	MICROSOFT CORP			1,2	1.A FE	10,019,400	104.7319	10,473,191	10,000,000	10,006,831	0	(1,882)	0	0	2.700	2.676	FA	104,250	270,000	03/27/2015	02/12/2025
594918-BQ-6	MICROSOFT CORP			1,2	1.A FE	4,749,200	101.9053	5,095,266	5,000,000	4,914,502	0	51,398	0	0	2.000	3.102	FA	39,722	100,000	08/28/2018	08/08/2023
595017-BA-1	MICROCHIP TECHNOLOGY INC			1,2	2.C FE	500,000	103.8664	519,332	500,000	500,000	0	0	0	0	4.250	4.249	MS	7,083	21,250	05/26/2020	09/01/2025
595240-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC			1,2	2.B FE	4,998,750	109.9179	5,495,894	5,000,000	4,999,490	0	458	0	0	4.100	4.102	MN	26,194	205,000	05/07/2018	05/15/2028
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	533,665	107.7234	538,617	500,000	532,863	0	(802)	0	0	4.625	3.556	AO	5,781	0	10/20/2021	04/01/2029
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC				1.G PL	995,950	108.0374	1,075,998	995,950	995,961	0	11	0	0	5.330	5.330	MJSD	14,749	43,803	07/20/2010	06/30/2027
603051-AA-1	MINERAL RESOURCES LTD		C	1,2	3.C FE	21,525	107.8180	22,642	21,000	21,371	0	(49)	0	0	8.125	7.715	MN	284	1,706	08/22/2019	05/01/2027
60855R-AJ-9	MOLINA HEALTHCARE INC			1,2	3.C FE	500,000	103.0000	515,000	500,000	500,000	0	0	0	0	4.375	4.374	JD	972	21,875	05/28/2020	06/15/2028
60855R-AK-6	MOLINA HEALTHCARE INC			1,2	3.C FE	250,000	103.7500	259,375	250,000	250,000	0	0	0	0	3.875	3.875	MN	1,238	9,634	11/02/2020	11/15/2030
60871R-AG-5	MOLSON COORS BEVERAGE CO			1,2	2.C FE	4,992,250	104.7301	5,236,504	5,000,000	4,996,350	0	918	0	0	3.000	3.017	JJ	69,167	150,000	06/28/2016	07/15/2026
609207-AR-6	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	1,491,930	107.8659	1,617,988	1,500,000	1,495,075	0	1,173	0	0	3.625	3.711	FA	20,844	54,375	02/11/2019	02/13/2026
609207-AY-1	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	1,995,300	95.4697	1,909,394	2,000,000	1,995,754	0	380	0	0	1.875	1.897	AO	7,917	37,500	09/30/2020	10/15/2032
610202-BR-3	MONONGAHELA POWER CO			1,2	1.G FE	4,997,900	107.0135	5,350,675	5,000,000	4,999,038	0	460	0	0	3.550	3.554	MN	22,681	177,500	05/09/2017	05/15/2027
615369-AM-7	MOODY'S CORP			1,2	2.A FE	1,979,839	107.2807	2,145,614	2,000,000	1,986,810	0	2,027	0	0	3.250	3.372	JJ	29,972	65,000	04/20/2018	01/15/2028
615369-AP-0	MOODY'S CORP			1,2	2.A FE	4,985,144	112.9235	5,645,046	4,999,000	4,989,023	0	1,471	0	0	4.250	4.281	FA	88,524	212,458	01/23/2019	02/01/2029
615369-AV-7	MOODY'S CORP			1,2	2.A FE	9,772,100	97.8743	9,787,431	10,000,000	9,775,338	0	3,238	0	0	2.750	2.901	FA	100,833	0	08/10/2021	08/19/2041
617446-8X-0	MORGAN STANLEY			1,2,5	1.F FE	5,000,000	95.6629	4,783,143	5,000,000	5,000,000	0	0	0	0	1.928	1.928	AO	16,870	73,103	01/20/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY			1,2,5	1.F FE	5,000,000	98.5172	4,925,859	5,000,000	5,000,000	0	0	0	0	2.802	2.802	JJ	60,710	70,050	01/20/2021	01/25/2052
61746B-DQ-6	MORGAN STANLEY			1	1.G FE	1,982,480	106.0282	2,120,563	2,000,000	1,995,398	0	2,006	0	0	3.875	3.980	AO	13,347	77,500	04/23/2014	04/29/2024

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
620076-BU-2	MOTOROLA SOLUTIONS INC			1,2	2.C FE	3,000,000	100.2910	3,008,731	3,000,000	3,000,000	0	0	0	0	2.750	2.750	MN	8,479	41,250	05/10/2021	05/24/2031
626717-AJ-1	MURPHY OIL CORP			1,2	3.C FE	750,000	102.7500	770,625	750,000	750,000	0	0	0	0	5.750	5.748	FA	16,292	43,125	08/04/2017	08/15/2025
626738-AD-0	MURPHY OIL USA INC			1,2	3.B FE	1,386,575	104.0000	1,400,880	1,347,000	1,368,647	0	(3,272)	0	0	5.625	5.275	MN	12,628	75,769	06/13/2019	05/01/2027
62927#-AN-6	NFL VENTURES SR GTD NTS TRANCHE C				1.E FE	4,623,084	109.1231	5,044,852	4,623,083	4,623,306	0	228	0	0	4.010	4.010	N/A	39,137	95,476	07/24/2018	04/15/2035
629377-CC-4	NRG ENERGY INC			1,2	3.A FE	214,265	103.9535	221,421	213,000	213,626	0	(67)	0	0	6.625	6.555	JJ	6,507	22,470	04/25/2017	01/15/2027
62954H-AF-5	NXP BV		C	1,2	2.B FE	4,962,900	103.6458	5,182,292	5,000,000	4,963,853	0	953	0	0	3.250	3.301	MN	22,569	81,250	05/04/2021	05/11/2041
62954H-AG-3	NXP BV		C	1,2	2.B FE	4,982,850	100.7454	5,037,268	5,000,000	4,983,884	0	1,034	0	0	2.500	2.539	MN	17,361	62,500	05/04/2021	05/11/2031
62983P-AB-1	NAKILAT INC		C	1	1.F FE	2,971,846	123.0400	3,739,616	3,039,350	3,005,469	0	(72,132)	0	0	6.267	6.476	JD	529	193,117	03/29/2007	12/31/2033
63111X-AE-1	NASDAQ INC			1,2	2.B FE	10,000,000	92.6424	9,264,239	10,000,000	10,000,000	0	0	0	0	2.500	2.500	JD	6,944	250,000	12/07/2020	12/21/2040
636180-BP-5	NATIONAL FUEL GAS CO			1,2	2.C FE	4,963,650	110.3956	5,519,779	5,000,000	4,974,401	0	3,662	0	0	4.750	4.840	MS	79,167	237,500	08/08/2018	09/01/2028
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	4,985,300	107.9237	5,396,187	5,000,000	4,990,656	0	1,594	0	0	3.400	3.434	FA	68,000	170,000	01/31/2018	02/07/2028
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.E FE	2,986,860	100.9348	3,028,043	3,000,000	2,989,161	0	1,252	0	0	2.400	2.449	MS	21,200	72,000	01/22/2020	03/15/2030
637432-NW-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	4,987,400	91.9997	4,599,983	5,000,000	4,988,820	0	1,160	0	0	1.350	1.376	MS	19,875	63,188	09/29/2020	03/15/2031
637639-AE-5	NATIONAL SECURITIES CLEARING CORP			1,2	1.B FE	3,987,080	97.3761	3,895,044	4,000,000	3,989,808	0	2,559	0	0	0.750	0.816	JD	2,000	30,000	11/30/2020	12/07/2025
641062-AF-1	NESTLE HOLDINGS INC			1,2	1.D FE	4,975,900	110.2451	5,512,255	5,000,000	4,983,057	0	2,429	0	0	3.625	3.682	MS	48,837	181,250	09/17/2018	09/24/2028
64110L-AG-1	NETFLIX INC			1	3.A FE	704,965	108.7500	750,375	690,000	694,341	0	(1,765)	0	0	5.750	5.436	MS	13,225	39,675	03/03/2015	03/01/2024
64110L-AL-0	NETFLIX INC			1	3.A FE	250,000	112.3800	280,950	250,000	250,000	0	0	0	0	5.875	5.877	AO	3,101	14,688	02/09/2016	02/15/2025
64110L-AU-0	NETFLIX INC			1	3.A FE	1,350,625	118.7500	1,484,375	1,250,000	1,331,433	0	(8,426)	0	0	5.375	4.386	JD	2,986	67,188	08/30/2019	11/15/2029
64110L-AX-4	NETFLIX INC			1	2.C FE	250,000	124.2500	310,625	250,000	250,000	0	0	0	0	6.375	6.374	MN	2,036	15,938	11/04/2019	05/15/2029
641423-CC-0	NEVADA POWER CO			1,2	1.F FE	1,494,240	109.5050	1,642,575	1,500,000	1,495,745	0	586	0	0	3.700	3.745	MN	9,250	55,500	01/28/2019	05/01/2029
64952W-CH-4	NEW YORK LIFE GLOBAL FUNDING				1.A FE	6,995,660	103.3075	7,231,524	7,000,000	6,998,031	0	559	0	0	2.350	2.357	JJ	76,310	164,500	07/11/2016	07/14/2026
64952W-DG-5	NEW YORK LIFE GLOBAL FUNDING				1.A FE	1,498,965	104.0556	1,560,834	1,500,000	1,499,541	0	235	0	0	2.875	2.889	AO	9,703	43,125	04/03/2019	04/10/2024
64952W-ED-1	NEW YORK LIFE GLOBAL FUNDING				1.A FE	1,998,060	98.6133	1,972,265	2,000,000	1,998,280	0	220	0	0	1.150	1.170	JD	1,406	11,500	06/02/2021	06/09/2026
650119-AA-8	NEW YORK UNIVERSITY			1	1.D FE	5,362,000	111.7603	5,992,588	5,362,000	5,362,000	0	0	0	0	5.236	5.235	JJ	140,377	289,448	10/29/2009	07/01/2032
651229-AW-6	NEWELL BRANDS INC			1,2	3.A FE	784,688	109.0250	817,688	750,000	774,057	0	(5,438)	0	0	4.700	3.827	AO	8,813	35,250	12/18/2019	04/01/2026
651229-AX-4	NEWELL BRANDS INC			1,2	3.A FE	1,356,250	123.2500	1,540,625	1,250,000	1,346,767	0	(4,664)	0	0	5.875	5.085	AO	18,359	73,438	12/18/2019	04/01/2036
651639-AM-8	NEWMONT CORPORATION			1	2.A FE	2,964,240	139.7742	4,193,225	3,000,000	2,972,094	0	1,226	0	0	6.250	6.338	AO	46,875	187,500	09/15/2009	10/01/2039
651639-AT-3	NEWMONT CORPORATION			1	2.A FE	4,983,848	102.3991	5,119,956	5,000,000	4,994,511	0	4,683	0	0	3.700	3.794	MS	54,472	185,000	08/12/2019	03/15/2023
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	3,988,640	108.3731	4,334,923	4,000,000	3,993,640	0	1,289	0	0	3.550	3.583	MN	23,667	142,000	04/25/2017	05/01/2027
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	500,000	105.9000	529,500	500,000	500,000	0	0	0	0	3.875	3.875	AO	4,090	19,375	09/19/2019	10/15/2026
65364U-AN-6	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	3,000,000	95.6578	2,869,733	3,000,000	3,000,000	0	0	0	0	1.960	1.960	JD	653	58,800	06/23/2020	06/27/2030
65409Q-BF-8	NIELSEN FINANCE LLC			1,2	4.B FE	500,000	105.5840	527,920	500,000	500,000	0	0	0	0	5.875	5.875	AO	7,344	29,946	09/10/2020	10/01/2030
654106-AF-0	NIKE INC			1,2	1.E FE	4,793,184	104.5437	5,018,099	4,800,000	4,796,614	0	775	0	0	2.375	2.391	MN	19,000	114,000	10/18/2016	11/01/2026
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL		C	1,2	4.B FE	1,507,500	101.5950	1,523,925	1,500,000	1,502,389	0	(545)	0	0	5.000	4.943	FA	31,250	75,000	04/24/2017	02/01/2025
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	4,617,656	126.3399	8,377,601	6,631,000	4,904,842	0	38,975	0	0	4.837	7.357	AO	80,185	320,741	09/15/2011	10/01/2041
655844-BS-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	996,620	105.5489	1,055,489	1,000,000	998,409	0	368	0	0	2.900	2.938	JD	1,289	29,000	05/31/2016	06/15/2026
655844-BY-3	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,963,140	119.5479	2,390,959	2,000,000	1,965,685	0	952	0	0	4.150	4.241	FA	28,358	83,000	07/30/2018	02/28/2048
655844-CK-2	NORFOLK SOUTHERN CORP			1,2	2.A FE	9,984,900	100.6119	10,061,190	10,000,000	9,985,884	0	984	0	0	2.300	2.317	MN	29,389	116,917	05/03/2021	05/15/2031
655844-CL-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	9,920,600	98.7445	9,874,453	10,000,000	9,921,300	0	700	0	0	2.900	2.940	FA	101,500	0	08/16/2021	08/25/2051
665501-AL-6	NORTHERN NATURAL GAS CO			1,2	1.F FE	3,999,320	117.3105	4,692,418	4,000,000	3,999,619	0	271	0	0	4.300	4.301	JJ	79,311	172,000	07/12/2018	01/15/2049
665772-CS-6	NORTHERN STATES POWER CO			1,2	1.E FE	4,905,900	95.7933	4,789,665	5,000,000	4,909,136	0	2,164	0	0	2.600	2.690	JD	10,833	130,000	06/08/2020	06/01/2051
665859-AP-9	NORTHERN TRUST CORP				1.F FE	7,886,494	109.3336	8,014,151	7,330,000	7,553,606	0	(54,174)	0	0	3.950	3.098	AO	49,060	289,535	04/16/2015	10/30/2025
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	3,995,000	111.3814	4,455,258	4,000,000	3,996,697	0	652	0	0	3.650	3.664	FA	60,022	146,000	07/31/2018	08/03/2028
666807-CD-2	NORTHROP GRUMMAN CORP			1	2.A FE	5,307,000	142.5614	5,702,456	4,000,000	4,654,395	0	(17,895)	0	0	7.750	5.450	FA	117,111	0	05/14/2003	02/15/2031
667655R-CJ-3	NORTHWEST NATURAL GAS CO			1,2	1.F FE	9,661,297	109.6882	10,639,756	9,700,000	9,663,063	0	1,219	0	0	3.600	3.622	MS	102,820	349,200	03/26/2020	03/15/2050
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE			1,2	1.C FE	824,458	95.9760	815,796	850,000	824,473	0	15	0	0	2.633	2.783	JJ	8,268	0	12/16/2021	07/15/2051
66977W-AP-4	NOVA CHEMICALS CORP		C	1,2	3.C FE	1,535,625	104.8070	1,572,105	1,500,000	1,512,804	0	(3,745)	0	0	5.000	4.692	MN	12,500	75,000	06/10/2016	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP		C	1,2	3.C FE	422,500	106.5000	532,500	500,000	437,659	0	8,991	0	0	5.250	8.144	JD	2,188	26,250	03/31/2020	06/01/2027
66989H-AH-1	NOVARTIS CAPITAL CORP			1	1.D FE	4,959,800	128.2348	6,411,741	5,000,000	4,966,196	0	1,296	0	0	4.400	4.448	MN	33,611	220,000	02/18/2014	05/06/2044
66989H-AN-8	NOVARTIS CAPITAL CORP			1,2	1.D FE	5,946,540	106.7101	6,402,606	6,000,000	5,970,052	0	5,330	0	0	3.100	3.202	MN	22,733	186,000	02/14/2017	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL CORP			1,2	1.D FE	2,996,070	101.5864	3,047,592	3,000,000	2,996,763	0	397	0	0	2.200	2.214	FA	25,117	66,000	02/11/2020	08/14/2030
66989H-AS-7	NOVARTIS CAPITAL CORP			1,2	1.D FE	2,931,360	101.4013	3,042,038	3,000,000	2,934,186	0	1,564	0	0	2.750	2.863	FA	31,396	82,500	02/11/2020	08/14/2050
670001-AE-6	NOVELIS CORP			1,2	4.A FE	2,015,625	105.1250	2,102,500	2,000,000	2,012,900	0	(1,166)	0	0	4.750	4.653	JJ	39,847	95,000	01/24/2020	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
67021C-AG-2	NSTAR ELECTRIC CO			1,2	1.E FE	1,994,520	100.9934	2,019,868	2,000,000	1,999,541	0	620	0	0	2.375	2.405	AO	10,028	47,500	10/09/2012	10/15/2022
67021C-AL-1	NSTAR ELECTRIC CO			1,2	1.F FE	4,982,600	102.9360	5,146,800	5,000,000	4,991,889	0	1,886	0	0	2.700	2.739	JD	11,250	135,000	05/23/2016	06/01/2026
670346-AM-7	NUCOR CORP			1,2	1.G FE	2,198,372	104.2438	2,293,364	2,200,000	2,199,797	0	281	0	0	4.000	4.005	FA	36,667	88,000	07/24/2013	08/01/2023
670346-AN-5	NUCOR CORP			1,2	1.G FE	1,997,880	134.2091	2,684,182	2,000,000	1,998,396	0	248	0	0	5.200	5.206	FA	43,333	104,000	07/24/2013	08/01/2043
670346-AP-0	NUCOR CORP			1,2	1.G FE	6,989,640	110.3540	7,724,777	7,000,000	6,993,404	0	1,376	0	0	3.950	3.967	MN	46,083	276,500	04/23/2018	05/01/2028
67066G-AF-1	NVIDIA CORP			1,2	1.G FE	2,988,870	106.3190	3,189,571	3,000,000	2,990,673	0	1,073	0	0	2.850	2.893	AO	21,375	85,500	03/26/2020	04/01/2030
67103H-AH-0	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	3,515,888	110.4729	3,595,894	3,255,000	3,458,492	0	(25,069)	0	0	3.900	2.927	JD	10,579	126,945	08/13/2019	06/01/2029
67103H-AK-3	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	4,493,523	94.7212	4,334,444	4,576,000	4,500,263	0	6,740	0	0	1.750	1.947	MS	23,579	78,300	02/05/2021	03/15/2031
680665-AJ-5	OLIN CORP			1,2	3.B FE	544,858	102.6250	563,411	549,000	546,002	0	498	0	0	5.125	5.237	MS	8,285	28,136	06/03/2019	09/15/2027
680665-AK-2	OLIN CORP			1,2	3.B FE	503,750	105.0000	525,000	500,000	502,506	0	(198)	0	0	5.000	4.924	FA	10,417	25,000	01/23/2018	02/01/2030
680665-AM-8	OLIN CORP			1,2	3.B FE	497,500	122.5000	612,500	500,000	498,354	0	607	0	0	9.500	9.615	JD	3,958	47,500	05/14/2020	06/01/2025
681904-AS-7	OMNICARE LLC			1,2	2.B FE	500	102.6202	513	500	500	0	0	0	0	4.750	4.745	JD	2	24	11/06/2014	12/01/2022
681919-BD-7	OMNICOM GROUP INC			1,2	2.A FE	4,991,150	101.4479	5,072,397	5,000,000	4,991,623	0	473	0	0	2.600	2.620	FA	54,167	31,778	04/28/2021	08/01/2031
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	4,912,450	100.8300	5,041,499	5,000,000	4,921,402	0	7,347	0	0	3.375	3.579	FA	70,313	136,875	10/07/2020	02/01/2031
68233J-AS-3	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	4,987,950	133.9145	6,695,725	5,000,000	4,990,612	0	865	0	0	5.300	5.315	JD	22,083	265,000	05/15/2012	06/01/2042
68233J-AZ-7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	5,037,746	104.4073	5,220,365	5,000,000	5,014,021	0	(4,255)	0	0	2.950	2.852	AO	36,875	147,500	10/29/2015	04/01/2025
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	4,995,139	120.9564	6,047,818	5,000,000	4,995,766	0	460	0	0	4.100	4.105	MN	26,194	205,000	01/31/2019	11/15/2048
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	4,997,740	110.1470	5,507,350	5,000,000	4,998,612	0	491	0	0	3.700	3.705	MN	23,639	185,000	01/31/2019	11/15/2028
68235P-AH-1	ONE GAS INC			1,2	2.A FE	1,193,712	97.3569	1,168,283	1,200,000	1,194,687	0	600	0	0	2.000	2.058	MN	3,067	24,000	04/29/2020	05/15/2030
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C		1,2	3.B FE	1,500,000	101.2760	1,519,140	1,500,000	1,500,000	0	0	0	0	3.875	3.875	MS	17,115	58,125	09/06/2019	01/15/2028
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	C		1,2	4.B FE	1,000,355	98.2500	982,500	1,000,000	1,000,321	0	(25)	0	0	4.000	3.996	AO	8,444	41,111	10/14/2020	10/15/2030
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE	2,380,500	130.9449	3,928,346	3,000,000	2,510,898	0	16,658	0	0	6.650	8.625	AO	49,875	199,500	05/12/2009	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	1,993,820	134.2939	2,685,878	2,000,000	1,995,656	0	483	0	0	6.850	6.873	AO	28,922	137,000	09/25/2007	10/15/2037
68268N-AJ-2	ONEOK PARTNERS LP			1,2	2.B FE	4,978,800	101.1954	5,059,772	5,000,000	4,998,250	0	2,478	0	0	3.375	3.423	AO	42,188	168,750	09/10/2012	10/01/2022
682691-AA-8	ONEMAIN FINANCE CORP			1,2	3.B FE	500,000	98.3380	491,690	500,000	500,000	0	0	0	0	4.000	4.000	MS	5,889	14,889	12/08/2020	09/15/2030
68389X-AS-4	ORACLE CORP			1	2.A FE	4,954,900	103.6302	5,181,509	5,000,000	4,992,129	0	5,205	0	0	3.625	3.731	JJ	83,576	181,250	07/09/2013	07/15/2023
68389X-BV-6	ORACLE CORP			1,2	2.A FE	4,894,953	101.2353	4,960,532	4,900,000	4,895,863	0	580	0	0	2.950	2.962	AO	36,138	144,550	03/30/2020	04/01/2030
68389X-BW-4	ORACLE CORP			1,2	2.A FE	3,191,392	100.6813	3,221,803	3,200,000	3,192,058	0	442	0	0	3.600	3.619	AO	28,800	115,200	03/30/2020	04/01/2040
68389X-BX-2	ORACLE CORP			1,2	2.A FE	10,862,286	98.2664	10,711,041	10,900,000	10,864,012	0	1,194	0	0	3.600	3.619	AO	98,100	392,400	03/30/2020	04/01/2050
688239-AF-9	OSHKOSH CORP			1,2	2.C FE	2,997,780	112.7880	3,383,639	3,000,000	2,998,721	0	463	0	0	4.600	4.608	MN	17,633	138,000	06/12/2018	05/15/2028
68902V-AL-1	OTIS WORLDWIDE CORP			1,2	2.B FE	2,999,588	102.8502	3,085,507	3,000,000	2,999,721	0	128	0	0	3.112	3.113	FA	35,269	93,360	09/09/2020	02/15/2040
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	500,000	100.1820	500,910	500,000	500,000	0	0	0	0	4.250	4.249	JJ	9,799	10,389	01/11/2021	01/15/2029
693475-AL-9	PNC FINANCIAL SERVICES GROUP INC				1.G FE	5,059,335	101.8801	5,094,005	5,000,000	5,001,303	0	(3,276)	0	0	2.854	2.823	JD	8,324	142,700	11/01/2012	11/09/2022
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	3,492,055	104.7248	3,665,367	3,500,000	3,496,691	0	1,719	0	0	3.500	3.548	JJ	53,764	122,500	01/17/2019	01/23/2024
69349L-AM-0	PNC BANK NA			2	1.G FE	2,493,000	104.2345	2,605,864	2,500,000	2,498,827	0	884	0	0	3.800	3.831	JJ	41,167	95,000	07/22/2013	07/25/2023
69349L-AR-9	PNC BANK NA				1.G FE	1,496,340	112.2099	1,683,148	1,500,000	1,497,522	0	423	0	0	4.050	4.079	JJ	26,156	60,750	07/23/2018	07/26/2028
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	4,998,000	96.9293	4,846,463	5,000,000	4,998,285	0	285	0	0	1.450	1.456	JJ	32,424	36,250	01/12/2021	01/20/2028
695114-BT-4	PACIFICORP			1	1.E FE	4,985,600	142.9195	7,145,973	5,000,000	4,992,795	0	1,806	0	0	7.700	7.721	MN	49,194	385,000	11/16/2001	11/15/2031
69867D-AA-6	CLARIOS GLOBAL LP			1,2	4.A FE	1,614,653	104.6250	1,648,890	1,576,000	1,598,481	0	(5,005)	0	0	6.250	5.874	MN	12,586	103,799	05/15/2020	05/15/2026
701094-AJ-3	PARKER-HANNIFIN CORP			1,2	2.A FE	9,746,955	107.1556	10,447,667	9,750,000	9,748,545	0	682	0	0	3.250	3.253	MS	105,625	316,875	12/14/2017	03/01/2027
70137T-AP-0	PARKLAND CORP	C		1,2	3.B FE	805,626	105.5000	844,000	800,000	803,931	0	(486)	0	0	5.875	5.770	JJ	21,672	47,000	06/26/2019	07/15/2027
70450Y-AC-7	PAYPAL HOLDINGS INC			1,2	1.G FE	6,788,730	103.5179	6,728,664	6,500,000	6,682,222	0	(66,898)	0	0	2.400	1.325	AO	39,000	156,000	05/18/2020	10/01/2024
708653-D#-4	PENNSYLVANIA-AMERICAN WATER CO				1.E	3,000,000	120.7059	3,621,177	3,000,000	2,991,251	0	2,859	0	0	8.150	8.244	N/A	101,875	244,500	03/22/1995	08/01/2025
709599-AH-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	1,987,520	102.1713	2,043,425	2,000,000	1,999,280	0	1,603	0	0	4.875	4.944	JJ	46,042	97,500	07/10/2012	07/11/2022
712704-AA-3	PEOPLE'S UNITED FINANCIAL INC			1,2	2.B FE	3,986,720	101.9344	4,077,375	4,000,000	3,998,712	0	1,666	0	0	3.650	3.686	JD	10,139	146,000	12/03/2012	12/06/2022
713448-CY-2	PEPSICO INC			1,2	1.E FE	10,052,732	107.3810	10,845,477	10,100,000	10,081,728	0	5,278	0	0	3.500	3.555	JJ	161,039	353,500	07/14/2015	07/17/2025
713448-EL-8	PEPSICO INC			1,2	1.E FE	4,985,150	105.2773	5,263,865	5,000,000	4,988,526	0	1,495	0	0	2.625	2.659	JJ	55,417	131,250	07/25/2019	07/29/2029
713448-EU-8	PEPSICO INC			1,2	1.E FE	2,015,560	118.5699	2,371,397	2,000,000	2,015,106	0	(222)	0	0	3.625	3.582	MS	20,542	72,500	03/23/2020	03/19/2050
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANCE LLC			1,2	2.A FE	9,915,800	93.7206	9,372,064	10,000,000	9,925,163	0	7,525	0	0	1.625	1.713	AO	40,625	162,500	09/28/2020	04/01/2031
717081-DH-3	PFIZER INC			1	1.F FE	8,373,204	103.4953	8,693,609	8,400,000	8,395,843	0	3,167	0	0	3.000	3.035	JD	11,200	252,000	05/28/2013	06/15/2023
717081-EA-7	PFIZER INC			1	1.F FE	7,931,840	107.5493	8,603,943	8,000,000	7,964,109	0	6,954	0	0	3.000	3.098	JD	10,667	240,000	11/14/2016	12/15/2026
717081-EP-4	PFIZER INC			1,2	1.F FE	2,995,230	111.3391	3,340,172	3,000,000	2,996,756	0	570	0	0	3.600	3.618	MS	31,800	108,000	09/04/2018	09/15/2028
717081-ET-6	PFIZER INC			1,2	1.F FE	13,967,100	110.1412	15,419,763	14,000,000	13,975,788	0	3,558	0	0	3.450	3.477	MS	142,217	483,000	03/04/2019	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
717081-EU-3	PFIZER INC			1,2	1.F FE	986,990	117.9640	1,179,640	1,000,000	988,314	0	526	0	0	3.900	3.995	MS	11,483	39,000	03/04/2019	03/15/2039
717081-FB-4	PFIZER INC			1,2	1.F FE	9,966,300	97.7660	9,776,595	10,000,000	9,967,491	0	1,191	0	0	1.750	1.787	FA	64,653	0	08/16/2021	08/18/2031
718172-BT-5	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	6,960,513	104.1056	7,305,092	7,017,000	6,991,808	0	5,880	0	0	2.750	2.842	FA	67,539	192,968	02/18/2016	02/25/2026
718172-CS-6	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	2,969,760	95.2430	2,857,291	3,000,000	2,973,042	0	2,829	0	0	1.750	1.861	MN	8,750	52,354	10/29/2020	11/01/2030
718337-AE-8	KONINKLIJKE PHILIPS NV		C		2.A FE	11,305,100	119.8828	11,988,278	10,000,000	10,440,282	0	(82,991)	0	0	7.200	6.048	JD	60,000	720,000	11/08/2006	06/01/2026
718546-BA-1	PHILLIPS 66			1,2	2.A FE	5,459,465	100.2775	5,515,263	5,500,000	5,459,504	0	39	0	0	3.300	3.339	MS	23,192	0	11/10/2021	03/15/2052
718549-AH-1	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	4,989,050	103.7688	5,188,439	5,000,000	4,991,412	0	1,147	0	0	3.150	3.175	JD	7,000	157,500	09/03/2019	12/15/2029
71951Q-AC-6	PHYSICIANS REALTY LP			1,2	2.B FE	1,496,835	99.5076	1,492,614	1,500,000	1,496,901	0	66	0	0	2.625	2.649	MN	8,531	0	10/07/2021	11/01/2031
72147K-AE-8	PILGRIMS PRIDE CORP			1,2	3.A FE	1,065,000	105.5940	1,055,940	1,000,000	1,042,016	0	(16,462)	0	0	5.875	4.011	MS	14,851	58,750	07/31/2020	09/30/2027
72650R-BD-3	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	498,960	103.7104	518,552	500,000	499,805	0	132	0	0	3.850	3.873	AO	4,064	19,250	08/08/2013	10/15/2023
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	2,527,425	105.0250	2,630,876	2,505,000	2,522,767	0	(1,452)	0	0	5.500	5.389	JD	6,123	137,775	08/01/2019	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1,2	4.B FE	1,772,755	101.8500	1,782,375	1,750,000	1,768,844	0	(2,818)	0	0	4.625	4.407	AO	17,087	80,938	08/11/2020	04/15/2030
737446-AR-5	POST HOLDINGS INC			1,2	4.B FE	500,000	99.2500	496,250	500,000	500,000	0	0	0	0	4.500	4.500	MS	6,625	11,563	02/24/2021	09/15/2031
74005P-BB-9	LINDE INC			1,2	1.F FE	6,953,820	100.6366	6,943,928	6,900,000	6,904,048	0	(10,608)	0	0	2.200	2.041	FA	57,347	151,800	05/13/2016	08/15/2022
74005P-BT-0	LINDE INC			1,2	1.F FE	7,982,640	93.5175	7,481,404	8,000,000	7,984,977	0	1,693	0	0	1.100	1.123	FA	34,467	88,000	08/03/2020	08/10/2030
740189-AG-0	PRECISION CASTPARTS CORP			1,2	1.C FE	13,919,500	101.4798	14,207,166	14,000,000	13,990,953	0	8,961	0	0	2.500	2.563	JJ	161,389	350,000	12/17/2012	01/15/2023
742718-EV-7	PROCTER & GAMBLE CO			1	1.D FE	2,448,175	107.0598	2,628,318	2,455,000	2,450,953	0	739	0	0	2.850	2.882	FA	27,210	69,968	09/28/2017	08/11/2027
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE	3,990,400	108.7981	4,351,926	4,000,000	3,992,013	0	974	0	0	3.000	3.028	MS	32,000	120,000	03/23/2020	03/25/2030
742718-FJ-3	PROCTER & GAMBLE CO			1	1.D FE	9,353,282	115.9838	10,902,474	9,400,000	9,356,617	0	2,087	0	0	3.550	3.585	MS	88,987	333,700	03/23/2020	03/25/2040
743315-AR-4	PROGRESSIVE CORP			1	1.F FE	1,999,300	103.6472	2,072,944	2,000,000	1,999,681	0	109	0	0	2.450	2.453	JJ	22,594	49,000	08/22/2016	01/15/2027
743315-AV-5	PROGRESSIVE CORP			1,2	1.F FE	3,184,710	113.0040	3,390,120	3,000,000	3,140,118	0	(17,724)	0	0	4.000	3.241	MS	40,000	120,000	05/09/2019	03/01/2029
74368C-AY-0	PROTECTIVE LIFE GLOBAL FUNDING				1.E FE	6,993,070	95.1992	6,663,943	7,000,000	6,993,782	0	712	0	0	1.737	1.748	MS	33,775	121,590	01/05/2021	09/21/2030
743753-C#-0	PROVIDENCE GAS CO				1.F FE	5,000,000	105.3595	5,267,975	5,000,000	4,993,627	0	11,048	0	0	8.460	8.662	N/A	36,425	423,000	08/09/1988	09/30/2022
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH			1,2	1.D FE	1,311,633	97.0522	1,310,204	1,350,000	1,311,656	0	23	0	0	2.700	2.842	AO	9,113	0	12/16/2021	10/01/2051
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.F FE	4,982,700	110.8938	5,544,689	5,000,000	4,986,501	0	696	0	0	3.600	3.618	MS	53,000	180,000	09/04/2012	09/15/2042
744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	1,995,700	109.7781	2,195,562	2,000,000	1,997,146	0	502	0	0	3.700	3.725	JD	3,289	74,000	06/14/2018	06/15/2028
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	1,994,120	100.2720	2,005,441	2,000,000	1,994,438	0	318	0	0	2.200	2.233	JD	1,956	22,000	06/01/2021	06/15/2031
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	2,491,775	102.7931	2,569,828	2,500,000	2,495,943	0	861	0	0	2.250	2.287	MS	16,563	56,250	09/07/2016	09/15/2026
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	3,392,180	101.8117	3,461,599	3,400,000	3,393,646	0	785	0	0	2.450	2.476	JJ	38,411	83,300	01/07/2020	01/15/2030
74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	9,920,100	84.8767	8,487,672	10,000,000	9,922,990	0	2,113	0	0	2.050	2.086	FA	85,417	202,153	08/04/2020	08/01/2050
74456Q-CH-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	4,987,800	97.4200	4,871,000	5,000,000	4,988,232	0	432	0	0	1.900	1.927	FA	34,833	0	08/17/2021	08/15/2031
745332-CK-0	PUGET SOUND ENERGY INC			1,2	1.F FE	3,000,000	98.8077	2,964,232	3,000,000	3,000,000	0	0	0	0	2.893	2.893	MS	25,555	0	09/08/2021	09/15/2051
745867-AT-8	PULTEGROUP INC			1	2.C FE	1,522,544	128.6469	1,736,733	1,350,000	1,510,829	0	(6,230)	0	0	6.000	4.748	FA	30,600	72,000	12/15/2021	02/15/2035
745867-AW-1	PULTEGROUP INC			1,2	2.C FE	1,637,720	113.7020	1,814,684	1,596,000	1,616,273	0	(4,588)	0	0	5.500	5.134	MS	29,260	87,780	08/23/2016	03/01/2026
745867-AX-9	PULTEGROUP INC			1,2	2.C FE	1,043,445	113.5800	1,135,800	1,000,000	1,030,863	0	(5,666)	0	0	5.000	4.277	JJ	23,056	50,000	09/18/2019	01/15/2027
746388-AA-5	PURPLE CHEN 2011 LLC		C	1	2.B	837,478	101.4852	849,916	837,478	837,478	0	0	0	0	2.735	2.734	FMAN	3,818	25,300	10/25/2011	08/01/2023
74736K-AH-4	QORVO INC			1,2	2.C FE	255,618	106.1250	265,313	250,000	254,879	0	(509)	0	0	4.375	4.080	AO	2,309	10,938	08/31/2020	10/15/2029
747525-BN-2	QUALCOMM INC			1,2	1.F FE	4,998,875	96.2998	5,052,850	5,247,000	5,040,424	0	30,251	0	0	1.300	1.959	MN	7,768	68,211	08/14/2020	05/20/2028
74819R-AP-1	QUEBECOR MEDIA INC		C	1	3.C FE	623,950	104.0000	624,000	600,000	603,135	0	(2,759)	0	0	5.750	5.230	JD	1,533	34,500	05/22/2013	01/15/2023
74834L-AX-8	QUEST DIAGNOSTICS INC			1,2	2.B FE	2,523,100	105.5805	2,639,512	2,500,000	2,508,335	0	(2,489)	0	0	3.500	3.383	MS	22,118	87,500	04/21/2015	03/30/2025
74834L-AZ-3	QUEST DIAGNOSTICS INC			1,2	2.B FE	7,479,225	106.7147	8,003,600	7,500,000	7,490,307	0	2,429	0	0	3.450	3.482	JD	21,563	258,750	05/23/2016	06/01/2026
74841C-AB-7	ROCKET MORTGAGE LLC			1,2	3.A FE	500,000	101.5000	507,500	500,000	500,000	0	0	0	0	3.875	3.875	MS	6,458	18,675	09/09/2020	03/01/2031
74955D-AA-9	RGS (AEGCO) FUNDING CORP				2.A FE	0	100.7500	0	0	0	0	0	0	0	9.810	9.778	JD	0	1,007	02/08/1990	12/07/2022
75281A-AS-8	RANGE RESOURCES CORP			1,2	4.A FE	856,733	103.2500	938,543	909,000	880,794	0	7,519	0	0	4.875	5.904	MN	5,662	44,314	07/06/2018	05/15/2025
75281A-BA-6	RANGE RESOURCES CORP			1,2	4.A FE	501,244	102.2500	511,250	500,000	500,314	0	(230)	0	0	5.000	4.938	MS	7,361	25,000	10/09/2017	03/15/2023
75513E-BX-8	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	2,438,878	104.9848	2,488,141	2,370,000	2,420,208	0	(17,757)	0	0	3.150	2.337	JD	3,318	74,655	12/11/2020	12/15/2024
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	9,979,594	107.1787	10,717,869	10,000,000	9,983,177	0	3,421	0	0	3.500	3.535	MS	103,056	350,000	12/11/2020	03/15/2027
75513E-CL-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	9,989,800	96.5704	9,657,040	10,000,000	9,990,123	0	323	0	0	2.820	2.825	MS	110,450	0	08/04/2021	09/01/2051
75513E-CM-1	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	9,996,300	96.6058	9,660,581	10,000,000	9,996,538	0	238	0	0	1.900	1.904	MS	74,417	0	08/04/2021	09/01/2031
760759-AR-1	REPUBLIC SERVICES INC			1,2	2.B FE	4,989,250	104.5758	5,228,792	5,000,000	4,994,895	0	1,198	0	0	2.900	2.924	JJ	72,500	145,000	06/20/2016	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC			1,2	2.B FE	2,495,800	107.2343	2,680,858	2,500,000	2,497,481	0	516	0	0	3.375	3.394	MN	10,781	84,375	11/13/2017	11/15/2027
760759-AZ-3	REPUBLIC SERVICES INC			1,2	2.B FE	2,998,200	94.3393	2,830,179	3,000,000	2,998,368	0	153	0	0	1.750	1.756	FA	19,833	38,063	11/09/2020	02/15/2032
771196-BK-7	ROCHE HOLDINGS INC			1,2	1.C FE	4,950,200	104.6757	5,233,786	5,000,000	4,977,120	0	5,049	0	0	2.625	2.737	MN	16,771	131,250	02/22/2016	05/15/2026

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
771196-BP-6	ROCHE HOLDINGS INC			1,2	1.C FE	4,997,500	110.4641	5,523,207	5,000,000	4,998,444	0	447	0	0	3.625	3.630	MS	52,361	181,250	09/10/2018	09/17/2028
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP			1,2	1.F FE	998,030	105.6184	1,056,184	1,000,000	998,899	0	229	0	0	3.100	3.122	JD	2,583	31,000	05/17/2017	06/01/2027
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP			1,2	1.F FE	3,000,000	95.0125	2,850,374	3,000,000	3,000,000	0	0	0	0	1.850	1.850	JD	4,625	56,733	11/16/2020	12/01/2030
773903-AL-3	ROCKWELL AUTOMATION INC			1,2	1.F FE	4,989,050	97.2801	4,864,005	5,000,000	4,989,447	0	397	0	0	1.750	1.774	FA	32,569	0	08/03/2021	08/15/2031
775109-AY-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	2,994,390	104.3737	3,131,211	3,000,000	2,998,958	0	735	0	0	4.100	4.121	AO	30,750	123,000	09/25/2013	10/01/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	994,010	131.3276	1,313,276	1,000,000	994,934	0	217	0	0	5.450	5.490	AO	13,625	54,500	09/25/2013	10/01/2043
77578J-AB-4	ROLLS-ROYCE PLC		C	1,2	3.C FE	3,530,975	101.5000	3,552,500	3,500,000	3,513,432	0	(3,333)	0	0	3.625	3.510	AO	27,137	126,875	03/11/2016	10/14/2025
77578J-AC-2	ROLLS-ROYCE PLC		C	1,2	3.C FE	261,875	110.5900	276,475	250,000	260,153	0	(1,544)	0	0	5.750	4.905	AO	3,035	14,135	11/13/2020	10/15/2027
776743-AD-8	ROPER TECHNOLOGIES INC			1,2	2.A FE	4,999,200	109.6068	5,480,340	5,000,000	4,999,829	0	341	0	0	3.800	3.801	JD	8,444	190,000	12/08/2016	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC			1,2	2.A FE	1,997,840	112.3461	2,246,923	2,000,000	1,998,580	0	314	0	0	4.200	4.212	MS	24,733	84,000	08/14/2018	09/15/2028
78355H-KL-2	RYDER SYSTEM INC			1,2	2.B FE	1,498,590	105.1862	1,577,793	1,500,000	1,499,405	0	331	0	0	3.650	3.668	MS	15,665	54,750	02/25/2019	03/18/2024
78409V-AN-4	S&P GLOBAL INC			1,2	1.G FE	4,937,550	127.8624	6,393,120	5,000,000	4,941,858	0	1,581	0	0	4.500	4.576	MN	28,750	225,000	05/03/2018	05/15/2048
78409V-AP-9	S&P GLOBAL INC			1,2	1.G FE	1,996,660	103.3696	2,067,391	2,000,000	1,997,344	0	358	0	0	2.500	2.519	JD	4,167	50,000	11/19/2019	12/01/2029
78409V-AQ-7	S&P GLOBAL INC			1,2	1.G FE	992,400	108.8067	1,088,067	1,000,000	992,770	0	203	0	0	3.250	3.290	JD	2,708	32,500	11/19/2019	12/01/2049
78409V-AR-5	S&P GLOBAL INC			1,2	1.G FE	1,476,405	86.8906	1,303,359	1,500,000	1,476,940	0	398	0	0	2.300	2.361	FA	13,033	34,692	08/10/2020	08/15/2060
78410G-AD-6	SBA COMMUNICATIONS CORP			1,2	3.C FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000	0	0	0	0	3.875	3.874	FA	14,639	38,750	01/21/2020	02/15/2027
78410G-AE-4	SBA COMMUNICATIONS CORP			1,2	4.A FE	500,000	96.0000	480,000	500,000	500,000	0	0	0	0	3.125	3.125	FA	6,510	7,899	01/14/2021	02/01/2029
78413H-AA-7	SES SA		C	1	2.C FE	4,975,900	102.7444	5,137,218	5,000,000	4,996,598	0	2,825	0	0	3.600	3.656	AO	43,500	180,000	03/26/2013	04/04/2023
78440P-AC-2	SK TELECOM CO LTD		C		1.G FE	2,964,030	124.2084	3,726,253	3,000,000	2,985,384	0	2,635	0	0	6.625	6.731	JJ	88,885	198,750	07/13/2007	07/20/2027
78442F-ET-1	NAVIENT CORP			1	3.C FE	1,106,400	106.6250	1,187,803	1,114,000	1,111,288	0	1,255	0	0	6.125	6.243	MS	18,195	68,233	05/01/2017	03/25/2024
78454L-AL-4	SM ENERGY CO			1,2	4.C FE	720,000	100.7500	755,625	750,000	730,109	0	5,204	0	0	5.625	6.504	JD	3,516	42,188	12/18/2019	06/01/2025
78454L-AN-0	SM ENERGY CO			1,2	4.C FE	648,750	102.7500	770,625	750,000	674,798	0	12,475	0	0	6.750	9.440	MS	14,906	50,625	10/07/2019	09/15/2026
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	500,000	108.7723	543,862	500,000	500,000	0	0	0	0	5.750	5.747	MN	3,674	28,750	11/24/2014	05/15/2024
79466L-AK-0	SALESFORCE.COM INC			1,2	1.F FE	6,961,360	100.1679	7,011,750	7,000,000	6,962,200	0	840	0	0	2.700	2.736	JJ	88,725	0	06/29/2021	07/15/2041
79466L-AL-8	SALESFORCE.COM INC			1,2	1.F FE	1,994,420	102.1818	2,043,636	2,000,000	1,994,525	0	105	0	0	2.900	2.914	JJ	27,228	0	06/29/2021	07/15/2051
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	3,987,000	103.4486	4,137,944	4,000,000	3,994,009	0	1,405	0	0	2.500	2.536	MN	12,778	100,000	05/16/2016	05/15/2026
797440-BY-9	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	4,993,350	104.8664	5,243,320	5,000,000	4,993,774	0	328	0	0	3.320	3.327	AO	35,044	166,000	03/31/2020	04/15/2050
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	4,991,300	95.7948	4,789,740	5,000,000	4,992,363	0	857	0	0	1.700	1.719	AO	21,250	85,708	09/22/2020	10/01/2030
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	4,968,400	99.7181	4,985,907	5,000,000	4,968,733	0	333	0	0	2.950	2.982	FA	56,542	0	08/09/2021	08/15/2051
798237-G@-6	SAN JOSE WATER CO				1.F	5,000,000	103.6217	5,181,085	5,000,000	4,995,916	0	9,062	0	0	8.580	8.744	N/A	178,750	429,000	05/20/1992	07/01/2022
808513-BR-5	CHARLES SCHWAB CORP			1,2	1.F FE	2,993,040	98.7073	2,961,220	3,000,000	2,993,909	0	869	0	0	1.150	1.198	MN	4,600	17,250	05/11/2021	05/13/2026
810186-AS-5	SCOTTS MIRACLE-GRO CO			1,2	4.A FE	1,254,500	104.2500	1,303,125	1,250,000	1,253,754	0	(345)	0	0	4.500	4.454	AO	11,875	56,250	03/18/2020	10/15/2029
81211K-AW-0	SEALED AIR CORP			1,2	3.B FE	2,873,335	107.0000	2,942,500	2,750,000	2,802,785	0	(18,092)	0	0	5.125	4.354	JD	11,745	140,938	08/27/2019	12/01/2024
81373P-AA-1	SECURIAN FINANCIAL GROUP INC			1	1.G FE	1,002,970	124.0374	1,240,374	1,000,000	1,002,869	0	27	0	0	4.800	4.781	AO	10,133	48,000	04/20/2018	04/15/2048
81708#-AA-9	SENECA GENERATION LLC				3.B PL	15,000,000	91.0000	13,650,000	15,000,000	15,000,000	0	0	0	0	4.330	4.330	N/A	110,054	487,154	04/18/2016	04/27/2026
81725W-AG-8	SENSATA TECHNOLOGIES BV		C		3.C FE	400,000	105.0000	420,000	400,000	399,815	0	133	0	0	4.875	4.902	AO	4,117	19,500	04/10/2013	10/15/2023
817826-AG-5	7-ELEVEN INC			1,2	2.B FE	2,420,350	93.1142	2,327,855	2,500,000	2,421,883	0	1,533	0	0	2.800	2.961	FA	27,417	35,000	02/05/2021	02/10/2051
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	5,226,500	145.9556	7,297,778	5,000,000	5,174,335	0	(5,043)	0	0	6.375	6.043	JD	14,167	318,750	04/06/2009	12/15/2038
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	6,946,100	111.8413	7,828,892	7,000,000	6,961,231	0	5,334	0	0	3.875	3.968	MN	36,167	271,250	11/07/2018	11/13/2028
82265#-AA-2	SHELL OIL CO ABS				1.D	1,430,877	104.4306	1,430,951	1,370,241	1,378,665	0	(2,991)	0	0	5.189	4.943	N/A	5,135	74,429	03/09/2004	09/05/2024
82266#-AA-1	SHELL OIL CO				1.D	1,797,147	100.0000	1,797,147	1,797,147	1,797,152	0	5	0	0	5.346	5.346	N/A	6,939	99,819	08/25/2004	05/05/2025
824348-BD-7	SHERWIN-WILLIAMS CO			1,2	2.B FE	2,018,594	104.4534	2,089,068	2,000,000	2,008,110	0	(2,583)	0	0	3.300	3.150	FA	27,500	66,000	08/10/2017	02/01/2025
824348-BM-7	SHERWIN-WILLIAMS CO			1,2	2.B FE	4,991,150	105.6862	5,284,309	5,000,000	4,991,705	0	418	0	0	3.300	3.309	MN	21,083	165,000	03/03/2020	05/15/2050
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	4,989,700	119.2728	5,963,638	5,000,000	4,997,072	0	1,306	0	0	6.125	6.139	FA	113,993	306,250	08/10/2006	08/17/2026
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	5,000,000	100.9663	5,048,314	5,000,000	5,000,000	0	0	0	0	2.900	2.897	MN	13,694	145,000	05/18/2015	05/27/2022
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	9,986,600	99.7575	9,975,746	10,000,000	9,987,626	0	1,026	0	0	2.150	2.165	MS	65,694	107,500	03/02/2021	03/11/2031
826418-BE-4	SIERRA PACIFIC POWER CO			1	1.F FE	2,763,815	144.5511	4,499,875	3,113,000	2,839,585	0	9,439	0	0	6.750	7.732	JJ	105,064	210,128	05/15/2009	07/01/2037
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	1,500,000	103.9340	1,559,010	1,500,000	1,500,000	0	0	0	0	5.000	4.999	FA	31,250	75,000	06/26/2017	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC			1,2	3.C FE	252,500	107.7500	269,375	250,000	251,916	0	(178)	0	0	5.500	5.375	JJ	6,875	13,750	06/05/2019	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	1,288,280	100.0000	1,250,000	1,250,000	1,282,134	0	(4,378)	0	0	4.125	3.668	JJ	25,781	54,427	07/30/2020	07/01/2030
83001W-AC-8	SIX FLAGS THEME PARKS INC			1,2	3.C FE	538,750	106.7943	533,971	500,000	523,271	0	(11,090)	0	0	7.000	4.483	JJ	17,500	41,708	07/31/2020	07/01/2025
83238P-AD-6	SMITHS GROUP PLC		C	1	2.B FE	4,989,200	102.1000	5,104,999	5,000,000	4,999,122	0	1,340	0	0	3.625	3.648	AO	39,774	181,250	10/04/2012	10/12/2022
832696-AK-4	J M SMUCKER CO			1	2.B FE	15,439,675	106.6040	15,990,606	15,000,000	15,164,562	0	(47,746)	0	0	3.500	3.137	MS	154,583	525,000	10/15/2015	03/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
833034-AK-7	SNAP-ON INC			1,2	1.F FE	10,759,994	107.3700	11,499,332	10,710,000	10,737,896	0	(4,690)	0	0	3.250	3.192	MS	116,025	348,075	02/16/2017	03/01/2027
83368R-AW-2	SOCIETE GENERALE SA		C		2.B FE	1,990,760	103.3386	2,066,773	2,000,000	1,992,409	0	893	0	0	3.000	3.053	JJ	26,500	60,000	01/16/2020	01/22/2030
833794-AA-8	SODEXO INC			1,2	2.A FE	3,000,000	99.1138	2,973,413	3,000,000	3,000,000	0	0	0	0	1.634	1.634	AO	10,213	24,510	04/12/2021	04/16/2026
835495-AJ-1	SONOCO PRODUCTS CO			1,2	2.B FE	2,976,270	134.7285	4,041,856	3,000,000	2,981,329	0	957	0	0	5.750	5.805	MN	28,750	172,500	10/25/2010	11/01/2040
835495-AL-6	SONOCO PRODUCTS CO			1,2	2.B FE	2,996,640	104.6675	3,140,026	3,000,000	2,997,251	0	412	0	0	3.125	3.138	MN	15,625	93,750	04/20/2020	05/01/2030
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	4,866,624	129.9134	7,275,150	5,600,000	5,088,431	0	25,276	0	0	5.250	6.280	MS	98,000	294,000	05/07/2009	03/01/2035
842400-HF-3	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	4,988,300	108.7468	5,437,339	5,000,000	4,988,521	0	221	0	0	3.650	3.663	JD	15,208	84,660	06/09/2021	06/01/2051
842434-CJ-9	SOUTHERN CALIFORNIA GAS CO			1	1.E FE	4,987,850	129.8028	6,490,142	5,000,000	4,990,992	0	865	0	0	5.125	5.140	MN	32,743	256,250	11/15/2010	11/15/2040
842587-CV-7	SOUTHERN CO			1,2	2.B FE	4,981,900	105.8386	5,291,930	5,000,000	4,991,356	0	1,945	0	0	3.250	3.292	JJ	81,250	162,500	05/19/2016	07/01/2026
844895-AV-4	SOUTHWEST GAS CORP			1,2	2.A FE	2,499,150	100.1747	2,504,366	2,500,000	2,499,998	0	123	0	0	3.875	3.873	AO	24,219	96,875	03/20/2012	04/01/2022
845011-AD-7	SOUTHWEST GAS CORP			1,2	2.A FE	6,998,670	96.1991	6,733,934	7,000,000	6,998,769	0	99	0	0	3.180	3.181	FA	81,002	0	08/18/2021	08/15/2051
845467-AL-3	SOUTHWESTERN ENERGY CO			1,2	3.C FE	497,500	109.8995	549,498	500,000	498,487	0	183	0	0	6.450	6.069	JJ	14,154	32,250	08/21/2018	01/23/2025
845467-AN-9	SOUTHWESTERN ENERGY CO			1,2	3.C FE	1,472,500	107.8750	1,531,825	1,420,000	1,452,935	0	(4,353)	0	0	7.750	7.247	AO	27,513	110,050	07/06/2018	10/01/2027
84779M-AA-2	SPEEDWAY MOTORSPORTS LLC			2	4.B FE	500,000	102.0000	510,000	500,000	500,000	0	0	0	0	4.875	4.874	MN	4,063	24,375	10/16/2019	11/01/2027
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041				3.C PL	9,138,904	99.5000	9,093,209	9,138,903	9,139,762	0	863	0	0	4.960	4.959	N/A	190,130	229,588	06/08/2018	12/31/2041
85172F-AN-9	ONEMAIN FINANCE CORP			1	3.B FE	1,234,138	114.0000	1,425,000	1,250,000	1,240,040	0	2,170	0	0	7.125	7.345	MS	26,224	89,063	02/20/2019	03/15/2026
85172F-AP-4	ONEMAIN FINANCE CORP			1,2	3.B FE	1,349,375	106.0230	1,325,288	1,250,000	1,293,757	0	(24,404)	0	0	6.125	3.975	MS	22,543	76,563	10/09/2019	03/15/2024
85172F-AQ-2	ONEMAIN FINANCE CORP			1,2	3.B FE	1,412,250	112.0000	1,400,000	1,250,000	1,383,247	0	(20,721)	0	0	6.625	4.433	JJ	38,186	82,813	07/30/2020	01/15/2028
85205T-AG-5	SPIRIT AEROSYSTEMS INC			1,2	3.C FE	3,075,900	102.2500	3,067,500	3,000,000	3,036,852	0	(7,825)	0	0	3.850	3.534	JD	5,133	115,500	06/09/2016	06/15/2026
852060-AD-4	SPRINT CAPITAL CORP			1	3.A FE	718,125	126.5000	948,750	750,000	726,442	0	2,731	0	0	6.875	7.468	MN	6,589	51,563	07/06/2018	11/15/2028
85236F-AA-1	SMYRNA READY MIX CONCRETE LLC			1,2	4.A FE	250,000	106.8680	267,170	250,000	250,000	0	0	0	0	6.000	5.999	MN	2,500	14,792	10/30/2020	11/01/2028
853496-AD-9	STANDARD INDUSTRIES INC			1,2	4.A FE	974,525	103.2500	1,032,500	1,000,000	980,982	0	2,649	0	0	4.750	5.116	JJ	21,903	47,500	06/03/2019	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC			1,2	4.A FE	261,250	102.0120	255,030	250,000	259,841	0	(1,121)	0	0	4.375	3.760	JJ	5,043	11,393	10/06/2020	07/15/2030
854502-AH-4	STANLEY BLACK & DECKER INC			1,2	1.G FE	1,998,520	113.6901	2,273,802	2,000,000	1,999,069	0	281	0	0	4.250	4.258	MN	10,861	85,000	10/30/2018	11/15/2028
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	1.G FE	3,496,080	133.5181	4,673,135	3,500,000	3,496,638	0	426	0	0	4.850	4.856	MN	21,690	169,750	10/30/2018	11/15/2048
854502-AK-7	STANLEY BLACK & DECKER INC			1,2	1.G FE	998,580	106.6678	1,066,678	1,000,000	999,154	0	234	0	0	3.400	3.422	MS	11,333	34,000	02/27/2019	03/01/2026
854502-AL-5	STANLEY BLACK & DECKER INC			1,2	1.G FE	1,993,340	101.4781	2,029,561	2,000,000	1,994,511	0	644	0	0	2.300	2.337	MS	13,544	46,000	02/03/2020	03/15/2030
855030-AN-2	STAPLES INC			1,2	4.B FE	500,000	102.7500	513,750	500,000	500,000	0	0	0	0	7.500	7.499	AO	7,917	37,500	04/09/2019	04/15/2026
855244-AD-1	STARBUCKS CORP			1,2	2.B FE	14,038,735	104.4241	14,619,374	14,000,000	14,008,680	0	(5,002)	0	0	3.850	3.806	AO	134,750	539,000	03/26/2015	10/01/2023
855244-AR-0	STARBUCKS CORP			1,2	2.B FE	2,088,040	111.6837	2,233,675	2,000,000	2,066,213	0	(8,656)	0	0	4.000	3.437	MN	10,222	80,000	05/09/2019	11/15/2028
85771P-AG-7	EQUINOR ASA		C	1	1.D FE	9,967,600	101.7638	10,176,384	10,000,000	9,996,443	0	3,635	0	0	2.450	2.484	JJ	111,611	245,000	11/14/2012	01/17/2023
858155-AE-4	STEELCASE INC			1,2	2.C FE	5,963,037	113.0968	6,050,679	5,350,000	5,950,522	0	(13,751)	0	0	5.125	3.250	JJ	124,146	51,250	12/10/2021	01/18/2029
858912-AF-5	STERICYCLE INC			1,2	3.C FE	260,625	102.0000	255,000	250,000	254,708	0	(2,277)	0	0	5.375	4.290	JJ	6,196	13,438	07/19/2019	07/15/2024
858912-AG-3	STERICYCLE INC			1,2	3.C FE	250,000	98.5000	246,250	250,000	250,000	0	0	0	0	3.875	3.874	JJ	4,467	6,216	11/09/2020	01/15/2029
864577-B#-7	SUBURBAN WATER SYSTEMS				1.F	3,907,181	101.0713	4,042,852	4,000,000	3,998,902	0	8,645	0	0	9.090	9.176	N/A	132,310	363,600	10/29/1991	02/20/2022
86562M-BC-3	SUMITOMO MITSUI FINANCIAL GROUP INC		D		1.G FE	2,000,000	110.8189	2,216,379	2,000,000	2,000,000	0	0	0	0	3.944	3.943	JJ	35,496	78,880	07/12/2018	07/19/2028
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	5,000,000	104.3213	5,216,064	5,000,000	5,000,000	0	0	0	0	3.040	3.040	JJ	69,667	152,000	07/08/2019	07/16/2029
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	5,000,000	102.3700	5,118,502	5,000,000	5,000,000	0	0	0	0	2.724	2.724	MS	35,563	136,200	09/24/2019	09/27/2029
86562M-CE-8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	5,000,000	94.2803	4,714,013	5,000,000	5,000,000	0	0	0	0	1.710	1.710	JJ	40,138	42,750	01/04/2021	01/12/2031
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	3,000,000	93.0473	2,791,420	3,000,000	3,000,000	0	0	0	0	2.296	2.296	JJ	32,335	34,440	01/04/2021	01/12/2041
86614R-AN-7	SUMMIT MATERIALS LLC			1,2	4.A FE	516,875	104.7400	523,700	500,000	514,738	0	(936)	0	0	5.250	4.900	JJ	12,104	24,354	07/29/2020	01/15/2029
86765L-AN-7	SUNOCO LP			1,2	3.C FE	750,476	105.7500	793,125	750,000	750,264	0	60	0	0	5.875	5.868	MS	12,974	44,063	12/05/2018	03/15/2028
86765L-AQ-0	SUNOCO LP			1,2	3.C FE	300,000	104.2900	312,870	300,000	300,000	0	0	0	0	6.000	6.000	AO	3,800	18,000	07/18/2019	04/15/2027
87162W-AG-5	TD SYNNEX CORP			1,2	2.C FE	974,940	97.1536	971,536	1,000,000	975,111	0	171	0	0	2.375	2.790	FA	9,368	0	12/10/2021	08/09/2028
87162W-AJ-9	TD SYNNEX CORP			1,2	2.C FE	970,190	96.2449	962,449	1,000,000	970,724	0	534	0	0	2.650	3.003	FA	10,453	0	10/18/2021	08/09/2031
87164K-AA-2	SYNGENTA FINANCE NV		C	1	2.B FE	499,190	100.3908	501,954	500,000	499,981	0	95	0	0	3.125	3.139	MS	4,036	15,625	03/21/2012	03/28/2022
87166B-AA-0	SYNEOS HEALTH INC			1,2	4.B FE	250,000	98.7500	246,875	250,000	250,000	0	0	0	0	3.625	3.624	JJ	4,179	5,815	11/18/2020	01/15/2029
871829-AQ-0	SYSCO CORP			1	2.B FE	4,936,100	100.9204	5,046,019	5,000,000	4,996,858	0	7,217	0	0	2.600	2.743	JD	6,861	130,000	06/06/2012	06/12/2022
871829-BR-7	SYSCO CORP			1,2	2.B FE	5,704,485	98.8164	5,681,943	5,750,000	5,704,530	0	45	0	0	3.150	3.191	JD	8,553	0	12/02/2021	12/14/2051
872540-AQ-2	TJX COMPANIES INC			1,2	1.F FE	1,914,088	103.2951	2,085,529	2,019,000	1,964,474	0	10,681	0	0	2.250	2.864	MS	13,376	45,428	12/09/2016	09/15/2026
872540-AT-6	TJX COMPANIES INC			1,2	1.F FE	4,993,750	112.2554	5,612,772	5,000,000	4,994,922	0	783	0	0	3.875	3.889	AO	40,903	193,750	03/30/2020	04/15/2030
872540-AV-1	TJX COMPANIES INC			1,2	1.F FE	4,990,400	96.3888	4,819,441	5,000,000	4,991,768	0	1,262	0	0	1.150	1.177	MN	7,347	55,104	11/18/2020	05/15/2028
87264A-AT-2	T-MOBILE USA INC			1,2	3.B FE	987,525	104.0650	1,040,650	1,000,000	989,487	0	1,777	0	0	5.375	5.607	AO	11,347	53,750	11/15/2018	04/15/2027

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
87264A-AV-7	T-MOBILE USA INC			1,2	3.A FE	496,650	105.2500	526,250	500,000	497,546	0	386	0	0	4.750	4.844	FA	9,896	23,750	06/03/2019	02/01/2028
87264A-BN-4	T-MOBILE USA INC			1,2	2.C FE	969,760	98.0355	980,355	1,000,000	970,502	0	643	0	0	3.300	3.461	FA	12,467	28,325	10/19/2020	02/15/2051
87264A-BS-3	T-MOBILE USA INC			1,2	3.A FE	250,000	98.5000	246,250	250,000	250,000	0	0	0	0	2.625	2.625	FA	2,479	3,846	01/11/2021	02/15/2029
87264A-BT-1	T-MOBILE USA INC			1,2	3.A FE	250,000	98.7600	246,900	250,000	250,000	0	0	0	0	2.875	2.875	FA	2,715	4,213	01/11/2021	02/15/2031
87264A-BX-2	T-MOBILE USA INC			1,2	2.C FE	4,999,500	97.1484	4,857,419	5,000,000	4,999,701	0	194	0	0	2.250	2.251	MN	14,375	117,813	10/19/2020	11/15/2031
87264A-CM-5	T-MOBILE USA INC			1,2	2.C FE	6,462,430	99.8852	6,492,539	6,500,000	6,462,609	0	179	0	0	3.400	3.430	AO	84,717	0	12/01/2021	10/15/2052
87265H-AF-6	TRI POINTE HOMES INC (DELAWARE)			1,2	3.C FE	1,507,500	107.3750	1,610,625	1,500,000	1,504,461	0	(657)	0	0	5.250	5.180	JD	6,563	78,750	06/23/2017	06/01/2027
872882-AG-0	TSMC GLOBAL LTD		C	1,2	1.D FE	6,935,810	92.8580	6,500,058	7,000,000	6,943,452	0	6,097	0	0	1.375	1.474	MS	24,865	96,250	09/23/2020	09/28/2030
87305Q-CE-9	TTX CO			1	1.F FE	4,999,950	105.1206	5,256,028	5,000,000	5,000,173	0	189	0	0	4.125	4.123	AO	51,563	206,250	09/19/2013	10/01/2023
87305Q-CF-6	TTX CO			1	1.F FE	7,476,975	105.3845	7,903,838	7,500,000	7,494,933	0	2,902	0	0	4.150	4.185	JJ	143,521	311,250	12/04/2013	01/15/2024
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	2,000,000	101.1837	2,023,675	2,000,000	2,000,000	0	0	0	0	3.175	3.175	JJ	30,339	63,500	06/29/2020	07/09/2050
87422V-AA-6	TALEN ENERGY SUPPLY LLC			1,2	5.A FE	397,900	39.7920	397,920	1,000,000	397,900	0	24,633	498,986	0	6.500	16.318	JD	5,417	65,000	12/23/2019	06/01/2025
87422V-AF-5	TALEN ENERGY SUPPLY LLC			1,2	4.A FE	492,500	88.5000	442,500	500,000	494,470	0	939	0	0	7.250	7.504	MN	4,632	36,250	08/16/2019	05/15/2027
87612B-BE-1	TARGA RESOURCES PARTNERS LP			1,2	3.A FE	1,042,500	103.0570	1,030,570	1,000,000	1,027,517	0	(7,409)	0	0	5.375	4.435	FA	22,396	53,750	01/03/2020	02/01/2027
87612B-BG-6	TARGA RESOURCES PARTNERS LP			1,2	3.A FE	1,465,570	105.3697	1,580,546	1,500,000	1,475,350	0	3,402	0	0	5.000	5.316	JJ	34,583	75,000	08/27/2019	01/15/2028
87612B-BN-1	TARGA RESOURCES PARTNERS LP			1,2	3.A FE	1,099,384	111.8780	1,118,780	1,000,000	1,069,247	0	(15,807)	0	0	6.875	4.888	JJ	31,701	68,750	01/23/2020	01/15/2029
87612E-BJ-4	TARGET CORP			1,2	1.F FE	6,487,845	102.8664	6,686,314	6,500,000	6,490,091	0	1,243	0	0	2.350	2.371	FA	57,706	152,750	01/21/2020	02/15/2030
87901J-AF-2	TEGNA INC			2	3.C FE	500,000	104.0000	520,000	500,000	500,000	0	0	0	0	4.750	4.749	MS	6,993	24,080	09/08/2020	03/15/2026
87901J-AH-8	TEGNA INC			1,2	3.B FE	1,502,450	102.2500	1,533,750	1,500,000	1,502,195	0	(184)	0	0	5.000	4.976	MS	22,083	75,000	10/05/2020	09/15/2029
87927V-AR-9	TELECOM ITALIA CAPITAL SA		C	1	3.B FE	2,141,440	114.6560	2,293,120	2,000,000	2,102,067	0	(3,733)	0	0	7.200	6.647	JJ	65,200	144,000	03/09/2007	07/18/2036
87938W-AC-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	937,490	142.8644	1,428,644	1,000,000	950,731	0	2,033	0	0	7.045	7.613	JD	2,153	70,450	05/07/2012	06/20/2036
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC			1,2	3.A FE	1,750,000	101.7500	1,780,625	1,750,000	1,750,000	0	0	0	0	4.000	4.000	AO	14,778	38,889	03/11/2021	04/15/2029
88033G-CY-4	TENET HEALTHCARE CORP			1,2	4.A FE	751,605	102.7130	770,348	750,000	750,949	0	(193)	0	0	4.875	4.838	JJ	18,281	36,563	08/12/2019	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP			1,2	4.A FE	1,001,875	104.1250	1,041,250	1,000,000	1,001,527	0	(136)	0	0	5.125	5.094	MN	8,542	51,250	06/11/2020	11/01/2027
88033G-DG-2	TENET HEALTHCARE CORP			1,2	4.A FE	1,286,875	102.7500	1,284,375	1,250,000	1,278,216	0	(5,729)	0	0	4.625	4.055	JD	2,569	57,813	07/30/2020	06/15/2028
882384-AC-4	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	4,990,100	101.0853	5,054,267	5,000,000	4,999,187	0	1,171	0	0	2.800	2.821	AO	29,556	140,000	10/19/2012	10/15/2022
882508-BC-7	TEXAS INSTRUMENTS INC			1,2	1.E FE	3,953,720	106.7726	4,270,902	4,000,000	3,971,449	0	4,572	0	0	2.900	3.034	MN	18,689	116,000	10/26/2017	11/03/2027
882508-BM-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	2,979,210	100.4155	3,012,466	3,000,000	2,979,361	0	151	0	0	2.700	2.734	MS	23,850	0	09/07/2021	09/15/2051
884903-BH-7	THOMSON REUTERS CORP		C	1	2.B FE	3,912,440	139.8965	5,595,862	4,000,000	3,930,826	0	2,546	0	0	5.850	6.007	AO	49,400	234,000	03/23/2010	04/15/2040
88579Y-BC-4	3M CO			1,2	1.E FE	4,000,000	110.9919	4,439,677	4,000,000	4,000,000	0	0	0	0	3.625	3.625	MS	43,097	145,000	09/11/2018	09/14/2028
88579Y-BG-5	3M CO			1,2	1.E FE	3,748,688	108.5477	4,070,539	3,750,000	3,749,171	0	273	0	0	3.375	3.378	MS	42,188	126,563	02/12/2019	03/01/2029
88579Y-BJ-9	3M CO			1,2	1.E FE	2,967,540	102.6761	3,080,283	3,000,000	2,974,523	0	3,064	0	0	2.375	2.498	FA	24,740	71,250	08/19/2019	08/26/2029
88732J-AU-2	TIME WARNER CABLE LLC			1	2.C FE	5,290,150	136.5503	6,827,514	5,000,000	5,228,591	0	(6,224)	0	0	6.750	6.314	JD	15,000	337,500	08/14/2009	06/15/2039
887389-AK-0	TIMKEN CO			1,2	2.C FE	1,997,360	111.5432	2,230,864	2,000,000	1,998,236	0	382	0	0	4.500	4.515	JD	4,000	90,000	08/22/2018	12/15/2028
89055F-AB-9	TOPBUILD CORP			1,2	3.B FE	500,000	100.7500	503,750	500,000	500,000	0	0	0	0	3.625	3.625	MS	5,337	9,063	02/24/2021	03/15/2029
89152U-AH-5	TOTALENERGIES CAPITAL SA		C	1	1.E FE	3,000,000	111.6170	3,348,509	3,000,000	3,000,000	0	0	0	0	3.883	3.883	AO	25,887	116,490	10/03/2018	10/11/2028
89153V-AQ-2	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	1,500,000	108.4215	1,626,322	1,500,000	1,500,000	0	0	0	0	3.455	3.455	FA	19,003	51,825	02/11/2019	02/19/2029
893647-BB-2	TRANSDIGM INC			1,2	4.C FE	787,703	102.7320	819,801	798,000	790,568	0	1,542	0	0	6.375	6.620	JD	2,261	50,873	07/27/2020	06/15/2026
893647-BL-0	TRANSDIGM INC			1,2	4.C FE	750,000	103.0000	772,500	750,000	750,000	0	0	0	0	5.500	5.499	MN	5,271	41,250	06/24/2020	11/15/2027
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD		C	1,2	2.A FE	4,996,800	99.1419	4,957,096	5,000,000	4,997,255	0	377	0	0	2.450	2.457	MS	35,729	122,500	09/09/2020	03/16/2031
896860-AA-4	TRIVIUM PACKAGING FINANCE BV		C	1,2	4.B FE	2,085,000	104.0000	2,080,000	2,000,000	2,054,920	0	(8,857)	0	0	5.500	5.015	JD	41,556	110,000	09/16/2019	08/15/2026
898813-AT-7	TUCSON ELECTRIC POWER CO			1,2	1.G FE	4,957,400	102.9378	5,146,890	5,000,000	4,957,980	0	580	0	0	3.250	3.295	MN	27,083	76,736	05/06/2021	05/01/2051
902494-AX-1	TYSON FOODS INC			1,2	2.B FE	9,969,600	106.3205	10,632,055	10,000,000	9,991,352	0	3,748	0	0	3.950	3.985	FA	149,222	395,000	08/05/2014	08/15/2024
902494-BK-8	TYSON FOODS INC			1,2	2.B FE	2,999,460	113.3252	3,399,755	3,000,000	2,999,795	0	251	0	0	4.350	4.351	MS	43,500	130,500	02/13/2019	03/01/2029
902917-AH-6	WASTE MANAGEMENT INC			1	2.A FE	10,773,760	129.8966	12,340,181	9,500,000	10,046,046	0	(65,383)	0	0	7.000	5.926	JJ	306,639	665,000	04/28/2005	07/15/2028
904764-AY-3	UNILEVER CAPITAL CORP			1,2	1.E FE	1,969,220	106.0683	2,121,365	2,000,000	1,982,466	0	3,066	0	0	2.900	3.079	MN	9,022	58,000	05/02/2017	05/05/2027
904764-BQ-9	UNILEVER CAPITAL CORP			1,2	1.E FE	4,967,250	97.2115	4,860,577	5,000,000	4,968,435	0	1,185	0	0	1.750	1.822	FA	33,785	0	08/09/2021	08/12/2031
904764-BR-7	UNILEVER CAPITAL CORP			1,2	1.E FE	2,961,240	99.2844	2,978,532	3,000,000	2,961,605	0	365	0	0	2.625	2.688	FA	30,406	0	08/09/2021	08/12/2051
907818-CU-0	UNION PACIFIC CORP			1	2.A FE	3,929,056	133.9519	5,210,730	3,890,000	3,915,258	0	(706)	0	0	6.250	6.174	MN	40,521	243,125	08/18/2004	05/01/2034
907818-DM-7	UNION PACIFIC CORP			1,2	2.A FE	2,998,290	101.7472	3,052,415	3,000,000	2,999,875	0	246	0	0	2.950	2.954	JJ	40,808	88,500	06/06/2012	01/15/2023
907818-DR-6	UNION PACIFIC CORP			1,2	2.A FE	5,358,206	104.5255	6,088,612	5,825,000	5,707,633	0	51,883	0	0	3.646	4.653	FA	80,232	212,380	01/23/2014	02/15/2024
907818-DT-2	UNION PACIFIC CORP			1,2	2.A FE	6,637,850	122.2784	9,916,774	8,110,000	6,814,179	0	27,944	0	0	4.821	6.152	FA	162,910	390,983	01/23/2014	02/01/2044
907818-FH-6	UNION PACIFIC CORP			1,2	2.A FE	4,980,550	102.0073	5,100,363	5,000,000	4,984,024	0	1,882	0	0	2.400	2.444	FA	48,667	120,000	01/28/2020	02/05/2030

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
907818-FK-9	UNION PACIFIC CORP			1,2	2.A FE	2,499,025	107.5850	2,689,624	2,500,000	2,499,164	0	122	0	0	3.250	3.252	FA	32,951	81,250	01/28/2020	02/05/2050
907818-FT-0	UNION PACIFIC CORP			1,2	1.G FE	9,997,100	106.7619	10,676,187	10,000,000	9,997,394	0	294	0	0	3.200	3.202	MN	36,444	160,000	05/17/2021	05/20/2041
907818-FU-7	UNION PACIFIC CORP			1,2	1.G FE	2,064,600	102.0453	2,040,907	2,000,000	2,062,699	0	(1,901)	0	0	2.375	1.998	MN	5,410	23,750	09/07/2021	05/20/2031
907818-FV-5	UNION PACIFIC CORP			1,2	1.G FE	2,984,730	110.8715	3,326,144	3,000,000	2,984,928	0	198	0	0	3.550	3.574	MN	12,129	53,250	05/17/2021	05/20/2061
910047-AK-5	UNITED AIRLINES HOLDINGS INC			1	4.B FE	496,870	102.8750	514,375	500,000	498,257	0	570	0	0	4.875	5.000	JJ	11,240	24,375	05/07/2019	01/15/2025
911308-AB-0	UNITED PARCEL SERVICE INC			1	1.G FE	5,426,898	138.8200	6,940,998	5,000,000	5,024,022	0	(1,109)	0	0	7.620	7.538	AO	95,250	381,000	10/12/2000	04/01/2030
911312-AY-2	UNITED PARCEL SERVICE INC			1,2	1.G FE	4,998,200	103.6643	5,183,216	5,000,000	4,999,189	0	292	0	0	2.400	2.404	MN	15,333	120,000	10/19/2016	11/15/2026
911312-BM-7	UNITED PARCEL SERVICE INC			1,2	1.G FE	2,986,920	106.8332	3,204,995	3,000,000	2,991,958	0	1,367	0	0	3.050	3.100	MN	11,692	91,500	11/09/2017	11/15/2027
911312-BU-9	UNITED PARCEL SERVICE INC			1,2	1.G FE	2,492,275	103.4231	2,585,577	2,500,000	2,493,990	0	769	0	0	2.500	2.535	MS	20,833	62,500	08/13/2019	09/01/2029
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	516,875	104.0000	520,000	500,000	508,913	0	(1,346)	0	0	5.500	5.117	FA	10,389	27,500	05/01/2017	05/15/2027
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	2,527,025	105.0875	2,627,188	2,500,000	2,520,029	0	(2,643)	0	0	4.875	4.720	JJ	56,198	121,875	10/04/2019	01/15/2028
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	524,810	108.2500	541,250	500,000	519,654	0	(1,914)	0	0	5.250	4.661	JJ	12,104	26,250	09/18/2019	01/15/2030
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	500,000	102.7500	513,750	500,000	500,000	0	0	0	0	4.000	3.999	JJ	9,222	20,000	02/10/2020	07/15/2030
91159H-HC-7	US BANCORP			2	1.F FE	4,996,500	100.3107	5,015,535	5,000,000	4,999,942	0	420	0	0	3.000	3.000	MS	44,167	150,000	02/28/2012	03/15/2022
91159H-HV-5	US BANCORP			2	1.E FE	2,999,190	104.8425	3,145,275	3,000,000	2,999,748	0	265	0	0	3.375	3.379	FA	41,063	101,250	01/28/2019	02/05/2024
91159J-AA-4	US BANCORP			2	1.F FE	4,984,150	101.1846	5,059,232	5,000,000	4,999,112	0	1,872	0	0	2.950	2.983	JJ	68,014	147,500	07/18/2012	07/15/2022
912920-AK-1	QWEST CORP				3.B FE	1,206,458	116.6230	1,316,674	1,129,000	1,165,657	0	(8,413)	0	0	7.250	6.253	MS	24,101	81,853	06/30/2016	09/15/2025
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	7,288,520	130.9717	10,477,737	8,000,000	7,505,919	0	24,678	0	0	5.400	6.083	MN	72,000	432,000	03/27/2009	05/01/2035
913017-CR-8	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	3,250,000	106.2264	3,452,359	3,250,000	3,250,000	0	0	0	0	3.125	3.125	MN	16,081	101,563	05/01/2017	05/04/2027
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	1,999,460	105.8822	2,117,643	2,000,000	1,999,637	0	110	0	0	2.875	2.878	FA	21,722	57,500	07/23/2019	08/15/2029
91324P-EE-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	3,982,800	104.9608	4,198,433	4,000,000	3,983,261	0	461	0	0	3.050	3.079	MN	15,589	59,644	05/17/2021	05/15/2041
913260-A@-4	EXETER & HAMPTON ELECTRIC CO				1.F	7,000,000	117.2663	8,208,641	7,000,000	6,998,936	0	639	0	0	6.960	6.963	N/A	40,600	487,200	06/29/1998	09/01/2028
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		C	1,2	3.B FE	1,005,000	101.6250	1,016,250	1,000,000	1,001,004	0	(575)	0	0	5.500	5.231	MN	9,167	55,000	02/21/2019	11/01/2025
91911X-AV-6	BAUSCH HEALTH AMERICAS INC		C	1,2	4.B FE	750,000	105.6250	792,188	750,000	750,000	0	0	0	0	9.250	9.249	AO	17,344	69,375	03/12/2018	04/01/2026
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	2,478,500	138.0995	3,452,488	2,500,000	2,487,602	0	1,281	0	0	7.500	7.570	AO	39,583	187,500	04/10/2002	04/15/2032
91913Y-BD-1	VALERO ENERGY CORP			1,2	2.B FE	8,970,660	99.7276	8,975,483	9,000,000	8,970,712	0	52	0	0	3.650	3.668	JD	29,200	0	11/18/2021	12/01/2051
92047W-AG-6	VALVOLINE INC			1,2	3.C FE	252,188	96.8300	242,075	250,000	252,029	0	(158)	0	0	3.625	3.523	JJ	4,179	4,808	01/12/2021	06/15/2031
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	4,986,699	113.6878	5,753,740	5,061,000	5,007,460	0	7,078	0	0	4.329	4.513	MS	60,859	219,091	10/25/2018	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	998,110	110.9099	1,109,099	1,000,000	998,640	0	225	0	0	3.875	3.897	FA	15,392	38,750	02/05/2019	02/08/2029
92343V-FR-0	VERIZON COMMUNICATIONS INC			1,2	2.A FE	7,963,600	94.7535	7,580,280	8,000,000	7,967,516	0	3,545	0	0	1.750	1.799	JJ	62,611	93,333	11/10/2020	01/20/2031
92343V-FT-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,997,210	95.2975	2,858,925	3,000,000	2,997,424	0	202	0	0	2.650	2.656	MN	9,054	79,500	11/10/2020	11/20/2040
92343V-GL-2	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,987,900	98.9452	4,947,260	5,000,000	4,988,095	0	195	0	0	2.850	2.866	MS	46,708	0	09/01/2021	09/03/2041
92537R-AA-7	TK ELEVATOR US NEWCO INC			1,2	4.A FE	1,474,625	105.1250	1,524,313	1,450,000	1,469,571	0	(3,832)	0	0	5.250	4.901	JJ	35,102	76,125	11/13/2020	07/15/2027
925524-AX-8	VIACOMCBS INC			1	2.B FE	1,009,370	143.2689	1,432,689	1,000,000	1,006,925	0	(86)	0	0	6.875	6.799	AO	11,649	68,750	03/27/2007	04/30/2036
92556H-AC-1	VIACOMCBS INC			1,2	2.B FE	866,309	127.9094	882,575	690,000	866,186	0	(123)	0	0	4.950	3.507	MN	3,985	0	12/16/2021	05/19/2050
92556H-AD-9	VIACOMCBS INC			1,2	2.B FE	1,021,068	112.9266	1,016,339	900,000	1,020,753	0	(315)	0	0	4.200	2.679	MN	4,410	0	12/16/2021	05/19/2032
92564R-AE-5	VICI PROPERTIES LP			1,2	3.B FE	500,000	105.7500	528,750	500,000	500,000	0	0	0	0	4.125	4.124	FA	7,792	20,625	01/22/2020	08/15/2030
92660F-AG-9	VIDEOTRON LTD		C	1,2	3.A FE	1,167,500	107.0000	1,230,500	1,150,000	1,155,321	0	(2,168)	0	0	5.375	5.149	JD	2,747	61,813	03/24/2015	06/15/2024
92660F-AK-0	VIDEOTRON LTD		C	1,2	3.A FE	530,775	103.0000	515,000	500,000	514,897	0	(7,153)	0	0	5.125	3.551	AO	5,410	25,625	09/18/2019	04/15/2027
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	1,017,500	105.2500	1,052,500	1,000,000	1,012,932	0	(1,275)	0	0	5.500	5.286	MN	7,028	55,000	06/25/2019	05/15/2029
927804-FA-7	VIRGINIA ELEC & POWER CO			1	2.A FE	9,979,200	137.3594	13,735,944	10,000,000	9,987,108	0	1,871	0	0	6.000	6.014	JJ	276,667	600,000	01/10/2006	01/15/2036
92826C-AH-5	VISA INC			1,2	1.D FE	2,481,375	105.4857	2,637,143	2,500,000	2,488,820	0	1,865	0	0	2.750	2.835	MS	20,243	68,750	09/06/2017	09/15/2027
92826C-AK-8	VISA INC			1,2	1.D FE	7,941,120	102.4691	8,197,526	8,000,000	7,945,287	0	2,499	0	0	2.700	2.748	AO	45,600	216,000	03/31/2020	04/15/2040
92826C-AM-4	VISA INC			1,2	1.D FE	7,988,400	101.3513	8,108,105	8,000,000	7,990,367	0	1,182	0	0	2.050	2.066	AO	34,622	164,000	03/31/2020	04/15/2030
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	1,545,745	103.2640	1,548,960	1,500,000	1,525,903	0	(7,544)	0	0	5.500	4.882	MS	27,500	82,500	02/24/2020	09/01/2026
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	500,000	103.0000	515,000	500,000	500,000	0	0	0	0	5.625	5.623	FA	10,625	28,125	01/22/2019	02/15/2027
92857W-AQ-3	VODAFONE GROUP PLC		C	1	2.B FE	1,981,540	135.8264	2,716,528	2,000,000	1,987,009	0	808	0	0	6.150	6.216	FA	42,367	123,000	03/09/2007	02/27/2037
92857W-BK-5	VODAFONE GROUP PLC		C	1	2.B FE	987,010	112.6061	1,126,061	1,000,000	991,103	0	1,270	0	0	4.375	4.536	MN	3,767	43,750	05/23/2018	05/30/2028
92857W-BS-8	VODAFONE GROUP PLC		C	1	2.B FE	7,567,020	126.5346	7,592,077	6,000,000	7,562,988	0	(4,032)	0	0	4.875	3.407	JD	9,750	146,250	11/10/2021	06/19/2049
92858R-AA-8	VMED 02 UK FINANCING I PLC		C	1,2	3.C FE	500,000	98.0000	490,000	500,000	500,000	0	0	0	0	4.250	4.249	JJ	9,799	17,177	09/10/2020	01/31/2031
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	988,800	115.2395	1,152,395	1,000,000	991,846	0	1,088	0	0	4.750	4.891	MN	6,333	47,500	11/07/2018	11/13/2028
92933B-AR-5	WMG ACQUISITION CORP			1,2	3.C FE	487,613	95.7500	478,750	500,000	488,737	0	1,065	0	0	3.000	3.288	FA	5,667	15,125	12/10/2020	02/15/2031
92939U-AE-6	WEC ENERGY GROUP INC			1,2	2.A FE	999,090	94.4604	944,604	1,000,000	999,205	0	96	0	0	1.800	1.810	AO	3,800	18,300	10/05/2020	10/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931142-CB-7	WALMART INC				1.C FE	4,982,550	136.3261	6,816,307	5,000,000	4,988,227	0	1,126	0	0	5.250	5.274	MS	87,500	262,500	01/12/2011	09/01/2035
931142-CM-3	WALMART INC				1.C FE	3,355,992	152.3189	4,822,418	3,166,000	3,308,968	0	(4,811)	0	0	6.200	5.769	AO	41,439	196,292	07/20/2009	04/15/2038
931142-CS-0	WALMART INC				1.C FE	4,957,750	143.9242	7,196,212	5,000,000	4,967,269	0	1,530	0	0	5.625	5.683	AO	70,313	281,250	03/24/2010	04/01/2040
931142-DK-6	WALMART INC			2	1.C FE	993,040	133.8290	1,338,290	1,000,000	994,172	0	224	0	0	4.750	4.793	AO	11,743	47,500	09/25/2013	10/02/2043
931142-EC-3	WALMART INC			1,2	1.C FE	6,974,210	127.5408	8,927,856	7,000,000	6,976,185	0	840	0	0	4.050	4.071	JD	1,575	283,500	07/24/2018	06/29/2048
931142-EK-5	WALMART INC			1,2	1.C FE	2,999,190	104.0336	3,121,007	3,000,000	2,999,844	0	264	0	0	3.400	3.404	JD	1,417	102,000	06/20/2018	06/26/2023
931142-EQ-2	WALMART INC			1,2	1.C FE	5,993,640	104.4171	6,265,027	6,000,000	5,995,067	0	700	0	0	2.375	2.387	MS	38,396	142,500	09/19/2019	09/24/2029
931422-AH-2	WALGREEN CO			1	2.B FE	9,988,900	101.7034	10,170,337	10,000,000	9,999,265	0	1,406	0	0	3.100	3.110	MS	91,278	310,000	09/10/2012	09/15/2022
93884P-CR-9	WASHINGTON GAS LIGHT CO				1.G FE	5,000,000	121.6905	6,084,525	5,000,000	4,963,393	0	5,722	0	0	6.570	6.721	MS	96,725	328,500	01/07/1998	01/12/2028
941053-AH-3	WASTE CONNECTIONS INC		C	1,2	2.A FE	2,505,780	112.3678	2,809,196	2,500,000	2,504,385	0	(360)	0	0	4.250	4.219	JD	8,854	106,250	11/07/2018	12/01/2028
941053-AJ-9	WASTE CONNECTIONS INC		C	1,2	2.A FE	1,994,760	108.2272	2,164,545	2,000,000	1,996,094	0	567	0	0	3.500	3.530	MN	11,667	70,000	04/09/2019	05/01/2029
94106B-AA-9	WASTE CONNECTIONS INC		C	1,2	2.A FE	2,999,730	102.1299	3,063,897	3,000,000	2,999,850	0	98	0	0	2.600	2.601	FA	32,500	78,000	01/21/2020	02/01/2030
94106B-AD-3	WASTE CONNECTIONS INC		C	1,2	2.A FE	4,925,050	98.8312	4,941,560	5,000,000	4,925,391	0	341	0	0	2.950	3.026	JJ	41,382	0	09/07/2021	01/15/2052
94106L-AZ-2	WASTE MANAGEMENT INC			1,2	2.A FE	997,480	104.4572	1,044,572	1,000,000	999,366	0	315	0	0	3.500	3.528	MN	4,472	35,000	05/05/2014	05/15/2024
94106L-BE-8	WASTE MANAGEMENT INC			1,2	2.A FE	3,999,280	106.8528	4,274,114	4,000,000	3,999,712	0	229	0	0	3.150	3.151	MN	16,100	126,000	10/30/2017	11/15/2027
94106L-BL-2	WASTE MANAGEMENT INC			1,2	2.A FE	3,993,160	97.3718	3,894,873	4,000,000	3,994,685	0	1,361	0	0	0.750	0.785	MN	3,833	29,833	11/05/2020	11/15/2025
94106L-BM-0	WASTE MANAGEMENT INC			1,2	2.A FE	2,969,940	95.5301	2,865,903	3,000,000	2,970,784	0	762	0	0	2.500	2.548	MN	9,583	74,583	11/05/2020	11/15/2050
94106L-BP-3	WASTE MANAGEMENT INC			1,2	2.A FE	4,988,150	94.2659	4,713,295	5,000,000	4,989,357	0	1,077	0	0	1.500	1.525	MS	22,083	62,083	11/05/2020	03/15/2031
94106L-BR-9	WASTE MANAGEMENT INC			1,2	2.A FE	14,923,200	104.5866	15,687,988	15,000,000	14,925,588	0	2,388	0	0	2.950	2.984	JD	36,875	244,604	04/28/2021	06/01/2041
94974B-FN-5	WELLS FARGO & CO				2.B FE	1,494,885	104.9008	1,573,513	1,500,000	1,499,094	0	645	0	0	4.125	4.163	FA	23,375	61,875	08/08/2013	08/15/2023
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.C FE	775,889	106.0000	751,540	709,000	744,671	0	(22,377)	0	0	7.125	3.695	JD	2,245	50,516	08/04/2020	06/15/2025
95709T-AN-0	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	2,995,770	103.7105	3,111,315	3,000,000	2,998,026	0	479	0	0	2.550	2.566	JJ	38,250	76,500	06/13/2016	07/01/2026
95709T-AP-5	EVERGY KANSAS CENTRAL INC			1,2	1.F FE	7,968,960	105.5424	8,443,392	8,000,000	7,982,838	0	3,233	0	0	3.100	3.145	AO	62,000	248,000	02/27/2017	04/01/2027
958254-AB-0	WESTERN MIDSTREAM OPERATING LP			1,2	3.A FE	4,265,342	100.2500	4,310,750	4,300,000	4,298,066	0	4,197	0	0	4.000	4.092	JJ	86,000	172,000	06/21/2012	07/01/2022
959802-BA-6	WESTERN UNION CO			1,2	2.B FE	2,997,390	98.5198	2,955,593	3,000,000	2,997,601	0	211	0	0	2.750	2.760	MS	24,292	42,625	02/23/2021	03/15/2031
960386-AL-4	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.C FE	6,490,551	105.8624	6,965,743	6,580,000	6,529,286	0	9,779	0	0	3.450	3.624	MN	29,007	227,010	09/06/2017	11/15/2026
96145D-AD-7	WRKCO INC			1,2	2.B FE	1,499,424	106.4549	1,596,824	1,500,000	1,499,655	0	119	0	0	3.375	3.379	MS	14,906	50,625	02/21/2019	09/15/2027
962166-BX-1	WEYERHAEUSER CO			1,2	2.B FE	2,486,550	111.8401	2,796,004	2,500,000	2,489,752	0	1,275	0	0	4.000	4.061	MN	12,778	100,000	02/21/2019	11/15/2029
963320-AX-4	WHIRLPOOL CORP			1,2	2.B FE	7,669,500	124.1022	7,611,186	6,133,000	7,665,353	0	(4,147)	0	0	4.600	3.233	MN	36,048	0	11/10/2021	05/15/2050
963320-AY-2	WHIRLPOOL CORP			1,2	2.B FE	2,994,660	100.2438	3,007,315	3,000,000	2,995,039	0	379	0	0	2.400	2.420	MN	9,200	39,200	04/26/2021	05/15/2031
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL INC			1,2	4.B FE	1,005,000	103.2500	1,032,500	1,000,000	1,004,228	0	(458)	0	0	4.625	4.550	FA	17,472	44,965	08/20/2020	08/15/2028
970648-AH-4	WILLIS NORTH AMERICA INC			1,2	2.B FE	11,731,500	126.7084	11,403,754	9,000,000	11,723,638	0	(7,862)	0	0	5.050	3.313	MS	133,825	0	11/10/2021	09/15/2048
976826-BL-0	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE	1,994,180	105.0560	2,101,119	2,000,000	1,996,482	0	618	0	0	3.050	3.083	AO	12,878	61,000	10/02/2017	10/15/2027
976826-BN-6	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE	3,495,555	112.4856	3,936,995	3,500,000	3,495,854	0	237	0	0	3.650	3.657	AO	31,938	127,750	03/30/2020	04/01/2050
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC			1,2	3.C FE	250,000	103.0000	257,500	250,000	250,000	0	0	0	0	4.375	4.374	FA	4,132	10,998	08/14/2020	08/15/2028
983793-AH-3	XPO LOGISTICS INC			1,2	4.A FE	525,000	104.6250	523,125	500,000	517,267	0	(4,724)	0	0	6.250	5.076	MN	5,208	31,250	06/29/2020	05/01/2025
98389B-AR-1	XCEL ENERGY INC			1,2	2.A FE	8,054,800	105.0259	8,402,074	8,000,000	8,020,321	0	(6,153)	0	0	3.300	3.208	JD	22,000	264,000	03/03/2016	06/01/2025
98389B-AV-2	XCEL ENERGY INC			1,2	2.A FE	1,986,220	110.2721	2,205,442	2,000,000	1,990,586	0	1,394	0	0	4.000	4.084	JD	3,556	80,000	06/20/2018	06/15/2028
98459H-AA-0	YALE NEW HAVEN HEALTH SERVICES CORP			1,2	1.D FE	2,203,219	92.8190	2,181,246	2,350,000	2,203,303	0	84	0	0	2.496	2.816	JJ	29,328	0	12/16/2021	07/01/2050
98478*-AG-2	YANKEE GAS SERVICE CO				1.F	5,000,000	101.2511	5,062,555	5,000,000	4,997,651	0	12,276	0	0	8.480	8.775	N/A	70,667	424,000	01/15/1992	03/01/2022
987184-D#-2	YORK WATER COMPANY (THE)				1.G	7,500,000	106.7017	8,002,628	7,500,000	7,485,403	0	17,027	0	0	8.430	8.645	N/A	22,831	632,250	09/18/1992	12/18/2022
988498-AN-1	YUM! BRANDS INC			1,2	3.C FE	500,000	99.6250	498,125	500,000	500,000	0	0	0	0	3.625	3.625	MS	5,337	17,622	09/10/2020	03/15/2031
98919V-AA-3	ZAYO GROUP HOLDINGS INC			1,2	4.B FE	1,491,250	98.5000	1,477,500	1,500,000	1,493,346	0	1,204	0	0	4.000	4.096	MS	20,000	60,000	02/24/2020	03/01/2027
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	10,218,800	105.3771	10,537,706	10,000,000	10,078,337	0	(24,085)	0	0	3.550	3.274	AO	88,750	355,000	04/24/2015	04/01/2025
98978V-AB-9	ZOETIS INC			1,2	2.A FE	4,994,859	101.9065	5,095,325	5,000,000	4,999,448	0	745	0	0	3.250	3.260	FA	67,708	162,500	11/04/2013	02/01/2023
BGH7H8-VN-1	MURPHYS BOWL LLC				1.F Z	3,500,000	102.8834	3,600,919	3,500,000	3,500,000	0	0	0	0	3.200	3.200	N/A	14,933	0	10/22/2021	06/30/2056
BGH7H9-UQ-3	MURPHYS BOWL LLC				2.B	2,500,000	102.5154	2,562,885	2,500,000	2,500,000	0	0	0	0	3.200	3.200	N/A	444	0	10/22/2021	06/30/2056
BGH7H9-UR-1	MURPHYS BOWL LLC				2.B	3,000,000	101.7431	3,052,293	3,000,000	3,000,000	0	0	0	0	3.300	3.300	N/A	550	0	10/22/2021	06/30/2056
G6363#-AT-4	NAC AVIATION 29 DESD ACTIV SER G		C		6. PL	1,997,533	79.0000	1,580,000	2,000,000	1,580,000	(418,486)	759	0	0	6.580	6.605	N/A	39,114	0	07/31/2020	03/14/2025
G9027*-AA-1	TRANSOCEAN CONQUEROR LIMITED		C		2.C PL	897,036	100.5000	901,522	897,036	897,036	0	0	0	0	5.520	5.521	MJSD	138	97,794	04/25/2017	05/31/2022
Q5664#-AB-0	LONSDALE FINANCE PTY LIMITED SER B		C		2.B FE	5,000,000	110.3808	5,519,040	5,000,000	5,000,000	0	0	0	0	4.270	4.270	N/A	53,375	213,500	06/29/2018	10/01/2030
Q7794#-AC-7	BRISBANE PORT SR SECD NTS DUE 2024		C		2.B FE	7,000,000	105.0689	7,354,823	7,000,000	7,000,000	0	0	0	0	4.130	4.128	N/A	103,594	289,100	06/28/2012	08/22/2024
R3000#-AA-9	HAFSLUND E-CO AS SER A SR NTS		C		2.A	5,000,000	103.8998	5,194,990	5,000,000	5,000,000	0	0	0	0	4.770	4.772	N/A	53,663	238,500	02/13/2020	05/10/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,856,557,930	XXX	4,148,403,625	3,856,137,903	3,854,776,122	(418,486)	(38,946)	498,986	0	XXX	XXX	XXX	36,618,458	130,413,858	XXX	XXX
058931-AK-2	BAFC 2006-3 4A3 - CMO/RMBS			4	1.D FM	110,329	97.4022	152,408	156,473	110,470	0	0	0	0	5.750	8.081	MON	750	8,973	02/28/2008	03/25/2036
059490-AM-7	BAFC 2006-2 2A6 - CMO/RMBS			4	1.D FM	203,336	95.0921	288,592	303,487	207,387	0	(12,284)	0	0	5.500	16.509	MON	1,391	16,273	02/28/2008	03/25/2036
059490-BR-5	BAFC 2006-2 6A4 - CMO/RMBS			4	1.D FM	185,793	102.6118	281,995	274,817	201,734	0	5,683	0	0	5.500	18.362	MON	1,260	15,076	02/28/2008	03/25/2036
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS			4	1.A FM	87,695	106.7099	99,223	92,984	88,408	0	1,922	0	0	5.750	9.064	MON	446	5,333	03/30/2012	01/25/2036
124860-CB-1	CBASS 1999-3 A - RMBS			4	3.B FM	0	77.2600	0	0	0	0	0	0	0	6.193	(21.745)	MON	0	0	07/25/1999	02/03/2029
124860-CB-1	CBASS 1999-3 A - RMBS			4	5.B FM	16,113	77.2600	12,699	16,437	16,358	6,148	28	0	0	6.193	(21.474)	MON	85	1,714	07/25/1999	02/03/2029
12559Q-AD-4	CITM 071 2A3 - RMBS			4	1.A FM	72,148	100.2974	79,739	79,502	78,834	0	1,401	0	0	1.552	4.741	MON	17	1,248	05/07/2013	10/25/2037
126673-QR-6	CWHEL 2004-S A - RMBS			4	1.A FM	149,818	99.0475	204,326	206,291	189,163	0	2,283	0	0	0.350	6.562	MON	34	719	11/15/2011	02/15/2030
126685-AD-8	CWHEL 2005-C 2A - RMBS			4	1.A FM	27,579	97.7466	34,056	34,841	31,509	0	428	0	0	0.290	5.337	MON	5	100	04/20/2010	07/15/2035
14070E-AA-3	CPMRK 2008A-1A A1A - RMBS			4	1.E FE	2,226,724	145.9688	2,884,832	1,976,335	2,203,213	0	(4,466)	0	0	6.897	5.981	MON	7,951	136,308	05/25/2016	07/10/2055
14070R-AA-4	CPMRK 2008A 1 - RMBS			4	1.F FE	714,534	135.9260	971,838	714,976	714,615	0	6	0	0	7.138	7.250	MON	2,977	51,035	12/19/2008	12/10/2053
36186X-AB-3	GMACN 2005-BLIS A2 - CMBS/CMO			1	2.A FE	259,521	114.0312	285,078	250,000	258,460	0	(212)	0	0	5.254	4.998	MON	766	13,135	05/20/2016	07/10/2050
36188A-AA-3	GMACN 2008A CTF - RMBS			4	1.C FE	597,564	145.0218	867,014	597,851	598,408	0	783	0	0	7.260	7.409	MON	3,617	43,404	11/21/2008	04/10/2047
36249B-AD-2	GSAA 2007-7 A4 - RMBS			4	1.A FM	65,181	99.5816	74,822	75,137	72,104	0	1,270	0	0	0.642	4.262	MON	7	488	01/17/2013	07/25/2037
41162D-AF-6	HVMLT 2006-12 2AA - RMBS			4	1.A FM	726,981	97.3540	867,900	891,488	813,699	0	19,586	0	0	0.294	4.496	MON	87	2,642	11/06/2013	12/19/2036
45254N-DM-6	IMM 2002-9F M1 - RMBS			4	1.A FM	11,033	100.8911	11,076	10,978	10,949	0	(3)	0	0	5.867	5.872	MON	54	644	01/07/2003	12/25/2032
46641C-AV-3	JPMMT 2014-1 2A2 - CMO/RMBS			4	1.A	120,566	100.3105	121,415	121,039	120,517	0	82	0	0	3.500	3.679	MON	353	4,231	05/12/2014	01/25/2044
576434-BT-0	MALT 2002-3 M1 - RMBS			4	1.D FM	2,915	96.2217	47,346	49,205	2,270	0	0	0	0	6.067	121.750	MON	249	3,029	01/13/2003	12/25/2032
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS			4	5.B FM	49,159	17.5402	12,639	72,060	49,159	36,600	0	0	0	1.001	1.488	MON	44	733	05/21/2004	02/10/2036
81744Y-AA-4	SEMT 2013-4 A1 - CMO/RMBS			4	1.A	36,255	99.9225	40,498	40,530	38,136	0	472	0	0	2.325	5.833	MON	79	942	04/16/2014	04/27/2043
81745B-AA-3	SEMT 2013-6 A1 - CMO/RMBS			4	1.A	75,589	100.5924	83,100	82,611	77,791	0	1,014	0	0	2.500	6.278	MON	172	2,065	04/11/2014	05/26/2043
81746C-AY-8	SEMT 2014-3 B1 - CMO/RMBS			4	1.A	517,830	100.6157	512,205	509,071	511,012	0	(477)	0	0	4.003	3.594	MON	1,698	20,221	05/13/2015	10/25/2044
86359B-RC-7	SASC 2004-9XS 1A5 - RMBS			4	1.A FM	703,918	102.2244	712,451	696,948	697,312	0	(66)	0	0	6.120	5.225	MON	3,554	38,095	04/01/2004	05/25/2034
97652Q-AC-3	WIN 142 A3 - CMO/RMBS			4	1.A	64,098	100.8730	63,781	63,229	67,701	0	2,506	0	0	3.500	2.511	MON	184	2,211	10/08/2014	09/20/2044
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,024,680	XXX	8,709,033	7,316,287	7,159,208	42,748	19,957	0	0	XXX	XXX	XXX	25,779	368,620	XXX	XXX
060352-AK-7	BANK 2017-BNK6 B - CMBS			4	1.A	1,987,422	107.4171	2,148,342	2,000,000	1,990,896	0	1,241	0	0	3.964	4.059	MON	6,607	79,280	06/19/2018	07/16/2060
00500J-AG-8	ACRES 21FL2 C - CMBS			4,5	1.G FE	1,000,000	100.0461	1,000,461	1,000,000	1,000,000	0	0	0	0	2.740	2.780	N/A	837	0	12/07/2021	01/15/2037
12515G-AH-0	CD 2017-CD3 C - CMBS			4	3.B	2,228,273	101.2148	2,226,726	2,200,000	2,217,593	0	(2,957)	0	0	4.555	4.487	MON	8,350	101,610	06/08/2018	02/11/2050
00500J-AJ-2	ACRES 21FL2 D - CMBS			4,5	2.B FE	250,000	100.0462	250,116	250,000	250,000	0	0	0	0	3.190	3.237	N/A	244	0	12/07/2021	01/15/2037
12531W-BH-4	CFCRE 2016-C3 C - CMBS			4	1.D	1,959,947	102.3028	2,148,358	2,100,000	2,017,524	0	7,187	0	0	4.754	5.474	MON	8,319	101,219	01/22/2016	01/10/2048
36185T-AA-5	GMACN 02A A - CMBS			4	1.C FE	736,977	126.7000	726,297	573,242	736,097	0	(879)	0	0	7.120	4.538	MON	3,401	3,401	11/16/2021	04/10/2037
12592T-AN-5	COMM 2015-3BP E - CMBS			2	1.A	1,521,375	100.6984	1,611,174	1,600,000	1,561,190	0	11,113	0	0	3.238	4.124	MON	4,318	52,534	03/01/2018	02/12/2035
43730X-AB-0	HPA 213 B - CMBS			4	1.D FE	999,954	99.6893	996,893	1,000,000	999,953	0	(1)	0	0	2.649	2.641	MON	662	0	12/16/2021	01/17/2041
12592X-BG-0	COMM 2015-CCRE22 B - CMBS			4	1.A	101,109	104.8552	104,855	100,000	100,357	0	(132)	0	0	3.926	3.804	MON	327	3,926	10/14/2015	03/12/2048
43730X-AC-8	HPA 213 C - CMBS			4	1.G FE	1,249,962	99.5768	1,244,710	1,250,000	1,249,960	0	(2)	0	0	2.799	2.791	MON	875	0	12/16/2021	01/17/2041
12593A-BB-0	COMM 2015-CCRE23 XA - CMBS			3	1.B FE	385,533	2.4192	135,061	0	122,424	0	(36,378)	0	0	0.881	10.852	MON	4,100	53,727	05/08/2015	05/12/2048
92948#-AF-5	WALMART WESTMINSTER GATEWAY ABS - CMBS			4	1.C	484,488	104.6245	505,563	483,217	483,331	0	(91)	0	0	6.730	6.712	N/A	2,710	(41,642)	03/28/2002	05/15/2023
12593A-BD-6	COMM 2015-CCRE23 B - CMBS			4	1.A	1,596,455	104.5677	1,620,799	1,550,000	1,565,497	0	(4,814)	0	0	4.183	3.854	MON	5,403	64,836	05/06/2015	05/12/2048
12593G-BJ-8	COMM 2015-CCRE26 C - CMBS			4	1.D	2,065,594	105.1468	2,313,230	2,200,000	2,137,400	0	14,305	0	0	4.478	5.415	MON	8,210	100,007	01/14/2016	10/13/2048
12595V-AG-2	COMM 2018-COR3 B - CMBS			4	1.D	515,000	109.4734	547,367	500,000	509,846	0	(1,213)	0	0	4.513	4.221	MON	1,880	22,881	05/04/2018	05/12/2051
14069B-AA-2	CPMRK 2007A A1 - CMBS/RMBS			4	2.A	524,988	115.0200	669,077	581,705	524,194	0	1,127	0	0	5.746	6.824	MON	1,950	33,425	12/19/2012	02/10/2052
17291D-AF-0	CGCMT 2018-C5 AS - CMBS			4	1.A	257,483	111.3278	278,320	250,000	255,060	0	(722)	0	0	4.408	4.061	MON	918	11,020	06/07/2018	06/12/2051
17325D-AH-6	CGCMT 2016-P5 C - CMBS			4	3.B	1,753,377	104.9173	1,836,053	1,750,000	1,750,864	0	1,902	0	0	4.285	4.421	MON	6,249	76,360	09/30/2016	10/13/2049
30292C-AJ-6	FREMF 2014-K38 B - CMBS			4	1.A	516,797	105.6583	528,292	500,000	503,278	0	(1,976)	0	0	4.221	3.877	MON	1,759	21,429	06/20/2014	06/25/2047
36186T-AB-2	GMACN 2003A, 2003B B - CMBS/RMBS			4	2.C FE	463,590	108.3700	541,850	500,000	467,544	0	677	0	0	6.400	7.085	MON	2,667	32,000	04/03/2014	11/10/2043
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS			4	2.A	1,532,536	119.2900	1,671,243	1,400,992	1,520,273	0	(2,752)	0	0	6.107	5.419	MON	4,991	85,559	10/07/2016	08/10/2052
36253P-AJ-1	GSMS 2017-GS6 C - CMBS			4	2.B	1,849,828	106.2633	2,019,002	1,900,000	1,866,688	0	4,959	0	0	4.322	4.715	MON	6,843	82,118	05/22/2018	05/12/2050
36257U-AN-7	GSMS 2019-GC42 XA - CMBS			3	1.A FE	164,299	5.2033	129,345	0	125,176	0	(17,860)	0	0	0.808	2.662	MON	1,674	21,444	09/17/2019	09/12/2052
38011S-AC-9	GMACN XVII A3 - CMBS/RMBS			4	1.B	559,766	124.4000	622,000	500,000	552,628	0	(1,638)	0	0	6.356	5.502	MON	1,854	31,780	05/11/2017	09/10/2044

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
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM			1	2.B FE	810,085	106.7200	808,142	757,254	803,856	0	(1,188)	0	0	5.466	4.918	MON	2,414	41,389	05/20/2016	05/10/2050
38013A-AB-8	GMACN 2011-DRUM A - CMBS			4	2.A FE	186,660	103.8303	193,824	186,674	186,665	0	0	0	0	5.587	5.653	MON	608	10,429	08/25/2011	05/10/2050
49836M-AA-6	KREIGN I NTS - CMBS			4	1.D Z	1,500,000	100.2538	1,503,807	1,500,000	1,500,000	0	0	0	0	5.000	4.999	MN	6,458	75,000	04/25/2019	05/30/2049
50184B-AJ-7	LCCM 2013-GCP B - CMBS			2	1.A	1,024,989	107.2007	1,072,007	1,000,000	1,011,091	0	(1,799)	0	0	4.336	4.135	MON	3,613	43,361	03/08/2013	02/15/2036
55283T-AJ-7	MF1 2021-FL6 D - CMBS			2	2.B FE	500,000	99.4060	497,030	500,000	500,000	0	0	0	0	2.659	2.682	MON	589	6,449	06/10/2021	07/18/2036
61767Y-BC-3	MSC 2018-H3 AS - CMBS			4	1.A	1,956,993	112.5301	2,138,072	1,900,000	1,938,549	0	(5,557)	0	0	4.429	4.075	MON	7,013	84,151	06/27/2018	07/17/2051
90276F-AZ-7	UBSCM 2018-C10 AS - CMBS			4	1.A	1,170,072	111.5404	1,267,099	1,136,000	1,158,709	0	(3,322)	0	0	4.494	4.141	MON	4,255	51,056	05/23/2018	05/17/2051
94989Y-BE-2	WFCM 2016-C32 B - CMBS			4	1.A	2,019,047	107.4907	2,042,323	1,900,000	1,967,052	0	(6,619)	0	0	4.716	4.283	MON	7,466	90,801	06/24/2016	01/17/2059
95001L-AY-8	WFCM 2018-C43 B - CMBS			4	1.A	360,498	105.4232	368,981	350,000	356,796	0	(1,031)	0	0	4.253	3.902	MON	1,240	14,886	03/12/2018	03/17/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						34,233,097	XXX	35,766,421	33,419,084	33,930,495	0	(48,418)	0	0	XXX	XXX	XXX	118,806	1,354,436	XXX	XXX
00037U-AC-4	AASET 2018-3 C - ABS		D	2	5.B FE	162,750	54.7932	219,530	400,653	162,750	0	0	0	0	6.901	0.000	MON	0	0	11/20/2018	12/15/2038
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS - ABS			4	1.F PL	7,016,799	99.3284	6,969,674	7,016,799	7,016,804	0	6	0	0	2.930	2.930	N/A	9,137	199,813	12/11/2017	05/15/2025
00086G-AA-9	ABPCI 6 A1 - CDO		C	4	1.A FE	500,000	99.9871	499,935	500,000	500,000	0	0	0	0	1.854	1.942	JAJO	2,008	9,768	07/19/2019	08/09/2030
00258B-AB-0	AASET 212 B - ABS			4	2.B FE	749,969	99.1833	743,874	750,000	749,970	0	1	0	0	3.538	3.538	N/A	1,843	0	11/19/2021	01/15/2047
00176B-AH-6	AMMC 13R B2R - CDO			4	3.C FE	912,890	98.0347	927,408	946,000	907,524	0	(1,961)	0	0	6.564	6.914	JAJO	11,729	63,353	01/09/2020	07/24/2029
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS			1	2.C FE	1,211,655	115.0881	1,394,679	1,211,836	1,211,837	0	182	0	0	7.000	7.000	JD	44,485	44,061	07/14/2010	06/30/2035
00256D-AB-8	AASET 2019-1 B - ABS			2	3.B FE	167,110	79.7291	167,108	209,595	167,110	0	(24,087)	18,393	0	4.948	6.206	MON	461	10,371	06/12/2019	05/15/2039
033295-AA-4	ANCHF 14 A - CDO		C	2	1.A FE	3,000,000	99.2053	2,976,158	3,000,000	3,000,000	0	0	0	0	3.000	2.999	JAJO	2,250	0	11/16/2021	01/23/2040
009349-AR-2	ALS 2016-1 D1 - ABS		C	4	2.B	131,754	57.9624	205,150	353,937	116,730	0	(15,024)	0	0	16.000	22.539	MON	4,719	2,064	12/23/2016	12/15/2041
033295-AC-0	ANCHF 14 B - CDO		C	2	1.D FE	500,000	99.2103	496,052	500,000	500,000	0	0	0	0	3.250	3.249	JAJO	406	0	11/16/2021	01/23/2040
009349-AU-5	ALS 2016-1 D2 - ABS		C	4	2.B	22	57.9624	39	67	24	0	2	0	0	0.000	19.231	MON	0	0	12/23/2016	12/15/2041
033295-AE-6	ANCHF 14 C - CDO		C	2	1.G FE	250,000	98.9830	247,457	250,000	250,000	0	0	0	0	3.600	3.599	JAJO	225	0	11/16/2021	01/23/2040
009349-AX-9	ALS 2016-1 AR - ABS		D	2	2.A PL	1,263,777	97.9564	1,308,682	1,335,984	1,268,806	0	5,029	0	0	5.625	7.793	MON	3,340	66,781	04/22/2019	05/15/2034
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-		C	1	1.F FE	2,505,263	104.2754	2,612,371	2,505,262	2,505,262	0	0	0	0	4.625	4.651	MJSD	3,540	121,329	06/25/2013	12/20/2025
01448T-AB-0	ALESC V A2 - CDO		C	4	1.C FE	384,300	92.3750	387,975	420,000	385,631	0	1,331	0	0	0.866	1.621	MJSD	91	1,672	07/19/2021	12/23/2034
12495*-AA-5	LEE MEM HEALTH SYS FL - ABS			4	1.F	9,395,441	120.0000	9,223,183	7,685,986	8,550,669	0	(55,417)	0	0	6.510	5.246	N/A	29,188	503,243	02/09/2009	01/10/2034
01449T-AB-9	ALESC 9 A2A - CDO			4	1.C PL	791,775	85.9313	876,499	1,020,000	809,607	0	12,301	0	0	0.666	2.368	MJSD	170	6,482	12/18/2019	06/23/2036
12510H-AH-3	CAUTO 2020-1 B2 - ABS			4	2.B FE	103,336	103.0695	103,070	100,000	103,288	0	(47)	0	0	4.520	3.843	MON	201	377	11/30/2021	02/15/2050
01449T-AD-5	ALESC 9 B1 - CDO			4	2.B PL	4,030,946	77.4583	3,775,053	4,873,656	4,060,081	0	57,795	0	0	0.916	2.622	MJSD	1,116	43,324	02/04/2019	06/23/2036
126410-LM-9	CSX TRANSPORTATION INC - ABS			1	1.E FE	1,962,232	105.0340	2,061,011	1,962,232	1,962,427	0	195	0	0	6.251	6.237	JJ	56,559	122,659	12/10/2007	01/15/2023
01449W-AC-0	ALESC X B - CDO			4	2.C PL	4,200,987	76.5500	4,019,820	5,251,234	4,379,217	0	61,256	0	0	0.866	2.357	MJSD	1,137	44,018	01/31/2019	09/23/2036
233046-AS-0	DNKN 211 A23 - RMBS			4	2.B FE	5,250,000	99.7472	5,236,728	5,250,000	5,250,000	0	0	0	0	2.791	2.791	FMAN	28,491	0	10/15/2021	11/20/2051
01450A-AC-4	ALESC XI B - CDO			4	2.C PL	1,406,790	72.2500	1,460,565	2,021,544	1,427,799	0	23,448	0	0	0.816	3.342	MJSD	412	13,355	05/18/2021	12/23/2036
33632*-UQ-8	CTL - CVS 7.28 1/10/24 (MFC) - ABS			4	2.B	2,781,767	106.5171	2,963,057	2,781,767	2,768,947	0	(13,227)	0	0	7.280	7.526	N/A	11,813	209,673	03/19/2001	01/10/2024
01450N-AC-6	ALESC XVII B - CDO			4	3.B FE	1,529,325	80.5000	1,563,310	1,942,000	1,530,402	0	19,926	0	0	1.216	2.880	MJSD	590	23,170	11/15/2018	09/23/2038
40169C-AG-1	GUGG 214 C - CDO			2	1.F FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	0.214	0.217	JAJO	15	0	12/17/2021	01/17/2034
01751F-AA-3	ALLEG II-S D - CDO		C	4	4.A FE	1,223,000	96.6076	1,181,512	1,223,000	1,223,000	0	0	0	0	5.880	6.001	JAJO	14,381	73,630	08/22/2018	10/23/2028
44107#-AA-4	SOUTH BROWARD HOSPITAL - ABS			4	1.D	3,544,703	106.9430	3,790,812	3,544,703	3,544,713	0	10	0	0	5.610	5.610	N/A	8,838	104,246	05/02/2007	06/15/2025
02380#-AA-0	LCC 2012-1 BR - ABS			4	2.C PL	513,333	93.3455	479,174	513,333	513,333	0	0	0	0	3.530	3.524	AO	4,530	25,369	09/18/2019	10/01/2024
46616P-AA-1	HENDR 2011-1 A - RMBS			2	1.A FE	103,651	112.1358	103,690	92,468	103,719	0	68	0	0	4.700	1.794	MON	193	362	12/08/2021	10/15/2056
03290A-AC-4	ANCHF 13 C1 - CDO		C	2	1.G FE	250,000	98.9092	247,273	250,000	250,000	0	0	0	0	3.725	3.742	JAJO	4,501	0	05/25/2021	07/27/2039
50181Q-AH-1	LCORA 01B B - ABS			1	2.B FE	5,539,950	117.0100	5,850,500	5,000,000	5,000,000	0	(219,660)	0	0	6.800	6.857	MJSD	15,111	340,000	07/15/2004	09/15/2028
03329M-AG-4	ANCHF 2R ER - CDO			4	3.C FE	483,750	93.7615	468,807	500,000	484,133	0	383	0	0	7.044	7.546	AO	6,457	17,610	09/22/2021	04/26/2038
55283Y-AA-5	MACON 2021-1 A - ABS			2	1.F FE	3,999,897	100.2726	4,010,904	4,000,000	3,999,899	0	2	0	0	2.627	2.627	MON	8,757	0	11/18/2021	11/05/2035
03766#-AA-2	AASET 2014-1 AR - ABS			2	1.F FE	805,881	92.0041	741,443	805,881	805,881	0	0	0	0	4.067	4.111	MON	1,457	35,708	01/31/2018	01/15/2043
55288*-AA-5	MGE POWER LLC - ABS			4	1.E	3,596,934	117.0513	4,196,272	3,584,985	3,590,175	0	(291)	0	0	5.680	5.663	N/A	20,447	171,960	07/02/2003	09/25/2033
03766#-AB-0	AASET 2014-1 CR - ABS			2	5.B FE	124,236	54.7932	100,388	183,212	124,236	0	0	58,976	0	7.350	10.839	MON	598	0	01/31/2018	01/15/2043
74955E-AA-7	RGS (I&M) FUNDING CORP - RMBS			4	2.A FE	0	100.6196	0	0	0	0	(23)	0	0	9.810	9.332	JD	0	3,022	11/27/2012	12/07/2022
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE	1,485,000	102.8436	1,527,227	1,485,000	1,485,000	0	0	0	0	4.723	4.751	MJSD	5,065	70,137	05/28/2019	06/07/2049
78403D-AX-8	SBATOW 213 3C - ABS			2	1.F FE	6,750,000	101.3423	6,840,609	6,750,000	6,750,000	0	0	0	0	2.593	2.593	MON	7,779	23,337	10/08/2021	10/15/2056
04650U-AA-6	AT FDG NT ISSUER LLC - ABS			2	1.F PL	1,550,311	100.0000	1,550,311	1,550,311	1,550,311	0	0	0	0	4.250	4.272	MJSD	1,464	82,396	05/17/2013	09/23/2027
817743-AE-7	SPRO 2021-1 A2 - RMBS			1,2	2.C FE	97,611	98.2644	97,773	99,500	97,642	0	31	0	0	2.394	2.726	JAJO	437	0	11/16/2021	04/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC - ABS			1	1.G FE	934,365	116.8710	1,092,001	934,365	934,365	0	0	0	0	5.343	5.342	JD	4,160	49,923	09/28/2005	12/01/2050
83546D-AQ-1	SONIC 2021-1 A22 - RMBS			2	2.B FE	1,917,772	97.7644	1,901,640	1,945,125	1,917,891	0	119	0	0	2.636	2.705	MON	1,567	8,546	10/18/2021	08/21/2051
05551C-AA-3	BIBCARD 2019-1 - ABS			4	2.A FE	1,200,000	102.2015	1,226,418	1,200,000	1,200,000	0	0	0	0	3.500	3.698	JAJO	10,500	42,000	11/05/2019	01/07/2030
85572R-AA-7	STARR 2018-1 A - ABS		C	2	2.A FE	159,422	98.2252	158,977	161,849	159,425	0	3	0	0	4.089	4.195	MON	294	0	12/14/2021	05/15/2043
05568B-AA-6	BNSF RAILWAY CO - ABS			1	1.B FE	83,403	103.7686	86,722	83,573	83,565	0	51	0	0	5.720	5.740	JJ	2,204	4,780	05/12/2006	01/15/2024
907825-AA-1	UNION PACIFIC RAILROAD CO - ABS			1	1.D FE	1,138,804	105.4253	1,200,587	1,138,804	1,138,824	0	20	0	0	3.227	3.226	MN	4,798	36,749	05/06/2014	05/14/2026
05580N-AC-0	BRAD 2014-1 B - ABS			4	3.B FE	34,573	97.9587	33,867	34,573	34,573	0	0	0	0	5.438	5.438	MON	99	8,242	12/15/2014	03/12/2026
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH			1	1.D FE	1,133,420	116.7441	1,323,201	1,133,420	1,133,420	0	0	0	0	6.176	6.176	JJ	34,806	70,000	07/19/2007	01/02/2031
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		C	4	2.A FE	345,117	103.6107	357,578	345,117	345,117	0	0	0	0	4.080	4.101	JAJO	3,286	14,081	02/22/2017	04/07/2027
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS			1	1.F FE	2,366,807	102.9148	2,435,795	2,366,807	2,366,807	0	0	0	0	3.100	3.100	JJ	35,463	73,371	06/06/2016	01/07/2030
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A		C	4	2.A FE	700,000	104.3128	730,190	700,000	700,000	0	0	0	0	4.180	4.202	JAJO	6,827	29,260	03/02/2018	04/07/2028
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS			1	1.F FE	2,806,735	99.1962	2,784,176	2,806,735	2,806,735	0	0	0	0	2.700	2.700	MN	12,630	76,816	09/03/2019	11/01/2033
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-		C	1	1.F FE	501,053	104.2754	522,474	501,053	501,053	0	0	0	0	4.625	4.652	MJSD	708	23,174	06/25/2013	12/20/2025
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	219,633	97.5257	215,818	221,293	219,655	0	21	0	0	3.597	3.817	MON	354	663	11/18/2021	09/15/2044
12479M-AH-1	CBCI 2016-1 A - ABS			4	1.F FE	1,765,529	91.0835	1,608,106	1,765,529	1,765,529	0	0	0	0	5.250	5.527	JAJO	19,568	92,690	05/19/2016	07/15/2046
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR - ABS			4	1.D	96,233	104.2880	100,360	96,233	96,245	0	11	0	0	5.480	5.477	N/A	425	5,274	12/06/2005	01/02/2025
12479M-AJ-7	CBCI 2016-1 B - ABS			4	2.B FE	5,800,000	90.4153	5,244,087	5,800,000	5,800,000	0	0	0	0	7.500	7.789	JAJO	91,833	435,000	05/19/2016	07/15/2046
94978#-CZ-8	WELLS FARGO & COMPANY - ABS			4	1.D	510,094	103.1402	526,112	510,094	510,148	0	54	0	0	4.960	4.957	N/A	2,038	27,999	12/06/2005	01/02/2025
12502Y-AP-8	CCRIN 2012 C - ABS		C	4	1.F FE	62,500	101.2988	63,312	62,500	62,500	0	0	0	0	4.750	4.797	MON	173	2,969	07/06/2012	07/11/2022
94978#-DA-2	FIRST UNION RAIL CORP				1.D	171,279	105.6461	180,950	171,279	163,062	0	(8,217)	0	0	5.480	7.288	JJ	4,667	9,091	12/06/2005	01/02/2025
126410-LM-9	CSX TRANSPORTATION INC - ABS			1	1.E FE	392,446	105.0340	412,202	392,446	392,446	0	0	0	0	6.251	6.295	JJ	11,312	24,532	12/10/2007	01/15/2023
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR - ABS			4	1.D	18,212	105.4562	19,206	18,213	18,215	0	2	0	0	5.480	5.477	N/A	80	998	12/06/2005	01/02/2025
12665U-AA-2	CVS HEALTH CORP - ABS			1,2	2.B FE	585,911	112.5675	634,178	563,376	577,619	0	(908)	0	0	4.704	4.305	MON	1,546	26,519	07/01/2014	01/10/2036
94978#-DC-8	WELLS FARGO & COMPANY ABS - ABS			4	1.D	575,329	103.7765	597,057	575,329	577,405	0	2,075	0	0	5.480	5.290	N/A	2,540	31,602	12/06/2005	01/02/2024
14855J-AB-1	CLAST 161 A - ABS			4	1.G FE	313,605	99.0296	310,652	313,697	313,616	0	(30)	0	0	4.450	4.500	MON	620	13,960	08/01/2016	08/15/2041
BGH78Y-WU-7	VICOF 3 TERM LOAN FUNDED - ABS			2	1.G Z	2,600,000	98.9178	2,571,863	2,600,000	2,600,000	0	0	0	0	4.000	3.999	MON	3,178	15,248	11/24/2021	11/30/2029
14855J-AC-9	CLAST 161 B - ABS			4	2.C FE	165,693	95.6882	158,658	165,807	165,666	0	(5)	0	0	6.150	6.249	MON	453	10,197	08/01/2016	08/15/2041
BGH7E2-UU-2	ABPCI II DLF IV - ABS			2,5	1.C Z	500,000	100.0584	500,292	500,000	500,000	0	0	0	0	2.120	2.150	JAJO	2,120	0	12/08/2021	07/08/2029
14855M-AA-6	CLAST 2019-1 A - ABS			2	2.B FE	1,065,011	98.5797	1,049,886	1,065,013	1,065,011	0	0	0	0	3.967	4.000	MON	1,878	42,249	04/11/2019	04/15/2039
14856C-AA-7	CLAST 2018-1 A - ABS			4	2.A FE	1,773,269	97.9539	1,738,298	1,774,608	1,773,520	0	119	0	0	4.125	4.175	MON	3,253	73,203	06/07/2018	06/15/2043
14856E-AA-3	CLAST 151R A - ABS			2	2.A PL	1,096,168	98.9970	1,090,100	1,101,145	1,096,747	0	96	0	0	4.750	4.971	MON	2,325	52,304	03/08/2019	03/15/2034
22822R-BH-2	CROCAS 2018-2 C - RMBS			4	1.F FE	2,000,000	109.1091	2,182,181	2,000,000	2,000,000	0	0	0	0	4.241	4.279	MON	3,770	84,820	06/26/2018	07/15/2048
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE	1,425,000	102.6832	1,463,236	1,425,000	1,425,000	0	0	0	0	4.474	4.499	JAJO	11,688	63,755	10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE	577,500	104.6464	604,333	577,500	577,500	0	0	0	0	4.118	4.139	JAJO	4,360	23,781	06/12/2017	07/25/2047
26251E-AG-5	DRSLF 38 ER - CDO		C	4	3.C FE	536,200	95.1691	532,947	560,000	536,020	0	1,438	0	0	5.724	6.486	JAJO	6,945	32,913	01/09/2020	07/15/2030
28851P-AE-5	ECLO 1R ER - CDO			4	4.A FE	1,173,120	92.4177	1,129,344	1,222,000	1,163,455	0	8,028	0	0	7.124	8.665	JAJO	18,861	141,298	08/08/2018	10/15/2029
30258H-AA-6	FNBM LLC - ABS			4	1.F PL	1,200,000	100.5625	1,206,750	1,200,000	1,200,000	0	0	0	0	4.192	3.515	MON	5,171	51,009	05/31/2017	05/31/2022
30605Y-AB-7	FLCON 171 A - ABS			4	1.G FE	146,963	98.9189	145,042	146,628	146,913	0	(57)	0	0	4.581	4.559	MON	299	6,717	02/01/2017	02/15/2042
30605Y-AD-3	FLCON 171 B - ABS			4	2.C FE	323,837	95.7081	312,674	326,696	322,977	0	(751)	0	0	6.300	6.577	MON	915	18,009	02/10/2021	02/15/2042
30610G-AA-1	FLCON 2019-1 A - ABS		D	2	2.B FE	669,186	97.4870	652,393	669,211	669,187	0	4	0	0	3.597	3.625	MON	1,070	24,072	10/22/2019	09/15/2039
32010A-AE-8	NSCDN 001R CR - CDO			2	1.B FE	886,970	99.9443	886,476	886,970	886,970	0	0	0	0	3.174	3.266	JAJO	5,317	28,998	07/01/2019	01/25/2027
36173M-AA-4	GPIM 1 A - CDO			4	1.D IF	812,006	100.3332	814,711	812,006	812,006	0	0	0	0	1.500	2.501	JAJO	2,571	12,180	11/20/2018	12/15/2060
36173M-AB-2	GPIM 1 B - CDO			4	2.B IF	921,779	92.2482	850,324	921,779	921,779	0	0	0	0	1.500	18.474	JAJO	2,919	13,827	11/20/2018	12/15/2060
36186E-AA-7	GMACN 2003A CTF - RMBS			4	1.F	1,317,340	121.3700	1,546,401	1,274,121	1,310,510	0	(1,854)	0	0	6.240	5.919	MON	6,625	79,505	10/04/2016	10/10/2041
40168P-AH-1	GPDFNI-2 2 B1 - CDO			4	1.E FE	245,727	100.0000	245,727	245,727	245,727	0	0	0	0	3.249	3.376	JAJO	1,730	8,276	04/12/2016	04/15/2027
40168P-AJ-7	GPDFNI-2 2 B2 - CDO			4	1.E FE	122,863	100.0000	122,863	122,863	122,863	0	0	0	0	3.249	3.376	JAJO	865	4,138	07/08/2016	04/15/2027
40168P-AK-4	GPDFNI-2 2 B3 - CDO			4	1.E FE	122,864	100.0000	122,864	122,864	122,864	0	0	0	0	3.249	3.376	JAJO	865	4,138	08/26/2016	04/15/2027
40168P-AL-2	GPDFNI-2 2 B4 - CDO			4	1.E FE	122,863	100.0000	122,863	122,863	122,863	0	0	0	0	3.249	3.376	JAJO	865	4,138	05/11/2017	04/15/2027
40168P-AM-0	GPDFNI-2 2 B5 - CDO			4	1.E FE	170,364	100.0000	170,364	170,364	170,364	0	0	0	0	3.249	3.376	JAJO	1,199	5,738	06/09/2017	04/15/2027
40168P-AQ-1	GPDFNI-2 2 C1 - CDO			4	1.E FE	519,937	129.0916	671,194	519,937	667,545	0	31,931	0	0	3.000	7.540	JAJO	3,380	15,707	04/12/2016	04/15/2027
40168P-AR-9	GPDFNI-2 2 C2 - CDO			4	1.E FE	244,779	129.0916	315,990	244,779	309,651	0	14,594	0	0	3.000	7.540	JAJO	1,591	7,511	07/08/2016	04/15/2027
40168P-AS-7	GPDFNI-2 2 C3 - CDO			4	1.E FE	192,326	129.0916	248,277	192,326	243,297	0	11,467	0	0	3.000	7.540	JAJO	1,250	5,902	08/26/2016	04/15/2027
40168P-AT-5	GPDFNI-2 2 C4 - CDO			4	1.E FE	89,756	129.0916	115,868	89,756	115,218	0	5,492	0	0	3.000	7.540	JAJO	583	2,730	05/11/2017	04/15/2027

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
40168P-AU-2	GPDFNI-2 2 C5 - CDO			4	1.E FE	216,163	129.0916	279,049	216,163	277,482	0	13,228	0	0	3.000	7.540	JAJO	1,405	6,575	06/09/2017	04/15/2027
40168P-AX-6	GPDFNI-2 2 D1 - CDO			4	1.E FE	229,525	136.9669	314,374	229,525	309,816	0	19,452	0	0	3.000	9.157	JAJO	1,492	6,981	04/12/2016	04/15/2027
40168P-AY-4	GPDFNI-2 2 D2 - CDO			4	1.E FE	111,923	136.9669	153,297	111,923	147,884	0	9,182	0	0	3.000	9.157	JAJO	728	3,443	07/08/2016	04/15/2027
40168P-AZ-1	GPDFNI-2 2 D3 - CDO			4	1.E FE	92,578	136.9669	126,801	92,578	124,963	0	7,846	0	0	3.000	9.157	JAJO	602	2,816	08/26/2016	04/15/2027
40168P-BA-5	GPDFNI-2 2 D4 - CDO			4	1.E FE	91,486	136.9669	125,306	91,486	123,489	0	7,753	0	0	3.000	9.157	JAJO	595	2,783	05/11/2017	04/15/2027
40168P-BB-3	GPDFNI-2 2 D5 - CDO			4	1.E FE	95,517	136.9669	130,827	95,517	128,930	0	8,095	0	0	3.000	9.157	JAJO	621	2,905	06/09/2017	04/15/2027
41165T-AJ-0	HARV7 7RR D - CDO			4	3.B FE	1,042,774	87.2823	1,064,844	1,220,000	1,063,920	0	20,785	0	0	3.482	6.170	JAJO	8,851	43,806	12/09/2020	07/18/2031
43133A-AD-9	HITR 2018-1 B - CDO		C	4	2.C FE	5,576,960	98.0833	5,587,808	5,697,000	5,513,874	0	17,025	0	0	4.161	5.029	JAJO	54,655	230,576	03/08/2021	10/11/2038
43133F-AB-2	HCOMF 1R D - CDO		C	4	4.A FE	6,348,100	100.0313	6,381,994	6,380,000	6,352,370	0	3,784	0	0	7.000	7.153	FMAN	74,433	445,359	10/22/2020	11/01/2035
43133H-AA-0	HITR 2019-2 C - CDO		C	4	3.C FE	10,381,140	97.5000	10,328,175	10,593,000	10,299,742	0	46,193	0	0	3.960	4.608	FMAN	46,605	425,105	04/16/2019	05/23/2039
43133R-AB-6	HITRR 2019-P10B B - CDO			4	3.C FE	3,630,625	93.5000	3,669,875	3,925,000	3,680,668	0	42,254	0	0	2.774	4.322	JAJO	26,010	113,369	10/10/2019	07/11/2033
43133T-AB-2	HITRR 2019-P12B B - CDO			4	3.B FE	13,056,939	89.0000	12,896,100	14,490,000	13,365,590	0	233,126	0	0	2.718	4.753	MJSD	5,365	491,906	05/29/2019	12/30/2033
43133X-AC-1	HITR 203R CR - CDO		C	4,5	3.B FE	7,623,500	97.2500	7,682,750	7,900,000	7,636,734	0	13,234	0	0	5.632	6.373	FMAN	75,386	82,655	08/10/2021	08/01/2039
453247-AC-2	MMCFND 1 B1 - CDO		C	4	3.B FE	1,018,445	92.1833	1,073,723	1,164,769	1,034,930	0	16,485	0	0	2.171	5.365	MJSD	2,177	19,116	03/11/2021	06/01/2033
453247-AD-0	MMCFND 1 B2 - CDO		C	4	3.B FE	155,108	92.1833	163,527	177,393	156,245	0	1,137	0	0	2.342	4.073	MJSD	358	2,911	03/11/2021	06/01/2033
464338-AA-6	CLOUD HQ 2019-1 A2 - ABS			2	1.E PL	967,586	102.1539	988,427	967,586	967,586	0	0	0	0	3.410	3.452	MON	5,506	33,073	02/19/2020	07/15/2040
46616Q-AA-9	HENDR 2011-2 A - RMBS			2	1.A FE	325,207	115.6304	376,254	325,394	325,368	0	0	0	0	4.940	4.992	MON	714	16,074	12/01/2011	09/15/2056
46617J-AA-4	HENDR 2013-2 A - RMBS			2	1.A FE	430,043	112.2307	482,754	430,144	430,017	0	1	0	0	4.210	4.252	MON	805	18,109	07/30/2013	03/15/2062
46617L-AA-9	HENDR 133 A - RMBS			2	1.A FE	563,432	110.8486	625,062	563,888	563,467	0	11	0	0	4.080	4.126	MON	1,023	23,032	10/10/2013	01/17/2073
46651N-AA-2	JOLAR 2019-1 A - ABS		C	2	2.A FE	1,409,367	96.6202	1,360,215	1,407,795	1,409,257	0	(110)	0	0	3.967	3.978	MON	2,482	54,205	03/17/2021	04/15/2044
46665R-AA-7	HENDR 2020-D A - ABS			4	1.F FE	226,500	106.3764	240,942	226,500	226,500	0	0	0	0	3.250	3.272	MON	327	7,371	06/02/2020	01/01/2070
470170-AD-3	NCBJ 2016-1 A - ABS		C		3.A FE	445,277	104.4493	465,089	445,277	445,277	0	0	0	0	5.625	5.625	JAJO	5,983	25,048	11/21/2016	01/08/2027
50188C-AB-8	LCORRT 1503 A - ABS	@		3	1.F PL	750,102	36.3100	998,525	2,750,000	1,432,772	0	122,932	0	0	0.000	6.182	N/A	0	0	03/13/2015	09/16/2032
50209L-AA-5	LMRK 2018-1 C - RMBS			2	1.G FE	467,565	100.9422	471,993	467,587	467,674	0	(55)	0	0	3.970	3.989	MON	825	18,572	05/25/2018	06/15/2048
50209L-AB-3	LMRK 2018-1 D - RMBS			2	2.C FE	93,486	101.6378	95,049	93,517	93,507	0	6	0	0	4.700	4.754	MON	195	4,563	05/25/2018	06/15/2048
50209L-AC-1	LMRK 2018-1 F - RMBS			2	3.C FE	93,492	98.4861	92,102	93,518	93,509	0	5	0	0	5.920	6.000	MON	246	5,704	05/25/2018	06/15/2048
55283L-AA-3	MAPSL 191 A - ABS		C	2	1.F	1,130,861	98.2789	1,111,415	1,130,879	1,130,866	0	1	0	0	4.458	4.500	MON	2,241	50,415	02/20/2019	03/15/2044
55320Q-AA-7	MP3 III ER - CDO			4	4.A FE	438,750	93.7871	468,935	500,000	445,442	0	5,257	0	0	6.591	8.828	JAJO	6,683	33,717	01/07/2020	10/21/2030
55320T-AB-9	MP7 7RR ERR - CDO		C	4	4.A FE	749,655	92.2592	747,299	810,000	754,341	0	2,286	0	0	5.872	7.048	JAJO	9,909	48,658	01/23/2020	10/18/2028
55446M-AA-5	MAACH 1 A - ABS		C	2	1.G FE	505,727	97.8543	494,892	505,744	505,730	0	2	0	0	3.474	3.500	MON	781	17,570	10/04/2019	10/15/2039
56564R-AA-8	MAPSL 2018-1 A - ABS		C	2	2.A FE	333,737	97.9373	326,865	333,749	333,741	0	1	0	0	4.212	4.250	MON	625	14,058	04/26/2018	05/15/2043
60689W-AR-2	VENTR II E - CDO			4	3.A FE	410,380	88.4333	502,301	568,000	430,188	0	12,083	0	0	6.279	11.721	JAJO	6,935	36,517	11/22/2019	07/23/2030
63170N-AA-9	NCC 2018-I E - CDO			4	3.C FE	930,250	86.6322	1,056,912	1,220,000	952,489	0	21,698	0	0	5.974	10.304	JAJO	15,791	74,796	12/21/2020	07/15/2031
65251P-BA-0	NSLP 1R BR - CDO			2	1.C FE	1,500,000	99.0796	1,486,193	1,500,000	1,500,000	0	0	0	0	1.974	2.052	JAJO	5,593	30,840	04/20/2018	04/25/2031
65251X-AN-6	NSBKY 1 AR - CDO			2	1.A FE	432,192	99.9706	432,065	432,192	432,192	0	0	0	0	1.724	1.789	JAJO	1,407	7,793	03/29/2019	10/25/2028
66859X-AA-8	WOODS XVI E - CDO			4	3.C FE	1,088,076	95.2834	1,086,230	1,140,000	1,089,652	0	1,576	0	0	6.606	7.500	FMAN	9,832	18,946	09/30/2021	11/15/2030
66860H-AD-4	WOODS 15R ER - CDO			4	3.C FE	812,700	95.2001	799,681	840,000	813,413	0	713	0	0	7.854	8.377	MJSD	2,199	32,989	08/31/2021	06/20/2034
67107H-AG-8	OZLM VIII DRR - CDO			4	3.B FE	1,160,220	96.4714	1,176,952	1,220,000	1,164,981	0	4,761	0	0	6.202	6.944	JAJO	15,764	48,111	05/14/2021	10/17/2029
67114F-AA-6	OFSBS 10 E - CDO		C	4,5	3.C FE	1,581,100	95.9949	1,564,717	1,630,000	1,585,071	0	3,971	0	0	7.351	7.909	JAJO	24,299	75,406	01/28/2021	04/20/2034
682337-AA-8	OELF III A1 - CDO		C	2	1.A FE	750,000	102.7616	770,712	750,000	750,000	0	0	0	0	4.250	4.272	JAJO	6,375	31,875	05/24/2019	07/19/2037
69122D-AA-7	OR I A - CDO		C	2	1.A FE	1,500,000	99.9053	1,498,579	1,500,000	1,500,000	0	0	0	0	1.960	1.996	FMAN	3,266	30,170	04/25/2019	05/20/2031
69403W-AH-0	PACBEA 2006 - A AH - RMBS			2	2.B FE	378,855	70.9131	647,368	912,903	503,932	0	13,838	0	0	0.524	5.278	JJ	2,263	5,874	12/04/2012	07/15/2051
69403W-AJ-6	PACBEA 2006 - A AG - RMBS			4	2.A FE	594,994	110.6329	788,428	712,653	596,582	0	3,287	0	0	5.628	7.361	JJ	18,494	40,108	10/17/2013	07/15/2051
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS			4	2.A FE	4	101.3125	5	5	5	0	0	0	0	6.673	10.503	MON	0	0	04/11/2012	05/04/2054
74041N-AA-3	PRETSL XII A1 - CDO		C	4	1.C FE	37,940	98.2500	39,550	40,254	38,040	0	440	0	0	0.916	3.074	MJSD	5	356	02/26/2020	12/24/2033
74042C-AE-8	PRETSL XXVIII B - CDO		C	4	3.B FE	1,362,354	78.9167	1,271,503	1,611,197	1,425,776	0	36,523	0	0	0.803	3.771	MJSD	359	12,393	04/15/2019	03/22/2038
74042D-AE-6	PRETSL XX B - CDO			4	4.B FE	399,628	74.0833	411,318	555,210	402,690	0	3,061	0	0	0.853	3.329	MJSD	132	2,023	11/19/2021	03/22/2038
74042E-AC-8	PRETSL XVII B - CDO		C	4	2.C PL	7,263,355	76.7500	6,491,390	8,457,837	7,234,256	0	34,057	0	0	1.016	2.515	MJSD	2,148	80,813	07/28/2021	06/23/2035
74042F-AC-5	PRETSL 25 B1 - CDO		C	4	4.B FE	512,827	71.4167	518,622	726,191	512,942	0	115	0	0	0.703	1.867	MJSD	142	1,131	10/28/2021	06/22/2037
74042F-AE-1	PRETSL 25 B2 - CDO		C	4	4.B FE	139,028	71.4167	164,115	229,799	141,292	0	1,635	0	0	0.703	2.397	MJSD	45	1,535	11/18/2020	06/22/2037
74042H-AC-1	PRETSL XIX B - CDO			4	2.A PL	2,506,415	80.2333	2,458,993	3,064,802	2,628,013	0	65,230	0	0	0.803	4.305	MJSD	683	20,483	10/07/2021	12/22/2035
74042J-AC-7	PRETSL XXI B1 - CDO		C	4	3.B FE	746,748	74.6667	794,152	1,063,596	771,592	0	14,956	0	0	0.853	3.360	MJSD	252	8,137	10/20/2021	03/22/2038
74042J-AJ-2	PRETSL XXI B2 - CDO		C	4	3.B FE	1,323,262	74.6667	1,416,539	1,897,150	1,371,871	0	28,851	0	0	0.853	3.436	MJSD	404	15,554	10/29/2019	03/22/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74042Q-AE-7	PRETSL 26 B2 - CDO			4	3.B FE	390,698	73.9375	555,523	751,342	415,420	0	24,623	0	0	0.763	5.131	MJSD	159	5,474	04/03/2020	09/22/2037
74043A-AE-1	PRETSL XXIII A2 - CDO			4	2.B FE	1,810,754	85.5167	2,042,247	2,388,128	2,002,320	0	131,739	0	0	0.593	7.913	MJSD	393	13,284	07/27/2020	12/22/2036
74043A-AF-8	PRETSL XXIII BFP - CDO			4	1.D FE	32,363	80.6250	29,413	36,482	24,481	0	3,451	0	0	0.583	17.620	MJSD	6	199	10/26/2018	12/22/2036
74043A-AJ-0	PRETSL XXIII B1 - CDO			4	3.B FE	286,433	79.6250	300,095	376,885	288,884	0	2,451	0	0	0.823	2.934	MJSD	86	2,187	05/14/2021	12/22/2036
74043C-AB-3	PRETSL 24 A2 - CDO		C	4	3.B FE	1,805,488	79.9167	1,775,859	2,222,139	1,809,858	0	25,039	0	0	0.583	2.121	MJSD	360	12,135	12/14/2018	03/22/2037
75903A-AC-1	REGDIV 2005-1 A2 - CDO		C	4	1.F FE	246,300	88.4167	259,250	293,214	245,019	0	(1,281)	0	0	0.624	2.330	JAJO	346	964	06/29/2021	01/25/2036
78403D-AH-3	SBATOW 2014-2 2C - RMBS			4	1.F FE	2,000,000	103.5386	2,070,772	2,000,000	2,000,000	0	0	0	0	3.869	3.900	MON	3,439	77,380	10/07/2014	10/15/2049
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS			4	5.B PL	881,751	63.9325	667,131	1,043,493	881,751	0	0	161,741	0	5.268	6.234	JAJO	12,369	53,248	08/21/2013	10/31/2025
817743-AA-5	SPRO 2019-1 A2 - ABS			1,2	2.C FE	490,000	102.0908	500,245	490,000	490,000	0	0	0	0	3.882	3.901	JAJO	3,487	19,022	09/17/2019	10/25/2049
81883C-AA-3	SHACK 2017-X E - CDO		D	4	3.C FE	2,442,000	92.6982	2,447,232	2,640,000	2,447,667	0	5,667	0	0	6.346	7.671	JAJO	33,975	21,418	11/01/2021	04/20/2029
82323M-AA-7	SAIL 2018-1 CN - ABS			4	2.B	131,783	50.1133	96,948	193,457	131,783	0	0	61,674	0	1.500	2.203	MON	358	2,744	02/06/2018	09/15/2065
83614A-AA-9	SNDPT 6RR E - CDO			4	3.C FE	1,055,300	90.5018	1,104,123	1,220,000	1,066,113	0	10,813	0	0	6.221	8.242	JAJO	15,391	58,025	03/30/2021	10/20/2031
85816E-AA-2	STCR 2018-1 E - CDO		C	4	3.C FE	948,860	88.7459	976,205	1,100,000	957,455	0	8,595	0	0	5.874	8.231	JAJO	13,999	39,608	06/10/2021	04/15/2031
86213B-AB-3	STR 2014-1 A2 - ABS			2	1.E FE	721,152	101.5835	732,988	721,563	721,451	0	44	0	0	5.000	5.060	MON	1,102	36,078	04/29/2014	04/20/2044
86213C-AB-1	STR 2015-1 A2 - ABS			2	1.E FE	96,617	102.4851	99,069	96,667	96,648	0	5	0	0	4.170	4.213	MON	123	4,031	04/14/2015	04/20/2045
87249P-AA-0	WINDR 2014-3K E - CDO			4	3.C FE	1,194,310	91.6811	1,191,854	1,300,000	1,197,358	0	3,048	0	0	6.214	7.677	JAJO	17,502	20,651	08/18/2021	10/15/2030
87268T-AA-8	TFINS 192 B - CDO			4	3.B FE	2,040,000	99.6250	2,032,350	2,040,000	2,040,000	0	0	0	0	4.930	4.988	FMAN	9,220	101,425	12/18/2019	02/28/2039
87331V-AH-1	TBRNA VIII B - CDO			4	4.B FE	5,653,910	57.8333	5,626,027	9,728,000	5,726,086	0	72,027	0	0	0.844	4.758	FMAN	12,321	30,830	11/16/2021	11/07/2037
87342R-AC-8	BELL 2016-1 A23 - RMBS			2	2.B FE	1,050,500	104.3353	1,096,042	1,050,500	1,050,500	0	0	0	0	4.970	5.000	FMAN	5,221	52,210	05/04/2016	05/25/2046
87404L-AA-0	TLWND 2019-1 A - ABS		C	2	2.B FE	644,811	97.4992	628,688	644,814	730,943	0	(11,250)	0	0	3.967	1.158	MON	1,137	25,580	11/22/2019	12/15/2044
88576N-AP-3	HENDR 2007-3 A - RMBS			2	1.C FE	1,750,759	117.6950	2,061,067	1,751,193	1,750,991	0	7	0	0	6.150	6.232	MON	4,787	107,698	09/20/2007	10/15/2048
88576R-AA-7	HENDR 2008-1 A - RMBS			2	1.A FE	350,164	109.5052	383,551	350,258	350,242	0	3	0	0	6.190	6.272	MON	964	21,681	03/06/2008	01/15/2044
88576R-AB-5	HENDR 2008-1 B - RMBS			2	1.A FE	1,734,729	123.3444	2,140,025	1,735,000	1,734,947	0	7	0	0	8.370	8.518	MON	6,454	145,220	03/06/2008	01/15/2046
88576R-AC-3	HENDR 2008-1 C - RMBS			2	1.B FE	1,734,151	127.2744	2,208,211	1,735,000	1,734,784	0	21	0	0	9.360	9.547	MON	7,218	162,396	03/06/2008	01/15/2048
88576R-AD-1	HENDR 2008-1 D - RMBS			2	1.E FE	2,027,760	130.4685	2,647,206	2,029,000	2,028,626	0	25	0	0	10.810	11.060	MON	9,748	219,335	03/06/2008	01/15/2050
88576U-AB-8	HENDR 2008-2 B - RMBS			2	1.E FE	666,640	132.6503	1,326,503	1,000,000	989,151	0	615	0	0	8.630	8.952	MON	3,836	86,300	01/02/2009	03/15/2040
89255#-AA-9	VUMC 2018-1 LOAN - ABS			4	1.F PL	4,000,000	115.7082	4,628,328	4,000,000	4,000,000	0	0	0	0	4.920	4.971	MON	16,400	196,800	06/07/2018	07/01/2048
894135-AJ-1	TRAP XIII C1 - CDO			4	4.B FE	841,489	68.2000	936,386	1,373,000	863,054	0	21,566	0	0	1.193	(8.034)	FMAN	2,411	10,502	05/14/2021	11/09/2042
89413C-AE-7	TRAP X B - CDO			4	2.C PL	2,178,215	71.7500	2,046,310	2,852,000	2,203,185	0	35,369	0	0	0.777	2.751	JAJO	5,353	24,594	02/07/2019	07/06/2041
89708B-AD-5	TROPC 5 A2L - CDO		C	4	4.B FE	133,106	62.5000	143,750	230,000	136,010	0	2,904	0	0	0.724	4.718	JAJO	361	882	05/14/2021	07/15/2036
89854D-A*-2	TSGE 2017-1 NOTE - ABS			2	2.A PL	700,000	101.5902	711,131	700,000	700,000	0	0	0	0	6.250	6.332	MON	4,375	43,750	08/15/2017	09/25/2031
90341X-AA-4	USCAP IV A1 - CDO			4	3.A FE	968,487	85.4167	1,744,509	2,042,352	950,903	0	(17,585)	0	0	0.491	6.304	MJSD	863	4,505	03/04/2021	12/01/2039
90341X-AB-2	USCAP IV A2 - CDO			4	4.C FE	179,075	68.6563	199,103	290,000	182,026	0	2,951	0	0	0.621	4.177	MJSD	155	835	06/29/2021	12/01/2039
90342B-AB-6	USCAP VI A2 - CDO			4	4.B FE	371,648	60.2500	385,600	640,000	372,312	0	664	0	0	0.674	1.468	JAJO	970	2,288	05/14/2021	07/10/2043
90342W-AE-7	USCAP V A3 - CDO			4	4.B FE	2,131,763	58.0000	2,291,000	3,950,000	2,194,109	0	62,347	0	0	0.701	5.063	JAJO	6,231	18,851	04/29/2021	10/10/2040
91823A-AS-0	VBTOW 2020-1 F - RMBS			2	3.C FE	500,000	106.4491	532,245	500,000	500,000	0	0	0	0	6.657	6.750	MON	1,479	33,285	05/12/2020	06/15/2050
92329H-AH-6	VENTR XVIII ER - CDO			4	4.A FE	1,618,232	94.5259	1,538,882	1,628,000	1,580,363	0	4,209	0	0	6.714	7.450	JAJO	23,682	112,024	09/12/2018	10/15/2029
92329Y-AQ-9	VENTR XVII CRR - CDO		C	2	1.D FE	375,000	99.8853	374,570	375,000	375,000	0	0	0	0	1.974	2.053	JAJO	1,604	7,782	04/02/2018	04/15/2027
92914Q-AG-9	VOYA 2015-1 DR - CDO			4	4.A FE	2,111,843	94.4099	2,114,781	2,240,000	2,124,307	0	13,270	0	0	5.772	6.889	JAJO	26,937	132,296	01/10/2020	01/18/2029
94354K-AA-8	WAAV 2019-1 A - ABS			4	2.A FE	1,106,417	97.5257	1,079,089	1,106,466	1,106,426	0	5	0	0	3.597	3.625	MON	1,769	39,800	09/30/2019	09/15/2044
94949Q-AN-9	WELF 151RRR ER3 - CDO			4	3.C FE	1,207,312	99.5832	1,214,915	1,220,000	1,207,368	0	56	0	0	7.181	7.261	JAJO	17,766	22,399	09/14/2021	07/20/2029
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS			4	1.D PL	1,848,784	102.5029	1,895,057	1,848,784	1,848,784	0	0	0	0	5.500	5.674	MON	8,474	111,726	01/29/2021	08/16/2027
BGH6M6-92-2	FINS 2020-1 A1 - ABS			4	1.D PL	2,250,000	102.6500	2,309,625	2,250,000	2,250,000	0	0	0	0	5.000	4.937	JAJO	23,750	112,500	04/22/2020	10/15/2038
BGH74T-8C-9	CEAMER FINANCE LLC - ABS			2	2.B PL	487,898	96.9651	482,746	497,856	491,556	0	3,658	0	0	3.690	4.720	MN	2,347	11,788	03/12/2021	03/22/2031
BGH78Y-WU-7	VICOF 3 TERM LOAN FUNDED - ABS			2	1.G Z	238,095	98.9178	235,519	238,095	238,095	0	0	0	0	4.000	4.072	MON	291	1,409	11/24/2021	11/30/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						264,847,399	XXX	271,775,428	287,448,721	266,391,435	0	1,157,706	300,784	0	XXX	XXX	XXX	1,425,721	9,407,349	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,162,663,106	XXX	4,464,654,507	4,184,321,996	4,162,257,260	(375,738)	1,090,299	799,770	0	XXX	XXX	XXX	38,188,764	141,544,263	XXX	XXX
007924-AJ-2	AEGON NV		C	2,5	2.B FE	388,250	114.2545	457,018	400,000	388,814	0	181	0	0	5.500	5.707	AO	4,889	22,000	10/01/2018	04/11/2048
00774Y-AA-7	AERCAP HOLDINGS NV		C	2,5	3.B FE	500,000	103.5000	517,500	500,000	500,000	0	0	0	0	5.875	5.875	AO	6,609	29,375	10/03/2019	10/10/2079
008252-83-5	AFFILIATED MANAGERS GROUP INC			2	2.C FE	240,000	124.7150	237,264	240,000	240,000	0	0	0	0	4.200	4.200	MJSD	28	4,676	07/08/2021	09/30/2061
29265W-AA-6	ENEL SPA		C	2	2.C FE	247,958	111.3750	278,438	250,000	248,036	0	69	0	0	8.750	8.818	MS	5,894	21,875	09/17/2013	09/24/2073

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
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC			2	2.C FE	250,000	101.6101	254,025	250,000	250,000	0	0	0	0	3.875	3.875	FA	1,238	0	11/10/2021	02/15/2062
025932-88-0	AMERICAN FINANCIAL GROUP INC			2	2.C FE	500,000	27.0263	540,526	500,000	500,000	0	0	0	0	5.125	5.125	MJSD	1,139	25,625	11/21/2019	12/15/2059
04621X-AK-4	ASSURANT INC			2,5	3.A FE	367,305	113.8750	409,950	360,000	365,071	0	(712)	0	0	7.000	6.707	MS	6,580	25,200	10/18/2018	03/27/2048
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.B FE	400,500	113.6250	454,500	400,000	400,349	0	(65)	0	0	6.750	6.726	JD	1,200	27,000	01/11/2019	12/29/2049
054536-AC-1	AXA SA		C	1,2,5	2.B FE	598,255	138.0250	759,138	550,000	591,352	0	(2,764)	0	0	6.379	5.578	JD	1,657	35,085	07/17/2019	12/29/2049
05463H-AC-5	AXIS SPECIALTY FINANCE LLC			1,2	2.B FE	310,000	104.5888	324,225	310,000	310,000	0	0	0	0	4.900	4.900	JJ	7,004	15,190	12/03/2019	01/15/2040
05565A-AB-9	BNP PARIBAS SA		C	5	2.C FE	420,145	99.8750	399,500	400,000	416,659	0	(1,075)	0	0	7.195	6.717	JD	480	28,780	10/23/2018	12/29/2049
05565A-AN-3	BNP PARIBAS SA		C	2	2.C FE	628,930	113.6250	681,750	600,000	615,827	0	(4,357)	0	0	7.375	6.543	FA	16,225	44,250	03/18/2019	12/29/2049
05565A-CA-9	BNP PARIBAS SA		C	2	2.C FE	201,980	101.0000	202,000	200,000	200,128	0	(628)	0	0	6.750	6.303	MS	4,013	13,500	10/24/2018	12/29/2049
05565A-GF-4	BNP PARIBAS SA		C	2	2.C FE	206,440	117.0450	234,090	200,000	204,576	0	(691)	0	0	7.000	6.566	FA	5,250	14,000	04/17/2019	12/29/2049
05565A-HN-6	BNP PARIBAS SA		C	2,5	2.C FE	400,000	107.6300	430,520	400,000	400,000	0	0	0	0	6.625	6.625	MS	7,067	26,500	03/18/2019	12/29/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC		C	2	2.A FE	1,830,000	107.2500	1,962,675	1,830,000	1,830,000	0	0	0	0	4.875	4.875	JD	2,230	89,213	06/17/2020	12/29/2049
05946K-AG-6	BANCO BILBAO VIZCAYA ARGENTARIA SA		C	2	3.B FE	200,000	105.8750	211,750	200,000	200,000	0	0	0	0	6.500	6.500	MJSD	939	13,000	08/28/2019	12/29/2049
060505-EH-3	BANK OF AMERICA CORP			2,5	2.C FE	401,757	107.6250	408,975	380,000	389,887	0	(3,664)	0	0	6.250	5.117	MS	7,653	23,750	10/01/2018	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2.C FE	965,244	109.4970	1,007,372	920,000	943,100	0	(7,431)	0	0	6.500	5.521	AO	11,296	59,800	12/06/2018	12/29/2049
060505-EN-0	BANK OF AMERICA CORP			2,5	2.C FE	399,802	108.3750	411,825	380,000	390,643	0	(2,981)	0	0	6.100	5.141	MS	6,696	23,180	10/01/2018	12/29/2049
060505-FL-3	BANK OF AMERICA CORP			2,5	2.C FE	213,070	111.2500	228,063	205,000	207,748	0	(2,180)	0	0	5.875	4.711	MS	3,546	12,044	06/18/2019	12/29/2049
064058-AB-6	BANK OF NEW YORK MELLON CORP			2,5	2.A FE	749,925	100.4375	753,281	750,000	749,939	0	1	0	0	4.500	4.500	JD	1,031	33,750	05/29/2013	12/29/2049
06428J-AA-7	BANK OF CHINA HONG KONG LTD		C	2	2.B FE	802,400	107.0140	856,112	800,000	800,825	0	(485)	0	0	5.900	5.832	MS	14,029	47,200	10/25/2018	12/29/2049
06738E-BA-2	BARCLAYS PLC		C	2	3.B FE	198,680	107.3120	214,624	200,000	198,739	0	12	0	0	7.750	7.805	MJSD	689	15,500	10/23/2018	12/29/2049
06738E-BG-9	BARCLAYS PLC		C	2	3.B FE	300,000	110.5280	331,584	300,000	300,000	0	0	0	0	8.000	8.000	MJSD	1,067	24,000	03/20/2019	12/29/2049
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC		C	2	2.C FE	497,226	24.3900	487,800	500,000	496,618	0	(608)	0	0	4.625	4.668	JAJO	157	12,526	05/05/2021	12/29/2049
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINANCE ULC		C	2	2.C FE	299,638	24.9700	299,640	300,000	299,632	0	(7)	0	0	5.000	5.007	MJSD	42	9,000	05/19/2021	05/24/2081
125896-BU-3	CMS ENERGY CORP			1,2	2.C FE	441,955	108.7500	476,325	438,000	441,424	0	(338)	0	0	4.750	4.634	JD	1,734	20,805	05/19/2020	06/01/2050
14314C-10-5	CARLYLE FINANCE LLC			2	2.C FE	655,702	25.2850	668,156	660,625	654,901	0	(801)	0	0	4.625	4.672	FMAN	3,904	15,616	06/04/2021	05/15/2061
15189T-AS-6	CENTERPOINT ENERGY INC			2,5	3.A FE	406,135	104.0000	416,000	400,000	402,282	0	(1,274)	0	0	6.125	5.760	MS	8,167	24,500	10/18/2018	12/31/2049
172967-GD-7	CITIGROUP INC			2,5	3.A FE	370,081	103.0000	396,550	385,000	370,653	0	188	0	0	5.950	6.233	JJ	9,608	22,908	12/12/2018	12/29/2049
172967-KM-2	CITIGROUP INC			2,5	3.A FE	394,625	112.7800	434,203	385,000	391,390	0	(1,173)	0	0	6.250	5.835	FA	9,090	24,063	01/25/2019	12/29/2049
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2.C FE	1,303,984	118.4250	1,421,100	1,200,000	1,263,209	0	(13,521)	0	0	8.125	6.605	MJSD	2,167	97,500	12/10/2018	12/29/2049
225313-AL-9	CREDIT AGRICOLE SA		C	2	2.C FE	400,000	108.5000	434,000	400,000	400,000	0	0	0	0	6.875	6.874	MS	7,486	27,500	02/20/2019	12/29/2049
225401-AJ-7	CREDIT SUISSE GROUP AG		C	2	3.B FE	819,260	105.7500	846,000	800,000	806,197	0	(4,025)	0	0	7.500	6.959	JJ	27,333	60,000	10/23/2018	12/29/2049
225401-AK-4	CREDIT SUISSE GROUP AG		C	2	3.B FE	204,250	109.8880	219,776	200,000	202,446	0	(661)	0	0	7.250	6.865	MS	4,390	14,500	04/09/2019	12/29/2049
225401-AL-2	CREDIT SUISSE GROUP AG		C	2	3.B FE	550,000	107.7800	592,790	550,000	550,000	0	0	0	0	6.375	6.374	FA	12,661	35,063	08/14/2019	12/29/2049
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3.A FE	212,250	108.0000	216,000	200,000	204,552	0	(2,343)	0	0	7.500	6.236	JD	833	15,000	09/18/2018	12/29/2049
23380Y-AC-1	DAI-ICHI LIFE HOLDINGS INC		C	2,5	1.G FE	811,840	107.6250	861,000	800,000	805,807	0	(1,927)	0	0	5.100	4.816	AO	7,140	40,800	10/25/2018	12/29/2049
29250N-AN-5	ENBRIDGE INC		C	2,5	2.C FE	619,625	107.4785	698,610	650,000	619,822	0	62	0	0	6.000	6.303	JJ	17,983	39,000	02/05/2019	01/15/2077
29250N-AW-5	ENBRIDGE INC		C	2,5	2.C FE	290,033	108.6152	320,415	295,000	290,070	0	(12)	0	0	6.250	6.334	MS	6,146	18,438	05/16/2019	03/01/2078
29265W-AA-6	ENEL SPA		C	2	2.C FE	927,160	111.3750	946,688	850,000	878,368	0	(15,848)	0	0	8.750	6.665	MS	20,040	74,375	01/25/2019	09/24/2073
29273V-AM-2	ENERGY TRANSFER LP			2	3.B FE	580,000	101.5000	588,700	580,000	580,000	0	0	0	0	7.125	7.124	MN	5,280	24,225	12/09/2021	12/29/2049
30767E-AD-1	FARM CREDIT BANK OF TEXAS			2	1.A	400,375	106.5000	426,000	400,000	400,368	0	(5)	0	0	5.700	5.672	MJSD	1,013	22,800	07/15/2020	12/29/2049
40427L-AB-0	HSBC CAPITAL FUNDING (DOLLAR1) LP		C	2,5	2.C FE	304,500	163.5000	335,175	205,000	277,062	0	(8,479)	0	0	10.176	4.734	JD	58	20,861	10/23/2018	12/29/2049
404280-BP-3	HSBC HOLDINGS PLC		C	2	2.C FE	406,950	110.1480	440,592	400,000	404,845	0	(778)	0	0	6.500	6.260	MS	7,078	26,000	04/17/2019	12/29/2049
456837-AR-4	ING GROEP NV		C	2	3.A FE	200,000	107.6250	215,250	200,000	200,000	0	0	0	0	5.750	5.750	MN	1,438	11,500	09/03/2019	12/29/2049
45685E-AG-1	VOYA FINANCIAL INC			1,2,5	2.C FE	202,870	103.3750	206,750	200,000	200,850	0	(622)	0	0	5.650	5.294	MN	1,444	11,300	10/02/2018	05/15/2053
46115H-AU-1	INTESA SANPAOLO SPA		C	2	3.C FE	198,250	112.0000	224,000	200,000	198,321	0	17	0	0	7.700	7.773	MS	4,449	15,400	07/17/2019	12/29/2049
46625H-JQ-4	JPMORGAN CHASE & CO			2,5	2.B FE	801,486	108.3875	802,068	740,000	766,105	0	(11,624)	0	0	6.750	4.947	FA	20,813	49,950	10/23/2018	12/29/2049
48124B-AC-9	JPMORGAN CHASE & CO			2,5	2.B FE	6,003,500	102.4470	6,198,044	6,050,000	6,006,641	0	654	0	0	5.150	5.198	MN	51,929	311,575	01/05/2017	12/29/2049
48126H-AC-4	JPMORGAN CHASE & CO			2,5	2.B FE	389,732	105.5000	400,900	380,000	384,886	0	(1,605)	0	0	6.100	5.588	AO	5,795	23,180	10/22/2018	12/29/2049
48253M-10-4	KKR GROUP FINANCE CO IX LLC			2	2.A FE	458,694	26.1753	479,950	458,400	458,614	0	(81)	0	0	4.625	4.613	JAJO	5,300	10,659	04/20/2021	04/01/2061
514666-AN-6	LAND O LAKES INC			2	3.B FE	301,313	106.5000	319,500	300,000	301,273	0	(14)	0	0	7.000	6.938	MJSD	933	21,000	10/04/2018	12/29/2049
524ESC-XA-3	LEHMAN BROTHERS HOLDINGS INC			2	6. Z	398	0.0001	4	3,975,000	4	0	0	0	0	5.857	0.000	FMAN	0	0	03/09/2012	12/29/2049
539439-AG-4	LLOYDS BANKING GROUP PLC		C	2	2.C FE	410,460	110.5610	442,244	400,000	405,020	0	(1,794)	0	0	7.500	6.945	MJSD	333	30,000	10/23/2018	12/29/2049
539439-AU-3	LLOYDS BANKING GROUP PLC		C	2	2.C FE	509,998	113.0704	565,352	500,000	506,346	0	(1,454)	0	0	7.500	7.107	MJSD	417	37,500	05/03/2019	12/27/2066

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
539473-AE-8	LLOYDS BANK PLC		C	2,5	2.C FE	610,650	101.1700	505,850	500,000	552,935	0	(17,890)	0	0	12.000	7.460	JD	2,500	60,000	10/23/2018	12/16/2024
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO		C	1,2	1.G FE	1,911,950	109.9187	2,088,456	1,900,000	1,906,807	0	(1,644)	0	0	5.200	5.094	AO	19,486	98,800	10/24/2018	10/20/2045
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2,5	2.B FE	372,775	136.5000	409,500	300,000	356,896	0	(5,191)	0	0	7.875	5.385	JD	1,050	23,625	05/03/2019	12/15/2067
59156R-BT-4	METLIFE INC			2,5	2.B FE	180,101	112.3870	196,677	175,000	178,626	0	(479)	0	0	5.875	5.476	MS	3,027	10,281	10/01/2018	12/31/2049
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD		C	2	1.G FE	400,900	113.7500	455,000	400,000	400,688	0	(78)	0	0	4.950	4.921	MS	6,325	19,800	02/28/2019	12/29/2049
65339K-BK-5	NEXTERA ENERGY CAPITAL HOLDINGS INC			2,5	2.B FE	449,214	113.3893	510,252	450,000	448,968	0	(113)	0	0	5.650	5.637	MN	4,238	25,425	04/24/2020	05/01/2079
654579-AD-3	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE	1,017,220	107.6250	1,076,250	1,000,000	1,007,932	0	(2,841)	0	0	5.100	4.790	AO	10,625	51,000	10/23/2018	10/16/2044
65559C-AA-9	NORDEA BANK ABP		C	2	2.B FE	200,000	113.6250	227,250	200,000	200,000	0	0	0	0	6.625	6.624	MS	3,497	13,250	03/19/2019	12/29/2049
65559C-AD-3	NORDEA BANK ABP		C	2	2.B FE	200,000	94.8000	189,600	200,000	200,000	0	0	0	0	3.750	3.750	MS	2,500	0	08/24/2021	12/29/2049
665859-AQ-7	NORTHERN TRUST CORP			2,5	2.A FE	1,150,000	107.6411	1,237,873	1,150,000	1,150,000	0	0	0	0	4.600	4.600	AO	13,225	52,900	08/01/2016	12/29/2049
693475-AM-7	PNC FINANCIAL SERVICES GROUP INC			2,5	2.B FE	3,018,218	102.0000	3,080,400	3,020,000	3,017,478	0	(121)	0	0	4.850	4.849	JD	12,206	146,470	06/04/2013	12/29/2049
743863-AA-0	PROVIDENT FINANCING TRUST I				3.A FE	609,098	122.0000	652,700	535,000	606,975	0	(1,597)	0	0	7.405	6.077	MS	11,665	27,213	06/08/2021	03/15/2038
744320-BF-8	PRUDENTIAL FINANCIAL INC			2,5	2.B FE	387,000	112.1146	426,035	380,000	385,298	0	(670)	0	0	5.700	5.441	MS	6,378	21,660	04/25/2019	09/15/2048
76025L-AB-0	SCENTRE GROUP TRUST 2		C	1,2	2.A FE	910,800	107.1250	964,125	900,000	910,111	0	(689)	0	0	5.125	4.958	MS	12,428	41,000	04/13/2021	09/24/2080
78397D-AA-6	SBL HOLDINGS INC			2	3.B FE	262,625	100.0000	275,000	275,000	262,740	0	115	0	0	7.000	7.368	MN	2,567	19,250	01/04/2021	12/29/2049
808513-AP-0	CHARLES SCHWAB CORP			2,5	2.B FE	2,100,000	99.9300	2,098,530	2,100,000	2,100,000	0	0	0	0	4.625	4.625	MS	32,375	97,125	10/24/2016	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP			2	2.B FE	820,000	109.0000	893,800	820,000	820,000	0	0	0	0	5.375	5.375	MJSD	3,673	44,075	04/27/2020	12/29/2049
83367T-BF-5	SOCIETE GENERALE SA		C	2	3.B FE	207,200	109.3750	218,750	200,000	202,713	0	(1,383)	0	0	7.875	7.120	JD	569	15,750	10/03/2018	12/29/2049
83370R-AA-6	SOCIETE GENERALE SA		C	2	3.B FE	400,000	105.0400	420,160	400,000	400,000	0	0	0	0	5.375	5.375	MN	2,568	21,500	11/12/2020	12/29/2049
842587-CY-1	SOUTHERN CO			2,5	2.C FE	642,724	100.2338	641,497	640,000	640,164	0	(811)	0	0	5.500	5.363	MS	10,364	35,200	10/24/2018	03/15/2057
842587-DJ-3	SOUTHERN CO			2	2.C FE	473,941	100.0000	472,000	472,000	473,706	0	(235)	0	0	3.750	3.661	MS	5,212	6,343	05/05/2021	09/15/2051
853254-BX-7	STANDARD CHARTERED PLC		C	2	3.A FE	200,000	98.5000	197,000	200,000	200,000	0	0	0	0	4.750	4.750	JJ	4,407	4,750	01/05/2021	12/29/2049
86564C-AB-6	SUMITOMO LIFE INSURANCE CO		C	2,5	1.G FE	1,500,000	107.0000	1,605,000	1,500,000	1,500,000	0	0	0	0	4.000	4.000	MS	17,833	60,000	09/07/2017	09/14/2077
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA		C	2	1.F FE	1,813,300	111.8750	2,013,750	1,800,000	1,810,331	0	(1,163)	0	0	5.000	4.904	AO	22,250	90,000	03/28/2019	04/02/2049
89356B-AB-4	TRANSCANADA TRUST		C	2,5	2.C FE	1,042,823	109.2500	1,125,275	1,030,000	1,034,720	0	(2,464)	0	0	5.875	5.602	FA	22,860	60,513	12/18/2018	08/15/2076
89356B-AE-8	TRANSCANADA TRUST		C	2,5	2.C FE	983,431	106.7500	1,040,813	975,000	981,875	0	(711)	0	0	5.500	5.386	MS	15,790	53,625	09/24/2019	09/15/2079
90352J-AF-0	UBS GROUP AG		C	2	2.C FE	300,000	107.8250	323,475	300,000	300,000	0	0	0	0	7.000	6.999	JJ	8,808	21,000	01/28/2019	12/29/2049
92857W-BQ-2	VODAFONE GROUP PLC		C	2	2.B FE	732,591	120.9840	877,134	725,000	730,944	0	(652)	0	0	7.000	6.848	AO	12,265	50,750	05/08/2019	04/04/2079
929089-AG-5	VOYA FINANCIAL INC			2	3.A FE	430,313	103.9470	441,775	425,000	427,006	0	(1,092)	0	0	6.125	5.824	MS	7,665	26,031	10/19/2018	12/29/2049
949746-NL-1	WELLS FARGO & CO			1,2,5	2.B FE	432,324	134.6272	538,509	400,000	428,108	0	(1,211)	0	0	5.950	5.265	JD	1,058	23,800	10/01/2018	12/01/2086
E2R99C-Q5-9	BANCO SANTANDER SA		D	2	3.A FE	200,260	107.8125	215,625	200,000	200,111	0	(53)	0	0	7.500	7.469	FMAN	2,201	15,000	02/26/2019	12/29/2049
F5616K-AC-8	LA MONDIALE SAM		D	2	2.A FE	393,950	112.3909	449,564	400,000	394,283	0	97	0	0	5.875	5.985	JJ	10,118	23,500	10/01/2018	01/26/2047
G0809L-DY-2	BARCLAYS PLC		D	2	4.A FE	414,140	101.1250	404,500	400,000	400,917	0	(4,354)	0	0	7.875	6.720	MJSD	1,400	31,500	10/04/2018	12/29/2049
G5361W-AB-0	LANCASHIRE HOLDINGS LTD		D	1,2,5	3.A FE	400,000	107.2500	429,000	400,000	400,000	0	0	0	0	5.625	5.625	MS	6,438	11,250	03/11/2021	09/18/2041
G7S40C-AG-8	ROTHESAY LIFE PLC		D	2	2.C FE	600,200	99.4296	596,578	600,000	600,193	0	(7)	0	0	4.875	4.868	AO	5,200	0	10/26/2021	12/29/2049
G7S8MZ-AA-7	PHOENIX GROUP HOLDINGS PLC		D	2	2.B FE	200,000	105.3750	210,750	200,000	200,000	0	0	0	0	5.625	5.624	AO	2,031	11,250	01/22/2020	12/29/2049
H4209B-AD-0	UBS GROUP AG		D	2	3.B FE	402,860	111.1250	444,500	400,000	400,985	0	(649)	0	0	6.875	6.676	AUG	11,000	27,500	10/25/2018	12/29/2049
J17074-AC-9	FUKOKU MUTUAL LIFE INSURANCE CO		D	1,2,5	2.A FE	399,370	108.2500	433,000	400,000	399,398	0	1	0	0	5.000	5.008	JJ	8,500	20,000	10/01/2018	12/29/2049
N4578E-BG-2	ING GROEP NV		D	2	3.A FE	203,948	101.5000	203,000	200,000	200,355	0	(1,190)	0	0	6.875	6.168	AO	2,865	13,750	10/04/2018	12/29/2049
Q7787G-AE-0	QBE INSURANCE GROUP LTD		D	2	2.C FE	593,170	110.5166	663,100	600,000	593,015	0	(13)	0	0	5.875	5.941	JD	1,371	35,250	03/25/2020	06/17/2046
Q78063-AG-1	QBE INSURANCE GROUP LTD		D	2	2.C FE	630,180	110.7400	664,440	600,000	614,304	0	(4,898)	0	0	6.750	5.847	JD	3,263	40,500	10/24/2018	12/02/2044
W9T10Z-EB-7	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	401,500	107.3750	429,500	400,000	400,646	0	(299)	0	0	6.250	6.161	MAR	20,833	25,000	02/14/2019	12/29/2049
W9T10Z-ZQ-1	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	200,000	103.6250	207,250	200,000	200,000	0	0	0	0	4.750	4.749	MAR	7,917	3,826	09/29/2020	12/29/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						60,891,705	XXX	64,499,526	63,899,025	60,448,631	0	(147,131)	0	0	XXX	XXX	XXX	726,157	3,321,497	XXX	XXX
91731K-AA-8	USB CAPITAL IX			2	2.A FE	2,658,846	96.3034	2,624,267	2,725,000	2,675,013	0	1,795	0	0	3.500	3.656	JAJO	20,665	96,700	11/20/2007	10/29/2049
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						2,658,846	XXX	2,624,267	2,725,000	2,675,013	0	1,795	0	0	XXX	XXX	XXX	20,665	96,700	XXX	XXX
4899999. Total - Hybrid Securities						63,550,551	XXX	67,123,793	66,624,025	63,123,644	0	(145,336)	0	0	XXX	XXX	XXX	746,822	3,418,196	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
49549*-AA-3	KJ FDG SEC TL			5	1.E PL	2,619,656	109.0882	2,857,735	2,619,656	2,619,656	0	0	0	0	4.800	4.870	MJSD	0	348,379	07/20/2018	12/01/2049
BGH7LW-8R-0	SOUTHWESTERN ENERGY 1L TL			5	2.B	498,750	100.3130	501,565	500,000	498,750	0	0	0	0	3.250	3.347	N/A	0	0	12/08/2021	06/08/2027
BGH3AT-5V-2	ASSOCATED PARTNERS			5	2.B FE	669,130	101.0000	675,822	669,130	669,130	0	0	0	0	5.218	5.218	N/A	0	28,833	08/12/2014	10/16/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BGH3BD-T9-9	SEACO TL 1L USD - ABS		D	2,5	1.G FE	34,707	99.9982	34,868	34,869	34,825	0	16	0	0	5.750	5.880	FMAN	172	969	10/21/2014	09/01/2024
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL CTP			5	4.B FE	733,107	99.0393	735,367	742,500	735,356	0	1,887	0	0	8.250	8.666	N/A	2	74,556	10/22/2020	10/14/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						4,555,350	XXX	4,805,357	4,566,155	4,557,717	0	1,903	0	0	XXX	XXX	XXX	174	452,737	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						4,555,350	XXX	4,805,357	4,566,155	4,557,717	0	1,903	0	0	XXX	XXX	XXX	174	452,737	XXX	XXX
7699999. Total - Issuer Obligations						5,310,477,844	XXX	5,876,170,486	5,550,205,550	5,426,797,608	(418,486)	10,847,314	498,986	0	XXX	XXX	XXX	45,575,812	155,307,931	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						78,987,543	XXX	84,320,459	81,657,489	79,743,487	42,748	81,024	0	0	XXX	XXX	XXX	218,900	1,670,007	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						48,136,585	XXX	51,737,107	48,229,368	48,374,487	0	29,330	0	0	XXX	XXX	XXX	173,233	1,994,792	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						277,296,386	XXX	286,499,063	299,822,729	278,828,728	0	1,155,034	300,784	0	XXX	XXX	XXX	1,558,194	10,025,070	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						4,555,350	XXX	4,805,357	4,566,155	4,557,717	0	1,903	0	0	XXX	XXX	XXX	174	452,737	XXX	XXX
8399999 - Total Bonds						5,719,453,708	XXX	6,303,532,472	5,984,481,291	5,838,302,027	(375,738)	12,114,605	799,770	0	XXX	XXX	XXX	47,526,313	169,450,536	XXX	XXX

1.

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

1A	1A ...$	1,256,495,920	1B ...$	99,205,550	1C ...$	218,064,182	1D ...$	292,539,429	1E ...$ 358,141,175 1F ...$ 878,855,826 1G ...$ 442,448,853
1B	2A ...$	814,128,413	2B ...$	803,458,954	2C ...$	279,641,728			
1C	3A ...$	69,982,080	3B ...$	110,233,191	3C ...$	100,485,933			
1D	4A ...$	57,211,847	4B ...$	40,176,648	4C ...$	12,797,628			
1E	5A ...$	397,900	5B ...$	1,234,255	5C ...$	1,222,509			
1F	6 ...$	1,580,007							

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
00489Q-30-0	ACRES COMMERCIAL REALTY CORP			15,200.000	25.00	0.000	382,736	25.180	382,736	380,000	0	13,217	0	2,736	0	0	2,736	0	2.C PL	05/14/2021
064058-AL-4	BANK OF NEW YORK MELLON CORP			13,500,000.000	1,000.00	0.000	13,548,195	100.357	13,548,195	13,500,000	0	0	0	48,195	0	0	48,195	0	2.A FE	11/08/2021
00850L-20-3	AGRIBANK FCB			13,000.000	100.00	0.000	1,378,000	106.000	1,378,000	1,300,000	22,344	89,378	0	78,000	0	0	78,000	0	2.A FE	10/29/2013
190750-AD-4	COBANK ACB			2,000,000.000	25.00	0.000	2,045,000	102.250	2,045,000	2,000,000	0	0	0	45,000	0	0	45,000	0	2.A FE	12/02/2021
020002-83-8	ALLSTATE CORP			26,023.000	25.00	0.000	708,867	27.240	708,867	609,082	8,295	33,179	0	99,784	0	0	99,784	0	2.B FE	03/20/2020
33616C-69-6	FIRST REPUBLIC BANK			151,000.000	25.00	0.000	3,910,145	25.895	3,910,145	3,809,730	0	0	0	100,415	0	0	100,415	0	2.C FE	12/16/2021
02005N-BM-1	ALLY FINANCIAL INC			200,000.000	1,000.00	103.750	207,500	103.750	207,500	200,000	0	5,300	0	7,500	0	0	7,500	0	3.C FE	04/19/2021
74460W-42-0	PUBLIC STORAGE			660,000.000	25.00	0.000	16,533,000	25.050	16,533,000	16,500,000	0	0	0	33,000	0	0	33,000	0	1.G FE	11/09/2021
025816-CH-0	AMERICAN EXPRESS CO			467,000.000	1,000.00	0.000	467,817	100.175	467,817	467,000	0	6,171	0	817	0	0	817	0	2.C FE	07/27/2021
G7498P-12-7	RENAISSANCERE HOLDINGS LTD		C	55,000.000	25.00	0.000	1,377,750	25.050	1,377,750	1,358,950	0	0	0	18,800	0	0	18,800	0	2.B FE	12/16/2021
02665T-86-8	AMERICAN HOMES 4 RENT			10,933.000	25.00	26.990	295,082	26.990	295,082	283,979	0	17,083	0	11,103	0	0	11,103	0	3.B FE	11/04/2019
02665T-88-4	AMERICAN HOMES 4 RENT			9,207.000	25.00	26.280	241,960	26.280	241,960	208,135	0	13,523	0	33,825	0	0	33,825	0	3.B FE	01/24/2019
038923-86-8	ARBOR REALTY TRUST INC			29,319.000	25.00	0.000	748,807	25.540	748,807	732,975	0	10,053	0	15,832	0	0	15,832	0	2.A PL	08/04/2021
038923-87-6	ARBOR REALTY TRUST INC			11,200.000	25.00	0.000	283,920	25.350	283,920	280,000	0	7,338	0	3,920	0	0	3,920	0	2.A PL	05/25/2021
03939A-10-7	ARCH CAPITAL GROUP LTD		C	29,511.000	25.00	0.000	755,482	25.600	755,482	670,057	0	40,209	0	85,424	0	0	85,424	0	2.B FE	04/13/2020
03939A-40-4	ARCH CAPITAL GROUP LTD		C	70,000.000	25.00	0.000	1,800,050	25.715	1,800,050	1,750,000	0	44,015	0	50,050	0	0	50,050	0	2.B FE	06/02/2021
060505-19-5	BANK OF AMERICA CORP			15,944.000	25.00	0.000	420,603	26.380	420,603	398,956	5,854	23,418	0	21,647	0	0	21,647	0	2.C FE	10/22/2018
060505-22-9	BANK OF AMERICA CORP			18,125.000	25.00	0.000	483,394	26.670	483,394	493,459	0	27,188	0	(10,065)	0	0	(10,065)	0	2.C FE	09/27/2019
06053U-60-1	BANK OF AMERICA CORP			8,045.000	25.00	0.000	216,089	26.860	216,089	200,987	0	10,810	0	15,102	0	0	15,102	0	2.C FE	06/19/2019
062545-20-7	BANK OF HAWAII CORP			14,000.000	25.00	0.000	365,750	26.125	365,750	350,000	0	5,786	0	15,750	0	0	15,750	0	2.B FE	06/08/2021
064058-AL-4	BANK OF NEW YORK MELLON CORP			240,000.000	1,000.00	0.000	240,857	100.357	240,857	240,000	0	0	0	857	0	0	857	0	2.A FE	11/08/2021
10922N-70-7	BRIGHTHOUSE FINANCIAL INC			19,600.000	25.00	26.320	515,872	26.320	515,872	490,000	0	28,898	0	25,872	0	0	25,872	0	3.A FE	11/10/2020
12542R-80-3	CHS INC			19,570.000	25.00	28.470	557,158	28.470	557,158	533,528	0	36,694	0	23,630	0	0	23,630	0	3.B	10/25/2018
172967-34-1	CITIGROUP INC			14,812.000	25.00	27.620	409,107	27.620	409,107	393,360	0	25,458	0	15,747	0	0	15,747	0	3.A FE	12/07/2018
18469C-30-7	CLEAR STREET GROUP INC.			81,600.000	25.00	0.000	2,040,000	25.000	2,040,000	2,040,000	0	0	0	0	0	0	0	0	2.A FE	10/19/2021
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			250,000.000	1,000.00	0.000	252,188	100.875	252,188	250,000	0	4,336	0	2,188	0	0	2,188	0	1.F FE	06/08/2021
25432X-20-1	DIME COMMUNITY BANCSHARES INC			13,900.000	25.00	26.010	361,539	26.010	361,539	320,940	0	19,113	0	40,599	0	0	40,599	0	3.C FE	06/03/2020
25746U-DM-8	DOMINION ENERGY INC			323,000.000	1,000.00	0.000	333,498	103.250	333,498	323,645	0	0	0	9,852	0	0	9,852	0	2.C FE	12/09/2021
26441C-50-1	DUKE ENERGY CORP			26,675.000	25.00	27.450	732,229	27.450	732,229	667,226	0	38,345	0	65,003	0	0	65,003	0	3.A FE	03/26/2019
281020-AT-4	EDISON INTERNATIONAL			277,000.000	1,000.00	102.180	283,039	102.180	283,039	278,250	0	0	0	4,789	0	0	4,789	0	3.B FE	11/05/2021
28852N-30-7	ELLINGTON FINANCIAL INC			50,000.000	25.00	0.000	1,262,500	25.250	1,262,500	1,250,000	0	0	0	12,500	0	0	12,500	0	1.G PL	12/08/2021
29273V-60-5	ENERGY TRANSFER LP			15,825.000	25.00	25.410	402,113	25.410	402,113	393,707	0	30,068	0	8,407	0	0	8,407	0	3.B FE	08/09/2019
29273V-AN-0	ENERGY TRANSFER LP			260,000.000	1,000.00	101.750	264,550	101.750	264,550	260,000	0	7,042	0	4,550	0	0	4,550	0	3.B FE	06/01/2021
29359U-10-9	ENSTAR GROUP LTD		C	18,490.000	25.00	29.310	541,942	29.310	541,942	484,054	0	32,358	0	57,888	0	0	57,888	0	3.A FE	10/22/2018
29452E-20-0	EQUITABLE HOLDINGS INC			7,454.000	25.00	0.000	198,466	26.625	198,466	170,877	0	9,783	0	27,589	0	0	27,589	0	2.C FE	06/30/2020
319626-30-5	FIRST CITIZENS BANCSHARES INC (DELAWARE)			13,070.000	25.00	0.000	341,781	26.150	341,781	326,750	0	17,563	0	15,031	0	0	15,031	0	2.C FE	03/05/2020
33616C-69-6	FIRST REPUBLIC BANK			9,625.000	25.00	0.000	249,239	25.895	249,239	240,630	0	0	0	8,609	0	0	8,609	0	2.C FE	11/18/2021
33616C-78-7	FIRST REPUBLIC BANK			6,310.000	25.00	0.000	169,045	26.790	169,045	133,364	0	7,414	0	35,681	0	0	35,681	0	2.C FE	03/23/2020
360271-30-8	FULTON FINANCIAL CORP			23,200.000	25.00	0.000	606,216	26.130	606,216	590,732	7,430	22,658	0	15,484	0	0	15,484	0	2.C FE	05/05/2021
376536-88-4	GLADSTONE COMMERCIAL CORP			9,600.000	25.00	0.000	257,184	26.790	257,184	240,000	0	7,200	0	17,184	0	0	17,184	0	2.C PL	06/21/2021
38141G-YU-2	GOLDMAN SACHS GROUP INC			150,000.000	1,000.00	101.644	152,466	101.644	152,466	150,000	0	0	0	2,466	0	0	2,466	0	3.A FE	10/26/2021
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC			8,087.000	25.00	0.000	217,342	26.875	217,342	203,462	0	12,131	0	13,880	0	0	13,880	0	2.C FE	11/01/2019
48128B-52-3	JPMORGAN CHASE & CO			10,282.000	25.00	0.000	261,985	25.480	261,985	257,192	0	3,659	0	4,794	0	0	4,794	0	2.B FE	07/27/2021
48128B-54-9	JPMORGAN CHASE & CO			18,400.000	25.00	0.000	482,266	26.210	482,266	461,925	0	11,288	0	20,341	0	0	20,341	0	2.B FE	05/19/2021
48128B-64-8	JPMORGAN CHASE & CO			11,242.000	25.00	0.000	306,907	27.300	306,907	291,383	0	16,863	0	15,524	0	0	15,524	0	2.B FE	09/30/2019
48128B-65-5	JPMORGAN CHASE & CO			23,824.000	25.00	0.000	640,389	26.880	640,389	614,672	0	34,247	0	25,717	0	0	25,717	0	2.B FE	11/29/2019
55025L-20-7	LUMENT FINANCE TRUST INC			33,325.000	25.00	0.000	878,780	26.370	878,780	833,125	16,402	29,159	0	45,655	0	0	45,655	0	2.B PL	04/28/2021
59156R-87-6	METLIFE INC			6,500.000	25.00	0.000	172,507	26.540	172,507	164,137	0	9,141	0	8,370	0	0	8,370	0	2.B FE	10/01/2018
59156R-BT-4	METLIFE INC			900,000.000	1,000.00	0.000	1,011,483	112.387	1,011,483	900,000	0	52,875	0	111,483	0	0	111,483	0	2.B FE	03/20/2018
61761J-40-6	MORGAN STANLEY			14,950.000	25.00	0.000	423,982	28.360	423,982	398,662	5,957	23,827	0	25,320	0	0	25,320	0	2.C FE	11/12/2018
61762V-60-6	MORGAN STANLEY			15,200.000	25.00	0.000	443,232	29.160	443,232	386,767	5,558	22,230	0	56,465	0	0	56,465	0	2.C FE	10/19/2018
61763E-20-7	MORGAN STANLEY			9,244.000	25.00	0.000	256,798	27.780	256,798	225,300	3,972	15,888	0	31,499	0	0	31,499	0	2.C FE	03/19/2020
637870-20-5	NATIONAL STORAGE AFFILIATES TRUST			17,000.000	25.00	0.000	440,900	25.935	440,900	422,110	0	25,500	0	18,790	0	0	18,790	0	2.C FE	05/16/2019

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
65473P-88-1	NISOURCE INC			7,353.000	25.00	27.342	201,046	27.342	201,046	183,593	0	11,949	0	17,454	0	0	17,454	0	3.A FE	12/19/2018
66661N-30-8	NORTHPOINTE BANCSHARES INC			47,375.000	25.00	0.000	1,267,281	26.750	1,267,281	1,184,375	0	97,982	0	82,906	0	0	82,906	0	2.A PL	12/30/2020
674001-30-0	OAKTREE CAPITAL GROUP LLC			8,007.000	25.00	0.000	213,226	26.630	213,226	200,288	0	13,262	0	12,939	0	0	12,939	0	2.B FE	02/22/2019
674001-40-9	OAKTREE CAPITAL GROUP LLC			22,519.000	25.00	0.000	596,528	26.490	596,528	570,280	0	34,623	0	26,248	0	0	26,248	0	2.B FE	05/18/2021
693475-85-7	PNC FINANCIAL SERVICES GROUP INC			12,000.000	25.00	0.000	307,800	25.650	307,800	322,691	0	18,375	0	(14,891)	0	0	(14,891)	0	2.B FE	10/12/2018
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			154,000.000	1,000.00	0.000	151,573	98.424	151,573	154,000	0	1,338	0	(2,427)	0	0	(2,427)	0	2.B FE	09/08/2021
70931T-50-9	PENNYMAC MORTGAGE INVESTMENT TRUST			40,750.000	25.00	0.000	1,026,085	25.180	1,026,085	1,018,750	0	21,203	0	7,335	0	0	7,335	0	2.C PL	08/17/2021
74460W-55-2	PUBLIC STORAGE			20,000.000	25.00	0.000	533,800	26.690	533,800	500,000	0	23,125	0	33,800	0	0	33,800	0	1.G FE	06/08/2020
7591EP-70-4	REGIONS FINANCIAL CORP			15,405.000	25.00	28.950	445,975	28.950	445,975	385,125	0	21,952	0	60,850	0	0	60,850	0	3.A FE	04/23/2019
75968N-30-9	RENAISSANCERE HOLDINGS LTD	C		15,880.000	25.00	0.000	418,279	26.340	418,279	392,723	0	22,828	0	25,556	0	0	25,556	0	2.B FE	10/26/2018
784860-AP-6	SVB FINANCIAL GROUP			380,000.000	1,000.00	101.400	385,320	101.400	385,320	380,000	0	0	0	5,320	0	0	5,320	0	3.B FE	10/26/2021
784860-AQ-4	SVB FINANCIAL GROUP			290,000.000	1,000.00	102.870	298,323	102.870	298,323	290,000	0	0	0	8,323	0	0	8,323	0	3.B FE	10/26/2021
808513-60-0	CHARLES SCHWAB CORP			17,281.000	25.00	0.000	443,258	25.650	443,258	441,687	0	25,714	0	1,571	0	0	1,571	0	2.B FE	10/03/2018
808513-86-5	CHARLES SCHWAB CORP			9,600.000	25.00	0.000	250,656	26.110	250,656	240,000	0	7,152	0	10,656	0	0	10,656	0	2.B FE	03/23/2021
808513-BK-0	CHARLES SCHWAB CORP			1,410,000.000	1,000.00	0.000	1,438,200	102.000	1,438,200	1,410,000	0	39,637	0	28,200	0	0	28,200	0	2.B FE	03/15/2021
81784T-20-7	777 PARTNERS LLC			1,630.000	25.00	1,000.000	1,630,000	1,000.000	1,630,000	1,630,000	0	0	0	0	0	0	0	0	3.B FE	12/24/2021
82981J-87-7	SITE CENTERS CORP			8,450.000	25.00	25.610	216,405	25.610	216,405	199,287	3,367	13,467	0	17,118	0	0	17,118	0	3.B FE	02/04/2019
84857L-30-9	SPIRE INC			9,725.000	25.00	27.240	264,909	27.240	264,909	243,277	0	14,344	0	21,632	0	0	21,632	0	3.A FE	05/14/2019
84860W-20-1	SPIRIT REALTY CAPITAL INC			9,838.000	25.00	25.720	253,033	25.720	253,033	229,154	0	14,757	0	23,879	0	0	23,879	0	3.A FE	10/01/2018
857477-60-8	STATE STREET CORP			40,751.000	25.00	0.000	1,112,910	27.310	1,112,910	1,043,155	0	60,100	0	69,755	0	0	69,755	0	2.A FE	07/15/2019
87161C-70-9	SYNOVUS FINANCIAL CORP			10,000.000	25.00	27.240	272,400	27.240	272,400	250,000	3,672	14,688	0	22,400	0	0	22,400	0	3.C FE	06/24/2019
879433-76-1	TELEPHONE AND DATA SYSTEMS INC			17,600.000	25.00	26.410	464,816	26.410	464,816	439,977	0	9,827	0	24,839	0	0	24,839	0	3.C FE	08/20/2021
882240-30-5	TEXAS CAPITAL BANCSHARES INC			13,800.000	25.00	27.000	372,600	27.000	372,600	342,860	0	15,539	0	29,741	0	0	29,741	0	4.A FE	03/03/2021
898320-69-5	TRUIST FINANCIAL CORP			19,600.000	25.00	0.000	521,948	26.630	521,948	490,201	0	23,275	0	31,747	0	0	31,747	0	2.B FE	08/03/2020
898320-74-5	TRUIST FINANCIAL CORP			8,900.000	25.00	0.000	247,242	27.780	247,242	222,379	0	11,681	0	24,863	0	0	24,863	0	2.B FE	05/20/2020
902973-83-3	US BANCORP			5,350.000	25.00	0.000	133,697	24.990	133,697	147,756	2,173	8,694	0	(14,060)	0	0	(14,060)	0	2.A FE	09/13/2018
902973-BC-9	US BANCORP			432,000.000	1,000.00	0.000	431,914	99.980	431,914	432,000	0	0	0	(86)	0	0	(86)	0	2.A FE	10/19/2021
929089-20-9	VOYA FINANCIAL INC			12,250.000	25.00	29.550	361,988	29.550	361,988	306,250	0	16,384	0	55,738	0	0	55,738	0	3.A FE	06/11/2019
938824-30-7	WASHINGTON FEDERAL INC			13,700.000	25.00	0.000	356,680	26.035	356,680	342,500	4,174	11,456	0	14,180	0	0	14,180	0	2.C FE	02/01/2021
949746-46-5	WELLS FARGO & CO			31,800.000	25.00	0.000	882,132	27.740	882,132	880,901	0	52,668	0	1,231	0	0	1,231	0	2.B FE	09/26/2019
949746-55-6	WELLS FARGO & CO			8,619.000	25.00	0.000	231,162	26.820	231,162	230,984	0	12,605	0	178	0	0	178	0	2.B FE	02/28/2020
949746-TD-3	WELLS FARGO & CO			984,000.000	1,000.00	0.000	1,011,060	102.750	1,011,060	986,782	0	34,005	0	24,278	0	0	24,278	0	2.B FE	02/03/2021
94988U-15-1	WELLS FARGO & CO			4,000.000	25.00	0.000	104,040	26.010	104,040	103,849	0	1,188	0	191	0	0	191	0	2.B FE	10/22/2021
95002Y-40-0	WELLS FARGO & CO			14,725.000	25.00	0.000	366,064	24.860	366,064	368,068	0	5,997	0	(2,004)	0	0	(2,004)	0	2.B FE	07/21/2021
95082P-30-3	WESCO INTERNATIONAL INC			8,200.000	25.00	30.540	250,428	30.540	250,428	244,167	0	21,781	0	6,261	0	0	6,261	0	4.B FE	11/17/2020
957638-40-6	WESTERN ALLIANCE BANCORP			9,875.000	25.00	26.190	258,626	26.190	258,626	247,766	0	2,856	0	10,860	0	0	10,860	0	3.A FE	09/16/2021
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP	C		13,200.000	25.00	23.800	314,160	23.800	314,160	330,000	2	5,087	0	(45,167)	15,990	0	(29,177)	0	3.B FE	02/10/2020
G1624R-10-7	BROOKFIELD PROPERTY PRF			6,000.000	0.00	25.940	155,640	25.940	155,640	148,800	0	2,223	0	6,840	0	0	6,840	0	3.B FE	10/14/2021
G16252-26-7	BROOKFIELD INFRASTRUCTURE PARTNERS LP	C		18,000.000	25.00	0.000	455,580	25.310	455,580	450,000	0	23,063	0	5,580	0	0	5,580	0	2.C FE	09/14/2020
G16258-23-1	BROOKFIELD RENEWABLE PARTNERS LP	C		1,475.000	25.00	0.000	38,748	26.270	38,748	36,875	0	1,936	0	1,873	0	0	1,873	0	2.C FE	02/19/2020
G7498P-12-7	RENAISSANCERE HOLDINGS LTD	C		30,000.000	25.00	0.000	751,500	25.050	751,500	750,000	0	12,163	0	1,500	0	0	1,500	0	2.B FE	07/07/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				81,314,735	XXX		81,314,735	79,199,608			89,200	1,619,326	0	2,085,800	15,990	0	2,101,789	0	XXX	XXX
00206R-40-9	AT&T INC			7,750.000	25.00	0.000	193,119	27.150	210,413	195,134	1,816	5,449	0	0	(441)	0	(441)	0	2.B FE	04/15/2020
281020-AS-6	EDISON INTERNATIONAL			1,000,000.000	1,000.00	104.760	1,000,000	104.760	1,047,600	1,000,000	0	27,771	0	0	0	0	0	0	3.B FE	03/02/2021
00775V-10-4	AEGON FUNDING COMPANY LLC			23,000.000	25.00	0.000	575,000	26.810	616,630	575,000	0	29,325	0	0	0	0	0	0	2.B FE	10/15/2019
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC			500,000.000	1,000.00	114.000	500,000	114.000	570,000	500,000	0	29,608	0	0	0	0	0	0	3.B FE	09/09/2020
008252-84-3	AFFILIATED MANAGERS GROUP INC			9,600.000	25.00	0.000	240,000	26.238	251,882	240,000	32	5,700	0	0	0	0	0	0	2.C FE	09/17/2020
015857-70-9	ALGONQUIN POWER & UTILITIES CORP	C		12,425.000	25.00	26.695	310,061	26.695	331,685	312,597	(949)	10,678	0	0	14	0	14	0	3.A FE	01/14/2019
015857-80-8	ALGONQUIN POWER & UTILITIES CORP	C		14,175.000	25.00	27.162	355,233	27.162	385,024	356,007	0	10,986	0	0	(310)	0	(310)	0	3.A FE	05/20/2019
020002-30-9	ALLSTATE CORP			20,000.000	25.00	0.000	500,000	26.190	523,800	500,000	6,374	25,500	0	0	0	0	0	0	2.B FE	01/03/2013
02005N-BN-9	ALLY FINANCIAL INC			640,000.000	1,000.00	103.080	640,000	103.080	659,712	640,000	0	13,619	0	0	0	0	0	0	3.C FE	05/25/2021
025932-80-7	AMERICAN FINANCIAL GROUP INC			16,000.000	25.00	0.000	400,000	26.830	429,280	400,000	0	23,500	0	0	0	0	0	0	2.C FE	03/11/2019
025932-87-2	AMERICAN FINANCIAL GROUP INC			7,200.000	25.00	0.000	180,000	28.950	208,440	180,000	844	5,063	0	0	0	0	0	0	2.B FE	05/21/2020
04621X-30-6	ASSURANT INC			11,200.000	25.00	26.680	280,129	26.680	298,816	280,160	(572)	7,350	0	0	(27)	0	(27)	0	3.A FE	11/16/2020

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL																			
05973K-AB-3			C	200,000.000	1,000.00	99.550	200,000	99.550	199,100	200,000	0	0	0	0	0	0	0	0	3.C FE	11/17/2021
11271L-10-2	BROOKFIELD FINANCE INC		C	12,000.000	25.00	0.000	300,000	25.170	302,040	300,000	(578)	6,938	0	0	0	0	0	0	2.B FE	10/08/2020
125896-84-5	CMS ENERGY CORP			16,000.000	25.00	0.000	399,982	26.891	430,253	399,981	1,958	11,750	0	0	0	0	0	0	2.C FE	02/06/2019
125896-85-2	CMS ENERGY CORP			9,172.000	25.00	0.000	220,321	26.620	244,159	221,113	2,844	6,736	0	0	12	0	12	0	2.C FE	03/19/2020
125896-86-0	CMS ENERGY CORP			8,232.000	25.00	0.000	197,124	26.170	215,431	198,482	515	5,788	0	0	19	0	19	0	2.C FE	11/01/2018
12621E-30-1	CNO FINANCIAL GROUP INC			6,800.000	25.00	26.380	170,000	26.380	179,384	170,000	871	4,356	0	0	0	0	0	0	3.B FE	11/18/2020
172967-NB-3	CITIGROUP INC			260,000.000	1,000.00	101.625	260,000	101.625	264,225	260,000	0	0	0	0	0	0	0	0	3.A FE	10/27/2021
174610-AQ-8	CITIZENS FINANCIAL GROUP INC			330,000.000	1,000.00	104.375	330,000	104.375	344,438	330,000	0	10,519	0	0	0	0	0	0	3.A FE	10/22/2018
174610-AU-9	CITIZENS FINANCIAL GROUP INC			140,000.000	1,000.00	109.375	140,000	109.375	153,125	140,000	1,978	3,955	0	0	0	0	0	0	3.B FE	05/28/2020
190750-80-5	COBANK ACB			6,300.000	100.00	0.000	652,050	101.000	636,300	652,050	9,844	19,688	0	0	0	0	0	0	2.A FE	11/27/2018
190750-86-2	COBANK ACB			3,200.000	100.00	0.000	337,920	106.500	340,800	337,920	4,960	9,920	0	0	0	0	0	0	2.A FE	10/15/2018
190750-87-0	COBANK ACB			4,200.000	100.00	0.000	421,470	100.000	420,000	421,470	6,431	12,863	0	0	0	0	0	0	2.A FE	10/31/2018
200340-AU-1	COMERICA INC			200,000.000	1,000.00	109.000	200,831	109.000	218,000	200,831	2,813	5,625	0	0	0	0	0	0	3.A FE	05/20/2020
26441C-BG-9	DUKE ENERGY CORP			350,000.000	1,000.00	0.000	350,000	103.750	363,125	350,000	0	8,531	0	0	0	0	0	0	2.C FE	09/09/2019
281020-AS-6	EDISON INTERNATIONAL			410,000.000	1,000.00	104.760	410,000	104.760	429,516	410,000	0	11,386	0	0	0	0	0	0	3.B FE	03/02/2021
29250N-47-7	ENBRIDGE INC		C	32,400.000	25.00	0.000	806,683	26.640	863,136	813,656	436	25,816	0	0	(1,815)	0	(1,815)	0	2.C FE	12/17/2018
29273V-40-7	ENERGY TRANSFER LP			16,524.000	25.00	24.657	369,668	24.657	407,429	369,668	0	30,466	0	0	0	0	0	0	3.B FE	12/11/2018
30767E-40-6	FARM CREDIT BANK OF TEXAS			2,100.000	100.00	0.000	224,700	104.500	219,450	224,700	0	7,088	0	0	0	0	0	0	2.A FE	10/24/2018
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC			270,000.000	1,000.00	114.000	278,262	114.000	307,800	278,262	0	15,989	0	0	0	0	0	0	3.B FE	11/09/2020
416518-50-4	HARTFORD FINANCIAL SERVICES GROUP INC			5,290.000	25.00	0.000	125,378	25.410	134,419	125,378	2,604	10,415	0	0	0	0	0	0	2.B FE	03/26/2020
45822P-20-4	INTEGRYS HOLDING INC			9,050.000	25.00	0.000	234,395	25.400	229,870	234,395	0	13,575	0	0	0	0	0	0	2.B FE	10/05/2018
48128B-AN-1	JPMORGAN CHASE & CO			311,000.000	1,000.00	0.000	310,963	99.750	310,223	310,963	0	6,275	0	0	0	0	0	0	2.B FE	05/05/2021
50149X-AA-2	KUVARE US HOLDINGS INC			250,000.000	1,000.00	0.000	250,000	108.500	271,250	250,000	0	12,347	0	0	0	0	0	0	2.C FE	02/11/2021
570535-AW-4	MARKEL CORP			180,000.000	1,000.00	109.625	180,000	109.625	197,325	180,000	0	5,400	0	0	0	0	0	0	3.A FE	05/21/2020
	NATIONAL RURAL UTILITIES COOPERATIVE FIN																			
637432-10-5				9,824.000	25.00	0.000	245,600	27.100	266,230	245,600	1,726	6,754	0	0	0	0	0	0	2.A FE	04/29/2019
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			15,333.000	25.00	0.000	383,213	27.850	427,024	383,244	1,805	10,829	0	0	(12)	0	(12)	0	2.B FE	03/12/2019
744320-80-5	PRUDENTIAL FINANCIAL INC			14,825.000	25.00	0.000	367,769	27.114	401,972	367,862	2,664	10,424	0	0	69	0	69	0	2.B FE	10/01/2018
7591EP-AR-1	REGIONS FINANCIAL CORP			130,000.000	1,000.00	109.500	130,000	109.500	142,350	130,000	0	3,738	0	0	0	0	0	0	3.A FE	06/02/2020
759351-70-3	REINSURANCE GROUP OF AMERICA INC			37,200.000	25.00	0.000	930,000	25.840	961,248	930,000	0	57,660	0	0	0	0	0	0	2.B FE	08/14/2012
759351-80-2	REINSURANCE GROUP OF AMERICA INC			28,000.000	25.00	0.000	700,000	29.270	819,560	700,000	0	40,250	0	0	0	0	0	0	2.B FE	06/01/2016
783970-AC-2	SBL HOLDINGS INC			390,000.000	1,000.00	98.500	390,000	98.500	384,150	390,000	0	10,210	0	0	0	0	0	0	3.B FE	06/17/2021
816851-60-4	SEMPRA ENERGY			6,800.000	25.00	0.000	171,591	27.280	185,504	173,341	0	4,888	0	0	(523)	0	(523)	0	2.C FE	07/12/2019
816851-BK-4	SEMPRA ENERGY			370,000.000	1,000.00	0.000	370,000	107.078	396,189	370,000	0	9,019	0	0	0	0	0	0	2.C FE	06/10/2020
838518-20-7	SOUTH JERSEY INDUSTRIES INC			18,122.000	25.00	26.329	456,566	26.329	477,136	462,898	1,062	12,742	0	0	(1,178)	0	(1,178)	0	3.A FE	11/11/2020
842587-80-0	SOUTHERN CO			36,200.000	25.00	0.000	905,000	27.130	982,106	905,000	7,591	22,399	0	0	0	0	0	0	2.C FE	01/06/2020
898320-AE-9	TRUIST FINANCIAL CORP			452,000.000	1,000.00	0.000	453,254	107.289	484,947	453,254	0	11,187	0	0	0	0	0	0	2.B FE	05/28/2020
898320-AF-6	TRUIST FINANCIAL CORP			420,000.000	1,000.00	0.000	420,343	111.750	469,350	420,343	0	10,710	0	0	0	0	0	0	2.B FE	06/16/2020
911684-70-2	UNITED STATES CELLULAR CORP			9,200.000	25.00	27.185	230,315	27.185	250,102	230,436	1,198	7,188	0	0	(76)	0	(76)	0	3.B FE	08/25/2020
911684-80-1	UNITED STATES CELLULAR CORP			15,600.000	25.00	26.400	390,000	26.400	411,840	390,000	1,788	10,725	0	0	0	0	0	0	3.B FE	11/30/2020
91529Y-60-1	UNUM GROUP			17,800.000	25.00	26.100	442,083	26.100	464,580	445,312	1,236	13,906	0	0	357	0	357	0	3.A FE	10/12/2018
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							19,529,021	XXX	20,738,367	19,555,058	61,288	682,600	0	0	(3,912)	0	(3,912)	0	XXX	XXX
8999999 - Total Preferred Stocks							100,843,756	XXX	102,053,102	98,754,666	150,489	2,301,926	0	2,085,800	12,078	0	2,097,878	0	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
1A	1A	$	0	1B	$	0	1C	$	0	1D	$	0
1B	2A	$	25,112,320	2B	$	22,370,316	2C	$	16,006,260			
1C	3A	$	7,082,095	3B	$	8,921,994	3C	$	2,146,255			
1D	4A	$	372,600	4B	$	250,428	4C	$	0			
1E	5A	$	0	5B	$	0	5C	$	0			
1F	6	$	0									

1A	1E	$	0	1F	$	252,188	1G	$	18,329,300			

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
000000-00-0	Stone Point Credit Corp			401,959.964	8,198,375	20.396	8,198,375	8,033,860	0	251,879	0	164,515	0	164,515	0	12/08/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					8,198,375	XXX	8,198,375	8,033,860	0	251,879	0	164,515	0	164,515	0	XXX	XXX
9799999 - Total Common Stocks					8,198,375	XXX	8,198,375	8,033,860	0	251,879	0	164,515	0	164,515	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					109,042,131	XXX	110,251,477	106,788,526	150,489	2,553,805	0	2,250,315	0	2,262,393	0	XXX	XXX

1.

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38373M-M3-1	GNR 2007-069 Z - CMBS		11/01/2021	Direct		250,393	250,393	0
912828-V7-2	UNITED STATES TREASURY		10/01/2021	Intra Entity Transfer		1,299,431	1,300,000	0
38377D-H6-6	GNR 2010-105 ZC - CMO/RMBS		12/01/2021	Direct		29,229	29,229	0
38382X-VY-8	GNR 2021-140 BL - CMO/RMBS		10/08/2021	JP MORGAN SECURITIES LLC		448,047	500,000	361
38378B-SJ-9	GNR 2012-045 Z - CMBS		12/01/2021	Direct		33,575	33,575	0
38383C-RT-9	GNR 2021-176 ZN - CMO/RMBS		12/01/2021	Morgan Stanley & Co. LLC		900,836	1,003,336	1,556
38378B-WL-9	GNR 2012-079 Z - CMBS		12/01/2021	Direct		31,389	31,389	0
38383D-RP-5	GNR 2021-193 JZ - CMO/RMBS		12/01/2021	J.P. Morgan Securities LLC		5,298,547	5,413,341	10,879
912810-SX-7	UNITED STATES TREASURY		10/01/2021	Deutsche Bank		124,736,250	116,000,000	1,063,071
912810-SY-5	UNITED STATES TREASURY		10/01/2021	CITIGROUP GLOBAL MARKETS INC.		125,559,375	120,000,000	1,041,848
912810-SZ-2	UNITED STATES TREASURY		10/01/2021	CREDIT SUISSE SECURITIES (USA)		125,692,853	127,000,000	345,109
912810-TA-6	UNITED STATES TREASURY		10/01/2021	CREDIT SUISSE SECURITIES (USA)		124,897,352	130,000,000	309,103
91282C-BV-2	UNITED STATES TREASURY		05/21/2021	Various		15,022,656	15,000,000	5,686
91282C-BW-0	UNITED STATES TREASURY		05/21/2021	Various		11,945,234	12,000,000	5,442
91282C-BX-8	UNITED STATES TREASURY		05/21/2021	Various		22,986,758	23,000,000	1,702
91282C-CC-3	UNITED STATES TREASURY		06/04/2021	BNP Paribas		16,963,047	17,000,000	2,670
91282C-CD-1	UNITED STATES TREASURY		06/30/2021	Various		34,564,227	34,600,000	1,624
91282C-CF-6	UNITED STATES TREASURY		06/30/2021	Various		17,911,211	18,000,000	7,520
91282C-CG-4	UNITED STATES TREASURY		06/30/2021	BNP Paribas		9,939,844	10,000,000	1,093
91282C-CJ-8	UNITED STATES TREASURY		08/16/2021	Various		144,672,623	143,750,000	167,480
91282C-CK-5	UNITED STATES TREASURY		07/01/2021	Various		224,433,594	225,000,000	764
91282C-CS-8	UNITED STATES TREASURY		08/17/2021	BNP Paribas		9,992,669	9,999,700	1,359
0599999. Subtotal - Bonds - U.S. Governments						1,017,609,139	1,009,910,964	2,967,267
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT)	C	10/06/2021	HSBC SECURITIES (USA) FXD INC		969,850	1,000,000	0
1099999. Subtotal - Bonds - All Other Governments						969,850	1,000,000	0
445638-AC-9	HUNT FEE III 2021-1		09/29/2021	DIRECT LOAN FUND		1,976,116	1,976,116	0
178882-MX-1	CLACKAMAS & WASHINGTON CNTYS ORE SCH DIS		12/16/2021	CROSS TRADE		770,259	1,150,000	0
250375-MC-3	DESERT CALIF CMNTY COLLEGE DIST		11/24/2021	RBC CAPITAL MARKETS, LLC		1,000,000	1,000,000	0
494791-TB-2	KING CNTY WASH PUB HOSP DIST NO 002		10/14/2021	KEYBANC CAPITAL MARKETS INC		500,000	500,000	0
672325-P5-0	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY		10/21/2021	SIEBERT WILLIAMS SHANK & CO LLC		500,000	500,000	0
692039-SV-3	OXNARD CALIF UN HIGH SCH DIST		10/22/2021	RAYMOND JAMES & ASSOCIATES		250,000	250,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,996,375	5,376,116	0
3136A4-DT-3	FNR 2012-24 HZ - CMO/RMBS		02/01/2021	Direct		202	202	0
155498-MQ-8	CENTRAL TEX REGL MOBILITY AUTH REV		10/21/2021	UBS FINANCIAL SERVICES INC.		498,826	500,000	0
3136AE-4P-9	FNR 2013-71 ZA - CMO/RMBS		12/01/2021	Direct		131,743	131,743	0
3133EN-GJ-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		12/01/2021	RBC CAPITAL MARKETS, LLC		2,496,875	2,500,000	0
3136AF-AE-4	FNR 2013-79 EZ - CMO/RMBS		12/01/2021	Direct		104,008	104,008	0
3136BJ-E9-2	FNR 2021-73 Z - CMO/RMBS		12/01/2021	Morgan Stanley & Co. LLC		981,905	1,004,171	1,944
3136AF-XR-0	FNR 2013-87 KZ - CMO/RMBS		12/01/2021	Direct		37,985	37,985	0
3136BJ-F5-9	FNR 2021-73 DZ - CMO/RMBS		12/01/2021	Morgan Stanley & Co. LLC		984,171	1,004,171	1,944
3137AR-FM-3	FHR 4066 VZ - CMO/RMBS		08/01/2021	Direct		31,727	31,727	0
3137H3-NW-8	FHR 5166 GZ - CMO/RMBS		12/01/2021	NOMURA SECURITIES INTL INC		8,578,684	8,786,496	17,014
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS		12/01/2021	Direct		35,902	35,902	0
3137H3-QN-5	FHR 5164 KZ - CMO/RMBS		12/01/2021	Mizuho Securities USA, Inc.		8,543,687	8,890,930	17,216
3137AR-RJ-7	FHR 4072 Z - CMO/RMBS		04/01/2021	Direct		23,588	23,588	0
3137H3-SA-1	FHR 5159 EZ - CMO/RMBS		12/28/2021	WELLS FARGO SECURITIES LLC		986,912	1,004,171	2,022
3137B1-ZP-0	FHR 4204 QZ - CMO/RMBS		10/01/2021	Direct		2,963	2,963	0
3137H3-SK-9	FHR 5159 GZ - CMO/RMBS		12/01/2021	STIFEL NICOLAUS & COMPANY INC.		441,981	501,668	778
3137B2-6A-3	FHR 4201 ZJ - CMO/RMBS		12/01/2021	Direct		578	578	0
3137H3-UL-4	FHR 5159 QZ - CMO/RMBS		12/01/2021	STIFEL NICOLAUS & COMPANY INC.		980,577	1,004,171	1,944
3137B2-NF-3	FHR 4219 JZ - CMO/RMBS		12/01/2021	Direct		129,432	129,432	0
3137H3-UT-7	FHR 5159 UZ - CMO/RMBS		12/01/2021	STIFEL NICOLAUS & COMPANY INC.		488,726	502,086	972
88059F-CG-4	TENNESSEE VALLEY AUTHORITY		06/28/2021	Not Available		55,017	166,000	21
3137H4-CQ-1	FHR 5173 AZ - CMO/RMBS		12/01/2021	STIFEL NICOLAUS & COMPANY INC.		8,128,098	8,260,768	16,602
3137H4-HU-7	FHR 5169 ZT - CMO/RMBS		12/01/2021	NOMURA SECURITIES INTL INC		5,164,598	5,256,394	10,564
3137H4-RB-8	FHR 5169 BZ - CMO/RMBS		12/01/2021	TRUIST SECURITIES, INC.		4,213,860	4,309,960	8,662
3140LE-TY-3	FN BS4166 - CMBS/RMBS		11/18/2021	KEYBANC CAPITAL MARKETS INC		251,250	250,000	467
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH IAM COML P		12/10/2021	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	0
591745-8C-1	METROPOLITAN ATLANTA RAPID TRAN AUTH GA		12/10/2021	GOLDMAN, SACHS & CO.		2,000,000	2,000,000	0
592114-AC-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		12/07/2021	STIFEL NICOLAUS & COMPANY INC.		500,000	500,000	250
59333H-BH-8	MIAMI-DADE CNTY FLA PROFESSIONAL SPORTS		11/16/2021	CROSS TRADE		8,189,410	17,000,000	0
59333N-NP-4	MIAMI-DADE CNTY FLA SPL OBLIG		11/16/2021	CROSS TRADE		11,219,250	21,000,000	0
64972E-D6-3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		10/14/2021	RAYMOND JAMES & ASSOCIATES INC.		1,250,000	1,250,000	0
64990G-A6-9	NEW YORK STATE DORMITORY AUTHORITY		12/16/2021	CROSS TRADE		966,410	1,000,000	12,871

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
73358X-DP-4	PORT AUTH N Y & N J		12/29/2021	Various		6,246,657	6,250,000	44
88059E-N5-9	TENNESSEE VALLEY AUTHORITY		11/30/2021	CROSS TRADE		513,760	1,000,000	0
88059F-BP-5	TENNESSEE VALLEY AUTHORITY		12/15/2021	CROSS TRADE		1,826,915	4,587,000	0
88059F-BT-7	TENNESSEE VALLEY AUTHORITY		12/14/2021	CROSS TRADE		439,501	1,250,000	0
88059F-CG-4	TENNESSEE VALLEY AUTHORITY		12/14/2021	CROSS TRADE		60,916	200,000	0
89438U-BL-1	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY		12/16/2021	KEYBANC CAPITAL MARKETS INC		250,000	250,000	372
89439H-AB-2	TRAVIS CNTY TEX HSG FIN CORP MULTIFAMILY		12/16/2021	KEYBANC CAPITAL MARKETS INC		2,000,000	2,000,000	2,742
940093-2L-0	WASHINGTON ST UNIV REVS		11/10/2021	CROSS TRADE		7,902,550	5,000,000	48,299
3199999. Subtotal - Bonds - U.S. Special Revenues						91,658,664	112,726,114	144,728
000328-AA-8	LENDLEASE ARMY PRA TL		04/13/2021	DIRECT LOAN FUND		511,000	511,000	0
26969P-AB-4	EAGLE MATERIALS INC		06/23/2021	SUNTRUST ROBINSON HUMPHREY INC		247,745	250,000	0
000328-AC-4	LENDLEASE ARMY PRA REV FUNDED		07/16/2021	Not Provided		0	1,085,000	0
00084D-AW-0	ABN AMRO BANK NV	C	12/06/2021	Morgan Stanley & Co. LLC		2,000,000	2,000,000	0
00206R-40-9	AT&T INC		09/01/2021	Various		(193,560)	(193,750)	0
404119-CC-1	HCA INC		06/23/2021	MORGAN STANLEY & COMPANY		248,185	250,000	0
009349-AU-5	ALS 2016-1 D2 - ABS	C	06/28/2021	Not Available		22	67	0
00108W-AN-0	AEP TEXAS INC		05/04/2021	SCOTIA CAPITAL USA INC		4,985,100	5,000,000	0
009349-AX-9	ALS 2016-1 AR - ABS	D	06/28/2021	Not Available		83,458	160,726	31
573284-AW-6	MARTIN MARIETTA MATERIALS INC		06/23/2021	BARCLAYS CAPITAL INC		250,370	250,000	0
01448T-AB-0	ALESC V A2 - CDO	C	07/19/2021	CITIGROUP GLOBAL MARKETS INC.		384,300	420,000	257
00164V-AF-0	AMC NETWORKS INC		01/25/2021	J.P. MORGAN SECURITIES LLC		500,000	500,000	0
01450A-AC-4	ALESC XI B - CDO		12/23/2021	CITIGROUP GLOBAL MARKETS INC.		789,558	1,214,704	1,560
79466L-AJ-3	SALESFORCE.COM INC		06/29/2021	BANC OF AMERICA/FIXED INCOME		249,278	250,000	0
02124T-AA-1	QATAR AIRWAYS		05/13/2021	Not Provided		1,242,225	1,250,000	0
00258B-AB-0	AASET 212 B - ABS		11/19/2021	GOLDMAN, SACHS & CO.		749,969	750,000	0
03060N-AD-2	AMERICO LIFE INC		04/08/2021	J.P. Morgan Securities LLC		249,330	250,000	0
00500J-AG-8	ACRES 21FL2 C - CMBS		12/07/2021	J.P. Morgan Securities LLC		1,000,000	1,000,000	0
03290A-AC-4	ANCHF 13 C - CDO	C	05/25/2021	GREENSLEDGE CAPITAL MARKETS		250,000	250,000	0
00500J-AJ-2	ACRES 21FL2 D - CMBS		12/07/2021	J.P. Morgan Securities LLC		250,000	250,000	0
03329M-AG-4	ANCHF 2R ER - CDO		09/22/2021	KEYBANC CAPITAL MARKETS INC		483,750	500,000	14,577
00507V-AQ-2	ACTIVISION BLIZZARD INC		02/05/2021	GOLDMAN		2,273,300	2,500,000	31,076
04018V-AA-1	ARES FINANCE CO III LLC		06/24/2021	Various		370,267	370,000	0
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORP		10/20/2021	J. P. MORGAN CHASE		6,050,040	6,000,000	63,669
09345B-AA-8	BLAST MOTION INC		03/30/2021	RBC CAPITAL MARKETS, LLC		812,025	810,000	2,520
010392-FV-5	ALABAMA POWER CO		06/07/2021	J P MORGAN SECURITIES		7,976,560	8,000,000	0
11259P-20-8	BROOKFIELD BRP HOLDINGS (CANADA) INC	C	12/09/2021	Various		656,464	26,275	0
01626P-AP-1	ALIMENTATION COUCHE-TARD INC	C	05/10/2021	RBC CAPITAL MARKETS		5,000,000	5,000,000	0
12656V-AA-1	C3NANO INC.		03/01/2021	RBC CAPITAL MARKETS, LLC		1,458,800	1,460,000	477
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC	C	05/10/2021	J P MORGAN SECURITIES		2,998,350	3,000,000	0
144523-AC-1	CARRINGTON HOLDING COMPANY LLC		06/15/2021	KEYBANC CAPITAL MARKETS INC		2,043,406	2,033,000	2,529
023135-BX-3	AMAZON.COM INC		05/10/2021	J P MORGAN SECURITIES		2,987,040	3,000,000	0
14855J-AC-9	CLAST 161 B - ABS		12/15/2021	Direct		14	14	0
023135-BY-1	AMAZON.COM INC		05/10/2021	J P MORGAN SECURITIES		9,994,100	10,000,000	0
14855J-AD-7	CLAST 161 C - ABS		01/15/2021	Direct		117	117	0
02665W-DT-5	AMERICAN HONDA FINANCE CORP		01/11/2021	BARCLAYS CAPITAL INC.		4,986,800	5,000,000	0
281020-AS-6	EDISON INTERNATIONAL		12/01/2021	WELLS FARGO SECURITIES LLC		410,000	0	0
03040W-AY-1	AMERICAN WATER CAPITAL CORP		05/10/2021	J P MORGAN SECURITIES		3,987,840	4,000,000	0
30605Y-AD-3	FLCON 171 B - ABS		02/10/2021	DIRECT		225,897	229,594	0
03040W-AZ-8	AMERICAN WATER CAPITAL CORP		05/10/2021	J P MORGAN SECURITIES		3,988,520	4,000,000	0
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		12/01/2021	Reclassification		(278,262)	(270,000)	0
031162-CZ-1	AMGEN INC		08/05/2021	MORGAN STANLEY & COMPANY		4,966,400	5,000,000	0
37959E-30-0	GLOBE LIFE INC		06/09/2021	BANK OF AMERICA SECURITIES		250,000	250,000	0
033295-AA-4	ANCHF 14 A - CDO	C	11/16/2021	GREENSLEDGE CAPITAL MARKETS		3,000,000	3,000,000	0
37959G-AC-1	GLOBAL ATLANTIC (FIN) CO		06/24/2021	Various		420,091	420,000	0
033295-AC-0	ANCHF 14 B - CDO	C	11/16/2021	GREENSLEDGE CAPITAL MARKETS		500,000	500,000	0
404119-CB-3	HCA INC		06/21/2021	BANK OF AMERICA SECURITIES		248,753	250,000	0
033295-AE-6	ANCHF 14 C - CDO	C	11/16/2021	GREENSLEDGE CAPITAL MARKETS		250,000	250,000	0
43133A-AD-9	HITR 2018-1 B - CDO	C	03/08/2021	CREDIT SUISSE SECURITIES (USA)		1,189,500	1,220,000	8,383
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	C	12/16/2021	JPMORGAN CHASE		533,961	450,000	5,625
43133X-AC-1	HITR 203R CR - CDO	C	08/10/2021	U.S. Bank		7,623,500	7,900,000	0
037833-EJ-5	APPLE INC		07/29/2021	BARCLAYS CAPITAL INC		4,979,000	5,000,000	0
453247-AC-2	MMCFND 1 B1 - CDO	C	03/11/2021	CREDIT SUISSE SECURITIES		1,059,422	3,480,000	1,032
053484-AB-7	AVALONBAY COMMUNITIES INC		09/08/2021	J P MORGAN SECURITIES		2,996,430	3,000,000	0
453247-AD-0	MMCFND 1 B2 - CDO	C	03/11/2021	CREDIT SUISSE SECURITIES		161,349	530,000	157
053611-AL-3	AVERY DENNISON CORP		08/10/2021	GOLDMAN		4,999,550	5,000,000	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
46651N-AA-2	JOLAR 2019-1 A - ABS	C	03/17/2021	CREDIT SUISSE SECURITIES (USA)		175,355	173,705	77
05565E-BX-2	BMW US CAPITAL LLC		08/09/2021	GOLDMAN		5,988,060	6,000,000	0
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC		05/19/2021	J.P. Morgan Securities LLC		98,767	100,000	836
06406R-AW-7	BANK OF NEW YORK MELLON CORP		07/20/2021	MORGAN STANLEY & COMPANY		3,000,000	3,000,000	0
55283T-AJ-7	MF1 2021-FL6 D - CDO		06/10/2021	J.P. Morgan Securities LLC		500,000	500,000	0
06849V-AA-1	BARRICK GOLD FINANCE CO	C	11/10/2021	CROSS TRADE		6,179,250	5,000,000	2,417
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/10/2021	Various		358,318	358,000	0
0778FP-AF-6	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	03/12/2021	BMOCM/BONDS		3,989,120	4,000,000	0
66859X-AA-8	WOODS XVI E - CDO		09/30/2021	Various		1,088,076	1,140,000	8,730
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	10/07/2021	TORONTO DOMINION SECS USA INC		2,987,002	3,000,000	0
66860H-AD-4	WOODS 15R ER - CDO		08/31/2021	JP MORGAN SECURITIES LLC		812,700	840,000	13,221
09031W-AA-1	BIMBO BAKERIES USA INC		05/12/2021	J P MORGAN SECURITIES		1,966,340	2,000,000	0
67107H-AG-8	OZLM VIII DRR - CDO		05/14/2021	Various		1,160,220	1,220,000	3,295
09522*-AA-8	BLUE AND GOLD TENANT LLC		11/18/2021	CROSS TRADE		1,062,330	1,000,000	6,083
67114F-AA-6	OFSBS 10 E - CDO	C	01/28/2021	Jefferies		1,581,100	1,630,000	0
09659T-2C-4	BNP PARIBAS SA	C	01/19/2021	BNP PARIBAS SEC BOND, NEW YORK		5,000,000	5,000,000	0
74042D-AE-6	PRETSL XX B - CDO		11/19/2021	Various		399,628	555,210	733
09659W-2P-8	BNP PARIBAS SA	C	12/16/2021	BNP PARIBAS SEC BOND, NEW YORK		6,548,675	6,500,000	12,361
74042E-AC-8	PRETSL XVII B - CDO	C	07/28/2021	CREDIT SUISSE SECURITIES		395,272	574,814	822
11135F-BA-8	BROADCOM INC		12/16/2021	JPMORGAN CHASE		1,139,980	1,000,000	8,708
74042F-AC-5	PRETSL 25 B1 - CDO	C	10/28/2021	PERSHING LLC		514,729	728,885	337
11271L-AD-4	BROOKFIELD FINANCE INC	C	12/16/2021	JPMORGAN CHASE		1,738,710	1,500,000	16,571
74042H-AC-1	PRETSL XIX B - CDO		10/07/2021	PERSHING LLC		418,707	526,596	209
12510H-AH-3	CAUTO 2020-1 B2 - ABS		11/30/2021	CREDIT SUISSE SECURITIES (USA)		103,336	100,000	213
74042J-AC-7	PRETSL XXI B1 - CDO	C	10/20/2021	KEYBANC CAPITAL MARKETS INC		69,851	93,135	59
12594K-AA-0	CNH INDUSTRIAL NV	C	10/04/2021	Unknown		500,000	500,000	3,063
74043A-AJ-0	PRETSL XXIII B1 - CDO		05/14/2021	Brownstone Investment Group LLC		289,780	381,289	485
126408-HT-3	CSX CORP		02/05/2021	BNP PARIBAS SEC BOND, NEW YORK		4,635,100	5,000,000	20,486
744320-88-8	PRUDENTIAL FINANCIAL INC		05/01/2021	WELLS FARGO SECURITIES LLC		241,400	0	0
141781-BQ-6	CARGILL INC		01/28/2021	Deutsche Bank		6,996,780	7,000,000	0
75903A-AC-1	REGDIV 2005-1 A2 - CDO	C	06/29/2021	CITIGROUP GLOBAL MARKETS INC.		258,145	307,315	380
141781-BR-4	CARGILL INC		05/21/2021	BANC OF AMERICA/FIXED INCOME		4,943,250	5,000,000	0
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS		10/10/2021	Direct		13,564	13,564	0
14308C-AA-1	FLY LEASING LTD	C	08/02/2021	CORPORATE ACTION		938,876	925,000	0
816851-BM-0	SEMPRA ENERGY		11/16/2021	Various		410,098	410,000	0
15073L-AA-1	CEDARS-SINAI HEALTH SYSTEM		11/17/2021	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0
81883C-AA-3	SHACK 2017-X E - CDO	D	11/01/2021	Various		2,442,000	2,640,000	19,554
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL		03/08/2021	J.P. MORGAN SECURITIES LLC		500,000	500,000	0
83614A-AA-9	SNDPT 6RR E - CDO		03/30/2021	CREDIT SUISSE SECURITIES (USA)		1,055,300	1,220,000	15,192
171239-AJ-5	CHUBB INA HOLDINGS INC		11/15/2021	WELLS FARGO SECURITIES LLC		11,685,023	11,750,000	0
838518-AA-6	SOUTH JERSEY INDUSTRIES INC		03/25/2021	WELLS FARGO SECURITIES LLC		130,204	130,000	1,002
177376-AF-7	CITRIX SYSTEMS INC		10/21/2021	DEUTSCHE BANK SECURITIES, INC.		1,009,860	1,000,000	4,950
85816E-AA-2	STCR 2018-1 E - CDO	C	06/10/2021	Various		948,860	1,100,000	11,067
191216-DL-1	COCA-COLA CO		03/01/2021	GOLDMAN		1,968,040	2,000,000	0
86171#-AA-6	STONE POINT CAPITAL LLC		02/26/2021	GOLDMAN, SACHS & CO.		1,000,000	1,000,000	0
191216-DP-2	COCA-COLA CO		04/28/2021	J.P. MORGAN SECURITIES LLC		1,998,340	2,000,000	0
87249P-AA-0	WINDR 2014-3K E - CDO		08/18/2021	Morgan Stanley		1,194,310	1,300,000	8,081
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA	C	12/16/2021	JPMORGAN CHASE		1,051,910	1,000,000	9,928
87331V-AH-1	TBRNA VIII B - CDO		11/16/2021	CITIGROUP GLOBAL MARKETS INC.		4,661,750	8,350,000	6,378
2027A0-KF-5	COMMONWEALTH BANK OF AUSTRALIA	C	09/08/2021	GOLDMAN		6,933,010	7,000,000	0
894135-AJ-1	TRAP XIII C1 - CDO		05/14/2021	Various		841,489	1,373,000	1,733
207597-EN-1	CONNECTICUT LIGHT AND POWER CO		06/21/2021	GOLDMAN		3,989,200	4,000,000	0
89708B-AD-5	TROPC 5 A2L - CDO	C	05/14/2021	KEYBANC CAPITAL MARKETS INC		133,106	230,000	165
224044-CP-0	COX COMMUNICATIONS INC		05/18/2021	J P MORGAN SECURITIES		2,983,050	3,000,000	0
90341X-AA-4	USCAP IV A1 - CDO		03/04/2021	CITIGROUP GLOBAL MARKETS INC.		2,015,358	4,250,000	263
22822V-AW-1	CROWN CASTLE INTERNATIONAL CORP		02/08/2021	BARCLAYS CAPITAL INC.		4,977,300	5,000,000	0
90341X-AB-2	USCAP IV A2 - CDO		06/29/2021	CITIGROUP GLOBAL MARKETS INC.		179,075	290,000	141
22822V-AX-9	CROWN CASTLE INTERNATIONAL CORP		02/08/2021	BARCLAYS CAPITAL INC.		4,977,900	5,000,000	0
903428-AB-6	USCAP VI A2 - CDO		05/14/2021	Brownstone Investment Group LLC		371,648	640,000	472
22822V-AY-7	CROWN CASTLE INTERNATIONAL CORP		06/15/2021	J P MORGAN SECURITIES		1,496,145	1,500,000	0
90342W-AE-7	USCAP V A3 - CDO		04/29/2021	Various		2,131,763	3,950,000	2,494
233046-AS-0	DNKN 211 A23 - RMBS		10/15/2021	BARCLAYS CAPITAL INC.		5,250,000	5,250,000	0
911684-70-2	UNITED STATES CELLULAR CORP		09/01/2021	Various		(230,391)	(230,000)	0
25179M-AW-3	DEVON ENERGY CORP		06/09/2021	Unknown		228,750	200,000	5,867
911684-80-1	UNITED STATES CELLULAR CORP		09/01/2021	WELLS FARGO SECURITIES LLC		(390,000)	(390,000)	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
26441C-BM-6	DUKE ENERGY CORP		06/07/2021	BANC OF AMERICA/FIXED INCOME		9,975,200	10,000,000	0
911684-88-4	UNITED STATES CELLULAR CORP		05/28/2021	Various		228,348	228,400	0
26441C-BN-4	DUKE ENERGY CORP		06/07/2021	BANC OF AMERICA/FIXED INCOME		4,998,150	5,000,000	0
94949Q-AN-9	WELF 151RRR ER3 - CDO		09/14/2021	Morgan Stanley		1,207,312	1,220,000	14,121
278642-AY-9	EBAY INC		05/03/2021	DEUTSCHE BANK SECURITIES, INC.		2,998,680	3,000,000	0
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		01/29/2021	DIRECT		375,000	375,000	0
281020-AS-6	EDISON INTERNATIONAL		12/01/2021	Reclassification		1,000,000	0	0
BGH6SJ-PN-4	UNIVERSE ISSUER LLC INTERESTS	C	03/01/2021	DIRECT LOAN FUND		27,600	300	0
285512-AE-9	ELECTRONIC ARTS INC		02/09/2021	J.P. MORGAN SECURITIES LLC		4,986,350	5,000,000	0
BGH706-GT-7	LENDLEASE ARMY PRA UNFUNDED		07/16/2021	DIRECT LOAN FUND		379,750	379,750	0
285512-AF-6	ELECTRONIC ARTS INC		02/09/2021	J.P. MORGAN SECURITIES LLC		4,973,300	5,000,000	0
BGH74T-8C-9	CEAMER FINANCE LLC - ABS		03/12/2021	Not Provided		490,000	500,000	0
29103D-AQ-9	EMERA US FINANCE LP		05/25/2021	J P MORGAN SECURITIES		3,500,000	3,500,000	0
BGH78Y-WU-7	VICOF 3 TERM LOAN FUNDED - ABS		11/24/2021	DIRECT FROM ISSUER		238,095	238,095	0
29250N-BE-4	ENBRIDGE INC	C	06/24/2021	CREDIT SUISSE SECURITIES		1,995,080	2,000,000	0
BGH7BE-C2-1	STADCO LA LLC		07/14/2021	BANK OF AMERICA SECURITIES		500,000	500,000	0
29278G-AQ-1	ENEL FINANCE INTERNATIONAL NV	C	07/07/2021	GOLDMAN		4,938,450	5,000,000	0
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED		08/02/2021	G-PIPE LLC INTERESTS FUNDED		21,814	0	0
29444U-BS-4	EQUINIX INC		05/03/2021	BANC OF AMERICA/FIXED INCOME		4,975,900	5,000,000	0
BGH7LW-B6-2	LENDLEASE ARMY PRA TL 2022		12/08/2021	DIRECT LOAN FUND		639,000	639,000	0
29444U-BT-2	EQUINIX INC		05/03/2021	BOFA SECURITIES INC.		4,958,900	5,000,000	0
C8665*-AD-8	TFI INTERNATIONAL INC	C	01/01/2021	DIRECT LOAN FUND		1,000,000	1,000,000	0
302155-AT-3	EXPORT-IMPORT BANK OF THE UNITED STATES		08/17/2021	Unknown		505,237	505,237	2,819
F1876N-BV-3	CNP ASSURANCES SA	D	04/08/2021	Various		403,250	400,000	133
31428X-CD-6	FEDEX CORP		04/20/2021	WELLS FARGO SECURITIES LLC		2,990,130	3,000,000	0
G1981*-AA-2	CTL - CAYMEN UNIVERSE HOLDINGS LLC	C	03/01/2021	Not Provided		(27,600)	0	0
31428X-CE-4	FEDEX CORP		04/20/2021	WELLS FARGO SECURITIES LLC		2,988,120	3,000,000	0
361448-BG-7	GATX CORP		02/01/2021	BOFA SECURITIES INC.		4,962,400	5,000,000	0
361841-AR-0	GLP CAPITAL LP		12/08/2021	Various		1,995,931	2,000,000	0
36185T-AA-5	GMACN 02A A - CMBS		11/16/2021	STIFEL NICOLAUS & COMPANY INC.		739,101	574,894	910
369550-BQ-0	GENERAL DYNAMICS CORP		05/03/2021	WELLS FARGO SECURITIES LLC		4,982,500	5,000,000	0
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		12/01/2021	Reclassification		0	(500,000)	0
37940X-AH-5	GLOBAL PAYMENTS INC		11/16/2021	BANK OF AMERICA SECURITIES		4,984,950	5,000,000	0
37959G-AB-3	GLOBAL ATLANTIC (FIN) CO		10/19/2021	GOLDMAN, SACHS & CO.		4,988,700	5,000,000	53,819
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD	C	03/15/2021	PIK BUY		123,584	123,584	0
38141G-YC-2	GOLDMAN SACHS GROUP INC		04/15/2021	GOLDMAN		7,000,000	7,000,000	0
40139L-BD-4	GUARDIAN LIFE GLOBAL FUNDING		05/10/2021	DEUTSCHE BANK SECURITIES, INC.		3,000,000	3,000,000	0
40169C-AG-1	GUGG 214 C - CDO		12/17/2021	WELLS FARGO SECURITIES LLC		250,000	250,000	0
404119-CB-3	HCA INC		06/21/2021	BANC OF AMERICA/FIXED INCOME		4,975,050	5,000,000	0
431116-AE-2	HIGHMARK INC		05/05/2021	BOFA SECURITIES INC.		9,997,400	10,000,000	0
437076-CE-0	HOME DEPOT INC		01/04/2021	J.P. MORGAN SECURITIES LLC		3,975,320	4,000,000	0
43730X-AB-0	HPA 213 B - CMBS		12/16/2021	Morgan Stanley & Co. LLC		999,954	1,000,000	0
43730X-AC-8	HPA 213 C - CMBS		12/16/2021	Morgan Stanley & Co. LLC		1,249,962	1,250,000	0
438516-CF-1	HONEYWELL INTERNATIONAL INC		08/02/2021	BANC OF AMERICA/FIXED INCOME		9,976,100	10,000,000	0
440327-AK-0	HORACE MANN EDUCATORS CORP		11/10/2021	CROSS TRADE		2,163,540	2,000,000	41,750
44267D-AF-4	HOWARD HUGHES CORP		01/19/2021	BOFA SECURITIES INC.		1,000,000	1,000,000	0
443510-AK-8	HUBBELL INC		03/03/2021	J.P. MORGAN SECURITIES LLC		1,991,300	2,000,000	0
450319-AA-6	ITC MIDWEST LLC		11/10/2021	CROSS TRADE		6,937,400	5,000,000	92,250
452327-AM-1	ILLUMINA INC		03/16/2021	GOLDMAN		997,980	1,000,000	0
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC		02/05/2021	MIZUHO SECURITIES USA/FIXED INCOME		2,031,780	2,000,000	6,300
46616P-AA-1	HENDR 2011-1 A - RMBS		12/08/2021	BARCLAYS CAPITAL INC		104,422	93,156	304
46647P-CD-6	JPMORGAN CHASE & CO		04/15/2021	J.P. MORGAN SECURITIES LLC		3,000,000	3,000,000	0
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC	C	09/13/2021	BARCLAYS CAPITAL INC		4,959,150	5,000,000	0
48255B-AA-4	KKR GROUP FINANCE CO X LLC		12/01/2021	Morgan Stanley & Co. LLC		1,495,140	1,500,000	0
489399-AM-7	KENNEDY WILSON INC		01/28/2021	BOFA SECURITIES INC.		1,000,000	1,000,000	0
513075-BX-8	LAMAR MEDIA CORP		01/07/2021	J.P. MORGAN SECURITIES LLC		500,000	500,000	0
524660-BA-4	LEGGETT & PLATT INC		11/16/2021	J.P. Morgan Securities LLC		10,219,763	10,250,000	0
52729B-BT-9	LEVEL 3 FINANCING INC		01/11/2021	MORGAN STANLEY & CO LLC		750,000	750,000	0
53190F-AA-3	LIFE TIME INC		01/15/2021	Various		252,813	250,000	0
548661-EE-3	LOWE'S COMPANIES INC		09/13/2021	BARCLAYS CAPITAL INC		2,996,820	3,000,000	0
55283Y-AA-5	MACON 2021-1 A - ABS		11/18/2021	Mizuho Securities USA, Inc.		3,999,897	4,000,000	0
565130-AA-9	MAPLE GROVE FUNDING TRUST I		10/07/2021	CREDIT SUISSE SECURITIES (USA)		8,500,000	8,500,000	0
573284-AX-4	MARTIN MARIETTA MATERIALS INC		06/21/2021	J P MORGAN SECURITIES		4,959,850	5,000,000	0
574599-BQ-8	MASCO CORP		02/18/2021	Deutsche Bank		2,978,010	3,000,000	0
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		11/18/2021	CREDIT SUISSE SECURITIES (USA)		5,704,978	5,750,000	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
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC		10/20/2021	US Bank		533,665	500,000	1,349
615369-AV-7	MOODY'S CORP		08/10/2021	BANC OF AMERICA/FIXED INCOME		9,772,100	10,000,000	0
617446-8X-0	MORGAN STANLEY		01/20/2021	MORGAN STANLEY & CO LLC		5,000,000	5,000,000	0
617446-8Y-8	MORGAN STANLEY		01/20/2021	MORGAN STANLEY & CO LLC		5,000,000	5,000,000	0
620076-BU-2	MOTOROLA SOLUTIONS INC		05/10/2021	BANC OF AMERICA/FIXED INCOME		3,000,000	3,000,000	0
62954H-AF-5	NXP BV	C	05/04/2021	BARCLAYS CAPITAL INC		4,962,900	5,000,000	0
62954H-AG-3	NXP BV	C	05/04/2021	BARCLAYS CAPITAL INC		4,982,850	5,000,000	0
64952W-ED-1	NEW YORK LIFE GLOBAL FUNDING		06/02/2021	J P MORGAN SECURITIES		1,998,060	2,000,000	0
655844-CK-2	NORFOLK SOUTHERN CORP		05/03/2021	Various		9,984,900	10,000,000	0
655844-CL-0	NORFOLK SOUTHERN CORP		08/16/2021	GOLDMAN		9,920,600	10,000,000	0
666807-CD-2	NORTHROP GRUMMAN CORP		09/02/2021	Unknown		4,672,290	4,000,000	14,639
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE		12/16/2021	CROSS TRADE		824,458	850,000	7,771
67103H-AK-3	O'REILLY AUTOMOTIVE INC		02/05/2021	Various		4,493,523	4,576,000	30,252
681919-BD-7	OMNICOM GROUP INC		04/28/2021	WELLS FARGO SECURITIES LLC		4,991,150	5,000,000	0
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		01/11/2021	J.P. MORGAN SECURITIES LLC		500,000	500,000	0
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		01/12/2021	GOLDMAN		4,998,000	5,000,000	0
717081-FB-4	PFIZER INC		08/16/2021	MORGAN STANLEY & COMPANY		9,966,300	10,000,000	0
718546-BA-1	PHILLIPS 66		11/10/2021	TD SECURITIES (USA) LLC		5,459,465	5,500,000	0
71951Q-AC-6	PHYSICIANS REALTY LP		10/07/2021	JP MORGAN SECURITIES LLC		1,496,835	1,500,000	0
737446-AR-5	POST HOLDINGS INC		02/24/2021	GOLDMAN		500,000	500,000	0
74368C-AY-0	PROTECTIVE LIFE GLOBAL FUNDING		01/05/2021	US BANCORP		6,993,070	7,000,000	37,490
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH		12/16/2021	CROSS TRADE		1,311,633	1,350,000	8,303
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		06/01/2021	MIZUHO SECURITIES USA/FIXED INCOME		1,994,120	2,000,000	0
74456Q-CH-7	PUBLIC SERVICE ELECTRIC AND GAS CO		08/17/2021	MITSUBISHI UFJ SECURITIES		4,987,800	5,000,000	0
745332-CK-0	PUGET SOUND ENERGY INC		09/08/2021	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	0
745867-AT-8	PULTEGROUP INC		12/15/2021	Deutsche Bank		195,044	150,000	3,050
75513E-CL-3	RAYTHEON TECHNOLOGIES CORP		08/04/2021	DEUTSCHE BANK SECURITIES, INC.		9,989,800	10,000,000	0
75513E-CM-1	RAYTHEON TECHNOLOGIES CORP		08/04/2021	MORGAN STANLEY & COMPANY		9,996,300	10,000,000	0
773903-AL-3	ROCKWELL AUTOMATION INC		08/03/2021	BANC OF AMERICA/FIXED INCOME		4,989,050	5,000,000	0
78403D-AX-8	SBATOW 213 3C - ABS		10/08/2021	BARCLAYS CAPITAL INC.		6,750,000	6,750,000	0
78410G-AE-4	SBA COMMUNICATIONS CORP		01/14/2021	J.P. MORGAN SECURITIES LLC		500,000	500,000	0
79466L-AK-0	SALESFORCE.COM INC		06/29/2021	J P MORGAN SECURITIES		6,961,360	7,000,000	0
79466L-AL-8	SALESFORCE.COM INC		06/29/2021	BANC OF AMERICA/FIXED INCOME		1,994,420	2,000,000	0
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO		08/09/2021	MIZUHO SECURITIES USA/FIXED INCOME		4,968,400	5,000,000	0
808513-BR-5	CHARLES SCHWAB CORP		05/11/2021	CREDIT SUISSE SECURITIES		2,993,040	3,000,000	0
817743-AE-7	SPRO 2021-1 A2 - RMBS		11/16/2021	BARCLAYS CAPITAL INC		97,611	99,500	152
817826-AG-5	7-ELEVEN INC		02/05/2021	RBC CAPITAL MARKETS		2,420,350	2,500,000	0
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	03/02/2021	MORGAN STANLEY & CO LLC		9,986,600	10,000,000	0
833794-AA-8	SODEXO INC		04/12/2021	J.P. MORGAN SECURITIES LLC		3,000,000	3,000,000	0
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		10/18/2021	BARCLAYS CAPITAL INC FIXED INC		1,920,976	1,948,375	0
842400-HF-3	SOUTHERN CALIFORNIA EDISON CO		06/09/2021	RBC CAPITAL MARKETS		4,988,300	5,000,000	0
845011-AD-7	SOUTHWEST GAS CORP		08/18/2021	J P MORGAN SECURITIES		6,998,670	7,000,000	0
85572R-AA-7	STARR 2018-1 A - ABS	C	12/14/2021	Deutsche Bank		159,422	161,849	18
858155-AE-4	STEELCASE INC		12/10/2021	Various		4,970,907	4,350,000	61,158
86562M-CE-8	SUMITOMO MITSUI FINANCIAL GROUP INC	C	01/04/2021	PERSHING LLC		5,000,000	5,000,000	0
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP INC	C	01/04/2021	PERSHING LLC		3,000,000	3,000,000	0
87162W-AG-5	TD SYNNEX CORP		12/10/2021	GOLDMAN, SACHS & CO.		974,940	1,000,000	8,247
87162W-AJ-9	TD SYNNEX CORP		10/18/2021	MITSUBISHI UFJ SECURITIES		970,190	1,000,000	5,226
871829-BR-7	SYSCO CORP		12/02/2021	J.P. Morgan Securities LLC		5,704,485	5,750,000	0
87264A-BS-3	T-MOBILE USA INC		01/11/2021	Deutsche Bank		250,000	250,000	0
87264A-BT-1	T-MOBILE USA INC		01/11/2021	Deutsche Bank		250,000	250,000	0
87264A-CM-5	T-MOBILE USA INC		12/01/2021	BARCLAYS CAPITAL INC		6,462,430	6,500,000	69,369
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		03/11/2021	J.P. MORGAN SECURITIES LLC		1,750,000	1,750,000	0
882508-BM-5	TEXAS INSTRUMENTS INC		09/07/2021	BARCLAYS CAPITAL INC		2,979,210	3,000,000	0
89055F-AB-9	TOPBUILD CORP		02/24/2021	BOFA SECURITIES INC.		500,000	500,000	0
898813-AT-7	TUCSON ELECTRIC POWER CO		05/06/2021	WELLS FARGO SECURITIES LLC		4,957,400	5,000,000	0
904764-BQ-9	UNILEVER CAPITAL CORP		08/09/2021	J P MORGAN SECURITIES		4,967,250	5,000,000	0
904764-BR-7	UNILEVER CAPITAL CORP		08/09/2021	DEUTSCHE BANK SECURITIES, INC.		2,961,240	3,000,000	0
907818-FT-0	UNION PACIFIC CORP		05/17/2021	BANC OF AMERICA/FIXED INCOME		9,997,100	10,000,000	0
907818-FU-7	UNION PACIFIC CORP		09/07/2021	BARCLAYS CAPITAL INC		2,064,600	2,000,000	14,514
907818-FV-5	UNION PACIFIC CORP		05/17/2021	MORGAN STANLEY & COMPANY		2,984,730	3,000,000	0
91324P-EE-8	UNITEDHEALTH GROUP INC		05/17/2021	BANC OF AMERICA/FIXED INCOME		3,982,800	4,000,000	0
91913Y-BD-1	VALERO ENERGY CORP		11/18/2021	J.P. Morgan Securities LLC		8,970,660	9,000,000	0
92047W-AG-6	VALVOLINE INC		01/12/2021	BOFA SECURITIES INC.		252,188	250,000	252
92343V-GL-2	VERIZON COMMUNICATIONS INC		09/01/2021	PERSHING DIV OF DLJ SEC LNDING		4,987,900	5,000,000	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
92556H-AC-1	VIACOMCBS INC		12/16/2021	CROSS TRADE		866,309	690,000	2,941
92556H-AD-9	VIACOMCBS INC		12/16/2021	JPMORGAN CHASE		1,021,068	900,000	3,360
92857W-BS-8	VODAFONE GROUP PLC	C	11/10/2021	CROSS TRADE		7,567,020	6,000,000	121,063
94106B-AD-3	WASTE CONNECTIONS INC	C	09/07/2021	BANC OF AMERICA/FIXED INCOME		4,925,050	5,000,000	0
94106L-BR-9	WASTE MANAGEMENT INC		04/28/2021	GOLDMAN		14,923,200	15,000,000	0
94354K-AA-8	WAAV 2019-1 A - ABS		11/18/2021	CREDIT SUISSE SECURITIES (USA)		220,786	222,454	156
959802-BA-6	WESTERN UNION CO		02/23/2021	BOFA SECURITIES INC.		2,997,390	3,000,000	0
963320-AX-4	WHIRLPOOL CORP		11/10/2021	CROSS TRADE		7,669,500	6,133,000	2,351
963320-AY-2	WHIRLPOOL CORP		04/26/2021	WELLS FARGO SECURITIES LLC		2,994,660	3,000,000	0
970648-AH-4	WILLIS NORTH AMERICA INC		11/10/2021	CROSS TRADE		11,731,500	9,000,000	79,538
98459H-AA-0	YALE NEW HAVEN HEALTH SERVICES CORP		12/16/2021	CROSS TRADE		2,203,219	2,350,000	28,025
BGH78Y-WU-7	VICOF 3 TERM LOAN FUNDED - ABS		11/24/2021	BOFA SECURITIES, INC		2,600,000	2,600,000	0
BGH7E2-UU-2	ABPCI II DLF IV - ABS		12/08/2021	SG AMERICAS SECURITIES, LLC		500,000	500,000	0
BGH7H8-VN-1	MURPHYS BOWL LLC		10/22/2021	GOLDMAN, SACHS & CO.		3,500,000	3,500,000	0
BGH7H9-UQ-3	MURPHYS BOWL LLC		10/22/2021	GOLDMAN, SACHS & CO.		2,500,000	2,500,000	444
BGH7H9-UR-1	MURPHYS BOWL LLC		10/22/2021	GOLDMAN, SACHS & CO.		3,000,000	3,000,000	550
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						767,856,131	771,645,855	1,030,893
008252-83-5	AFFILIATED MANAGERS GROUP INC		07/08/2021	WELLS FARGO SECURITIES LLC		240,000	240,000	0
008252-84-3	AFFILIATED MANAGERS GROUP INC		09/01/2021	MLPFS INC FIXED INCOME		(240,000)	(240,000)	0
015857-70-9	ALGONQUIN POWER & UTILITIES CORP	C	09/01/2021	Various		(310,047)	(310,625)	0
015857-80-8	ALGONQUIN POWER & UTILITIES CORP	C	09/01/2021	Various		(355,543)	(354,375)	0
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC		11/10/2021	CREDIT SUISSE SECURITIES (USA)		250,000	250,000	0
025932-87-2	AMERICAN FINANCIAL GROUP INC		09/01/2021	MLPFS INC FIXED INCOME		(180,000)	(180,000)	0
04621X-30-6	ASSURANT INC		09/01/2021	Various		(280,157)	(280,000)	0
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC	C	05/05/2021	Various		497,226	500,000	0
11271L-10-2	BROOKFIELD FINANCE INC	C	09/01/2021	JP MORGAN SECURITIES LLC		(300,000)	(300,000)	0
11276B-10-9	BROOKFIELD INFRASTRUCTURE FINANCE ULC	C	05/19/2021	Various		299,638	300,000	0
125896-84-5	CMS ENERGY CORP		09/01/2021	Various		(399,982)	(400,000)	0
125896-85-2	CMS ENERGY CORP		09/01/2021	Various		(220,309)	(229,300)	0
125896-86-0	CMS ENERGY CORP		09/01/2021	Various		(197,105)	(205,800)	0
12621E-30-1	CNO FINANCIAL GROUP INC		09/01/2021	MLPFS INC FIXED INCOME		(170,000)	(170,000)	0
14314C-10-5	CARLYLE FINANCE LLC		06/04/2021	Various		655,702	660,625	0
233331-86-7	DTE ENERGY CO		09/01/2021	J.P. MORGAN SECURITIES LLC		(221,490)	(221,275)	0
29250N-47-7	ENBRIDGE INC	C	09/01/2021	Various		(808,497)	(810,000)	0
29273V-AM-2	ENERGY TRANSFER LP		12/09/2021	Various		580,000	580,000	10,751
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		08/01/2021	Various		278,262	270,000	0
48253M-10-4	KKR GROUP FINANCE CO IX LLC		04/20/2021	Various		458,694	458,400	0
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/01/2021	RBC CAPITAL MARKETS		(245,600)	(245,600)	0
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/01/2021	Various		(383,225)	(383,325)	0
65559C-AD-3	NORDEA BANK ABP	C	08/24/2021	GOLDMAN, SACHS & CO.		200,000	200,000	0
743863-AA-0	PROVIDENT FINANCING TRUST I		06/08/2021	STIFEL NICOLAUS & COMPANY INC.		641,250	540,000	9,441
744320-80-5	PRUDENTIAL FINANCIAL INC		09/01/2021	Various		(358,387)	(370,625)	0
76025L-AB-0	SCENTRE GROUP TRUST 2	C	04/13/2021	Morgan Stanley		210,800	200,000	598
78397D-AA-6	SBL HOLDINGS INC		01/04/2021	JP MORGAN SECURITIES LLC		62,625	75,000	773
816851-60-4	SEMPRA ENERGY		09/01/2021	Various		(172,115)	(170,000)	0
838518-20-7	SOUTH JERSEY INDUSTRIES INC		09/01/2021	Various		(457,744)	(453,050)	0
842587-80-0	SOUTHERN CO		09/01/2021	MLPFS INC FIXED INCOME		(905,000)	(905,000)	0
842587-DJ-3	SOUTHERN CO		05/05/2021	Various		473,941	472,000	1
853254-BX-7	STANDARD CHARTERED PLC	C	01/05/2021	JP MORGAN SECURITIES LLC		200,000	200,000	0
91529Y-60-1	UNUM GROUP		09/01/2021	Various		(441,726)	(445,000)	0
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP	C	09/01/2021	WELLS FARGO SECURITIES LLC		(343,337)	(13,200)	0
G5361W-AB-0	LANCASHIRE HOLDINGS LTD	D	03/11/2021	Morgan Stanley		400,000	400,000	0
G7S40C-AG-8	ROTHESAY LIFE PLC	D	10/26/2021	Various		600,200	600,000	27
4899999. Subtotal - Bonds - Hybrid Securities						(941,924)	(741,150)	21,591
BGH7LW-8R-0	SOUTHWESTERN ENERGY 1L TL		12/08/2021	J.P. Morgan Securities LLC		498,750	500,000	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						498,750	500,000	0
8399997. Total - Bonds - Part 3						1,882,646,984	1,900,417,898	4,164,479
8399998. Total - Bonds - Part 5						56,677,596	57,240,797	53,039
8399999. Total - Bonds						1,939,324,581	1,957,658,695	4,217,518
00489Q-30-0	ACRES COMMERCIAL REALTY CORP		05/14/2021	RAYMOND JAMES & ASSOCIATES	16,000.000	400,000	0.00	0
064058-AL-4	BANK OF NEW YORK MELLON CORP		11/08/2021	GOLDMAN, SACHS & CO.	13,500,000.000	13,500,000	0.00	0
02005N-BM-1	ALLY FINANCIAL INC		04/19/2021	CITIGROUP GLOBAL MARKETS INC.	200,000.000	200,000	0.00	0
19075Q-AD-4	COBANK ACB		12/02/2021	Morgan Stanley & Co. LLC	2,000,000.000	2,000,000	0.00	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
025816-CH-0	AMERICAN EXPRESS CO		07/27/2021	CITIGROUP GLOBAL MARKETS INC.	650,000.000	650,000	0.00	0
33616C-69-6	FIRST REPUBLIC BANK		12/16/2021	CROSS TRADE	151,000.000	3,809,730	0.00	0
038923-86-8	ARBOR REALTY TRUST INC		08/04/2021	RAYMOND JAMES & ASSOCIATES	50,000.000	1,250,000	0.00	0
74460W-42-0	PUBLIC STORAGE		11/09/2021	WELLS FARGO SECURITIES LLC	660,000.000	16,500,000	0.00	0
038923-87-6	ARBOR REALTY TRUST INC		05/25/2021	RAYMOND JAMES & ASSOCIATES	11,200.000	280,000	0.00	0
G7498P-12-7	RENAISSANCERE HOLDINGS LTD	C	12/16/2021	CROSS TRADE	55,000.000	1,358,950	0.00	0
03939A-40-4	ARCH CAPITAL GROUP LTD	C	06/02/2021	Various	70,000.000	1,750,000	0.00	0
062545-20-7	BANK OF HAWAII CORP		06/08/2021	MLPFS INC FIXED INCOME	14,000.000	350,000	0.00	0
064058-AL-4	BANK OF NEW YORK MELLON CORP		11/08/2021	GOLDMAN SACHS & CO.	240,000.000	240,000	0.00	0
174610-AQ-8	CITIZENS FINANCIAL GROUP INC		09/01/2021	Morgan Stanley	0.000	(330,000)	0.00	0
174610-AU-9	CITIZENS FINANCIAL GROUP INC		09/01/2021	Morgan Stanley	0.000	(140,000)	0.00	0
18469C-30-7	CLEAR STREET GROUP INC.		10/19/2021	PERSHING LLC	81,600.000	2,040,000	0.00	0
19075Q-80-5	COBANK ACB		09/01/2021	MLPFS INC FIXED INCOME	0.000	(652,050)	0.00	0
19075Q-86-2	COBANK ACB		09/01/2021	RAYMOND JAMES & ASSOCIATES	0.000	(337,920)	0.00	0
19075Q-87-0	COBANK ACB		09/01/2021	JANNEY MONTGOMERY SCOTT INC	0.000	(421,470)	0.00	0
200340-AU-1	COMERICA INC		09/01/2021	Various	0.000	(200,831)	0.00	0
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/08/2021	BANK OF AMERICA SECURITIES	250,000.000	250,000	0.00	0
25432X-20-1	DIME COMMUNITY BANCSHARES INC		02/01/2021	Various	13,900.000	320,940	0.00	0
25746U-DM-8	DOMINION ENERGY INC		12/09/2021	Various	323,000.000	323,645	0.00	0
26441C-BG-9	DUKE ENERGY CORP		09/01/2021	BARCLAYS CAPITAL INC.	0.000	(350,000)	0.00	0
281020-AT-4	EDISON INTERNATIONAL		11/05/2021	Various	277,000.000	278,250	0.00	0
28852N-30-7	ELLINGTON FINANCIAL INC		12/08/2021	PERSHING LLC	50,000.000	1,250,000	0.00	0
29273V-AN-0	ENERGY TRANSFER LP		06/01/2021	JP MORGAN SECURITIES LLC	260,000.000	260,000	0.00	0
30767E-40-6	FARM CREDIT BANK OF TEXAS		09/01/2021	MLPFS INC FIXED INCOME	0.000	(224,700)	0.00	0
33616C-69-6	FIRST REPUBLIC BANK		11/18/2021	Various	9,625.000	240,630	0.00	0
360271-30-8	FULTON FINANCIAL CORP		05/05/2021	JP MORGAN SECURITIES LLC	10,000.000	260,732	0.00	0
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		08/01/2021	Various	0.000	(278,262)	0.00	0
376536-88-4	GLADSTONE COMMERCIAL CORP		06/21/2021	STIFEL NICOLAUS & COMPANY INC.	9,600.000	240,000	0.00	0
38141G-YU-2	GOLDMAN SACHS GROUP INC		10/26/2021	GOLDMAN SACHS & CO.	150,000.000	150,000	0.00	0
48128B-52-3	JPMORGAN CHASE & CO		07/27/2021	Various	20,075.000	502,017	0.00	0
48128B-54-9	JPMORGAN CHASE & CO		05/19/2021	Various	18,400.000	461,925	0.00	0
55025L-20-7	LUMENT FINANCE TRUST INC		04/28/2021	KEYBANC CAPITAL MARKETS INC	50,000.000	1,250,000	0.00	0
570535-AW-4	MARKEL CORP		09/01/2021	WELLS FARGO SECURITIES LLC	0.000	(180,000)	0.00	0
674001-40-9	OAKTREE CAPITAL GROUP LLC		05/18/2021	Various	5,500.000	149,774	0.00	0
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		09/08/2021	CITIGROUP GLOBAL MARKETS INC.	280,000.000	280,000	0.00	0
70931T-50-9	PENNYMAC MORTGAGE INVESTMENT TRUST		08/17/2021	Various	40,750.000	1,018,750	0.00	0
7591EP-AR-1	REGIONS FINANCIAL CORP		09/01/2021	GOLDMAN, SACHS & CO.	0.000	(130,000)	0.00	0
78486Q-AP-6	SVB FINANCIAL GROUP		10/26/2021	BOFA SECURITIES, INC	380,000.000	380,000	0.00	0
78486Q-AQ-4	SVB FINANCIAL GROUP		10/26/2021	BOFA SECURITIES, INC	290,000.000	290,000	0.00	0
808513-86-5	CHARLES SCHWAB CORP		03/23/2021	MLPFS INC FIXED INCOME	9,600.000	240,000	0.00	0
808513-BK-0	CHARLES SCHWAB CORP		03/15/2021	CREDIT SUISSE SECURITIES (USA)	1,410,000.000	1,410,000	0.00	0
816851-BK-4	SEMPRA ENERGY		09/01/2021	CITIGROUP GLOBAL MARKETS INC.	0.000	(370,000)	0.00	0
81784T-20-7	777 PARTNERS LLC		12/24/2021	PERSHING LLC	1,630.000	1,630,000	0.00	0
879433-76-1	TELEPHONE AND DATA SYSTEMS INC		08/20/2021	Various	17,600.000	439,977	0.00	0
88224Q-30-5	TEXAS CAPITAL BANCSHARES INC		03/03/2021	Various	13,800.000	342,860	0.00	0
89832Q-AE-9	TRUIST FINANCIAL CORP		09/01/2021	Various	0.000	(453,254)	0.00	0
89832Q-AF-6	TRUIST FINANCIAL CORP		09/01/2021	Various	0.000	(420,343)	0.00	0
902973-BC-9	US BANCORP		10/19/2021	GOLDMAN, SACHS & CO.	530,000.000	530,000	0.00	0
938824-30-7	WASHINGTON FEDERAL INC		02/01/2021	Morgan Stanley	19,200.000	480,000	0.00	0
949746-TD-3	WELLS FARGO & CO		02/03/2021	Various	984,000.000	986,782	0.00	0
94988U-15-1	WELLS FARGO & CO		10/22/2021	J.P. MORGAN SECURITIES LLC	4,000.000	103,849	0.00	0
95002Y-40-0	WELLS FARGO & CO		07/21/2021	Various	14,725.000	368,068	0.00	0
957638-40-6	WESTERN ALLIANCE BANCORP		09/16/2021	Various	9,875.000	247,766	0.00	0
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP	C	09/01/2021	WELLS FARGO SECURITIES LLC	0.000	343,337	0.00	0
G1624R-10-7	BROOKFIELD PROPERTY PRF		10/14/2021	BARCLAYS CAP/FIXED INCOME, NEW YORK	6,000.000	148,800	0.00	0
G7498P-12-7	RENAISSANCERE HOLDINGS LTD	C	07/07/2021	WELLS FARGO SECURITIES LLC	30,000.000	750,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						55,767,951	XXX	0
00206R-40-9	AT&T INC		09/01/2021	Various	0.000	193,560	0.00	0
281020-AS-6	EDISON INTERNATIONAL		12/01/2021	Reclassification	0.000	2,000,000	0.00	0
008252-84-3	AFFILIATED MANAGERS GROUP INC		09/01/2021	MLPFS INC FIXED INCOME	0.000	240,000	0.00	0
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		12/01/2021	Reclassification	0.000	500,000	0.00	0
015857-70-9	ALGONQUIN POWER & UTILITIES CORP	C	09/01/2021	Various	0.000	310,047	0.00	0
015857-80-8	ALGONQUIN POWER & UTILITIES CORP	C	09/01/2021	Various	0.000	355,543	0.00	0
02005N-BN-9	ALLY FINANCIAL INC		05/25/2021	DEUTSCHE BANK SECURITIES, INC.	640,000.000	640,000	0.00	0
025932-87-2	AMERICAN FINANCIAL GROUP INC		09/01/2021	MLPFS INC FIXED INCOME	0.000	180,000	0.00	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
04621X-30-6	ASSURANT INC		09/01/2021	Various	0.000	280,157	0.00	0
05973K-AB-3	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL	C	11/17/2021	GOLDMAN SACHS & CO.	200,000.000	200,000	0.00	0
11271L-10-2	BROOKFIELD FINANCE INC	C	09/01/2021	JP MORGAN SECURITIES LLC	0.000	300,000	0.00	0
125896-84-5	CMS ENERGY CORP		09/01/2021	Various	0.000	399,982	0.00	0
125896-85-2	CMS ENERGY CORP		09/01/2021	Various	0.000	220,309	0.00	0
125896-86-0	CMS ENERGY CORP		09/01/2021	Various	0.000	197,105	0.00	0
12621E-30-1	CNO FINANCIAL GROUP INC		09/01/2021	MLPFS INC FIXED INCOME	0.000	170,000	0.00	0
172967-NB-3	CITIGROUP INC		10/27/2021	CITIGROUP GLOBAL MARKETS INC.	260,000.000	260,000	0.00	0
174610-AQ-8	CITIZENS FINANCIAL GROUP INC		12/01/2021	Reclassification	0.000	330,000	0.00	0
174610-AU-9	CITIZENS FINANCIAL GROUP INC		12/01/2021	Reclassification	0.000	140,000	0.00	0
190750-80-5	COBANK ACB		12/01/2021	Reclassification	0.000	652,050	0.00	0
190750-86-2	COBANK ACB		12/01/2021	Reclassification	0.000	337,920	0.00	0
190750-87-0	COBANK ACB		12/01/2021	Reclassification	0.000	421,470	0.00	0
200340-AU-1	COMERICA INC		12/01/2021	Reclassification	0.000	200,831	0.00	0
233331-86-7	DTE ENERGY CO		09/01/2021	J.P. MORGAN SECURITIES LLC	0.000	221,490	0.00	0
26441C-BG-9	DUKE ENERGY CORP		12/01/2021	Reclassification	0.000	350,000	0.00	0
29250N-47-7	ENBRIDGE INC	C	09/01/2021	Various	0.000	808,497	0.00	0
30767E-40-6	FARM CREDIT BANK OF TEXAS		12/01/2021	Reclassification	0.000	224,700	0.00	0
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		12/01/2021	Reclassification	0.000	278,262	0.00	0
48128B-AN-1	JPMORGAN CHASE & CO		05/05/2021	Various	760,000.000	759,963	0.00	0
50149X-AA-2	KUVARE US HOLDINGS INC		02/11/2021	RBC CAPITAL MARKETS, LLC	250,000.000	250,000	0.00	0
570535-AW-4	MARKEL CORP		12/01/2021	Reclassification	0.000	180,000	0.00	0
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/01/2021	RBC CAPITAL MARKETS	0.000	245,600	0.00	0
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/01/2021	Various	0.000	383,225	0.00	0
744320-80-5	PRUDENTIAL FINANCIAL INC		09/01/2021	Various	0.000	358,387	0.00	0
7591EP-AR-1	REGIONS FINANCIAL CORP		12/01/2021	Reclassification	0.000	130,000	0.00	0
78397D-AC-2	SBL HOLDINGS INC		06/17/2021	RBC CAPITAL MARKETS	390,000.000	390,000	0.00	0
816851-60-4	SEMPRA ENERGY		09/01/2021	Various	0.000	172,115	0.00	0
816851-BK-4	SEMPRA ENERGY		12/01/2021	Reclassification	0.000	370,000	0.00	0
838518-20-7	SOUTH JERSEY INDUSTRIES INC		09/01/2021	Various	0.000	457,744	0.00	0
842587-80-0	SOUTHERN CO		09/01/2021	MLPFS INC FIXED INCOME	0.000	905,000	0.00	0
89832Q-AE-9	TRUIST FINANCIAL CORP		12/01/2021	Reclassification	0.000	453,254	0.00	0
89832Q-AF-6	TRUIST FINANCIAL CORP		12/01/2021	Reclassification	0.000	420,343	0.00	0
911684-70-2	UNITED STATES CELLULAR CORP		09/01/2021	Various	0.000	230,391	0.00	0
911684-80-1	UNITED STATES CELLULAR CORP		09/01/2021	WELLS FARGO SECURITIES LLC	0.000	390,000	0.00	0
91529Y-60-1	UNUM GROUP		09/01/2021	Various	0.000	441,726	0.00	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						16,949,669	XXX	0
8999997. Total - Preferred Stocks - Part 3						72,717,620	XXX	0
8999998. Total - Preferred Stocks - Part 5						4,471,991	XXX	0
8999999. Total - Preferred Stocks						77,189,611	XXX	0
497350-10-8	KIRIN HOLDINGS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	4,100.000	79,606		0
D3R2MA-10-0	HELLOFRESH ORD	B	06/28/2021	Allstate Life Insurance Company	5,749.000	620,690		0
J64264-10-4	RAKUTEN GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	700.000	7,333		0
Q0437B-10-0	APA GROUP STAPLED UNT	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	7,801.000	55,927		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						763,556	XXX	0
000000-00-0	Stone Point Credit Corp		12/08/2021	U.S. Bank	371,182.458	7,439,220		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						7,439,220	XXX	0
9799997. Total - Common Stocks - Part 3						8,202,776	XXX	0
9799998. Total - Common Stocks - Part 5						43,724,575	XXX	0
9799999. Total - Common Stocks						51,927,351	XXX	0
9899999. Total - Preferred and Common Stocks						129,116,962	XXX	0
9999999 - Totals						2,068,441,543	XXX	4,217,518

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
36202E-XV-6	G2 004292 - RMBS		12/01/2021	Paydown		9,066	9,066	9,115	9,096	0	(29)	0	(29)	0	9,066	0	0	0	312	11/20/2038
912810-EK-0	UNITED STATES TREASURY		08/15/2021	Maturity @ 100.00		1,740,000	1,740,000	2,250,853	1,766,195	0	(26,195)	0	(26,195)	0	1,740,000	0	0	0	141,375	08/15/2021
362040-BN-9	GN 376345 - RMBS		12/01/2021	Paydown		2,765	2,765	2,739	2,751	0	14	0	14	0	2,765	0	0	0	91	12/15/2023
022650-AA-6	AMAL LTD	C	08/21/2021	Various		373,538	373,538	373,538	373,538	0	0	0	0	0	373,538	0	0	0	6,489	08/21/2021
36205C-KV-1	GN 386508 - RMBS		12/01/2021	Paydown		152	152	153	152	0	0	0	0	0	152	0	0	0	6	05/15/2024
912828-V7-2	UNITED STATES TREASURY		10/01/2021	Adjustment		1,299,431	1,300,000	1,291,824	0	0	0	0	0	0	1,299,431	0	0	0	0	01/31/2022
36206F-VF-6	GN 410214 - RMBS		12/01/2021	Paydown		7,597	7,597	7,650	7,593	0	4	0	4	0	7,597	0	0	0	347	12/15/2025
36200U-NQ-4	GN 572899 - RMBS		12/01/2021	Paydown		138	138	139	140	0	(2)	0	(2)	0	138	0	0	0	4	01/15/2032
36207K-A8-3	GN 433931 - RMBS		12/01/2021	Paydown		609	609	608	607	0	2	0	2	0	609	0	0	0	22	08/15/2028
36203C-JK-9	GN 345066 - RMBS		12/01/2021	Paydown		891	891	886	889	0	2	0	2	0	891	0	0	0	23	10/15/2023
36207R-HK-4	GN 439534 - RMBS		12/01/2021	Paydown		621	621	611	614	0	7	0	7	0	621	0	0	0	32	04/15/2027
36203L-AA-0	GN 352001 - RMBS		12/01/2021	Paydown		1,617	1,617	1,607	1,612	0	5	0	5	0	1,617	0	0	0	42	12/15/2023
36208T-4W-7	GN 460837 - RMBS		12/01/2021	Paydown		429	429	436	431	0	(2)	0	(2)	0	429	0	0	0	16	06/15/2028
36203N-3U-0	GN 354611 - RMBS		12/01/2021	Paydown		7,279	7,279	7,093	7,218	0	61	0	61	0	7,279	0	0	0	200	07/15/2023
36208V-2E-4	GN 462573 - RMBS		12/01/2021	Paydown		8,956	8,956	8,967	8,937	0	18	0	18	0	8,956	0	0	0	357	03/15/2028
36203N-6A-1	GN 354665 - RMBS		12/01/2021	Paydown		534	534	531	529	0	5	0	5	0	534	0	0	0	14	10/15/2023
36208X-RY-9	GN 464103 - RMBS		04/15/2021	Paydown		9,915	9,915	9,588	9,768	0	147	0	147	0	9,915	0	0	0	212	08/15/2028
36203P-AL-7	GN 354711 - RMBS		12/01/2021	Paydown		1,947	1,947	1,935	1,942	0	4	0	4	0	1,947	0	0	0	45	12/15/2023
36209C-HW-9	GN 467445 - RMBS		12/01/2021	Paydown		1,488	1,488	1,447	1,457	0	31	0	31	0	1,488	0	0	0	49	01/15/2029
36207V-6R-2	GN 443780 - RMBS		12/01/2021	Paydown		1,636	1,636	1,643	1,640	0	(3)	0	(3)	0	1,636	0	0	0	48	12/15/2027
36209E-NE-8	GN 469389 - RMBS		12/01/2021	Paydown		1,784	1,784	1,798	1,786	0	(2)	0	(2)	0	1,784	0	0	0	63	03/15/2028
36208M-ZD-0	GN 455340 - RMBS		12/01/2021	Paydown		128	128	131	130	0	(2)	0	(2)	0	128	0	0	0	3	11/15/2027
36209M-V2-7	GN 475933 - RMBS		12/01/2021	Paydown		110	110	110	110	0	0	0	0	0	110	0	0	0	4	08/15/2028
36209B-QY-7	GN 466771 - RMBS		12/15/2021	Paydown		8,383	8,383	8,235	8,313	0	69	0	69	0	8,383	0	0	0	478	11/15/2028
36209W-4J-8	GN 484225 - RMBS		12/01/2021	Paydown		174	174	198	190	0	(15)	0	(15)	0	174	0	0	0	6	08/15/2028
36210C-MG-5	GN 488259 - RMBS		12/01/2021	Paydown		698	698	676	681	0	17	0	17	0	698	0	0	0	29	08/15/2029
36210J-TS-7	GN 493861 - RMBS		12/01/2021	Paydown		360	360	344	349	0	11	0	11	0	360	0	0	0	13	04/15/2029
36210W-DM-8	GN 504208 - RMBS		12/01/2021	Paydown		1,869	1,869	1,848	1,854	0	16	0	16	0	1,869	0	0	0	53	06/15/2029
36211C-QY-1	GN 509071 - RMBS		12/01/2021	Paydown		2,954	2,954	2,817	2,900	0	54	0	54	0	2,954	0	0	0	104	05/15/2029
36210Y-2R-5	GN 506684 - RMBS		12/01/2021	Paydown		1,130	1,130	1,117	1,118	0	12	0	12	0	1,130	0	0	0	32	04/15/2029
36211P-AW-3	GN 518521 - RMBS		12/01/2021	Paydown		695	695	697	694	0	1	0	1	0	695	0	0	0	29	10/15/2029
36211J-LG-0	GN 514327 - RMBS		12/01/2021	Paydown		1,081	1,081	1,046	1,051	0	30	0	30	0	1,081	0	0	0	28	07/15/2029
36212C-R3-7	GN 529806 - RMBS		12/01/2021	Paydown		6,859	6,859	6,994	6,909	0	(50)	0	(50)	0	6,859	0	0	0	263	02/15/2031
36211Q-WQ-0	GN 520055 - RMBS		12/01/2021	Paydown		56	55	56	57	0	(1)	0	(1)	0	55	0	0	0	1	07/15/2031
36212K-J4-6	GN 535883 - RMBS		12/01/2021	Paydown		7,614	7,614	7,803	7,682	0	(68)	0	(68)	0	7,614	0	0	0	355	07/15/2030
36212D-P9-4	GN 530648 - RMBS		05/17/2021	Paydown		11	11	11	12	0	0	0	0	0	11	0	0	0	0	06/15/2031
36212R-TF-5	GN 541550 - RMBS		12/01/2021	Paydown		1,406	1,406	1,413	1,407	0	(2)	0	(2)	0	1,406	0	0	0	50	08/15/2031
36212M-6W-4	GN 538285 - RMBS		12/01/2021	Paydown		429	429	434	439	0	(10)	0	(10)	0	429	0	0	0	7	12/15/2031
36213W-GK-6	GN 566402 - RMBS		12/01/2021	Paydown		2,719	2,719	2,682	2,688	0	31	0	31	0	2,719	0	0	0	89	09/15/2031
36212M-CJ-6	GN 537473 - RMBS		12/01/2021	Paydown		92	92	93	93	0	(1)	0	(1)	0	92	0	0	0	2	05/15/2031
36225A-CS-7	GN 780081 - RMBS		12/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/15/2025
36212P-VU-3	GN 539827 - RMBS		12/01/2021	Paydown		213	213	216	214	0	(1)	0	(1)	0	213	0	0	0	6	06/15/2031
36225A-T3-4	GN 780570 - RMBS		12/01/2021	Paydown		748	748	736	740	0	8	0	8	0	748	0	0	0	29	05/15/2027
36212T-SS-4	GN 543329 - RMBS		12/01/2021	Paydown		86	86	87	88	0	(1)	0	(1)	0	86	0	0	0	2	06/15/2031
36225A-XC-9	GN 780675 - RMBS		12/01/2021	Paydown		2,797	2,797	2,815	2,795	0	2	0	2	0	2,797	0	0	0	112	09/15/2024
36213D-FY-9	GN 551083 - RMBS		12/01/2021	Paydown		2,266	2,266	2,293	2,302	0	(37)	0	(37)	0	2,266	0	0	0	59	11/15/2031
37611C-AE-6	GNR 2007-075 Z - CMBS		12/01/2021	Paydown		15,191	15,191	12,637	13,586	0	1,604	0	1,604	0	15,191	0	0	0	374	01/16/2049
36213J-ET-8	GN 555546 - RMBS		12/01/2021	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	10/15/2031
38373M-J5-0	GNR 2007-052 Z - CMBS		12/01/2021	Paydown		12,926	12,926	10,612	11,140	0	1,786	0	1,786	0	12,926	0	0	0	308	01/16/2048
36213J-HX-6	GN 555646 - RMBS		12/01/2021	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	12/15/2031
38373M-M3-1	GNR 2007-069 Z - CMBS		12/01/2021	Paydown		574,175	574,175	492,856	537,111	0	37,064	0	37,064	0	574,175	0	0	0	25,314	03/16/2049
36213J-PH-2	GN 555824 - RMBS		12/01/2021	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	06/15/2031
38373M-VY-3	GNR 2006-039 Z - CMBS		12/01/2021	Paydown		137,042	137,042	127,792	130,052	0	6,990	0	6,990	0	137,042	0	0	0	4,545	07/16/2046
36213S-MT-9	GN 562970 - RMBS		12/01/2021	Paydown		1,805	1,805	1,827	1,837	0	(32)	0	(32)	0	1,805	0	0	0	25	05/15/2031
38373S-7F-8	GNR 2003-29 PD - CMO/RMBS		12/01/2021	Paydown		77,029	77,029	75,801	76,486	0	543	0	543	0	77,029	0	0	0	2,272	04/16/2033
36213T-WG-4	GN 564147 - RMBS		12/01/2021	Paydown		1,117	1,117	1,131	1,133	0	(15)	0	(15)	0	1,117	0	0	0	29	07/15/2031
38374E-ME-4	GNR 2003-99 KD - CMO/RMBS		12/01/2021	Paydown		378,104	378,104	372,019	375,252	0	2,852	0	2,852	0	378,104	0	0	0	10,590	11/16/2033
74046B-AA-4	PARCFT 1003 N - ABS	C	05/19/2021	Various		804,087	798,376	798,376	798,376	0	0	0	0	0	798,376	0	0	0	19,001	02/06/2022

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
38374F-Q9-8	GNR 0418D ZC - CMO/RMBS		12/01/2021	Paydown		85,290	85,290	78,726	83,036	0	2,254	0	2,254	0	85,290	0	0	0	2,373	03/16/2034
912810-EH-7	UNITED STATES TREASURY		02/15/2021	Maturity @ 100.00		860,000	860,000	950,703	860,903	0	(903)	0	(903)	0	860,000	0	0	0	33,863	02/15/2021
38374G-CG-5	GNR 2004-023 Z - CMBS		12/01/2021	Paydown		176,257	176,257	175,404	175,717	0	540	0	540	0	176,257	0	0	0	4,290	03/16/2044
912810-EL-8	UNITED STATES TREASURY		11/15/2021	Maturity @ 100.00		1,050,000	1,050,000	1,096,922	1,053,320	0	(3,320)	0	(3,320)	0	1,050,000	0	0	0	84,000	11/15/2021
38376G-VS-6	GNR 2010-123 Z - CMBS		12/01/2021	Paydown		71,221	71,221	59,465	62,181	0	9,040	0	9,040	0	71,221	0	0	0	1,820	10/16/2052
912810-SY-5	UNITED STATES TREASURY		12/23/2021	Various		93,013,340	89,000,000	93,123,203	0	0	(25,367)	0	(25,367)	0	93,097,836	0	(84,496)	(84,496)	1,076,107	05/15/2041
83162C-SD-6	SBAP 2008-20K A - ABS		11/01/2021	Paydown		41,451	41,451	41,451	41,451	0	0	0	0	0	41,451	0	0	0	2,280	11/01/2028
912810-SZ-2	UNITED STATES TREASURY		10/01/2021	CITIGROUP GLOBAL MARKETS INC.		1,985,156	2,000,000	1,979,415	0	0	0	0	0	0	1,979,415	0	5,741	5,741	5,435	08/15/2051
912810-EH-7	UNITED STATES TREASURY		02/15/2021	Maturity @ 100.00		175,000	175,000	215,852	175,420	0	(420)	0	(420)	0	175,000	0	0	0	6,891	02/15/2021
91282C-AW-1	UNITED STATES TREASURY		01/05/2021	BARCLAYS CAPITAL INC.		5,138,213	5,125,000	5,132,007	5,131,823	0	(33)	0	(33)	0	5,131,791	0	6,422	6,422	1,840	11/15/2023
91282C-BA-8	UNITED STATES TREASURY		01/05/2021	Various		54,926,871	55,000,000	54,922,656	54,923,226	0	356	0	356	0	54,923,583	0	3,288	3,288	4,155	12/15/2023
912833-LE-8	UNITED STATES TREASURY		08/15/2021	Maturity @ 100.00		500,000	500,000	51,120	476,225	0	23,775	0	23,775	0	500,000	0	0	0	0	08/15/2021
912833-LF-5	UNITED STATES TREASURY		11/15/2021	Maturity @ 100.00		2,650,000	2,650,000	273,295	2,477,043	0	172,957	0	172,957	0	2,650,000	0	0	0	0	11/15/2021
0599999. Subtotal - Bonds - U.S. Governments						166,187,603	162,243,882	164,009,336	69,645,084	0	203,805	0	203,805	0	166,250,937	0	(69,045)	(69,045)	1,437,016	XXX
465139-BR-3	ISRAEL, STATE OF (GOVERNMENT)	C	03/15/2021	Maturity @ 100.00		20,000,000	20,000,000	2,664,000	19,703,220	0	296,780	0	296,780	0	20,000,000	0	0	0	0	03/15/2021
465139-EQ-2	ISRAEL, STATE OF (GOVERNMENT)	C	08/15/2021	Maturity @ 100.00		23,000,000	23,000,000	2,991,231	21,961,153	0	1,038,847	0	1,038,847	0	23,000,000	0	0	0	0	08/15/2021
1099999. Subtotal - Bonds - All Other Governments						43,000,000	43,000,000	5,655,231	41,664,373	0	1,335,627	0	1,335,627	0	43,000,000	0	0	0	0	XXX
05914F-E7-1	BALTIMORE CNTY MD		09/23/2021	TD SECURITIES (USA) LLC		557,520	500,000	503,660	500,000	0	0	0	0	0	500,000	0	57,520	57,520	20,460	07/01/2046
042467-JM-3	ARMSTRONG SCH DIST PA		03/15/2021	Call @ 100.00		1,450,000	1,450,000	1,450,000	1,450,000	0	0	0	0	0	1,450,000	0	0	0	50,750	03/15/2041
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC		07/15/2021	Paydown		5,645	5,645	6,058	6,050	0	(405)	0	(405)	0	5,645	0	0	0	259	01/15/2051
602245-UM-2	MILWAUKEE CNTY WIS		12/01/2021	Paydown		418,700	418,743	418,743	418,743	0	0	0	0	0	418,743	0	(43)	(43)	14,321	12/01/2028
445638-AA-3	HUNT MH BORROWER LLC FEE		10/20/2021	Various		2,029,740	1,990,218	1,990,218	1,990,218	0	0	0	0	0	1,990,218	0	39,522	39,522	59,707	12/21/2048
445638-AC-9	HUNT FEE III 2021-1		12/21/2021	Paydown		14,519	14,519	14,519	0	0	0	0	0	0	14,519	0	0	0	288	12/21/2048
50207#-AA-0	LMH FEE		12/21/2021	Paydown		39,196	39,196	39,196	39,196	0	0	0	0	0	39,196	0	0	0	1,156	06/21/2048
736688-FN-7	PORTLAND ORE CMNTY COLLEGE DIST		06/01/2021	Call @ 100.00		10,000	10,000	10,570	10,438	0	(25)	0	(25)	0	10,413	0	(413)	(413)	241	06/01/2027
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,525,320	4,428,321	4,432,963	4,414,645	0	(430)	0	(430)	0	4,428,734	0	96,586	96,586	147,182	XXX
29509N-AH-7	ERIE CNTY N Y MED CTR CORP REV		11/01/2021	Call @ 100.00		115,000	115,000	116,903	115,556	0	(111)	0	(111)	0	115,445	0	(445)	(445)	6,325	11/01/2024
032565-EB-5	ANAHEIM CALIF REDEV AGY TAX ALLOCATION		02/01/2021	Call @ 100.00		705,000	705,000	682,588	693,960	0	117	0	117	0	694,077	0	10,923	10,923	22,934	02/01/2031
31281F-BY-6	FH N50055 - RMBS		12/01/2021	Paydown		24,556	24,556	25,170	24,647	0	(91)	0	(91)	0	24,556	0	0	0	822	11/01/2029
130911-XH-8	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		06/01/2021	Call @ 100.00		430,000	430,000	435,723	430,869	0	(75)	0	(75)	0	430,794	0	(794)	(794)	12,676	06/01/2024
31283H-HN-8	FH G01137 - RMBS		12/01/2021	Paydown		551	551	550	549	0	3	0	3	0	551	0	0	0	24	09/01/2030
232263-AD-5	CUYAHOGA CNTY OHIO ECONOMIC DEV REV		06/01/2021	Call @ 100.00		700,000	700,000	700,000	697,371	0	805	0	805	0	698,176	0	1,824	1,824	30,188	06/01/2022
31288A-CH-6	FH C71872 - RMBS		12/01/2021	Paydown		2,100	2,100	2,147	2,123	0	(23)	0	(23)	0	2,100	0	0	0	68	09/01/2032
31283G-2P-1	FH G00782 - RMBS		12/01/2021	Paydown		496	496	511	504	0	(8)	0	(8)	0	496	0	0	0	15	09/01/2027
31288F-W7-5	FH C76970 - RMBS		12/01/2021	Paydown		1,862	1,862	1,887	1,887	0	(25)	0	(25)	0	1,862	0	0	0	28	02/01/2033
3128M1-CS-6	FH G11981 - RMBS		04/01/2021	Paydown		52	52	54	52	0	0	0	0	0	52	0	0	0	0	04/01/2021
312904-5V-3	FHR 1044 J - CMO/RMBS		01/15/2021	Paydown		1	1	17	1	0	0	0	0	0	1	0	0	0	0	02/15/2021
3128M1-RX-9	FH G12402 - RMBS		10/15/2021	Paydown		554	554	574	555	0	(1)	0	(1)	0	554	0	0	0	8	11/01/2021
31292G-ZF-6	FH C00742 - RMBS		12/01/2021	Paydown		2,565	2,565	2,518	2,529	0	36	0	36	0	2,565	0	0	0	92	04/01/2029
3128M6-VB-1	FH G04810 - RMBS		12/01/2021	Paydown		30,913	30,913	31,800	32,044	0	(1,131)	0	(1,131)	0	30,913	0	0	0	666	10/01/2038
31292H-F3-3	FH C01086 - RMBS		12/01/2021	Paydown		209	209	209	208	0	1	0	1	0	209	0	0	0	6	11/01/2030
3128M6-VZ-8	FH G04832 - RMBS		12/01/2021	Paydown		53,426	53,426	54,593	54,790	0	(1,364)	0	(1,364)	0	53,426	0	0	0	1,046	10/01/2038
31292H-GM-0	FH C01104 - RMBS		12/01/2021	Paydown		170	170	172	171	0	(1)	0	(1)	0	170	0	0	0	8	12/01/2030
3128MB-5P-8	FH G13354 - RMBS		12/01/2021	Paydown		442	442	457	448	0	(6)	0	(6)	0	442	0	0	0	9	11/01/2023
31292H-S8-8	FH C01443 - RMBS		12/01/2021	Paydown		5,380	5,380	5,446	5,431	0	(51)	0	(51)	0	5,380	0	0	0	147	01/01/2033
3128MB-A5-6	FH G12528 - RMBS		12/01/2021	Paydown		1,024	1,024	1,060	1,031	0	(8)	0	(8)	0	1,024	0	0	0	20	02/01/2022
31293M-FR-8	FH C23776 - RMBS		12/01/2021	Paydown		431	431	419	420	0	11	0	11	0	431	0	0	0	14	03/01/2029
3128MB-AX-5	FH G12522 - RMBS		12/01/2021	Paydown		164	164	170	165	0	(1)	0	(1)	0	164	0	0	0	3	02/01/2022
31297Y-T9-3	FH C41476 - RMBS		12/01/2021	Paydown		104	104	104	104	0	(1)	0	(1)	0	104	0	0	0	5	08/01/2030
3128MB-DM-6	FH G12608 - RMBS		12/01/2021	Paydown		1,275	1,275	1,320	1,285	0	(10)	0	(10)	0	1,275	0	0	0	25	04/01/2022
31298W-CR-4	FH C59080 - RMBS		12/01/2021	Paydown		2,363	2,363	2,350	2,350	0	12	0	12	0	2,363	0	0	0	81	10/01/2031
3128MB-EK-9	FH G12638 - RMBS		12/01/2021	Paydown		171	171	177	172	0	(1)	0	(1)	0	171	0	0	0	3	04/01/2022
3130AE-5N-6	FEDERAL HOME LOAN BANKS		03/25/2021	CITIGROUP GLOBAL MARKETS INC.		552,035	550,000	549,175	549,278	0	7	0	7	0	549,284	0	2,751	2,751	9,101	04/30/2038
3128MB-GS-0	FH G12709 - RMBS		12/01/2021	Paydown		1,121	1,121	1,160	1,132	0	(11)	0	(11)	0	1,121	0	0	0	22	07/01/2022

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
3130AE-CC-2	FEDERAL HOME LOAN BANKS		04/22/2021	CITIGROUP GLOBAL MARKETS INC.		551,925	550,000	549,725	549,781	0	3	0	3	0	549,784	0	2,141	2,141	9,327	05/25/2035
3128MB-JN-8	FH G12769 - RMBS		12/01/2021	Paydown		376	376	389	378	0	(2)	0	(2)	0	376	0	0	0	7	08/01/2022
3133EJ-MD-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		03/25/2021	TD SECURITIES (USA) LLC		250,775	250,000	250,000	250,000	0	0	0	0	0	250,000	0	775	775	4,063	04/26/2033
3128MB-JW-8	FH G12777 - RMBS		12/01/2021	Paydown		227	227	235	230	0	(3)	0	(3)	0	227	0	0	0	5	08/01/2022
3133TE-3N-2	FHR 2054 PE - CMO/RMBS		12/01/2021	Paydown		11,252	11,252	10,842	11,095	0	158	0	158	0	11,252	0	0	0	343	05/15/2028
3128MB-NM-5	FH G12896 - RMBS		12/01/2021	Paydown		1,444	1,444	1,494	1,460	0	(17)	0	(17)	0	1,444	0	0	0	29	11/01/2022
31359E-MU-2	FNR 93198 L - CMO/RMBS		12/01/2021	Paydown		10,280	10,280	10,087	10,206	0	74	0	74	0	10,280	0	0	0	314	10/25/2023
3128MB-RX-7	FH G13002 - RMBS		12/01/2021	Paydown		2,621	2,621	2,685	2,645	0	(24)	0	(24)	0	2,621	0	0	0	45	02/01/2023
31359X-UW-7	FNA 2000-M1 Z - CMBS		12/01/2021	Paydown		21,063	21,063	21,740	21,706	0	(643)	0	(643)	0	21,063	0	0	0	696	01/17/2040
3128MB-T5-6	FH G13072 - RMBS		12/01/2021	Paydown		845	845	875	856	0	(11)	0	(11)	0	845	0	0	0	17	04/01/2023
31365D-UL-7	FN 124887 - RMBS		12/01/2021	Paydown		644	644	648	642	0	2	0	2	0	644	0	0	0	25	06/01/2023
3128MB-T8-0	FH G13075 - RMBS		12/01/2021	Paydown		2,510	2,510	2,572	2,535	0	(25)	0	(25)	0	2,510	0	0	0	41	03/01/2023
31367Y-Z9-1	FN 183568 - RMBS		12/01/2021	Paydown		615	615	596	608	0	7	0	7	0	615	0	0	0	24	11/01/2022
3128MB-T9-8	FH G13076 - RMBS		12/01/2021	Paydown		27,023	27,023	27,975	27,391	0	(368)	0	(368)	0	27,023	0	0	0	555	03/01/2023
3136A4-DT-3	FNR 2012-24 HZ - CMO/RMBS		04/26/2021	Paydown		30,389	30,389	30,215	30,305	0	84	0	84	0	30,389	0	0	0	399	03/25/2042
3128MB-UF-2	FH G13082 - RMBS		12/01/2021	Paydown		22,809	22,809	23,612	23,091	0	(282)	0	(282)	0	22,809	0	0	0	421	03/01/2023
3136A6-TN-4	FNR 2012-63 ZM - CMO/RMBS		12/01/2021	Paydown		116,926	116,926	116,433	116,585	0	342	0	342	0	116,926	0	0	0	2,514	06/25/2042
3128MB-UJ-4	FH G13085 - RMBS		12/01/2021	Paydown		1,984	1,984	2,032	2,003	0	(19)	0	(19)	0	1,984	0	0	0	35	04/01/2023
3136AB-4N-0	FNR 2013-2 LZ - CMO/RMBS		12/01/2021	Paydown		157,185	157,185	152,278	155,517	0	1,668	0	1,668	0	157,185	0	0	0	2,301	02/25/2043
3128MB-V5-3	FH G13136 - RMBS		12/01/2021	Paydown		3,974	3,974	4,073	4,008	0	(34)	0	(34)	0	3,974	0	0	0	66	05/01/2023
3136AE-UG-0	FNR 2013-54 KZ - CMO/RMBS		12/01/2021	Paydown		333,222	333,222	323,937	327,365	0	5,857	0	5,857	0	333,222	0	0	0	5,721	06/25/2043
3128MB-VP-9	FH G13122 - RMBS		12/01/2021	Paydown		1,754	1,754	1,816	1,783	0	(29)	0	(29)	0	1,754	0	0	0	33	04/01/2023
31371F-B4-3	FN 250359 - RMBS		12/01/2021	Paydown		518	518	509	511	0	7	0	7	0	518	0	0	0	15	10/01/2025
3128MB-WR-4	FH G13156 - RMBS		12/01/2021	Paydown		427	427	441	432	0	(5)	0	(5)	0	427	0	0	0	8	05/01/2023
31371K-Q8-7	FN 254379 - RMBS		12/01/2021	Paydown		3,260	3,260	3,399	3,341	0	(81)	0	(81)	0	3,260	0	0	0	120	07/01/2032
3128MB-XR-3	FH G13188 - RMBS		12/01/2021	Paydown		415	415	429	419	0	(4)	0	(4)	0	415	0	0	0	9	06/01/2023
31377E-KL-2	FN 374799 - RMBS		12/01/2021	Paydown		796	796	761	781	0	15	0	15	0	796	0	0	0	30	04/01/2027
3128MB-Y5-0	FH G13232 - RMBS		12/01/2021	Paydown		1,927	1,927	1,995	1,954	0	(28)	0	(28)	0	1,927	0	0	0	38	06/01/2023
3137AR-FM-3	FHR 4066 VZ - CMO/RMBS		12/01/2021	Paydown		189,144	201,518	201,885	201,543	0	(25)	0	(25)	0	201,518	0	(12,374)	(12,374)	8,240	06/15/2042
3128MB-YV-3	FH G13224 - RMBS		12/01/2021	Paydown		16,562	16,562	16,962	16,723	0	(161)	0	(161)	0	16,562	0	0	0	273	05/01/2023
3137AR-RJ-7	FHR 4072 Z - CMO/RMBS		04/29/2021	CREDIT SUISSE AG NY BRANCH		2,179,427	2,036,575	2,034,700	2,034,517	0	(139)	0	(139)	0	2,034,379	0	145,049	145,049	23,985	05/15/2042
3128MB-ZM-2	FH G13248 - RMBS		12/01/2021	Paydown		872	872	903	884	0	(12)	0	(12)	0	872	0	0	0	18	07/01/2023
3137AY-KG-5	FHR 4172 UZ - CMO/RMBS		12/01/2021	Paydown		69,578	69,578	67,770	67,701	0	1,877	0	1,877	0	69,578	0	0	0	1,039	02/15/2043
3128MB-ZU-4	FH G13255 - RMBS		12/01/2021	Paydown		8,001	8,001	8,283	8,121	0	(120)	0	(120)	0	8,001	0	0	0	146	07/01/2023
3137B1-ZP-0	FHR 4204 QZ - CMO/RMBS		12/01/2021	Paydown		651,289	651,289	636,544	645,546	0	5,742	0	5,742	0	651,289	0	0	0	10,148	05/15/2043
3128MM-DK-6	FH G18105 - RMBS		03/01/2021	Paydown		90	90	93	90	0	0	0	0	0	90	0	0	0	1	03/01/2021
3137B2-6A-3	FHR 4201 ZJ - CMO/RMBS		10/01/2021	Paydown		1,368,011	1,368,934	1,317,599	1,350,998	0	17,936	0	17,936	0	1,368,934	0	(923)	(923)	16,184	05/15/2043
3128MM-E5-8	FH G18155 - RMBS		10/01/2021	Paydown		154	154	159	155	0	(1)	0	(1)	0	154	0	0	0	3	10/01/2021
31380B-E6-3	FN 434957 - RMBS		12/01/2021	Paydown		1,059	1,059	1,127	1,090	0	(30)	0	(30)	0	1,059	0	0	0	53	07/01/2028
3128MM-FX-6	FH G18181 - RMBS		12/01/2021	Paydown		196	196	203	198	0	(2)	0	(2)	0	196	0	0	0	4	05/01/2022
31381C-KW-6	FN 456709 - RMBS		12/01/2021	Paydown		762	762	753	755	0	7	0	7	0	762	0	0	0	14	12/01/2028
3128MM-GT-4	FH G18209 - RMBS		12/01/2021	Paydown		144	144	149	146	0	(2)	0	(2)	0	144	0	0	0	3	10/01/2022
31386B-PZ-1	FN 558540 - RMBS		12/01/2021	Paydown		233	233	236	234	0	(1)	0	(1)	0	233	0	0	0	9	11/01/2030
3128MM-H5-5	FH G18251 - RMBS		12/01/2021	Paydown		457	457	473	463	0	(6)	0	(6)	0	457	0	0	0	9	05/01/2023
3138L9-4A-7	FN AM8916 - CMBS/RMBS		12/17/2021	WELLS FARGO SECURITIES LLC		1,438,480	1,300,000	1,248,813	1,279,219	0	7,581	0	7,581	0	1,286,801	0	151,680	151,680	43,933	06/01/2035
3128MM-HK-2	FH G18233 - RMBS		12/01/2021	Paydown		2,268	2,268	2,347	2,299	0	(32)	0	(32)	0	2,268	0	0	0	36	02/01/2023
3138L9-L6-7	FN AM8448 - CMBS/RMBS		11/22/2021	Morgan Stanley & Co. LLC		1,318,313	1,200,000	1,196,063	1,211,016	0	4,063	0	4,063	0	1,215,079	0	103,233	103,233	41,400	05/01/2045
3128MM-HZ-9	FH G18247 - RMBS		12/01/2021	Paydown		2,705	2,705	2,801	2,739	0	(34)	0	(34)	0	2,705	0	0	0	53	04/01/2023
3138LC-C5-2	FN AN0091 - CMBS/RMBS		11/22/2021	Various		2,996,498	2,793,298	2,796,789	2,809,577	0	5,894	0	5,894	0	2,815,470	0	181,028	181,028	95,997	10/01/2030
3128MM-J5-3	FH G18283 - RMBS		12/01/2021	Paydown		505	505	522	514	0	(9)	0	(9)	0	505	0	0	0	11	11/01/2023
3138LM-RA-3	FN AN8580 - CMBS/RMBS		12/17/2021	CROSS TRADE		1,268,266	1,100,000	1,103,438	1,111,770	0	1,595	0	1,595	0	1,113,365	0	154,901	154,901	41,291	04/01/2038
3128MM-J7-9	FH G18285 - RMBS		12/01/2021	Paydown		20,177	20,177	20,675	20,317	0	(140)	0	(140)	0	20,177	0	0	0	379	09/01/2023
3138LM-YG-2	FN AN8810 - CMBS/RMBS		11/22/2021	Northern Trust Co		2,377,102	2,100,000	2,135,438	2,143,331	0	1,703	0	1,703	0	2,145,034	0	232,067	232,067	75,810	05/01/2033

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
3128MM-J8-7	FH G18286 - RMBS		12/01/2021	Paydown		766	766	793	780	0	(13)	0	(13)	0	766	0	0	0	16	12/01/2023
31390F-BA-6	FN 644533 - RMBS		12/01/2021	Paydown		503	503	506	503	0	0	0	0	0	503	0	0	0	17	07/01/2032
3128MM-JC-8	FH G18258 - RMBS		12/01/2021	Paydown		25,002	25,002	25,883	25,363	0	(361)	0	(361)	0	25,002	0	0	0	481	06/01/2023
31390X-VK-3	FN 659518 - RMBS		12/01/2021	Paydown		63	63	68	71	0	(8)	0	(8)	0	63	0	0	0	2	03/01/2033
3128MM-KJ-1	FH G18296 - RMBS		12/01/2021	Paydown		21,199	21,199	21,711	21,464	0	(265)	0	(265)	0	21,199	0	0	0	351	02/01/2024
31392U-EE-0	FHR 2504A Z - CMO/RMBS		12/01/2021	Paydown		5,888	5,888	5,932	5,886	0	2	0	2	0	5,888	0	0	0	159	09/15/2032
3128PC-2Q-4	FH J01683 - RMBS		04/01/2021	Various		1,218	1,218	1,261	1,221	0	(3)	0	(3)	0	1,218	0	0	0	12	04/01/2021
31393A-P3-5	FNW 2003-W4 1A4 - CMO/RMBS		12/01/2021	Paydown		118,489	118,489	118,480	118,411	0	78	0	78	0	118,489	0	0	0	3,332	10/25/2042
3128PC-TH-5	FH J01452 - RMBS		03/01/2021	Paydown		329	329	341	329	0	0	0	0	0	329	0	0	0	3	03/01/2021
31393B-RG-2	FNR 0337C PE - CMO/RMBS		12/01/2021	Paydown		98,224	98,224	89,476	95,577	0	2,647	0	2,647	0	98,224	0	0	0	1,987	05/25/2033
3128PF-H2-4	FH J03849 - RMBS		11/01/2021	Paydown		995	995	1,030	1,001	0	(6)	0	(6)	0	995	0	0	0	18	11/01/2021
31393U-4J-9	FNW 2004-W1 1A7 - CMO/RMBS		12/01/2021	Paydown		76,016	76,016	76,016	76,016	0	0	0	0	0	76,016	0	0	0	2,247	11/25/2043
3128PF-N2-7	FH J04009 - RMBS		12/01/2021	Various		231	231	240	233	0	(1)	0	(1)	0	231	0	0	0	6	12/01/2021
31393W-HD-4	FHR 2643E PG - CMO/RMBS		12/01/2021	Paydown		100,910	100,910	98,734	100,065	0	845	0	845	0	100,910	0	0	0	2,715	07/15/2033
3128PF-VP-7	FH J04222 - RMBS		12/01/2021	Paydown		196	196	202	197	0	(1)	0	(1)	0	196	0	0	0	4	01/01/2022
31393X-GN-1	FNW 2004-W2 1A4 - CMO/RMBS		12/01/2021	Paydown		103,288	103,288	102,749	102,554	0	734	0	734	0	103,288	0	0	0	3,518	02/25/2044
3128PG-6V-0	FH J05384 - RMBS		12/01/2021	Paydown		32	32	33	33	0	0	0	0	0	32	0	0	0	1	08/01/2022
31394C-HB-1	FNR 2005-13 PE - CMO/RMBS		12/01/2021	Paydown		83,781	83,781	78,410	82,070	0	1,711	0	1,711	0	83,781	0	0	0	2,126	03/25/2035
3128PG-UN-1	FH J05089 - RMBS		12/01/2021	Paydown		211	211	218	213	0	(2)	0	(2)	0	211	0	0	0	4	07/01/2022
31394G-HV-8	FHR 2649C OE - CMO/RMBS		12/01/2021	Paydown		142,612	142,612	140,918	141,787	0	825	0	825	0	142,612	0	0	0	3,767	07/15/2033
3128PH-WU-1	FH J06059 - RMBS		08/01/2021	Paydown		282	282	292	284	0	(1)	0	(1)	0	282	0	0	0	5	08/01/2021
31394L-Z8-8	FHR 2711 QD - CMO/RMBS		12/15/2021	Paydown		33,300	33,300	28,589	30,503	0	2,797	0	2,797	0	33,300	0	0	0	1,224	11/15/2033
3128PJ-2Y-2	FH J07091 - RMBS		12/01/2021	Paydown		902	902	933	910	0	(8)	0	(8)	0	902	0	0	0	16	03/01/2023
31394L-ZD-7	FHR 2711 SA - CMO/RMBS		12/15/2021	Paydown		38,850	38,850	33,354	35,586	0	3,263	0	3,263	0	38,850	0	0	0	1,428	11/15/2033
3128PJ-5B-9	FH J07142 - RMBS		12/01/2021	Paydown		2,221	2,221	2,299	2,242	0	(21)	0	(21)	0	2,221	0	0	0	44	03/01/2023
31394L-ZE-5	FHR 2711 SC - CMO/RMBS		12/15/2021	Paydown		51,406	51,406	46,049	50,344	0	1,062	0	1,062	0	51,406	0	0	0	2,821	02/15/2033
3128PJ-EJ-2	FH J06437 - RMBS		12/01/2021	Paydown		332	332	343	335	0	(3)	0	(3)	0	332	0	0	0	7	11/01/2022
31394M-R6-9	FHR 2722 UC - CMO/RMBS		12/15/2021	Paydown		287,844	287,844	289,661	288,013	0	(169)	0	(169)	0	287,844	0	0	0	15,022	04/15/2023
3128PJ-JH-1	FH J06564 - RMBS		12/01/2021	Paydown		652	652	675	663	0	(11)	0	(11)	0	652	0	0	0	10	12/01/2022
31394M-R7-7	FHR 2722 UV - CMO/RMBS		12/15/2021	Paydown		209,849	209,849	185,360	200,350	0	9,500	0	9,500	0	209,849	0	0	0	10,288	08/15/2033
3128PJ-KW-6	FH J06609 - RMBS		12/01/2021	Paydown		31,140	31,140	31,893	31,339	0	(199)	0	(199)	0	31,140	0	0	0	424	12/01/2022
31394N-UJ-5	FHR 2733 PE - CMO/RMBS		12/01/2021	Paydown		61,058	61,058	56,784	59,922	0	1,137	0	1,137	0	61,058	0	0	0	1,504	01/15/2034
3128PJ-L2-1	FH J06645 - RMBS		12/01/2021	Paydown		488	488	505	493	0	(5)	0	(5)	0	488	0	0	0	10	12/01/2022
31394X-VL-7	FSPC T-060 A4D - CMO/RMBS		12/01/2021	Paydown		78,133	78,133	76,864	77,633	0	501	0	501	0	78,133	0	0	0	1,885	03/25/2044
3128PJ-R3-3	FH J06806 - RMBS		12/01/2021	Paydown		152	152	158	154	0	(2)	0	(2)	0	152	0	0	0	3	02/01/2023
31395W-NU-7	FHR 3000F BH - CMO/RMBS		12/01/2021	Paydown		995	995	999	996	0	(1)	0	(1)	0	995	0	0	0	33	07/15/2035
3128PJ-UV-7	FH J06896 - RMBS		12/01/2021	Paydown		92	92	95	94	0	(2)	0	(2)	0	92	0	0	0	2	02/01/2023
31396V-ZJ-0	FNR 2007-41 KZ - CMO/RMBS		12/01/2021	Paydown		59,688	59,688	56,939	57,740	0	1,948	0	1,948	0	59,688	0	0	0	2,007	05/25/2037
3128PJ-XF-9	FH J06978 - RMBS		12/01/2021	Paydown		519	519	537	527	0	(8)	0	(8)	0	519	0	0	0	11	02/01/2023
31398G-PX-1	FNR 2009-108 ZH - CMO/RMBS		12/01/2021	Paydown		31,884	31,884	30,597	30,278	0	1,605	0	1,605	0	31,884	0	0	0	675	01/25/2040
3128PJ-YQ-4	FH J07019 - RMBS		03/15/2021	Paydown		1,142	1,142	1,183	1,157	0	(15)	0	(15)	0	1,142	0	0	0	14	03/01/2023
31408H-5L-5	FN 852351 - RMBS		12/01/2021	Paydown		2,483	2,482	2,514	2,520	0	(37)	0	(37)	0	2,482	0	0	0	42	01/01/2036
3128PK-7H-1	FH J08096 - RMBS		12/01/2021	Paydown		167	167	173	171	0	(4)	0	(4)	0	167	0	0	0	4	06/01/2023
31409C-WR-2	FN 867456 - RMBS		12/01/2021	Paydown		3,348	3,348	3,214	3,175	0	173	0	173	0	3,348	0	0	0	42	06/01/2036
3128PK-EQ-3	FH J07343 - RMBS		12/01/2021	Paydown		5,789	5,789	5,932	5,849	0	(61)	0	(61)	0	5,789	0	0	0	104	03/01/2023
35563C-AA-6	FMMHR 2015-R1 1A - CMBS		12/25/2021	Paydown		38,850	38,850	41,763	41,782	0	(2,932)	0	(2,932)	0	38,850	0	0	0	1,031	11/26/2055
3128PK-PE-8	FH J07621 - RMBS		12/01/2021	Paydown		35,445	35,445	36,303	35,667	0	(222)	0	(222)	0	35,445	0	0	0	569	04/01/2023
35563C-AJ-7	FMMHR 2015-R1 2A - CMBS		12/25/2021	Paydown		14,686	14,686	15,326	15,281	0	(595)	0	(595)	0	14,686	0	0	0	349	10/25/2052
3128PK-RG-1	FH J07687 - RMBS		12/01/2021	Paydown		214	214	219	216	0	(2)	0	(2)	0	214	0	0	0	4	04/01/2023
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV REV		12/15/2021	Call @ 100.00		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	1,140	12/15/2039
3128PK-RT-3	FH J07698 - RMBS		12/01/2021	Paydown		21,763	21,763	22,298	21,982	0	(219)	0	(219)	0	21,763	0	0	0	414	05/01/2023
57586N-YV-7	MASSACHUSETTS ST HSG FIN AGY		04/01/2021	Call @ 100.00		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	350	12/01/2053
3128PK-XU-3	FH J07891 - RMBS		12/01/2021	Paydown		6,498	6,498	6,726	6,621	0	(123)	0	(123)	0	6,498	0	0	0	115	05/01/2023
59524E-AC-6	MIDATL 2005 3 - RMBS		08/01/2021	Paydown		25,950	25,950	24,584	24,182	0	1,768	0	1,768	0	25,950	0	0	0	1,010	08/01/2050
3128PK-YX-6	FH J07926 - RMBS		12/01/2021	Paydown		189	189	195	191	0	(3)	0	(3)	0	189	0	0	0	4	05/01/2023
875518-EL-2	TANGIPAHOA PARISH LA HOSP SVC DIST NO 1		10/21/2021	Call @ 100.00		590,000	590,000	586,030	586,569	0	58	0	58	0	586,627	0	3,373	3,373	51,920	02/01/2042
3128PL-AW-2	FH J08121 - RMBS		12/01/2021	Paydown		279	279	289	284	0	(4)	0	(4)	0	279	0	0	0	4	06/01/2023

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
91514A-GU-3	UNIVERSITY TEX UNIV REVS		09/23/2021	WELLS FARGO SECURITIES LLC		460,880	400,000	396,928	397,135	0	50	0	50	0	397,185	0	63,695	63,695	14,981	08/15/2047
3128PL-C7-5	FH J08194 - RMBS		03/15/2021	Paydown		636	636	659	645	0	(8)	0	(8)	0	636	0	0	0	8	06/01/2023
3128PL-CJ-9	FH J08173 - RMBS		12/01/2021	Paydown		3,868	3,868	3,963	3,902	0	(34)	0	(34)	0	3,868	0	0	0	70	06/01/2023
3128PL-EV-0	FH J08248 - RMBS		12/01/2021	Paydown		74	74	77	75	0	(1)	0	(1)	0	74	0	0	0	1	12/01/2022
3128PL-FF-4	FH J08266 - RMBS		12/01/2021	Paydown		572	572	592	579	0	(7)	0	(7)	0	572	0	0	0	12	07/01/2023
3128PL-P7-1	FH J08546 - RMBS		12/01/2021	Paydown		696	696	720	706	0	(11)	0	(11)	0	696	0	0	0	16	08/01/2023
3128PM-KR-0	FH J09304 - RMBS		12/01/2021	Paydown		7,756	7,756	7,947	7,841	0	(85)	0	(85)	0	7,756	0	0	0	127	02/01/2024
3128PM-M5-6	FH J09380 - RMBS		12/01/2021	Paydown		57,298	57,298	58,683	57,898	0	(600)	0	(600)	0	57,298	0	0	0	1,100	04/01/2024
3128PM-NV-8	FH J09404 - RMBS		12/01/2021	Paydown		4,213	4,213	4,317	4,264	0	(50)	0	(50)	0	4,213	0	0	0	77	04/01/2024
3128PM-Q4-5	FH J09475 - RMBS		12/01/2021	Paydown		4,187	4,187	4,291	4,231	0	(44)	0	(44)	0	4,187	0	0	0	72	04/01/2024
3128PM-Q7-8	FH J09478 - RMBS		12/01/2021	Paydown		70,369	70,369	72,070	71,128	0	(759)	0	(759)	0	70,369	0	0	0	845	03/01/2024
312910-HS-4	FHR 1289 PZ - CMO/RMBS		12/01/2021	Paydown		30,943	30,943	27,910	30,832	0	111	0	111	0	30,943	0	0	0	870	06/15/2022
312911-4L-1	FHR 1376 Z - CMO/RMBS		12/01/2021	Paydown		34,396	34,396	30,551	34,209	0	186	0	186	0	34,396	0	0	0	1,055	09/15/2022
31292G-EE-2	FH C00133 - RMBS		12/01/2021	Paydown		240	240	245	240	0	0	0	0	0	240	0	0	0	8	05/01/2022
31292G-G5-9	FH C00220 - RMBS		12/01/2021	Paydown		1,028	1,028	1,042	1,034	0	(7)	0	(7)	0	1,028	0	0	0	31	03/01/2023
313398-QA-0	FHR 2335 PZ - CMO/RMBS		12/01/2021	Paydown		21,386	21,386	20,125	21,068	0	319	0	319	0	21,386	0	0	0	462	07/15/2031
313399-TE-7	FHR 2345 PZ - CMO/RMBS		12/01/2021	Paydown		21,082	21,082	19,903	20,768	0	314	0	314	0	21,082	0	0	0	561	08/15/2031
31356M-YA-8	FH D58805 - RMBS		05/17/2021	Paydown		62	62	62	62	0	0	0	0	0	62	0	0	0	1	02/01/2025
31358N-TD-4	FNR 92103 Z - CMO/RMBS		12/01/2021	Paydown		10,211	10,211	8,297	10,172	0	39	0	39	0	10,211	0	0	0	288	06/25/2022
31358R-YP-2	FNR G9265 Z - CMO/RMBS		12/01/2021	Paydown		105,294	105,294	97,650	104,902	0	392	0	392	0	105,294	0	0	0	3,112	11/25/2022
31371F-XS-6	FN 250989 - RMBS		12/01/2021	Paydown		1,309	1,309	1,271	1,277	0	32	0	32	0	1,309	0	0	0	33	07/01/2027
31371G-MR-8	FN 251568 - RMBS		12/01/2021	Paydown		638	638	636	550	0	88	0	88	0	638	0	0	0	14	03/01/2028
31371G-RS-1	FN 251697 - RMBS		12/01/2021	Paydown		92	92	92	92	0	0	0	0	0	92	0	0	0	3	05/01/2028
31371G-VN-7	FN 251821 - RMBS		12/01/2021	Paydown		1,103	1,103	1,069	1,083	0	20	0	20	0	1,103	0	0	0	27	06/01/2028
31371G-Z8-6	FN 251967 - RMBS		12/01/2021	Paydown		304	304	304	303	0	0	0	0	0	304	0	0	0	8	09/01/2028
31371M-RU-3	FN 256199 - RMBS		04/01/2021	Paydown		158	158	164	158	0	0	0	0	0	158	0	0	0	1	04/01/2021
31371N-VM-4	FN 257220 - RMBS		12/01/2021	Paydown		1,100	1,100	1,138	1,113	0	(13)	0	(13)	0	1,100	0	0	0	26	05/01/2023
31374S-ZA-2	FN 323037 - RMBS		12/01/2021	Paydown		261	261	260	240	0	21	0	21	0	261	0	0	0	7	03/01/2028
31374T-V7-1	FN 323838 - RMBS		12/01/2021	Paydown		2,729	2,729	2,503	2,545	0	184	0	184	0	2,729	0	0	0	64	07/01/2029
31376K-EK-8	FN 357538 - RMBS		12/01/2021	Paydown		25,363	25,363	24,182	24,408	0	956	0	956	0	25,363	0	0	0	437	04/01/2034
31379F-PH-1	FN 418124 - RMBS		12/01/2021	Paydown		4,144	4,144	4,018	4,058	0	86	0	86	0	4,144	0	0	0	140	04/01/2028
31379J-RD-0	FN 420884 - RMBS		12/01/2021	Paydown		136	136	136	136	0	0	0	0	0	136	0	0	0	4	04/01/2028
31379W-KY-2	FN 431511 - RMBS		12/01/2021	Paydown		280	280	281	280	0	0	0	0	0	280	0	0	0	7	08/01/2028
31379Y-LK-7	FN 433330 - RMBS		12/01/2021	Paydown		149	149	149	149	0	0	0	0	0	149	0	0	0	4	08/01/2028
31380K-P5-3	FN 442444 - RMBS		12/01/2021	Paydown		99	99	99	99	0	0	0	0	0	99	0	0	0	3	08/01/2028
31380L-KQ-0	FN 443203 - RMBS		12/01/2021	Paydown		116	116	116	116	0	0	0	0	0	116	0	0	0	3	10/01/2028
31380X-KW-1	FN 453109 - RMBS		12/01/2021	Paydown		275	275	275	275	0	0	0	0	0	275	0	0	0	7	01/01/2029
31383W-VV-0	FN 515528 - RMBS		12/01/2021	Paydown		2,585	2,585	2,569	2,568	0	18	0	18	0	2,585	0	0	0	78	09/01/2029
313921-DF-2	FNR 0155B PC - CMO/RMBS		12/01/2021	Paydown		22,216	22,216	22,504	22,306	0	(90)	0	(90)	0	22,216	0	0	0	550	10/25/2031
31396A-2S-2	FHR 3017 TA - CMO/RMBS		12/01/2021	Paydown		67,180	67,180	69,652	68,606	0	(1,427)	0	(1,427)	0	67,180	0	0	0	1,761	08/15/2035
31402D-MP-2	FN 725866 - RMBS		12/01/2021	Paydown		51,887	51,887	50,160	50,718	0	1,169	0	1,169	0	51,887	0	0	0	918	09/01/2034
31404L-JT-8	FN 771674 - RMBS		12/01/2021	Paydown		1,741	1,741	1,728	1,730	0	11	0	11	0	1,741	0	0	0	41	03/01/2034
31409U-VY-8	FN 879131 - RMBS		06/01/2021	Paydown		95	95	98	95	0	0	0	0	0	95	0	0	0	1	06/01/2021
31410G-7D-9	FN 889292 - RMBS		12/01/2021	Paydown		923	923	955	934	0	(12)	0	(12)	0	923	0	0	0	18	04/01/2023
31410T-L2-9	FN 896845 - RMBS		12/01/2021	Paydown		2,490	2,490	2,578	2,506	0	(16)	0	(16)	0	2,490	0	0	0	49	02/01/2022
31410W-BD-9	FN 899236 - RMBS		12/01/2021	Paydown		1,207	1,207	1,239	1,213	0	(6)	0	(6)	0	1,207	0	0	0	20	03/01/2022
31410W-BK-3	FN 899242 - RMBS		01/25/2021	Paydown		127	127	131	127	0	(1)	0	(1)	0	127	0	0	0	1	03/01/2022
31410W-BS-6	FN 899249 - RMBS		09/27/2021	Paydown		3,031	3,031	3,136	3,052	0	(21)	0	(21)	0	3,031	0	0	0	80	04/01/2022
31410W-DU-9	FN 899315 - RMBS		02/25/2021	Paydown		321	321	332	321	0	0	0	0	0	321	0	0	0	2	04/01/2022
31410W-EC-8	FN 899331 - RMBS		12/01/2021	Paydown		2,150	2,150	2,205	2,165	0	(15)	0	(15)	0	2,150	0	0	0	44	05/01/2022
31410W-GJ-1	FN 899401 - RMBS		12/01/2021	Paydown		2,953	2,953	3,056	2,976	0	(23)	0	(23)	0	2,953	0	0	0	60	04/01/2022
31410W-HY-7	FN 899447 - RMBS		12/01/2021	Paydown		739	739	765	746	0	(7)	0	(7)	0	739	0	0	0	16	06/01/2022
31410W-TU-2	FN 899763 - RMBS		12/01/2021	Paydown		2,437	2,437	2,522	2,461	0	(24)	0	(24)	0	2,437	0	0	0	39	07/01/2022
31411B-DA-8	FN 902897 - RMBS		11/26/2021	Paydown		1,075	1,075	1,112	1,079	0	(4)	0	(4)	0	1,075	0	0	0	25	12/01/2021
31411F-WV-2	FN 907060 - RMBS		12/01/2021	Paydown		5,607	5,607	5,752	5,644	0	(37)	0	(37)	0	5,607	0	0	0	102	08/01/2022
31411R-C6-3	FN 912793 - RMBS		12/01/2021	Paydown		6,687	6,687	6,920	6,715	0	(28)	0	(28)	0	6,687	0	0	0	139	03/01/2022
31411V-FY-0	FN 915583 - RMBS		12/01/2021	Paydown		682	682	706	688	0	(6)	0	(6)	0	682	0	0	0	14	04/01/2022

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
31411V-S2-6	FN 915937 - RMBS		12/01/2021	Paydown		678	678	702	683	0	(5)	0	(5)	0	678	0	0	0	13	03/01/2022
31411X-W9-2	FN 917872 - RMBS		12/01/2021	Paydown		5,356	5,356	5,543	5,396	0	(40)	0	(40)	0	5,356	0	0	0	108	05/01/2022
31411Y-SB-0	FN 918614 - RMBS		12/01/2021	Paydown		4,886	4,886	5,056	4,923	0	(37)	0	(37)	0	4,886	0	0	0	93	06/01/2022
31411Y-TL-7	FN 918655 - RMBS		12/01/2021	Paydown		2,393	2,393	2,476	2,413	0	(20)	0	(20)	0	2,393	0	0	0	40	06/01/2022
31411Y-XW-8	FN 918793 - RMBS		12/01/2021	Paydown		865	865	895	873	0	(8)	0	(8)	0	865	0	0	0	15	06/01/2022
31412B-KG-6	FN 920195 - RMBS		12/01/2021	Various		339	339	351	341	0	(2)	0	(2)	0	339	0	0	0	9	12/01/2021
31412L-6X-3	FN 928886 - RMBS		12/01/2021	Paydown		733	733	758	741	0	(9)	0	(9)	0	733	0	0	0	15	11/01/2022
31412L-QM-5	FN 928460 - RMBS		12/01/2021	Paydown		536	536	555	540	0	(4)	0	(4)	0	536	0	0	0	11	06/01/2022
31412M-EW-4	FN 929049 - RMBS		12/01/2021	Paydown		1,194	1,194	1,235	1,206	0	(13)	0	(13)	0	1,194	0	0	0	23	01/01/2023
31412M-HQ-4	FN 929139 - RMBS		12/01/2021	Paydown		438	438	454	443	0	(5)	0	(5)	0	438	0	0	0	9	02/01/2023
31412M-RU-4	FN 929399 - RMBS		12/01/2021	Paydown		233	233	241	236	0	(3)	0	(3)	0	233	0	0	0	5	05/01/2023
31412M-W6-1	FN 929569 - RMBS		12/01/2021	Paydown		5,616	5,616	5,756	5,667	0	(51)	0	(51)	0	5,616	0	0	0	97	06/01/2023
31412M-XK-9	FN 929582 - RMBS		12/01/2021	Paydown		3,179	3,179	3,261	3,210	0	(31)	0	(31)	0	3,179	0	0	0	57	06/01/2023
31412N-AL-0	FN 929811 - RMBS		12/01/2021	Paydown		922	922	954	935	0	(13)	0	(13)	0	922	0	0	0	18	08/01/2023
31412N-M8-6	FN 930183 - RMBS		12/01/2021	Paydown		85	85	88	86	0	(2)	0	(2)	0	85	0	0	0	2	11/01/2023
31412S-6U-4	FN 933883 - RMBS		12/01/2021	Paydown		3,908	3,908	4,006	3,944	0	(35)	0	(35)	0	3,908	0	0	0	75	04/01/2023
31412S-7F-6	FN 933894 - RMBS		12/01/2021	Paydown		3,076	3,076	3,153	3,102	0	(27)	0	(27)	0	3,076	0	0	0	56	04/01/2023
31412S-P6-6	FN 933445 - RMBS		12/01/2021	Paydown		2,962	2,962	3,064	2,991	0	(30)	0	(30)	0	2,962	0	0	0	70	01/01/2023
31412T-7C-1	FN 934791 - RMBS		03/25/2021	Paydown		1,532	1,532	1,572	1,550	0	(18)	0	(18)	0	1,532	0	0	0	13	02/01/2024
31412T-J2-0	FN 934181 - RMBS		12/01/2021	Paydown		218	218	226	222	0	(4)	0	(4)	0	218	0	0	0	4	12/01/2023
31412T-JE-4	FN 934161 - RMBS		12/01/2021	Paydown		362	362	374	369	0	(7)	0	(7)	0	362	0	0	0	8	11/01/2023
31412X-7G-3	FN 938395 - RMBS		11/26/2021	Paydown		902	902	934	910	0	(7)	0	(7)	0	902	0	0	0	19	07/01/2022
31412X-SW-5	FN 938033 - RMBS		12/01/2021	Paydown		4,983	4,983	5,156	5,024	0	(41)	0	(41)	0	4,983	0	0	0	98	07/01/2022
31412X-VR-2	FN 938124 - RMBS		12/01/2021	Paydown		104	104	107	105	0	(1)	0	(1)	0	104	0	0	0	2	07/01/2022
31412Y-G2-2	FN 938617 - RMBS		09/27/2021	Paydown		5,192	5,192	5,373	5,236	0	(44)	0	(44)	0	5,192	0	0	0	148	05/01/2022
31413B-H3-8	FN 940450 - RMBS		06/25/2021	Paydown		98	98	100	99	0	(1)	0	(1)	0	98	0	0	0	1	06/01/2022
31413B-KX-8	FN 940510 - RMBS		12/01/2021	Paydown		2,334	2,334	2,393	2,346	0	(11)	0	(11)	0	2,334	0	0	0	40	07/01/2022
31413B-N6-4	FN 940613 - RMBS		12/01/2021	Paydown		715	715	740	720	0	(5)	0	(5)	0	715	0	0	0	14	08/01/2022
31413B-X8-9	FN 940903 - RMBS		12/01/2021	Paydown		4,922	4,922	5,096	4,957	0	(35)	0	(35)	0	4,922	0	0	0	90	06/01/2022
31413C-C4-9	FN 941191 - RMBS		12/01/2021	Paydown		10,435	10,435	10,798	10,544	0	(109)	0	(109)	0	10,435	0	0	0	214	11/01/2022
31413D-BN-6	FN 942045 - RMBS		12/01/2021	Paydown		495	495	512	498	0	(3)	0	(3)	0	495	0	0	0	10	07/01/2022
31413F-2N-1	FN 944581 - RMBS		12/01/2021	Paydown		287	287	297	290	0	(3)	0	(3)	0	287	0	0	0	6	07/01/2022
31413G-D6-4	FN 944825 - RMBS		12/01/2021	Paydown		45	45	46	45	0	(1)	0	(1)	0	45	0	0	0	1	12/01/2022
31413G-EX-4	FN 944850 - RMBS		12/01/2021	Paydown		1,678	1,678	1,719	1,694	0	(16)	0	(16)	0	1,678	0	0	0	31	03/01/2023
31413H-6V-5	FN 946484 - RMBS		12/01/2021	Paydown		3,284	3,284	3,398	3,317	0	(33)	0	(33)	0	3,284	0	0	0	66	09/01/2022
31413H-V6-2	FN 946237 - RMBS		12/01/2021	Paydown		8,104	8,104	8,385	8,176	0	(72)	0	(72)	0	8,104	0	0	0	194	09/01/2022
31413K-7B-1	FN 948290 - RMBS		10/25/2021	Paydown		372	372	385	376	0	(4)	0	(4)	0	372	0	0	0	11	07/01/2022
31413M-EA-1	FN 949329 - RMBS		04/26/2021	Paydown		229	229	237	233	0	(4)	0	(4)	0	229	0	0	0	3	08/01/2022
31413M-HG-5	FN 949431 - RMBS		12/01/2021	Paydown		142	142	146	144	0	(1)	0	(1)	0	142	0	0	0	2	04/01/2023
31413M-HK-6	FN 949434 - RMBS		12/01/2021	Paydown		1,452	1,452	1,490	1,464	0	(12)	0	(12)	0	1,452	0	0	0	24	05/01/2023
31413M-HV-2	FN 949444 - RMBS		12/01/2021	Paydown		2,349	2,349	2,408	2,370	0	(21)	0	(21)	0	2,349	0	0	0	46	05/01/2023
31413T-U4-2	FN 955203 - RMBS		12/01/2021	Paydown		10,306	10,305	10,670	10,458	0	(153)	0	(153)	0	10,305	0	0	0	195	12/01/2022
31414A-BU-5	FN 960051 - RMBS		12/01/2021	Paydown		4,960	4,960	5,133	5,021	0	(61)	0	(61)	0	4,960	0	0	0	81	02/01/2023
31414A-ZT-2	FN 960754 - RMBS		12/01/2021	Paydown		1,139	1,139	1,179	1,150	0	(11)	0	(11)	0	1,139	0	0	0	23	01/01/2023
31414B-4C-1	FN 961719 - RMBS		12/01/2021	Paydown		2,672	2,672	2,739	2,697	0	(25)	0	(25)	0	2,672	0	0	0	56	02/01/2023
31414C-2S-6	FN 962585 - RMBS		12/01/2021	Paydown		8,028	8,028	8,229	8,098	0	(70)	0	(70)	0	8,028	0	0	0	113	04/01/2023
31414C-LE-6	FN 962125 - RMBS		12/01/2021	Paydown		718	718	743	726	0	(8)	0	(8)	0	718	0	0	0	15	03/01/2023
31414C-X9-4	FN 962504 - RMBS		12/01/2021	Paydown		6,655	6,655	6,821	6,712	0	(57)	0	(57)	0	6,655	0	0	0	132	04/01/2023
31414C-XQ-6	FN 962487 - RMBS		12/01/2021	Paydown		5,242	5,242	5,373	5,283	0	(40)	0	(40)	0	5,242	0	0	0	84	04/01/2023
31414D-DG-8	FN 962803 - RMBS		12/01/2021	Paydown		1,401	1,401	1,436	1,412	0	(12)	0	(12)	0	1,401	0	0	0	25	05/01/2023
31414D-J8-0	FN 962987 - RMBS		12/01/2021	Paydown		5,196	5,196	5,326	5,237	0	(41)	0	(41)	0	5,196	0	0	0	83	05/01/2023
31414E-EG-5	FN 963735 - RMBS		12/01/2021	Paydown		10,483	10,483	10,745	10,563	0	(80)	0	(80)	0	10,483	0	0	0	175	06/01/2023
31414E-MW-1	FN 963973 - RMBS		12/01/2021	Paydown		1,675	1,675	1,734	1,696	0	(21)	0	(21)	0	1,675	0	0	0	32	06/01/2023
31414F-UT-6	FN 965094 - RMBS		12/01/2021	Paydown		2,236	2,236	2,314	2,283	0	(47)	0	(47)	0	2,236	0	0	0	45	09/01/2023
31414H-HQ-3	FN 966539 - RMBS		12/01/2021	Paydown		8,612	8,612	8,917	8,682	0	(70)	0	(70)	0	8,612	0	0	0	189	10/01/2022
31414H-X8-5	FN 967003 - RMBS		12/01/2021	Paydown		6,020	6,020	6,233	6,084	0	(64)	0	(64)	0	6,020	0	0	0	122	12/01/2022
31414L-3Y-2	FN 969815 - RMBS		12/01/2021	Paydown		14,153	14,153	14,507	14,313	0	(160)	0	(160)	0	14,153	0	0	0	258	02/01/2023
31414M-B2-1	FN 969957 - RMBS		12/01/2021	Paydown		3,851	3,851	3,948	3,881	0	(29)	0	(29)	0	3,851	0	0	0	69	04/01/2023

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
31414M-CJ-3	FN 969973 - RMBS		12/01/2021	Paydown		2,407	2,407	2,467	2,423	0	(16)	0	(16)	0	2,407	0	0	0	47	04/01/2023
31414N-UT-9	FN 971394 - RMBS		12/01/2021	Paydown		171	171	177	173	0	(2)	0	(2)	0	171	0	0	0	4	05/01/2023
31414Q-X2-8	FN 973297 - RMBS		12/01/2021	Paydown		33,639	33,639	34,511	33,945	0	(305)	0	(305)	0	33,639	0	0	0	510	03/01/2023
31414R-FH-3	FN 973668 - RMBS		12/01/2021	Paydown		8,049	8,049	8,334	8,149	0	(101)	0	(101)	0	8,049	0	0	0	173	03/01/2023
31414S-LS-0	FN 974737 - RMBS		12/01/2021	Paydown		2,411	2,411	2,472	2,435	0	(24)	0	(24)	0	2,411	0	0	0	50	04/01/2023
31414S-NB-5	FN 974786 - RMBS		12/01/2021	Paydown		1,183	1,183	1,212	1,193	0	(10)	0	(10)	0	1,183	0	0	0	21	04/01/2023
31414S-XL-2	FN 975083 - RMBS		12/01/2021	Paydown		10,120	10,120	10,373	10,214	0	(95)	0	(95)	0	10,120	0	0	0	144	05/01/2023
31414T-A7-6	FN 975330 - RMBS		12/01/2021	Paydown		1,568	1,568	1,607	1,584	0	(16)	0	(16)	0	1,568	0	0	0	26	05/01/2023
31414U-G5-1	FN 976420 - RMBS		12/01/2021	Paydown		1,989	1,989	2,039	2,007	0	(18)	0	(18)	0	1,989	0	0	0	34	03/01/2023
31414U-NY-0	FN 976607 - RMBS		12/01/2021	Paydown		3,724	3,724	3,854	3,778	0	(54)	0	(54)	0	3,724	0	0	0	75	04/01/2023
31414U-UP-1	FN 976790 - RMBS		12/01/2021	Paydown		3,949	3,949	4,086	3,990	0	(41)	0	(41)	0	3,949	0	0	0	80	04/01/2023
31414V-CK-0	FN 977174 - RMBS		12/01/2021	Paydown		211	211	219	215	0	(3)	0	(3)	0	211	0	0	0	4	02/01/2023
31415A-W2-3	FN 981365 - RMBS		12/01/2021	Paydown		5,810	5,810	5,955	5,857	0	(47)	0	(47)	0	5,810	0	0	0	93	04/01/2023
31415B-JN-0	FN 981869 - RMBS		12/01/2021	Paydown		51	51	52	51	0	(1)	0	(1)	0	51	0	0	0	1	07/01/2023
31415B-R3-5	FN 982106 - RMBS		12/01/2021	Paydown		4,666	4,666	4,831	4,736	0	(70)	0	(70)	0	4,666	0	0	0	101	05/01/2023
31415B-T3-3	FN 982170 - RMBS		12/01/2021	Paydown		141	141	146	143	0	(2)	0	(2)	0	141	0	0	0	3	06/01/2023
31415L-EB-9	FN 983130 - RMBS		12/01/2021	Paydown		142	142	146	144	0	(2)	0	(2)	0	142	0	0	0	3	05/01/2023
31415L-VX-2	FN 983630 - RMBS		12/01/2021	Paydown		1,356	1,356	1,391	1,373	0	(17)	0	(17)	0	1,356	0	0	0	27	05/01/2023
31415M-5T-8	FN 984758 - RMBS		12/01/2021	Paydown		605	605	620	608	0	(3)	0	(3)	0	605	0	0	0	11	06/01/2023
31415M-FQ-3	FN 984075 - RMBS		12/01/2021	Paydown		870	870	892	880	0	(9)	0	(9)	0	870	0	0	0	16	06/01/2023
31415M-ZE-8	FN 984641 - RMBS		12/01/2021	Paydown		8,026	8,026	8,309	8,134	0	(109)	0	(109)	0	8,026	0	0	0	143	06/01/2023
31415P-HR-2	FN 985040 - RMBS		12/01/2021	Paydown		418	418	432	424	0	(6)	0	(6)	0	418	0	0	0	8	06/01/2023
31415Q-N6-9	FN 986113 - RMBS		12/01/2021	Paydown		4,057	4,057	4,198	4,097	0	(40)	0	(40)	0	4,057	0	0	0	82	09/01/2023
31415Q-RX-6	FN 986202 - RMBS		12/01/2021	Paydown		6,492	6,492	6,655	6,566	0	(74)	0	(74)	0	6,492	0	0	0	118	07/01/2023
31415R-VE-1	FN 987213 - RMBS		04/26/2021	Paydown		1,630	1,630	1,687	1,651	0	(21)	0	(21)	0	1,630	0	0	0	25	07/01/2023
31415S-HS-4	FN 987741 - RMBS		12/01/2021	Paydown		13,062	13,062	13,516	13,235	0	(173)	0	(173)	0	13,062	0	0	0	306	08/01/2023
31415S-MP-4	FN 987866 - RMBS		12/01/2021	Paydown		4,480	4,480	4,636	4,555	0	(75)	0	(75)	0	4,480	0	0	0	84	08/01/2023
31415S-VB-5	FN 988110 - RMBS		12/01/2021	Paydown		87	87	90	89	0	(2)	0	(2)	0	87	0	0	0	2	08/01/2023
31415T-A2-6	FN 988425 - RMBS		12/01/2021	Paydown		624	624	645	632	0	(9)	0	(9)	0	624	0	0	0	13	10/01/2023
31415T-S6-8	FN 988941 - RMBS		12/01/2021	Paydown		472	472	488	479	0	(7)	0	(7)	0	472	0	0	0	11	09/01/2023
31415V-XQ-3	FN 990887 - RMBS		12/01/2021	Paydown		1,083	1,083	1,120	1,105	0	(22)	0	(22)	0	1,083	0	0	0	22	09/01/2023
31416A-5M-8	FN 994652 - RMBS		12/01/2021	Paydown		1,725	1,725	1,784	1,758	0	(34)	0	(34)	0	1,725	0	0	0	35	12/01/2023
31416A-VD-9	FN 994412 - RMBS		12/01/2021	Paydown		2,778	2,778	2,876	2,840	0	(63)	0	(63)	0	2,778	0	0	0	56	11/01/2023
31416B-4L-9	FN 995527 - RMBS		12/01/2021	Paydown		39,829	39,829	40,825	40,244	0	(415)	0	(415)	0	39,829	0	0	0	732	09/01/2023
31416J-FK-2	FN AA1069 - RMBS		12/01/2021	Paydown		5,465	5,465	5,659	5,576	0	(111)	0	(111)	0	5,465	0	0	0	121	12/01/2023
358266-BY-9	FRESNO CNTY CALIF PENSION OBLIG		08/15/2021	Maturity @ 100.00		6,800,000	6,800,000	2,311,425	6,538,613	0	261,387	0	261,387	0	6,800,000	0	0	0	0	08/15/2021
45200F-CE-7	ILLINOIS FIN AUTH REV		06/02/2021	Call @ 100.00		360,000	360,000	360,000	360,013	0	0	0	0	0	360,012	0	(12)	(12)	22,630	07/01/2033
485106-CN-6	KANSAS CITY MO SPL OBLIG		04/01/2021	Call @ 100.00		10,000	10,000	9,415	9,572	0	4	0	4	0	9,576	0	424	424	392	04/01/2040
68189T-BA-3	OMAHA NEB SPL OBLIG		02/01/2021	Call @ 100.00		1,190,000	1,190,000	1,190,000	1,190,000	0	0	0	0	0	1,190,000	0	0	0	38,080	02/01/2026
744434-CW-9	PUBLIC PWR GENERATION AGY NEB REV		01/04/2021	Call @ 100.00		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	9,777	01/01/2041
76116E-FX-3	RESOLUTION FUNDING CORP		01/15/2021	Maturity @ 100.00		757,000	757,000	76,601	754,700	0	2,300	0	2,300	0	757,000	0	0	0	0	01/15/2021
76116E-FY-1	RESOLUTION FUNDING CORP		07/15/2021	Maturity @ 100.00		2,600,000	2,600,000	217,204	2,486,426	0	113,574	0	113,574	0	2,600,000	0	0	0	0	07/15/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						34,056,828	32,956,298	25,226,731	32,567,572	0	449,941	0	449,941	0	33,017,513	0	1,039,315	1,039,315	691,837	XXX
000366-AA-2	AASET 2017-1 A - ABS		12/13/2021	Various		818,090	900,872	900,867	900,871	0	0	0	0	0	900,871	0	(82,781)	(82,781)	34,742	05/16/2042
00028#-AA-2	ATLAS AIR WORLDWIDE HOLDINGS ABS - ABS		12/15/2021	Paydown		2,044,083	2,044,083	2,044,083	2,044,083	0	0	0	0	0	2,044,083	0	0	0	20,391	05/15/2025
00083Y-AA-3	ACC GROUP HSG LLC		07/15/2021	Paydown		10,719	10,719	10,719	10,719	0	0	0	0	0	10,719	0	0	0	513	07/15/2054
00101J-AF-3	ADT SECURITY CORP		08/30/2021	Call @ 100.00		5,137,500	5,000,000	4,989,037	4,997,910	0	921	0	921	0	4,998,831	0	1,169	1,169	250,663	07/15/2022
001406-AA-5	DCAL 2015 A1 - ABS	D	01/14/2021	Various		366,622	493,564	382,832	382,832	0	132	0	132	0	382,964	0	(16,341)	(16,341)	1,964	02/15/2040
001118-AA-2	AES HAWAII INC		12/30/2021	Paydown		457,000	457,000	457,000	457,000	0	0	0	0	0	457,000	0	0	0	13,757	06/30/2022
00206R-40-9	AT&T INC		09/30/2021	Adjustment		0	0	195,134	0	0	0	0	0	0	0	0	0	0	5,449	08/01/2067
00164V-AD-5	AMC NETWORKS INC		01/26/2021	PERSHING LLC		1,545,000	1,500,000	1,508,750	1,502,126	0	(24)	0	(24)	0	1,502,101	0	24,149	24,149	58,229	04/01/2024
00256D-AB-8	AASET 2019-1 B - ABS		09/15/2021	Paydown		13,628	13,628	13,628	13,628	0	0	0	0	0	13,628	0	0	0	506	05/15/2039
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC		03/17/2021	Call @ 100.00		750,000	750,000	760,412	750,264	0	(264)	0	(264)	0	750,000	0	0	0	24,844	02/15/2023
00791A-AA-8	AECORN LLC - ABS		06/19/2021	Redemption @ 100.00		302,553	302,553	302,553	302,553	0	0	0	0	0	302,553	0	0	0	209	12/19/2065
00774C-AB-3	AECOM		11/16/2021	Various		3,580,938	3,250,000	3,286,750	3,278,221	0	(3,433)	0	(3,433)	0	3,274,788	0	306,150	306,150	195,476	03/15/2027
009325-AE-1	ACBN 2003-A E - ABS		03/24/2021	Paydown		28,863	28,863	28,935	28,864	0	(1)	0	(1)	0	28,863	0	0	0	1,010	09/20/2022
009089-AB-9	AIR CANADA 2013-1 PASS THROUGH TRUST - A	C	05/15/2021	Maturity @ 100.00		462,222	462,222	481,289	471,289	0	(9,067)	0	(9,067)	0	462,222	0	0	0	12,422	11/15/2022

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
009349-AR-2	ALS 2016-1 D1 - ABS	C	12/15/2021	Paydown		(131,726)	(131,726)	(131,726)	(131,726)	0	0	0	0	0	(131,726)	0	0	0	(61)	12/15/2041
00914A-AG-7	AIR LEASE CORP		11/15/2021	BARCLAYS CAPITAL INC		4,048,960	4,000,000	3,916,160	3,923,081	0	6,589	0	6,589	0	3,929,670	0	119,290	119,290	155,333	02/01/2030
009349-AX-9	ALS 2016-1 AR - ABS	D	12/15/2021	Paydown		156,883	167,410	162,350	156,883	0	5,061	0	5,061	0	167,410	0	(10,527)	(10,527)	4,877	05/15/2034
009158-AR-7	AIR PRODUCTS AND CHEMICALS INC		11/03/2021	Maturity @ 100.00		5,000,000	5,000,000	4,997,000	4,999,713	0	287	0	287	0	5,000,000	0	0	0	150,000	11/03/2021
01448Y-AB-9	ALESC VII A1B - CDO		06/09/2021	Various		134,312	134,640	125,888	125,891	0	268	0	268	0	126,159	0	8,153	8,153	403	07/23/2035
009280-AN-1	AIRCASTLE LTD		07/29/2021	Call @ 100.00		256,657	250,000	273,750	255,252	0	(2,675)	0	(2,675)	0	252,577	0	(2,577)	(2,577)	19,834	02/15/2022
01448Y-AC-7	ALESC VII A2 - CDO		06/09/2021	Stifel, Nicolaus & Co., Inc.		249,375	250,000	230,313	228,521	0	457	0	457	0	228,978	0	20,397	20,397	898	07/23/2035
00928Q-AQ-4	AIRCASTLE LTD		11/15/2021	BNP PARIBAS SECURITIES CORP.		526,335	500,000	511,210	505,721	0	(1,529)	0	(1,529)	0	504,191	0	22,144	22,144	21,542	05/01/2024
01449W-AB-2	ALESC X A2A - CDO		05/12/2021	MLPFS INC FIXED INCOME		837,495	1,006,000	795,746	796,062	0	4,126	0	4,126	0	800,188	0	37,307	37,307	2,886	09/23/2036
013092-AG-6	ALBERTSONS COMPANIES INC		11/08/2021	CITIGROUP GLOBAL MARKETS INC.		1,005,000	1,000,000	995,000	995,013	0	481	0	481	0	995,494	0	9,506	9,506	41,806	03/15/2029
01450A-AC-4	ALESC XI B - CDO		10/28/2021	PERSHING LLC		1,521,046	2,014,631	1,541,193	1,535,101	0	17,193	0	17,193	0	1,552,294	0	(31,248)	(31,248)	13,747	12/23/2036
021345-AA-1	ALTA WIND HOLDINGS LLC - ABS		12/30/2021	Paydown		192,594	192,594	192,565	192,565	0	29	0	29	0	192,594	0	0	0	4,885	06/30/2035
02124T-AA-1	QATAR AIRWAYS		11/17/2021	Paydown		54,161	54,161	53,824	0	0	337	0	337	0	54,161	0	0	0	599	05/14/2031
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		05/27/2021	Call @ 100.00		1,286,725	1,250,000	1,250,890	1,249,541	0	80	0	80	0	1,249,621	0	379	379	75,892	05/15/2026
023650-AH-7	AAL 2001-1 G - ABS		04/02/2021	Maturity @ 100.00		130,669	130,669	138,509	131,067	0	(397)	0	(397)	0	130,669	0	0	0	4,639	10/02/2022
02554C-AF-6	AMERICAN EAGLE NORTHWEST LLC		12/15/2021	Call @ 100.00		925,000	925,000	925,000	925,000	0	0	0	0	0	925,000	0	0	0	27,882	12/15/2028
02380#-AA-0	LCC 2012-1 BR - ABS		10/01/2021	Paydown		165,667	118,333	118,333	118,333	0	0	0	0	0	118,333	0	47,333	47,333	3,968	10/01/2024
031162-BN-9	AMGEN INC		12/29/2021	Call @ 100.00		5,061,600	5,000,000	4,976,750	4,996,288	0	2,802	0	2,802	0	4,999,091	0	909	909	265,005	05/15/2022
03766#-AA-2	AASET 2014-1 AR - ABS		12/15/2021	Paydown		120,832	120,832	120,832	120,832	0	0	0	0	0	120,832	0	0	0	2,375	01/15/2043
03674X-AF-3	ANTERO RESOURCES CORP		06/01/2021	Call @ 100.00		962,000	962,000	990,254	965,130	0	(3,130)	0	(3,130)	0	962,000	0	0	0	27,056	06/01/2023
03789X-AE-8	DIN 2019-1 A22 - RMBS		09/05/2021	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	266	06/07/2049
037735-CR-6	APPALACHIAN POWER CO		03/30/2021	Maturity @ 100.00		5,000,000	5,000,000	4,986,050	5,000,000	0	0	0	0	0	5,000,000	0	0	0	115,000	03/30/2021
04035G-AA-3	ARIEL HLDGS LTD	C	08/26/2021	INTERNAL TRADE NO BROKER		788,526	821,000	803,554	805,718	0	594	0	594	0	806,312	0	(17,785)	(17,785)	19,272	09/15/2037
037833-BS-8	APPLE INC		01/28/2021	Call @ 100.00		6,000,000	6,000,000	6,074,590	6,002,287	0	(2,297)	0	(2,297)	0	5,999,989	0	11	11	58,125	02/23/2021
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		09/27/2021	Call @ 111.30		189,215	170,000	169,652	169,865	0	27	0	27	0	169,891	0	19,324	19,324	9,190	07/01/2024
039524-AA-1	ARCHES BUYER INC		11/08/2021	FLOW TRADERS U.S. INSTITUTIONAL TRA		507,100	500,000	500,000	500,000	0	0	0	0	0	500,000	0	7,100	7,100	19,833	06/01/2028
04650U-AA-6	AT FDG NT ISSUER LLC - ABS		12/23/2021	Paydown		234,215	234,215	234,215	234,215	0	0	0	0	0	234,215	0	0	0	9,311	09/23/2027
044209-AF-1	ASHLAND LLC		09/01/2021	Call @ 100.00		117,484	113,000	111,870	112,667	0	138	0	138	0	112,805	0	195	195	10,105	08/15/2022
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS LLC - ABS		12/01/2021	Paydown		7,699	7,699	7,699	7,699	0	0	0	0	0	7,699	0	0	0	312	12/01/2050
05541V-AE-6	BG ENERGY CAPITAL PLC	C	10/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,960,500	4,996,278	0	3,722	0	3,722	0	5,000,000	0	0	0	200,000	10/15/2021
05400E-AB-0	AVOLON AEROSPACE FDG 10 LTD - ABS	C	04/01/2021	Redemption @ 100.00		1,328,469	1,328,469	1,328,469	1,328,469	0	0	0	0	0	1,328,469	0	0	0	12,920	03/31/2022
05565E-AF-2	BMW US CAPITAL LLC		04/11/2021	Maturity @ 100.00		12,000,000	12,000,000	11,998,330	11,999,900	0	100	0	100	0	12,000,000	0	0	0	120,000	04/11/2021
054969-AA-8	BFNS 191 D - CDO	C	07/12/2021	Paydown		4,685,000	4,685,000	4,730,319	4,674,900	0	10,100	0	10,100	0	4,685,000	0	0	0	179,462	03/25/2030
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE I		10/01/2021	Paydown		321,480	321,480	321,480	321,480	0	0	0	0	0	321,480	0	0	0	12,859	10/01/2031
05568B-AA-6	BNSF RAILWAY CO - ABS		07/15/2021	Paydown		32,725	32,725	32,659	32,702	0	23	0	23	0	32,725	0	0	0	937	01/15/2024
07274E-AF-0	BAYER US FINANCE LLC		10/08/2021	Maturity @ 100.00		3,000,000	3,000,000	3,011,160	3,001,370	0	(1,370)	0	(1,370)	0	3,000,000	0	0	0	90,000	10/08/2021
05580N-AA-4	BRAD 2014-1 A - ABS		04/15/2021	Paydown		228,252	228,252	228,252	228,252	0	0	0	0	0	228,252	0	0	0	1,002	03/12/2026
075887-BK-4	BECTON DICKINSON AND CO		09/10/2021	Call @ 100.00		2,084,920	2,000,000	1,998,505	1,999,549	0	184	0	184	0	1,999,732	0	268	268	153,120	03/01/2023
05580N-AC-0	BRAD 2014-1 B - ABS		03/12/2021	Paydown		151,917	151,917	151,917	151,917	0	0	0	0	0	151,917	0	0	0	35,763	03/12/2026
08576P-AA-9	BERRY GLOBAL INC		05/28/2021	Call @ 100.00		155,420	152,000	149,910	150,482	0	113	0	113	0	150,595	0	1,405	1,405	4,782	02/15/2026
058931-AK-2	BAFC 2006-3 4A3 - CMO/RMBS		12/01/2021	Paydown		98,545	98,545	69,484	69,573	0	28,973	0	28,973	0	98,545	0	0	0	3,083	03/25/2036
095370-AB-8	BLUE CUBE SPINCO LLC		01/06/2021	GOLDMAN		170,482	166,000	188,504	169,646	0	(35)	0	(35)	0	169,611	0	871	871	3,732	10/15/2023
05949Q-AM-7	BAFC 2006-2 2A6 - CMO/RMBS		12/01/2021	Paydown		197,423	203,722	136,494	147,459	0	56,263	0	56,263	0	203,722	0	(6,299)	(6,299)	5,274	03/25/2036
097751-BF-7	BOMBARDIER INC	C	09/13/2021	Call @ 100.00		268,313	250,000	221,250	239,346	0	3,486	0	3,486	0	242,832	0	7,168	7,168	36,093	01/15/2023
05949Q-BR-5	BAFC 2006-2 6A4 - CMO/RMBS		12/01/2021	Paydown		98,756	101,072	68,331	72,103	0	28,969	0	28,969	0	101,072	0	(2,317)	(2,317)	4,793	03/25/2036
097751-BM-2	BOMBARDIER INC	C	12/09/2021	MARKETAXESS		794,720	779,000	677,758	719,661	0	11,623	0	11,623	0	731,285	0	63,435	63,435	72,707	03/15/2025
05949T-AX-7	BAFC 2006-1 123 - CMO/RMBS		12/01/2021	Paydown		48,580	48,580	45,817	45,185	0	3,395	0	3,395	0	48,580	0	0	0	1,212	01/25/2036
103304-BM-2	BOYD GAMING CORP		06/09/2021	Call @ 100.00		593,331	575,000	594,023	584,627	0	(644)	0	(644)	0	583,983	0	(8,983)	(8,983)	43,583	04/01/2026
084423-60-7	W R BERKLEY CORP		06/01/2021	Call @ 25.00		415,000	415,000	406,454	403,263	0	(222)	0	(222)	0	403,040	0	11,960	11,960	11,931	06/01/2056
103304-BQ-3	BOYD GAMING CORP		06/09/2021	Call @ 100.00		519,966	500,000	498,758	499,067	0	101	0	101	0	499,168	0	832	832	44,466	08/15/2026
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	C	10/07/2021	Paydown		54,883	54,883	54,883	54,883	0	0	0	0	0	54,883	0	0	0	1,407	04/07/2027
110122-DA-3	BRISTOL-MYERS SQUIBB CO		02/25/2021	Call @ 100.00		6,493,784	6,000,000	5,989,005	5,990,517	0	723	0	723	0	5,991,240	0	8,760	8,760	664,673	08/15/2023
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC		11/23/2021	TENDER/PURCHASE OFFER		94,339	82,000	65,268	65,686	0	227	0	227	0	65,913	0	28,426	28,426	3,576	06/22/2047

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
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	12/20/2021	Paydown		618,975	618,975	618,975	618,975	0	0	0	0	0	618,975	0	0	0	12,535	12/20/2025
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	12/20/2021	Paydown		123,795	123,795	123,795	123,795	0	0	0	0	0	123,795	0	0	0	3,599	12/20/2025
12495*-AA-5	LEE MEM HEALTH SYS FL - ABS		12/10/2021	Paydown		294,853	294,853	360,432	329,849	0	(34,996)	0	(34,996)	0	294,853	0	0	0	7,660	01/10/2034
12479M-AH-1	CBCI 2016-1 A - ABS		10/15/2021	Paydown		64,602	64,602	64,602	64,602	0	0	0	0	0	64,602	0	0	0	1,776	07/15/2046
12505F-AD-3	OUTFRONT MEDIA CAPITAL LLC		02/16/2021	Call @ 100.00		60,563	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,416	02/15/2024
12479R-AB-3	CAUTO 2014-1 A - ABS		08/16/2021	Paydown		738,914	738,914	738,469	738,842	0	72	0	72	0	738,914	0	0	0	18,007	10/17/2044
125523-AF-7	CIGNA CORP		03/18/2021	Call @ 100.00		1,477,359	1,372,000	1,371,406	1,371,601	0	48	0	48	0	1,371,649	0	351	351	78,027	07/15/2023
124860-CB-1	CBASS 1999-3 A - RMBS		12/01/2021	Paydown		3,958	5,498	5,389	3,411	2,056	31	0	2,087	0	5,498	0	(1,539)	(1,539)	205	02/03/2029
12523-BR-0	CIGNA CORP		03/18/2021	Call @ 100.00		5,845,040	5,670,000	5,728,025	5,711,417	0	(7,446)	0	(7,446)	0	5,703,971	0	(33,971)	(33,971)	305,875	02/15/2022
12502Y-AP-8	CCRIN 2012 C - ABS	C	12/10/2021	Paydown		107,143	107,143	107,143	107,143	0	0	0	0	0	107,143	0	0	0	2,757	07/11/2022
12594K-AA-0	CNH INDUSTRIAL NV	C	10/01/2021	Unknown		1,034,388	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	34,388	34,388	50,750	08/15/2023
12549R-AG-8	CIFC 143RR ER2 - CDO		04/28/2021	CITIGROUP GLOBAL MARKETS INC.		1,011,330	1,020,000	979,200	974,969	0	1,247	0	1,247	0	976,216	0	35,114	35,114	34,009	10/22/2031
126307-AU-1	CSC HOLDINGS LLC		04/29/2021	PERSHING LLC		514,350	500,000	499,683	499,759	0	42	0	42	0	499,802	0	14,548	14,548	12,604	05/15/2026
12559Q-AD-4	CITM 071 2A3 - RMBS		12/27/2021	Paydown		248,099	248,099	225,150	241,643	0	6,456	0	6,456	0	248,099	0	0	0	2,073	10/25/2037
12640B-GV-9	CSX CORP		03/01/2021	Call @ 100.00		7,000,000	7,000,000	6,964,930	6,998,226	0	693	0	693	0	6,998,919	0	1,081	1,081	74,375	06/01/2021
12635X-AA-3	CSCN 1 A - CDO		12/21/2021	Various		886,996	802,036	750,529	755,381	0	25,536	0	25,536	0	780,917	0	21,119	21,119	96,235	04/01/2056
12641D-LM-9	CSX TRANSPORTATION INC - ABS		07/15/2021	Paydown		142,909	142,909	142,909	142,909	0	0	0	0	0	142,909	0	0	0	8,933	01/15/2023
12635X-AB-1	CSCN 1 B - CDO		12/21/2021	Various		774,390	591,513	591,513	591,513	0	0	0	0	0	591,513	0	0	0	192,235	04/01/2056
12645B-AD-0	CTR PARTNERSHIP LP		07/01/2021	Call @ 100.00		1,539,375	1,500,000	1,531,875	1,514,865	0	(1,512)	0	(1,512)	0	1,513,353	0	(13,353)	(13,353)	85,313	06/01/2025
12641D-LM-9	CSX TRANSPORTATION INC - ABS		07/15/2021	Paydown		28,582	28,582	28,582	28,582	0	0	0	0	0	28,582	0	0	0	1,787	01/15/2023
131347-CK-0	CALPINE CORP		12/29/2021	Call @ 100.00		53,365	52,000	52,000	52,000	0	0	0	0	0	52,000	0	0	0	3,542	06/01/2026
12646W-AB-0	CSMC 2013-IVR2 A8 - CMO/RMBS		08/25/2021	Paydown		40,215	40,215	39,562	39,972	0	243	0	243	0	40,215	0	0	0	408	04/27/2043
14155#-AB-6	CARDINALS BALLPARK LLC		09/30/2021	Paydown		380,525	380,525	380,525	380,525	0	0	0	0	0	380,525	0	0	0	16,545	09/30/2027
12665U-AA-2	CVS HEALTH CORP - ABS		12/10/2021	Paydown		27,573	27,573	28,676	28,314	0	(742)	0	(742)	0	27,573	0	0	0	690	01/10/2036
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC		02/22/2021	Call @ 100.00		512,190	500,000	510,000	506,144	0	(148)	0	(148)	0	505,996	0	(5,996)	(5,996)	26,883	01/15/2026
126673-QR-6	CWHEL 2004-S A - RMBS		12/15/2021	Paydown		100,490	100,490	72,981	91,034	0	9,455	0	9,455	0	100,490	0	0	0	178	02/15/2030
15089Q-AC-8	CELANESE US HOLDINGS LLC		06/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,087,500	1,006,852	0	(6,852)	0	(6,852)	0	1,000,000	0	0	0	29,375	06/15/2021
126685-AD-8	CWHEL 2005-C 2A - RMBS		12/15/2021	Paydown		11,852	11,852	9,381	10,573	0	1,279	0	1,279	0	11,852	0	0	0	20	07/15/2035
15135B-AJ-0	CENTENE CORP		02/18/2021	Call @ 100.00		1,538,775	1,500,000	1,529,055	1,514,210	0	(403)	0	(403)	0	1,513,807	0	(13,807)	(13,807)	80,931	01/15/2025
12717B-AA-5	CTL - CVS PASS-THROUGH TRUST		12/10/2021	Paydown		61,390	61,390	61,390	61,390	0	0	0	0	0	61,390	0	0	0	1,227	11/10/2041
15135B-AM-3	CENTENE CORP		08/16/2021	Call @ 100.00		780,233	750,000	772,500	766,777	0	(1,606)	0	(1,606)	0	765,171	0	(15,171)	(15,171)	70,545	08/15/2026
14069B-AA-2	CPMRK 2007A A1 - CMBS/RMBS		12/10/2021	Paydown		6,773	6,773	6,113	6,090	0	683	0	683	0	6,773	0	0	0	213	02/10/2052
15137T-AA-8	CENTENE CORP		08/13/2021	Call @ 100.00		260,078	250,000	252,500	251,627	0	(153)	0	(153)	0	251,475	0	(1,475)	(1,475)	19,484	06/01/2026
14070E-AA-3	CAPMARK MILITARY HSG TR XXXIX - CMBS		11/10/2021	Paydown		12,606	12,606	14,203	14,081	0	(1,476)	0	(1,476)	0	12,606	0	0	0	439	07/10/2055
156504-AH-5	CENTURY COMMUNITIES INC		09/02/2021	Call @ 100.00		1,286,725	1,250,000	1,274,375	1,267,371	0	(2,429)	0	(2,429)	0	1,264,942	0	(14,942)	(14,942)	119,750	07/15/2025
14070E-AA-3	CPMRK 2008A-1A A1A - RMBS		12/10/2021	Paydown		1,187	1,187	1,338	1,326	0	(139)	0	(139)	0	1,187	0	0	0	82	07/10/2055
15723R-AC-8	COLFAX CORP		04/26/2021	Call @ 100.00		131,905	124,000	130,278	128,728	0	(207)	0	(207)	0	128,521	0	(4,521)	(4,521)	6,289	02/15/2026
14070R-AA-4	CPMRK 2008-LACK A1 - CMBS		11/10/2021	Paydown		5,073	5,073	5,070	5,071	0	3	0	3	0	5,073	0	0	0	183	12/10/2053
159864-AC-1	CHARLES RIVER LABORATORIES INTERNATIONAL		03/23/2021	Various		1,042,336	1,000,000	1,007,790	1,004,976	0	(107)	0	(107)	0	1,004,869	0	(4,869)	(4,869)	68,613	04/01/2026
14070R-AA-4	CPMRK 2008A 1 - RMBS		12/10/2021	Paydown		478	478	478	478	0	0	0	0	0	478	0	0	0	34	12/10/2053
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		09/20/2021	Not Available		392,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(8,000)	(8,000)	42,250	10/01/2026
14155#-AA-8	CARDINALS BALLPARK LLC		09/30/2021	Redemption @ 100.00		135,902	135,902	135,902	135,902	0	0	0	0	0	135,902	0	0	0	2,113	09/30/2027
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		11/15/2021	JEFFERIES LLC		1,065,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	65,000	65,000	50,750	10/01/2029
14311V-AE-6	CGMS 2016-4 DR - CDO	C	03/17/2021	BROWNSTONE INVESTMENT GROUP LLC		1,140,700	1,220,000	1,129,110	1,133,741	0	2,372	0	2,372	0	1,136,113	0	4,587	4,587	28,571	10/20/2027
171484-AE-8	CHURCHILL DOWNS INC		11/15/2021	MARKETAXESS		403,264	390,000	390,563	390,376	0	(37)	0	(37)	0	390,339	0	12,924	12,924	24,803	01/15/2028
14855J-AB-1	CLAST 161 A - ABS		12/15/2021	Paydown		178,306	178,306	178,254	178,277	0	29	0	29	0	178,306	0	0	0	2,948	08/15/2041
18060T-AA-3	CLARIOS GLOBAL LP		06/04/2021	Call @ 100.00		26,780	26,000	26,358	26,308	0	(25)	0	(25)	0	26,283	0	(283)	(283)	970	05/15/2025
14855J-AC-9	CLAST 161 B - ABS		11/15/2021	Paydown		80,105	80,105	80,050	80,039	0	66	0	66	0	80,105	0	0	0	1,563	08/15/2041
18539U-AB-1	CLEARWAY ENERGY OPERATING LLC		03/04/2021	Various		492,705	465,000	467,906	467,078	0	(43)	0	(43)	0	467,034	0	(2,034)	(2,034)	38,400	10/15/2025
14855J-AD-7	CLAST 161 C - ABS		02/18/2021	Paydown		17,692	17,692	17,571	17,382	0	311	0	311	0	17,692	0	0	0	235	08/15/2041
191216-BZ-2	COCA-COLA CO		05/04/2021	Various		16,046,250	15,000,000	14,982,600	14,989,663	0	794	0	794	0	14,990,457	0	1,055,793	1,055,793	229,688	09/01/2026
14855L-AB-6	CLAST 171 A - ABS		08/15/2021	Paydown		1,697,970	1,697,970	1,697,881	1,697,893	0	77	0	77	0	1,697,970	0	0	0	39,562	07/15/2042
191216-CM-0	COCA-COLA CO		11/17/2021	JEFFERIES LLC		1,514,430	1,500,000	1,499,460	1,499,525	0	65	0	65	0	1,499,590	0	14,840	14,840	38,250	09/06/2029
14855M-AA-6	CLAST 2019-1 A - ABS		12/15/2021	Paydown		164,806	164,806	164,805	164,806	0	0	0	0	0	164,806	0	0	0	3,895	04/15/2039
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC		12/01/2021	Call @ 100.00		500,204	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	33,637	03/01/2022
14856C-AA-7	CLAST 2018-1 A - ABS		12/15/2021	Paydown		417,954	417,954	417,638	417,669	0	284	0	284	0	417,954	0	0	0	12,548	06/15/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20030N-DK-4	COMCAST CORP		10/01/2021	Unknown		547,232	500,000	498,665	498,796	0	147	0	147	0	498,942	0	48,289	48,289	16,500	04/01/2027
14856E-AA-3	CLAST 151R A - ABS		12/15/2021	Paydown		758,037	758,037	754,610	754,943	0	3,094	0	3,094	0	758,037	0	0	0	22,130	03/15/2034
203372-AV-9	COMMSCOPE INC		12/09/2021	Various		482,390	500,000	528,410	526,330	0	(3,039)	0	(3,039)	0	523,290	0	(40,900)	(40,900)	51,656	07/01/2028
14889G-AG-6	CRMN 2013-1 ER - CDO		11/16/2021	DEUTSCHE BANK SECURITIES, INC.		2,324,090	2,322,000	2,309,229	2,256,328	0	7,861	0	7,861	0	2,264,188	0	59,901	59,901	144,325	01/27/2028
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		12/09/2021	MARKETAXESS		859,697	864,000	906,010	880,842	0	(4,758)	0	(4,758)	0	876,085	0	(16,387)	(16,387)	51,552	06/15/2025
166430-AA-6	CHEST 1412 N - RMBS		12/15/2021	Paydown		667,800	667,800	667,800	667,800	0	0	0	0	0	667,800	0	0	0	26,224	12/15/2034
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC		11/17/2021	MUFG SECURITIES AMERICAS INC.		1,767,500	2,000,000	2,012,439	2,007,211	0	(757)	0	(757)	0	2,006,454	0	(238,954)	(238,954)	117,778	03/15/2027
17326C-BC-7	CGCMT 2017-B1 B - CMBS		04/27/2021	CROSS TRADE		812,900	750,000	743,438	743,816	0	(717)	0	(717)	0	743,100	0	69,801	69,801	12,302	08/17/2050
20338Q-AA-1	COMMSCOPE INC		12/09/2021	MARKETAXESS		504,890	500,000	527,500	515,111	0	(4,473)	0	(4,473)	0	510,638	0	(5,748)	(5,748)	52,938	03/01/2027
195214-AA-9	COLOEAST CAP TR I		04/06/2021	KEYBANC CAPITAL MARKETS INC		560,588	622,875	541,363	548,988	0	907	0	907	0	549,895	0	10,692	10,692	3,146	09/30/2035
206201-C*-4	UNITIL ENERGY SYSTEMS INC		09/01/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,364	0	(364)	0	(364)	0	1,000,000	0	0	0	52,200	09/01/2028
21036P-BG-2	CONSTELLATION BRANDS INC		12/15/2021	CITIGROUP GLOBAL MARKETS INC.		548,595	500,000	506,355	506,274	0	(120)	0	(120)	0	506,154	0	42,441	42,441	21,146	05/01/2050
209115-A*-5	CONSOLIDATED EDISON INC		12/31/2021	Paydown		88,689	88,689	88,689	88,689	0	0	0	0	0	88,689	0	0	0	3,862	06/30/2022
221016-AA-8	CORVIAS MGMT FEE BORROWER LLC		07/01/2021	Paydown		47,920	47,920	47,920	47,920	0	0	0	0	0	47,920	0	0	0	2,258	01/01/2044
22545D-AG-2	CSMC 2006-C3 AJ - CMBS		04/16/2021	Paydown		2,242	2,242	923	0	0	2,242	0	2,242	0	2,242	0	0	0	35	06/15/2038
23204H-BM-9	CUSTOMERS BANK		03/03/2021	Various		517,185	480,000	480,000	480,000	0	0	0	0	0	480,000	0	37,185	37,185	3,300	06/26/2029
226829-AA-7	CROCKETT COGENERATION A CALIFORNIA LP		12/30/2021	Paydown		325,017	325,017	325,017	325,017	0	0	0	0	0	325,017	0	0	0	8,345	03/30/2025
25257A-AE-4	DIMND 191 B - CDO	C	03/26/2021	Paydown		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,848	04/25/2029
228189-AB-2	CROWN AMERICAS LLC		10/14/2021	Various		890,866	850,000	827,500	843,440	0	2,469	0	2,469	0	845,910	0	16,110	16,110	76,553	01/15/2023
25755T-AE-0	DPABS 2015-1 A2 - RMBS		10/25/2021	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	377	10/25/2045
23334B-AA-2	DTE ENERGY CENTER LLC		10/31/2021	Paydown		397,807	397,807	397,807	397,833	0	(26)	0	(26)	0	397,807	0	0	0	14,834	04/30/2024
25755T-AH-3	DPABS 2017-1 A23 - RMBS		10/25/2021	Paydown		4,500	4,500	4,500	4,500	0	0	0	0	0	4,500	0	0	0	139	07/25/2047
247126-AJ-4	APTIV CORP		11/24/2021	Call @ 106.98		6,957,555	6,500,000	6,477,185	6,491,658	0	2,456	0	2,456	0	6,494,114	0	463,441	463,441	315,346	03/15/2024
260543-DD-2	DOW CHEMICAL CO		11/15/2021	RBC CAPITAL MARKETS, LLC		1,073,050	1,000,000	995,706	995,782	0	120	0	120	0	995,902	0	77,148	77,148	44,100	11/15/2050
25179M-AL-7	DEVON ENERGY CORP		11/15/2021	JANE STREET EXECUTION SERVICES LLC		2,535,060	2,000,000	1,993,640	1,994,666	0	259	0	259	0	1,994,925	0	540,135	540,135	149,956	07/15/2041
26249Y-AG-6	DRSLF 37 CN - CDO		10/05/2021	CROSS TRADE		215,025	250,000	243,571	264,809	0	(3,392)	0	(3,392)	0	261,417	0	(46,392)	(46,392)	12,763	04/15/2027
25272K-AW-3	DELL INTERNATIONAL LLC		11/02/2021	Call @ 101.78		1,017,810	1,000,000	1,058,100	1,014,427	0	(8,058)	0	(8,058)	0	1,006,368	0	11,442	11,442	62,740	06/15/2024
292554-A#-9	ENCORE CAPITAL GROUP INC.		11/11/2021	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,008	08/11/2024
25277L-AA-4	DIAMOND SPORTS GROUP LLC		12/09/2021	Morgan Stanley & Co. LLC		584,375	1,250,000	1,279,688	1,272,056	0	(3,204)	0	(3,204)	0	1,268,852	0	(684,477)	(684,477)	89,210	08/15/2026
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC	C	09/23/2021	GOLDMAN, SACHS & CO.		275,485	250,000	253,355	253,342	0	(48)	0	(48)	0	253,294	0	22,191	22,191	8,507	10/15/2050
25278X-AH-2	DIAMONDBACK ENERGY INC		03/15/2021	Call @ 100.00		501,875	500,000	521,400	513,376	0	(613)	0	(613)	0	512,764	0	(12,764)	(12,764)	25,385	05/31/2025
30256W-AC-1	FDF 1 C - CDO	C	02/18/2021	Call @ 100.00		250,000	250,000	248,125	249,016	0	30	0	30	0	249,045	0	955	955	4,583	11/12/2030
25468P-CN-4	TWDC ENTERPRISES 18 CORP		08/16/2021	Maturity @ 100.00		5,000,000	5,000,000	5,264,500	5,020,397	0	(20,397)	0	(20,397)	0	5,000,000	0	0	0	137,500	08/16/2021
30605Y-AB-7	FLCON 171 A - ABS		08/15/2021	Paydown		71,566	71,566	71,730	71,734	0	(167)	0	(167)	0	71,566	0	0	0	1,463	02/15/2042
26138E-AR-0	KEURIG DR PEPPER INC		03/31/2021	Call @ 100.00		15,527,850	15,000,000	14,802,750	14,947,560	0	6,924	0	6,924	0	14,954,484	0	45,516	45,516	680,850	11/15/2022
30605Y-AD-3	FLCON 171 B - ABS		08/15/2021	Paydown		132,491	132,491	131,332	66,109	0	1,204	0	1,204	0	132,491	0	0	0	2,388	02/15/2042
26907Y-AA-2	ESH HOSPITALITY INC		07/16/2021	Call @ 100.00		2,543,750	2,500,000	2,531,251	2,511,826	0	(2,907)	0	(2,907)	0	2,508,918	0	(8,918)	(8,918)	136,719	05/01/2025
30610G-AA-1	FLCON 2019-1 A - ABS	D	09/15/2021	Paydown		89,374	89,374	89,370	89,370	0	4	0	4	0	89,374	0	0	0	1,189	09/15/2039
277432-AW-0	EASTMAN CHEMICAL CO		11/15/2021	WELLS FARGO SECURITIES LLC		3,422,820	3,000,000	2,973,780	2,978,422	0	2,246	0	2,246	0	2,980,668	0	442,152	442,152	129,750	12/01/2028
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERVICES I		04/01/2021	Call @ 116.34		32,574	28,000	27,924	27,961	0	2	0	2	0	27,962	0	4,612	4,612	646	10/15/2025
281020-AS-6	EDISON INTERNATIONAL		12/01/2021	Reclassification		1,000,000	0	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	
32010A-AE-8	NSCDN 001R CR - CDO		10/25/2021	Paydown		263,030	263,030	263,030	263,030	0	0	0	0	0	263,030	0	0	0	8,599	01/25/2027
292505-AD-6	OVINTIV INC		12/06/2021	Various		12,837,500	10,000,000	10,874,800	10,581,498	0	(25,432)	0	(25,432)	0	10,556,066	0	2,281,434	2,281,434	846,806	08/15/2034
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2021	Paydown		72,660	72,660	72,660	72,660	0	0	0	0	0	72,660	0	0	0	2,270	03/31/2038
29261A-AA-8	ENCOMPASS HEALTH CORP		11/15/2021	MARKETAXESS		508,440	500,000	495,000	495,344	0	524	0	524	0	495,868	0	12,572	12,572	29,125	02/01/2028
35040T-AA-2	FFIN 2016-1 A - ABS		10/15/2021	Paydown		70,474	70,474	70,465	70,473	0	2	0	2	0	70,474	0	0	0	1,253	06/15/2035
29261A-AB-6	ENCOMPASS HEALTH CORP		11/15/2021	CITIGROUP GLOBAL MARKETS INC.		1,880,063	1,850,000	1,880,813	1,879,070	0	(3,160)	0	(3,160)	0	1,875,910	0	4,153	4,153	113,749	02/01/2030
36173M-AA-4	GPIM 1 A - CDO		10/15/2021	Paydown		91,335	91,335	91,335	91,335	0	0	0	0	0	91,335	0	0	0	859	12/15/2060
29273R-AQ-2	ENERGY TRANSFER LP		11/01/2021	Call @ 100.00		2,000,000	2,000,000	1,995,160	1,999,350	0	520	0	520	0	1,999,870	0	130	130	130,000	02/01/2022

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
36186E-AA-7	GMACN 2003A CTF - RMBS		12/10/2021	Paydown		29,658	29,658	30,664	30,549	0	(890)	0	(890)	0	29,658	0	0	0	1,013	10/10/2041
29444U-AR-7	EQUINIX INC		06/02/2021	Call @ 100.00		1,287,030	1,200,000	1,231,470	1,223,506	0	(6,322)	0	(6,322)	0	1,217,184	0	(17,184)	(17,184)	122,326	05/15/2027
36186Y-AF-2	GMACN 2007A CTF - CMBS/RMBS		12/10/2021	Paydown		14,757	14,757	16,142	16,042	0	(1,285)	0	(1,285)	0	14,757	0	0	0	493	08/10/2052
302155-AT-3	EXPORT-IMPORT BANK OF THE UNITED STATES		12/17/2021	Maturity @ 100.00		505,236	505,236	505,236	0	0	0	0	0	0	505,236	0	0	0	(245,253)	12/17/2021
36188A-AA-3	GMACN 2008-LEWS A - CMBS		11/10/2021	Paydown		7,160	7,160	7,157	7,158	0	3	0	3	0	7,160	0	0	0	263	04/10/2047
30217A-AC-7	EXPERIAN FINANCE PLC	C	10/01/2021	Unknown		517,785	500,000	494,850	495,315	0	349	0	349	0	495,664	0	22,121	22,121	14,628	03/08/2030
36188A-AA-3	GMACN 2008A CTF - RMBS		12/10/2021	Paydown		675	675	675	675	0	0	0	0	0	675	0	0	0	49	04/10/2047
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD	C	11/15/2021	BARCLAYS CAPITAL INC		2,665,625	2,500,000	2,582,350	2,554,988	0	(14,497)	0	(14,497)	0	2,540,491	0	125,134	125,134	128,837	05/15/2024
36249B-AD-2	GSAA 2007-7 A4 - RMBS		12/27/2021	Paydown		54,974	54,974	47,690	51,826	0	3,148	0	3,148	0	54,974	0	0	0	196	07/25/2037
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LTD	C	06/01/2021	Call @ 100.00		1,079,652	1,000,000	1,026,250	1,014,157	0	(10,563)	0	(10,563)	0	1,003,594	0	(3,594)	(3,594)	115,669	03/15/2023
36962G-3P-7	GENERAL ELECTRIC CO		11/24/2021	TENDER/PURCHASE OFFER		2,100,993	1,485,000	1,407,730	1,412,502	0	2,249	0	2,249	0	1,414,751	0	686,242	686,242	120,445	01/14/2038
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LTD	C	11/15/2021	MARKETAXESS		522,010	500,000	500,000	498,870	0	160	0	160	0	499,030	0	22,980	22,980	26,375	09/15/2027
36962G-4B-7	GENERAL ELECTRIC CO		11/24/2021	TENDER/PURCHASE OFFER		281,205	180,000	193,032	192,326	0	(352)	0	(352)	0	191,974	0	89,232	89,232	17,222	01/10/2039
31428X-AY-2	FEDEX CORP		05/20/2021	Call @ 100.00		2,731,319	2,500,000	2,495,700	2,498,510	0	211	0	211	0	2,498,721	0	1,279	1,279	316,041	01/15/2024
37149#-AA-8	GENERATIONAL PC LLC		12/01/2021	Paydown		38,220	38,220	38,220	38,220	0	0	0	0	0	38,220	0	0	0	2,007	12/01/2057
31620M-AK-2	FIDELITY NATIONAL INFORMATION SERVICES I		04/01/2021	Various		2,655,111	2,500,000	2,480,200	2,494,829	0	617	0	617	0	2,495,446	0	4,554	4,554	195,458	04/15/2023
37952U-AD-5	SEACO 2014-1 A1 - RMBS	D	03/17/2021	Paydown		179,167	179,167	179,129	179,152	0	15	0	15	0	179,167	0	0	0	1,396	07/17/2029
33632*-UQ-8	CTL - CVS 7.28 1/10/24 (WFC) - ABS		12/10/2021	Paydown		521,031	831,814	831,814	831,407	0	408	0	408	0	831,814	0	(310,783)	(310,783)	36,238	01/10/2024
38012D-AB-3	GMAC COMMERICAL MILIARTY HSG TR XIX - CM		12/10/2021	Paydown		10,120	10,120	10,826	10,759	0	(639)	0	(639)	0	10,120	0	0	0	302	05/10/2050
34407D-AC-3	FLY LEASING LTD	C	08/02/2021	CORPORATE ACTION		927,563	925,000	932,750	925,021	0	63	0	63	0	925,084	0	2,478	2,478	54,653	10/15/2024
38013A-AB-8	GMACN 2011-DRUM A - CMBS		12/10/2021	Paydown		2,145	2,145	2,145	2,145	0	0	0	0	0	2,145	0	0	0	66	05/10/2050
345370-CX-6	FORD MOTOR CO		11/22/2021	Adjustment		1,484,540	1,000,000	990,000	991,194	0	939	0	939	0	991,368	0	493,172	493,172	104,271	04/22/2030
38141G-WB-6	GOLDMAN SACHS GROUP INC		12/15/2021	JANE STREET EXECUTION SERVICES LLC		375,610	350,000	350,511	350,315	0	(55)	0	(55)	0	350,260	0	25,349	25,349	18,753	01/26/2027
35671D-BC-8	FREEPORT-MCMORAN INC		11/17/2021	J.P. Morgan Securities LLC		2,801,250	2,250,000	1,898,425	1,916,511	0	6,257	0	6,257	0	1,922,768	0	878,482	878,482	144,425	03/15/2043
38522H-AE-1	GACM 2020-FL2 B - CMBS	C	10/19/2021	Paydown		10,099	10,099	9,979	9,996	0	103	0	103	0	10,099	0	0	0	378	03/16/2035
35671D-BJ-3	FREEPORT-MCMORAN INC		11/15/2021	JANE STREET EXECUTION SERVICES LLC		1,203,750	1,000,000	936,250	940,309	0	2,637	0	2,637	0	942,946	0	260,804	260,804	54,450	11/14/2034
38522H-AE-1	GACM 2020-FL2 B - CMBS	C	11/17/2021	Paydown		239,901	239,901	237,033	237,457	0	2,444	0	2,444	0	239,901	0	0	0	9,843	03/16/2035
35671D-CG-8	FREEPORT-MCMORAN INC		11/15/2021	MARKETAXESS		520,940	500,000	500,000	500,000	0	0	0	0	0	500,000	0	20,940	20,940	28,559	08/01/2028
40168P-AA-6	GPDFNI-2 2 A1 - CDO		07/27/2021	Paydown		2,088,785	2,088,785	2,088,785	2,088,785	0	0	0	0	0	2,088,785	0	0	0	38,823	04/15/2027
35803Q-AA-5	FRESENIUS MEDICAL CARE US FINANCE INC		02/15/2021	Maturity @ 100.00		1,500,000	1,500,000	1,481,225	1,499,699	0	301	0	301	0	1,500,000	0	0	0	43,125	02/15/2021
40168P-AB-4	GPDFNI-2 2 A2 - CDO		07/15/2021	Paydown		1,065,421	1,065,421	1,065,421	1,065,421	0	0	0	0	0	1,065,421	0	0	0	19,802	04/15/2027
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN		11/15/2021	GOLDMAN, SACHS & CO.		7,673,280	8,000,000	7,975,920	7,976,516	0	1,909	0	1,909	0	7,978,425	0	(305,145)	(305,145)	222,194	02/16/2031
40168P-AC-2	GPDFNI-2 2 A3 - CDO		07/27/2021	Paydown		911,215	911,215	911,215	911,215	0	0	0	0	0	911,215	0	0	0	16,936	04/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS PARENT INC		11/16/2021	BANK OF AMERICA SECURITIES		508,125	500,000	500,000	500,000	0	0	0	0	0	500,000	0	8,125	8,125	24,514	05/01/2028
40168P-AD-0	GPDFNI-2 2 A4 - CDO		07/27/2021	Paydown		841,121	841,121	841,121	841,121	0	0	0	0	0	841,121	0	0	0	15,633	04/15/2027
36185T-AA-5	GMACN 02A A - CMBS		12/10/2021	Paydown		1,652	1,652	2,124	0	0	(472)	0	(472)	0	1,652	0	0	0	10	04/10/2037
40168P-AE-8	GPDFNI-2 2 A5 - CDO		07/27/2021	Paydown		1,050,905	1,050,905	1,050,905	1,050,905	0	0	0	0	0	1,050,905	0	0	0	19,532	04/15/2027
36256#-AA-9	GSRP PORTFOLIO I LLC		12/31/2021	Paydown		853,136	853,136	853,136	853,136	0	0	0	0	0	853,136	0	0	0	13,031	12/31/2044
40168P-AH-1	GPDFNI-2 2 B1 - CDO		10/15/2021	Paydown		455,208	455,208	455,208	455,208	0	0	0	0	0	455,208	0	0	0	14,234	04/15/2027
369550-AR-9	GENERAL DYNAMICS CORP		07/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,991,750	4,999,470	0	530	0	530	0	5,000,000	0	0	0	193,750	07/15/2021
40168P-AJ-7	GPDFNI-2 2 B2 - CDO		10/15/2021	Paydown		227,603	227,603	227,603	227,603	0	0	0	0	0	227,603	0	0	0	7,117	04/15/2027
370334-BM-5	GENERAL MILLS INC		10/14/2021	Call @ 100.00		5,000,000	5,000,000	4,979,450	4,997,752	0	1,855	0	1,855	0	4,999,608	0	392	392	130,813	12/15/2021
40168P-AK-4	GPDFNI-2 2 B3 - CDO		10/15/2021	Paydown		227,604	227,604	227,604	227,604	0	0	0	0	0	227,604	0	0	0	7,117	04/15/2027
37045X-DB-9	GENERAL MOTORS FINANCIAL COMPANY INC		12/01/2021	Reclassification		500,000	0	500,000	500,000	0	0	0	0	0	500,000	0	0	0	0	
40168P-AL-2	GPDFNI-2 2 B4 - CDO		10/15/2021	Paydown		227,604	227,604	227,604	227,604	0	0	0	0	0	227,604	0	0	0	7,117	04/15/2027
382550-BE-0	GOODYEAR TIRE & RUBBER CO		05/06/2021	Call @ 100.00		1,500,000	1,500,000	1,540,475	1,500,026	0	(26)	0	(26)	0	1,500,000	0	0	0	36,516	11/15/2023
40168P-AM-0	GPDFNI-2 2 B5 - CDO		10/15/2021	Paydown		315,598	315,598	315,598	315,598	0	0	0	0	0	315,598	0	0	0	9,868	04/15/2027
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONAL LLC		01/15/2021	Call @ 100.00		250,000	250,000	240,625	249,574	0	57	0	57	0	249,632	0	368	368	2,969	04/15/2021
40168P-AQ-1	GPDFNI-2 2 C1 - CDO		10/15/2021	Paydown		18,603	18,603	18,603	18,139	0	464	0	464	0	18,603	0	0	0	348	04/15/2027
39278*-AA-1	GREEN COUNTRY ENERGY LLC		11/10/2021	Paydown		470,286	470,286	470,286	470,290	0	(4)	0	(4)	0	470,286	0	0	0	14,978	02/10/2024
40168P-AR-9	GPDFNI-2 2 C2 - CDO		10/15/2021	Redemption @ 100.00		8,758	8,758	8,758	10,555	0	214	0	214	0	10,769	0	(2,011)	(2,011)	100	04/15/2027
404030-AJ-7	H&E EQUIPMENT SERVICES INC		11/17/2021	Various		3,962,500	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(37,500)	(37,500)	144,021	12/15/2028
40168P-AS-7	GPDFNI-2 2 C3 - CDO		10/15/2021	Redemption @ 100.00		6,881	6,881	6,881	8,294	0	168	0	168	0	8,461	0	(1,580)	(1,580)	79	04/15/2027
418056-AT-4	HASBRO INC		03/29/2021	Call @ 100.00		3,575,000	3,575,000	3,568,136	3,574,564	0	283	0	283	0	3,574,847	0	153	153	41,604	05/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40168P-AT-5	GPDFNI-2 2 C4 - CDO		10/15/2021	Paydown		3,211	3,211	3,211	3,132	0	80	0	80	0	3,211	0	0	0	61	04/15/2027
421924-BN-0	ENCOMPASS HEALTH CORP		06/02/2021	Various		334,000	334,000	339,845	334,324	0	(324)	0	(324)	0	334,000	0	0	0	10,025	03/15/2023
40168P-AU-2	GPDFNI-2 2 C5 - CDO		10/15/2021	Paydown		7,734	7,734	7,734	7,543	0	192	0	192	0	7,734	0	0	0	146	04/15/2027
431475-AB-8	HILL-ROM HOLDINGS INC		05/20/2021	Call @ 100.00		512,500	500,000	511,250	504,997	0	(400)	0	(400)	0	504,596	0	(4,596)	(4,596)	31,597	02/15/2025
40168P-AX-6	GPDFNI-2 2 D1 - CDO		10/15/2021	Paydown		10,626	10,626	10,626	10,264	0	362	0	362	0	10,626	0	0	0	201	04/15/2027
44107#-AA-4	SOUTH BROWARD HOSPITAL - ABS		12/15/2021	Paydown		853,592	853,592	853,592	853,592	0	(1)	0	(1)	0	853,592	0	0	0	13,003	06/15/2025
40168P-AY-4	GPDFNI-2 2 D2 - CDO		10/15/2021	Redemption @ 100.00		5,181	5,181	5,181	6,420	0	173	0	173	0	6,593	0	(1,411)	(1,411)	59	04/15/2027
44267D-AB-3	HOWARD HUGHES CORP		02/02/2021	Various		3,003,750	3,000,000	3,039,325	3,016,369	0	(247)	0	(247)	0	3,016,122	0	(16,122)	(16,122)	155,115	03/15/2025
40168P-AZ-1	GPDFNI-2 2 D3 - CDO		10/15/2021	Paydown		4,286	4,286	4,286	4,140	0	146	0	146	0	4,286	0	0	0	81	04/15/2027
458140-AU-4	INTEL CORP		10/01/2021	Unknown		1,066,077	1,000,000	939,680	956,166	0	5,653	0	5,653	0	961,818	0	104,258	104,258	22,533	05/19/2026
40168P-BA-5	GPDFNI-2 2 D4 - CDO		10/15/2021	Paydown		4,235	4,235	4,235	4,091	0	144	0	144	0	4,235	0	0	0	80	04/15/2027
458140-AW-0	INTEL CORP		05/04/2021	Call @ 100.00		2,000,000	2,000,000	1,996,480	1,999,720	0	250	0	250	0	1,999,970	0	30	30	15,583	05/19/2021
40168P-BB-3	GPDFNI-2 2 D5 - CDO		10/15/2021	Paydown		4,422	4,422	4,422	4,271	0	151	0	151	0	4,422	0	0	0	84	04/15/2027
458140-BR-0	INTEL CORP		10/01/2021	Unknown		803,487	700,000	698,592	698,657	0	123	0	123	0	698,779	0	104,708	104,708	27,755	03/25/2030
40170F-AA-4	GPIM 2018-1 A1 - CDO	C	09/24/2021	NATIXIS SECURITIES AMERICAS LLC		999,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(500)	(500)	16,726	01/15/2031
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY PLC	C	03/26/2021	Call @ 100.00		1,277,235	1,250,000	1,276,250	1,253,588	0	(1,253)	0	(1,253)	0	1,252,335	0	(2,335)	(2,335)	75,195	02/15/2022
40536A-AE-6	HLA 2012-1 B - CDO		05/17/2021	Paydown		124,283	124,283	123,040	124,186	0	97	0	97	0	124,283	0	0	0	1,264	08/15/2023
465740-AA-6	ITRON INC		04/08/2021	Call @ 100.00		1,281,250	1,250,000	1,236,400	1,239,480	0	523	0	523	0	1,240,003	0	9,997	9,997	76,910	01/15/2026
41162D-AF-6	HVMLT 2006-12 2AA - RMBS		12/20/2021	Paydown		221,654	221,654	180,752	197,443	0	24,211	0	24,211	0	221,654	0	0	0	381	12/19/2036
46616P-AA-1	HENDR 2011-1 A - RMBS		12/15/2021	Paydown		688	688	771	0	0	(83)	0	(83)	0	688	0	0	0	3	10/15/2056
41165T-AJ-0	HARV7 7RR D - CDO		04/19/2021	Paydown		11,200	11,200	9,573	9,576	0	1,624	0	1,624	0	11,200	0	0	0	144	07/18/2031
46625H-HZ-6	JPMORGAN CHASE & CO		05/10/2021	Maturity @ 100.00		3,000,000	3,000,000	2,996,670	2,999,853	0	147	0	147	0	3,000,000	0	0	0	69,375	05/10/2021
428040-CU-1	HERTZ 2017-1 A - ABS		06/30/2021	Paydown		30,111	51,770	50,217	51,770	0	0	0	0	0	51,770	0	(21,658)	(21,658)	22,242	10/25/2021
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE DAC	C	01/15/2021	Various		1,279,688	1,250,000	1,279,688	1,268,006	0	(136)	0	(136)	0	1,267,870	0	(17,870)	(17,870)	59,375	01/15/2025
42806D-BC-2	HERTZ 164 A - ABS		06/30/2021	Paydown		60,414	90,962	89,086	90,011	0	902	0	902	0	90,913	0	(30,498)	(30,498)	31,421	07/25/2022
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		07/15/2021	Paydown		93,393	93,393	93,393	93,393	0	0	0	0	0	93,393	0	0	0	3,253	01/15/2042
42806D-BQ-1	HERTZ 2018-1 A - ABS		06/30/2021	Paydown		33,188	56,952	54,958	55,363	0	1,069	0	1,069	0	56,432	0	(23,244)	(23,244)	24,477	02/25/2024
494550-AV-8	KINDER MORGAN ENERGY PARTNERS LP		11/15/2021	GOLDMAN, SACHS & CO.		16,080,480	12,000,000	12,153,960	12,115,906	0	(2,439)	0	(2,439)	0	12,113,467	0	3,967,013	3,967,013	1,009,667	02/01/2037
42806D-CN-7	HERTZ 193 A - ABS		06/30/2021	Paydown		111,600	111,600	109,089	111,026	0	574	0	574	0	111,600	0	0	0	1,123	10/27/2025
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP		11/15/2021	BARCLAYS CAPITAL INC		2,918,875	2,500,000	2,371,375	2,387,726	0	2,622	0	2,622	0	2,390,348	0	528,527	528,527	151,389	03/01/2043
43133A-AD-9	HITR 2018-1 B - CDO	C	03/01/2021	Piper Jaffray		10,875,056	10,989,000	10,769,220	10,572,584	0	(51,785)	0	(51,785)	0	10,520,799	0	354,257	354,257	182,623	10/11/2038
496902-AQ-0	KINROSS GOLD CORP	C	11/15/2021	BARCLAYS CAPITAL INC		2,247,040	2,000,000	2,001,144	2,000,875	0	(93)	0	(93)	0	2,000,783	0	246,257	246,257	120,500	07/15/2027
43133X-AA-5	HITR B - CDO	C	08/26/2021	Redemption @ 100.00		2,340,000	2,340,000	2,263,950	2,269,737	0	2,910	0	2,910	0	2,272,646	0	67,354	67,354	91,555	02/01/2038
50077L-AK-2	KRAFT HEINZ FOODS CO		07/13/2021	Call @ 100.00		3,495,542	3,131,000	3,127,234	3,128,913	0	267	0	267	0	3,129,179	0	1,821	1,821	487,873	07/15/2025
437084-UP-9	HEAT 2006-3 2A4 - RMBS		01/25/2021	Paydown		34,669	34,669	30,663	34,632	0	38	0	38	0	34,669	0	0	0	12	07/25/2036
50077L-AS-5	KRAFT HEINZ FOODS CO		05/03/2021	Call @ 100.00		2,147,940	2,000,000	2,006,200	2,003,275	0	(422)	0	(422)	0	2,002,853	0	(2,853)	(2,853)	178,162	06/15/2023
43940T-AB-5	HOPE BANCORP INC		02/05/2021	Piper Jaffray		4,292,883	4,467,000	3,736,973	3,817,089	0	21,057	0	21,057	0	3,838,146	0	454,736	454,736	18,919	05/15/2038
50212Y-AB-0	LPL HOLDINGS INC		03/15/2021	Various		1,028,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	57,500	09/15/2025
44329H-AW-4	HP CMNTYS LLC		09/15/2021	Paydown		4,529	4,529	4,513	4,514	0	15	0	15	0	4,529	0	0	0	247	09/15/2053
50247V-AA-7	LYB INTERNATIONAL FINANCE BV	C	06/28/2021	Call @ 100.00		2,783,931	2,600,000	2,565,628	2,589,890	0	1,921	0	1,921	0	2,591,810	0	8,190	8,190	152,234	07/15/2023
448579-AD-4	HYATT HOTELS CORP		08/15/2021	Maturity @ 100.00		500,000	500,000	499,230	499,947	0	53	0	53	0	500,000	0	0	0	26,875	08/15/2021
50540R-AP-7	LABORATORY CORPORATION OF AMERICA HOLDIN		06/11/2021	Call @ 100.00		9,596,872	9,422,000	9,463,174	9,429,216	0	(2,826)	0	(2,826)	0	9,426,390	0	(4,390)	(4,390)	434,501	02/01/2022
44928Y-AJ-1	ICG 2014-1 DR - CDO	C	09/14/2021	Redemption @ 100.00		750,000	750,000	708,250	706,454	0	1,338	0	1,338	0	707,792	0	42,208	42,208	45,836	01/21/2030
513075-BL-4	LAMAR MEDIA CORP		02/03/2021	Call @ 100.00		514,375	500,000	523,325	514,837	0	(489)	0	(489)	0	514,349	0	(14,349)	(14,349)	28,910	02/01/2026
45254N-DM-6	IMM 2002-9F M1 - RMBS		12/01/2021	Paydown		2,539	2,539	2,551	2,533	0	6	0	6	0	2,539	0	0	0	98	12/25/2032
513272-AB-0	LAMB WESTON HOLDINGS INC		11/18/2021	Call @ 102.44		204,876	200,000	207,000	206,216	0	(1,415)	0	(1,415)	0	204,800	0	76	76	10,210	11/01/2026
453247-AC-2	MMCFND 1 B1 - CDO	C	12/01/2021	Paydown		46,864	46,864	40,977	0	0	5,887	0	5,887	0	46,864	0	0	0	520	06/01/2033
526057-CM-4	LENNAR CORP		06/15/2021	Call @ 100.00		250,000	250,000	252,683	250,437	0	(437)	0	(437)	0	250,000	0	0	0	7,813	12/15/2021
453247-AD-0	MMCFND 1 B2 - CDO	C	12/01/2021	Paydown		7,137	7,137	6,241	0	0	897	0	897	0	7,137	0	0	0	79	06/01/2033
526057-CP-7	LENNAR CORP		11/29/2021	Call @ 100.00		1,039,422	1,000,000	1,028,404	1,012,235	0	(6,225)	0	(6,225)	0	1,006,010	0	(6,010)	(6,010)	101,831	10/01/2022
464336-AA-6	CLOUD HQ 2019-1 A2 - ABS		12/01/2021	Paydown		25,858	26,849	26,849	26,849	0	0	0	0	0	26,849	0	(990)	(990)	501	07/15/2040
536797-AC-7	LITHIA MOTORS INC		08/02/2021	Call @ 100.00		769,688	750,000	788,438	756,116	0	(676)	0	(676)	0	755,440	0	(5,440)	(5,440)	59,063	08/01/2025
46616Q-AA-9	HENDR 2011-2 A - RMBS		12/15/2021	Paydown		32,334	32,334	32,316	32,332	0	3	0	3	0	32,334	0	0	0	860	09/15/2056
55288*-AA-5	MGE POWER LLC - ABS		12/25/2021	Paydown		208,751	208,751	209,446	209,066	0	(316)	0	(316)	0	208,751	0	0	0	3,871	09/25/2033
46617A-AA-3	HENDR 123 A - RMBS		12/03/2021	Various		1,357,798	1,281,404	1,280,545	1,280,609	0	84	0	84	0	1,280,693	0	77,106	77,106	38,431	09/15/2065
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		11/15/2021	C.L. King & Associates Inc.		2,095,000	2,000,000	2,059,275	2,042,518	0	(11,704)	0	(11,704)	0	2,030,814	0	64,186	64,186	108,889	10/15/2027

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
46617J-AA-4	HENDR 2013-2 A - RMBS		12/15/2021	Paydown		45,419	45,419	45,408	45,405	0	14	0	14	0	45,419	0	0	0	971	03/15/2062
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		11/15/2021	MARKETAXESS		788,595	750,000	760,313	758,470	0	(687)	0	(687)	0	757,783	0	30,813	30,813	44,901	08/01/2029
46617L-AA-9	HENDR 133 A - RMBS		12/15/2021	Paydown		48,390	48,390	48,351	48,353	0	37	0	37	0	48,390	0	0	0	940	01/17/2073
553777-AA-1	MTS SYSTEMS CORP		04/12/2021	Various		645,265	588,000	571,830	572,616	0	575	0	575	0	573,192	0	14,808	14,808	79,524	08/15/2027
46641C-AV-3	JPMMT 2014-1 2A2 - CMO/RMBS		12/01/2021	Paydown		118,028	118,028	117,567	117,439	0	589	0	589	0	118,028	0	0	0	1,808	01/25/2044
565849-AK-2	MARATHON OIL CORP		04/29/2021	Call @ 100.00		1,760,290	1,697,000	1,692,876	1,696,156	0	178	0	178	0	1,696,333	0	667	667	86,784	11/01/2022
46649H-AG-7	JPMMT 2017-6 A7 - CMO/RMBS		11/22/2021	Various		2,811,794	2,800,000	2,829,950	2,819,309	0	(9,603)	0	(9,603)	0	2,809,706	0	2,088	2,088	79,881	12/28/2048
56585A-BB-7	MARATHON PETROLEUM CORP		06/18/2021	Call @ 100.00		1,260,675	1,250,000	1,239,988	1,242,758	0	980	0	980	0	1,243,739	0	6,261	6,261	56,409	04/01/2024
46651N-AA-2	JOLAR 2019-1 A - ABS	C	12/15/2021	Paydown		82,156	82,156	82,233	74,074	0	(77)	0	(77)	0	82,156	0	0	0	1,734	04/15/2044
574599-BH-8	MASCO CORP		03/22/2021	Call @ 100.00		3,157,320	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	250,041	03/15/2022
46665R-AA-7	HENDR 2020-D A - ABS		12/15/2021	Paydown		17,180	17,180	17,180	17,180	0	0	0	0	0	17,180	0	0	0	312	01/01/2070
575385-AB-5	MASONITE INTERNATIONAL CORP		07/23/2021	Call @ 100.00		1,813,059	1,750,000	1,775,938	1,767,108	0	(1,332)	0	(1,332)	0	1,765,776	0	(15,776)	(15,776)	149,429	09/15/2026
470170-AD-3	NCBJ 2016-1 A - ABS	C	10/05/2021	Redemption @ 100.00		70,947	70,947	70,947	70,947	0	0	0	0	0	70,947	0	0	0	1,530	01/08/2027
579780-AH-0	MCCORMICK & COMPANY INC		07/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,982,300	4,998,862	0	1,138	0	1,138	0	5,000,000	0	0	0	195,000	07/15/2021
487312-AA-8	KEENAN FT DETRICK ENERGY LLC		11/15/2021	Paydown		3,865	3,865	3,383	3,555	0	309	0	309	0	3,865	0	0	0	177	05/15/2033
59001A-AQ-5	MERITAGE HOMES CORP		04/30/2021	Call @ 100.00		529,483	500,000	529,375	505,339	0	(1,323)	0	(1,323)	0	504,016	0	(4,016)	(4,016)	49,802	04/01/2022
50209L-AA-5	LMRK 2018-1 C - RMBS		12/15/2021	Paydown		10,000	10,000	10,000	10,003	0	(3)	0	(3)	0	10,000	0	0	0	207	06/15/2048
59001A-BA-9	MERITAGE HOMES CORP		11/16/2021	BANK OF AMERICA SECURITIES		1,653,750	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	153,750	153,750	73,031	06/06/2027
50209L-AB-3	LMRK 2018-1 D - RMBS		12/15/2021	Paydown		1,833	2,000	1,999	2,000	0	0	0	0	0	2,000	0	(167)	(167)	50	06/15/2048
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/30/2021	Various		5,258,175	4,887,050	4,887,050	4,887,050	0	0	0	0	0	4,887,050	0	0	0	624,996	03/15/2025
50209L-AC-1	LMRK 2018-1 F - RMBS		12/15/2021	Paydown		1,833	2,000	1,999	2,000	0	0	0	0	0	2,000	0	(167)	(167)	63	06/15/2048
60040#-AA-0	MILLENNIUM PIPELINE COMPANY LLC		12/30/2021	Paydown		199,644	199,644	199,644	199,644	0	0	0	0	0	199,644	0	0	0	2,660	06/30/2027
513774-AA-7	LANCASHIRE HOLDINGS LTD	C	05/13/2021	Call @ 106.98		802,373	750,000	747,203	749,440	0	111	0	111	0	749,552	0	52,821	52,821	26,363	10/01/2022
60527T-A*-5	MISSISSIPPI BUSINESS FINANCE CORPORATION		07/30/2021	Redemption @ 101.46		5,073,139	5,000,000	5,089,823	5,005,175	0	(3,511)	0	(3,511)	0	5,001,665	0	71,474	71,474	99,028	10/20/2021
55283L-AA-3	MAPSL 191 A - ABS	C	12/15/2021	Paydown		158,543	158,543	158,540	158,541	0	2	0	2	0	158,543	0	0	0	5,872	03/15/2044
60855R-AG-5	MOLINA HEALTHCARE INC		12/01/2021	Call @ 103.36		1,013,922	981,000	1,022,683	996,226	0	(8,359)	0	(8,359)	0	987,867	0	26,055	26,055	55,071	11/15/2022
55316L-AC-0	MMCLO 192 A2 - CDO		09/01/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,890	04/15/2029
61945C-AA-1	MOSAIC CO		08/16/2021	Call @ 100.00		5,000,000	5,000,000	4,954,400	4,995,320	0	3,392	0	3,392	0	4,998,712	0	1,288	1,288	140,625	11/15/2021
55446M-AA-5	MAACH 1 A - ABS	C	12/15/2021	Paydown		65,869	65,869	65,866	65,867	0	2	0	2	0	65,869	0	0	0	951	10/15/2039
62927#-AN-6	NFL VENTURES SR GTD NTS TRANCHE C		10/15/2021	Paydown		351,544	253,763	253,763	253,769	0	(6)	0	(6)	0	253,763	0	97,781	97,781	2,524	04/15/2035
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		12/15/2021	Paydown		8,403	8,401	8,401	8,401	0	0	0	0	0	8,401	0	2	2	274	03/15/2037
629377-CA-8	NRG ENERGY INC		08/24/2021	Call @ 100.00		777,188	750,000	750,870	750,461	0	(20)	0	(20)	0	750,442	0	(442)	(442)	69,328	05/15/2026
55818T-AG-7	MDPK 14RR ER - CDO		08/25/2021	MLPFS INC FIXED INCOME		1,713,163	1,750,000	1,695,060	1,688,637	0	451	0	451	0	1,689,087	0	24,075	24,075	90,113	10/22/2030
629377-CC-4	NRG ENERGY INC		10/06/2021	Call @ 100.00		506,234	490,000	493,409	491,867	0	(169)	0	(169)	0	491,698	0	(1,698)	(1,698)	46,065	01/15/2027
56564R-AA-8	MAPSL 2018-1 A - ABS	C	12/15/2021	Paydown		63,701	63,701	63,699	63,699	0	2	0	2	0	63,701	0	0	0	1,474	05/15/2043
629377-CR-1	NRG ENERGY INC		11/17/2021	GOLDMAN, SACHS & CO.		962,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(37,500)	(37,500)	34,941	02/15/2031
571903-BD-4	MARRIOTT INTERNATIONAL INC		09/23/2021	Not Provided		1,010,720	894,000	919,105	915,919	0	(3,412)	0	(3,412)	0	912,507	0	98,213	98,213	64,106	05/01/2025
62943W-AE-9	CLEARWAY ENERGY OPERATING LLC		10/24/2021	Call @ 102.50		791,300	772,000	775,707	773,543	0	(148)	0	(148)	0	773,396	0	17,904	17,904	42,782	09/15/2026
576434-BT-0	MALT 2002-3 M1 - RMBS		12/01/2021	Paydown		7,120	10,295	610	475	0	9,821	0	9,821	0	10,295	0	(3,175)	(3,175)	353	12/25/2032
62983P-AB-1	NAKILAT INC	C	12/31/2021	Paydown		165,985	165,985	162,298	165,983	0	2	0	2	0	165,985	0	0	0	5,201	12/31/2033
58571L-AA-8	MTEL 2019-1 A - ABS		06/25/2021	Paydown		743,269	743,269	743,269	743,269	0	0	0	0	0	743,269	0	0	0	55,538	04/15/2049
631005-BC-8	NARRAGANSETT ELECTRIC CO		10/01/2021	Unknown		2,610,329	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	610,329	610,329	117,772	03/15/2040
59156R-AP-3	METLIFE INC		06/29/2021	US Bank		256,560	200,000	209,000	208,615	0	(284)	0	(284)	0	208,331	0	48,229	48,229	6,969	12/15/2066
637432-MQ-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/15/2021	Call @ 100.00		5,000,000	5,000,000	4,982,800	4,997,805	0	1,726	0	1,726	0	4,999,531	0	469	469	190,625	02/15/2022
60689W-BE-0	VENTR II E - CDO		11/23/2021	PERSHING LLC		418,125	418,000	310,365	317,497	0	8,365	0	8,365	0	325,862	0	92,263	92,263	29,399	10/22/2029
638612-AK-7	NATIONWIDE FINANCIAL SERVICES INC		03/25/2021	Maturity @ 100.00		5,000,000	5,000,000	4,971,000	4,999,137	0	863	0	863	0	5,000,000	0	0	0	134,375	03/25/2021
63615#-AE-1	NFL VENTURES LP		04/15/2021	Redemption @ 100.00		539,615	538,461	538,461	538,461	0	0	0	0	0	538,461	0	1,153	1,153	4,607	03/31/2024
650119-AA-8	NEW YORK UNIVERSITY		05/17/2021	Call @ 100.00		354,000	354,000	354,000	354,000	0	0	0	0	0	354,000	0	0	0	9,842	07/01/2032
65251X-AN-6	NSBKY 1 AR - CDO		10/25/2021	Paydown		1,067,808	1,067,808	1,067,808	1,067,808	0	0	0	0	0	1,067,808	0	0	0	12,602	10/25/2028
651229-AM-8	NEWELL BRANDS INC		11/22/2021	Call @ 102.02		5,100,900	5,000,000	4,984,100	4,997,274	0	1,801	0	1,801	0	4,999,075	0	101,825	101,825	187,220	06/15/2022
66859X-AA-8	WOODS XVI E - CDO		01/29/2021	GOLDMAN, SACHS & CO.		226,250	250,000	217,625	218,890	0	256	0	256	0	219,145	0	7,105	7,105	3,613	11/15/2030
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS LP		11/16/2021	Morgan Stanley & Co. LLC		1,337,500	1,250,000	1,250,000	1,249,234	0	96	0	96	0	1,249,329	0	88,171	88,171	66,094	09/15/2027
677071-AK-8	OHANA MILITARY COMMUNITIES LLC		10/01/2021	Paydown		977	977	905	913	0	64	0	64	0	977	0	0	0	43	10/01/2051
65409Q-BB-7	NIELSEN FINANCE LLC		04/12/2021	Call @ 100.00		90,000	90,000	90,225	90,000	0	0	0	0	0	90,000	0	0	0	2,188	04/15/2022
677071-AU-6	OHANA 2007A I - RMBS		10/01/2021	Paydown		9,720	9,720	8,369	8,544	0	1,176	0	1,176	0	9,720	0	0	0	439	10/01/2051
65548P-AF-3	NORBORD INC	C	05/06/2021	Call @ 100.00		544,860	500,000	503,750	502,801	0	(111)	0	(111)	0	502,690	0	(2,690)	(2,690)	68,100	07/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69403W-AH-0	PACBEA 2006 - A AH - RMBS		07/15/2021	Paydown		12,903	12,903	5,355	6,927	0	5,976	0	5,976	0	12,903	0	0	0	63	07/15/2051
666807-AW-2	NORTHROP GRUMMAN SYSTEMS CORP		09/02/2021	Unknown		4,672,290	4,000,000	5,307,000	4,707,917	0	(35,627)	0	(35,627)	0	4,672,290	0	0	0	324,639	02/15/2031
69403W-AJ-6	PACBEA 2006 - A AG - RMBS		07/15/2021	Paydown		6,956	6,956	5,808	5,791	0	1,165	0	1,165	0	6,956	0	0	0	296	07/15/2051
66977W-AN-9	NOVA CHEMICALS CORP	C	05/07/2021	Not Available		980,210	1,000,000	1,036,245	1,004,142	0	(2,515)	0	(2,515)	0	1,001,627	0	(21,417)	(21,417)	70,833	08/01/2023
694669-AA-0	PACIFIC NORTHWEST COMMUNITIESLLC		12/15/2021	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	443	06/15/2050
670001-AC-0	NOVELIS CORP		08/25/2021	Call @ 100.00		1,550,715	1,500,000	1,544,320	1,524,958	0	(2,337)	0	(2,337)	0	1,522,620	0	(22,620)	(22,620)	119,257	09/30/2026
70338C-10-9	PATRONS LEGACY 2004-I A LILACS - ABS		12/04/2021	Paydown		2,090,323	2,090,324	1,766,323	2,023,851	0	66,472	0	66,472	0	2,090,324	0	0	0	115,058	05/04/2054
67059T-AC-9	NUSTAR LOGISTICS LP		11/01/2021	Call @ 100.00		10,000,000	10,000,000	9,976,400	9,996,874	0	2,486	0	2,486	0	9,999,360	0	640	640	593,750	02/01/2022
74041N-AA-3	PRETSL XII A1 - CDO	C	12/24/2021	Paydown		26,386	26,386	24,869	24,642	0	1,745	0	1,745	0	26,386	0	0	0	113	12/24/2033
67077M-AC-2	NUTRIEN LTD	C	12/16/2021	Call @ 100.00		5,277,050	5,000,000	4,971,785	4,981,096	0	5,611	0	5,611	0	4,986,706	0	13,294	13,294	504,115	03/15/2024
74042C-AE-8	PRETSL XXVIII B - CDO	C	12/22/2021	Paydown		18,866	18,866	15,952	16,219	0	2,647	0	2,647	0	18,866	0	0	0	93	03/22/2038
67077M-AD-0	NUTRIEN LTD	C	11/15/2021	J.P. Morgan Securities LLC		2,097,000	2,000,000	2,000,247	1,998,886	0	266	0	266	0	1,999,151	0	97,849	97,849	67,667	04/01/2025
74042D-AE-6	PRETSL XX B - CDO		05/14/2021	KEYBANC CAPITAL MARKETS INC		543,412	749,533	528,421	535,974	0	4,103	0	4,103	0	540,077	0	3,334	3,334	2,613	03/22/2038
67077M-AK-4	NUTRIEN LTD	C	12/16/2021	Call @ 100.00		2,599,775	2,500,000	2,498,595	2,498,070	0	850	0	850	0	2,498,920	0	1,080	1,080	190,920	06/01/2023
74042F-AB-7	PRETSL 25 A2 - CDO	C	04/14/2021	Various		111,764	140,901	95,109	96,280	0	618	0	618	0	96,898	0	14,866	14,866	252	06/22/2037
677050-AG-1	OGLETHORPE POWER CORP		11/15/2021	GOLDMAN, SACHS & CO.		6,598,950	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	1,598,950	1,598,950	310,722	11/01/2039
74042F-AC-5	PRETSL 25 B1 - CDO	C	12/22/2021	Paydown		2,694	2,694	1,902	0	0	792	0	792	0	2,694	0	0	0	4	06/22/2037
677052-AA-0	OGLETHORPE POWER CORP		11/15/2021	GOLDMAN, SACHS & CO.		7,501,320	6,000,000	5,985,000	5,987,733	0	1,025	0	1,025	0	5,988,758	0	1,512,563	1,512,563	336,833	11/01/2040
74042F-AE-1	PRETSL 25 B2 - CDO	C	12/22/2021	Paydown		3,470	3,470	2,099	2,109	0	1,361	0	1,361	0	3,470	0	0	0	15	06/22/2037
67777L-AC-7	OI EUROPEAN GROUP BV	C	11/18/2021	Call @ 103.54		258,857	250,000	237,813	243,253	0	2,622	0	2,622	0	245,875	0	12,982	12,982	11,750	03/15/2023
74042H-AC-1	PRETSL XIX B - CDO		12/22/2021	Paydown		34,708	34,708	28,513	28,203	0	5,510	0	5,510	0	34,708	0	0	0	163	12/22/2035
680665-AL-0	OLIN CORP		11/18/2021	GOLDMAN, SACHS & CO.		1,635,000	1,500,000	1,562,500	1,555,311	0	(6,290)	0	(6,290)	0	1,549,020	0	85,980	85,980	110,391	08/01/2029
74042M-AE-6	PRETSL 22 B1 - CDO	C	05/07/2021	PERSHING LLC		153,059	191,323	144,927	147,056	0	1,117	0	1,117	0	148,174	0	4,885	4,885	621	09/22/2036
682680-AQ-6	ONEOK INC		11/01/2021	Call @ 100.00		1,956,000	1,956,000	1,955,042	1,955,876	0	109	0	109	0	1,955,985	0	15	15	103,913	02/01/2022
74042M-AG-1	PRETSL 22 B2 - CDO	C	05/07/2021	Various		484,737	609,608	402,341	406,177	0	4,698	0	4,698	0	410,875	0	73,861	73,861	1,885	09/22/2036
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER INC		11/15/2021	MARKETAXESS		818,910	750,000	791,563	776,497	0	(4,478)	0	(4,478)	0	772,019	0	46,891	46,891	60,031	08/15/2025
74043A-AE-1	PRETSL XXIII A2 - CDO		12/22/2021	Paydown		36,361	36,361	27,570	28,481	0	7,880	0	7,880	0	36,361	0	0	0	132	12/22/2036
694308-JJ-7	PACIFIC GAS AND ELECTRIC CO		11/15/2021	CITIGROUP GLOBAL MARKETS INC.		1,885,920	2,000,000	1,987,380	1,987,507	0	305	0	305	0	1,987,812	0	(101,892)	(101,892)	98,778	08/01/2050
74043A-AF-8	PRETSL XXIII BFP - CDO		12/22/2021	Paydown		555	555	493	320	0	235	0	235	0	555	0	0	0	2	12/22/2036
69512E-BY-0	PACIFICORP		12/16/2021	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	4,994,417	0	5,583	0	5,583	0	5,000,000	0	0	0	550,896	12/16/2021
74043A-AJ-0	PRETSL XXIII B1 - CDO		12/22/2021	Paydown		4,403	4,403	3,347	0	0	1,057	0	1,057	0	4,403	0	0	0	17	12/22/2036
69867D-AA-6	CLARIOS GLOBAL LP		06/04/2021	Call @ 100.00		179,220	174,000	176,693	175,833	0	(168)	0	(168)	0	175,665	0	(1,665)	(1,665)	6,023	05/15/2026
741771-AA-7	PRINCESS JULIANA INTERNATIONAL AIRPORT O	C	12/20/2021	Paydown		51,365	51,365	51,108	51,233	0	132	0	132	0	51,365	0	0	0	1,778	12/20/2027
708653-B#-6	PENNSYLVANIA-AMERICAN WATER COMPANY, INC		01/15/2021	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	2,999,714	0	286	0	286	0	3,000,000	0	0	0	145,350	01/15/2021
747368-AB-0	QSPCF LP (QUANTUM PARTNERS)		01/23/2021	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	41,100	01/23/2021
72147K-AC-2	PILGRIMS PRIDE CORP		04/14/2021	Call @ 100.00		1,540,985	1,512,000	1,552,623	1,526,971	0	(847)	0	(847)	0	1,526,124	0	(14,124)	(14,124)	79,459	03/15/2025
74951P-CW-6	RESIF 2004-B B3 - CMO/RMBS		12/10/2021	Paydown		24,565	24,565	16,758	4,281	12,477	7,807	0	20,284	0	24,565	0	0	0	136	02/10/2036
744560-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO		10/01/2021	Unknown		4,340,157	4,000,000	3,988,280	3,992,131	0	927	0	927	0	3,993,058	0	347,099	347,099	105,333	05/15/2027
758075-AC-9	REDWOOD TRUST INC		02/16/2021	US Bank		363,988	370,000	281,564	295,504	0	3,001	0	3,001	0	298,505	0	65,483	65,483	8,934	08/15/2023
745310-AD-4	PUGET ENERGY INC		09/01/2021	Maturity @ 100.00		500,000	500,000	502,500	500,216	0	(216)	0	(216)	0	500,000	0	0	0	30,000	09/01/2021
75903A-AC-1	REGDIV 2005-1 A2 - CDO	C	10/25/2021	Paydown		14,101	14,101	11,845	0	0	2,256	0	2,256	0	14,101	0	0	0	27	01/25/2036
746388-AA-5	PURPLE CHEN 2011 LLC	C	11/01/2021	Paydown		462,910	462,910	462,910	462,910	0	0	0	0	0	462,910	0	0	0	5,541	08/01/2023
76125G-AA-2	REST LLC		01/04/2021	Paydown		75,450	75,450	75,450	75,450	0	0	0	0	0	75,450	0	0	0	1,907	01/05/2022
74955D-AA-9	RGS (AEGCO) FUNDING CORP		12/07/2021	Paydown		20,538	20,538	20,538	20,538	0	0	0	0	0	20,538	0	0	0	1,007	12/07/2022
78410C-AE-3	SCOF 2R ER - CDO		01/11/2021	CREDIT SUISSE SECURITIES (USA)		333,200	340,000	329,800	328,432	0	44	0	44	0	328,476	0	4,724	4,724	5,055	07/15/2028
74955E-AA-7	RGS (I&M) FUNDING CORP - RMBS		12/07/2021	Paydown		61,613	61,614	61,863	61,706	0	(92)	0	(92)	0	61,614	0	0	0	3,022	12/07/2022
78711D-AA-5	SAIL 4 VFN NT ISSUER LLC - ABS		07/10/2021	Paydown		40,742	40,749	40,749	40,749	0	0	0	0	0	40,749	0	(6)	(6)	1,753	10/31/2025
749685-AX-1	RPM INTERNATIONAL INC		11/15/2021	JANE STREET EXECUTION SERVICES LLC		1,134,800	1,000,000	998,560	998,779	0	174	0	174	0	998,953	0	135,847	135,847	55,106	03/01/2029
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC	C	04/22/2021	Susquehanna Fin. Grp.		1,975,482	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	175,482	175,482	33,069	11/03/2028
75886A-AL-2	ENERGY TRANSFER LP		12/01/2021	Call @ 100.00		500,000	500,000	520,000	503,466	0	(3,466)	0	(3,466)	0	500,000	0	0	0	36,719	03/01/2022
81744Y-AA-4	SEMT 2013-4 A1 - CMO/RMBS		12/01/2021	Paydown		36,175	36,175	32,360	33,617	0	2,558	0	2,558	0	36,175	0	0	0	361	04/27/2043
772739-AL-2	WESTROCK RKT LLC		09/10/2021	Call @ 100.00		1,020,890	1,000,000	998,266	999,729	0	186	0	186	0	999,915	0	85	85	71,115	03/01/2022
81745B-AA-3	SEMT 2013-6 A1 - CMO/RMBS		12/01/2021	Paydown		70,064	70,064	64,109	65,116	0	4,948	0	4,948	0	70,064	0	0	0	733	05/26/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
77578J-AB-4	ROLLS-ROYCE PLC	C	12/22/2021	Various		1,520,438	1,500,000	1,513,275	1,507,185	0	(1,392)	0	(1,392)	0	1,505,793	0	14,645	14,645	64,847	10/14/2025
81746C-AY-8	SEMT 2014-3 B1 - CMO/RMBS		12/01/2021	Paydown		434,144	434,144	441,614	436,206	0	(2,062)	0	(2,062)	0	434,144	0	0	0	8,067	10/25/2044
78466C-AC-0	SS&C TECHNOLOGIES INC		11/15/2021	C.L. King & Associates Inc.		2,105,000	2,000,000	2,008,165	2,006,192	0	(649)	0	(649)	0	2,005,542	0	99,458	99,458	124,361	09/30/2027
817743-AA-5	SPRO 2019-1 A2 - RMBS		10/25/2021	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	121	10/25/2049
78469X-AE-7	SPX FLOW INC		09/02/2021	Call @ 100.00		2,316,105	2,250,000	2,298,825	2,280,908	0	(3,161)	0	(3,161)	0	2,277,748	0	(27,748)	(27,748)	204,535	08/15/2026
82323M-AA-7	SAIL 2018-1 CN - ABS		12/17/2021	Paydown		745	595	546	595	0	48	48	0	0	595	0	150	150	5	09/15/2065
7846EL-AC-1	SPCM SA	C	09/20/2021	Call @ 100.00		1,527,420	1,500,000	1,498,120	1,495,211	0	713	0	713	0	1,495,924	0	4,076	4,076	101,561	09/15/2025
83368J-KG-4	SOCIETE GENERALE SA	C	09/13/2021	Various		804,472	800,000	816,680	802,029	0	(3,334)	0	(3,334)	0	798,695	0	5,777	5,777	52,649	12/29/2049
790654-C#-2	ST. JOSEPH LIGHT & POWER COMPANY		02/01/2021	Maturity @ 100.00		250,000	250,000	250,000	249,978	0	22	0	22	0	250,000	0	0	0	11,800	02/01/2021
853254-BA-7	STANDARD CHARTERED PLC	C	08/12/2021	Morgan Stanley		208,220	200,000	202,220	200,878	0	(427)	0	(427)	0	200,450	0	7,770	7,770	13,083	12/29/2049
79546V-AK-2	SALLY HOLDINGS LLC		04/07/2021	Call @ 100.00		1,032,087	1,000,000	1,058,750	1,007,527	0	(2,348)	0	(2,348)	0	1,005,178	0	(5,178)	(5,178)	32,087	11/01/2023
859428-AT-1	STERLING NATIONAL BANK		04/01/2021	Call @ 100.00		2,000,000	2,000,000	2,010,000	2,000,626	0	(626)	0	(626)	0	2,000,000	0	0	0	52,500	04/01/2026
797224-AA-0	SAN CLEMENTE LEASING LLC		04/02/2021	Various		147,447	147,447	147,447	147,447	0	13	0	13	0	147,460	0	(13)	(13)	2,605	08/27/2021
86213A-AB-5	STR 2013-3 A2 - ABS		11/22/2021	Paydown		789,972	789,972	789,524	789,828	0	144	0	144	0	789,972	0	0	0	37,355	11/20/2043
81180W-BB-6	SEAGATE HDD CAYMAN	C	11/15/2021	CREDIT SUISSE SECURITIES (USA)		1,451,250	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(48,750)	(48,750)	47,672	07/15/2031
86213B-AB-3	STR 2014-1 A2 - ABS		12/20/2021	Paydown		3,750	3,750	3,748	3,749	0	1	0	1	0	3,750	0	0	0	102	04/20/2044
81725W-AJ-2	SENSATA TECHNOLOGIES BV	C	11/15/2021	GOLDMAN, SACHS & CO.		1,138,594	1,041,000	1,047,065	1,043,619	0	(376)	0	(376)	0	1,043,243	0	95,350	95,350	58,701	10/01/2025
86213C-AB-1	STR 2015-1 A2 - ABS		12/20/2021	Paydown		500	500	500	500	0	0	0	0	0	500	0	0	0	11	04/20/2045
81728U-AA-2	SENSATA TECHNOLOGIES INC		11/16/2021	BARCLAYS CAPITAL INC		1,182,656	1,125,000	1,125,625	1,125,562	0	(17)	0	(17)	0	1,125,545	0	57,111	57,111	61,934	02/15/2030
86359B-RC-7	SASC 2004-9XS 1A5 - RMBS		12/01/2021	Paydown		237,882	237,882	240,261	238,028	0	(146)	0	(146)	0	237,882	0	0	0	7,128	05/25/2034
822582-AX-0	SHELL INTERNATIONAL FINANCE BV	C	12/22/2021	Call @ 100.00		1,044,030	1,000,000	997,900	999,381	0	255	0	255	0	999,636	0	364	364	90,308	08/12/2023
866688-AA-8	SCA 2019-1 A		12/15/2021	Paydown		42,571	42,571	42,571	42,571	0	0	0	0	0	42,571	0	0	0	891	12/15/2027
82265#-AA-2	SHELL OIL CO ABS		12/05/2021	Paydown		451,838	451,838	471,833	455,435	0	(3,598)	0	(3,598)	0	451,838	0	0	0	9,473	09/05/2024
87342R-AC-8	BELL 2016-1 A23 - RMBS		11/25/2021	Paydown		11,000	11,000	11,000	11,000	0	0	0	0	0	11,000	0	0	0	342	05/25/2046
82266#-AA-1	SHELL OIL CO		12/05/2021	Paydown		493,152	493,152	493,152	493,152	0	0	0	0	0	493,152	0	0	0	10,653	05/05/2025
87404L-AA-0	TLWND 2019-1 A - ABS	C	12/15/2021	Paydown		77,127	77,127	77,127	88,775	0	(11,648)	0	(11,648)	0	77,127	0	0	0	1,624	12/15/2044
824348-BB-1	SHERWIN-WILLIAMS CO		10/15/2021	Call @ 100.00		3,000,000	3,000,000	3,031,715	3,007,934	0	(7,934)	0	(7,934)	0	3,000,000	0	0	0	157,500	01/15/2022
87612E-BG-0	TARGET CORP		12/15/2021	U.S. BANCORP INVESTMENTS, INC.		3,494,092	2,800,000	2,788,604	2,789,487	0	217	0	217	0	2,789,703	0	704,389	704,389	118,907	11/15/2047
82845L-AA-8	SILVERSEA CRUISE FINANCE LTD	C	06/28/2021	Call @ 100.00		518,125	500,000	522,500	508,908	0	(910)	0	(910)	0	507,998	0	(7,998)	(7,998)	51,052	02/01/2025
88031Q-AA-8	TENASKA VIRGINIA PARTNERS LP		12/30/2021	Paydown		164,882	164,882	164,882	164,882	0	0	0	0	0	164,882	0	0	0	6,306	03/30/2024
829259-BA-7	SINCLAIR TELEVISION GROUP INC		11/17/2021	CITIGROUP GLOBAL MARKETS INC.		463,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(36,250)	(36,250)	19,766	12/01/2030
88315L-AC-2	TMCL 2019-1 A - ABS	C	04/20/2021	Paydown		1,733,333	1,733,333	1,732,766	1,732,861	0	472	0	472	0	1,733,333	0	0	0	22,616	04/20/2044
82967N-AW-8	SIRIUS XM RADIO INC		09/02/2021	Call @ 100.00		770,160	750,000	772,965	762,284	0	(1,303)	0	(1,303)	0	760,981	0	(10,981)	(10,981)	65,736	07/15/2026
88576N-AP-3	HENDR 2007-3 A - RMBS		12/15/2021	Paydown		210,474	210,474	210,422	210,449	0	25	0	25	0	210,474	0	0	0	6,782	10/15/2048
82967N-AY-4	SIRIUS XM RADIO INC		08/02/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,750	08/01/2022
88576R-AA-7	HENDR 2008-1 A - RMBS		12/15/2021	Paydown		74,984	74,984	74,964	74,980	0	4	0	4	0	74,984	0	0	0	2,523	01/15/2044
832696-AB-4	J M SMUCKER CO		10/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,990,400	4,999,116	0	884	0	884	0	5,000,000	0	0	0	175,000	10/15/2021
89300J-AL-2	TRAL 5 E - CDO	C	09/23/2021	INDUSTRIAL AND COMMERCIAL BANK OF CHINA		2,035,000	2,035,000	2,035,000	2,035,000	0	0	0	0	0	2,035,000	0	0	0	117,829	10/20/2028
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		12/20/2021	Paydown		3,250	3,250	3,204	0	0	46	0	46	0	3,250	0	0	0	11	08/21/2051
89669G-AA-7	TRNTS 5 E - CDO		11/09/2021	J.P. MORGAN SECURITIES LLC		580,969	580,000	558,250	557,194	0	2,082	0	2,082	0	559,276	0	21,692	21,692	46,654	10/25/2028
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041		12/31/2021	Paydown		257,860	257,860	257,860	257,865	0	(5)	0	(5)	0	257,860	0	0	0	3,452	12/31/2041
89989F-AA-2	TURBN 2013-1 A - ABS	C	05/28/2021	Various		1,189,538	1,291,660	1,033,328	1,033,328	0	10,763	0	10,763	0	1,044,091	0	145,447	145,447	30,260	12/13/2048
852060-AD-4	SPRINT CAPITAL CORP		11/16/2021	Morgan Stanley & Co. LLC		1,261,721	1,000,000	1,053,875	1,014,453	0	(1,128)	0	(1,128)	0	1,013,325	0	248,397	248,397	69,323	11/15/2028
90139A-AA-0	CL-DAL 2020 A - ABS		11/22/2021	Paydown		2,069,610	1,973,103	1,973,103	1,973,103	0	0	0	0	0	1,973,103	0	(1,587)	(1,587)	174,640	12/15/2045
85571B-AL-9	STARWOOD PROPERTY TRUST INC		11/15/2021	Various		1,946,700	1,854,000	1,889,326	1,880,405	0	(5,804)	0	(5,804)	0	1,874,602	0	72,098	72,098	103,232	03/15/2025
90341X-AA-4	USCAP IV A1 - CDO		09/01/2021	Various		1,068,263	2,207,648	1,046,871	0	0	44,931	0	44,931	0	1,091,802	0	(23,539)	(23,539)	222	12/01/2039
857691-AG-4	STATION CASINOS LLC		11/08/2021	TRUIST SECURITIES, INC.		1,010,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	10,000	10,000	55,625	02/15/2028
911684-70-2	UNITED STATES CELLULAR CORP		09/30/2021	Adjustment		0	0	230,436	0	0	0	0	0	0	0	0	0	0	7,188	09/01/2069

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
858912-AF-5	STERICYCLE INC		11/15/2021	C.L. King & Associates Inc.		1,336,400	1,300,000	1,339,000	1,325,266	0	(6,650)	0	(6,650)	0	1,318,616	0	17,784	17,784	93,555	07/15/2024
911684-80-1	UNITED STATES CELLULAR CORP		09/30/2021	Adjustment		0	0	390,000	0	0	0	0	0	0	0	0	0	0	10,665	03/01/2070
864486-AH-8	SUBURBAN PROPANE PARTNERS LP		05/20/2021	Not Available		343,700	350,000	350,000	350,000	0	0	0	0	0	350,000	0	(6,300)	(6,300)	19,751	06/01/2024
92329W-AF-7	VENTR XVI ERR - CDO	C	04/30/2021	Various		1,470,222	1,470,222	1,348,592	1,345,486	0	8,601	0	8,601	0	1,354,087	0	116,135	116,135	42,537	01/18/2028
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		05/20/2021	Not Available		495,210	500,000	501,250	500,513	0	(3)	0	(3)	0	500,511	0	(5,301)	(5,301)	36,003	03/01/2025
92912N-AA-1	VOYA 2014-3 D - CDO	D	05/13/2021	BARCLAYS CAP/FIXED INCOME, NEW YORK		407,745	410,000	402,620	401,020	0	732	0	732	0	401,752	0	5,993	5,993	12,050	07/25/2026
87233Q-AA-6	TC PIPELINES LP		03/15/2021	Call @ 100.00		6,000,000	6,000,000	5,990,040	5,999,440	0	248	0	248	0	5,999,688	0	312	312	69,750	06/15/2021
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2021	Paydown		63,233	63,233	63,230	63,231	0	3	0	3	0	63,233	0	0	0	1,203	09/15/2044
87264A-AM-7	T-MOBILE USA INC		05/24/2021	Call @ 100.00		250,000	250,000	256,250	248,087	0	353	0	353	0	248,440	0	1,560	1,560	10,917	03/01/2023
95058X-AC-2	WEN 2015-1 A23 - RMBS		06/22/2021	Paydown		1,326,500	1,326,500	1,326,500	1,326,500	0	0	0	0	0	1,326,500	0	0	0	30,941	06/15/2045
87305Q-CC-3	TTX CO		05/01/2021	Maturity @ 100.00		3,000,000	3,000,000	3,039,990	3,001,638	0	(1,638)	0	(1,638)	0	3,000,000	0	0	0	132,000	05/01/2021
95829T-AA-3	WESTERN GROUP HSG LP		09/15/2021	Paydown		6,556	6,556	6,556	6,556	0	0	0	0	0	6,556	0	0	0	334	03/15/2057
87612B-AP-7	TARGA RESOURCES PARTNERS LP		05/17/2021	Call @ 100.00		500,000	500,000	446,250	479,583	0	2,522	0	2,522	0	482,106	0	17,894	17,894	10,743	11/15/2023
97186*-AA-0	CTL - WILORA LAKE PARTNERS LP		03/15/2021	Paydown		(737)	75,351	75,351	75,351	0	0	0	0	0	75,351	0	(76,088)	(76,088)	737	03/15/2021
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		11/15/2021	JEFFERIES LLC		1,623,750	1,500,000	1,643,280	1,638,098	0	(11,246)	0	(11,246)	0	1,626,852	0	(3,102)	(3,102)	101,432	08/01/2030
97652Q-AC-3	WIN 142 A3 - CMO/RMBS		12/01/2021	Paydown		119,388	119,388	121,030	123,101	0	(3,712)	0	(3,712)	0	119,388	0	0	0	1,362	09/20/2044
878742-AW-5	TECK RESOURCES LTD	C	11/15/2021	BARCLAYS CAPITAL INC		1,988,805	1,500,000	1,594,335	1,586,646	0	(1,983)	0	(1,983)	0	1,584,663	0	404,142	404,142	125,521	07/15/2041
98371#-AA-9	CTL - HOME DEPOT PASS CERT		12/15/2021	Paydown		325,999	325,999	325,999	326,263	0	(264)	0	(264)	0	325,999	0	0	0	9,868	01/15/2024
883556-BF-8	THERMO FISHER SCIENTIFIC INC		01/15/2021	Call @ 100.00		5,562,450	5,000,000	4,986,500	4,995,281	0	120	0	120	0	4,995,401	0	4,599	4,599	656,978	02/01/2024
98462Y-C#-5	YAMANA GOLD INC.	A	09/08/2021	Call @ 107.16		2,946,968	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	196,968	196,968	90,554	06/30/2023
883556-BN-1	THERMO FISHER SCIENTIFIC INC		01/15/2021	Call @ 100.00		2,645,200	2,500,000	2,487,800	2,495,725	0	79	0	79	0	2,495,804	0	4,196	4,196	163,950	04/15/2023
98939Q-AE-9	ZENITH NATIONAL INSURANCE CORP		03/19/2021	DINOSAUR FINANCIAL GROUP		732,000	610,000	707,600	689,281	0	(1,833)	0	(1,833)	0	687,448	0	44,552	44,552	33,611	08/01/2028
88947E-AK-6	TOLL BROTHERS FINANCE CORP		11/15/2021	Call @ 100.00		500,000	500,000	546,165	510,384	0	(10,384)	0	(10,384)	0	500,000	0	0	0	36,725	02/15/2022
BGH4VU-Z5-8	EFLAND 2016-1 NOTE - ABS		03/15/2021	Paydown		878,750	878,750	878,750	878,750	0	0	0	0	0	878,750	0	0	0	14,766	05/15/2030
88947E-AT-7	TOLL BROTHERS FINANCE CORP		11/15/2021	MARKETAXESS		546,815	500,000	482,650	485,277	0	1,588	0	1,588	0	486,865	0	59,950	59,950	27,308	02/15/2028
BGH5HY-VF-5	AAL 2018-1 A		12/15/2021	Paydown		189,214	189,214	189,214	189,214	0	0	0	0	0	189,214	0	0	0	5,875	06/15/2027
88947E-AU-4	TOLL BROTHERS FINANCE CORP		11/08/2021	CITIGROUP GLOBAL MARKETS INC.		1,612,500	1,500,000	1,471,875	1,474,856	0	2,162	0	2,162	0	1,477,019	0	135,481	135,481	58,425	11/01/2029
BGH5ZA-HX-4	VICOF 2 TERM LOAN FUNDED - ABS		12/20/2021	Paydown		401,216	401,216	401,216	334,347	0	0	0	0	0	401,216	0	0	0	20,632	08/16/2027
89055F-AA-1	TOPBUILD CORP		03/15/2021	Various		2,586,275	2,500,000	2,583,290	2,555,121	0	(6,064)	0	(6,064)	0	2,549,057	0	(49,057)	(49,057)	138,619	05/01/2026
BGH74T-8C-9	CEAMER FINANCE LLC - ABS		11/15/2021	Paydown		2,144	2,144	2,102	0	0	43	0	43	0	2,144	0	0	0	51	03/22/2031
89236T-GU-3	TOYOTA MOTOR CREDIT CORP		11/03/2021	JEFFERIES LLC		3,027,930	3,000,000	2,987,670	2,988,655	0	997	0	997	0	2,989,651	0	38,279	38,279	79,192	02/13/2030
BGH7BP-HJ-4	G-PIPE LLC INTERESTS FUNDED		09/01/2021	Reclassification		21,814	0	0	0	0	0	0	0	0	21,814	0	0	0	0	12/30/2049
89469A-AC-8	TREEHOUSE FOODS INC		03/31/2021	Various		253,750	250,000	273,125	254,213	0	(770)	0	(770)	0	253,444	0	(3,444)	(3,444)	12,538	02/15/2024
G0685#-AA-9	AVOLON 2017-1 LOANS - ABS	D	07/20/2021	Redemption @ 100.00		1,305,269	1,305,269	1,305,269	1,305,269	0	0	0	0	0	1,305,269	0	0	0	30,420	12/31/2024
89609G-AC-6	TRICAHUE LEASING LLC		08/17/2021	Redemption @ 100.00		1,002,664	1,002,664	1,002,664	1,002,664	0	0	0	0	0	1,002,664	0	0	0	17,530	12/17/2021
G0685*-AA-3	AVOLON 2017-2 LOANS - ABS	D	09/07/2021	Redemption @ 100.00		1,373,986	1,373,986	1,373,986	1,373,986	0	0	0	0	0	1,373,986	0	0	0	31,095	05/31/2025
902133-AM-9	TYCO ELECTRONICS GROUP SA	C	11/03/2021	Call @ 100.00		5,000,000	5,000,000	4,980,350	4,997,512	0	1,937	0	1,937	0	4,999,449	0	551	551	218,750	02/03/2022
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS LLC	C	12/31/2021	Paydown		88,903	88,903	88,085	88,084	0	818	0	818	0	88,903	0	0	0	1,895	09/30/2045
90290M-AB-7	US FOODS INC		02/04/2021	Various		2,790,398	2,750,000	2,881,250	2,765,781	0	(3,252)	0	(3,252)	0	2,762,529	0	(12,529)	(12,529)	62,388	06/15/2024
H42097-AA-5	UBS GROUP AG	D	06/18/2021	CEDE 19201		201,222	200,000	200,540	200,255	0	(198)	0	(198)	0	200,057	0	1,165	1,165	12,350	12/29/2049
90333L-AT-9	US CONCRETE INC		09/29/2021	Call @ 100.00		271,540	250,000	250,525	250,499	0	(34)	0	(34)	0	250,465	0	(465)	(465)	34,309	03/01/2029
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR	C	10/01/2021	Paydown		122,864	122,864	122,864	122,864	0	0	0	0	0	122,864	0	0	0	6,229	10/01/2045
90346W-AB-9	AMERICAN AIRLINES 2013-1 PASS THROUGH TR		11/15/2021	Various		673,947	673,947	673,947	673,947	0	0	0	0	0	673,947	0	0	0	35,526	05/15/2023
907825-AA-1	UNION PACIFIC RAILROAD CO - ABS		05/14/2021	Paydown		51,600	51,600	51,600	51,600	0	0	0	0	0	51,600	0	0	0	833	05/14/2026
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH		01/02/2021	Paydown		190,576	190,576	190,576	190,576	0	0	0	0	0	190,576	0	0	0	5,885	01/02/2031
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		07/07/2021	Paydown		158,297	158,297	158,297	158,297	0	0	0	0	0	158,297	0	0	0	3,680	01/07/2030
90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		11/01/2021	Paydown		148,959	148,959	148,959	148,959	0	0	0	0	0	148,959	0	0	0	2,011	11/01/2033
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		09/15/2021	Call @ 100.00		411,752	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	35,252	09/15/2026
91324P-BT-8	UNITEDHEALTH GROUP INC		11/15/2021	Maturity @ 100.00		3,000,000	3,000,000	2,983,590	2,998,339	0	1,661	0	1,661	0	3,000,000	0	0	0	101,250	11/15/2021
91324P-CH-3	UNITEDHEALTH GROUP INC		12/15/2021	Maturity @ 100.00		7,000,000	7,000,000	6,992,440	6,998,879	0	1,121	0	1,121	0	7,000,000	0	0	0	201,250	12/15/2021
913260-A@-4	EXETER & HAMPTON ELECTRIC CO		09/01/2021	Paydown		1,000,000	1,000,000	1,000,000	999,757	0	243	0	243	0	1,000,000	0	0	0	52,200	09/01/2028
91911K-AK-8	BAUSCH HEALTH COMPANIES INC	C	06/23/2021	Various		2,035,000	2,000,000	2,086,000	2,023,998	0	(6,235)	0	(6,235)	0	2,017,763	0	(17,763)	(17,763)	138,434	03/15/2024
92553P-AM-4	VIACOMCBS INC		03/29/2021	Call @ 100.00		5,168,150	5,000,000	4,927,650	4,987,949	0	1,975	0	1,975	0	4,989,924	0	10,076	10,076	213,289	06/15/2022
92658T-AQ-1	VIDEOTRON LTD	C	07/06/2021	Call @ 100.00		104,002	100,000	99,250	99,801	0	66	0	66	0	99,867	0	133	133	8,835	07/15/2022

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
92826C-AM-4	VISA INC		11/17/2021	RBC CAPITAL MARKETS, LLC		7,047,810	7,000,000	6,989,850	6,990,536	0	922	0	922	0	6,991,458	0	56,352	56,352	156,654	04/15/2030
92933B-AP-9	WMG ACQUISITION CORP		04/15/2021	Various		256,875	250,000	252,500	251,227	0	(37)	0	(37)	0	251,190	0	(1,190)	(1,190)	13,750	04/15/2026
92948#-AF-5	WALMART WESTMINSTER GATEWAY ABS - CMBS		11/15/2021	Paydown		296,500	296,500	297,280	296,597	0	(97)	0	(97)	0	296,500	0	0	0	(14,734)	05/15/2023
929566-AJ-6	WABASH NATIONAL CORP		10/07/2021	Call @ 101.38		2,970,288	2,930,000	2,866,800	2,879,937	0	7,404	0	7,404	0	2,887,341	0	82,947	82,947	163,836	10/01/2025
93627C-AA-9	WARRIOR MET COAL INC		12/18/2021	Call @ 102.00		1,530,000	1,500,000	1,558,050	1,531,587	0	(11,222)	0	(11,222)	0	1,520,365	0	9,635	9,635	135,666	11/01/2024
94354K-AA-8	WAAV 2019-1 A - ABS		12/15/2021	Paydown		1,161	1,161	1,152	0	0	9	0	9	0	1,161	0	0	0	3	09/15/2044
94978#-CY-1	WELLS FARGO BANK NORTHWEST, NA - EQUIPME		01/02/2021	Paydown		26,492	26,492	26,492	26,492	0	0	0	0	0	26,492	0	0	0	726	01/02/2025
94978#-CZ-8	WELLS FARGO & COMPANY - ABS		06/02/2021	Paydown		136,167	135,793	135,793	135,793	0	0	0	0	0	135,793	0	374	374	3,735	01/02/2025
94978#-DA-2	FIRST UNION RAIL CORP		07/02/2021	Paydown		46,935	36,156	36,156	36,156	0	(24)	0	(24)	0	36,132	0	10,803	10,803	996	01/02/2025
94978#-DB-0	WELLS FARGO BANK NORTHWEST, NA - EQUIPME		01/02/2021	Paydown		3,963	3,963	3,963	3,963	0	0	0	0	0	3,963	0	0	0	109	01/02/2025
94978#-DC-8	WELLS FARGO & COMPANY ABS - ABS		08/02/2021	Paydown		163,327	165,435	165,435	165,435	0	1	0	1	0	165,436	0	(2,109)	(2,109)	4,542	01/02/2024
969457-BV-1	WILLIAMS COMPANIES INC		11/15/2021	JANE STREET EXECUTION SERVICES LLC		1,954,170	1,500,000	1,561,875	1,558,869	0	(1,076)	0	(1,076)	0	1,557,793	0	396,377	396,377	77,385	06/24/2044
97181#-HF-3	WILMINGTON TRUST COMPANY - ABS		01/15/2021	Maturity @ 100.00		453,265	453,265	453,265	453,189	0	76	0	76	0	453,265	0	0	0	16,975	01/15/2021
98212B-AG-8	WPX ENERGY INC		06/09/2021	Unknown		228,750	200,000	226,000	213,470	0	(2,303)	0	(2,303)	0	211,167	0	17,583	17,583	14,317	08/01/2023
98212B-AH-6	WPX ENERGY INC		06/03/2021	Call @ 100.00		1,043,130	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	72,199	06/01/2026
983024-AN-0	WYETH LLC		10/01/2021	Unknown		1,405,216	1,000,000	987,710	990,848	0	364	0	364	0	991,212	0	414,004	414,004	59,500	04/01/2037
984851-AF-2	YARA INTERNATIONAL ASA	C	11/15/2021	J.P. Morgan Securities LLC		5,691,600	5,000,000	4,987,400	4,990,109	0	1,390	0	1,390	0	4,991,499	0	700,101	700,101	228,264	06/01/2028
98956P-AC-6	ZIMMER BIOMET HOLDINGS INC		08/30/2021	Call @ 100.00		2,000,000	2,000,000	1,996,420	1,999,623	0	285	0	285	0	1,999,907	0	93	93	50,625	11/30/2021
G03690-AJ-5	ANGLIAN WATER SERVICES FINANCING PLC	D	06/24/2021	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	9,993,761	0	6,239	0	6,239	0	10,000,000	0	0	0	226,000	06/24/2021
G1108#-AE-8	BRITISH LAND COMPANY PLC	C	09/01/2021	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	463,500	09/01/2021
G20448-AX-3	COMPASS GROUP PLC	C	10/01/2021	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	227,125	10/01/2021
G8879#-AA-8	KITWAVE INVESTMENTS LIMITED	B	05/25/2021	Allstate Life Insurance Company		302,144	298,130	293,513	287,976	0	3	0	3	(74)	287,905	10,141	4,098	14,239	6,440	03/01/2024
G8879#-AB-6	KITWAVE INVESTMENTS LIMITED	B	05/25/2021	Various		677,075	663,200	653,081	640,757	0	13	0	13	(164)	640,606	22,389	14,081	36,470	29,827	03/01/2024
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LIMITED	C	08/30/2021	Not Available		716,517	714,286	714,286	714,174	0	103	0	103	0	714,278	0	2,240	2,240	28,024	09/30/2021
G9027*-AA-1	TRANSOCEAN CONQUEROR LIMITED	C	12/31/2021	Paydown		4,531,880	4,531,881	4,531,881	4,531,881	0	0	0	0	0	4,531,881	0	0	0	109,768	05/31/2022
N1614R-AP-6	BRITISH TRANSCO INTERNATIONAL FINANCE BV	D	11/04/2021	Maturity @ 100.00		10,000,000	10,000,000	3,749,200	9,469,177	0	520,099	0	520,099	0	10,000,000	0	0	0	0	11/04/2021
Q0832*-AB-2	AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) P	C	09/15/2021	Maturity @ 100.00		7,000,000	7,000,000	7,000,000	6,996,713	0	3,287	0	3,287	0	7,000,000	0	0	0	326,900	09/15/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						695,617,192	668,454,976	662,947,251	663,213,327	14,533	689,404	48	703,889	(238)	666,775,016	32,531	22,117,674	22,150,204	30,715,388	XXX
008252-84-3	AFFILIATED MANAGERS GROUP INC		09/30/2021	Adjustment		0	0	240,000	0	0	0	0	0	0	0	0	0	0	5,700	09/30/2060
015857-70-9	ALGONQUIN POWER & UTILITIES CORP	C	09/30/2021	Adjustment		0	0	312,597	0	0	0	0	0	0	0	0	0	0	10,678	10/17/2078
015857-80-8	ALGONQUIN POWER & UTILITIES CORP	C	09/30/2021	Adjustment		0	0	356,007	0	0	0	0	0	0	0	0	0	0	10,986	07/01/2079
025932-87-2	AMERICAN FINANCIAL GROUP INC		09/30/2021	Adjustment		0	0	180,000	0	0	0	0	0	0	0	0	0	0	5,063	06/01/2060
03765H-AE-1	APOLLO MANAGEMENT HOLDINGS LP		03/29/2021	KEYBANC CAPITAL MARKETS INC		182,450	178,000	178,780	178,632	0	(36)	0	(36)	0	178,596	0	3,854	3,854	2,545	01/14/2050
04621X-30-6	ASSURANT INC		09/30/2021	Adjustment		0	0	280,160	0	0	0	0	0	0	0	0	0	0	5,962	01/15/2061
05565A-AB-9	BNP PARIBAS SA	C	06/28/2021	DEUTSCHE BANK SECURITIES, INC.		106,500	100,000	105,000	104,394	0	(131)	0	(131)	0	104,263	0	2,237	2,237	3,697	12/29/2049
05565A-AQ-6	BNP PARIBAS SA	C	03/16/2021	DEUTSCHE BANK SECURITIES, INC.		601,380	600,000	627,840	602,830	0	(2,444)	0	(2,444)	0	600,386	0	994	994	21,350	12/29/2049
11271L-10-2	BROOKFIELD FINANCE INC	C	09/30/2021	Adjustment		0	0	300,000	0	0	0	0	0	0	0	0	0	0	6,938	10/16/2080
125896-84-5	CMS ENERGY CORP		09/30/2021	Adjustment		0	0	399,981	0	0	0	0	0	0	0	0	0	0	11,750	03/01/2079
125896-85-2	CMS ENERGY CORP		09/30/2021	Adjustment		0	0	221,113	0	0	0	0	0	0	0	0	0	0	6,736	10/15/2078
125896-86-0	CMS ENERGY CORP		09/30/2021	Adjustment		0	0	198,482	0	0	0	0	0	0	0	0	0	0	5,788	03/15/2078
12621E-30-1	CNO FINANCIAL GROUP INC		09/30/2021	Adjustment		0	0	170,000	0	0	0	0	0	0	0	0	0	0	4,356	11/25/2060
233331-86-7	DTE ENERGY CO		09/30/2021	Adjustment		0	0	223,157	0	0	0	0	0	0	0	0	0	0	6,638	12/15/2076
26156F-AA-1	DRESDNER FUNDING TRUST I		03/30/2021	Various		530,833	375,000	466,653	451,315	0	(1,663)	0	(1,663)	0	449,652	0	81,180	81,180	7,138	06/30/2031
29250N-47-7	ENBRIDGE INC	C	09/30/2021	Adjustment		0	0	813,656	0	0	0	0	0	0	0	0	0	0	25,816	04/15/2078
29278N-AT-0	ENERGY TRANSFER OPERATING LP		04/05/2021	Unknown		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	9,421	12/29/2049
40427L-AB-0	HSBC CAPITAL FUNDING (DOLLAR1) LP	C	03/18/2021	CREDIT SUISSE SECURITIES (USA)		115,463	70,000	104,650	97,886	0	(643)	0	(643)	0	97,242	0	18,220	18,220	1,623	12/29/2049
404280-BC-2	HSBC HOLDINGS PLC	C	06/01/2021	Call @ 100.00		600,000	600,000	622,380	603,753	0	(3,753)	0	(3,753)	0	600,000	0	0	0	20,625	12/29/2049
539473-AE-8	LLOYDS BANK PLC	C	01/22/2021	JP MORGAN SECURITIES LLC		346,260	300,000	368,910	343,788	0	(758)	0	(758)	0	343,031	0	3,229	3,229	4,000	12/16/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/30/2021	Adjustment		0	0	245,600	0	0	0	0	0	0	0	0	0	0	6,754	05/15/2064
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		09/30/2021	Adjustment		0	0	383,244	0	0	0	0	0	0	0	0	0	0	10,829	03/01/2079
743863-AA-0	PROVIDENT FINANCING TRUST I		10/22/2021	Various		250,490	205,000	243,438	0	0	(257)	0	(257)	0	243,180	0	7,310	7,310	6,581	03/15/2038
744320-80-5	PRUDENTIAL FINANCIAL INC		01/06/2021	J.P. MORGAN SECURITIES LLC		84,849	76,050	443,729	75,536	0	0	0	0	0	75,536	0	9,313	9,313	10,919	08/15/2058
759351-AE-9	REINSURANCE GROUP OF AMERICA INC		09/23/2021	JEFFERIES LLC		950,601	980,000	873,750	890,092	0	1,473	0	1,473	0	891,565	0	59,036	59,036	22,075	12/15/2065
780097-BB-6	NATWEST GROUP PLC	C	06/18/2021	Various		711,642	700,000	742,595	709,327	0	(5,551)	0	(5,551)	0	703,776	0	7,866	7,866	22,952	12/29/2049
816851-60-4	SEMPRA ENERGY		09/30/2021	Adjustment		0	0	173,341	0	0	0	0	0	0	0	0	0	0	4,888	07/01/2079
838518-20-7	SOUTH JERSEY INDUSTRIES INC		09/30/2021	Adjustment		0	0	462,898	0	0	0	0	0	0	0	0	0	0	12,742	09/16/2079
842587-80-0	SOUTHERN CO		09/30/2021	Adjustment		0	0	905,000	0	0	0	0	0	0	0	0	0	0	22,399	01/30/2080
857477-AQ-6	STATE STREET CORP		11/15/2021	Various		1,500,625	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	625	625	27,129	12/29/2049
91529Y-60-1	UNUM GROUP		09/30/2021	Adjustment		0	0	445,312	0	0	0	0	0	0	0	0	0	0	13,906	06/15/2058
92978A-AA-0	WACHOVIA CAPITAL TRUST III		03/15/2021	Call @ 100.00		3,085,000	3,085,000	2,976,841	3,003,546	0	577	0	577	0	3,004,122	0	80,878	80,878	42,957	12/29/2049
976657-AH-9	WEC ENERGY GROUP INC		04/22/2021	IMPERIAL CAPITAL LLC		980,938	1,075,000	1,072,141	1,072,597	0	16	0	16	0	1,072,613	0	(91,675)	(91,675)	11,153	05/15/2067
G16249-16-4	BROOKFIELD PROPERTY PARTNERS LP	C	09/30/2021	Adjustment		0	0	330,000	0	0	0	0	0	0	0	0	0	0	9,404	12/29/2049
H4209B-AE-8	UBS GROUP AG	D	03/22/2021	Call @ 100.00		400,000	400,000	410,180	400,937	0	(937)	0	(937)	0	400,000	0	0	0	27,500	12/29/2049
4899999. Subtotal - Bonds - Hybrid Securities						10,787,029	10,584,050	17,717,435	10,374,632	0	(14,107)	0	(14,107)	0	10,603,962	0	183,067	183,067	428,997	XXX
49549*-AA-3	KJ FDG SEC TL		12/09/2021	Paydown		1,580,344	1,580,344	1,580,344	1,580,344	0	0	0	0	0	1,580,344	0	0	0	210,164	12/01/2049
BGH3BD-T9-9	SEACO TL 1L USD - ABS	D	11/17/2021	Redemption @ 100.00		383,721	383,721	381,939	383,059	0	98	0	98	0	383,157	0	564	564	6,709	09/01/2024
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL		02/04/2021	Redemption @ 100.00		1,471,875	1,471,875	1,368,844	1,382,475	0	1,988	0	1,988	0	1,384,463	0	87,412	87,412	6,082	04/24/2025
BGH6WJ2-6Y-3	SUTHERLAND GLOBAL INC 1L TL CTP		12/31/2021	Redemption @ 100.00		7,500	7,500	7,405	7,409	0	12	0	12	0	7,421	0	79	79	424	10/14/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						3,443,440	3,443,440	3,338,532	3,353,287	0	2,098	0	2,098	0	3,355,385	0	88,055	88,055	223,379	XXX
8399997. Total - Bonds - Part 4						957,617,413	925,110,966	883,327,479	825,232,919	14,533	2,666,338	48	2,680,823	(238)	927,431,549	32,531	23,455,652	23,488,183	33,643,799	XXX
8399998. Total - Bonds - Part 5						56,600,067	57,240,797	56,677,596	0	0	104,769	0	104,769	0	56,782,365	387	(186,435)	(186,048)	714,436	XXX
8399999. Total - Bonds						1,014,217,480	982,351,763	940,005,075	825,232,919	14,533	2,771,107	48	2,785,592	(238)	984,213,914	32,918	23,269,217	23,302,135	34,358,235	XXX
004890-30-0	ACRES COMMERCIAL REALTY CORP		06/22/2021	KEYBANC CAPITAL MARKETS INC	800.000	20,226	0.00	20,000	0	0	0	0	0	0	20,000	0	226	226	0	
281020-AS-6	EDISON INTERNATIONAL		03/31/2021	Reclassification	0.000	1,000,000	0.00	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	
025816-CH-0	AMERICAN EXPRESS CO		12/20/2021	UBS SECURITIES LLC	183,000.000	180,930	0.00	183,000	0	0	0	0	0	0	183,000	0	(2,070)	(2,070)	2,418	
29278N-AB-9	ENERGY TRANSFER OPERATING LP		04/05/2021	Unknown	500,000.000	500,000	0.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	21,163	
02665T-80-1	AMERICAN HOMES 4 RENT		06/10/2021	J.P. MORGAN SECURITIES LLC	8,850.000	224,360	0.00	207,975	207,975	0	0	0	0	0	207,975	0	16,385	16,385	3,512	
BA50H9-LW-6	QLIK PARENT INC.		07/01/2021	Allstate Life Insurance Company	1,163.250	1,731,806	0.00	1,163,250	1,163,250	0	0	0	0	0	1,163,250	0	568,556	568,556	0	
03768E-30-3	APOLLO GLOBAL MANAGEMENT INC		04/05/2021	J.P. MORGAN SECURITIES LLC	3,500.000	90,823	0.00	87,657	87,657	0	0	0	0	0	87,657	0	3,166	3,166	1,395	
D3207M-11-0	HENKEL& KGAA PRF	B	08/16/2021	MORGAN STANLEY & CO INC, NY	608.000	64,786	0.00	53,581	59,122	0	0	0	0	(5,541)	53,581	4,309	6,896	11,205	996	
03768E-40-2	APOLLO GLOBAL MANAGEMENT INC		04/06/2021	Various	26,140.000	703,687	0.00	639,157	639,157	0	0	0	0	0	639,157	0	64,530	64,530	10,415	
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING PRF	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,442.000	155,195	0.00	65,510	73,467	0	0	0	0	(7,956)	65,510	6,444	83,241	89,684	1,470	
038923-86-8	ARBOR REALTY TRUST INC		12/16/2021	Various	20,681.000	521,446	0.00	517,025	0	0	0	0	0	0	517,025	0	4,421	4,421	7,091	
03939A-20-6	ARCH CAPITAL GROUP LTD	C	09/09/2021	WELLS FARGO SECURITIES LLC	11,322.000	286,332	0.00	288,901	288,901	0	0	0	0	0	288,901	0	(2,569)	(2,569)	7,430	
03990B-20-0	ARES MANAGEMENT CORP		06/30/2021	Call @ 25.00	20,564.000	514,100	0.00	542,625	542,625	0	0	0	0	0	542,625	0	(28,525)	(28,525)	17,994	
060505-26-0	BANK OF AMERICA CORP		04/25/2021	Call @ 25.00	14,401.000	360,025	0.00	375,813	375,813	0	0	0	0	0	375,813	0	(15,788)	(15,788)	10,801	
060505-28-6	BANK OF AMERICA CORP		01/29/2021	Call @ 25.00	15,061.000	376,525	0.00	382,981	382,981	0	0	0	0	0	382,981	0	(6,456)	(6,456)	5,836	
172967-31-7	CITIGROUP INC		02/12/2021	Call @ 25.00	9,048.000	226,200	0.00	228,974	228,974	0	0	0	0	0	228,974	0	(2,774)	(2,774)	3,563	
174610-AQ-8	CITIZENS FINANCIAL GROUP INC		09/30/2021	Adjustment	0.000	0	0.00	330,000	0	0	0	0	0	0	0	0	0	0	10,519	
174610-AU-9	CITIZENS FINANCIAL GROUP INC		09/30/2021	Adjustment	0.000	0	0.00	140,000	0	0	0	0	0	0	0	0	0	0	3,955	
19075Q-80-5	COBANK ACB		09/30/2021	Adjustment	0.000	0	0.00	652,050	0	0	0	0	0	0	0	0	0	0	19,688	
19075Q-86-2	COBANK ACB		09/30/2021	Adjustment	0.000	0	0.00	337,920	0	0	0	0	0	0	0	0	0	0	9,920	
19075Q-87-0	COBANK ACB		09/30/2021	Adjustment	0.000	0	0.00	421,470	0	0	0	0	0	0	0	0	0	0	12,863	
200340-AU-1	COMERICA INC		09/30/2021	Adjustment	0.000	0	0.00	200,831	0	0	0	0	0	0	0	0	0	0	5,625	
25432G-20-8	DIME COMMUNITY BANCSHARES INC		02/01/2021	Unknown	13,900.000	320,940	0.00	320,940	320,940	0	0	0	0	0	320,940	0	0	0	0	

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
26441C-50-1	DUKE ENERGY CORP		03/31/2021	J.P. MORGAN SECURITIES LLC	5,300.000	146,924	0.00	132,500	132,500	0	0	0	0	0	132,500	0	14,424	14,424	1,905	
26441C-BG-9	DUKE ENERGY CORP		09/30/2021	Adjustment	0.000	0	0.00	350,000	0	0	0	0	0	0	0	0	0	0	8,531	
30767E-40-6	FARM CREDIT BANK OF TEXAS		09/30/2021	Adjustment	0.000	0	0.00	224,700	0	0	0	0	0	0	0	0	0	0	7,088	
404280-60-4	HSBC HOLDINGS PLC	C	01/13/2021	Call @ 25.00	13,200.000	330,000	0.00	324,440	324,440	0	0	0	0	0	324,440	0	5,560	5,560	1,648	
446150-70-8	HUNTINGTON BANCSHARES INC		06/18/2021	MLPFS INC FIXED INCOME	8,000.000	202,959	0.00	204,951	204,951	0	0	0	0	0	204,951	0	(1,992)	(1,992)	6,250	
48127V-82-7	JPMORGAN CHASE & CO		05/14/2021	CORPORATE ACTION	17,350.000	433,488	0.00	449,544	449,544	0	0	0	0	0	449,544	0	(16,056)	(16,056)	13,338	
48127X-54-2	JPMORGAN CHASE & CO		05/14/2021	CORPORATE ACTION	11,400.000	284,828	0.00	291,767	291,767	0	0	0	0	0	291,767	0	(6,940)	(6,940)	8,693	
48128B-52-3	JPMORGAN CHASE & CO		10/12/2021	Various	9,793.000	244,171	0.00	244,825	0	0	0	0	0	0	244,825	0	(654)	(654)	0	
48251W-20-3	KKR & CO INC		05/27/2021	CORPORATE ACTION	10,550.000	267,917	0.00	277,914	277,914	0	0	0	0	0	277,914	0	(9,997)	(9,997)	4,451	
48251W-30-2	KKR & CO INC		08/10/2021	Various	3,862.000	97,911	0.00	104,104	104,104	0	0	0	0	0	104,104	0	(6,193)	(6,193)	3,138	
55025L-20-7	LUMENT FINANCE TRUST INC		12/20/2021	PERSHING LLC	16,675.000	447,721	0.00	416,875	0	0	0	0	0	0	416,875	0	30,846	30,846	14,591	
570535-AW-4	MARKEL CORP		09/30/2021	Adjustment	0.000	0	0.00	180,000	0	0	0	0	0	0	0	0	0	0	5,400	
66661N-30-8	NORTHPOINTE BANCSHARES INC		01/27/2021	KEYBANC CAPITAL MARKETS INC	11,425.000	298,478	0.00	285,625	285,625	0	0	0	0	0	285,625	0	12,853	12,853	0	
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		11/12/2021	MITSUBISHI UFJ SECURITIES (USA), INC.	126,000.000	125,017	0.00	126,000	0	0	0	0	0	0	126,000	0	(983)	(983)	0	
74460W-62-8	PUBLIC STORAGE		12/15/2021	J.P. Morgan Securities LLC	40,000.000	1,041,595	0.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	41,595	41,595	48,750	
7591EP-AR-1	REGIONS FINANCIAL CORP		09/30/2021	Adjustment	0.000	0	0.00	130,000	0	0	0	0	0	0	0	0	0	0	3,738	
76169C-20-9	REXFORD INDUSTRIAL REALTY INC		08/10/2021	JP MORGAN SECURITIES LLC	9,000.000	226,484	0.00	231,120	231,120	0	0	0	0	0	231,120	0	(4,636)	(4,636)	6,609	
808513-40-2	CHARLES SCHWAB CORP		06/01/2021	Call @ 25.00	17,750.000	443,750	0.00	450,563	450,563	0	0	0	0	0	450,563	0	(6,813)	(6,813)	13,313	
816851-BK-4	SEMPRA ENERGY		09/30/2021	Adjustment	0.000	0	0.00	370,000	0	0	0	0	0	0	0	0	0	0	9,019	
82981J-80-2	SITE CENTERS CORP		03/29/2021	WELLS FARGO SECURITIES LLC	11,263.000	285,347	0.00	253,236	253,236	0	0	0	0	0	253,236	0	32,111	32,111	4,400	
89832Q-AE-9	TRUIST FINANCIAL CORP		09/30/2021	Adjustment	0.000	0	0.00	453,254	0	0	0	0	0	0	0	0	0	0	11,187	
89832Q-AF-6	TRUIST FINANCIAL CORP		09/30/2021	Adjustment	0.000	0	0.00	420,343	0	0	0	0	0	0	0	0	0	0	14,994	
902973-BC-9	US BANCORP		12/22/2021	BOFA SECURITIES, INC	98,000.000	98,194	0.00	98,000	0	0	0	0	0	0	98,000	0	194	194	0	
92339V-20-9	VEREIT INC		08/10/2021	Various	8,538.000	213,348	0.00	212,594	212,594	0	0	0	0	0	212,594	0	754	754	7,763	
938824-30-7	WASHINGTON FEDERAL INC		03/22/2021	J.P. MORGAN SECURITIES LLC	5,500.000	136,695	0.00	137,500	0	0	0	0	0	0	137,500	0	(805)	(805)	0	
G68603-13-6	PARTNERRE LTD	C	05/03/2021	Call @ 25.00	5,654.000	141,350	0.00	137,693	137,693	0	0	0	0	0	137,693	0	3,657	3,657	3,905	
G68603-14-4	PARTNERRE LTD	C	05/03/2021	Call @ 25.00	11,000.000	275,000	0.00	259,295	259,295	0	0	0	0	0	259,295	0	15,705	15,705	8,473	
G68603-15-1	PARTNERRE LTD	C	05/03/2021	Call @ 25.00	7,108.000	177,700	0.00	174,910	174,910	0	0	0	0	0	174,910	0	2,790	2,790	4,408	
G7293H-11-4	PRUDENTIAL PLC	C	05/21/2021	J.P. MORGAN SECURITIES LLC	8,000.000	221,287	0.00	202,026	202,026	0	0	0	0	0	202,026	0	19,261	19,261	3,375	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						13,417,544	XXX	16,803,440	9,863,143	0	0	0	0	(13,497)	12,592,871	10,753	813,920	824,673	371,617	XXX
233331-86-7	DTE ENERGY CO		12/15/2021	Call @ 25.00	8,851.000	221,275	0.00	223,157	0	0	(215)	0	(215)	0	221,275	0	0	0	6,638	
361860-20-8	GMAC CAPITAL TRUST I		08/11/2021	Various	43,554.000	1,093,503	0.00	1,138,138	1,138,138	0	0	0	0	0	1,138,138	0	(44,634)	(44,634)	36,929	
48128B-AN-1	JPMORGAN CHASE & CO		12/02/2021	Various	449,000.000	442,162	0.00	449,000	0	0	0	0	0	0	449,000	0	(6,838)	(6,838)	7,727	
69352P-20-2	PPL CAPITAL FUNDING INC		07/15/2021	Various	12,801.000	325,094	0.00	322,629	322,629	0	0	0	0	0	322,629	0	2,465	2,465	7,697	
744320-88-8	PRUDENTIAL FINANCIAL INC		01/22/2021	J.P. MORGAN SECURITIES LLC	9,656.000	488,092	0.00	241,400	482,800	0	0	0	0	0	482,800	0	5,292	5,292	0	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,570,126	XXX	2,374,324	1,943,567	0	(215)	0	(215)	0	2,613,842	0	(43,716)	(43,716)	58,991	XXX
8999997. Total - Preferred Stocks - Part 4						15,987,670	XXX	19,177,764	11,806,710	0	(215)	0	(215)	(13,497)	15,206,713	10,753	770,204	780,957	430,608	XXX
8999998. Total - Preferred Stocks - Part 5						4,520,973	XXX	4,471,991	0	0	0	0	0	0	4,471,991	0	48,982	48,982	23,969	XXX
8999999. Total - Preferred Stocks						20,508,643	XXX	23,649,755	11,806,710	0	(215)	0	(215)	(13,497)	19,678,704	10,753	819,186	829,939	454,578	XXX
001055-10-2	AFLAC ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,637.000	207,026		155,844	161,737	(5,894)	0	0	(5,894)	0	155,844	0	51,182	51,182	2,400	
00206R-10-2	AT&T ORD		08/16/2021	MORGAN STANLEY & COMPANY	26,149.000	749,343		750,500	752,045	(1,545)	0	0	(1,545)	0	750,500	0	(1,157)	(1,157)	34,395	
002824-10-0	ABBOTT LABORATORIES ORD		08/16/2021	MORGAN STANLEY & COMPANY	6,456.000	763,500		414,983	706,867	(291,885)	0	0	(291,885)	0	414,983	0	348,517	348,517	7,257	

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
00287Y-10-9	ABBVIE ORD		08/16/2021	MORGAN STANLEY & COMPANY	6,843.000	792,828		576,765	733,227	(156,462)	0	0	(156,462)	0	576,765	0	216,062	216,062	22,502	
003654-10-0	ABIOMED ORD		08/16/2021	MORGAN STANLEY & COMPANY	216.000	61,875		37,238	70,027	(32,789)	0	0	(32,789)	0	37,238	0	24,637	24,637	0	
00507V-10-9	ACTIVISION BLIZZARD ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,116.000	280,207		177,618	289,321	(111,703)	0	0	(111,703)	0	177,618	0	102,589	102,589	1,465	
00724F-10-1	ADOBE ORD		08/16/2021	Various	1,868.000	982,076		392,573	934,224	(541,651)	0	0	(541,651)	0	392,573	0	589,503	589,503	0	
00751Y-10-6	ADVANCE AUTO PARTS ORD		08/16/2021	MORGAN STANLEY & COMPANY	379.000	76,233		39,284	59,696	(20,412)	0	0	(20,412)	0	39,284	0	36,949	36,949	296	
007903-10-7	ADVANCED MICRO DEVICES ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,459.000	415,792		230,813	408,935	(178,122)	0	0	(178,122)	0	230,813	0	184,979	184,979	0	
00846U-10-1	AGILENT TECHNOLOGIES ORD		08/16/2021	Various	1,459.000	203,937		142,951	172,877	(29,926)	0	0	(29,926)	0	142,951	0	60,986	60,986	613	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		08/16/2021	Various	914.000	259,626		157,589	249,723	(92,134)	0	0	(92,134)	0	157,589	0	102,037	102,037	2,767	
00971T-10-1	AKAMAI TECHNOLOGIES ORD		08/16/2021	Various	795.000	86,909		73,030	83,467	(10,437)	0	0	(10,437)	0	73,030	0	13,879	13,879	0	
016255-10-1	ALIGN TECHNOLOGY ORD		08/16/2021	MORGAN STANLEY & COMPANY	292.000	184,283		128,031	156,039	(28,008)	0	0	(28,008)	0	128,031	0	56,252	56,252	0	
01626P-40-3	ALIMENTATION COU TARD SUBVTNG CL B ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	4,482.000	169,907		89,238	152,613	(71,265)	0	0	(71,265)	7,890	89,238	(4,925)	85,594	80,669	365	
017175-10-0	ALLEGHANY ORD		08/16/2021	MORGAN STANLEY & COMPANY	151.000	105,496		73,869	91,157	(17,288)	0	0	(17,288)	0	73,869	0	31,626	31,626	0	
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		08/16/2021	MORGAN STANLEY & COMPANY	610.000	96,657		65,574	79,282	(13,707)	0	0	(13,707)	0	65,574	0	31,083	31,083	0	
02079K-10-7	ALPHABET CL C ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,118.000	2,853,206		1,202,721	1,958,602	(755,880)	0	0	(755,880)	0	1,202,721	0	1,650,484	1,650,484	0	
02079K-30-5	ALPHABET CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,118.000	2,820,431		1,134,217	1,959,452	(825,235)	0	0	(825,235)	0	1,134,217	0	1,686,214	1,686,214	0	
02209S-10-3	ALTRIA GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	6,862.000	335,876		275,954	281,342	(5,388)	0	0	(5,388)	0	275,954	0	59,922	59,922	8,832	
023135-10-6	AMAZON COM ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,589.000	5,111,932		2,213,577	5,175,262	(2,961,685)	0	0	(2,961,685)	0	2,213,577	0	2,898,355	2,898,355	0	
025537-10-1	AMERICAN ELECTRIC POWER ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,241.000	195,338		138,095	186,608	(48,513)	0	0	(48,513)	0	138,095	0	57,243	57,243	3,803	
025816-10-9	AMERICAN EXPRESS ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,355.000	381,291		232,630	284,743	(52,114)	0	0	(52,114)	0	232,630	0	148,662	148,662	2,562	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,764.000	200,126		87,277	142,505	(55,228)	0	0	(55,228)	0	87,277	0	112,849	112,849	1,842	
03027X-10-0	AMERICAN TOWER REIT		08/16/2021	Various	1,782.000	444,191		248,421	399,988	(151,567)	0	0	(151,567)	0	248,421	0	195,770	195,770	2,443	
03073E-10-5	AMERISOURCEBERGEN ORD		08/16/2021	MORGAN STANLEY & COMPANY	672.000	78,782		57,416	65,695	(8,279)	0	0	(8,279)	0	57,416	0	21,366	21,366	611	
031162-10-0	AMGEN ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,182.000	515,723		421,065	501,685	(80,621)	0	0	(80,621)	0	421,065	0	94,659	94,659	9,434	
032095-10-1	AMPHENOL CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,536.000	249,528		182,582	231,201	(48,619)	0	0	(48,619)	0	182,582	0	66,946	66,946	784	
032654-10-5	ANALOG DEVICES ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,605.000	263,213		135,604	237,107	(101,503)	0	0	(101,503)	0	135,604	0	127,610	127,610	1,952	
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT ORD		08/16/2021	MORGAN STANLEY & COMPANY	13,944.000	126,993		96,047	117,827	(21,780)	0	0	(21,780)	0	96,047	0	30,946	30,946	3,943	
03662Q-10-5	ANSYS ORD		08/16/2021	Various	535.000	176,747		140,911	194,633	(53,722)	0	0	(53,722)	0	140,911	0	35,836	35,836	0	
036752-10-3	ANTHEM ORD		08/16/2021	MORGAN STANLEY & COMPANY	995.000	379,765		202,488	319,485	(116,997)	0	0	(116,997)	0	202,488	0	177,277	177,277	1,711	
037833-10-0	APPLE ORD		08/16/2021	MORGAN STANLEY & COMPANY	63,901.000	8,693,060		3,701,038	8,479,024	(4,777,986)	0	0	(4,777,986)	0	3,701,038	0	4,992,022	4,992,022	34,601	
038222-10-5	APPLIED MATERIAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,610.000	470,426		124,556	311,543	(186,987)	0	0	(186,987)	0	124,556	0	345,870	345,870	1,455	
049560-10-5	ATMOS ENERGY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	1,189.000	108,953		111,252	113,466	(2,214)	0	0	(2,214)	0	111,252	0	(2,298)	(2,298)	743	
052769-10-6	AUTODESK ORD		08/16/2021	Various	977.000	280,598		188,662	298,317	(109,655)	0	0	(109,655)	0	188,662	0	91,936	91,936	0	

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
053015-10-3	AUTOMATIC DATA PROCESSING ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,707.000	346,421		202,731	300,773	(98,042)	0	0	(98,042)	0	202,731	0	143,690	143,690	2,308	
053332-10-2	AUTOZONE ORD		08/16/2021	MORGAN STANLEY & COMPANY	103.000	158,210		81,488	122,100	(40,613)	0	0	(40,613)	0	81,488	0	76,723	76,723	0	
05352A-10-0	AVANTOR ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,281.000	114,713		90,031	92,360	(2,330)	0	0	(2,330)	0	90,031	0	24,682	24,682	0	
05534B-76-0	BCE ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	3,963.000	199,438		167,927	169,314	797	0	0	797	(2,184)	167,927	7,384	24,128	31,511	3,590	
05722G-10-0	BAKER HUGHES CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,009.000	93,414		53,280	83,588	(30,308)	0	0	(30,308)	0	53,280	0	40,134	40,134	1,654	
058498-10-6	BALL ORD		08/16/2021	Various	1,656.000	142,271		79,465	154,306	(74,841)	0	0	(74,841)	0	79,465	0	62,806	62,806	401	
060505-10-4	BANK OF AMERICA ORD		08/16/2021	MORGAN STANLEY & COMPANY	27,612.000	1,151,079		570,427	836,920	(266,493)	0	0	(266,493)	0	570,427	0	580,652	580,652	8,760	
063671-10-1	BANK OF MONTREAL ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	2,995.000	307,039		142,704	227,517	(69,114)	0	0	(69,114)	(15,699)	142,704	20,490	143,846	164,335	5,471	
064149-10-7	BANK NOVA SCOTIA ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	5,096.000	332,210		233,862	275,200	(31,774)	0	0	(31,774)	(9,564)	233,862	16,498	81,851	98,348	7,860	
067901-10-8	BARRICK GOLD ORD		08/16/2021	Various	9,379.000	197,753		115,470	213,494	(101,416)	0	0	(101,416)	3,392	115,470	(1,336)	83,620	82,284	1,707	
071813-10-9	BAXTER INTERNATIONAL ORD		08/16/2021	Various	1,916.000	150,204		116,900	153,740	(36,840)	0	0	(36,840)	0	116,900	0	33,305	33,305	683	
075887-10-9	BECTON DICKINSON ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,105.000	269,995		211,673	276,493	(64,820)	0	0	(64,820)	0	211,673	0	58,323	58,323	1,278	
07725L-10-2	BEIGENE ADS REP ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	162.000	49,463		21,119	41,859	(20,740)	0	0	(20,740)	0	21,119	0	28,344	28,344	0	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,464.000	1,574,742		1,013,531	1,266,938	(253,406)	0	0	(253,406)	0	1,013,531	0	561,210	561,210	0	
086516-10-1	BEST BUY ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,056.000	120,644		66,964	105,378	(38,415)	0	0	(38,415)	0	66,964	0	53,680	53,680	1,016	
090572-20-7	BIO RAD LABORATORIES CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	139.000	81,724		56,177	81,029	(24,852)	0	0	(24,852)	0	56,177	0	25,547	25,547	0	
09062X-10-3	BIOGEN ORD		08/16/2021	MORGAN STANLEY & COMPANY	608.000	187,174		144,806	148,875	(4,069)	0	0	(4,069)	0	144,806	0	42,367	42,367	0	
09215C-10-5	BLACK KNIGHT ORD		08/16/2021	Various	1,263.000	93,084		95,108	111,586	(16,478)	0	0	(16,478)	0	95,108	0	(2,024)	(2,024)	0	
09247X-10-1	BLACKROCK ORD		08/16/2021	Various	586.000	493,189		275,596	422,822	(147,226)	0	0	(147,226)	0	275,596	0	217,593	217,593	3,816	
09260D-10-7	BLACKSTONE ORD		08/16/2021	Various	2,883.000	296,545		159,296	186,847	(27,552)	0	0	(27,552)	0	159,296	0	137,250	137,250	5,733	
097023-10-5	BOEING ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,119.000	494,100		332,603	453,593	(120,990)	0	0	(120,990)	0	332,603	0	161,497	161,497	0	
09857L-10-8	BOOKING HOLDINGS ORD		08/16/2021	MORGAN STANLEY & COMPANY	159.000	349,058		239,828	354,136	(114,308)	0	0	(114,308)	0	239,828	0	109,231	109,231	0	
101121-10-1	BOSTON PROPERTIES REIT ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,120.000	129,669		89,707	105,874	(16,167)	0	0	(16,167)	0	89,707	0	39,962	39,962	1,553	
101137-10-7	BOSTON SCIENTIFIC ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,497.000	145,766		46,370	125,717	(79,347)	0	0	(79,347)	0	46,370	0	99,396	99,396	0	
110122-10-8	BRISTOL MYERS SQUIBB ORD		08/16/2021	Various	9,114.000	593,077		504,714	565,341	(60,627)	0	0	(60,627)	0	504,714	0	88,363	88,363	9,637	
110122-15-7	BRISTOL MYERS SQUIBB CONTINGENT RTS		01/19/2021	Not Available	1,694.000	0		3,828	1,169	2,659	0	0	2,659	0	3,828	0	(3,828)	(3,828)	0	
11135F-10-1	BROADCOM ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,554.000	730,110		341,253	680,419	(339,166)	0	0	(339,166)	0	341,253	0	388,857	388,857	8,557	
112585-10-4	BROOKFIELD ASSET MANAGEMENT CL A ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	5,733.000	304,353		173,862	236,790	(60,858)	0	0	(60,858)	(2,071)	173,862	6,488	124,003	130,491	2,106	
115637-20-9	BROWN FORMAN CL B ORD		08/16/2021	Various	1,342.000	97,815		76,107	106,595	(30,488)	0	0	(30,488)	0	76,107	0	21,707	21,707	334	
122017-10-6	BURLINGTON STORES ORD		08/16/2021	MORGAN STANLEY & COMPANY	361.000	117,179		64,649	94,420	(29,771)	0	0	(29,771)	0	64,649	0	52,530	52,530	0	
124765-10-8	CAE ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	2,061.000	60,010		31,970	57,058	(22,807)	0	0	(22,807)	(2,281)	31,970	3,287	24,754	28,040	0	
12514G-10-8	CDW ORD		08/16/2021	MORGAN STANLEY & COMPANY	868.000	157,152		96,944	114,394	(17,450)	0	0	(17,450)	0	96,944	0	60,208	60,208	602	
125269-10-0	CF INDUSTRIES HOLDINGS ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,381.000	69,039		34,985	53,459	(18,474)	0	0	(18,474)	0	34,985	0	34,055	34,055	1,046	

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
125523-10-0	CIGNA ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,444.000	338,083		228,982	300,612	(71,630)	0	0	(71,630)	0	228,982	0	109,101	109,101	2,188	
125720-10-5	CME GROUP CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,398.000	293,066		188,122	254,506	(66,384)	0	0	(66,384)	0	188,122	0	104,944	104,944	1,913	
126408-10-3	CSX ORD		08/16/2021	MORGAN STANLEY & COMPANY	6,634.000	326,869		154,910	296,027	(141,116)	0	0	(141,116)	0	154,910	0	171,958	171,958	1,604	
126650-10-0	CVS HEALTH ORD		08/16/2021	Various	5,109.000	439,173		293,117	348,945	(55,828)	0	0	(55,828)	0	293,117	0	146,056	146,056	6,339	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,545.000	213,019		126,440	210,784	(84,344)	0	0	(84,344)	0	126,440	0	86,579	86,579	0	
134429-10-9	CAMPBELL SOUP ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	1,106.000	52,253		50,973	53,475	(2,502)	0	0	(2,502)	0	50,973	0	1,280	1,280	409	
136069-10-1	CANADIAN IMPERIAL BANK COMMERCE ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	3,045.000	355,442		166,826	259,853	(73,756)	0	0	(73,756)	(19,271)	166,826	24,940	163,676	188,616	4,667	
136375-10-2	CANADIAN NATIONAL RAILWAY ORD		08/16/2021	Various	3,171.000	341,790		251,979	348,312	(103,878)	0	0	(103,878)	7,544	251,979	(1,234)	91,046	89,812	1,924	
136385-10-1	CDN NATURAL RESOURCE ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	5,139.000	172,947		63,692	123,392	(52,342)	0	0	(52,342)	(7,357)	63,692	9,574	99,681	109,255	2,489	
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	3,760.000	288,369		180,287	260,621	(72,969)	0	0	(72,969)	(7,365)	180,287	13,227	94,855	108,082	677	
14040H-10-5	CAPITAL ONE FINANCIAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,302.000	389,521		117,770	227,553	(109,782)	0	0	(109,782)	0	117,770	0	271,751	271,751	3,304	
14149Y-10-8	CARDINAL HEALTH ORD		08/16/2021	Various	1,403.000	76,178		64,184	75,145	(10,960)	0	0	(10,960)	0	64,184	0	11,993	11,993	1,550	
143130-10-2	CARMAX ORD		08/16/2021	MORGAN STANLEY & COMPANY	871.000	106,308		49,329	82,275	(32,946)	0	0	(32,946)	0	49,329	0	56,979	56,979	0	
14448C-10-4	CARRIER GLOBAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,969.000	196,460		50,602	149,711	(99,109)	0	0	(99,109)	0	50,602	0	145,858	145,858	673	
146869-10-2	CARVANA CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	279.000	85,806		66,832	66,832	0	0	0	0	0	66,832	0	18,975	18,975	0	
149123-10-1	CATERPILLAR ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,085.000	474,746		236,470	379,512	(143,042)	0	0	(143,042)	0	236,470	0	238,276	238,276	5,521	
15189T-10-7	CENTERPOINT ENERGY ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,351.000	111,559		63,742	94,156	(30,413)	0	0	(30,413)	0	63,742	0	47,817	47,817	1,392	
156782-10-4	CERNER ORD		08/16/2021	Various	2,061.000	153,088		139,605	161,747	(22,143)	0	0	(22,143)	0	139,605	0	13,483	13,483	311	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		08/16/2021	Various	574.000	409,114		187,564	379,730	(192,166)	0	0	(192,166)	0	187,564	0	221,550	221,550	0	
16411R-20-8	CHENIERE ENERGY ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,757.000	149,761		71,713	105,473	(33,759)	0	0	(33,759)	0	71,713	0	78,048	78,048	0	
166764-10-0	CHEVRON ORD		08/16/2021	MORGAN STANLEY & COMPANY	7,521.000	774,406		625,898	635,148	(9,250)	0	0	(9,250)	0	625,898	0	148,508	148,508	19,780	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		08/16/2021	MORGAN STANLEY & COMPANY	115.000	175,554		102,044	159,472	(57,428)	0	0	(57,428)	0	102,044	0	73,510	73,510	0	
171340-10-2	CHURCH AND DWIGHT ORD		05/19/2021	MORGAN STANLEY & COMPANY	321.000	27,909		24,444	28,001	(3,557)	0	0	(3,557)	0	24,444	0	3,465	3,465	162	
17275R-10-2	CISCO SYSTEMS ORD		08/16/2021	Various	15,709.000	852,917		566,084	702,978	(136,894)	0	0	(136,894)	0	566,084	0	286,833	286,833	14,154	
172908-10-5	CINTAS ORD		08/16/2021	Various	404.000	147,233		89,398	142,798	(53,400)	0	0	(53,400)	0	89,398	0	57,835	57,835	713	
172967-42-4	CITIGROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	7,509.000	559,775		450,915	463,005	(12,089)	0	0	(12,089)	0	450,915	0	108,860	108,860	9,687	
174610-10-5	CITIZENS FINANCIAL GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,887.000	135,108		55,690	103,239	(47,549)	0	0	(47,549)	0	55,690	0	79,418	79,418	2,848	
189054-10-9	CLOROX ORD		08/16/2021	Various	589.000	104,308		70,666	118,931	(48,265)	0	0	(48,265)	0	70,666	0	33,643	33,643	1,502	
18915M-10-7	CLOUDFLARE CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	718.000	44,347		54,561	54,561	0	0	0	0	0	54,561	0	(10,214)	(10,214)	0	
191216-10-0	COCA-COLA ORD		08/16/2021	Various	15,483.000	845,649		710,811	849,088	(138,276)	0	0	(138,276)	0	710,811	0	134,838	134,838	6,729	
192422-10-3	COGNEX ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,032.000	81,758		43,571	82,854	(39,283)	0	0	(39,283)	0	43,571	0	38,187	38,187	105	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		08/16/2021	Various	2,208.000	162,478		145,878	180,946	(35,068)	0	0	(35,068)	0	145,878	0	16,601	16,601	843	
194162-10-3	COLGATE PALMOLIVE ORD		08/16/2021	Various	3,436.000	273,469		242,535	293,812	(51,278)	0	0	(51,278)	0	242,535	0	30,934	30,934	2,974	
20030N-10-1	COMCAST CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	17,546.000	1,005,687		609,884	919,410	(309,526)	0	0	(309,526)	0	609,884	0	395,803	395,803	10,745	

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
205887-10-2	CONAGRA BRANDS ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,224.000	82,457		72,395	80,642	(8,247)	0	0	(8,247)	0	72,395	0	10,062	10,062	1,414	
20825C-10-4	CONOCOPHILLIPS ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,966.900	336,300		168,322	238,579	(70,256)	0	0	(70,256)	0	168,322	0	167,977	167,977	6,489	
209115-10-4	CONSOLIDATED EDISON ORD		08/16/2021	Various	1,415.000	107,853		94,452	102,262	(7,810)	0	0	(7,810)	0	94,452	0	13,401	13,401	1,978	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	674.000	153,753		108,907	147,640	(38,732)	0	0	(38,732)	0	108,907	0	44,846	44,846	1,185	
219350-10-5	CORNING ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,695.000	153,189		124,483	133,020	(8,537)	0	0	(8,537)	0	124,483	0	28,706	28,706	1,563	
22052L-10-4	CORTEVA ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,503.000	158,732		95,110	135,636	(40,526)	0	0	(40,526)	0	95,110	0	63,622	63,622	1,170	
22160K-10-5	COSTCO WHOLESALE ORD		08/16/2021	Various	1,612.000	619,461		361,878	607,369	(245,491)	0	0	(245,491)	0	361,878	0	257,583	257,583	2,464	
22160N-10-9	COSTAR GROUP ORD		08/16/2021	Various	594.000	145,732		140,973	166,370	(25,398)	0	0	(25,398)	0	140,973	0	4,760	4,760	0	
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	636.000	137,474		97,319	134,718	(37,399)	0	0	(37,399)	0	97,319	0	40,155	40,155	0	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT ORD		08/16/2021	Various	1,862.000	344,188		187,804	296,412	(108,608)	0	0	(108,608)	0	187,804	0	156,384	156,384	3,200	
228368-10-6	CROWN HOLDINGS ORD		08/16/2021	Various	1,063.000	108,723		73,174	106,513	(33,339)	0	0	(33,339)	0	73,174	0	35,549	35,549	329	
231021-10-6	CUMMINS ORD		08/16/2021	MORGAN STANLEY & COMPANY	783.000	194,452		127,896	177,819	(49,924)	0	0	(49,924)	0	127,896	0	66,556	66,556	1,863	
23331A-10-9	D R HORTON ORD		08/16/2021	Various	1,859.000	172,076		76,417	128,122	(51,705)	0	0	(51,705)	0	76,417	0	95,659	95,659	854	
233331-10-7	DTE ENERGY ORD		07/01/2021	Various	1,079.000	122,624		95,107	131,001	(35,894)	0	0	(35,894)	0	95,107	0	27,516	27,516	1,658	
235851-10-2	DANAHER ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,388.000	647,746		259,568	530,470	(270,902)	0	0	(270,902)	0	259,568	0	388,178	388,178	693	
237194-10-5	DARDEN RESTAURANTS ORD		08/16/2021	MORGAN STANLEY & COMPANY	642.000	88,685		52,451	76,475	(24,024)	0	0	(24,024)	0	52,451	0	36,234	36,234	1,160	
23804L-10-3	DATADOG CL A ORD		06/03/2021	MORGAN STANLEY & COMPANY	490.000	42,549		48,236	48,236	0	0	0	0	0	48,236	0	(5,687)	(5,687)	0	
244199-10-5	DEERE ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,221.000	452,762		176,894	328,510	(151,616)	0	0	(151,616)	0	176,894	0	275,869	275,869	1,681	
24703L-20-2	DELL TECHNOLOGIES CL C ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,004.000	99,198		33,208	73,583	(40,375)	0	0	(40,375)	0	33,208	0	65,990	65,990	0	
24906P-10-9	DENTSPLY SIRONA ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,248.000	81,160		53,306	65,345	(12,040)	0	0	(12,040)	0	53,306	0	27,855	27,855	156	
25179M-10-3	DEVON ENERGY ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,372.000	65,480		16,391	37,501	(21,111)	0	0	(21,111)	0	16,391	0	49,090	49,090	1,139	
252131-10-7	DEXCOM ORD		08/16/2021	MORGAN STANLEY & COMPANY	388.000	161,159		88,478	143,451	(54,973)	0	0	(54,973)	0	88,478	0	72,681	72,681	0	
25278X-10-9	DIAMONDBACK ENERGY ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,201.000	92,709		35,910	58,128	(22,219)	0	0	(22,219)	0	35,910	0	56,800	56,800	1,247	
253868-10-3	DIGITAL REALTY REIT ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,119.000	175,470		142,059	156,112	(14,052)	0	0	(14,052)	0	142,059	0	33,411	33,411	1,985	
254687-10-6	WALT DISNEY ORD		08/16/2021	MORGAN STANLEY & COMPANY	6,912.000	1,208,195		837,762	1,252,316	(414,554)	0	0	(414,554)	0	837,762	0	370,434	370,434	0	
25470M-10-9	DISH NETWORK CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,531.000	66,244		33,024	49,513	(16,489)	0	0	(16,489)	0	33,024	0	33,221	33,221	0	
256163-10-6	DOCUSIGN ORD		08/16/2021	Various	754.000	163,855		111,214	167,614	(56,401)	0	0	(56,401)	0	111,214	0	52,642	52,642	0	
256677-10-5	DOLLAR GENERAL ORD		08/16/2021	Various	993.000	211,603		99,039	208,828	(109,789)	0	0	(109,789)	0	99,039	0	112,565	112,565	875	
256746-10-8	DOLLAR TREE ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	968.000	104,606		94,520	104,583	(10,063)	0	0	(10,063)	0	94,520	0	10,087	10,087	0	
25675T-10-7	DOLLARAMA ORD		08/16/2021	Various	1,797.000	77,501		60,597	73,178	(8,462)	0	0	(8,462)	(4,119)	60,597	5,503	11,400	16,903	120	
25746U-10-9	DOMINION ENERGY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	3,537.000	254,645		265,982	265,982	0	0	0	0	0	265,982	0	(11,337)	(11,337)	2,228	
25754A-20-1	DOMINOS PIZZA ORD		08/16/2021	Various	176.000	69,059		57,973	67,489	(9,516)	0	0	(9,516)	0	57,973	0	11,086	11,086	105	
260557-10-3	DOW ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,406.000	224,308		133,337	189,033	(55,696)	0	0	(55,696)	0	133,337	0	90,971	90,971	4,202	
264411-50-5	DUKE REALTY REIT ORD		08/16/2021	Various	2,631.000	121,582		84,418	105,161	(20,743)	0	0	(20,743)	0	84,418	0	37,163	37,163	1,416	
26614N-10-2	DUPONT DE NEMOURS ORD		08/16/2021	Various	3,122.000	248,869		118,351	222,005	(103,654)	0	0	(103,654)	0	118,351	0	130,518	130,518	2,016	

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
277432-10-0	EASTMAN CHEMICAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	891.000	108,380		70,944	89,349	(18,406)	0	0	(18,406)	0	70,944	0	37,436	37,436	863	
278642-10-3	EBAY ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,095.000	208,015		75,150	155,524	(80,374)	0	0	(80,374)	0	75,150	0	132,865	132,865	954	
278865-10-0	ECOLAB ORD		08/16/2021	Various	1,103.000	237,324		154,010	238,645	(84,635)	0	0	(84,635)	0	154,010	0	83,314	83,314	559	
28176E-10-8	EDWARDS LIFESCIENCES ORD		08/16/2021	Various	2,342.000	227,685		104,309	213,661	(109,351)	0	0	(109,351)	0	104,309	0	123,375	123,375	0	
28414H-10-3	ELANCO ANIMAL HEALTH ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,199.000	74,588		61,772	67,443	(5,671)	0	0	(5,671)	0	61,772	0	12,816	12,816	0	
285512-10-9	ELECTRONIC ARTS ORD		08/16/2021	Various	1,190.000	162,856		109,028	170,884	(61,856)	0	0	(61,856)	0	109,028	0	53,828	53,828	327	
291011-10-4	EMERSON ELECTRIC ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,918.000	290,580		152,498	234,520	(82,022)	0	0	(82,022)	0	152,498	0	138,082	138,082	3,727	
29250N-10-5	ENBRIDGE ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	9,728.000	376,407		286,175	310,853	(8,593)	0	0	(8,593)	(16,086)	286,175	25,908	64,324	90,232	13,768	
29355A-10-7	ENPHASE ENERGY ORD		08/16/2021	Various	514.000	75,370		79,683	90,192	(10,508)	0	0	(10,508)	0	79,683	0	(4,313)	(4,313)	0	
29414B-10-4	EPAM SYSTEMS ORD		08/16/2021	MORGAN STANLEY & COMPANY	345.000	185,151		80,801	123,631	(42,830)	0	0	(42,830)	0	80,801	0	104,351	104,351	0	
294429-10-5	EQUIFAX ORD		08/16/2021	Various	534.000	128,174		66,479	102,977	(36,498)	0	0	(36,498)	0	66,479	0	61,695	61,695	354	
29444U-70-0	EQUINIX REIT ORD		08/16/2021	Various	363.000	262,929		165,282	259,247	(93,966)	0	0	(93,966)	0	165,282	0	97,647	97,647	1,762	
29670G-10-2	ESSENTIAL UTILITIES ORD		08/16/2021	Various	1,809.000	85,293		72,216	85,548	(13,331)	0	0	(13,331)	0	72,216	0	13,077	13,077	1,045	
29786A-10-6	ETSY ORD		06/03/2021	MORGAN STANLEY & COMPANY	261.000	43,245		41,943	46,435	(4,492)	0	0	(4,492)	0	41,943	0	1,302	1,302	0	
30040W-10-8	EVERSOURCE ENERGY ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,636.000	134,665		86,495	141,530	(55,035)	0	0	(55,035)	0	86,495	0	48,169	48,169	1,971	
30063P-10-5	EXACT SCIENCES ORD		08/16/2021	MORGAN STANLEY & COMPANY	673.000	64,985		85,142	89,166	(4,023)	0	0	(4,023)	0	85,142	0	(20,158)	(20,158)	0	
30161N-10-1	EXELON ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,694.000	219,973		161,849	198,181	(36,332)	0	0	(36,332)	0	161,849	0	58,124	58,124	4,345	
30212P-30-3	EXPEDIA GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	637.000	99,446		60,583	84,339	(23,756)	0	0	(23,756)	0	60,583	0	38,863	38,863	0	
30231G-10-2	EXXON MOBIL ORD		08/16/2021	MORGAN STANLEY & COMPANY	16,557.000	956,704		682,480	682,480	0	0	0	0	0	682,480	0	274,225	274,225	36,436	
302491-30-3	FMC ORD		08/16/2021	Various	1,171.000	121,645		98,662	134,583	(35,921)	0	0	(35,921)	0	98,662	0	22,983	22,983	570	
30303M-10-2	META PLATFORMS CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	9,003.000	3,061,565		1,354,751	2,459,259	(1,104,508)	0	0	(1,104,508)	0	1,354,751	0	1,706,813	1,706,813	0	
303901-10-2	FAIRFAX FINANCIAL HOLDGS SUB VTG ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	223.000	101,844		66,710	75,941	(4,644)	0	0	(4,644)	(4,587)	66,710	6,963	28,171	35,134	1,866	
311900-10-4	FASTENAL ORD		08/16/2021	Various	2,417.000	124,784		85,534	118,022	(32,488)	0	0	(32,488)	0	85,534	0	39,250	39,250	1,468	
313747-20-6	FEDERAL REIT ORD		08/16/2021	MORGAN STANLEY & COMPANY	905.000	106,023		64,671	77,034	(12,362)	0	0	(12,362)	0	64,671	0	41,351	41,351	2,426	
31428X-10-6	FEDEX ORD		08/16/2021	Various	961.000	269,352		151,642	249,495	(97,853)	0	0	(97,853)	0	151,642	0	117,710	117,710	891	
315616-10-2	F5 ORD		06/03/2021	MORGAN STANLEY & COMPANY	342.000	62,044		47,937	60,171	(12,234)	0	0	(12,234)	0	47,937	0	14,107	14,107	0	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		08/16/2021	Various	2,466.000	347,819		258,765	348,840	(90,076)	0	0	(90,076)	0	258,765	0	89,055	89,055	994	
31620R-30-3	FIDELITY NATIONAL FINANCIAL ORD		08/16/2021	Various	2,055.000	89,569		64,381	80,330	(15,949)	0	0	(15,949)	0	64,381	0	25,189	25,189	618	
316773-10-0	FIFTH THIRD BANCORP ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,780.000	151,199		61,463	104,215	(42,752)	0	0	(42,752)	0	61,463	0	89,736	89,736	1,561	
337738-10-8	FISERV ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,270.000	254,696		125,367	258,462	(133,096)	0	0	(133,096)	0	125,367	0	129,329	129,329	0	
339041-10-5	FLEETCOR TECHNOLOGIES ORD		08/16/2021	Various	446.000	120,648		83,199	121,682	(38,483)	0	0	(38,483)	0	83,199	0	37,449	37,449	0	
345370-86-0	FORD MOTOR ORD		08/16/2021	MORGAN STANLEY & COMPANY	18,106.000	247,233		86,366	159,152	(72,786)	0	0	(72,786)	0	86,366	0	160,867	160,867	0	
34959E-10-9	FORTINET ORD		08/16/2021	MORGAN STANLEY & COMPANY	661.000	163,038		67,278	98,178	(30,900)	0	0	(30,900)	0	67,278	0	95,761	95,761	0	
34959J-10-8	FORTIVE ORD		08/16/2021	Various	1,945.000	141,244		90,597	137,745	(47,148)	0	0	(47,148)	0	90,597	0	50,648	50,648	224	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,385.000	142,394		57,755	118,722	(60,968)	0	0	(60,968)	0	57,755	0	84,639	84,639	625	
351858-10-5	FRANCO NEVADA ORD		08/16/2021	Various	1,263.000	188,150		77,464	158,222	(76,843)	0	0	(76,843)	(3,915)	77,464	6,229	104,458	110,687	424	
354613-10-1	FRANKLIN RESOURCES ORD		08/16/2021	Various	1,527.000	48,503		31,971	38,160	(6,188)	0	0	(6,188)	0	31,971	0	16,532	16,532	510	

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
366651-10-7	GARTNER ORD		08/16/2021	MORGAN STANLEY & COMPANY	533.000	136,612		71,085	85,381	(14,296)	0	0	(14,296)	0	71,085	0	65,527	65,527	0	
369604-10-3	GENERAL ELECTRIC COMPANY		08/02/2021	MORGAN STANLEY & COMPANY	33,043.000	394,924		279,878	356,864	(76,986)	0	0	(76,986)	0	279,878	0	115,046	115,046	505	
370334-10-4	GENERAL MILLS ORD		08/16/2021	Various	2,607.000	157,670		122,022	153,292	(31,270)	0	0	(31,270)	0	122,022	0	35,648	35,648	2,798	
37045V-10-0	GENERAL MOTORS ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,362.000	299,555		113,889	223,274	(109,385)	0	0	(109,385)	0	113,889	0	185,666	185,666	0	
375558-10-3	GILEAD SCIENCES ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,567.000	316,158		266,073	266,073	0	0	0	0	0	266,073	0	50,085	50,085	4,730	
37940X-10-2	GLOBAL PAYMENTS ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,252.000	225,302		226,474	269,706	(43,232)	0	0	(43,232)	0	226,474	0	(1,172)	(1,172)	373	
38141G-10-4	GOLDMAN SACHS GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,247.000	485,531		275,942	328,846	(52,905)	0	0	(52,905)	0	275,942	0	209,589	209,589	2,748	
384802-10-4	WW GRAINGER ORD		08/16/2021	Various	266.000	111,892		89,757	108,618	(18,861)	0	0	(18,861)	0	89,757	0	22,135	22,135	700	
40171V-10-0	GUIDEWIRE SOFTWARE ORD		06/03/2021	MORGAN STANLEY & COMPANY	635.000	61,826		50,362	81,744	(31,382)	0	0	(31,382)	0	50,362	0	11,464	11,464	0	
40412C-10-1	HCA HEALTHCARE ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,175.000	266,965		103,060	193,241	(90,180)	0	0	(90,180)	0	103,060	0	163,904	163,904	860	
40434L-10-5	HP ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,791.000	172,412		115,278	142,401	(27,123)	0	0	(27,123)	0	115,278	0	57,134	57,134	1,695	
406216-10-1	HALLIBURTON ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,875.000	83,328		46,498	73,238	(26,739)	0	0	(26,739)	0	46,498	0	36,830	36,830	307	
418056-10-7	HASBRO ORD		08/16/2021	MORGAN STANLEY & COMPANY	789.000	75,765		63,726	73,803	(10,077)	0	0	(10,077)	0	63,726	0	12,039	12,039	1,263	
42250P-10-3	HEALTHPEAK PROPERTIES ORD		08/16/2021	Various	6,625.000	212,157		186,250	200,274	(14,024)	0	0	(14,024)	0	186,250	0	25,907	25,907	3,179	
427866-10-8	HERSHEY FOODS ORD		08/16/2021	Various	779.000	128,147		100,173	118,665	(18,492)	0	0	(18,492)	0	100,173	0	27,973	27,973	868	
42809H-10-7	HESS ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,328.000	177,744		91,723	122,895	(31,172)	0	0	(31,172)	0	91,723	0	86,021	86,021	890	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,686.000	204,932		136,529	187,584	(51,055)	0	0	(51,055)	0	136,529	0	68,403	68,403	0	
436440-10-1	HOLOGIC ORD		08/16/2021	Various	1,153.000	81,048		78,598	83,973	(5,375)	0	0	(5,375)	0	78,598	0	2,451	2,451	0	
437076-10-2	HOME DEPOT ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,046.000	1,302,798		697,599	1,074,699	(377,100)	0	0	(377,100)	0	697,599	0	605,199	605,199	11,598	
438516-10-6	HONEYWELL INTERNATIONAL ORD		08/16/2021	Various	2,525.000	568,931		294,893	537,068	(242,174)	0	0	(242,174)	0	294,893	0	274,038	274,038	5,334	
444859-10-2	HUMANA ORD		08/16/2021	Various	556.000	233,990		142,357	228,110	(85,753)	0	0	(85,753)	0	142,357	0	91,633	91,633	545	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		08/16/2021	MORGAN STANLEY & COMPANY	489.000	83,798		45,056	66,822	(21,765)	0	0	(21,765)	0	45,056	0	38,741	38,741	330	
446150-10-4	HUNTINGTON BANCSHARES ORD		08/16/2021	MORGAN STANLEY & COMPANY	11,400.000	174,605		88,920	143,982	(55,062)	0	0	(55,062)	0	88,920	0	85,685	85,685	2,615	
44891N-10-9	IAC INTERACTIVE ORD		05/25/2021	MORGAN STANLEY & COMPANY	463.000	77,129		63,057	87,669	(24,612)	0	0	(24,612)	0	63,057	0	14,072	14,072	0	
45168D-10-4	IDEXX LABORATORIES ORD		08/16/2021	MORGAN STANLEY & COMPANY	402.000	244,471		131,828	200,948	(69,120)	0	0	(69,120)	0	131,828	0	112,643	112,643	0	
452308-10-9	ILLINOIS TOOL ORD		08/16/2021	Various	1,403.000	322,475		165,444	286,044	(120,600)	0	0	(120,600)	0	165,444	0	157,031	157,031	2,010	
452327-10-9	ILLUMINA ORD		08/16/2021	MORGAN STANLEY & COMPANY	568.000	258,952		130,587	210,160	(79,573)	0	0	(79,573)	0	130,587	0	128,365	128,365	0	
45337C-10-2	INCYTE ORD		08/16/2021	Various	957.000	73,947		71,148	83,240	(12,092)	0	0	(12,092)	0	71,148	0	2,799	2,799	0	
45687V-10-6	INGERSOLL RAND ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,041.000	102,802		41,663	92,988	(51,325)	0	0	(51,325)	0	41,663	0	61,139	61,139	0	
45784P-10-1	INSULET ORD		08/16/2021	MORGAN STANLEY & COMPANY	319.000	80,464		64,762	81,546	(16,784)	0	0	(16,784)	0	64,762	0	15,702	15,702	0	
458140-10-0	INTEL ORD		08/16/2021	MORGAN STANLEY & COMPANY	15,830.000	860,077		647,428	788,651	(141,223)	0	0	(141,223)	0	647,428	0	212,649	212,649	13,914	
45823T-10-6	INTACT FINANCIAL ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	1,123.000	153,032		100,328	132,856	(29,955)	0	0	(29,955)	(2,573)	100,328	5,345	47,359	52,703	969	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		08/16/2021	Various	2,172.000	247,749		126,538	250,410	(123,872)	0	0	(123,872)	0	126,538	0	121,211	121,211	879	
459200-10-1	INTERNATIONAL BUSINESS MACHINES ORD		08/16/2021	Various	3,591.000	491,803		448,820	452,035	(3,215)	0	0	(3,215)	0	448,820	0	42,983	42,983	11,759	

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
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,359.000	152,581		61,157	102,524	(41,367)	0	0	(41,367)	0	61,157	0	91,424	91,424	1,716	
461202-10-3	INTUIT ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,055.000	514,630		216,226	400,742	(184,516)	0	0	(184,516)	0	216,226	0	298,405	298,405	1,574	
46120E-60-2	INTUITIVE SURGICAL ORD		08/16/2021	Various	445.000	375,182		184,770	364,055	(179,285)	0	0	(179,285)	0	184,770	0	190,412	190,412	0	
46187W-10-7	INVITATION HOMES ORD		08/16/2021	MORGAN STANLEY & COMPANY	6,640.000	250,786		175,775	197,208	(21,433)	0	0	(21,433)	0	175,775	0	75,010	75,010	2,855	
462222-10-0	IONIS PHARMACEUTICALS ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,043.000	36,772		47,236	58,971	(11,735)	0	0	(11,735)	0	47,236	0	(10,464)	(10,464)	0	
46266C-10-5	IQVIA HOLDINGS ORD		08/16/2021	MORGAN STANLEY & COMPANY	859.000	206,331		129,728	153,907	(24,179)	0	0	(24,179)	0	129,728	0	76,603	76,603	0	
46625H-10-0	JPMORGAN CHASE ORD		08/16/2021	MORGAN STANLEY & COMPANY	10,300.000	1,653,663		933,150	1,308,821	(375,671)	0	0	(375,671)	0	933,150	0	720,513	720,513	23,449	
478160-10-4	JOHNSON & JOHNSON ORD		08/16/2021	MORGAN STANLEY & COMPANY	9,996.000	1,723,580		1,200,699	1,573,170	(372,472)	0	0	(372,472)	0	1,200,699	0	522,881	522,881	18,041	
482480-10-0	KLA ORD		08/16/2021	MORGAN STANLEY & COMPANY	653.000	206,963		120,812	169,068	(48,256)	0	0	(48,256)	0	120,812	0	86,151	86,151	1,539	
493267-10-8	KEYCORP ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,464.000	118,223		56,388	89,664	(33,276)	0	0	(33,276)	0	56,388	0	61,835	61,835	1,782	
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		08/16/2021	MORGAN STANLEY & COMPANY	994.000	147,140		82,959	131,297	(48,339)	0	0	(48,339)	0	82,959	0	64,181	64,181	0	
494368-10-3	KIMBERLY CLARK ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	1,484.000	197,586		196,747	200,088	(3,341)	0	0	(3,341)	0	196,747	0	839	839	1,692	
496902-40-4	KINROSS GOLD ORD		03/08/2021	MERRILL LYNCH CANADA INC	14,417.000	93,011		103,869	105,694	(637)	0	0	(637)	(1,188)	103,869	1,769	(12,627)	(10,858)	372	
497350-10-8	KIRIN HOLDINGS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	8,600.000	161,218		157,804	185,693	(22,015)	0	0	(22,015)	(5,874)	157,804	783	2,631	3,414	1,226	
500754-10-6	KRAFT HEINZ ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,714.000	110,485		81,220	94,067	(12,847)	0	0	(12,847)	0	81,220	0	29,265	29,265	1,913	
501044-10-1	KROGER ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,994.000	119,028		67,951	95,089	(27,139)	0	0	(27,139)	0	67,951	0	51,078	51,078	1,336	
502431-10-9	L3HARRIS TECHNOLOGIES ORD		08/16/2021	MORGAN STANLEY & COMPANY	958.000	215,050		166,210	181,081	(14,871)	0	0	(14,871)	0	166,210	0	48,840	48,840	1,722	
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		08/16/2021	MORGAN STANLEY & COMPANY	470.000	134,085		72,440	95,669	(23,229)	0	0	(23,229)	0	72,440	0	61,645	61,645	0	
512807-10-8	LAM RESEARCH ORD		08/16/2021	MORGAN STANLEY & COMPANY	576.000	345,186		90,368	272,028	(181,660)	0	0	(181,660)	0	90,368	0	254,819	254,819	1,145	
513272-10-4	LAMB WESTON HOLDINGS ORD		08/16/2021	MORGAN STANLEY & COMPANY	846.000	63,766		52,524	66,614	(14,090)	0	0	(14,090)	0	52,524	0	11,241	11,241	464	
517834-10-7	LAS VEGAS SANDS ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,827.000	86,980		91,255	108,889	(17,634)	0	0	(17,634)	0	91,255	0	(4,275)	(4,275)	0	
518439-10-4	ESTEE LAUDER CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	914.000	285,332		125,676	243,298	(117,622)	0	0	(117,622)	0	125,676	0	159,657	159,657	854	
525327-10-2	LEIDOS HOLDINGS ORD		08/16/2021	Various	743.000	71,970		66,867	78,104	(11,237)	0	0	(11,237)	0	66,867	0	5,103	5,103	244	
531229-60-7	LIBRTY MEDIA LRTY SIRIUSXM SRS C ORD		08/16/2021	Various	2,141.000	94,921		82,495	93,155	(10,660)	0	0	(10,660)	0	82,495	0	12,426	12,426	0	
532457-10-8	ELI LILLY ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,385.000	793,790		306,370	571,523	(265,154)	0	0	(265,154)	0	306,370	0	487,421	487,421	7,265	
534187-10-9	LINCOLN NATIONAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,681.000	116,877		51,170	84,571	(33,401)	0	0	(33,401)	0	51,170	0	65,707	65,707	1,786	
538034-10-9	LIVE NATION ENTERTAINMENT ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,025.000	85,536		34,768	75,317	(40,549)	0	0	(40,549)	0	34,768	0	50,768	50,768	0	
539481-10-1	LOBLAW COMPANIES ORD		06/03/2021	MORGAN STANLEY & CO INC, NY	1,735.000	107,248		75,818	85,538	(8,207)	0	0	(8,207)	(1,513)	75,818	5,421	26,010	31,430	394	
539830-10-9	LOCKHEED MARTIN ORD		08/16/2021	Various	960.000	347,032		234,033	340,781	(106,748)	0	0	(106,748)	0	234,033	0	112,999	112,999	3,783	
540424-10-8	LOEWS ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,286.000	187,911		120,650	147,936	(27,285)	0	0	(27,285)	0	120,650	0	67,260	67,260	342	
548661-10-7	LOWE'S COMPANIES ORD		08/16/2021	Various	2,938.000	540,794		298,183	471,578	(173,396)	0	0	(173,396)	0	298,183	0	242,612	242,612	4,033	
550021-10-9	LULULEMON ATHLETICA ORD	C	08/16/2021	Various	471.000	150,668		133,571	163,922	(30,351)	0	0	(30,351)	0	133,571	0	17,097	17,097	0	

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
55261F-10-4	M&T BANK ORD		08/16/2021	MORGAN STANLEY & COMPANY	853.000	127,988		77,504	108,587	(31,083)	0	0	(31,083)	0	77,504	0	50,484	50,484	1,653	
552953-10-1	MGM RESORTS INTERNATIONAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,548.000	101,761		63,038	80,287	(17,250)	0	0	(17,250)	0	63,038	0	38,724	38,724	10	
55354G-10-0	MSCI ORD		08/16/2021	Various	356.000	182,410		103,169	158,965	(55,796)	0	0	(55,796)	0	103,169	0	79,241	79,241	647	
570535-10-4	MARKEL ORD		08/16/2021	MORGAN STANLEY & COMPANY	99.000	123,521		94,788	102,297	(7,508)	0	0	(7,508)	0	94,788	0	28,732	28,732	0	
57060D-10-8	MARKETAXESS HOLDINGS ORD		08/16/2021	Various	162.000	77,480		70,536	92,431	(21,895)	0	0	(21,895)	0	70,536	0	6,945	6,945	200	
571748-10-2	MARSH & MCLENNAN ORD		08/16/2021	Various	2,210.000	304,732		161,590	258,570	(96,980)	0	0	(96,980)	0	161,590	0	143,142	143,142	2,254	
571903-20-2	MARRIOTT INTERNATIONAL CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,417.000	193,120		108,541	186,931	(78,390)	0	0	(78,390)	0	108,541	0	84,580	84,580	0	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		08/16/2021	MORGAN STANLEY & COMPANY	293.000	108,253		53,754	83,203	(29,449)	0	0	(29,449)	0	53,754	0	54,499	54,499	282	
573874-10-4	MARVELL TECHNOLOGY ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,513.000	80,172		64,974	71,928	(6,955)	0	0	(6,955)	0	64,974	0	15,199	15,199	230	
574599-10-6	MASCO ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,613.000	97,079		60,403	88,602	(28,199)	0	0	(28,199)	0	60,403	0	36,675	36,675	435	
57636Q-10-4	MASTERCARD CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,253.000	1,168,783		559,693	1,161,126	(601,433)	0	0	(601,433)	0	559,693	0	609,090	609,090	3,562	
57667L-10-7	MATCH GROUP ORD		08/16/2021	Various	1,071.000	145,516		140,098	161,924	(21,827)	0	0	(21,827)	0	140,098	0	5,419	5,419	0	
57772K-10-1	MAXIM INTEGRATED PRODUCTS ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,383.000	136,104		107,622	122,603	(14,981)	0	0	(14,981)	0	107,622	0	28,482	28,482	0	
579780-20-6	MCCORMICK ORD		08/16/2021	Various	1,573.000	133,798		135,384	150,379	(14,995)	0	0	(14,995)	0	135,384	0	(1,586)	(1,586)	190	
580135-10-1	MCDONALD'S ORD		08/16/2021	Various	2,859.000	658,352		336,027	613,484	(277,457)	0	0	(277,457)	0	336,027	0	322,325	322,325	5,947	
58155Q-10-3	MCKESSON ORD		08/16/2021	MORGAN STANLEY & COMPANY	667.000	130,991		98,488	116,005	(17,517)	0	0	(17,517)	0	98,488	0	32,504	32,504	462	
58933Y-10-5	MERCK & CO. INC.		06/03/2021	Various	10,041.000	719,502		619,149	821,354	(202,204)	0	0	(202,204)	0	619,149	0	100,353	100,353	4,629	
59156R-10-8	METLIFE ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,800.000	304,845		163,393	225,360	(61,967)	0	0	(61,967)	0	163,393	0	141,452	141,452	5,732	
592688-10-5	METTLER TOLEDO ORD		08/16/2021	MORGAN STANLEY & COMPANY	118.000	158,298		105,637	134,482	(28,846)	0	0	(28,846)	0	105,637	0	52,661	52,661	0	
594918-10-4	MICROSOFT ORD		08/16/2021	MORGAN STANLEY & COMPANY	26,754.000	7,173,782		2,858,834	5,950,625	(3,091,791)	0	0	(3,091,791)	0	2,858,834	0	4,314,948	4,314,948	29,964	
595017-10-4	MICROCHIP TECHNOLOGY ORD		08/16/2021	Various	1,177.000	176,401		125,011	162,555	(37,544)	0	0	(37,544)	0	125,011	0	51,390	51,390	812	
595112-10-3	MICRON TECHNOLOGY ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,335.000	327,208		131,758	325,905	(194,148)	0	0	(194,148)	0	131,758	0	195,450	195,450	0	
60770K-10-7	MODERNA ORD		08/16/2021	Various	1,094.000	256,120		78,702	114,290	(35,589)	0	0	(35,589)	0	78,702	0	177,418	177,418	0	
60871R-20-9	MOLSON COORS BEVERAGE COMPA CL B ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,468.000	132,386		81,641	111,529	(29,887)	0	0	(29,887)	0	81,641	0	50,745	50,745	0	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		08/16/2021	Various	5,949.000	368,949		238,836	347,838	(109,002)	0	0	(109,002)	0	238,836	0	130,113	130,113	2,387	
60937P-10-6	MONGODB CL A ORD		08/16/2021	Various	286.000	86,530		73,480	102,685	(29,206)	0	0	(29,206)	0	73,480	0	13,051	13,051	0	
61174X-10-9	MONSTER BEVERAGE ORD		08/16/2021	Various	1,688.000	156,262		88,767	156,106	(67,339)	0	0	(67,339)	0	88,767	0	67,495	67,495	0	
615369-10-5	MOODYS ORD		08/16/2021	Various	717.000	246,184		121,778	208,102	(86,324)	0	0	(86,324)	0	121,778	0	124,406	124,406	807	
617446-44-8	MORGAN STANLEY ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,123.000	493,898		239,150	351,079	(111,929)	0	0	(111,929)	0	239,150	0	254,748	254,748	5,485	
620076-30-7	MOTOROLA SOLUTIONS ORD		08/16/2021	MORGAN STANLEY & COMPANY	764.000	164,071		119,611	129,926	(10,315)	0	0	(10,315)	0	119,611	0	44,460	44,460	752	
629377-50-8	NRG ENERGY ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,837.000	68,877		43,298	68,979	(25,681)	0	0	(25,681)	0	43,298	0	25,579	25,579	1,419	
62944T-10-5	NVR ORD		08/16/2021	MORGAN STANLEY & COMPANY	29.000	145,215		94,067	118,316	(24,249)	0	0	(24,249)	0	94,067	0	51,148	51,148	0	
631103-10-8	NASDAQ ORD		08/16/2021	MORGAN STANLEY & COMPANY	706.000	118,279		78,677	93,714	(15,038)	0	0	(15,038)	0	78,677	0	39,603	39,603	398	
64110L-10-6	NETFLIX ORD		08/16/2021	Various	1,675.000	840,247		390,324	905,723	(515,398)	0	0	(515,398)	0	390,324	0	449,922	449,922	0	
64125C-10-9	NEUROCRINE BIOSCIENCES ORD		08/16/2021	Various	589.000	53,277		54,229	56,456	(2,227)	0	0	(2,227)	0	54,229	0	(952)	(952)	0	
651229-10-6	NEWELL BRANDS ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,598.000	71,474		47,875	55,156	(7,281)	0	0	(7,281)	0	47,875	0	23,600	23,600	976	
651639-10-6	NEWMONT ORD		08/16/2021	Various	3,808.000	237,415		132,566	228,061	(95,495)	0	0	(95,495)	0	132,566	0	104,849	104,849	3,145	

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
65339F-10-1	NEXTERA ENERGY ORD		08/16/2021	Various	7,880.000	605,204		293,639	607,942	(314,303)	0	0	(314,303)	0	293,639	0	311,566	311,566	4,829	
654106-10-3	NIKE CL B ORD		08/16/2021	Various	4,490.000	680,457		271,333	635,200	(363,868)	0	0	(363,868)	0	271,333	0	409,124	409,124	2,087	
655844-10-8	NORFOLK SOUTHERN ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,114.000	304,920		150,549	264,698	(114,149)	0	0	(114,149)	0	150,549	0	154,371	154,371	2,843	
666807-10-2	NORTHROP GRUMMAN ORD		08/16/2021	MORGAN STANLEY & COMPANY	620.000	227,310		114,921	188,926	(74,006)	0	0	(74,006)	0	114,921	0	112,390	112,390	1,606	
67066G-10-4	NVIDIA ORD		08/16/2021	MORGAN STANLEY & COMPANY	6,028.000	1,640,957		589,968	1,216,204	(626,236)	0	0	(626,236)	0	589,968	0	1,050,990	1,050,990	570	
67077M-10-8	NUTRIEN ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	2,652.000	162,750		114,203	127,479	(10,441)	0	0	(10,441)	(2,835)	114,203	6,598	41,949	48,547	1,495	
67103H-10-7	O REILLY AUTOMOTIVE ORD		08/16/2021	MORGAN STANLEY & COMPANY	338.000	185,372		100,080	152,969	(52,889)	0	0	(52,889)	0	100,080	0	85,292	85,292	0	
674599-16-2	OCCIDENTAL PETROLEUM CORPORATION		08/16/2021	MORGAN STANLEY & COMPANY	458.000	4,532		0	3,119	(3,119)	0	0	(3,119)	0	0	0	4,532	4,532	0	
679295-10-5	OKTA CL A ORD		08/16/2021	Various	650.000	140,210		130,199	165,269	(35,070)	0	0	(35,070)	0	130,199	0	10,011	10,011	0	
679580-10-0	OLD DOMINION FREIGHT LINE ORD		08/16/2021	MORGAN STANLEY & COMPANY	479.000	128,416		71,511	93,491	(21,980)	0	0	(21,980)	0	71,511	0	56,905	56,905	160	
681936-10-0	OMEGA HEALTHCARE REIT ORD		08/16/2021	Various	1,515.000	55,107		49,174	55,025	(5,851)	0	0	(5,851)	0	49,174	0	5,933	5,933	1,899	
682680-10-3	ONEOK ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,103.000	111,174		80,713	80,713	0	0	0	0	0	80,713	0	30,461	30,461	4,973	
683715-10-6	OPEN TEXT ORD		08/16/2021	Various	3,513.000	168,005		140,366	159,491	(12,567)	0	0	(12,567)	(6,558)	140,366	9,504	18,134	27,639	856	
68389X-10-5	ORACLE ORD		08/16/2021	MORGAN STANLEY & COMPANY	7,592.000	645,572		366,241	491,126	(124,885)	0	0	(124,885)	0	366,241	0	279,330	279,330	5,458	
68902V-10-7	OTIS WORLDWIDE ORD		08/16/2021	MORGAN STANLEY & COMPANY	1.000	91		57	68	(11)	0	0	(11)	0	57	0	35	35	0	
69331C-10-8	PG&E ORD		08/16/2021	Various	6,084.000	63,908		66,608	75,807	(9,199)	0	0	(9,199)	0	66,608	0	(2,700)	(2,700)	0	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,900.000	362,638		212,016	283,100	(71,084)	0	0	(71,084)	0	212,016	0	150,622	150,622	5,628	
69370C-10-0	PTC ORD		08/16/2021	MORGAN STANLEY & COMPANY	745.000	95,411		63,121	89,109	(25,988)	0	0	(25,988)	0	63,121	0	32,289	32,289	0	
693718-10-8	PACCAR ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,497.000	130,848		104,042	129,161	(25,119)	0	0	(25,119)	0	104,042	0	26,806	26,806	988	
701094-10-4	PARKER HANNIFIN ORD		08/16/2021	MORGAN STANLEY & COMPANY	604.000	182,255		128,647	164,536	(35,889)	0	0	(35,889)	0	128,647	0	53,608	53,608	1,154	
704326-10-7	PAYCHEX ORD		08/16/2021	Various	1,294.000	137,591		77,408	120,575	(43,167)	0	0	(43,167)	0	77,408	0	60,183	60,183	1,883	
70432V-10-2	PAYCOM SOFTWARE ORD		08/16/2021	Various	236.000	91,671		58,944	106,731	(47,787)	0	0	(47,787)	0	58,944	0	32,726	32,726	0	
70450Y-10-3	PAYPAL HOLDINGS ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,212.000	1,108,120		371,083	986,450	(615,367)	0	0	(615,367)	0	371,083	0	737,037	737,037	0	
70614W-10-0	PELOTON INTERACTIVE ORD		08/16/2021	Various	836.000	86,769		92,990	126,838	(33,848)	0	0	(33,848)	0	92,990	0	(6,221)	(6,221)	0	
706327-10-3	PEMBINA PIPELINE ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	3,868.000	123,152		81,834	91,387	(5,484)	0	0	(5,484)	(4,069)	81,834	7,022	34,297	41,318	3,088	
713448-10-8	PEPSICO ORD		08/16/2021	Various	5,304.000	773,124		592,039	786,583	(194,544)	0	0	(194,544)	0	592,039	0	181,085	181,085	8,385	
717081-10-3	PFIZER ORD		08/16/2021	Various	21,499.000	877,882		709,143	791,378	(82,235)	0	0	(82,235)	0	709,143	0	168,739	168,739	17,181	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		08/16/2021	Various	5,753.000	568,967		451,028	476,291	(25,262)	0	0	(25,262)	0	451,028	0	117,939	117,939	10,133	
718546-10-4	PHILLIPS 66 ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,358.000	187,246		122,239	164,919	(42,680)	0	0	(42,680)	0	122,239	0	65,007	65,007	3,740	
723484-10-1	PINNACLE WEST ORD		08/16/2021	MORGAN STANLEY & COMPANY	948.000	80,324		67,242	75,793	(8,551)	0	0	(8,551)	0	67,242	0	13,082	13,082	1,680	
72352L-10-6	PINTEREST CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,867.000	108,820		50,827	123,035	(72,208)	0	0	(72,208)	0	50,827	0	57,993	57,993	0	
723787-10-7	PIONEER NATURAL RESOURCE ORD		08/16/2021	MORGAN STANLEY & COMPANY	747.000	115,824		64,235	85,076	(20,841)	0	0	(20,841)	0	64,235	0	51,589	51,589	618	
74144T-10-8	T ROWE PRICE GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	945.000	189,805		95,958	143,064	(47,105)	0	0	(47,105)	0	95,958	0	93,847	93,847	2,726	
74251V-10-2	PRINCIPAL FINANCIAL GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,294.000	151,403		65,218	113,805	(48,587)	0	0	(48,587)	0	65,218	0	86,184	86,184	2,352	
742718-10-9	PROCTER & GAMBLE ORD		08/16/2021	MORGAN STANLEY & COMPANY	9,227.000	1,287,832		847,383	1,283,845	(436,462)	0	0	(436,462)	0	847,383	0	440,449	440,449	19,140	

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
743315-10-3	PROGRESSIVE ORD		08/16/2021	Various	2,248.000	216,378		128,029	222,282	(94,254)	0	0	(94,254)	0	128,029	0	88,350	88,350	10,579	
74340W-10-3	PROLOGIS REIT		08/16/2021	Various	3,138.000	371,752		189,662	312,733	(123,071)	0	0	(123,071)	0	189,662	0	182,090	182,090	2,249	
74432O-10-2	PRUDENTIAL FINANCIAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,569.000	275,059		135,946	200,562	(64,616)	0	0	(64,616)	0	135,946	0	139,114	139,114	5,207	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD		08/16/2021	Various	2,441.000	152,243		109,290	142,310	(33,020)	0	0	(33,020)	0	109,290	0	42,953	42,953	1,795	
74460D-10-9	PUBLIC STORAGE REIT ORD		08/16/2021	MORGAN STANLEY & COMPANY	791.000	237,207		164,703	182,666	(17,962)	0	0	(17,962)	0	164,703	0	72,504	72,504	2,420	
745867-10-1	PULTEGROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,682.000	93,594		40,634	72,528	(31,894)	0	0	(31,894)	0	40,634	0	52,960	52,960	293	
74736K-10-1	QORVO ORD		08/16/2021	MORGAN STANLEY & COMPANY	626.000	113,889		63,637	104,085	(40,448)	0	0	(40,448)	0	63,637	0	50,252	50,252	0	
747525-10-3	QUALCOMM ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,284.000	598,140		363,251	652,625	(289,374)	0	0	(289,374)	0	363,251	0	234,889	234,889	5,000	
74834L-10-0	QUEST DIAGNOSTICS ORD		08/16/2021	Various	721.000	96,063		69,507	85,922	(16,415)	0	0	(16,415)	0	69,507	0	26,557	26,557	834	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		08/16/2021	MORGAN STANLEY & COMPANY	6,589.000	571,585		392,359	471,179	(78,820)	0	0	(78,820)	0	392,359	0	179,226	179,226	5,692	
756109-10-4	REALTY INCOME REIT ORD		08/16/2021	Various	2,766.000	185,828		146,310	171,962	(25,652)	0	0	(25,652)	0	146,310	0	39,518	39,518	3,657	
758849-10-3	REGENCY CENTERS REIT ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,425.000	158,265		88,573	110,556	(21,983)	0	0	(21,983)	0	88,573	0	69,692	69,692	2,197	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		08/16/2021	Various	408.000	222,079		150,930	197,109	(46,179)	0	0	(46,179)	0	150,930	0	71,149	71,149	0	
7591EP-10-0	REGIONS FINANCIAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	9,936.000	213,611		88,232	160,168	(71,937)	0	0	(71,937)	0	88,232	0	125,379	125,379	2,714	
759351-60-4	REINSURANCE GROUP OF AMER ORD		08/16/2021	MORGAN STANLEY & COMPANY	373.000	45,214		27,968	43,231	(15,263)	0	0	(15,263)	0	27,968	0	17,246	17,246	666	
760759-10-0	REPUBLIC SERVICES ORD		08/16/2021	Various	1,255.000	133,400		92,738	120,857	(28,118)	0	0	(28,118)	0	92,738	0	40,662	40,662	981	
761152-10-7	RESMED ORD		08/16/2021	Various	599.000	129,155		103,761	127,323	(23,562)	0	0	(23,562)	0	103,761	0	25,394	25,394	374	
773903-10-9	ROCKWELL AUTOMAT ORD		08/16/2021	MORGAN STANLEY & COMPANY	596.000	171,378		101,275	149,483	(48,207)	0	0	(48,207)	0	101,275	0	70,103	70,103	1,549	
775109-20-0	ROGERS COMMUNICATIONS CL B ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	3,149.000	159,992		128,790	146,475	(12,895)	0	0	(12,895)	(4,790)	128,790	8,728	22,473	31,202	1,642	
77543R-10-2	ROKU CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	433.000	145,278		80,994	143,765	(62,771)	0	0	(62,771)	0	80,994	0	64,284	64,284	0	
775711-10-4	ROLLINS ORD		08/16/2021	Various	1,529.000	51,593		51,063	59,738	(8,675)	0	0	(8,675)	0	51,063	0	530	530	196	
776696-10-6	ROPER TECHNOLOGIES ORD		08/16/2021	Various	532.000	222,505		169,250	229,340	(60,090)	0	0	(60,090)	0	169,250	0	53,255	53,255	497	
778296-10-3	ROSS STORES ORD		08/16/2021	Various	1,548.000	189,151		133,697	190,110	(56,413)	0	0	(56,413)	0	133,697	0	55,454	55,454	417	
780087-10-2	ROYAL BANK OF CANADA ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	5,534.000	572,671		411,448	454,318	(29,450)	0	0	(29,450)	(13,420)	411,448	25,822	135,401	161,223	10,408	
78409V-10-4	S&P GLOBAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	958.000	389,001		178,733	314,923	(136,190)	0	0	(136,190)	0	178,733	0	210,268	210,268	1,278	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		08/16/2021	Various	543.000	164,133		119,964	153,197	(33,233)	0	0	(33,233)	0	119,964	0	44,169	44,169	440	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS ORD		08/16/2021	Various	1,825.000	127,856		106,070	132,769	(26,699)	0	0	(26,699)	0	106,070	0	21,786	21,786	400	
78486Q-10-1	SVB FINANCIAL GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	231.000	132,105		38,228	89,589	(51,361)	0	0	(51,361)	0	38,228	0	93,877	93,877	0	
79466L-30-2	SALESFORCE.COM ORD		08/16/2021	Various	3,450.000	800,647		449,015	767,729	(318,714)	0	0	(318,714)	0	449,015	0	351,632	351,632	0	
802912-10-5	SAPUTO ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	3,662.000	112,912		88,461	102,415	(7,183)	0	0	(7,183)	(6,771)	88,461	9,623	14,828	24,451	668	
803607-10-0	SAREPTA THERAPEUTICS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	415.000	34,530		41,987	70,753	(28,766)	0	0	(28,766)	0	41,987	0	(7,457)	(7,457)	0	
806857-10-8	SCHLUMBERGER ORD		08/16/2021	MORGAN STANLEY & COMPANY	8,998.000	276,626		134,864	196,426	(61,563)	0	0	(61,563)	0	134,864	0	141,763	141,763	1,982	
808513-10-5	CHARLES SCHWAB ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,843.000	424,956		218,958	309,913	(90,955)	0	0	(90,955)	0	218,958	0	205,999	205,999	2,660	
81181C-10-4	SEAGEN ORD		08/16/2021	Various	519.000	77,470		70,347	90,898	(20,550)	0	0	(20,550)	0	70,347	0	7,123	7,123	0	
816851-10-9	SEMPRA ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	1,522.000	187,060		183,040	193,918	(10,878)	0	0	(10,878)	0	183,040	0	4,020	4,020	0	
81762P-10-2	SERVICENOW ORD		08/16/2021	Various	805.000	409,727		274,961	443,096	(168,135)	0	0	(168,135)	0	274,961	0	134,766	134,766	0	
82028K-20-0	SHAW COMMUNICATIONS CL B ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	6,211.000	182,699		83,438	108,912	(15,918)	0	0	(15,918)	(9,556)	83,438	13,630	85,631	99,261	2,314	

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
824348-10-6	SHERWIN WILLIAMS ORD		08/16/2021	Various	1,092.000	325,247		103,588	271,917	(168,328)	0	0	(168,328)	0	103,588	0	221,658	221,658	1,065	
82509L-10-7	SHOPIFY CL A SUB VTG ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	432.000	579,082		256,256	487,380	(227,938)	0	0	(227,938)	(3,186)	256,256	9,006	313,820	322,826	0	
828806-10-9	SIMON PROP GRP REIT ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,944.000	252,732		113,150	165,784	(52,635)	0	0	(52,635)	0	113,150	0	139,582	139,582	3,968	
83088M-10-2	SKYWORKS SOLUTIONS ORD		08/16/2021	MORGAN STANLEY & COMPANY	746.000	129,939		88,521	114,048	(25,528)	0	0	(25,528)	0	88,521	0	41,419	41,419	967	
83088V-10-2	SLACK TECHNOLOGIES CL A ORD		07/21/2021	MORGAN STANLEY & COMPANY	1,130.000	48,128		47,731	47,731	0	0	0	0	0	47,731	0	397	397	0	
83304A-10-6	SNAP CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,595.000	231,842		146,212	180,002	(33,790)	0	0	(33,790)	0	146,212	0	85,630	85,630	0	
83417M-10-4	SOLAREDGE TECHNOLOGIES ORD	C	08/16/2021	Various	218.000	55,214		62,013	69,568	(7,555)	0	0	(7,555)	0	62,013	0	(6,799)	(6,799)	0	
842587-10-7	SOUTHERN ORD		08/16/2021	Various	4,725.000	296,039		248,863	290,257	(41,393)	0	0	(41,393)	0	248,863	0	47,175	47,175	5,581	
848637-10-4	SPLUNK ORD		08/16/2021	Various	704.000	91,471		90,661	119,603	(28,942)	0	0	(28,942)	0	90,661	0	810	810	0	
852234-10-3	BLOCK CL A ORD		08/16/2021	Various	1,487.000	346,122		205,719	323,631	(117,911)	0	0	(117,911)	0	205,719	0	140,403	140,403	0	
854502-10-1	STANLEY BLACK AND DECKER ORD		08/16/2021	Various	793.000	156,005		104,760	141,598	(36,838)	0	0	(36,838)	0	104,760	0	51,245	51,245	725	
855244-10-9	STARBUCKS ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,697.000	530,508		243,747	502,485	(258,738)	0	0	(258,738)	0	243,747	0	286,761	286,761	5,087	
857477-10-3	STATE STREET ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,624.000	142,710		83,279	118,195	(34,916)	0	0	(34,916)	0	83,279	0	59,431	59,431	2,136	
863667-10-1	STRYKER ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,290.000	332,357		204,750	316,102	(111,351)	0	0	(111,351)	0	204,750	0	127,606	127,606	1,243	
866674-10-4	SUN COMMUNITIES REIT ORD		08/16/2021	Various	1,257.000	199,285		175,808	191,001	(15,193)	0	0	(15,193)	0	175,808	0	23,477	23,477	618	
871607-10-7	SYNOPSYS ORD		08/16/2021	Various	815.000	204,764		135,123	211,281	(76,157)	0	0	(76,157)	0	135,123	0	69,641	69,641	0	
87165B-10-3	SYNCHRONY FINANCIAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,206.000	158,294		48,635	111,280	(62,645)	0	0	(62,645)	0	48,635	0	109,659	109,659	1,784	
871829-10-7	SYSCO ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,088.000	167,197		115,287	155,055	(39,768)	0	0	(39,768)	0	115,287	0	51,910	51,910	2,373	
872540-10-9	TJX ORD		08/16/2021	Various	4,729.000	320,047		209,344	322,943	(113,599)	0	0	(113,599)	0	209,344	0	110,702	110,702	2,631	
872590-10-4	T MOBILE US ORD		08/16/2021	Various	2,235.000	302,136		205,377	301,390	(96,013)	0	0	(96,013)	0	205,377	0	96,759	96,759	0	
87612E-10-6	TARGET ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,914.000	462,413		211,858	337,878	(126,020)	0	0	(126,020)	0	211,858	0	250,555	250,555	2,603	
87807B-10-7	TC ENERGY ORD		08/16/2021	Various	4,921.000	233,144		199,891	199,891	8,150	0	0	8,150	(8,150)	199,891	11,861	21,391	33,253	2,228	
87918A-10-5	TELADOC HEALTH ORD		08/16/2021	MORGAN STANLEY & COMPANY	496.000	69,623		97,001	99,180	(2,179)	0	0	(2,179)	0	97,001	0	(27,378)	(27,378)	0	
879360-10-5	TELEDYNE TECH ORD		08/16/2021	Various	250.000	106,763		69,424	97,995	(28,571)	0	0	(28,571)	0	69,424	0	37,339	37,339	0	
87971M-99-6	TELUS ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	7,545.000	170,144		127,694	149,301	(12,988)	0	0	(12,988)	(8,619)	127,694	12,647	29,803	42,450	2,463	
880770-10-2	TERADYNE ORD		08/16/2021	Various	768.000	87,722		62,069	92,076	(30,006)	0	0	(30,006)	0	62,069	0	25,653	25,653	111	
88160R-10-1	TESLA ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,804.000	1,777,318		704,301	1,978,699	(1,274,397)	0	0	(1,274,397)	0	704,301	0	1,073,016	1,073,016	0	
881624-20-9	TEVA PHARMA IND ADR REP 1 ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	5,939.000	60,307		44,475	57,311	(12,836)	0	0	(12,836)	0	44,475	0	15,832	15,832	0	
882508-10-4	TEXAS INSTRUMENTS ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,344.000	623,419		330,436	548,851	(218,414)	0	0	(218,414)	0	330,436	0	292,983	292,983	8,628	
88339J-10-5	TRADE DESK CL A ORD		08/16/2021	Various	590.000	118,363		102,013	140,976	(38,963)	0	0	(38,963)	0	102,013	0	16,350	16,350	0	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		08/16/2021	Various	1,467.000	725,672		399,000	683,299	(284,299)	0	0	(284,299)	0	399,000	0	326,672	326,672	517	
88579Y-10-1	3M ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,058.000	416,676		317,140	359,718	(42,577)	0	0	(42,577)	0	317,140	0	99,535	99,535	5,279	
886547-10-8	TIFFANY ORD		01/07/2021	Not Available	479.000	62,989		53,125	62,965	(9,840)	0	0	(9,840)	0	53,125	0	9,864	9,864	0	
89072T-10-2	TOPICUS COM ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	267.820	20,636		769	683	121	0	0	121	(36)	769	58	19,809	19,867	0	
891160-50-9	TORONTO DOMINION ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	7,025.000	493,902		344,575	396,576	(38,783)	0	0	(38,783)	(13,218)	344,575	23,591	125,736	149,327	9,503	
892356-10-6	TRACTOR SUPPLY ORD		08/16/2021	MORGAN STANLEY & COMPANY	663.000	122,101		46,795	93,205	(46,410)	0	0	(46,410)	0	46,795	0	75,306	75,306	580	
893641-10-0	TRANSDIGM GROUP ORD		08/16/2021	Various	269.000	164,155		91,793	166,471	(74,678)	0	0	(74,678)	0	91,793	0	72,361	72,361	0	
89400J-10-7	TRANSUNION ORD		08/16/2021	Various	1,205.000	122,913		96,796	119,560	(22,765)	0	0	(22,765)	0	96,796	0	26,118	26,118	102	

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
89417E-10-9	TRAVELERS COMPANIES ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,082.000	171,137		126,598	151,880	(25,282)	0	0	(25,282)	0	126,598	0	44,538	44,538	1,353	
89832Q-10-9	TRUIST FINANCIAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,134.000	300,334		187,035	246,073	(59,038)	0	0	(59,038)	0	187,035	0	113,299	113,299	5,925	
90138F-10-2	TWILIO CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	525.000	172,795		70,389	177,713	(107,323)	0	0	(107,323)	0	70,389	0	102,406	102,406	0	
90184L-10-2	TWITTER ORD		08/16/2021	Various	3,324.000	197,202		165,945	179,995	(14,050)	0	0	(14,050)	0	165,945	0	31,257	31,257	0	
902252-10-5	TYLER TECHNOLOGIES ORD		08/16/2021	Various	234.000	98,485		82,019	102,146	(20,127)	0	0	(20,127)	0	82,019	0	16,466	16,466	0	
902494-10-3	TYSON FOODS CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,386.000	110,388		65,508	89,314	(23,805)	0	0	(23,805)	0	65,508	0	44,880	44,880	1,040	
902681-10-5	UGI ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,204.000	149,194		99,782	112,012	(12,230)	0	0	(12,230)	0	99,782	0	49,411	49,411	1,610	
902973-30-4	US BANCORP ORD		08/16/2021	MORGAN STANLEY & COMPANY	4,570.000	268,796		165,017	212,916	(47,899)	0	0	(47,899)	0	165,017	0	103,779	103,779	2,936	
90353T-10-0	UBER TECHNOLOGIES ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,838.000	173,847		132,177	195,738	(63,561)	0	0	(63,561)	0	132,177	0	41,670	41,670	0	
90384S-30-3	ULTA BEAUTY ORD		08/16/2021	MORGAN STANLEY & COMPANY	257.000	88,677		52,470	73,800	(21,330)	0	0	(21,330)	0	52,470	0	36,206	36,206	0	
907818-10-8	UNION PACIFIC ORD		08/16/2021	Various	2,685.000	603,430		364,672	559,071	(194,399)	0	0	(194,399)	0	364,672	0	238,758	238,758	4,690	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		08/16/2021	Various	2,668.000	518,935		315,147	449,291	(134,144)	0	0	(134,144)	0	315,147	0	203,788	203,788	4,337	
911363-10-9	UNITED RENTAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	397.000	134,855		57,211	92,068	(34,857)	0	0	(34,857)	0	57,211	0	77,644	77,644	0	
91324P-10-2	UNITEDHEALTH GRP ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,633.000	1,487,009		662,818	1,274,020	(611,203)	0	0	(611,203)	0	662,818	0	824,191	824,191	7,293	
918204-10-8	VF ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,332.000	108,232		74,801	113,766	(38,965)	0	0	(38,965)	0	74,801	0	33,431	33,431	841	
91879Q-10-9	VAIL RESORTS ORD		08/16/2021	MORGAN STANLEY & COMPANY	261.000	80,463		42,739	72,809	(30,070)	0	0	(30,070)	0	42,739	0	37,725	37,725	0	
91913Y-10-0	VALERO ENERGY ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,811.000	130,713		96,238	102,448	(6,210)	0	0	(6,210)	0	96,238	0	34,475	34,475	4,489	
92220P-10-5	VARIAN MEDICAL SYSTEMS ORD		04/15/2021	Not Available	421.000	74,728		45,342	73,679	(28,338)	0	0	(28,338)	0	45,342	0	29,386	29,386	0	
922475-10-8	VEEVA SYSTEMS ORD		08/16/2021	Various	609.000	160,883		138,829	165,800	(26,971)	0	0	(26,971)	0	138,829	0	22,054	22,054	0	
92276F-10-0	VENTAS REIT ORD		08/16/2021	Various	2,146.000	121,030		73,723	105,240	(31,517)	0	0	(31,517)	0	73,723	0	47,308	47,308	1,993	
92343E-10-2	VERISIGN ORD		08/16/2021	Various	896.000	177,394		179,660	193,894	(14,234)	0	0	(14,234)	0	179,660	0	(2,266)	(2,266)	0	
92343V-10-4	VERIZON COMMUNICATIONS ORD		08/16/2021	MORGAN STANLEY & COMPANY	14,838.000	835,508		753,437	871,733	(118,296)	0	0	(118,296)	0	753,437	0	82,071	82,071	23,329	
92345Y-10-6	VERISK ANALYTICS ORD		08/16/2021	Various	849.000	151,729		105,274	176,244	(70,970)	0	0	(70,970)	0	105,274	0	46,455	46,455	246	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		08/16/2021	Various	1,002.000	204,822		150,235	236,813	(86,578)	0	0	(86,578)	0	150,235	0	54,588	54,588	0	
92556H-20-6	VIACOMCBS CL B ORD		08/16/2021	MORGAN STANLEY & COMPANY	3,422.000	135,667		113,811	127,504	(13,693)	0	0	(13,693)	0	113,811	0	21,856	21,856	1,256	
92556V-10-6	VIATRIS ORD		08/16/2021	Various	6,203.000	87,993		102,780	116,244	(13,464)	0	0	(13,464)	0	102,780	0	(14,787)	(14,787)	140	
925652-10-9	VICI PPTYS ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,764.000	177,988		80,788	146,982	(66,194)	0	0	(66,194)	0	80,788	0	97,200	97,200	2,155	
92826C-83-9	VISA CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,885.000	1,346,051		562,284	1,287,226	(724,942)	0	0	(724,942)	0	562,284	0	783,767	783,767	4,595	
92840M-10-2	VISTRA ORD		08/16/2021	Various	3,868.000	68,801		55,472	76,045	(20,573)	0	0	(20,573)	0	55,472	0	13,329	13,329	704	
928563-40-2	VMWARE CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	424.000	60,897		56,065	59,470	(3,406)	0	0	(3,406)	0	56,065	0	4,832	4,832	0	
928856-30-1	VOLVO ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	9,622.000	238,336		106,992	227,060	(111,046)	0	0	(111,046)	(9,022)	106,992	5,199	126,144	131,343	19,156	
928881-10-1	VONTIER ORD		08/16/2021	MORGAN STANLEY & COMPANY	654.000	22,293		13,553	21,844	(8,290)	0	0	(8,290)	0	13,553	0	8,739	8,739	12	
929089-10-0	VOYA FINANCIAL ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,756.000	116,642		91,990	103,270	(11,280)	0	0	(11,280)	0	91,990	0	24,652	24,652	511	
92936U-10-9	W P CAREY REIT ORD		08/16/2021	Various	3,142.000	231,151		209,067	221,762	(12,695)	0	0	(12,695)	0	209,067	0	22,084	22,084	2,905	
92938W-20-2	WSP GLOBAL ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	1,036.000	121,712		48,054	98,062	(44,504)	0	0	(44,504)	(5,504)	48,054	7,401	66,257	73,658	368	

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
92939U-10-6	WEC ENERGY GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,668.000	158,368		93,425	153,506	(60,081)	0	0	(60,081)	0	93,425	0	64,943	64,943	2,550	
931142-10-3	WALMART ORD		08/16/2021	MORGAN STANLEY & COMPANY	5,111.000	746,948		517,719	736,751	(219,031)	0	0	(219,031)	0	517,719	0	229,229	229,229	6,967	
94106B-10-1	WASTE CONNECTIONS ORD	C	08/16/2021	Various	1,711.000	202,740		108,818	175,497	(66,679)	0	0	(66,679)	0	108,818	0	93,921	93,921	523	
94106L-10-9	WASTE MANAGEMENT ORD		08/16/2021	MORGAN STANLEY & COMPANY	1,849.000	260,320		114,435	218,053	(103,618)	0	0	(103,618)	0	114,435	0	145,885	145,885	1,638	
94419L-10-1	WAYFAIR CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	284.000	86,784		59,787	64,130	(4,343)	0	0	(4,343)	0	59,787	0	26,997	26,997	0	
949746-10-1	WELLS FARGO ORD		08/16/2021	MORGAN STANLEY & COMPANY	14,096.000	676,172		415,409	425,417	(10,008)	0	0	(10,008)	0	415,409	0	260,763	260,763	4,312	
95040Q-10-4	WELLTOWER ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,377.000	191,260		117,796	153,602	(35,805)	0	0	(35,805)	0	117,796	0	73,463	73,463	3,667	
962879-10-2	WHEATON PRECIOUS MET ORD		05/19/2021	MORGAN STANLEY & CO INC, NY	1,100.000	52,141		17,764	45,900	(27,166)	0	0	(27,166)	(970)	17,764	1,895	32,483	34,377	122	
969457-10-0	WILLIAMS ORD		08/16/2021	MORGAN STANLEY & COMPANY	6,670.000	171,579		124,436	133,734	(9,297)	0	0	(9,297)	0	124,436	0	47,142	47,142	4,182	
983134-10-7	WYNN RESORTS ORD		08/16/2021	MORGAN STANLEY & COMPANY	684.000	74,938		48,185	77,176	(28,991)	0	0	(28,991)	0	48,185	0	26,754	26,754	0	
983793-10-0	XPO LOGISTICS ORD		08/02/2021	MORGAN STANLEY & COMPANY	616.000	72,156		35,674	73,427	(37,753)	0	0	(37,753)	0	35,674	0	36,482	36,482	0	
98389B-10-0	XCEL ENERGY ORD		08/16/2021	Various	2,569.000	177,551		101,745	171,275	(69,530)	0	0	(69,530)	0	101,745	0	75,806	75,806	1,554	
983919-10-1	XILINX ORD		08/16/2021	Various	1,002.000	126,153		107,120	142,054	(34,934)	0	0	(34,934)	0	107,120	0	19,033	19,033	0	
988498-10-1	YUM BRANDS ORD		08/16/2021	Various	1,483.000	181,212		94,902	160,994	(66,092)	0	0	(66,092)	0	94,902	0	86,310	86,310	1,184	
989207-10-5	ZEBRA TECHNOLOGIES CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	256.000	136,444		65,417	98,388	(32,971)	0	0	(32,971)	0	65,417	0	71,027	71,027	0	
98954M-20-0	ZILLOW GROUP CL C ORD		08/16/2021	MORGAN STANLEY & COMPANY	735.000	73,883		95,403	95,403	0	0	0	0	0	95,403	0	(21,521)	(21,521)	0	
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		08/16/2021	MORGAN STANLEY & COMPANY	945.000	148,046		111,922	145,615	(33,693)	0	0	(33,693)	0	111,922	0	36,124	36,124	309	
989701-10-7	ZIONS BANCORPORATION ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,064.000	116,174		59,134	89,660	(30,527)	0	0	(30,527)	0	59,134	0	57,040	57,040	1,819	
98978V-10-3	ZOETIS CL A ORD		08/16/2021	Various	2,121.000	361,560		232,436	351,026	(118,590)	0	0	(118,590)	0	232,436	0	129,124	129,124	1,007	
98980G-10-2	ZSCALER ORD		08/16/2021	MORGAN STANLEY & COMPANY	331.000	69,365		56,835	66,104	(9,269)	0	0	(9,269)	0	56,835	0	12,530	12,530	0	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		08/16/2021	MORGAN STANLEY & COMPANY	664.000	218,296		203,203	223,980	(20,777)	0	0	(20,777)	0	203,203	0	15,092	15,092	0	
B5337G-16-2	KBC ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,440.000	119,688		60,934	100,922	(34,110)	0	0	(34,110)	(5,878)	60,934	4,518	54,237	58,755	540	
B639CJ-10-8	AB INBEV ORD	B	08/16/2021	Various	3,044.000	206,144		137,411	212,333	(61,562)	0	0	(61,562)	(13,360)	137,411	10,061	58,672	68,733	2,225	
B93562-12-0	UCB ORD	B	08/16/2021	Various	694.000	68,523		62,585	71,736	(6,156)	0	0	(6,156)	(2,995)	62,585	1,359	4,579	5,938	363	
B95505-18-4	UMICORE ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,257.000	80,470		46,411	60,428	(10,770)	0	0	(10,770)	(3,247)	46,411	2,483	31,576	34,059	528	
BA0EV-KF-8	TIMEC 1535 LIMITED PROJECT NEPTUNE	B	05/24/2021	Allstate Life Insurance Company	470.000	264,526		7	142,384	(142,377)	0	0	(142,377)	0	7	0	264,519	264,519	0	
BA0H9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)		07/01/2021	Allstate Life Insurance Company	287,751.360	1,014,583		11,750	756,786	(745,036)	0	0	(745,036)	0	11,750	0	1,002,833	1,002,833	0	
BA0QW-JW-8	GCR HOLDINGS INC COMMON STOCK		07/01/2021	Allstate Life Insurance Company	1,056,475.000	1		1,056,475	287,784	768,691	0	0	768,691	0	1,056,475	0	(1,056,474)	(1,056,474)	0	
BA0RM-DA-3	HOME PARTNERS OF AMERICA INC		07/01/2021	Allstate Life Insurance Company	1,562.501	2,978,136		1,875,001	2,567,189	(692,188)	0	0	(692,188)	0	1,875,001	0	1,103,135	1,103,135	0	
BA0SV-AB-3	SIGMUND INTERNATIONAL S.A.	B	07/01/2021	Allstate Life Insurance Company	22,095,295.000	2,269,676		1,768,800	2,124,905	(292,954)	0	0	(292,954)	(63,150)	1,768,800	8,400	492,476	500,876	0	
BA0YW-PN-2	PETROLEUM SERVICE CORPORATION		07/01/2021	Allstate Life Insurance Company	2,100.000	334,523		210,000	244,847	(34,847)	0	0	(34,847)	0	210,000	0	124,523	124,523	0	
D0066B-18-5	ADIDAS N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	776.000	282,816		181,150	282,849	(91,698)	0	0	(91,698)	(10,002)	181,150	5,716	95,950	101,666	2,095	

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
D03080-11-2	ALLIANZ ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,815.000	452,274		308,672	445,703	(121,170)	0	0	(121,170)	(15,861)	308,672	8,798	134,804	143,602	15,560	
D06216-31-7	BASF N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,563.000	371,485		264,926	361,336	(79,126)	0	0	(79,126)	(17,284)	264,926	11,313	95,245	106,558	13,318	
D0712D-16-3	BAYER N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,383.000	266,367		256,373	258,247	417	0	0	417	(2,290)	256,373	(2,797)	12,791	9,994	7,756	
D12459-11-7	BRENNTAG N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,735.000	168,458		114,761	134,462	(16,334)	0	0	(16,334)	(3,367)	114,761	651	53,046	53,697	1,107	
D15349-10-9	COVESTRO AG	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,072.000	272,302		116,429	251,506	(123,846)	0	0	(123,846)	(11,232)	116,429	8,634	147,239	155,873	4,690	
D16212-14-0	CONTINENTAL ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	902.000	130,117		63,338	133,817	(64,747)	0	0	(64,747)	(5,733)	63,338	4,724	62,055	66,779	0	
D1668R-12-3	DAIMLER N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,685.000	421,468		139,838	331,271	(174,322)	0	0	(174,322)	(17,111)	139,838	13,917	267,713	281,631	5,527	
D18190-89-8	DEUTSCHE BANK N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	9,094.000	124,284		80,438	99,575	(17,000)	0	0	(17,000)	(2,137)	80,438	156	43,690	43,846	0	
D1882G-11-9	DEUTSCHE BOERSE N ORD	B	08/16/2021	Various	988.000	160,279		139,052	168,335	(22,586)	0	0	(22,586)	(6,696)	139,052	3,043	18,184	21,227	1,215	
D19225-10-7	DEUTSCHE POST N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,648.000	309,675		176,176	230,326	(45,260)	0	0	(45,260)	(8,890)	176,176	4,531	128,968	133,499	5,611	
D1T0KZ-10-3	DELIVERY HERO ORD	B	08/16/2021	Various	667.000	84,260		72,960	103,646	(28,779)	0	0	(28,779)	(1,908)	72,960	122	11,179	11,300	0	
D2035M-13-6	DEUTSCHE TELEKOM N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	14,641.000	312,632		229,696	267,904	(29,181)	0	0	(29,181)	(9,027)	229,696	3,667	79,270	82,937	10,464	
D2046U-17-6	DEUTSCHE WOHNEN ORD	B	08/16/2021	Various	2,421.000	125,283		111,656	129,419	(14,001)	0	0	(14,001)	(3,762)	111,656	780	12,847	13,627	928	
D24914-13-3	E.ON N ORD	B	08/16/2021	Various	13,138.000	144,054		125,201	145,704	(15,760)	0	0	(15,760)	(4,743)	125,201	1,307	17,546	18,853	1,918	
D2734Z-10-7	FRESENIUS MEDICAL CARE ORD	B	08/16/2021	Various	1,724.000	127,809		131,948	143,861	(7,573)	0	0	(7,573)	(4,341)	131,948	781	(4,920)	(4,139)	628	
D31709-10-4	HEIDELBERGCEMENT ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,407.000	127,119		62,460	105,392	(36,278)	0	0	(36,278)	(6,655)	62,460	5,513	59,146	64,659	2,768	
D345XT-10-5	SCOUT24 ORD	B	08/16/2021	Various	1,281.000	95,737		93,527	105,092	(9,110)	0	0	(9,110)	(2,455)	93,527	(98)	2,307	2,210	162	
D3R2MA-10-0	HELLOFRESH ORD	B	08/16/2021	Various	6,502.000	580,647		668,233	58,228	(9,999)	0	0	(9,999)	(686)	668,233	(340)	(87,246)	(87,586)	0	
D5357W-10-3	MERCK ORD	B	08/16/2021	Various	740.000	135,835		96,891	127,077	(25,885)	0	0	(25,885)	(4,301)	96,891	1,803	37,141	38,944	540	
D55535-10-4	MUENCHENER RUECKVER N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	662.000	193,478		157,174	196,666	(27,331)	0	0	(27,331)	(12,160)	157,174	8,481	27,823	36,304	5,761	
D62318-14-8	PUMA ORD	B	08/16/2021	Various	798.000	88,710		53,622	90,102	(35,019)	0	0	(35,019)	(1,461)	53,622	151	34,936	35,088	63	
D6629K-10-9	RWE ORD	B	08/16/2021	Various	3,456.000	129,437		134,828	146,182	(8,587)	0	0	(8,587)	(2,767)	134,828	(727)	(4,665)	(5,392)	1,240	
D66992-10-4	SAP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,102.000	585,135		359,064	538,137	(168,896)	0	0	(168,896)	(10,176)	359,064	1,414	224,657	226,071	6,828	
D69671-21-8	SIEMENS N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	3,004.000	495,607		351,924	431,950	(65,164)	0	0	(65,164)	(14,862)	351,924	7,260	136,423	143,683	9,559	
D6T479-10-7	SIEMENS HEALTHINEERS ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,404.000	82,763		51,494	72,116	(16,205)	0	0	(16,205)	(4,416)	51,494	3,843	27,426	31,269	995	
D6T47E-10-6	SIEMENS ENERGY N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,159.000	63,456		59,700	79,249	(17,863)	0	0	(17,863)	(1,686)	59,700	624	3,132	3,756	0	
D8530Z-10-0	UNIPER ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,082.000	77,328		66,528	71,939	(3,525)	0	0	(3,525)	(1,886)	66,528	420	10,380	10,800	2,565	
D9581T-10-0	VONOVIA ORD	B	08/16/2021	Various	3,817.000	248,441		216,678	279,097	(54,496)	0	0	(54,496)	(7,922)	216,678	2,209	29,554	31,763	3,156	
E0008Z-10-9	ACCIONA ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	108.000	17,616		8,789	15,421	(6,419)	0	0	(6,419)	(213)	8,789	31	8,796	8,827	213	
E04648-11-4	AMADEUS IT GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,171.000	146,636		113,239	158,211	(37,292)	0	0	(37,292)	(7,681)	113,239	5,039	28,358	33,397	0	
E11805-10-3	BANCO BILBAO VIZCAYA ARGENTARIA ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	48,010.000	315,595		121,894	237,026	(109,848)	0	0	(109,848)	(5,285)	121,894	2,697	191,004	193,701	3,433	
E19790-10-9	BANCO SANTANDER ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	68,915.000	272,153		214,007	214,007	465	0	0	465	(465)	214,007	(3,898)	62,045	58,146	2,277	
E41222-11-3	ENDESA ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	3,196.000	83,380		59,910	87,399	(22,465)	0	0	(22,465)	(5,024)	59,910	3,917	19,553	23,469	1,643	
E41759-10-6	ENAGAS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	4,006.000	83,451		87,981	88,056	4,824	0	0	4,824	(4,899)	87,981	2,085	(6,615)	(4,530)	0	

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
E5706X-21-5	GRIFOLS ORD CL A	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	1,944.000	44,685		54,158	56,801	(295)	0	0	(295)	(2,348)	54,158	636	(10,109)	(9,473)	0	
E6165F-16-6	IBERDROLA ORD	B	08/16/2021	Various	28,719.000	361,111		235,111	411,128	(174,703)	0	0	(174,703)	(1,313)	235,111	(4,797)	130,797	125,999	8,106	
F01764-10-3	AIR LIQUIDE ORD	B	08/16/2021	Various	2,263.000	377,208		272,499	371,724	(99,773)	0	0	(99,773)	548	272,499	(7,565)	112,274	104,709	4,322	
F0300Q-10-3	AMUNDI ORD	B	08/16/2021	Various	629.000	53,305		41,881	51,410	(8,141)	0	0	(8,141)	(1,388)	41,881	323	11,101	11,424	985	
F06106-10-2	AXA ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	12,804.000	359,218		204,560	305,682	(76,092)	0	0	(76,092)	(25,031)	204,560	20,359	134,299	154,658	18,903	
F1058Q-23-8	BNP PARIBAS ACT.A ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,894.000	323,357		131,378	258,115	(110,661)	0	0	(110,661)	(16,076)	131,378	13,076	178,903	191,979	4,343	
F11487-12-5	BOUYGUES ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,539.000	103,963		71,946	104,537	(25,651)	0	0	(25,651)	(6,940)	71,946	5,336	26,682	32,017	4,426	
F22797-10-8	CREDIT AGRICOLE ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	13,574.000	197,958		92,405	171,399	(67,687)	0	0	(67,687)	(11,307)	92,405	9,197	96,357	105,554	11,251	
F2457H-47-2	DASSAULT SYSTEM ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,324.000	239,867		186,289	200,853	(12,369)	0	0	(12,369)	(2,195)	186,289	(516)	54,094	53,578	382	
F31668-10-0	ESSILORLUXOTTICA ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,134.000	204,841		140,614	176,976	(28,389)	0	0	(28,389)	(7,973)	140,614	5,029	59,197	64,227	902	
F3192L-10-9	EDENRED ORD	B	08/16/2021	Various	2,006.000	110,933		89,426	113,911	(20,024)	0	0	(20,024)	(4,461)	89,426	2,101	19,406	21,507	954	
F3322K-10-4	EUROFINS ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	716.000	78,011		50,803	60,124	(8,323)	0	0	(8,323)	(999)	50,803	415	26,793	27,208	104	
F4035A-55-7	SAFRAN ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,448.000	197,668		123,363	205,429	(74,910)	0	0	(74,910)	(7,157)	123,363	3,976	70,329	74,305	493	
F43638-14-1	SOCIETE GENERALE ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	6,803.000	217,345		90,290	141,688	(47,484)	0	0	(47,484)	(3,915)	90,290	1,998	125,058	127,055	2,990	
F477AL-11-4	GETLINK ORD	B	08/16/2021	Various	5,724.000	92,534		72,220	99,311	(22,563)	0	0	(22,563)	(4,528)	72,220	2,667	17,647	20,314	166	
F48051-10-0	HERMES INTERNATIONAL ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	114.000	157,487		106,031	122,691	(15,335)	0	0	(15,335)	(1,324)	106,031	290	51,166	51,456	533	
F5433L-10-3	KERING ORD	B	08/16/2021	Various	308.000	241,507		137,189	224,002	(86,714)	0	0	(86,714)	(98)	137,189	(3,096)	107,414	104,317	1,772	
F5548N-10-1	SANOFI ORD	B	08/16/2021	Various	4,932.000	497,165		424,350	474,919	(45,814)	0	0	(45,814)	(4,755)	424,350	(5,437)	78,253	72,815	11,669	
F56196-18-5	LEGRAND ORD	B	08/16/2021	Various	2,138.000	228,612		177,288	190,964	(13,142)	0	0	(13,142)	(535)	177,288	(3,268)	54,592	51,324	2,034	
F58149-13-3	L'OREAL ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,047.000	473,166		256,028	398,152	(140,262)	0	0	(140,262)	(1,862)	256,028	(3,653)	220,791	217,138	4,379	
F58485-11-5	LVMH ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,032.000	820,596		282,365	645,115	(363,075)	0	0	(363,075)	324	282,365	(7,596)	545,827	538,231	4,256	
F5879X-10-8	VINCI ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,354.000	258,694		146,718	234,336	(85,300)	0	0	(85,300)	(2,317)	146,718	(986)	112,961	111,976	4,923	
F6866T-10-0	ORANGE ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	8,912.000	106,816		92,844	106,142	(9,273)	0	0	(9,273)	(4,025)	92,844	2,054	11,918	13,972	2,388	
F72027-10-9	PERNOD RICARD ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,117.000	241,917		117,306	214,299	(79,244)	0	0	(79,244)	(17,749)	117,306	15,464	109,146	124,610	638	
F7629A-10-7	ENGIE ORD	B	08/16/2021	Various	7,943.000	114,088		94,105	121,678	(21,079)	0	0	(21,079)	(6,494)	94,105	3,970	16,012	19,983	2,184	
F84941-12-3	SODEXO ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	967.000	86,598		56,095	81,899	(20,393)	0	0	(20,393)	(5,411)	56,095	4,160	26,343	30,503	0	
F86921-10-7	SCHNEIDER ELECTRIC SE ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,681.000	452,177		329,208	388,064	(57,368)	0	0	(57,368)	(1,488)	329,208	(6,297)	129,266	122,969	7,156	
F9120F-10-6	TELEPERFORMANCE ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	400.000	155,807		112,845	132,780	(14,506)	0	0	(14,506)	(5,429)	112,845	4,015	38,947	42,962	989	
F9156M-10-8	THALES ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,005.000	102,559		75,947	92,102	(11,283)	0	0	(11,283)	(4,872)	75,947	3,434	23,178	26,612	1,420	
F92124-10-0	TOTALENERGIES ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	10,010.000	458,969		305,123	432,345	(104,586)	0	0	(104,586)	(22,636)	305,123	15,656	138,190	153,846	16,063	
F9867T-10-3	WORLDLINE ORD	B	08/16/2021	Various	1,381.000	119,717		121,389	133,657	(10,326)	0	0	(10,326)	(1,942)	121,389	(1,547)	(125)	(1,672)	0	
G0110T-10-6	ADMIRAL GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,317.000	59,065		45,345	52,316	(4,820)	0	0	(4,820)	(2,152)	45,345	3,398	10,323	13,721	1,603	
G03764-13-4	ANGLO AMERICAN ORD	B	06/07/2021	MORGAN STANLEY & CO INC, NY	7,303.000	216,301		113,121	242,034	(116,897)	0	0	(116,897)	(12,016)	113,121	6,952	96,228	103,180	5,260	
G0403H-10-8	AON CL A ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	977.000	259,022		120,483	206,411	(85,928)	0	0	(85,928)	0	120,483	0	138,538	138,538	1,199	

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
G05600-13-8	ASSOCIATED BRITISH FOODS ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,973.000	60,150		49,195	61,060	(8,376)	0	0	(8,376)	(3,489)	49,195	4,671	6,284	10,955	130	
G0593M-10-7	ASTRAZENECA ORD	B	08/16/2021	Various	5,340.000	577,825		443,231	534,616	(84,835)	0	0	(84,835)	(6,550)	443,231	15,117	119,478	134,594	11,691	
G08036-12-4	BARCLAYS ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	65,643.000	167,918		77,594	131,617	(48,236)	0	0	(48,236)	(5,787)	77,594	7,717	82,607	90,324	1,863	
G08288-10-5	BARRATT DEVELOPMENTS ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	7,759.000	80,595		42,428	71,061	(23,809)	0	0	(23,809)	(4,824)	42,428	6,065	32,103	38,168	822	
G10877-12-7	BHP GROUP ORD SHS	B	08/16/2021	MORGAN STANLEY & CO INC, NY	10,174.000	313,935		243,304	267,716	(13,840)	0	0	(13,840)	(10,572)	243,304	16,240	54,391	70,631	10,210	
G1151C-10-1	ACCENTURE CL A ORD	C	08/16/2021	Various	2,485.000	729,177		306,423	649,107	(342,684)	0	0	(342,684)	0	306,423	0	422,755	422,755	4,912	
G12793-10-8	BP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	82,119.000	352,260		270,878	286,020	(4,675)	0	0	(4,675)	(10,467)	270,878	16,874	64,508	81,382	10,827	
G1510J-10-2	BRITISH AMERICAN TOBACCO ORD	B	08/16/2021	Various	8,717.000	324,496		302,577	322,677	(8,820)	0	0	(8,820)	(11,280)	302,577	17,132	4,787	21,919	6,156	
G16612-10-6	BT GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	53,154.000	129,559		67,604	96,091	(23,445)	0	0	(23,445)	(5,042)	67,604	6,724	55,231	61,954	0	
G16968-11-0	BUNZL ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,990.000	103,292		51,263	99,850	(42,758)	0	0	(42,758)	(5,829)	51,263	7,177	44,852	52,029	1,577	
G21765-10-5	CKH HOLDINGS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	17,000.000	130,399		106,076	118,612	(12,558)	0	0	(12,558)	22	106,076	(363)	24,686	24,323	3,725	
G2177B-10-1	CK ASSET ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	25,000.000	163,214		125,180	128,323	(3,163)	0	0	(3,163)	20	125,180	(415)	38,448	38,034	4,705	
G23296-20-8	COMPASS GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	8,165.000	172,704		123,583	152,126	(22,349)	0	0	(22,349)	(6,195)	123,583	9,084	40,037	49,121	0	
G25508-10-5	CRH ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,097.000	212,635		95,928	170,538	(72,224)	0	0	(72,224)	(2,386)	95,928	362	116,345	116,707	2,861	
G25839-10-4	COCA COLA EUROPACIFIC PARTNERS ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	1,055.000	63,498		37,047	52,571	(15,524)	0	0	(15,524)	0	37,047	0	26,452	26,452	0	
G29183-10-3	EATON ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	2,062.000	323,715		207,638	247,729	(40,091)	0	0	(40,091)	0	207,638	0	116,077	116,077	3,964	
G3223R-10-8	EVEREST RE GROUP ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	343.000	91,761		68,632	80,293	(11,661)	0	0	(11,661)	0	68,632	0	23,129	23,129	938	
G32655-10-5	EXPERIAN ORD	B	08/16/2021	Various	4,230.000	162,701		95,103	160,572	(71,444)	0	0	(71,444)	5,976	95,103	(4,390)	71,988	67,598	1,148	
G3421J-10-6	FERGUSON ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,202.000	167,510		72,758	145,971	(65,113)	0	0	(65,113)	(8,099)	72,758	9,974	84,778	94,751	3,095	
G42089-11-3	DIAGEO ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	8,923.000	435,992		328,566	351,038	(15,771)	0	0	(15,771)	(6,701)	328,566	14,811	92,615	107,426	3,426	
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI	B	08/17/2021	MORGAN STANLEY & CO INC, NY	3,252.000	108,822		47,757	95,910	(42,256)	0	0	(42,256)	(5,896)	47,757	4,954	56,111	61,065	1,693	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	1,161.000	112,583		81,353	84,927	(3,575)	0	0	(3,575)	0	81,353	0	31,230	31,230	0	
G4634U-16-9	HSBC HOLDINGS ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	75,028.000	445,528		388,547	388,547	5,971	0	0	5,971	(5,971)	388,547	15,116	41,866	56,981	11,288	
G4720C-10-7	IMPERIAL BRANDS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	4,301.000	82,381		76,038	90,276	(8,567)	0	0	(8,567)	(5,671)	76,038	6,574	(230)	6,344	2,845	
G47567-10-5	IHS MARKIT ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	1,783.000	194,387		108,267	160,167	(51,900)	0	0	(51,900)	0	108,267	0	86,120	86,120	831	
G4770L-10-6	INFORMA ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	15,040.000	114,382		68,778	112,868	(38,960)	0	0	(38,960)	(5,130)	68,778	6,840	38,764	45,604	0	
G4804L-16-3	INTERCONTINENTAL HOTELS GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,970.000	130,374		70,985	126,297	(47,240)	0	0	(47,240)	(8,072)	70,985	10,010	49,378	59,389	0	
G4911B-10-8	INTERTEK GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,098.000	84,765		62,480	84,771	(15,186)	0	0	(15,186)	(7,105)	62,480	9,096	13,188	22,284	689	
G5005D-12-4	ST.JAMES'S PLACE ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	6,577.000	139,703		62,302	101,906	(33,615)	0	0	(33,615)	(5,988)	62,302	7,569	69,831	77,400	4,591	
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	405.000	66,680		46,714	66,845	(20,131)	0	0	(20,131)	0	46,714	0	19,966	19,966	0	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	3,528.000	244,730		107,390	164,370	(56,980)	0	0	(56,980)	0	107,390	0	137,340	137,340	1,457	

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
G52416-10-7	KERRY GROUP ORD	B	08/16/2021	Various	966.000	127,633		104,878	140,061	(35,208)	0	0	(35,208)	25	104,878	(2,531)	25,286	22,755	346	
G54404-12-7	LEGAL AND GENERAL GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	32,699.000	126,087		74,995	118,986	(38,397)	0	0	(38,397)	(5,593)	74,995	7,459	43,633	51,092	7,096	
G5480U-12-0	LIBERTY GLOBAL CL C ORD	C	08/16/2021	Various	2,182.000	58,879		38,047	51,604	(13,557)	0	0	(13,557)	0	38,047	0	20,831	20,831	0	
G5494J-10-3	LINDE ORD	C	08/16/2021	Various	2,123.000	623,361		391,358	559,432	(168,074)	0	0	(168,074)	0	391,358	0	232,004	232,004	3,627	
G5689U-10-3	LONDON STOCK EXCHANGE GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,405.000	151,577		138,985	173,004	(24,254)	0	0	(24,254)	(9,765)	138,985	13,130	(539)	12,592	1,026	
G5876H-10-5	MARVELL TECHNOLOGY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	1,256.000	50,309		28,423	59,710	(31,287)	0	0	(31,287)	0	28,423	0	21,886	21,886	75	
G5960L-10-3	MEDTRONIC ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	4,988.000	630,789		463,261	584,294	(121,033)	0	0	(121,033)	0	463,261	0	167,527	167,527	4,420	
G5973J-17-8	MELROSE INDUSTRIES ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	23,949.000	56,490		41,629	58,288	(14,197)	0	0	(14,197)	(2,462)	41,629	3,412	11,449	14,861	254	
G6258S-10-7	MONDI ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	3,422.000	92,668		56,086	80,433	(17,970)	0	0	(17,970)	(6,377)	56,086	8,437	28,145	36,582	1,713	
G6500M-10-6	NEXT ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,063.000	119,852		53,672	102,964	(43,189)	0	0	(43,189)	(6,103)	53,672	7,625	58,555	66,181	685	
G6518L-10-8	NIELSEN HOLDINGS ORD		08/16/2021	MORGAN STANLEY & COMPANY	2,279.000	56,765		31,728	47,563	(15,834)	0	0	(15,834)	0	31,728	0	25,037	25,037	241	
G6718L-10-6	OCADO GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,146.000	56,167		58,518	67,089	(5,173)	0	0	(5,173)	(3,398)	58,518	5,059	(7,410)	(2,351)	0	
G68673-11-3	FLUTTER ENTERTAINMENT ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	768.000	142,886		120,433	156,834	(30,426)	0	0	(30,426)	(5,975)	120,433	3,148	19,305	22,453	0	
G6S9A7-12-0	NATIONAL GRID ORD	B	08/16/2021	Various	15,625.000	194,077		170,472	184,752	(13,059)	0	0	(13,059)	(1,221)	170,472	4,319	19,286	23,605	2,824	
G72899-10-0	PRUDENTIAL ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	11,367.000	233,852		150,373	209,298	(47,462)	0	0	(47,462)	(11,462)	150,373	15,110	68,369	83,478	1,235	
G74079-10-7	RECKITT BENCKISER GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,972.000	252,215		242,720	265,774	(11,746)	0	0	(11,746)	(11,308)	242,720	17,716	(8,222)	9,495	5,505	
G7493L-10-5	RELX ORD	B	08/16/2021	Various	8,409.000	215,208		157,587	206,042	(43,404)	0	0	(43,404)	(5,051)	157,587	8,227	49,394	57,622	2,280	
G7496G-10-3	RENAISSANCERE ORD	C	08/16/2021	Various	510.000	82,943		79,474	84,568	(5,095)	0	0	(5,095)	0	79,474	0	3,470	3,470	127	
G75657-10-9	RIGHTMOVE ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,371.000	39,486		24,773	38,885	(11,886)	0	0	(11,886)	(2,226)	24,773	2,843	11,869	14,713	279	
G75754-10-4	RIO TINTO ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,768.000	386,209		222,679	356,514	(130,151)	0	0	(130,151)	(3,685)	222,679	8,051	155,479	163,530	32,962	
G7690A-10-0	ROYAL DUTCH SHELL CL A ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	16,209.000	319,004		284,354	287,552	1,317	0	0	1,317	(4,514)	284,354	11,166	23,484	34,650	5,466	
G7690A-11-8	ROYAL DUTCH SHELL CL B ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	14,722.000	282,250		253,445	253,445	3,304	0	0	3,304	(3,305)	253,445	9,248	19,558	28,806	6,787	
G7945M-10-7	SEAGATE TECHNOLOGY ORD		05/18/2021	Adjustment	0.000	0		0	0	0	0	0	0	0	0	0	0	0	73	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	964.000	89,703		50,816	59,922	(9,107)	0	0	(9,107)	0	50,816	0	38,887	38,887	1,219	
G7S86Z-17-2	NATWEST GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	59,103.000	174,859		73,819	135,446	(56,121)	0	0	(56,121)	(5,506)	73,819	7,342	93,699	101,040	3,741	
G82343-16-4	SMITH AND NEPHEW ORD	B	08/16/2021	Various	5,541.000	110,279		100,201	114,371	(18,913)	0	0	(18,913)	4,743	100,201	(2,750)	12,829	10,078	772	
G82401-11-1	SMITHS GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	5,565.000	116,532		59,207	114,448	(48,508)	0	0	(48,508)	(6,732)	59,207	8,259	49,066	57,325	918	
G8248F-10-4	SMURFIT KAPPA GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,330.000	126,523		74,010	108,447	(29,988)	0	0	(29,988)	(4,449)	74,010	3,195	49,318	52,512	1,852	
G84228-15-7	STANDARD CHARTERED ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	14,884.000	99,527		66,815	94,791	(22,993)	0	0	(22,993)	(4,983)	66,815	6,645	26,067	32,713	1,606	
G84246-10-0	ABRDN ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	17,996.000	69,407		48,223	69,199	(16,679)	0	0	(16,679)	(4,297)	48,223	5,504	15,681	21,184	1,859	
G8842P-10-2	SSE ORD	B	08/16/2021	Various	6,304.000	134,269		91,059	129,259	(29,524)	0	0	(29,524)	(8,675)	91,059	10,710	32,500	43,210	4,264	
G88473-14-8	3I GROUP PLC	B	08/16/2021	MORGAN STANLEY & CO INC, NY	9,383.000	167,445		75,569	148,526	(64,749)	0	0	(64,749)	(8,209)	75,569	10,119	81,758	91,876	1,434	
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	1,034.000	192,613		99,000	150,095	(51,096)	0	0	(51,096)	0	99,000	0	93,613	93,613	1,056	
G8T67X-10-2	TESCO ORD	B	06/03/2021	Various	40,117.895	121,858		140,611	160,737	(16,147)	0	0	(16,147)	(3,980)	140,611	5,577	(24,329)	(18,752)	36,057	

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
G92087-16-5	UNILEVER ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	10,321.000	607,956		547,647	619,654	(82,529)	0	0	(82,529)	10,523	547,647	1,930	58,378	60,308	13,186	
G92087-16-5	UNILEVER ORD	B	08/16/2021	Various	2,742.000	158,669		112,170	166,302	(51,778)	0	0	(51,778)	(2,354)	112,170	(223)	46,722	46,499	3,264	
G92755-10-0	UNITED UTILITIES GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	7,569.000	108,519		69,478	92,601	(23,655)	0	0	(23,655)	532	69,478	1,441	37,600	39,041	839	
G9606P-19-7	WHITBREAD ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,833.000	79,477		48,349	77,674	(25,719)	0	0	(25,719)	(3,606)	48,349	4,808	26,320	31,128	0	
G96629-10-3	WILLIS TOWERS WATSON ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	595.000	143,592		90,658	125,355	(34,697)	0	0	(34,697)	0	90,658	0	52,935	52,935	728	
G9788D-10-3	WPP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	12,263.000	169,053		80,737	134,103	(45,606)	0	0	(45,606)	(7,760)	80,737	9,809	78,507	88,316	1,263	
H01301-12-8	ALCON ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,348.000	162,616		139,272	156,294	(13,479)	0	0	(13,479)	(3,544)	139,272	499	22,845	23,344	168	
H04530-20-2	BALOISE N ORD	B	08/16/2021	Various	623.000	104,809		88,079	111,005	(18,746)	0	0	(18,746)	(4,180)	88,079	1,293	15,437	16,730	2,137	
H1467J-10-4	CHUBB ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	1,765.000	311,654		220,672	271,669	(50,996)	0	0	(50,996)	0	220,672	0	90,982	90,982	2,125	
H25662-18-2	RICHEMONT N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,123.000	249,227		139,510	192,330	(45,241)	0	0	(45,241)	(7,579)	139,510	4,253	105,465	109,717	0	
H2906T-10-9	GARMIN ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	884.000	125,952		70,048	105,779	(35,732)	0	0	(35,732)	0	70,048	0	55,904	55,904	606	
H32380-10-2	GIVAUDAN N ORD	B	08/16/2021	Various	56.000	239,880		165,659	236,303	(64,331)	0	0	(64,331)	(6,313)	165,659	493	73,728	74,221	1,411	
H3698D-41-9	CS GROUP AG N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	12,880.000	135,346		100,479	166,109	(56,399)	0	0	(56,399)	(9,231)	100,479	6,658	28,209	34,867	1,172	
H42097-10-7	UBS GROUP N ORD	B	08/16/2021	Various	15,438.000	257,983		170,543	217,786	(39,715)	0	0	(39,715)	(7,529)	170,543	3,133	84,307	87,440	1,856	
H4414N-10-3	JULIUS BAER N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,541.000	104,046		70,161	88,909	(16,226)	0	0	(16,226)	(2,521)	70,161	974	32,911	33,884	2,559	
H4673L-14-5	KUEHNE & NAGEL ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	470.000	157,314		77,114	106,766	(26,502)	0	0	(26,502)	(3,151)	77,114	1,561	78,639	80,201	1,526	
H50430-23-2	LOGITECH N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,442.000	165,166		52,614	140,163	(83,891)	0	0	(83,891)	(3,659)	52,614	2,401	110,151	112,552	0	
H50524-13-3	LONZA GROUP ORD	B	08/16/2021	Various	371.000	231,753		234,060	238,729	(4,669)	0	0	(4,669)	0	234,060	(10,449)	8,142	(2,307)	130	
H57312-64-9	NESTLE N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	11,127.000	1,380,553		923,359	1,312,406	(317,461)	0	0	(317,461)	(71,587)	923,359	49,069	408,125	457,194	21,692	
H5820Q-15-0	NOVARTIS N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	9,279.000	840,686		802,323	878,091	(35,251)	0	0	(35,251)	(40,517)	802,323	22,213	16,149	38,363	19,321	
H69293-21-7	ROCHE HOLDING PAR	B	08/16/2021	Various	2,801.000	1,011,822		744,377	979,138	(201,137)	0	0	(201,137)	(33,624)	744,377	8,928	258,517	267,445	13,086	
H8024W-10-6	SONOVA HOLDING ORD	B	08/16/2021	Various	292.000	96,214		55,926	75,977	(17,672)	0	0	(17,672)	(2,379)	55,926	496	39,792	40,288	249	
H8300N-11-9	STRAUMANN HOLDING ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	68.000	115,454		48,850	79,351	(27,830)	0	0	(27,830)	(2,672)	48,850	1,434	65,169	66,604	275	
H83949-14-1	SWATCH GROUP I ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	365.000	120,913		64,159	99,720	(31,100)	0	0	(31,100)	(4,462)	64,159	2,894	53,861	56,754	925	
H8398N-10-4	SWISSCOM N ORD	B	06/03/2021	Various	221.000	113,644		110,021	119,282	(4,691)	0	0	(4,691)	(4,570)	110,021	(1,271)	4,894	3,623	325	
H8404J-16-2	SWISS LIFE HLDG N ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	272.000	142,937		79,217	126,899	(42,174)	0	0	(42,174)	(5,509)	79,217	3,517	60,203	63,720	4,088	
H84989-10-4	TE CONNECTIVITY ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	1,747.000	251,453		110,026	211,509	(101,483)	0	0	(101,483)	0	110,026	0	141,427	141,427	1,505	
H8547Q-10-7	TEMENOS N ORD	B	08/16/2021	Various	548.000	82,094		64,613	76,656	(8,689)	0	0	(8,689)	(3,354)	64,613	1,299	16,181	17,481	143	
H9150Q-10-3	VIFOR PHARMA ORD	B	08/16/2021	Various	593.000	82,492		71,294	93,248	(18,776)	0	0	(18,776)	(3,179)	71,294	780	10,418	11,198	606	
H9870Y-10-5	ZURICH INSURANCE GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	660.000	284,766		198,452	278,873	(65,488)	0	0	(65,488)	(14,933)	198,452	9,816	76,498	86,314	9,318	
J00210-10-4	ADVANTEST ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	1,000.000	86,387		47,931	74,870	(26,260)	0	0	(26,260)	(679)	47,931	(2,041)	40,497	38,456	653	
J00288-10-0	AEON ORD	B	08/17/2021	Various	4,300.000	118,455		99,873	140,980	(39,748)	0	0	(39,748)	(1,359)	99,873	(4,198)	22,780	18,582	638	
J02100-11-3	ASAHI GROUP HLDG ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,800.000	131,966		95,920	115,097	(12,204)	0	0	(12,204)	(6,973)	95,920	1,280	34,766	36,046	442	
J0242P-11-0	ASAHI KASEI ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	14,600.000	161,145		124,636	149,118	(22,605)	0	0	(22,605)	(1,876)	124,636	(5,198)	41,707	36,509	2,026	

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
J03393-10-5	ASTELLAS PHARMA ORD	B	06/04/2021	MORGAN STANLEY & CO INC, NY	5,400.000	87,623		74,818	83,371	(6,316)	0	0	(6,316)	(2,237)	74,818	(1,860)	14,664	12,804	932	
J04578-12-6	BRIDGESTONE ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	6,800.000	311,928		219,968	222,880	(1,003)	0	0	(1,003)	(1,909)	219,968	(10,511)	102,471	91,960	2,504	
J09748-10-4	DAI-ICHI LIFE HD ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	7,200.000	145,952		102,580	108,232	(4,618)	0	0	(4,618)	(1,034)	102,580	(4,785)	48,157	43,372	3,631	
J10038-11-5	DAIKIN INDS ORD	B	08/17/2021	Various	1,200.000	259,394		108,949	266,397	(147,736)	0	0	(147,736)	(9,712)	108,949	3,071	147,373	150,445	713	
J11257-10-2	DAIICHI SANKYO ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	7,100.000	160,696		158,307	243,097	(80,576)	0	0	(80,576)	(4,215)	158,307	(4,980)	7,369	2,389	780	
J11718-11-1	DAIWA SECURITIES GROUP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	27,200.000	152,125		113,445	123,822	(9,082)	0	0	(9,082)	(1,295)	113,445	(5,140)	43,820	38,680	5,592	
J12075-10-7	DENSO ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,600.000	181,718		85,789	154,471	(67,028)	0	0	(67,028)	(1,654)	85,789	(3,231)	99,160	95,929	1,506	
J12852-11-7	EISAI ORD	B	08/17/2021	Various	600.000	41,707		41,083	42,842	62	0	0	62	(1,821)	41,083	(474)	1,099	624	132	
J13440-10-2	FANUC ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	800.000	181,026		104,794	196,504	(89,259)	0	0	(89,259)	(2,451)	104,794	(3,535)	79,768	76,232	1,340	
J1346E-10-0	FAST RETAILING ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	300.000	221,570		155,004	268,696	(102,355)	0	0	(102,355)	(11,337)	155,004	2,057	64,509	66,566	597	
J14208-10-2	FUJIFILM HOLDING ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,000.000	141,610		79,131	105,342	(20,107)	0	0	(20,107)	(6,103)	79,131	1,380	61,099	62,479	851	
J15708-15-9	FUJITSU ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	1,200.000	199,313		134,958	173,238	(35,855)	0	0	(35,855)	(2,424)	134,958	(5,284)	69,639	64,355	989	
J20454-11-2	HITACHI ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	5,800.000	317,839		212,324	228,360	(13,245)	0	0	(13,245)	(2,792)	212,324	(9,278)	114,793	105,515	2,621	
J22302-11-1	HONDA MOTOR ORD	B	08/17/2021	Various	7,700.000	237,590		187,296	214,604	(22,560)	0	0	(22,560)	(4,748)	187,296	(5,735)	56,030	50,295	2,135	
J22848-10-5	HOYA ORD	B	08/17/2021	Various	1,700.000	224,893		116,106	234,965	(113,126)	0	0	(113,126)	(5,733)	116,106	(1,079)	109,866	108,787	407	
J2501P-10-4	ITOCHU ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	8,900.000	270,466		152,590	255,505	(95,128)	0	0	(95,128)	(7,787)	152,590	(1,285)	119,161	117,876	3,195	
J2740B-10-6	JAPAN EXCHNG GRP ORD	B	05/20/2021	MORGAN STANLEY & CO INC, NY	1,500.000	35,417		25,214	38,326	(12,522)	0	0	(12,522)	(590)	25,214	(718)	10,920	10,203	516	
J27869-10-6	JAPAN TOBACCO ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	8,800.000	159,566		160,106	179,162	(14,061)	0	0	(14,061)	(4,995)	160,106	(3,529)	2,989	(540)	0	
J29223-12-0	KAJIMA ORD	B	05/20/2021	MORGAN STANLEY & CO INC, NY	2,300.000	31,926		26,887	30,787	(2,872)	0	0	(2,872)	(1,027)	26,887	(387)	5,426	5,039	543	
J30642-16-9	KAO ORD	B	08/17/2021	Various	3,400.000	217,238		214,530	262,463	(38,249)	0	0	(38,249)	(9,684)	214,530	(2,368)	5,075	2,708	471	
J31843-10-5	KDDI ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	7,100.000	227,358		169,897	210,844	(25,137)	0	0	(25,137)	(15,811)	169,897	5,428	52,033	57,462	3,458	
J32190-12-6	KEIO ORD	B	05/20/2021	MORGAN STANLEY & CO INC, NY	300.000	19,132		17,129	23,246	(5,462)	0	0	(5,462)	(655)	17,129	(247)	2,249	2,003	49	
J32491-10-2	KEYENCE ORD	B	08/17/2021	Various	800.000	412,187		221,025	449,418	(217,294)	0	0	(217,294)	(11,099)	221,025	(1,944)	193,105	191,162	491	
J32620-10-6	KIKKOMAN ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	1,000.000	63,646		44,370	69,446	(24,434)	0	0	(24,434)	(641)	44,370	(1,842)	21,117	19,275	195	
J36662-13-8	KUBOTA ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	7,100.000	154,505		138,483	154,798	(14,834)	0	0	(14,834)	(1,482)	138,483	(6,368)	22,391	16,023	567	
J37479-11-0	KYOCERA ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,500.000	152,308		133,459	153,179	(10,338)	0	0	(10,338)	(9,382)	133,459	1,381	17,468	18,849	1,627	
J39584-10-7	MAKITA ORD	B	08/17/2021	Various	2,200.000	104,467		82,801	110,165	(26,061)	0	0	(26,061)	(1,302)	82,801	(3,316)	24,982	21,666	624	
J39788-13-8	MARUBENI ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	14,300.000	122,394		63,383	95,029	(28,986)	0	0	(28,986)	(2,660)	63,383	(1,033)	60,044	59,011	2,586	
J3S955-11-6	KINTETSU GROUP H ORD	B	05/20/2021	MORGAN STANLEY & CO INC, NY	800.000	28,460		34,000	35,023	(228)	0	0	(228)	(795)	34,000	(968)	(4,572)	(5,539)	0	
J43830-11-6	MITSUBISHI ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	7,800.000	224,538		166,696	191,969	(17,017)	0	0	(17,017)	(8,256)	166,696	(1,557)	59,400	57,842	4,252	
J43873-11-6	MITSUBISHI ELEC ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	12,600.000	184,806		170,280	190,016	(11,380)	0	0	(11,380)	(8,356)	170,280	(1,664)	16,191	14,527	2,692	
J44497-10-5	MITSUB UFJ FG ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	55,700.000	315,013		231,529	246,063	(11,056)	0	0	(11,056)	(3,478)	231,529	(9,680)	93,165	83,484	5,640	

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
J44690-13-9	MITSUI ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	12,100.000	279,045		197,888	221,444	(16,293)	0	0	(16,293)	(7,263)	197,888	(4,251)	85,409	81,158	4,443	
J4599L-10-2	MIZUHO FINANCIAL ORD	B	08/25/2021	MORGAN STANLEY & CO INC, NY	12,560.000	189,944		140,612	159,060	(12,462)	0	0	(12,462)	(5,986)	140,612	(2,214)	51,545	49,332	3,872	
J46840-10-4	MURATA MFG ORD	B	08/17/2021	Various	2,800.000	221,503		179,100	252,758	(66,565)	0	0	(66,565)	(7,092)	179,100	(3,444)	45,846	42,402	1,312	
J4687C-10-5	MS&AD INSURANCE ORD	B	08/17/2021	Various	6,700.000	198,237		193,778	203,833	(8,686)	0	0	(8,686)	(1,369)	193,778	(8,907)	13,366	4,459	1,043	
J4697J-10-8	M3 ORD	B	08/17/2021	Various	2,000.000	131,841		76,773	188,735	(110,928)	0	0	(110,928)	(1,034)	76,773	(3,319)	58,386	55,068	158	
J51699-10-6	NINTENDO ORD	B	08/17/2021	Various	500.000	275,876		200,649	318,804	(110,232)	0	0	(110,232)	(7,922)	200,649	(3,561)	78,788	75,227	3,427	
J52968-10-4	NIDEC ORD	B	08/17/2021	Various	2,100.000	237,261		152,136	264,012	(105,341)	0	0	(105,341)	(6,536)	152,136	(2,436)	87,561	85,125	469	
J55053-12-8	NIPPON PAINT HLD ORD	B	08/17/2021	Various	2,300.000	48,854		52,116	76,816	(24,163)	0	0	(24,163)	(537)	52,116	(2,372)	(890)	(3,262)	41	
J55678-10-6	NIPPON STEEL ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	9,800.000	192,258		75,088	126,054	(47,770)	0	0	(47,770)	(3,197)	75,088	(1,183)	118,353	117,170	796	
J57160-12-9	NISSAN MOTOR ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	18,900.000	98,643		62,283	102,513	(37,579)	0	0	(37,579)	(2,651)	62,283	(980)	37,340	36,360	0	
J58472-11-9	NITTO DENKO ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,000.000	153,660		129,223	178,797	(46,435)	0	0	(46,435)	(3,139)	129,223	(4,323)	28,759	24,437	1,632	
J58646-10-0	NOMURA HOLDINGS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	18,200.000	94,484		65,295	96,073	(28,789)	0	0	(28,789)	(1,989)	65,295	(1,774)	30,963	29,189	2,245	
J5900F-10-6	NOMURA RESEARCH ORD	B	08/17/2021	Various	2,900.000	88,991		75,027	103,787	(27,983)	0	0	(27,983)	(777)	75,027	(3,347)	17,311	13,964	234	
J59396-10-1	NTT ORD	B	08/17/2021	Various	6,300.000	164,506		114,503	161,428	(40,581)	0	0	(40,581)	(6,344)	114,503	(375)	50,378	50,003	2,234	
J59826-10-7	OBAYASHI ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	16,200.000	146,092		134,463	139,648	(3,737)	0	0	(3,737)	(1,448)	134,463	(5,569)	17,198	11,630	0	
J61240-10-7	OLYMPUS CORP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	3,800.000	76,867		46,437	83,052	(33,833)	0	0	(33,833)	(2,782)	46,437	59	30,371	30,430	372	
J61374-12-0	OMRON ORD	B	08/17/2021	Various	1,800.000	148,440		102,692	160,395	(56,225)	0	0	(56,225)	(1,479)	102,692	(4,292)	50,040	45,748	444	
J61546-11-5	ONO PHARM ORD	B	06/04/2021	MORGAN STANLEY & CO INC, NY	2,800.000	63,501		52,406	84,289	(30,657)	0	0	(30,657)	(1,226)	52,406	(1,590)	12,684	11,095	629	
J6174U-10-0	ORIENTAL LAND ORD	B	08/17/2021	Various	1,000.000	150,750		141,177	165,043	(21,932)	0	0	(21,932)	(1,934)	141,177	(5,907)	15,480	9,573	63	
J61933-12-3	ORIX ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	6,500.000	117,737		89,229	99,755	(8,800)	0	0	(8,800)	(1,726)	89,229	(3,379)	31,887	28,508	2,303	
J62320-13-0	OSAKA GAS ORD	B	08/17/2021	Various	3,700.000	68,744		67,974	75,688	(7,016)	0	0	(7,016)	(698)	67,974	(2,969)	3,738	770	336	
J63117-10-5	OTSUKA HOLDINGS ORD	B	08/17/2021	Various	3,800.000	157,225		141,056	162,607	(16,341)	0	0	(16,341)	(5,209)	141,056	(2,775)	18,943	16,169	533	
J6354Y-10-4	PANASONIC ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	12,200.000	140,972		121,897	140,676	(16,717)	0	0	(16,717)	(2,061)	121,897	(4,846)	23,921	19,075	1,003	
J64264-10-4	RAKUTEN GROUP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	6,400.000	72,022		59,268	62,210	(1,710)	0	0	(1,710)	(1,232)	59,268	(1,781)	14,534	12,753	0	
J6433A-10-1	RECRUIT HOLDINGS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	5,900.000	310,725		143,704	246,926	(98,245)	0	0	(98,245)	(4,976)	143,704	(3,459)	170,480	167,021	506	
J65328-12-2	ROHM ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	900.000	82,854		48,639	87,084	(37,306)	0	0	(37,306)	(1,138)	48,639	(1,652)	35,866	34,215	549	
J69972-10-7	SECOM ORD	B	08/17/2021	Various	1,500.000	121,237		122,713	138,269	(10,555)	0	0	(10,555)	(5,000)	122,713	(1,905)	428	(1,476)	553	
J70746-13-6	SEKISUI HOUSE ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	7,400.000	148,944		135,389	150,516	(12,634)	0	0	(12,634)	(2,492)	135,389	(5,241)	18,796	13,555	3,748	
J7134P-10-8	SG HOLDINGS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	400.000	8,823		6,525	10,894	(4,119)	0	0	(4,119)	(249)	6,525	(100)	2,398	2,298	0	
J72165-12-9	SHIMADZU ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,000.000	74,444		62,455	77,679	(14,018)	0	0	(14,018)	(1,206)	62,455	(2,319)	14,308	11,989	309	
J72262-10-8	SHIMANO ORD	B	08/17/2021	Various	600.000	137,599		111,186	139,966	(25,896)	0	0	(25,896)	(2,883)	111,186	(3,255)	29,667	26,412	96	
J72810-12-0	SHIN ETSU CHEM ORD	B	08/17/2021	Various	1,600.000	264,798		145,589	279,567	(121,639)	0	0	(121,639)	(12,339)	145,589	3,580	115,629	119,209	1,361	
J75734-10-3	SMC ORD	B	08/17/2021	Various	300.000	177,372		150,483	182,917	(29,150)	0	0	(29,150)	(3,284)	150,483	(5,030)	31,919	26,889	243	
J75963-10-8	SOFTBANK GROUP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	6,200.000	419,461		273,782	483,894	(191,754)	0	0	(191,754)	(18,358)	273,782	1,861	143,819	145,679	1,107	
J75963-13-2	SOFTBANK ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	13,900.000	183,656		173,073	174,078	(204)	0	0	(204)	(801)	173,073	(8,896)	19,478	10,583	4,913	
J76379-10-6	SONY GROUP CORP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	5,100.000	501,154		263,241	508,050	(232,671)	0	0	(232,671)	(12,137)	263,241	(3,490)	241,404	237,914	1,254	
J7676H-10-0	SUBARU ORD	B	06/04/2021	MORGAN STANLEY & CO INC, NY	1,500.000	28,225		28,821	29,965	(507)	0	0	(507)	(637)	28,821	(868)	272	(596)	341	

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
J77411-11-4	SUMITOMO ELEC ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	8,900.000	129,730		92,682	117,796	(22,214)	0	0	(22,214)	(2,899)	92,682	(2,456)	39,503	37,047	1,159	
J77712-18-0	SUMITOMO M & M ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	3,900.000	161,317		156,485	172,968	(15,612)	0	0	(15,612)	(871)	156,485	(7,988)	12,819	4,832	3,141	
J7771X-10-9	SMFG ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	8,200.000	294,194		204,324	253,200	(40,178)	0	0	(40,178)	(8,698)	204,324	(3,224)	93,094	89,870	6,311	
J78529-13-8	SUZUKI MOTOR ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	1,800.000	77,658		64,731	83,371	(17,497)	0	0	(17,497)	(1,144)	64,731	(2,538)	15,466	12,928	776	
J7864H-10-2	SYSMEX ORD	B	08/17/2021	Various	900.000	91,589		68,521	108,091	(37,381)	0	0	(37,381)	(2,190)	68,521	(1,736)	24,804	23,068	176	
J79561-14-8	TAISEI ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,800.000	94,950		91,059	96,411	(3,949)	0	0	(3,949)	(1,403)	91,059	(3,774)	7,666	3,891	1,481	
J8129E-10-8	TAKEDA PHARM ORD	B	06/04/2021	MORGAN STANLEY & CO INC, NY	3,000.000	103,276		106,434	109,109	1,166	0	0	1,166	(3,840)	106,434	(1,864)	(1,294)	(3,158)	2,187	
J82141-13-6	TDK ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	1,000.000	118,477		78,741	150,516	(70,227)	0	0	(70,227)	(1,548)	78,741	(2,919)	42,655	39,737	731	
J83173-10-4	TERUMO ORD	B	08/17/2021	Various	3,700.000	141,706		118,041	154,530	(33,495)	0	0	(33,495)	(2,994)	118,041	(3,819)	27,484	23,665	402	
J86298-10-6	TOKIO MARINE HLD ORD	B	08/17/2021	Various	4,100.000	203,523		162,488	210,788	(36,410)	0	0	(36,410)	(11,889)	162,488	2,292	38,742	41,034	2,362	
J86957-11-5	TOKYO ELECTRON ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	600.000	256,791		81,950	223,159	(136,347)	0	0	(136,347)	(4,862)	81,950	(67)	174,908	174,840	2,070	
J89494-11-6	TORAY INDS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	17,300.000	114,022		87,787	102,364	(13,657)	0	0	(13,657)	(919)	87,787	(4,040)	30,275	26,235	632	
J89752-11-7	TOSHIBA ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,500.000	103,092		62,744	69,858	(6,399)	0	0	(6,399)	(715)	62,744	(2,828)	43,175	40,347	2,426	
J92628-10-6	TOYOTA INDUSTRI ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,800.000	239,931		138,694	222,112	(80,979)	0	0	(80,979)	(2,438)	138,694	(5,476)	106,713	101,237	1,847	
J92676-11-3	TOYOTA MOTOR ORD	B	08/17/2021	Various	8,500.000	711,254		576,457	655,086	(58,646)	0	0	(58,646)	(19,983)	576,457	(12,818)	147,614	134,796	6,860	
J92980-10-4	TREND MICRO ORD	B	08/17/2021	Various	1,900.000	94,413		88,838	109,313	(19,193)	0	0	(19,193)	(1,282)	88,838	(3,638)	9,213	5,575	0	
J95402-10-3	Z HOLDINGS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	15,300.000	73,908		43,545	92,531	(47,889)	0	0	(47,889)	(1,097)	43,545	(1,372)	31,735	30,363	699	
J95468-12-0	YAKULT HONSHA ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	1,200.000	65,397		54,391	60,439	(2,808)	0	0	(2,808)	(3,240)	54,391	97	10,908	11,006	257	
J95732-10-3	YAMAHA ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	1,900.000	109,155		75,955	111,705	(34,433)	0	0	(34,433)	(1,316)	75,955	(2,950)	36,150	33,200	509	
J9690T-10-2	YASKAWA ELEC ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,400.000	113,866		62,467	119,250	(56,567)	0	0	(56,567)	(216)	62,467	(3,235)	54,634	51,399	239	
K0514G-10-1	A P MOLLER MAERSK ORD	B	08/16/2021	Various	54.000	135,524		105,029	120,675	(14,240)	0	0	(14,240)	(1,406)	105,029	(1,068)	31,563	30,495	1,108	
K22272-11-4	DANSKE BANK ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,046.000	74,351		51,966	66,940	(11,802)	0	0	(11,802)	(3,171)	51,966	1,998	20,387	22,385	946	
K36628-13-7	CARLSBERG ORD	B	08/16/2021	Various	994.000	173,863		114,122	159,341	(36,234)	0	0	(36,234)	(8,985)	114,122	6,268	53,472	59,741	2,139	
K3967W-10-2	GENMAB ORD	B	08/16/2021	Various	375.000	142,400		109,505	151,825	(37,452)	0	0	(37,452)	(4,868)	109,505	2,238	30,656	32,894	0	
K4001S-21-4	GN STORE NORD ORD	B	08/16/2021	Various	1,244.000	98,169		69,373	99,626	(26,542)	0	0	(26,542)	(3,710)	69,373	1,985	26,810	28,795	145	
K72807-13-2	NOVO NORDISK ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	7,791.000	712,913		421,359	546,401	(125,747)	0	0	(125,747)	705	421,359	(10,201)	301,755	291,555	6,908	
K9773J-12-8	VESTAS WIND SYSTEMS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	368.000	62,509		24,304	87,078	(59,099)	0	0	(59,099)	(3,675)	24,304	2,853	35,352	38,205	0	
K9773J-12-8	VESTAS WIND SYSTEMS ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	3,795.000	142,212		105,383	179,597	(70,162)	0	0	(70,162)	(4,053)	105,383	1,109	35,721	36,830	752	
L0269F-10-9	AROUNDTOWN ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	11,768.000	96,129		55,970	88,120	(26,750)	0	0	(26,750)	(5,399)	55,970	4,390	35,769	40,159	1,062	
L0302D-21-0	ARCELORMITTAL ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	3,960.000	133,614		46,784	91,478	(41,127)	0	0	(41,127)	(3,567)	46,784	2,388	84,442	86,830	531	
M98068-10-5	WIX.COM ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	273.000	60,825		30,059	68,239	(38,180)	0	0	(38,180)	0	30,059	0	30,766	30,766	0	
N0074E-10-5	AHOLD DEL ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	4,160.000	123,930		74,824	117,629	(34,730)	0	0	(34,730)	(8,075)	74,824	7,227	41,879	49,106	2,017	
N01803-10-0	AKZO NOBEL ORD	B	08/16/2021	Various	1,041.000	124,739		80,108	111,909	(28,361)	0	0	(28,361)	(3,440)	80,108	1,336	43,296	44,631	1,119	
N0610Q-10-9	ARGENX ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	248.000	69,641		66,306	73,433	(5,460)	0	0	(5,460)	(1,667)	66,306	495	2,840	3,335	0	

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
N07059-20-2	ASML HOLDING ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,611.000	1,155,985		377,927	783,626	(404,735)	0	0	(404,735)	(964)	377,927	(9,926)	787,984	778,058	2,562	
N3114C-80-8	AIRBUS ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,369.000	308,195		170,323	260,235	(83,340)	0	0	(83,340)	(6,572)	170,323	2,366	135,506	137,872	0	
N3167Y-10-3	FERRARI ORD	B	08/16/2021	Various	663.000	133,815		121,977	153,035	(27,584)	0	0	(27,584)	(3,474)	121,977	289	11,549	11,839	245	
N3501V-10-4	ADYEN ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	79.000	195,645		155,829	184,138	(25,260)	0	0	(25,260)	(3,049)	155,829	(682)	40,498	39,816	0	
N39338-19-4	HEINEKEN HOLDING ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,485.000	146,670		106,722	139,998	(19,676)	0	0	(19,676)	(13,599)	106,722	11,628	28,319	39,947	1,235	
N39427-21-1	HEINEKEN ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	985.000	115,843		82,783	109,938	(20,886)	0	0	(20,886)	(6,270)	82,783	5,390	27,670	33,060	762	
N4578E-59-5	ING GROEP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	22,006.000	301,599		108,403	205,737	(84,070)	0	0	(84,070)	(13,265)	108,403	10,789	182,408	193,197	2,730	
N4753E-10-5	JUST EAT TAKEAWAY ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	732.000	67,599		76,595	82,757	(1,548)	0	0	(1,548)	(4,614)	76,595	2,154	(11,151)	(8,997)	0	
N62598-10-2	PROSUS ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,102.000	203,131		179,357	227,253	(36,743)	0	0	(36,743)	(11,153)	179,357	7,908	15,866	23,774	0	
N64038-10-7	NN GROUP ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,816.000	94,817		71,830	78,946	(5,481)	0	0	(5,481)	(1,634)	71,830	73	22,913	22,986	2,974	
N6596X-10-9	NXP SEMICONDUCTORS ORD	C	08/16/2021	MORGAN STANLEY & COMPANY	1,244.000	256,770		126,828	197,808	(70,980)	0	0	(70,980)	0	126,828	0	129,942	129,942	909	
N72482-12-3	QIAGEN ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	831.000	40,829		33,850	43,162	(6,822)	0	0	(6,822)	(2,490)	33,850	1,725	5,254	6,979	0	
N7637U-11-2	PHILIPS KON ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	3,120.000	162,695		113,373	167,129	(53,777)	0	0	(53,777)	21	113,373	(2,052)	51,374	49,322	2,950	
N82405-10-6	STELLANTIS ORD	B	08/16/2021	Various	13,305.868	240,311		96,681	221,408	(113,932)	0	0	(113,932)	(10,794)	96,681	8,650	134,980	143,630	17,370	
N83574-10-8	STMICROELECTRONICS ORD	B	08/16/2021	Various	3,245.000	122,699		76,868	120,224	(40,014)	0	0	(40,014)	(3,341)	76,868	1,204	44,627	45,831	154	
N9643A-19-7	WOLTERS KLUWER ORD	B	08/16/2021	Various	1,152.000	109,138		79,142	97,342	(13,999)	0	0	(13,999)	(4,201)	79,142	2,151	27,845	29,996	636	
Q0437B-10-0	APA GROUP STAPLED UNT	B	08/17/2021	MORGAN STANLEY & CO INC, NY	19,950.000	142,911		133,217	146,394	(3,682)	0	0	(3,682)	(9,495)	133,217	5,886	3,807	9,694	2,079	
Q09504-13-7	AUSTRALIA NEW ZEALAND BANKING ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	15,926.000	339,502		160,767	278,967	(85,362)	0	0	(85,362)	(32,838)	160,767	27,646	151,089	178,735	8,327	
Q1498M-10-0	BHP GROUP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	13,380.000	501,401		333,252	438,076	(87,447)	0	0	(87,447)	(17,377)	333,252	5,280	162,870	168,150	13,373	
Q25953-10-2	COCHLEAR ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	547.000	96,179		72,368	79,776	(615)	0	0	(615)	(6,793)	72,368	5,123	18,688	23,811	486	
Q26203-40-8	COLES GROUP ORD	B	08/17/2021	Various	7,103.000	88,309		82,987	99,426	(7,709)	0	0	(7,709)	(8,730)	82,987	7,213	(1,891)	5,323	1,790	
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	6,801.000	508,077		386,262	430,913	(31,738)	0	0	(31,738)	(12,913)	386,262	815	120,999	121,815	12,914	
Q3018U-10-9	CSL ORD	B	08/17/2021	Various	1,870.000	397,210		237,092	408,625	(168,089)	0	0	(168,089)	(3,444)	237,092	(3,359)	163,477	160,118	1,922	
Q3583G-10-5	AFTERPAY ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	991.000	82,865		63,923	90,235	(23,149)	0	0	(23,149)	(3,163)	63,923	630	18,312	18,942	0	
Q38992-10-5	FISHER AND PAYKEL HEALTHCARE ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	3,620.000	70,525		82,047	85,933	(164)	0	0	(164)	(3,722)	82,047	3,041	(14,563)	(11,522)	0	
Q39360-10-4	FORTESCUE METALS GROUP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	7,731.000	128,664		52,933	139,775	(78,384)	0	0	(78,384)	(8,459)	52,933	6,414	69,317	75,731	8,617	
Q57085-10-4	MACQUARIE GROUP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	1,892.000	222,761		165,128	202,176	(29,453)	0	0	(29,453)	(7,595)	165,128	1,779	55,854	57,633	4,770	
Q62377-10-8	MIRVAC GROUP STAPLED UNT	B	08/17/2021	Various	63,987.000	129,960		105,491	130,352	(13,560)	0	0	(13,560)	(11,301)	105,491	8,937	15,532	24,469	649	
Q65336-11-9	NATIONAL AUSTRALIA BANK ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	16,647.000	338,939		166,343	290,312	(89,992)	0	0	(89,992)	(33,977)	166,343	28,604	143,992	172,596	7,516	
Q6951U-10-1	NORTHERN STAR RESOURCES ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	7,060.000	51,232		66,217	69,133	(697)	0	0	(697)	(2,219)	66,217	1,819	(16,804)	(14,985)	509	
Q71610-10-1	ORIGIN ENERGY ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	18,405.000	58,995		57,236	67,602	(49)	0	0	(49)	(10,317)	57,236	8,975	(7,216)	1,759	1,493	
Q7982Y-10-4	RAMSAY HEALTH CARE ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	2,454.000	120,739		97,405	117,746	(5,567)	0	0	(5,567)	(14,774)	97,405	11,634	11,700	23,334	904	

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
Q81437-10-7	RIO TINTO ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	1,908.000	172,214		109,150	167,593	(56,878)	0	0	(56,878)	(1,565)	109,150	(1,733)	64,797	63,064	13,247	
Q82869-11-8	SANTOS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	26,753.000	135,758		56,000	129,438	(59,179)	0	0	(59,179)	(14,259)	56,000	12,375	67,384	79,758	1,281	
Q8619N-10-7	SPARK NEW ZEALAND ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	73,762.000	240,728		222,179	249,611	(13,292)	0	0	(13,292)	(14,140)	222,179	9,898	8,651	18,549	6,481	
Q88040-11-0	SUNCORP GROUP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	15,715.000	137,606		90,463	118,112	(9,171)	0	0	(9,171)	(18,478)	90,463	15,556	31,587	47,143	6,006	
Q9194A-10-6	TRANSURBAN GROUP STAPLED UNT	B	08/17/2021	Various	16,414.000	167,486		124,469	173,016	(50,374)	0	0	(50,374)	1,828	124,469	(5,206)	48,223	43,017	1,020	
Q95870-10-3	WESFARMERS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	6,367.000	282,218		133,548	247,620	(86,454)	0	0	(86,454)	(27,619)	133,548	24,494	124,177	148,671	4,256	
Q97417-10-1	WESTPAC BANKING CORPORATION ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	14,573.000	281,914		184,389	217,821	(23,485)	0	0	(23,485)	(9,947)	184,389	4,407	93,118	97,525	6,412	
Q98418-10-8	WOOLWORTHS GROUP ORD	B	06/24/2021	MORGAN STANLEY & CO INC, NY	6,045.000	190,065		156,651	183,366	(18,819)	0	0	(18,819)	(7,896)	156,651	7,538	25,876	33,414	2,473	
R21882-10-6	TELENOR ORD	B	08/16/2021	Various	8,663.000	151,074		133,036	147,622	(2,718)	0	0	(2,718)	(11,868)	133,036	11,942	6,095	18,037	1,726	
R4S04H-10-1	MOWI ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	5,709.000	147,625		100,077	127,356	(16,588)	0	0	(16,588)	(10,691)	100,077	10,280	37,268	47,548	464	
R8413J-10-3	EQUINOR ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	6,659.000	143,620		98,683	112,734	(7,210)	0	0	(7,210)	(6,841)	98,683	7,257	37,680	44,936	1,442	
R9900C-10-6	YARA INTERNATIONAL ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	2,202.000	115,460		70,934	91,558	(10,813)	0	0	(10,813)	(9,811)	70,934	9,683	34,843	44,525	3,971	
T3643A-14-5	ENI ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	22,867.000	282,136		179,339	239,164	(49,918)	0	0	(49,918)	(9,907)	179,339	6,102	96,695	102,797	4,335	
T3679P-11-5	ENEL ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	39,261.000	373,501		173,539	397,561	(214,570)	0	0	(214,570)	(9,452)	173,539	6,364	193,597	199,961	9,940	
T4R999-10-4	FINECO BANK ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	5,083.000	90,761		43,739	83,339	(36,557)	0	0	(36,557)	(3,043)	43,739	2,092	44,930	47,022	0	
T6730E-11-0	MONCLER ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	1,611.000	110,006		48,449	98,833	(45,710)	0	0	(45,710)	(4,674)	48,449	4,108	57,449	61,557	460	
T8578N-10-3	SNAM ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	15,632.000	80,378		81,405	88,001	(3,868)	0	0	(3,868)	(2,729)	81,405	180	(1,207)	(1,027)	1,605	
V7780T-10-3	ROYAL CARIBBEAN GROUP ORD		08/16/2021	MORGAN STANLEY & COMPANY	905.000	75,011		58,610	67,594	(8,985)	0	0	(8,985)	0	58,610	0	16,401	16,401	0	
W1R924-16-1	ATLAS COPCO ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	3,133.000	202,717		74,386	160,645	(81,793)	0	0	(81,793)	(4,466)	74,386	2,070	126,261	128,331	1,146	
W25381-14-1	SKANDINAVISKA ENSKILDA BANKEN ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	8,698.000	115,924		81,094	89,495	(2,586)	0	0	(2,586)	(5,815)	81,094	2,942	31,888	34,830	2,925	
W25918-12-4	EPIROC ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	5,346.000	120,503		47,427	97,415	(47,798)	0	0	(47,798)	(2,189)	47,427	144	72,932	73,076	696	
W26049-11-9	ERICSSON ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	12,967.000	160,099		94,959	154,166	(42,540)	0	0	(42,540)	(16,667)	94,959	13,212	51,928	65,140	1,064	
W3R06F-10-0	ESSITY AKTIEBOLAG (PUBL)	B	06/03/2021	MORGAN STANLEY & CO INC, NY	4,921.000	172,286		103,639	158,490	(55,662)	0	0	(55,662)	811	103,639	(2,096)	70,743	68,647	2,669	
W4R431-11-2	HEXAGON ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	17,136.000	275,425		144,381	223,501	(64,492)	0	0	(64,492)	(14,629)	144,381	7,982	123,062	131,044	1,649	
W57996-12-1	NORDEA BANK ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	23,515.000	266,975		148,330	192,471	(27,275)	0	0	(27,275)	(16,865)	148,330	11,169	107,475	118,645	1,279	
W5R777-11-5	INVESTOR ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	19,020.000	450,786		279,938	346,932	(54,035)	0	0	(54,035)	(12,959)	279,938	1,764	169,084	170,847	4,798	
W74857-16-5	SANDVIK ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	5,723.000	149,940		90,330	140,278	(43,271)	0	0	(43,271)	(6,677)	90,330	3,443	56,167	59,611	3,728	
W7S15G-12-3	RECIPHARM ORD	B	02/03/2021	Not Available	762.000	21,059		7,845	20,357	(12,398)	0	0	(12,398)	(114)	7,845	(57)	13,271	13,214	0	
W84237-14-3	SKF ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	3,673.000	97,183		59,278	95,442	(27,201)	0	0	(27,201)	(8,963)	59,278	6,852	31,053	37,905	1,918	
X2978Z-11-8	FORTUM ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	7,064.000	200,235		149,630	170,270	(14,915)	0	0	(14,915)	(5,725)	149,630	2,740	47,864	50,605	6,255	

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
X40338-10-9	J.MARTINS SGPS ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	3,581.000	71,756		41,718	60,553	(15,627)	0	0	(15,627)	(3,208)	41,718	2,294	27,745	30,038	933	
X4551T-10-5	KONE ORD	B	08/16/2021	Various	2,120.000	168,495		139,541	172,392	(32,865)	0	0	(32,865)	14	139,541	(3,506)	32,460	28,954	4,180	
X5688A-10-9	NESTE ORD	B	08/16/2021	Various	2,399.000	146,217		84,264	173,652	(83,101)	0	0	(83,101)	(6,287)	84,264	4,218	57,735	61,953	659	
X61873-13-3	NOKIA ORD	B	08/16/2021	MORGAN STANLEY & CO INC, NY	29,637.000	168,077		114,263	114,263	806	0	0	806	(806)	114,263	(1,388)	55,202	53,814	0	
Y002A1-10-5	AIA ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	51,600.000	652,694		403,810	632,202	(228,333)	0	0	(228,333)	(59)	403,810	(1,469)	250,352	248,884	5,092	
Y0606D-10-2	BANDAI NAMCO HLD ORD	B	08/17/2021	Various	1,600.000	113,904		108,002	138,328	(27,602)	0	0	(27,602)	(2,724)	108,002	(3,284)	9,186	5,902	592	
Y1660Q-10-4	CLP HOLDINGS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	15,500.000	156,300		135,906	143,329	(7,403)	0	0	(7,403)	(21)	135,906	(428)	20,823	20,394	3,389	
Y20246-10-7	DBS GROUP HOLDINGS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	10,500.000	234,883		163,426	198,933	(31,203)	0	0	(31,203)	(4,305)	163,426	1,101	70,356	71,457	4,197	
Y2679D-11-8	GALAXY ENT ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	17,000.000	121,878		117,242	132,096	(14,872)	0	0	(14,872)	18	117,242	(410)	5,046	4,636	0	
Y3506N-13-9	HKEX ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	6,200.000	378,043		224,119	339,831	(115,665)	0	0	(115,665)	(46)	224,119	(769)	154,693	153,924	3,560	
Y5281M-11-1	LINK REAL ESTATE INVEST TRUST	B	08/17/2021	Various	18,300.000	170,839		140,817	166,624	(25,793)	0	0	(25,793)	(13)	140,817	(376)	30,398	30,022	991	
Y64248-20-9	OVERSEA CHINESE BANKING CORP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	28,200.000	251,382		199,977	214,650	(9,546)	0	0	(9,546)	(5,127)	199,977	1,252	50,153	51,405	6,084	
Y79985-20-9	SINGAPORE TELECOMMUNICATIONS ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	104,200.000	185,735		161,823	182,123	(14,794)	0	0	(14,794)	(5,507)	161,823	2,446	21,466	23,912	972	
Y9299W-10-3	UOL GROUP ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	4,000.000	21,536		18,166	23,334	(4,531)	0	0	(4,531)	(637)	18,166	294	3,077	3,370	450	
Y9T10P-10-5	UNITED OVERSEAS BANK ORD	B	08/17/2021	MORGAN STANLEY & CO INC, NY	10,200.000	196,145		140,838	174,341	(22,990)	0	0	(22,990)	(10,513)	140,838	7,744	47,563	55,306	5,372	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						221,315,008	XXX	135,378,882	199,240,675	(62,322,960)	0	0	(62,322,960)	(2,159,523)	135,378,882	1,114,998	84,821,127	85,936,125	1,971,599	XXX
21037X-10-0	CONSTELLATION SOFTWARE ORD		08/16/2021	MORGAN STANLEY & CO INC, NY	144.000	221,358		151,698	186,829	(28,104)	0	0	(28,104)	(7,027)	151,698	11,613	58,046	69,660	186	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						221,358	XXX	151,698	186,829	(28,104)	0	0	(28,104)	(7,027)	151,698	11,613	58,046	69,660	186	XXX
09258N-80-2	BLACKROCK:ADV SC CR K		07/01/2021	Allstate Life Insurance Company	652,483.717	13,747,832		6,960,019	11,777,331	(4,817,312)	0	0	(4,817,312)	0	6,960,019	0	6,787,813	6,787,813	285,094	
464287-15-0	ISHARES:CORE S&P TOT USM		08/16/2021	Various	146,270.000	13,772,250		12,415,389	12,611,399	(196,011)	0	0	(196,011)	0	12,415,389	0	1,356,862	1,356,862	16,495	
464287-62-2	ISHARES:RUSS 1000 ETF		03/15/2021	MERRILL LYNCH PIERCE FENNER	23,420.000	5,252,016		3,273,830	4,961,293	(1,687,462)	0	0	(1,687,462)	0	3,273,830	0	1,978,185	1,978,185	0	
464287-65-5	ISHARES:RUSS 2000 ETF		08/16/2021	GOLDMAN	7,831.000	1,712,253		896,336	1,535,346	(639,010)	0	0	(639,010)	0	896,336	0	815,917	815,917	5,836	
46434G-10-3	ISHARES:CORE MSCI EMMKTS		08/16/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	183,074.000	11,451,432		7,409,005	11,357,911	(3,948,906)	0	0	(3,948,906)	0	7,409,005	0	4,042,427	4,042,427	86,143	
78462F-10-3	SPDR S&P 500 ETF		03/15/2021	GOLDMAN	20,533.000	8,104,403		5,193,433	7,676,878	(2,483,445)	0	0	(2,483,445)	0	5,193,433	0	2,910,969	2,910,969	32,442	
9499999. Subtotal - Common Stocks - Mutual Funds						54,040,186	XXX	36,148,012	49,920,158	(13,772,146)	0	0	(13,772,146)	0	36,148,012	0	17,892,174	17,892,174	426,010	XXX
9799997. Total - Common Stocks - Part 4						275,576,551	XXX	171,678,592	249,347,663	(76,123,210)	0	0	(76,123,210)	(2,166,550)	171,678,592	1,126,611	102,771,347	103,897,959	2,397,795	XXX
9799998. Total - Common Stocks - Part 5						45,951,110	XXX	43,724,575	0	0	0	0	0	0	43,724,575	14,084	2,212,451	2,226,535	358,649	XXX
9799999. Total - Common Stocks						321,527,661	XXX	215,403,167	249,347,663	(76,123,210)	0	0	(76,123,210)	(2,166,550)	215,403,167	1,140,696	104,983,798	106,124,494	2,756,444	XXX
9899999. Total - Preferred and Common Stocks						342,036,304	XXX	239,052,922	261,154,372	(76,123,210)	(215)	0	(76,123,426)	(2,180,047)	235,081,871	1,151,449	105,802,984	106,954,433	3,211,021	XXX
9999999 - Totals						1,356,253,785	XXX	1,179,057,997	1,086,387,291	(76,108,677)	2,770,892	48	(73,337,834)	(2,180,285)	1,219,295,785	1,184,366	129,072,201	130,256,567	37,569,256	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC		05/19/2021	GOLDMAN, SACHS & CO.	09/23/2021	CROSS TRADE	250,000	249,293	265,268	249,315	0	22	0	22	0	0	15,953	15,953	2,647	0
00164V-AD-5	AMC NETWORKS INC		02/10/2021	BOFA SECURITIES INC.	02/26/2021	Various	900,000	922,500	903,750	919,219	0	(3,281)	0	(3,281)	0	0	(19,219)	(19,219)	6,771	16,375
064159-8N-9	BANK OF NOVA SCOTIA	C	09/29/2021	SCOTIA CAPITAL USA INC	12/10/2021	Jefferies LLC	200,000	200,000	193,250	200,000	0	0	0	0	0	0	(6,750)	(6,750)	1,349	0
278642-AY-9	EBAY INC		05/03/2021	Deutsche Bank	10/01/2021	Unknown	2,000,000	1,999,120	2,037,182	1,999,150	0	30	0	30	0	0	38,032	38,032	20,367	0
06738E-BT-1	BARCLAYS PLC	C	08/04/2021	BARCLAYS CAPITAL INC.	11/05/2021	GOLDMAN SACHS & CO.	400,000	400,000	395,000	400,000	0	0	0	0	0	0	(5,000)	(5,000)	4,278	0
37045X-DE-3	GENERAL MOTORS FINANCIAL COMPANY INC		01/05/2021	Deutsche Bank	11/15/2021	J.P. Morgan Securities LLC	5,000,000	5,000,000	4,826,600	5,000,000	0	0	0	0	0	0	(173,400)	(173,400)	100,854	0
11135F-BJ-9	BROADCOM INC		05/20/2021	BARCLAYS CAPITAL INC	12/15/2021	CROSS TRADE	350,000	336,298	355,037	336,590	0	292	0	292	0	0	18,447	18,447	11,263	4,253
378272-BE-7	GLENCORE FUNDING LLC		04/21/2021	J.P. MORGAN SECURITIES LLC	11/08/2021	BANK OF AMERICA SECURITIES	5,000,000	4,994,400	5,024,300	4,994,713	0	313	0	313	0	0	29,587	29,587	76,396	0
14311W-AA-2	CGMS 2016-3 D - CDO	C	01/12/2021	NOMURA SECURITIES INTL., FIXED I	07/01/2021	Paydown	810,000	778,734	810,000	810,000	0	31,266	0	31,266	0	0	0	0	41,216	13,968
49271V-AN-0	KEURIG DR PEPPER INC		10/07/2021	JP MORGAN SECURITIES INC.	11/30/2021	Adjustment	5,000,000	4,985,232	4,985,453	4,985,453	0	221	0	221	0	0	0	0	0	0
14918L-AG-0	CATLK 2R E1R - CDO	D	08/26/2021	Various	10/15/2021	Paydown	1,635,000	1,577,919	1,635,000	1,635,000	0	57,081	0	57,081	0	0	0	0	59,570	7,901
501044-DQ-1	KROGER CO		01/05/2021	US BANCORP	11/15/2021	HSBC Securities (USA), Inc.	4,000,000	3,990,840	3,784,880	3,991,574	0	734	0	734	0	0	(206,694)	(206,694)	57,611	0
14918L-AJ-4	CATLK 2R E2R - CDO	C	06/15/2021	Morgan Stanley	10/15/2021	Paydown	100,000	95,250	100,000	100,000	0	4,750	0	4,750	0	0	0	0	3,764	1,301
574599-BQ-8	MASCO CORP		10/07/2021	DEUTSCHE BANK	11/30/2021	Adjustment	1,000,000	993,061	993,164	993,164	0	103	0	103	0	0	0	0	0	0
224044-CP-0	COX COMMUNICATIONS INC		05/18/2021	J.P. Morgan Securities LLC	12/06/2021	GOLDMAN, SACHS & CO.	1,250,000	1,242,938	1,360,975	1,243,020	0	82	0	82	0	0	117,955	117,955	23,125	0
64952W-DW-0	NEW YORK LIFE GLOBAL FUNDING		01/11/2021	CREDIT SUISSE SECURITIES (USA)	11/17/2021	Deutsche Bank	4,000,000	3,996,280	3,910,800	3,996,899	0	619	0	619	0	0	(86,099)	(86,099)	28,617	0
25755T-AP-5	DPABS 2021-1 A11 - RMBS		04/08/2021	KEYBANC CAPITAL MARKETS INC	12/03/2021	Various	250,000	250,000	257,929	250,000	0	0	0	0	0	0	7,929	7,929	5,045	0
879360-AE-5	TELEDYNE TECHNOLOGIES INC		03/08/2021	BOFA SECURITIES INC.	10/01/2021	Unknown	3,000,000	2,987,460	3,068,280	2,988,048	0	588	0	588	0	0	80,232	80,232	43,313	0
26441C-BM-6	DUKE ENERGY CORP		06/07/2021	BANK OF AMERICA SECURITIES	09/23/2021	Deutsche Bank	1,000,000	997,520	1,042,350	997,548	0	28	0	28	0	0	44,802	44,802	9,808	0
89114Q-CP-1	TORONTO-DOMINION BANK	C	01/04/2021	TORONTO DOMINION SECURITIES (USA) INC	11/17/2021	BMO Capital Markets Corp.	10,000,000	9,985,300	9,717,800	9,987,816	0	2,516	0	2,516	0	0	(270,016)	(270,016)	65,000	0
37959E-30-0	GLOBE LIFE INC		06/09/2021	MLPFS INC FIXED INCOME	08/19/2021	J.P. MORGAN SECURITIES LLC	410,000	410,000	426,950	410,000	0	0	0	0	0	0	16,950	16,950	0	0
959802-BA-6	WESTERN UNION CO		10/07/2021	BOFA SECURITIES INC.	11/30/2021	Adjustment	2,000,000	1,998,354	1,998,383	1,998,383	0	29	0	29	0	0	0	0	0	0
43133X-AA-5	HITR B - CDO	C	02/05/2021	PIPER SANDLER & CO.	08/26/2021	Redemption @ 100.00	2,440,000	2,375,950	2,440,000	2,380,034	0	4,084	0	4,084	0	0	59,966	59,966	65,432	2,589
963320-AY-2	WHIRLPOOL CORP		04/26/2021	WELLS FARGO SECURITIES LLC	10/01/2021	Unknown	1,000,000	998,220	998,658	998,292	0	72	0	72	0	0	366	366	10,133	0
649604-AG-0	NEW YORK MORTGAGE TRUST, INC.		04/27/2021	Not Provided	09/24/2021	KEYBANC CAPITAL MARKETS INC	2,040,000	2,040,000	2,114,350	2,040,000	0	0	0	0	0	0	74,350	74,350	36,235	0
G8879#-AA-8	KITWAVE INVESTMENTS LIMITED	B	03/30/2021	Allstate Life Insurance Company	05/25/2021	Allstate Life Insurance Company	6,449	6,440	6,724	6,440	0	0	0	0	0	193	91	284	0	0
74042M-AE-6	PRETSL 22 B1 - CDO	C	06/03/2021	PERSHING LLC	11/29/2021	PERSHING LLC	318,872	255,496	267,055	258,027	0	2,531	0	2,531	0	0	9,028	9,028	1,736	555
G8879#-AB-6	KITWAVE INVESTMENTS LIMITED	B	03/30/2021	Allstate Life Insurance Company	05/25/2021	Allstate Life Insurance Company	6,475	6,466	6,802	6,466	0	0	0	0	0	194	142	336	169	0
78397D-AB-4	SBL HOLDINGS INC		02/10/2021	Various	09/13/2021	DEUTSCHE BANK SECURITIES, INC.	320,000	317,126	345,296	317,257	0	132	0	132	0	0	28,039	28,039	9,289	0
86564C-AC-4	SUMITOMO LIFE INSURANCE CO	C	04/08/2021	Various	06/10/2021	NOMURA SECURITIES INTERNATIONAL	400,000	400,750	410,500	400,740	0	(10)	0	(10)	0	0	9,760	9,760	2,213	0
G6179R-AC-9	MMCFND XVIII B - CDO		03/08/2021	CREDIT SUISSE SECURITIES (USA)	05/18/2021	CITIGROUP GLOBAL MARKETS INC.	1,010,000	742,350	787,800	744,923	0	2,573	0	2,573	0	0	42,877	42,877	2,906	1,496
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							56,096,797	55,533,295	55,469,537	55,638,072	0	104,777	0	104,777	0	387	(172,671)	(172,284)	689,105	48,438
05971K-AH-2	BANCO SANTANDER SA	C	05/06/2021	MLPFS INC FIXED INCOME	11/18/2021	BOFA SECURITIES, INC	200,000	200,000	199,760	200,000	0	0	0	0	0	0	(240)	(240)	5,014	0
29273V-AJ-9	ENERGY TRANSFER LP		04/05/2021	Unknown	08/26/2021	CREDIT SUISSE SECURITIES	500,000	500,000	481,250	500,000	0	0	0	0	0	0	(18,750)	(18,750)	17,785	4,601
26441C-BP-9	DUKE ENERGY CORP		09/23/2021	Various	10/20/2021	BARCLAYS CAPITAL INC.	186,000	186,027	185,070	186,026	0	(1)	0	(1)	0	0	(956)	(956)	403	0
53079E-BM-5	LIBERTY MUTUAL GROUP INC		08/11/2021	Various	10/26/2021	U.S. Bank	258,000	258,275	264,450	258,268	0	(7)	0	(7)	0	0	6,182	6,182	2,129	0
4899999. Subtotal - Bonds - Hybrid Securities							1,144,000	1,144,302	1,130,530	1,144,294	0	(8)	0	(8)	0	0	(13,764)	(13,764)	25,331	4,601
8399998. Total - Bonds							57,240,797	56,677,596	56,600,067	56,782,365	0	104,769	0	104,769	0	387	(186,435)	(186,048)	714,436	53,039
101121-40-8	BOSTON PROPERTIES INC		02/01/2021	WELLS FARGO SECURITIES LLC	04/01/2021	Call @ 25.00	16,000.000	405,600	400,000	405,600	0	0	0	0	0	0	(5,600)	(5,600)	7,876	0
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/08/2021	MLPFS INC FIXED INCOME	07/22/2021	UBS Securities, LLC	250,000.000	250,000	254,766	250,000	0	0	0	0	0	0	4,766	4,766	0	0
29452E-40-8	EQUITABLE HOLDINGS INC		01/05/2021	WELLS FARGO SECURITIES LLC	01/29/2021	J.P. MORGAN SECURITIES LLC	8,400.000	210,000	209,958	210,000	0	0	0	0	0	0	(42)	(42)	0	0
33616C-72-0	FIRST REPUBLIC BANK		07/14/2021	MLPFS INC FIXED INCOME	11/08/2021	Various	16,400.000	410,000	399,896	410,000	0	0	0	0	0	0	(10,104)	(10,104)	4,510	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
48128B-52-3	JPMORGAN CHASE & CO		07/22/2021	Merril Lynch Pierce Fenner Smith	10/06/2021	KEYBANC CAPITAL MARKETS INC	725.000	18,096	18,089	18,096	0	0	0	0	0	0	(7)	(7)	0	0
48128B-58-0	JPMORGAN CHASE & CO		03/10/2021	JP MORGAN SECURITIES LLC	03/31/2021	J.P. MORGAN SECURITIES LLC	6,800.000	170,000	171,881	170,000	0	0	0	0	0	0	1,881	1,881	0	0
48251K-20-9	KKR REAL ESTATE FINANCE TRUST INC		04/09/2021	RAYMOND JAMES & ASSOCIATES	06/04/2021	Various	50,000.000	1,250,000	1,293,471	1,250,000	0	0	0	0	0	0	43,471	43,471	6,705	0
55261F-AN-4	M&T BANK CORP		08/11/2021	Various	11/17/2021	J.P. MORGAN SECURITIES LLC	187,000.000	187,472	185,138	187,472	0	0	0	0	0	0	(2,334)	(2,334)	0	0
58844R-70-2	MERCHANTS BANCORP		03/16/2021	MORGAN STANLEY DW INC/ALGO/SOFT	03/17/2021	MORGAN STANLEY DW INC/ALGO/SOFT	3,060.000	76,500	77,571	76,500	0	0	0	0	0	0	1,071	1,071	0	0
61762V-86-1	MORGAN STANLEY		10/19/2021	Various	11/30/2021	J.P. MORGAN SECURITIES LLC	2,375.000	59,131	58,928	59,131	0	0	0	0	0	0	(204)	(204)	0	0
74460W-46-1	PUBLIC STORAGE		06/07/2021	MLPFS INC FIXED INCOME	10/20/2021	J.P. MORGAN SECURITIES LLC	22,400.000	560,000	565,219	560,000	0	0	0	0	0	0	5,219	5,219	3,529	0
860630-86-2	STIFEL FINANCIAL CORP		07/15/2021	STIFEL NICOLAUS & COMPANY INC.	11/05/2021	Various	8,000.000	200,000	204,025	200,000	0	0	0	0	0	0	4,025	4,025	1,350	0
G7498P-12-7	RENAISSANCERE HOLDINGS LTD	C	07/07/2021	WELLS FARGO SECURITIES LLC	07/28/2021	J.P. MORGAN SECURITIES LLC	10,675.000	266,875	272,292	266,875	0	0	0	0	0	0	5,417	5,417	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								4,063,675	4,111,234	4,063,675	0	0	0	0	0	0	47,559	47,559	23,969	0
38144G-AG-6	GOLDMAN SACHS GROUP INC		07/23/2021	Various	07/28/2021	CITIGROUP GLOBAL MARKETS INC.	408,000.000	408,317	409,739	408,317	0	0	0	0	0	0	1,423	1,423	0	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								408,317	409,739	408,317	0	0	0	0	0	0	1,423	1,423	0	0
8999998. Total - Preferred Stocks								4,471,991	4,520,973	4,471,991	0	0	0	0	0	0	48,982	48,982	23,969	0
94419L-10-1	WAYFAIR CL A ORD		01/26/2021	Not Provided	01/26/2021	JONES TRADING INST	3,977.000	1,311,893	1,113,996	1,311,893	0	0	0	0	0	0	(197,897)	(197,897)	0	0
002824-10-0	ABBOTT LABORATORIES ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	432.000	49,954	53,709	49,954	0	0	0	0	0	0	3,755	3,755	389	0
003654-10-0	ABIOMED ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	150.000	42,889	48,452	42,889	0	0	0	0	0	0	5,563	5,563	0	0
00507V-10-9	ACTIVISION BLIZZARD ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	846.000	75,476	70,388	75,476	0	0	0	0	0	0	(5,088)	(5,088)	398	0
007903-10-7	ADVANCED MICRO DEVICES ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	129.000	9,541	13,809	9,541	0	0	0	0	0	0	4,267	4,267	0	0
01626P-40-3	ALIMENTATION COU TARD SUBVTNG CL B ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	1,497.000	48,271	60,901	48,271	0	0	0	0	0	338	12,292	12,630	178	0
017175-10-0	ALLEGHANY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	55.000	34,930	37,740	34,930	0	0	0	0	0	0	2,810	2,810	0	0
02043Q-10-7	ALNYLAM PHARMACEUTICALS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	231.000	32,022	44,843	32,022	0	0	0	0	0	0	12,821	12,821	0	0
02079K-30-5	ALPHABET CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	4.000	8,030	10,885	8,030	0	0	0	0	0	0	2,855	2,855	0	0
02209S-10-3	ALTRIA GROUP ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	479.000	22,468	23,145	22,468	0	0	0	0	0	0	677	677	824	0
023135-10-6	AMAZON COM ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	12.000	35,423	38,756	35,423	0	0	0	0	0	0	3,333	3,333	0	0
025537-10-1	AMERICAN ELECTRIC POWER ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,125.000	90,557	102,242	90,557	0	0	0	0	0	0	11,685	11,685	1,665	0
03073E-10-5	AMERISOURCEBERGEN ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	661.000	71,067	79,655	71,067	0	0	0	0	0	0	8,588	8,588	582	0
031162-10-0	AMGEN ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	338.000	77,001	77,706	77,001	0	0	0	0	0	0	704	704	1,190	0
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	7,235.000	62,257	62,185	62,257	0	0	0	0	0	0	(73)	(73)	3,183	0
036752-10-3	ANTHEM ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	17.000	5,773	6,284	5,773	0	0	0	0	0	0	511	511	38	0
053015-10-3	AUTOMATIC DATA PROCESSING ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	274.000	49,436	58,959	49,436	0	0	0	0	0	0	9,523	9,523	510	0
064058-10-0	BANK OF NEW YORK MELLON ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	2,596.000	118,468	136,609	118,468	0	0	0	0	0	0	18,141	18,141	1,272	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
075887-10-9	BECTON DICKINSON ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	319.000	78,508	79,251	78,508	0	0	0	0	0	0	744	744	530	0
086516-10-1	BEST BUY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	349.000	37,195	39,678	37,195	0	0	0	0	0	0	2,483	2,483	489	0
090572-20-7	BIO RAD LABORATORIES CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	150.000	83,117	116,755	83,117	0	0	0	0	0	0	33,637	33,637	0	0
09062X-10-3	BIOGEN ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	29.000	7,830	9,859	7,830	0	0	0	0	0	0	2,029	2,029	0	0
101121-10-1	BOSTON PROPERTIES REIT ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	272.000	29,323	31,996	29,323	0	0	0	0	0	0	2,673	2,673	533	0
101137-10-7	BOSTON SCIENTIFIC ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	2,871.000	113,476	127,120	113,476	0	0	0	0	0	0	13,644	13,644	0	0
122017-10-6	BURLINGTON STORES ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	111.000	33,762	37,785	33,762	0	0	0	0	0	0	4,022	4,022	0	0
124765-10-8	CAE ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	244.000	7,463	6,934	7,463	0	0	0	0	0	52	(582)	(529)	0	0
12514G-10-8	CDW ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	100.000	15,515	19,755	15,515	0	0	0	0	0	0	4,240	4,240	40	0
125269-10-0	CF INDUSTRIES HOLDINGS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	14.000	694	652	694	0	0	0	0	0	0	(43)	(43)	8	0
125523-10-0	CIGNA ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	44.000	10,378	9,242	10,378	0	0	0	0	0	0	(1,136)	(1,136)	88	0
12572Q-10-5	CME GROUP CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	26.000	5,565	5,370	5,565	0	0	0	0	0	0	(196)	(196)	47	0
126408-10-3	CSX ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	87.000	8,051	8,824	8,051	0	0	0	0	0	0	774	774	24	0
136385-10-1	CDN NATURAL RESOURCE ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	205.000	6,252	6,578	6,252	0	0	0	0	0	44	282	326	132	0
13645T-10-0	CANADIAN PACIFIC RAILWAY ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	228.000	82,923	81,571	82,923	0	0	0	0	0	580	(1,932)	(1,352)	295	0
14448C-10-4	CARRIER GLOBAL ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	974.000	36,101	55,021	36,101	0	0	0	0	0	0	18,919	18,919	234	0
15189T-10-7	CENTERPOINT ENERGY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,299.000	27,039	35,140	27,039	0	0	0	0	0	0	8,101	8,101	208	0
16411R-20-8	CHENIERE ENERGY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	598.000	43,777	51,182	43,777	0	0	0	0	0	0	7,406	7,406	0	0
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	38.000	50,730	70,814	50,730	0	0	0	0	0	0	20,084	20,084	0	0
171340-10-2	CHURCH AND DWIGHT ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	3,777.000	305,314	324,969	305,314	0	0	0	0	0	0	19,655	19,655	1,502	0
192422-10-3	COGNEX ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	265.000	19,927	21,879	19,927	0	0	0	0	0	0	1,952	1,952	16	0
205887-10-2	CONAGRA BRANDS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,207.000	44,098	41,266	44,098	0	0	0	0	0	0	(2,831)	(2,831)	709	0
21036P-10-8	CONSTELLATION BRANDS CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	290.000	63,984	62,109	63,984	0	0	0	0	0	0	(1,875)	(1,875)	441	0
22788C-10-5	CROWDSTRIKE HOLDINGS CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	244.000	43,860	56,757	43,860	0	0	0	0	0	0	12,897	12,897	0	0
233331-10-7	DTE ENERGY ORD		07/01/2021	Unknown	08/16/2021	MORGAN STANLEY & COMPANY	529.000	40,920	64,095	40,920	0	0	0	0	0	0	23,175	23,175	0	0
23345M-10-7	DT MIDSTREAM ORD		07/01/2021	Unknown	08/16/2021	MORGAN STANLEY & COMPANY	264.500	7,173	11,039	7,173	0	0	0	0	0	0	3,866	3,866	0	0
235851-10-2	DANAHER ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	751.000	159,501	236,745	159,501	0	0	0	0	0	0	77,244	77,244	315	0
237194-10-5	DARDEN RESTAURANTS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	32.000	4,577	4,476	4,577	0	0	0	0	0	0	(102)	(102)	63	0
23804L-10-3	DATADOG CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	759.000	58,841	95,404	58,841	0	0	0	0	0	0	36,563	36,563	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
24703L-20-2	DELL TECHNOLOGIES CL C ORD		07/22/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	Various	795.000	77,359	76,411	77,359	0	0	0	0	0	0	(949)	(949)	0	0
24906P-10-9	DENTSPLY SIRONA ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	803.000	49,710	47,609	49,710	0	0	0	0	0	0	(2,101)	(2,101)	169	0
252131-10-7	DEXCOM ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	68.000	23,940	33,635	23,940	0	0	0	0	0	0	9,694	9,694	0	0
26441C-20-4	DUKE ENERGY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	3,908.000	352,599	408,987	352,599	0	0	0	0	0	0	56,387	56,387	5,810	0
277432-10-0	EASTMAN CHEMICAL ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	240.000	27,952	27,410	27,952	0	0	0	0	0	0	(541)	(541)	331	0
278642-10-3	EBAY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	649.000	34,718	48,586	34,718	0	0	0	0	0	0	13,868	13,868	117	0
28414H-10-3	ELANCO ANIMAL HEALTH ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	728.000	23,467	23,004	23,467	0	0	0	0	0	0	(463)	(463)	0	0
29250N-10-5	ENBRIDGE ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	1,171.000	42,024	45,777	42,024	0	0	0	0	0	294	3,458	3,752	1,347	0
29786A-10-6	ETSY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	381.000	72,902	71,275	72,902	0	0	0	0	0	0	(1,627)	(1,627)	0	0
30040W-10-8	EVERSOURCE ENERGY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,823.000	146,979	166,231	146,979	0	0	0	0	0	0	19,251	19,251	1,098	0
30063P-10-5	EXACT SCIENCES ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	196.000	22,849	17,650	22,849	0	0	0	0	0	0	(5,199)	(5,199)	0	0
30161N-10-1	EXELON ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,093.000	44,480	53,434	44,480	0	0	0	0	0	0	8,954	8,954	836	0
302130-10-9	EXPEDITORS INTERNATIONAL OF WASN ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	2,158.000	208,042	265,522	208,042	0	0	0	0	0	0	57,480	57,480	954	0
30303M-10-2	META PLATFORMS CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	229.000	58,467	82,475	58,467	0	0	0	0	0	0	24,008	24,008	0	0
303075-10-5	FACTSET RESEARCH SYSTEMS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	455.000	143,737	157,845	143,737	0	0	0	0	0	0	14,108	14,108	285	0
303901-10-2	FAIRFAX FINANCIAL HOLDGS SUB VTG ORD		01/29/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	45.000	16,469	20,075	16,469	0	0	0	0	0	269	3,337	3,605	0	0
315616-10-2	F5 ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	420.000	79,063	84,643	79,063	0	0	0	0	0	0	5,580	5,580	0	0
337738-10-8	FISERV ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	914.000	111,056	101,472	111,056	0	0	0	0	0	0	(9,584)	(9,584)	0	0
34959E-10-9	FORTINET ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	181.000	30,085	54,462	30,085	0	0	0	0	0	0	24,377	24,377	0	0
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	154.000	13,393	15,867	13,393	0	0	0	0	0	0	2,474	2,474	40	0
36262G-10-1	GXO LOGISTICS ORD		08/02/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	451.000	17,433	34,242	17,433	0	0	0	0	0	0	16,808	16,808	0	0
366651-10-7	GARTNER ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	193.000	36,015	58,756	36,015	0	0	0	0	0	0	22,741	22,741	0	0
369604-30-1	GENERAL ELECTRIC ORD		08/02/2021	Unknown	08/16/2021	MORGAN STANLEY & COMPANY	2,187.000	183,020	226,097	183,020	0	0	0	0	0	0	43,077	43,077	0	0
37045V-10-0	GENERAL MOTORS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	28.000	1,540	1,483	1,540	0	0	0	0	0	0	(57)	(57)	0	0
375558-10-3	GILEAD SCIENCES ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	688.000	44,551	49,249	44,551	0	0	0	0	0	0	4,697	4,697	977	0
40171V-10-0	GUIDEWIRE SOFTWARE ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	961.000	93,991	105,864	93,991	0	0	0	0	0	0	11,874	11,874	0	0
40412C-10-1	HCA HEALTHCARE ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	14.000	2,649	3,433	2,649	0	0	0	0	0	0	784	784	13	0
40434L-10-5	HP ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	238.000	7,179	6,870	7,179	0	0	0	0	0	0	(310)	(310)	92	0
418056-10-7	HASBRO ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	292.000	28,410	29,242	28,410	0	0	0	0	0	0	831	831	397	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
437076-10-2	HOME DEPOT ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	429.000	111,126	142,593	111,126	0	0	0	0	0	0	31,467	31,467	1,416	0
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	219.000	34,908	38,135	34,908	0	0	0	0	0	0	3,227	3,227	131	0
44891N-10-9	IAC INTERACTIVE ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	05/25/2021	Unknown	5.000	1,110	1,110	1,110	0	0	0	0	0	0	0	0	0	0
44891N-20-8	IAC INTERACTIVE ORD		05/25/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	357.000	38,207	47,132	38,207	0	0	0	0	0	0	8,925	8,925	0	0
452327-10-9	ILLUMINA ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	44.000	16,880	22,864	16,880	0	0	0	0	0	0	5,984	5,984	0	0
45687V-10-6	INGERSOLL RAND ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	161.000	8,139	8,415	8,139	0	0	0	0	0	0	276	276	0	0
45784P-10-1	INSULET ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	312.000	73,618	90,083	73,618	0	0	0	0	0	0	16,465	16,465	0	0
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	661.000	18,868	24,780	18,868	0	0	0	0	0	0	5,911	5,911	178	0
462222-10-0	IONIS PHARMACEUTICALS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,106.000	56,622	42,873	56,622	0	0	0	0	0	0	(13,749)	(13,749)	0	0
46266C-10-5	IQVIA HOLDINGS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	188.000	35,307	47,220	35,307	0	0	0	0	0	0	11,913	11,913	0	0
478160-10-4	JOHNSON & JOHNSON ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	530.000	83,425	93,597	83,425	0	0	0	0	0	0	10,172	10,172	562	0
49338L-10-3	KEYSIGHT TECHNOLOGIES ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	462.000	61,093	76,337	61,093	0	0	0	0	0	0	15,245	15,245	0	0
501044-10-1	KROGER ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	756.000	26,660	32,619	26,660	0	0	0	0	0	0	5,960	5,960	336	0
50540R-40-9	LABORATORY CORPRTN OF AMER HLDGS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	30.000	7,217	9,130	7,217	0	0	0	0	0	0	1,912	1,912	0	0
513272-10-4	LAMB WESTON HOLDINGS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	352.000	29,675	23,248	29,675	0	0	0	0	0	0	(6,427)	(6,427)	165	0
532457-10-8	ELI LILLY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	32.000	6,625	8,532	6,625	0	0	0	0	0	0	1,907	1,907	54	0
539481-10-1	LOBLAW COMPANIES ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	2,468.000	127,162	168,980	127,162	0	0	0	0	0	1,380	40,439	41,819	1,075	0
540424-10-8	LOEWS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,355.000	68,028	75,196	68,028	0	0	0	0	0	0	7,168	7,168	85	0
573284-10-6	MARTIN MARIETTA MATERIALS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	93.000	31,072	35,718	31,072	0	0	0	0	0	0	4,646	4,646	53	0
574599-10-6	MASCO ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,683.000	92,321	106,007	92,321	0	0	0	0	0	0	13,686	13,686	791	0
57636Q-10-4	MASTERCARD CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	281.000	104,345	100,501	104,345	0	0	0	0	0	0	(3,845)	(3,845)	247	0
58155Q-10-3	MCKESSON ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	321.000	56,527	63,966	56,527	0	0	0	0	0	0	7,439	7,439	135	0
58733R-10-2	MERCADOLIBRE ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	169.000	231,453	265,613	231,453	0	0	0	0	0	0	34,160	34,160	0	0
58933Y-10-5	MERCK & CO. INC.		06/03/2021	Unknown	08/16/2021	MORGAN STANLEY & COMPANY	5,430.000	351,986	412,878	351,986	0	0	0	0	0	0	60,893	60,893	2,451	0
592688-10-5	METTLER TOLEDO ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	55.000	57,116	84,663	57,116	0	0	0	0	0	0	27,547	27,547	0	0
594918-10-4	MICROSOFT ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	372.000	84,591	108,217	84,591	0	0	0	0	0	0	23,627	23,627	208	0
620076-30-7	MOTOROLA SOLUTIONS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	233.000	41,757	54,322	41,757	0	0	0	0	0	0	12,565	12,565	331	0
629377-50-8	NRG ENERGY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	598.000	24,898	26,034	24,898	0	0	0	0	0	0	1,136	1,136	389	0
631103-10-8	NASDAQ ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	589.000	85,402	112,578	85,402	0	0	0	0	0	0	27,176	27,176	607	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
651229-10-6	NEWELL BRANDS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,407.000	35,463	36,538	35,463	0	0	0	0	0	0	1,075	1,075	324	0
655844-10-8	NORFOLK SOUTHERN ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	10.000	2,592	2,689	2,592	0	0	0	0	0	0	97	97	21	0
666807-10-2	NORTHROP GRUMMAN ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	94.000	28,729	34,306	28,729	0	0	0	0	0	0	5,577	5,577	148	0
67077M-10-8	NUTRIEN ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	468.000	26,010	28,962	26,010	0	0	0	0	0	182	2,770	2,952	363	0
67103H-10-7	O REILLY AUTOMOTIVE ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	235.000	111,133	141,004	111,133	0	0	0	0	0	0	29,871	29,871	0	0
679580-10-0	OLD DOMINION FREIGHT LINE ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	196.000	42,856	54,523	42,856	0	0	0	0	0	0	11,666	11,666	39	0
68389X-10-5	ORACLE ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	531.000	38,320	48,115	38,320	0	0	0	0	0	0	9,795	9,795	340	0
68622V-10-6	ORGANON ORD		06/03/2021	Unknown	08/16/2021	MORGAN STANLEY & COMPANY	543.000	17,155	18,458	17,155	0	0	0	0	0	0	1,302	1,302	0	0
69370C-10-0	PTC ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	617.000	73,334	80,263	73,334	0	0	0	0	0	0	6,929	6,929	0	0
693718-10-8	PACCAR ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	373.000	34,855	30,313	34,855	0	0	0	0	0	0	(4,542)	(4,542)	127	0
70450Y-10-3	PAYPAL HOLDINGS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	215.000	48,610	59,166	48,610	0	0	0	0	0	0	10,556	10,556	0	0
706327-10-3	PEMBINA PIPELINE ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	843.000	24,492	27,027	24,492	0	0	0	0	0	171	2,364	2,535	607	0
714046-10-9	PERKINELMER ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,428.000	173,595	232,511	173,595	0	0	0	0	0	0	58,916	58,916	153	0
723484-10-1	PINNACLE WEST ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	795.000	62,213	64,047	62,213	0	0	0	0	0	0	1,834	1,834	1,320	0
72352L-10-6	PINTEREST CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	356.000	22,248	19,701	22,248	0	0	0	0	0	0	(2,547)	(2,547)	0	0
723787-10-7	PIONEER NATURAL RESOURCE ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	82.000	13,292	12,162	13,292	0	0	0	0	0	0	(1,130)	(1,130)	92	0
74144T-10-8	T ROWE PRICE GROUP ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	176.000	30,537	37,771	30,537	0	0	0	0	0	0	7,235	7,235	908	0
742718-10-9	PROCTER & GAMBLE ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,053.000	134,063	151,913	134,063	0	0	0	0	0	0	17,850	17,850	1,832	0
745867-10-1	PULTEGROUP ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,021.000	48,411	55,714	48,411	0	0	0	0	0	0	7,304	7,304	286	0
74736K-10-1	QORVO ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	31.000	5,050	5,771	5,050	0	0	0	0	0	0	721	721	0	0
747525-10-3	QUALCOMM ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	35.000	4,312	5,160	4,312	0	0	0	0	0	0	848	848	24	0
758849-10-3	REGENCY CENTERS REIT ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	37.000	2,190	2,436	2,190	0	0	0	0	0	0	246	246	44	0
773903-10-9	ROCKWELL AUTOMAT ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	127.000	32,750	40,403	32,750	0	0	0	0	0	0	7,653	7,653	272	0
77543R-10-2	ROKU CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	71.000	23,231	24,766	23,231	0	0	0	0	0	0	1,536	1,536	0	0
78409V-10-4	S&P GLOBAL ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	119.000	40,784	52,650	40,784	0	0	0	0	0	0	11,866	11,866	92	0
79466L-30-2	SALESFORCE.COM ORD		07/21/2021	Unknown	08/16/2021	MORGAN STANLEY & COMPANY	97.310	23,560	23,884	23,560	0	0	0	0	0	0	324	324	0	0
82028K-20-0	SHAW COMMUNICATIONS CL B ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	4,624.000	86,918	134,293	86,918	0	0	0	0	0	608	46,767	47,375	1,878	0
83088V-10-2	SLACK TECHNOLOGIES CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	07/21/2021	Unknown	1,239.000	49,603	56,471	49,603	0	0	0	0	0	0	6,867	6,867	0	0
855244-10-9	STARBUCKS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,225.000	128,668	143,651	128,668	0	0	0	0	0	0	14,983	14,983	1,103	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
871829-10-7	SYSCO ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	119.000	9,723	9,438	9,723	0	0	0	0	0	0	(285)	(285)	109	0
87918A-10-5	TELADOC HEALTH ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	103.000	18,195	14,254	18,195	0	0	0	0	0	0	(3,941)	(3,941)	0	0
88160R-10-1	TESLA ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	37.000	20,831	25,294	20,831	0	0	0	0	0	0	4,463	4,463	0	0
88579Y-10-1	3M ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	252.000	46,311	50,946	46,311	0	0	0	0	0	0	4,634	4,634	373	0
892356-10-6	TRACTOR SUPPLY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	222.000	35,743	43,337	35,743	0	0	0	0	0	0	7,594	7,594	115	0
89417E-10-9	TRAVELERS COMPANIES ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	171.000	26,634	26,891	26,634	0	0	0	0	0	0	257	257	296	0
902494-10-3	TYSON FOODS CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	451.000	33,236	36,432	33,236	0	0	0	0	0	0	3,195	3,195	201	0
902681-10-5	UGI ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	202.000	8,287	9,727	8,287	0	0	0	0	0	0	1,440	1,440	136	0
90353T-10-0	UBER TECHNOLOGIES ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	288.000	15,323	11,809	15,323	0	0	0	0	0	0	(3,514)	(3,514)	0	0
90384S-30-3	ULTA BEAUTY ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	44.000	15,214	16,225	15,214	0	0	0	0	0	0	1,011	1,011	0	0
91324P-10-2	UNITEDHEALTH GRP ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	53.000	18,559	21,759	18,559	0	0	0	0	0	0	3,200	3,200	143	0
91332U-10-1	UNITY SOFTWARE ORD		02/18/2021	Unknown	02/18/2021	BNY CAPITAL MARKETS, INC.	375.000	55,823	44,244	55,823	0	0	0	0	0	0	(11,578)	(11,578)	0	0
918204-10-8	VF ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	683.000	55,668	54,783	55,668	0	0	0	0	0	0	(885)	(885)	669	0
91879Q-10-9	VAIL RESORTS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	59.000	18,630	17,419	18,630	0	0	0	0	0	0	(1,211)	(1,211)	0	0
92343V-10-4	VERIZON COMMUNICATIONS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	752.000	42,710	41,964	42,710	0	0	0	0	0	0	(746)	(746)	944	0
925652-10-9	VICI PPTYS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	4,862.000	138,786	145,917	138,786	0	0	0	0	0	0	7,131	7,131	3,209	0
92719V-10-0	VIMEO ORD		05/25/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	579.590	14,114	19,801	14,114	0	0	0	0	0	0	5,687	5,687	0	0
92826C-83-9	VISA CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,120.000	246,708	259,369	246,708	0	0	0	0	0	0	12,661	12,661	717	0
92938W-20-2	WSP GLOBAL ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	287.000	27,006	36,409	27,006	0	0	0	0	0	189	9,214	9,403	146	0
92939U-10-6	WEC ENERGY GROUP ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	968.000	83,572	93,933	83,572	0	0	0	0	0	0	10,360	10,360	1,312	0
931142-10-3	WALMART ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	554.000	70,848	83,537	70,848	0	0	0	0	0	0	12,689	12,689	914	0
94106L-10-9	WASTE MANAGEMENT ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,729.000	210,339	261,773	210,339	0	0	0	0	0	0	51,433	51,433	1,988	0
962879-10-2	WHEATON PRECIOUS MET ORD		03/08/2021	MERRILL LYNCH CANADA INC	08/16/2021	MORGAN STANLEY & CO INC, NY	9,972.000	355,980	452,560	355,980	0	0	0	0	0	8,092	88,489	96,580	2,111	0
98138H-10-1	WORKDAY CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	1,084.000	250,485	246,863	250,485	0	0	0	0	0	0	(3,622)	(3,622)	0	0
983793-10-0	XPO LOGISTICS ORD		08/02/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	688.000	51,282	67,596	51,282	0	0	0	0	0	0	16,314	16,314	0	0
98956P-10-2	ZIMMER BIOMET HOLDINGS ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	332.000	51,960	48,706	51,960	0	0	0	0	0	0	(3,254)	(3,254)	159	0
98980L-10-1	ZOOM VIDEO COMMUNICATIONS CL A ORD		03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	128.000	39,800	44,390	39,800	0	0	0	0	0	0	4,591	4,591	0	0
B95505-18-4	UMICORE ORD	B.	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	512.000	29,754	35,886	29,754	0	0	0	0	0	(166)	6,298	6,132	215	0
D0066B-18-5	ADIDAS N ORD	B.	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	216.000	71,699	79,510	71,699	0	0	0	0	0	(400)	8,211	7,811	583	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
D06216-31-7	BASF N ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	528.000	45,417	42,322	45,417	0	0	0	0	0	(253)	(2,842)	(3,095)	1,541	0
D0712D-16-3	BAYER N ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	198.000	12,467	11,101	12,467	0	0	0	0	0	(69)	(1,296)	(1,366)	350	0
D16212-14-0	CONTINENTAL ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	373.000	56,914	51,441	56,914	0	0	0	0	0	(317)	(5,155)	(5,472)	0	0
D27348-26-3	FRESENIUS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	3,829.000	165,838	208,588	165,838	0	0	0	0	0	1,702	41,049	42,751	2,306	0
D31709-10-4	HEIDELBERGCEMENT ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	431.000	37,589	38,356	37,589	0	0	0	0	0	(209)	976	767	848	0
D69671-21-8	SIEMENS N ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	386.000	60,831	63,943	60,831	0	0	0	0	0	(1,229)	4,341	3,112	800	0
D6T479-10-7	SIEMENS HEALTHINEERS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	980.000	51,703	68,691	51,703	0	0	0	0	0	(288)	17,275	16,987	0	0
D6T47E-10-6	SIEMENS ENERGY N ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	647.000	22,703	17,785	22,703	0	0	0	0	0	(127)	(4,791)	(4,918)	0	0
E04648-11-4	AMADEUS IT GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	177.000	12,615	10,825	12,615	0	0	0	0	0	(70)	(1,720)	(1,790)	0	0
E41222-11-3	ENDESA ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	828.000	20,266	20,242	20,266	0	0	0	0	0	(113)	88	(25)	1,044	0
E41759-10-6	ENAGAS ORD	B	01/29/2021	MERRILL LYNCH INTERNATIONAL	03/08/2021	MERRILL LYNCH INTERNATIONAL	800.000	17,817	16,665	17,817	0	0	0	0	0	(430)	(721)	(1,152)	0	0
E42807-11-0	RED ELECTRICA CORPORACION ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	10,929.000	183,049	220,455	183,049	0	0	0	0	0	1,878	35,529	37,406	4,045	0
E5706X-21-5	GRIFOLS ORD CL A	B	01/29/2021	MERRILL LYNCH INTERNATIONAL	03/08/2021	MERRILL LYNCH INTERNATIONAL	459.000	13,653	10,551	13,653	0	0	0	0	0	(330)	(2,773)	(3,102)	0	0
E6165F-16-6	IBERDROLA ORD	B	07/30/2021	Various	08/16/2021	MORGAN STANLEY & CO INC, NY	700.000	8,229	8,406	8,229	0	0	0	0	0	(160)	336	176	123	0
F12033-13-4	DANONE ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	2,977.000	201,838	220,745	201,838	0	0	0	0	0	2,071	16,836	18,907	5,925	0
F2457H-47-2	DASSAULT SYSTEM ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	401.000	79,880	112,131	79,880	0	0	0	0	0	(445)	32,696	32,251	233	0
F31668-10-0	ESSILORLUXOTTICA ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	166.000	27,052	31,845	27,052	0	0	0	0	0	(151)	4,944	4,793	182	0
F3322K-10-4	EUROFINS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	480.000	42,477	64,797	42,477	0	0	0	0	0	(237)	22,557	22,320	327	0
F3445A-10-8	FAURECIA ORD	B	03/15/2021	EXCHANGE UNDER REORGANIZATION	08/16/2021	MORGAN STANLEY & CO INC, NY	183.583	4,283	9,655	4,283	0	0	0	0	0	13	5,359	5,372	125	0
F48051-10-0	HERMES INTERNATIONAL ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	87.000	92,995	135,256	92,995	0	0	0	0	0	(518)	42,779	42,260	274	0
F58149-13-3	L'OREAL ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	242.000	88,794	113,343	88,794	0	0	0	0	0	(495)	25,043	24,549	1,012	0
F58485-11-5	LVMH ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	115.000	73,091	93,757	73,091	0	0	0	0	0	(407)	21,073	20,666	474	0
F72027-10-9	PERNOD RICARD ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	249.000	46,480	54,359	46,480	0	0	0	0	0	(259)	8,138	7,879	334	0
F9120F-10-6	TELEPERFORMANCE ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	243.000	86,014	103,387	86,014	0	0	0	0	0	(479)	17,853	17,373	601	0
F9156M-10-8	THALES ORD	B	01/29/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	236.000	21,416	24,213	21,416	0	0	0	0	0	(634)	3,431	2,797	334	0
G0110T-10-6	ADMIRAL GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	531.000	21,638	26,538	21,638	0	0	0	0	0	41	4,860	4,900	646	0
G03764-13-4	ANGLO AMERICAN ORD	B	06/07/2021	Unknown	08/16/2021	MORGAN STANLEY & CO INC, NY	3,867.000	61,450	176,952	61,450	0	0	0	0	0	7,873	107,629	115,502	0	0
G0403H-10-8	AON CL A ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	55.000	12,650	15,294	12,650	0	0	0	0	0	0	2,643	2,643	56	0
G08288-10-5	BARRATT DEVELOPMENTS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	2,366.000	24,366	23,392	24,366	0	0	0	0	0	46	(1,020)	(974)	251	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
G16169-10-7	BROOKFIELD ASSET MAN CL A ORD		06/28/2021	SPIN OFF	08/16/2021	Various	20.938	1,168	1,278	1,168	0	0	0	0	0	(21)	132	110	0	0
G16968-11-0	BUNZL ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	139.000	4,153	5,080	4,153	0	0	0	0	0	8	919	926	73	0
G25839-10-4	COCA COLA EUROPACIFIC PARTNERS ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	99.000	5,255	5,970	5,255	0	0	0	0	0	0	714	714	0	0
G3421J-10-6	FERGUSON ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	9.000	1,078	1,277	1,078	0	0	0	0	0	2	197	199	23	0
G3910J-11-2	GLAXOSMITHKLINE ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	28,708.000	499,583	572,680	499,583	0	0	0	0	0	5,980	67,118	73,098	7,519	0
G42089-11-3	DIAGEO ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	1,593.000	65,055	79,839	65,055	0	0	0	0	0	122	14,662	14,784	0	0
G4253H-11-9	JAMES HARDIE INDUSTRIES CDI	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	1,966.000	55,446	72,853	55,446	0	0	0	0	0	(2,900)	20,306	17,407	0	0
G46188-10-1	HORIZON THERAPEUTICS PUBLIC ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	67.000	5,814	6,992	5,814	0	0	0	0	0	0	1,178	1,178	0	0
G47567-10-5	IHS MARKIT ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	753.000	70,161	90,292	70,161	0	0	0	0	0	0	20,131	20,131	301	0
G4804L-16-3	INTERCONTINENTAL HOTELS GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	267.000	18,955	16,856	18,955	0	0	0	0	0	36	(2,134)	(2,099)	0	0
G4911B-10-8	INTERTEK GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	590.000	43,179	42,506	43,179	0	0	0	0	0	81	(755)	(674)	583	0
G50871-10-5	JAZZ PHARMACEUTICALS ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	236.000	38,094	32,958	38,094	0	0	0	0	0	0	(5,136)	(5,136)	0	0
G5480U-12-0	LIBERTY GLOBAL CL C ORD	C	01/29/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	321.000	7,992	9,406	7,992	0	0	0	0	0	0	1,414	1,414	0	0
G5960L-10-3	MEDTRONIC ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	465.000	54,254	59,904	54,254	0	0	0	0	0	0	5,650	5,650	563	0
G6258S-10-7	MONDI ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	3,302.000	81,913	93,734	81,913	0	0	0	0	0	154	11,667	11,821	1,653	0
G6500M-10-6	NEXT ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	241.000	25,365	26,428	25,365	0	0	0	0	0	154	909	1,063	368	0
G6718L-10-6	OCADO GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	862.000	24,691	21,377	24,691	0	0	0	0	0	46	(3,360)	(3,314)	0	0
G74079-10-7	RECKITT BENCKISER GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	728.000	62,829	56,170	62,829	0	0	0	0	0	118	(6,777)	(6,659)	1,779	0
G7493L-10-5	RELX ORD	B	01/29/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	1,028.000	25,882	30,677	25,882	0	0	0	0	0	280	4,516	4,795	687	0
G76225-10-4	ROLLS-ROYCE HOLDINGS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	37,389.000	60,535	56,666	60,535	0	0	0	0	0	725	(4,594)	(3,869)	0	0
G82343-16-4	SMITH AND NEPHEW ORD	B	01/29/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	1,287.000	27,524	24,490	27,524	0	0	0	0	0	297	(3,332)	(3,035)	301	0
G8248F-10-4	SMURFIT KAPPA GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	1,137.000	54,553	64,979	54,553	0	0	0	0	0	(304)	10,730	10,426	904	0
G8994E-10-3	TRANE TECHNOLOGIES ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	136.000	22,268	26,277	22,268	0	0	0	0	0	0	4,009	4,009	80	0
G92087-16-5	UNILEVER ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	1,832.000	99,040	104,487	99,040	0	0	0	0	0	186	5,261	5,447	1,895	0
G92755-10-0	UNITED UTILITIES GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	4,062.000	49,712	60,757	49,712	0	0	0	0	0	94	10,952	11,045	1,626	0
G93882-19-2	VODAFONE GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	101,141.000	177,189	174,093	177,189	0	0	0	0	0	2,121	(5,217)	(3,096)	2,848	0
G96629-10-3	WILLIS TOWERS WATSON ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	95.000	21,397	20,731	21,397	0	0	0	0	0	0	(666)	(666)	135	0
H01301-12-8	ALCON ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	954.000	64,563	67,251	64,563	0	0	0	0	0	1,734	953	2,687	68	0
H25662-18-2	RICHEMONT N ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	681.000	64,578	83,195	64,578	0	0	0	0	0	1,735	16,882	18,617	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
H25663-12-3	CFRAO C 11/23	B	01/01/2021	Unknown	08/16/2021	MORGAN STANLEY & CO INC, NY	2,990.000	0	1,934	0	0	0	0	0	0	0	1,934	1,934	0	0
H2906T-10-9	GARMIN ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	784.000	96,060	131,434	96,060	0	0	0	0	0	0	35,375	35,375	1,004	0
H4414N-10-3	JULIUS BAER N ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	847.000	52,726	57,957	52,726	0	0	0	0	0	1,416	3,815	5,231	1,407	0
H4673L-14-5	KUEHNE & NAGEL ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	364.000	94,906	125,148	94,906	0	0	0	0	0	2,550	27,692	30,242	1,182	0
H50430-23-2	LOGITECH N ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	278.000	26,119	29,782	26,119	0	0	0	0	0	702	2,962	3,663	0	0
H57312-64-9	NESTLE N ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	2,986.000	316,901	375,145	316,901	0	0	0	0	0	8,513	49,731	58,244	5,821	0
H5820Q-15-0	NOVARTIS N ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	2,975.000	250,591	279,479	250,591	0	0	0	0	0	6,732	22,155	28,887	0	0
H83949-14-1	SWATCH GROUP I ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	41.000	12,481	12,854	12,481	0	0	0	0	0	335	37	373	104	0
H8398N-10-4	SWISSCOM N ORD	B	01/29/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	50.000	27,451	29,617	27,451	0	0	0	0	0	(592)	2,758	2,166	773	0
J00210-10-4	ADVANTEST ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	100.000	7,608	8,503	7,608	0	0	0	0	0	(49)	944	895	65	0
J02100-11-3	ASAHI GROUP HLDG ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	900.000	40,043	41,394	40,043	0	0	0	0	0	(259)	1,610	1,351	398	0
J0242P-11-0	ASAHI KASEI ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	3,500.000	37,355	37,619	37,355	0	0	0	0	0	(242)	506	263	486	0
J03393-10-5	ASTELLAS PHARMA ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	8,600.000	140,031	139,178	140,031	0	0	0	0	0	(893)	41	(853)	1,485	0
J11257-10-2	DAIICHI SANKYO ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	1,300.000	37,091	28,466	37,091	0	0	0	0	0	(240)	(8,384)	(8,624)	143	0
J12075-10-7	DENSO ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	300.000	18,726	21,328	18,726	0	0	0	0	0	(121)	2,723	2,602	174	0
J13440-10-2	FANUC ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	100.000	23,533	22,043	23,533	0	0	0	0	0	(152)	(1,337)	(1,489)	167	0
J14208-10-2	FUJIFILM HOLDING ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	800.000	44,768	62,626	44,768	0	0	0	0	0	(290)	18,148	17,858	340	0
J15708-15-9	FUJITSU ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	500.000	68,227	86,859	68,227	0	0	0	0	0	(442)	19,074	18,632	412	0
J2740B-10-6	JAPAN EXCHNG GRP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	5,200.000	116,039	122,320	116,039	0	0	0	0	0	(709)	6,990	6,281	1,790	0
J27523-10-9	JAPAN REAL ESTAT REIT ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	40.000	243,689	247,408	243,689	0	0	0	0	0	(1,083)	4,802	3,719	3,703	0
J29223-12-0	KAJIMA ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	7,900.000	105,839	104,422	105,839	0	0	0	0	0	(652)	(765)	(1,417)	1,864	0
J31843-10-5	KDDI ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	400.000	12,317	12,164	12,317	0	0	0	0	0	(80)	(73)	(153)	195	0
J32190-12-6	KEIO ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	1,200.000	86,008	69,182	86,008	0	0	0	0	0	(488)	(16,338)	(16,826)	194	0
J32620-10-6	KIKKOMAN ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	600.000	37,932	38,683	37,932	0	0	0	0	0	(246)	997	751	117	0
J36662-13-8	KUBOTA ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	1,000.000	21,929	20,729	21,929	0	0	0	0	0	(142)	(1,058)	(1,200)	172	0
J3S955-11-6	KINTETSU GROUP H ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	2,400.000	97,696	82,658	97,696	0	0	0	0	0	(612)	(14,425)	(15,038)	0	0
J59568-13-9	ODAKYU ELEC RY ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	4,600.000	131,667	114,164	131,667	0	0	0	0	0	(594)	(16,909)	(17,503)	373	0
J61240-10-7	OLYMPUS CORP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	2,100.000	46,312	42,191	46,312	0	0	0	0	0	(300)	(3,821)	(4,121)	206	0
J61546-11-5	ONO PHARM ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	5,500.000	141,433	124,024	141,433	0	0	0	0	0	(896)	(16,513)	(17,409)	1,235	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
J6354Y-10-4	PANASONIC ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	3,300.000	43,180	39,984	43,180	0	0	0	0	0	(280)	(2,916)	(3,196)	271	0
J72165-12-9	SHIMADZU ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	1,100.000	38,814	47,070	38,814	0	0	0	0	0	(252)	8,508	8,256	170	0
J75963-10-8	SOFTBANK GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	100.000	9,022	5,962	9,022	0	0	0	0	0	(58)	(3,001)	(3,059)	18	0
J75963-13-2	SOFTBANK ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	1,200.000	15,542	16,111	15,542	0	0	0	0	0	(101)	670	569	424	0
J76379-10-6	SONY GROUP CORP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	400.000	40,505	39,598	40,505	0	0	0	0	0	(262)	(645)	(907)	98	0
J7676H-10-0	SUBARU ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	4,200.000	79,965	83,394	79,965	0	0	0	0	0	(502)	3,931	3,429	955	0
J78529-13-8	SUZUKI MOTOR ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	600.000	25,598	26,299	25,598	0	0	0	0	0	(166)	866	700	259	0
J8129E-10-8	TAKEDA PHARM ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	7,600.000	272,707	252,706	272,707	0	0	0	0	0	(1,715)	(18,286)	(20,001)	5,541	0
J82141-13-6	TDK ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	200.000	27,254	21,478	27,254	0	0	0	0	0	(177)	(5,600)	(5,777)	146	0
J84162-14-8	TOBU RW ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	3,500.000	99,860	90,953	99,860	0	0	0	0	0	(460)	(8,448)	(8,907)	284	0
J87000-11-3	TOKYO GAS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	4,800.000	101,622	94,740	101,622	0	0	0	0	0	(467)	(6,414)	(6,881)	1,167	0
J89494-11-6	TORAY INDS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	1,900.000	12,197	12,685	12,197	0	0	0	0	0	(79)	568	489	69	0
J89752-11-7	TOSHIBA ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	400.000	13,544	16,186	13,544	0	0	0	0	0	(88)	2,729	2,641	589	0
J95402-10-3	Z HOLDINGS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	7,700.000	42,580	43,656	42,580	0	0	0	0	0	(276)	1,352	1,076	352	0
J95468-12-0	YAKULT HONSHA ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	1,000.000	50,355	59,244	50,355	0	0	0	0	0	(326)	9,216	8,889	214	0
J95732-10-3	YAMAHA ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	900.000	50,695	51,590	50,695	0	0	0	0	0	(329)	1,223	895	241	0
J9690T-10-2	YASKAWA ELEC ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	900.000	42,673	45,081	42,673	0	0	0	0	0	(277)	2,684	2,408	0	0
L0269F-10-9	AROUNDTOWN ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	2,994.000	21,955	24,251	21,955	0	0	0	0	0	(122)	2,418	2,296	659	0
M98068-10-5	WIX.COM ORD	C	03/08/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MORGAN STANLEY & COMPANY	30.000	8,393	6,026	8,393	0	0	0	0	0	0	(2,367)	(2,367)	0	0
N0074E-10-5	AHOLD DEL ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	3,199.000	85,269	104,997	85,269	0	0	0	0	0	(475)	20,204	19,729	2,706	0
N06100-10-9	ARGENX ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	66.000	19,516	20,062	19,516	0	0	0	0	0	(109)	655	547	0	0
N39338-19-4	HEINEKEN HOLDING ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	385.000	35,142	36,390	35,142	0	0	0	0	0	(196)	1,444	1,249	384	0
N39427-21-1	HEINEKEN ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	687.000	72,352	76,572	72,352	0	0	0	0	0	(403)	4,624	4,220	685	0
N62598-10-2	PROSUS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	775.000	86,063	65,934	86,063	0	0	0	0	0	(480)	(19,650)	(20,130)	0	0
N7637U-11-2	PHILIPS KON ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	1,487.000	80,055	65,439	80,055	0	0	0	0	0	(446)	(14,170)	(14,617)	1,103	0
N82405-10-6	STELLANTIS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	5,233.000	89,791	112,600	89,791	0	0	0	0	0	(500)	23,310	22,810	4,702	0
Q25953-10-2	COCHLEAR ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	111.000	17,012	20,287	17,012	0	0	0	0	0	(890)	4,165	3,275	99	0
Q3482R-10-3	ENDEAVOUR GROUP ORD	B	06/24/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	4,333.000	17,822	22,546	17,822	0	0	0	0	0	(837)	5,560	4,724	0	0
Q39360-10-4	FORTESCUE METALS GROUP ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	107.000	1,818	1,691	1,818	0	0	0	0	0	(95)	(32)	(127)	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
Q71610-10-1	ORIGIN ENERGY ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	4,177.000	14,605	13,092	14,605	0	0	0	0	0	(764)	(750)	(1,513)	0	0
Q95870-10-3	WESFARMERS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	1,761.000	66,400	83,989	66,400	0	0	0	0	0	(3,472)	21,062	17,589	0	0
Q98418-10-8	WOOLWORTHS GROUP ORD	B	06/24/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	6,471.000	175,817	193,855	175,817	0	0	0	0	0	(5,246)	23,284	18,038	0	0
R4S04H-10-1	MOWI ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	69.000	1,772	1,767	1,772	0	0	0	0	0	(60)	55	(5)	5	0
R8413J-10-3	EQUINOR ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	1,694.000	33,841	35,305	33,841	0	0	0	0	0	(1,152)	2,617	1,464	345	0
R9900C-10-6	YARA INTERNATIONAL ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	148.000	7,493	7,633	7,493	0	0	0	0	0	(255)	396	141	267	0
S84485-10-1	THUNGELA RESOURCES ORD	B	06/07/2021	Unknown	08/16/2021	Various	386.700	249	1,267	249	0	0	0	0	0	32	986	1,018	0	0
T3679P-11-5	ENEL ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	10,913.000	104,616	100,877	104,616	0	0	0	0	0	(583)	(3,155)	(3,739)	2,002	0
T6730E-11-0	MONCLER ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	1,018.000	60,021	72,641	60,021	0	0	0	0	0	(334)	12,955	12,620	475	0
T8578N-10-3	SNAM ORD	B	01/29/2021	MERRILL LYNCH INTERNATIONAL	03/08/2021	MERRILL LYNCH INTERNATIONAL	7,332.000	38,903	37,700	38,903	0	0	0	0	0	(939)	(264)	(1,203)	0	0
W1R924-16-1	ATLAS COPCO ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	370.000	20,994	25,409	20,994	0	0	0	0	0	(168)	4,583	4,415	135	0
W25918-11-6	EPIROC ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	05/14/2021	Unknown	211.000	4,345	4,345	4,345	0	0	0	0	0	0	0	0	0	0
W25918-12-4	EPIROC ORD	B	05/14/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	211.000	4,280	4,764	4,280	0	0	0	0	0	(34)	518	483	0	0
W25918-14-0	EPIROC AB (PUBL)	B	05/14/2021	MERRILL LYNCH INTERNATIONAL	06/11/2021	Not Available	211.000	65	1,704	65	0	0	0	0	0	2	1,638	1,640	0	0
W26049-11-9	ERICSSON ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	666.000	8,099	7,631	8,099	0	0	0	0	0	(65)	(403)	(468)	55	0
W3R06F-10-0	ESSITY AKTIEBOLAG (PUBL)	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	5,986.000	189,099	193,716	189,099	0	0	0	0	0	(2,194)	6,811	4,617	3,247	0
W4241E-10-5	ICA GRUPPEN ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	2,074.000	97,521	102,133	97,521	0	0	0	0	0	1,068	3,544	4,612	2,720	0
W5R777-11-5	INVESTOR ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	2,046.000	157,885	196,832	157,885	0	0	0	0	0	(1,261)	40,208	38,947	2,064	0
W74857-16-5	SANDVIK ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	312.000	8,813	8,003	8,813	0	0	0	0	0	(70)	(740)	(811)	203	0
W84237-14-3	SKF ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	808.000	23,201	20,965	23,201	0	0	0	0	0	(185)	(2,050)	(2,235)	422	0
X2978Z-11-8	FORTUM ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	1,114.000	27,885	31,884	27,885	0	0	0	0	0	(155)	4,154	3,998	986	0
X61873-13-3	NOKIA ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/16/2021	MORGAN STANLEY & CO INC, NY	2,276.000	8,977	13,819	8,977	0	0	0	0	0	(50)	4,892	4,842	0	0
Y1100L-16-0	CAPITALAND INTEGRATED COMM TR	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	132,200.000	204,869	206,485	204,869	0	0	0	0	0	649	967	1,615	2,434	0
Y33370-10-0	HK & CHINA GAS ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/25/2021	MORGAN STANLEY & CO INC, NY	77,000.000	116,124	132,822	116,124	0	0	0	0	0	(124)	16,822	16,698	1,748	0
Y3506N-13-9	HKEX ORD	B	03/08/2021	MERRILL LYNCH INTERNATIONAL	08/17/2021	MORGAN STANLEY & CO INC, NY	200.000	11,740	12,443	11,740	0	0	0	0	0	(35)	738	703	115	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								19,509,896	21,707,072	19,509,896	0	0	0	0	0	14,084	2,183,091	2,197,175	167,296	0
09258N-80-2	BLACKROCK:ADV SC CR K		01/01/2021	Allstate Life Insurance Company	07/01/2021	Allstate Life Insurance Company	16,584.891	285,094	349,444	285,094	0	0	0	0	0	0	64,349	64,349	0	0
464287-65-5	ISHARES:RUSS 2000 ETF		03/15/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	GOLDMAN	10,275.000	2,403,281	2,246,636	2,403,281	0	0	0	0	0	0	(156,645)	(156,645)	7,658	0
464288-27-3	ISHARES:MSCI EAFE SM-CP		03/15/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	151,913.000	11,008,229	11,554,444	11,008,229	0	0	0	0	0	0	546,215	546,215	107,768	0
46434G-10-3	ISHARES:CORE MSCI EMMKTS		03/15/2021	MERRILL LYNCH PIERCE FENNER	08/16/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	161,365.000	10,518,074	10,093,516	10,518,074	0	0	0	0	0	0	(424,559)	(424,559)	75,928	0
9499999. Subtotal - Common Stocks - Mutual Funds								24,214,679	24,244,039	24,214,679	0	0	0	0	0	0	29,360	29,360	191,353	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
9799998. Total - Common Stocks								43,724,575	45,951,110	43,724,575	0	0	0	0	0	14,084	2,212,451	2,226,535	358,649	0
9899999. Total - Preferred and Common Stocks								48,196,566	50,472,084	48,196,566	0	0	0	0	0	14,084	2,261,433	2,275,517	382,619	0
9999999 - Totals								104,874,163	107,072,151	104,978,932	0	104,769	0	104,769	0	14,471	2,074,998	2,089,469	1,097,055	53,039

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
CRESCENDO ROYALTY FUNDING LP			09/14/2021	DIRECT	09/13/2022	996,478	0	1,478	0	0	1,000,000	995,000	15,822	0	2.750	3.266	N/A	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						996,478	0	1,478	0	0	1,000,000	995,000	15,822	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						996,478	0	1,478	0	0	1,000,000	995,000	15,822	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						996,478	0	1,478	0	0	1,000,000	995,000	15,822	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						996,478	0	1,478	0	0	1,000,000	995,000	15,822	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						996,478	0	1,478	0	0	XXX	995,000	15,822	0	XXX	XXX	XXX	0	0

1.

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

1A	1A ...$	0	1B ...$	0	1C ...$	0	1D ...$	0	1E ...$	0	1F ...$ 0 1G ...$ 0
1B	2A ...$	0	2B ...$	996,478	2C ...$	0					
1C	3A ...$	0	3B ...$	0	3C ...$	0					
1D	4A ...$	0	4B ...$	0	4C ...$	0					
1E	5A ...$	0	5B ...$	0	5C ...$	0					
1F	6 .....$	0									

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL OPTION on EQUITY MAR22 SPX? C @ 4175				OTC	04/23/2021	03/18/2022	8	3,340,000	4175.0	0	219,957	0	495,360		495,360	275,403	0	0	0	0		
CALL OPTION on EQUITY JUN22 SPX? C @ 4250				OTC	06/18/2021	06/17/2022	10	4,250,000	4250.0	0	237,966	0	618,990		618,990	381,024	0	0	0	0		
CALL OPTION on EQUITY JAN22 SPX? C @ 3925				OTC	02/19/2021	01/21/2022	10	3,925,000	3925.0	0	297,326	0	845,300		845,300	547,974	0	0	0	0		
CALL OPTION on EQUITY MAR22 SPX? C @ 3950				OTC	03/22/2021	03/18/2022	10	3,950,000	3950.0	0	294,806	0	831,300		831,300	536,494	0	0	0	0		
CALL OPTION on EQUITY JAN22 SPX? C @ 3775				OTC	01/22/2021	01/21/2022	10	3,775,000	3775.0	0	341,766	0	994,500		994,500	652,734	0	0	0	0		
CALL OPTION on EQUITY JUN22 SPX? C @ 4175				OTC	05/25/2021	06/17/2022	12	5,010,000	4175.0	0	367,160	0	810,120		810,120	442,960	0	0	0	0		
CALL ON SPX 08/19/2022 @ 4450.0				OTC	08/20/2021	08/19/2022	10	4,450,000	4450.0	0	301,616	0	491,800		491,800	190,184	0	0	0	0		
CALL ON SPX 06/17/2022 @ 4350.0				OTC	07/23/2021	06/17/2022	12	5,220,000	4350.0	0	366,703	0	634,080		634,080	267,377	0	0	0	0		
CALL ON SPX 09/16/2022 @ 4475.0				OTC	09/24/2021	09/16/2022	10	4,475,000	4475.0	0	300,078	0	495,690		495,690	195,612	0	0	0	0		
CALL ON SPX 11/18/2022 @ 4675.00				OTC	11/17/2021	11/18/2022	13	6,077,500	4675.0	0	460,740	0	460,707		460,707	(33)	0	0	0	0		
CALL ON SPX 12/16/2022 @ 4625.00				OTC	12/15/2021	12/16/2022	13	6,012,500	4625.0	0	488,352	0	488,319		488,319	(33)	0	0	0	0		
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										0	3,676,470	0	7,166,166	XXX	7,166,166	3,489,696	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	3,676,470	0	7,166,166	XXX	7,166,166	3,489,696	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	3,676,470	0	7,166,166	XXX	7,166,166	3,489,696	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	3,676,470	0	7,166,166	XXX	7,166,166	3,489,696	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
CALL ON SPX 06/17/2022 @ 4625.0				OTC	07/23/2021	06/17/2022	12	5,550,000	4625.0	0	(182,441)	0	(378,360)		(378,360)	(195,919)	0	0	0	0		
CALL ON SPX 06/17/2022 @ 4500.0				Chicago Board Option 549300EX04020BFQT027	06/18/2021	06/17/2022	10	4,500,000	4500.0	0	(116,614)	0	(413,630)		(413,630)	(297,016)	0	0	0	0		
CALL OPTION on EQUITY JUN22 SPX? C @ 4450				OTC	05/25/2021	06/17/2022	12	5,340,000	4450.0	0	(192,856)	0	(537,204)		(537,204)	(344,348)	0	0	0	0		
CALL OPTION on EQUITY MAR22 SPX? C @ 4225				OTC	03/22/2021	03/18/2022	10	4,225,000	4225.0	0	(152,854)	0	(573,200)		(573,200)	(420,346)	0	0	0	0		
CALL OPTION on EQUITY JAN22 SPX? C @ 4000				OTC	01/22/2021	01/21/2022	10	4,000,000	4000.0	0	(211,014)	0	(784,000)		(784,000)	(572,986)	0	0	0	0		
CALL OPTION on EQUITY JAN22 SPX? C @ 4200				OTC	02/19/2021	01/21/2022	10	4,200,000	4200.0	0	(155,274)	0	(572,100)		(572,100)	(416,826)	0	0	0	0		
CALL OPTION on EQUITY MAR22 SPX? C @ 4425				OTC	04/23/2021	03/18/2022	8	3,540,000	4425.0	0	(115,875)	0	(317,280)		(317,280)	(201,405)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CALL ON SPX 09/16/2022 @ 4750.0				OTC	09/24/2021	09/16/2022	10	4,750,000	4750.0	0	(153,673)	0	(304,680)		(304,680)	(151,007)	0	0	0	0		
CALL ON SPX 08/19/2022 @ 4750.0				OTC	08/20/2021	08/19/2022	10	4,750,000	4750.0	0	(145,464)	0	(280,100)		(280,100)	(134,636)	0	0	0	0		
CALL ON SPX 12/16/2022 @ 4875.00				OTC	12/15/2021	12/16/2022	7	3,412,500	4875.0	0	(163,075)	0	(163,093)		(163,093)	(18)	0	0	0	0		
CALL ON SPX 11/18/2022 @ 5000.00				OTC	11/17/2021	11/18/2022	6	3,000,000	5000.0	0	(107,397)	0	(107,412)		(107,412)	(15)	0	0	0	0		
CALL ON SPX 11/18/2022 @ 4950.00				OTC	11/17/2021	11/18/2022	7	3,465,000	4950.0	0	(141,277)	0	(141,295)		(141,295)	(18)	0	0	0	0		
CALL ON SPX 12/16/2022 @ 4925.00				OTC	12/15/2021	12/16/2022	6	2,955,000	4925.0	0	(125,211)	0	(125,226)		(125,226)	(15)	0	0	0	0		
0859999999. Subtotal - Written Options - Other - Call Options and Warrants										0	(1,963,025)	0	(4,697,580)	XXX	(4,697,580)	(2,734,555)	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	(1,963,025)	0	(4,697,580)	XXX	(4,697,580)	(2,734,555)	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(1,963,025)	0	(4,697,580)	XXX	(4,697,580)	(2,734,555)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(1,963,025)	0	(4,697,580)	XXX	(4,697,580)	(2,734,555)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	1,713,446	0	2,468,586	XXX	2,468,586	755,140	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	1,713,446	0	2,468,586	XXX	2,468,586	755,140	0	0	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 A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CALL ON SPX 12/17/2021 @ 3700.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	The Board of Trade o 549300EX04020BFQTQ27	12/18/2020	12/17/2021	12/17/2021	Expiration	13	4,810,000	3700.0	409,890	0	0	0	409,890		0	0	0	(409,890)	0	0	
CALL ON SPX 09/17/2021 @ 3400.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	OTC	09/18/2020	09/17/2021	09/17/2021	Sale	10	3,400,000	3400.0	490,850	0	1,064,315	0	490,850		0	0	0	573,465	0	0	
CALL ON SPX 09/17/2021 @ 3475.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	OTC	10/23/2020	09/17/2021	09/17/2021	Sale	15	5,212,500	3475.0	651,375	0	1,483,973	0	651,375		0	0	0	832,598	0	0	
CALL ON SPX 09/17/2021 @ 3375.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	OTC	08/21/2020	09/17/2021	09/17/2021	Sale	10	3,375,000	3375.0	510,100	0	1,089,315	0	510,100		0	0	0	579,215	0	0	
CALL ON SPX 06/18/2021 @ 2850.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	OTC	06/19/2020	06/18/2021	06/18/2021	Sale	10	2,850,000	2850.0	927,200	0	1,337,235	0	927,200		0	0	0	410,035	0	0	
CALL ON SPX 06/18/2021 @ 3225.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	OTC	07/17/2020	06/18/2021	06/18/2021	Sale	12	3,870,000	3225.0	714,120	0	1,154,682	0	714,120		0	0	0	440,562	0	0	
CALL ON SPX 12/17/2021 @ 3575.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	OTC	11/20/2020	12/17/2021	12/17/2021	Expiration	12	4,290,000	3575.0	478,140	0	0	0	478,140		0	0	0	(478,140)	0	0	
CALL OPTION on EQUITY MAR21 SPX C @ 2775	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/17/2020	03/19/2021	03/19/2021	Sale	10	2,775,000	2775.0	982,250	0	1,137,605	0	982,250		0	0	0	155,355	0	0	
CALL OPTION on EQUITY MAR21 SPX C @ 2700	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	04/02/2020	03/19/2021	03/19/2021	Sale	10	2,700,000	2700.0	1,055,500	0	1,212,605	0	1,055,500		0	0	0	157,105	0	0	
CALL OPTION on EQUITY MAR21 SPX C @ 2850	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	05/22/2020	03/19/2021	03/19/2021	Sale	10	2,850,000	2850.0	909,400	0	1,062,605	0	909,400		0	0	0	153,205	0	0	
CALL OPTION on EQUITY FEB21 SPX C @ 3375	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	12/04/2020	02/19/2021	02/19/2021	Sale	10	3,375,000	3375.0	403,000	0	552,195	0	403,000		0	0	0	149,195	0	0	
CALL OPTION on EQUITY JAN21 SPXW C @ 3290	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index.	CBOE	11/18/2020	01/15/2021	01/15/2021	Sale	10	3,290,000	3290.0	468,350	0	478,235	0	468,350		0	0	0	9,885	0	0	
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												8,000,175	0	10,572,768	0	8,000,175	XXX	0	0	0	2,572,593	0	0	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												8,000,175	0	10,572,768	0	8,000,175	XXX	0	0	0	2,572,593	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
2.733000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	04/13/2018	03/15/2023	09/24/2021	Sale	1,400,000	3,826,200	2.733	28,828	0	100	0	28,828		28,786	0	0	(28,729)	0	0	
2.615000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	01/14/2019	01/15/2024	09/24/2021	Sale	500,000	1,307,500	2.615	11,250	0	200	0	11,250		11,178	0	0	(11,050)	0	0	
1.140000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	08/15/2016	07/15/2021	07/15/2021	Expiration	300,000	342,000	1.14	8,182	0	0	0	8,182		8,182	0	0	(8,182)	0	0	
1.029000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	06/16/2016	05/15/2021	05/15/2021	Expiration	500,000	514,500	1.029	15,769	0	0	0	15,769		15,769	0	0	(15,769)	0	0	
1.904000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	02/08/2017	01/15/2022	09/24/2021	Sale	600,000	1,142,400	1.904	19,750	0	100	0	19,750		19,750	0	0	(19,650)	0	0	
1.210000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	04/15/2016	03/15/2021	03/15/2021	Expiration	600,000	726,000	1.21	18,750	0	0	0	18,750		18,750	0	0	(18,750)	0	0	
1.140000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	02/16/2016	01/15/2021	01/15/2021	Expiration	300,000	342,000	1.14	10,950	0	0	0	10,950		10,891	0	0	(10,950)	0	0	
1.130000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	07/15/2016	06/15/2021	06/15/2021	Expiration	500,000	565,000	1.13	13,970	0	0	0	13,970		13,970	0	0	(13,970)	0	0	
1.220000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	09/19/2016	08/15/2021	08/15/2021	Expiration	400,000	488,000	1.22	11,273	0	0	0	11,273		11,273	0	0	(11,273)	0	0	
1.670000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	11/14/2016	10/15/2021	09/24/2021	Sale	400,000	668,000	1.67	13,818	0	100	0	13,818		13,818	0	0	(13,718)	0	0	
2.350000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	04/08/2019	03/15/2024	09/24/2021	Sale	100,000	235,000	2.35	2,070	0	100	0	2,070		2,041	0	0	(1,970)	0	0	
2.938000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	06/18/2018	05/15/2023	09/24/2021	Sale	500,000	1,469,000	2.938	9,900	0	100	0	9,900		9,886	0	0	(9,800)	0	0	
2.128000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	11/14/2017	10/15/2022	09/24/2021	Sale	800,000	1,702,400	2.128	19,500	0	100	0	19,500		19,481	0	0	(19,400)	0	0	
1.180000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	05/16/2016	04/15/2021	04/15/2021	Expiration	300,000	354,000	1.18	9,975	0	0	0	9,975		9,975	0	0	(9,975)	0	0	
1.920000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	05/15/2017	04/15/2022	09/24/2021	Sale	500,000	960,000	1.92	14,250	0	100	0	14,250		14,249	0	0	(14,150)	0	0	
1.940000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	07/13/2017	06/15/2022	09/24/2021	Sale	600,000	1,164,000	1.94	17,000	0	100	0	17,000		16,997	0	0	(16,900)	0	0	
2.372000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	01/11/2018	12/15/2022	09/24/2021	Sale	900,000	2,134,800	2.372	18,844	0	100	0	18,844		18,816	0	0	(18,744)	0	0	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												244,080	0	1,100	0	244,080	XXX	243,812	0	0	(242,980)	0	0	XXX
0.460000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	12/03/2020	11/15/2025	09/24/2021	Sale	400,000	1,840	0.46	11,500	0	17,000	0	11,500		1,032	0	0	5,500	0	0	
1.850000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	07/11/2019	06/15/2024	09/24/2021	Sale	100,000	1,850	1.85	2,480	0	300	0	2,480		2,380	0	0	(2,180)	0	0	
0.340000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	09/10/2020	08/15/2025	09/24/2021	Sale	200,000	680	0.34	6,000	0	8,000	0	6,000		936	0	0	2,000	0	0	
2.010000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	10/16/2017	09/15/2022	09/24/2021	Sale	700,000	14,070	2.01	17,281	0	100	0	17,281		17,267	0	0	(17,181)	0	0	
0.360000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	06/02/2020	05/15/2025	09/24/2021	Sale	200,000	720	0.36	5,000	0	8,000	0	5,000		568	0	0	3,000	0	0	

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1.910000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	09/18/2017	08/15/2022	09/24/2021	Sale	900,000	17,190	1.91	22,705	0	100	0	22,705		22,690	0	0	(22,605)	0	0	
1.650000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	09/16/2019	08/15/2024	09/24/2021	Sale	100,000	1,650	1.65	2,220	0	500	0	2,220		2,048	0	0	(1,720)	0	0	
0.660000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	03/06/2020	02/15/2025	09/24/2021	Sale	100,000	660	0.66	2,550	0	2,500	0	2,550		1,284	0	0	(50)	0	0	
3.050000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	09/18/2018	08/15/2023	09/24/2021	Sale	400,000	12,200	3.05	8,000	0	100	0	8,000		7,986	0	0	(7,900)	0	0	
2.290000 5Y CMS CAP	T-LINKED PRODUCTS	EXHIBIT 5	Interest Rate	JP MORGAN CHASE BANK	12/21/2017	11/15/2022	09/24/2021	Sale	800,000	18,320	2.29	16,800	0	100	0	16,800		16,780	0	0	(16,700)	0	0	
0179999999. Subtotal - Purchased Options - Hedging Other - Caps												94,536	0	36,700	0	94,536	XXX	72,971	0	0	(57,836)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												338,616	0	37,800	0	338,616	XXX	316,782	0	0	(300,816)	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
1.030000 5Y CMS CAP				JPM	04/01/2021	04/05/2026	09/24/2021	Sale	700,000	7,000	1.0	0	36,300	17,000	0	36,300		0	0	0	(19,300)	0	0	
0.600000 5Y CMS CAP				JPM	02/08/2021	01/15/2026	09/24/2021	Sale	200,000	2,000	1.0	0	7,100	7,500	0	7,100		0	0	0	400	0	0	
0.910000 5Y CMS CAP				JPM	09/07/2021	08/03/2026	09/24/2021	Sale	300,000	273,000	0.91	0	10,650	9,000	0	10,650		0	0	0	(1,650)	0	0	
0.860000 5Y CMS CAP				JPM	07/07/2021	06/19/2022	09/24/2021	Sale	1,100,000	946,000	0.86	0	35,400	35,000	0	35,400		0	0	0	(400)	0	0	
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants												0	89,450	68,500	0	89,450	XXX	0	0	0	(20,950)	0	0	XXX
PUT OPTION on EQUITY FEB21 SPX P @ 3625				OTC	02/11/2021	02/22/2021	02/22/2021	Expiration	10	3,625,000	3625.0	0	2,076	0	0	2,076		0	0	0	(2,076)	0	0	
PUT SPXW 08/27/21 4350 CBOE S&P 500 CLOSE/EURO IND				OTC	08/13/2021	08/27/2021	08/27/2021	Expiration	2	861,300	4350.0	0	2,265	0	0	2,265		0	0	0	(2,265)	0	0	
PUT SPXW 09/08/21 4400 CBOE S&P 500 CLOSE/EURO IND				OTC	08/27/2021	09/08/2021	09/08/2021	Expiration	2	880,000	4400.0	0	1,745	0	0	1,745		0	0	0	(1,745)	0	0	
PUT SPXW 8/13/21 4350				OTC	08/06/2021	08/13/2021	08/13/2021	Expiration	2	870,000	4350.0	0	1,005	0	0	1,005		0	0	0	(1,005)	0	0	
0379999999. Subtotal - Purchased Options - Other - Put Options												0	7,092	0	0	7,092	XXX	0	0	0	(7,092)	0	0	XXX
AROUNDTOWN SA				Aroundtown SA 529900H4DIIG3KIIMBMC39	01/08/2021		01/15/2021	Other	11,768	0		0	0	0	0	0		0	0	0	0	0	0	
ROYAL DUTCH SHELL PLC - ELECTRONIC ELECTION ENTITL				Royal Dutch Shell Pl	02/18/2021		04/09/2021	Other	16,209	0		0	0	0	0	0		0	0	0	0	0	0	
VONOVIA SE RIGHT EUR				VONOVIA SE RIGHT EUR	04/19/2021		05/10/2021	Other	1,534	0		0	0	0	0	0		0	0	0	0	0	0	
CS GROUP AG N RTS				Credit Suisse Group 549300S06SI9CRFV9Z86	04/28/2021		05/06/2021	Other	12,880	0		0	0	0	0	0		0	0	0	0	0	0	
ROYAL DUTCH SHELL PLC				Royal Dutch Shell pl 21380068P1DRHMJ8KU70	05/13/2021		06/11/2021	Other	14,722	0		0	0	0	0	0		0	0	0	0	0	0	
ROYAL DUTCH SHELL CL B SCRP				Royal Dutch Shell pl 21380068P1DRHMJ8KU70	08/12/2021		09/29/2021	Other	7,795	0		0	0	0	0	0		0	0	0	0	0	0	
ROYAL DUTCH SHELL PLC				Royal Dutch Shell Pl	08/12/2021		09/29/2021	Other	8,582	0		0	0	0	0	0		0	0	0	0	0	0	
NN GROUP N.V.				NN Group N.V. 7245000HYNDT90Y60215	08/16/2021		09/01/2021	Other	962	0		0	0	0	0	0		0	0	0	0	0	0	
0419999999. Subtotal - Purchased Options - Other - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	96,542	68,500	0	96,542	XXX	0	0	0	(28,042)	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												8,244,255	89,450	10,642,368	0	8,333,705	XXX	243,812	0	0	2,308,663	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	7,092	0	0	7,092	XXX	0	0	0	(7,092)	0	0	XXX
0459999999. Total Purchased Options - Caps												94,536	0	36,700	0	94,536	XXX	72,971	0	0	(57,836)	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												8,338,791	96,542	10,679,068	0	8,435,332	XXX	316,782	0	0	2,243,735	0	0	XXX
CALL ON SPX 09/17/2021 @ 3700.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	The Board of Trade o 549300EX0402QBFQTQ27	10/23/2020	09/17/2021	09/17/2021	Sale	15	5,550,000	3700.0	(415,350)	0	(1,146,517)	0	(415,350)		0	0	0	(731,167)	0	0	
CALL ON SPX 03/19/2021 @ 2925.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	OTC	04/02/2020	03/19/2021	03/19/2021	Sale	10	2,925,000	2925.0	(836,950)	0	(987,635)	0	(836,950)		0	0	0	(150,685)	0	0	
CALL OPTION on EQUITY FEB21 SPX C @ 3625	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/04/2020	02/19/2021	02/19/2021	Sale	10	3,625,000	3625.0	(189,650)	0	(302,225)	0	(189,650)		0	0	0	(112,575)	0	0	
CALL ON SPX 06/18/2021 @ 3275.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	OTC	06/19/2020	06/18/2021	06/18/2021	Sale	10	3,275,000	3275.0	(553,050)	0	(912,265)	0	(553,050)		0	0	0	(359,215)	0	0	
CALL ON SPX 12/17/2021 @ 3825.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	OTC	11/20/2020	12/17/2021	12/17/2021	Expiration	12	4,590,000	3825.0	(286,620)	0	0	0	(286,620)		0	0	0	286,620	0	0	
CALL ON SPX 09/17/2021 @ 3600.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	OTC	09/18/2020	09/17/2021	09/17/2021	Sale	10	3,600,000	3600.0	(344,200)	0	(864,345)	0	(344,200)		0	0	0	(520,145)	0	0	
CALL ON SPX 06/18/2021 @ 3450.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	OTC	07/17/2020	06/18/2021	06/18/2021	Sale	12	4,140,000	3450.0	(493,860)	0	(884,718)	0	(493,860)		0	0	0	(390,858)	0	0	
CALL ON SPX 12/17/2021 @ 3925.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	OTC	12/18/2020	12/17/2021	12/17/2021	Expiration	13	5,102,500	3925.0	(239,655)	0	0	0	(239,655)		0	0	0	239,655	0	0	
CALL ON SPX 09/17/2021 @ 3625.0	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	OTC	08/21/2020	09/17/2021	09/17/2021	Sale	10	3,625,000	3625.0	(326,850)	0	(839,345)	0	(326,850)		0	0	0	(512,495)	0	0	

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CALL OPTION on EQUITY MAR21 SPX C @ 2975	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/17/2020	03/19/2021	03/19/2021	Sale	10	2,975,000	2975.0	(788,950)	0	(937,635)	0	(788,950)		0	0	0	(148,685)	0	0	
CALL OPTION on EQUITY MAR21 SPX C @ 3075	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/22/2020	03/19/2021	03/19/2021	Sale	10	3,075,000	3075.0	(694,400)	0	(837,635)	0	(694,400)		0	0	0	(143,235)	0	0	
CALL OPTION on EQUITY JAN21 SPXW C @ 3525	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/18/2020	01/15/2021	01/15/2021	Sale	10	3,525,000	3525.0	(241,250)	0	(243,265)	0	(241,250)		0	0	0	(2,015)	0	0	
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants												(5,410,785)	0	(7,955,582)	0	(5,410,785)	XXX	0	0	0	(2,544,797)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(5,410,785)	0	(7,955,582)	0	(5,410,785)	XXX	0	0	0	(2,544,797)	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(5,410,785)	0	(7,955,582)	0	(5,410,785)	XXX	0	0	0	(2,544,797)	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(5,410,785)	0	(7,955,582)	0	(5,410,785)	XXX	0	0	0	(2,544,797)	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
FX Forward EUR/USD FWD 20231013	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	08/22/2019	10/13/2023	09/20/2021	Other	0	0	0.82157583	0	0	(268)	0	0		0	(220)	0	(268)	0	0	
FX Forward EUR/USD FWD 20231013	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	03/13/2020	10/13/2023	09/20/2021	Other	0	0	0.85770649	0	0	561	0	0		0	(7,469)	0	561	0	0	
FX Forward EUR/USD FWD 20230324	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	08/22/2019	03/24/2023	09/20/2021	Other	0	0	0.83143468	0	0	(1,058)	0	0		0	(1,493)	0	(1,058)	0	0	
FX Forward EUR/USD FWD 20230324	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	03/13/2020	03/24/2023	09/20/2021	Other	0	0	0.86497708	0	0	2,558	0	0		0	(13,928)	0	2,558	0	0	
FX Forward GBP/USD FWD 20230324	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	04/29/2019	03/24/2023	09/20/2021	Other	0	0	0.80813403	0	0	(1,806)	0	0		0	(222)	0	(1,806)	0	0	
FX Forward GBP/USD FWD 20210129	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC	11/18/2020	01/29/2021	01/29/2021	Other	0	0	0.75227563	0	0	1,881	0	0		0	(1,764)	0	1,881	0	0	
FX Forward EUR/USD FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	03/13/2020	11/30/2022	07/23/2021	Other	0	0	0.86910142	0	0	583	0	0		0	(1,695)	0	583	0	0	
FX Forward GBP/USD FWD 20231013	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	03/13/2020	10/13/2023	08/04/2021	Other	0	0	0.79289911	0	0	1,655	0	0		0	(1,471)	0	1,655	0	0	
FX Forward EUR/USD FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	09/24/2020	11/30/2022	07/23/2021	Other	0	0	0.84313478	0	0	(492)	0	0		0	(2,289)	0	(492)	0	0	
FX Forward GBP/USD FWD 20231013	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	04/29/2019	10/13/2023	09/20/2021	Other	0	0	0.73188065	0	0	(20)	0	0		0	(248)	0	(20)	0	0	
FX Forward GBP/USD FWD 20231013	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	06/08/2020	10/13/2023	09/20/2021	Other	0	0	0.78118091	0	0	2,054	0	0		0	(2,261)	0	2,054	0	0	
FX Forward CAD/USD FWD 20210331	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	09/21/2020	03/31/2021	03/31/2021	Other	0	0	1.3249612	0	0	3,288	0	0		0	(2,514)	0	3,288	0	0	
FX Forward GBP/USD FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	03/13/2020	11/30/2022	08/04/2021	Other	0	0	0.79639621	0	0	1,063	0	0		0	(913)	0	1,063	0	0	
FX Forward EUR/USD FWD 20230324	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	09/18/2019	03/24/2023	09/20/2021	Other	0	0	0.83408902	0	0	(6,339)	0	0		0	(11,153)	0	(6,339)	0	0	
1439999999. Subtotal - Forwards - Hedging Other												0	0	3,659	0	0	XXX	0	(47,639)	0	3,659	0	0	XXX
FX Forward USD/EUR FWD 20230324	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	05/25/2018	03/24/2023	09/20/2021	Other	0	0	0.70586574	0	0	220,673	0	0		0	(130,633)	0	220,673	0	0	
FX Forward USD/GBP FWD 20231013	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	08/22/2019	10/13/2023	08/04/2021	Other	0	0	0.78999625	0	0	(1,595)	0	0		0	1,411	0	(1,595)	0	0	

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward USD/GBP FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	07/17/2019	11/30/2022	08/04/2021	Other	0	0	0.77666284	0	0	(303)	0	0		0	247	0	(303)	0	0	
FX Forward USD/EUR FWD 20210528	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	05/21/2018	05/28/2021	05/28/2021	Other	0	0	0.77453478	0	0	54,148	0	0		0	(48,648)	0	54,148	0	0	
FX Forward USD/EUR FWD 20230324	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	05/25/2018	03/24/2023	09/20/2021	Other	0	0	0.7340395	0	0	25,057	0	0		0	(15,436)	0	25,057	0	0	
FX Forward USD/GBP FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	09/18/2019	11/30/2022	08/04/2021	Other	0	0	0.78002883	0	0	(1,491)	0	0		0	1,229	0	(1,491)	0	0	
FX Forward USD/GBP FWD 20231013	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	10/09/2018	10/13/2023	09/20/2021	Other	0	0	0.70762079	0	0	10,631	0	0		0	(8,696)	0	10,631	0	0	
FX Forward USD/EUR FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	06/08/2020	11/30/2022	07/23/2021	Other	0	0	0.86645419	0	0	(735)	0	0		0	2,353	0	(735)	0	0	
FX Forward USD/CHF FWD 20211230	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC	12/23/2020	12/30/2021	07/15/2021	Other	0	0	0.8809779	0	0	13,591	0	0		0	691	0	13,591	0	0	
FX Forward USD/GBP FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	11/16/2020	11/30/2022	08/04/2021	Other	0	0	0.75556721	0	0	(4,939)	0	0		0	3,516	0	(4,939)	0	0	
FX Forward USD/BRL FWD 20210331	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	12/15/2020	03/31/2021	03/31/2021	Other	0	0	5.12819	0	0	40,714	0	0		0	(6,783)	0	40,714	0	0	
FX Forward USD/GBP FWD 20210831	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	11/18/2020	08/31/2021	08/31/2021	Other	0	0	0.7516759	0	0	(7,882)	0	0		0	6,763	0	(7,882)	0	0	
FX Forward USD/EUR FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	08/22/2019	11/30/2022	08/12/2021	Other	0	0	0.84031262	0	0	451	0	0		0	1,325	0	451	0	0	
FX Forward USD/CAD FWD 20210331	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC	09/21/2020	03/31/2021	03/31/2021	Other	0	0	1.324412	0	0	(2,228)	0	0		0	1,699	0	(2,228)	0	0	
FX Forward USD/EUR FWD 20231013	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	06/08/2020	10/13/2023	09/20/2021	Other	0	0	0.8586	0	0	(891)	0	0		0	10,156	0	(891)	0	0	
FX Forward USD/EUR FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	05/16/2019	11/30/2022	07/23/2021	Other	0	0	0.81578705	0	0	14,697	0	0		0	559	0	14,697	0	0	
FX Forward USD/CAD FWD 20210331	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	09/21/2020	03/31/2021	03/31/2021	Other	0	0	1.324527	0	0	(11,011)	0	0		0	8,404	0	(11,011)	0	0	
FX Forward USD/GBP FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. NEW YO	09/24/2020	11/30/2022	07/01/2021	Other	0	0	0.78154308	0	0	(4,859)	0	0		0	4,456	0	(4,859)	0	0	
FX Forward USD/EUR FWD 20230324	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	01/07/2019	03/24/2023	09/20/2021	Other	0	0	0.78008846	0	0	8,044	0	0		0	(2,685)	0	8,044	0	0	
FX Forward USD/GBP FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	05/16/2019	11/30/2022	08/04/2021	Other	0	0	0.74903534	0	0	(4,940)	0	0		0	3,209	0	(4,940)	0	0	
FX Forward USD/EUR FWD 20230324	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	06/08/2020	03/24/2023	09/20/2021	Other	0	0	0.86369808	0	0	(1,366)	0	0		0	8,144	0	(1,366)	0	0	
FX Forward USD/GBP FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	06/08/2020	11/30/2022	08/04/2021	Other	0	0	0.78536729	0	0	(11,406)	0	0		0	9,551	0	(11,406)	0	0	
FX Forward USD/EUR FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	11/16/2020	11/30/2022	07/23/2021	Other	0	0	0.82977058	0	0	3,002	0	0		0	2,409	0	3,002	0	0	
FX Forward USD/EUR FWD 20210528	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	05/21/2018	05/28/2021	05/28/2021	Other	0	0	0.774579	0	0	54,093	0	0		0	(48,593)	0	54,093	0	0	
FX Forward USD/GBP FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	08/22/2019	11/30/2022	08/04/2021	Other	0	0	0.79435405	0	0	(389)	0	0		0	333	0	(389)	0	0	
FX Forward USD/EUR FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	07/17/2019	11/30/2022	07/23/2021	Other	0	0	0.82178236	0	0	728	0	0		0	198	0	728	0	0	
FX Forward USD/EUR FWD 20230324	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	07/30/2018	03/24/2023	09/20/2021	Other	0	0	0.74657988	0	0	35,559	0	0		0	(20,034)	0	35,559	0	0	
FX Forward USD/EUR FWD 20231013	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	04/29/2019	10/13/2023	09/20/2021	Other	0	0	0.80060346	0	0	1,729	0	0		0	106	0	1,729	0	0	
FX Forward USD/EUR FWD 20220429	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	04/28/2020	04/29/2022	07/23/2021	Other	0	0	0.904402	0	0	(82,212)	0	0		0	140,435	0	(82,212)	0	0	
FX Forward USD/EUR FWD 20210528	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC	11/06/2019	05/28/2021	05/28/2021	Other	0	0	0.87171464	0	0	(4,519)	0	0		0	4,981	0	(4,519)	0	0	
FX Forward USD/EUR FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	01/22/2020	11/30/2022	07/23/2021	Other	0	0	0.85122792	0	0	(223)	0	0		0	5,077	0	(223)	0	0	
FX Forward USD/GBP FWD 20210831	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	08/13/2020	08/31/2021	01/01/2021	Other	0	0	0.76226473	0	0	0	0	0		0	70,492	0	0	0	0	
FX Forward USD/EUR FWD 20231013	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	10/09/2018	10/13/2023	09/20/2021	Other	0	0	0.75524925	0	0	113,675	0	0		0	(52,721)	0	113,675	0	0	
FX Forward USD/EUR FWD 20220429	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC	04/28/2020	04/29/2022	07/15/2021	Other	0	0	0.90602525	0	0	(14,256)	0	0		0	22,769	0	(14,256)	0	0	
FX Forward USD/GBP FWD 20221130	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JP MORGAN CHASE BANK	01/22/2020	11/30/2022	08/04/2021	Other	0	0	0.74171888	0	0	(1,289)	0	0		0	689	0	(1,289)	0	0	
FX Forward USD/CAD FWD 20210331	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC	10/21/2020	03/31/2021	03/31/2021	Other	0	0	1.3125991	0	0	(999)	0	0		0	716	0	(999)	0	0	
FX Forward USD/GBP FWD 20210129	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC	07/29/2020	01/29/2021	01/29/2021	Other	0	0	0.76958122	0	0	(46,227)	0	0		0	44,554	0	(46,227)	0	0	
FX Forward USD/EUR FWD 20230324	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK U	06/25/2018	03/24/2023	09/20/2021	Other	0	0	0.74595252	0	0	85,294	0	0		0	(48,306)	0	85,294	0	0	

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FX Forward USD/KRW FWD 20211230	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC	12/23/2020	12/30/2021	07/15/2021	Other	0	0	.1106.28	0	0	33,321	0	0		0	24,515	0	33,321	0	0	
CCY BOUGHT:CAD AMT BOUGHT: 633.57 — EXCH RATE : 1				BNY	06/30/2021	07/06/2021	07/06/2021	Other	0	0		0	0	2	0	0		0	0	0	2	0	0	
FX Forward USD/CHF FWD 20211230				JP MORGAN CHASE BANK	03/24/2021	12/30/2021	07/15/2021	Other	0	0	0.9287564	0	0	2,435	0	0		0	0	0	2,435	0	0	
FX Forward USD/BRL FWD 20210331				JP MORGAN CHASE BANK	03/26/2021	06/30/2021	06/30/2021	Other	0	0	5.71024	0	0	(63,557)	0	0		0	0	0	(63,557)	0	0	
FX Forward USD/GBP FWD 20231013				JP MORGAN CHASE BANK	03/30/2021	10/13/2023	09/20/2021	Other	0	0	0.72468106	0	0	(142)	0	0		0	0	0	(142)	0	0	
FX Forward USD/GBP FWD 20231013				JP MORGAN CHASE BANK	02/02/2021	10/13/2023	09/20/2021	Other	0	0	0.72672105	0	0	(683)	0	0		0	0	0	(683)	0	0	
FX Forward USD/GBP FWD 20210730				JP MORGAN CHASE BANK	01/27/2021	07/30/2021	07/30/2021	Other	0	0	0.72988705	0	0	(12,155)	0	0		0	0	0	(12,155)	0	0	
FX Forward USD/EUR FWD 20231013				JP MORGAN CHASE BANK	03/30/2021	10/13/2023	09/20/2021	Other	0	0	0.83106446	0	0	(1,508)	0	0		0	0	0	(1,508)	0	0	
FX Forward USD/EUR FWD 20231013				JP MORGAN CHASE BANK	02/02/2021	10/13/2023	09/20/2021	Other	0	0	0.81026509	0	0	(21,952)	0	0		0	0	0	(21,952)	0	0	
FX Forward USD/CAD FWD 20220313				JP MORGAN CHASE BANK	03/30/2021	03/31/2022	07/15/2021	Other	0	0	1.2632158	0	0	(683)	0	0		0	0	0	(683)	0	0	
Currency Forward GBP/USD				CITIBANK N.A. NEW YO	06/24/2021	11/30/2022	07/01/2021	Other	0	0	0.72264778	0	0	(355)	0	0		0	0	0	(355)	0	0	
Currency Forward EUR/USD				JP MORGAN CHASE BANK	06/28/2021	04/29/2022	07/23/2021	Other	0	0	0.83231444	0	0	(28,060)	0	0		0	0	0	(28,060)	0	0	
Currency Forward EUR/USD				JP MORGAN CHASE BANK	06/29/2021	03/24/2023	09/20/2021	Other	0	0	0.827952	0	0	(3,283)	0	0		0	0	0	(3,283)	0	0	
Currency Forward EUR/USD				BARCLAYS BANK PLC	06/28/2021	04/29/2022	07/15/2021	Other	0	0	0.83241178	0	0	(3,704)	0	0		0	0	0	(3,704)	0	0	
Currency Forward EUR/USD				GOLDMAN SACHS BANK U	06/28/2021	11/30/2022	08/12/2021	Other	0	0	0.827623	0	0	(925)	0	0		0	0	0	(925)	0	0	
Currency Forward CHF/USD				BARCLAYS BANK PLC	06/29/2021	12/30/2021	07/15/2021	Other	0	0	0.9178174	0	0	29	0	0		0	0	0	29	0	0	
Currency Forward GBP/USD				JP MORGAN CHASE BANK	06/28/2021	11/30/2022	08/04/2021	Other	0	0	0.71944	0	0	(458)	0	0		0	0	0	(458)	0	0	
Currency Forward GBP/USD				GOLDMAN SACHS BANK U	06/29/2021	08/31/2021	08/31/2021	Other	0	0	0.722649	0	0	(10,363)	0	0		0	0	0	(10,363)	0	0	
Currency Forward EUR/USD				BARCLAYS BANK PLC	05/26/2021	06/30/2021	06/30/2021	Other	0	0	0.81743457	0	0	59,143	0	0		0	0	0	59,143	0	0	
Currency Forward EUR/USD				GOLDMAN SACHS BANK U	06/29/2021	03/24/2023	09/20/2021	Other	0	0	0.827619	0	0	(49,057)	0	0		0	0	0	(49,057)	0	0	
Currency Forward GBP/USD				BARCLAYS BANK PLC	05/27/2021	07/30/2021	07/30/2021	Other	0	0	0.70552874	0	0	(16,557)	0	0		0	0	0	(16,557)	0	0	
Currency Forward BRL/USD				GOLDMAN SACHS BANK U	06/25/2021	06/30/2021	06/30/2021	Other	0	0	4.9052	0	0	(6,077)	0	0		0	0	0	(6,077)	0	0	
Currency Forward EUR/USD				JP MORGAN CHASE BANK	06/28/2021	11/30/2022	07/23/2021	Other	0	0	0.82824	0	0	(14,474)	0	0		0	0	0	(14,474)	0	0	
Currency Forward CAD/USD				BARCLAYS BANK PLC	06/28/2021	03/31/2022	07/15/2021	Other	0	0	1.2322161	0	0	(4,703)	0	0		0	0	0	(4,703)	0	0	
Currency Forward KRW/USD				BARCLAYS BANK PLC	06/28/2021	12/30/2021	07/15/2021	Other	0	0	1131.36	0	0	(9,440)	0	0		0	0	0	(9,440)	0	0	
Currency Forward GBP/USD				JP MORGAN CHASE BANK	06/29/2021	08/31/2021	08/31/2021	Other	0	0	0.722537	0	0	(1,507)	0	0		0	0	0	(1,507)	0	0	
FXF GBP/USD 10/13/2023				JPMorgan	08/17/2021	10/13/2023	09/20/2021	Other	0	0	0.72811713	(716)	0	(716)	0	0		0	0	0	(716)	0	0	
FXF EUR/USD 10/13/2023				JPMorgan	08/17/2021	10/13/2023	09/20/2021	Other	0	0	0.83631808	0	0	(9,068)	0	0		0	0	0	(9,068)	0	0	
1469999999. Subtotal - Forwards - Other												0	0	313,827	0	0	XXX	0	(1,550)	0	313,827	0	0	XXX
1479999999. Subtotal - Forwards												0	0	317,487	0	0	XXX	0	(49,189)	0	317,487	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												2,589,390	0	2,617,185	0	2,589,390	XXX	0	0	0	27,795	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												338,616	0	41,459	0	338,616	XXX	316,782	(47,639)	0	(297,156)	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	96,542	382,327	0	96,542	XXX	0	(1,550)	0	285,786	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												2,928,006	96,542	3,040,972	0	3,024,547	XXX	316,782	(49,189)	0	16,425	0	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

N O N E

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

N O N E

SCHEDULE DB - PART B - SECTION 2

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
ESH1	12	2,307,263	EMINI S&P MAR1	EQUITY INDEX ANNUITY			03/19/2021	Chicago Mercantile E .. SNZ20JLFK8MNNCL00F39	02/18/2021	3,846.1250	03/12/2021	3,851.3958	Sale	3,163	3,163	0	0		50
ESM1	10	1,830,863	EMINI S&P JUN1	EQUITY INDEX ANNUITY			06/18/2021	Chicago Mercantile E .. SNZ20JLFK8MNNCL00F39	05/21/2021	4,075.4000	05/25/2021	4,110.0500	Sale	17,325	17,325	0	0		50
ESU1	10	2,178,888	EMINI S&P SEP1	EQUITY INDEX ANNUITY			09/17/2021	Chicago Mercantile E .. SNZ20JLFK8MNNCL00F39	08/23/2021	4,357.7750	09/17/2021	3,938.9000	Sale	(209,438)	(209,438)	0	0		50
ESZ1	4	666,188	EMINI S&P DEC1	EQUITY INDEX ANNUITY			12/17/2021	Chicago Mercantile E .. SNZ20JLFK8MNNCL00F39	09/23/2021	4,438.8750	09/24/2021	4,425.8125	Sale	(2,613)	(2,613)	0	0		50
1569999999. Subtotal - Long Futures - Other														(191,563)	(191,563)	0	0	XXX	XXX
1579999999. Subtotal - Long Futures														(191,563)	(191,563)	0	0	XXX	XXX
ESM1	3	603,850	EMINI S&P JUN1	EQUITY INDEX ANNUITY			06/18/2021	Chicago Mercantile E .. SNZ20JLFK8MNNCL00F39	06/07/2021	4,025.6667	06/11/2021	4,098.3667	Sale	(10,905)	(10,905)	0	0		50
ESU1	9	1,971,508	EMINI S&P SEP1	EQUITY INDEX ANNUITY			09/17/2021	Chicago Mercantile E .. SNZ20JLFK8MNNCL00F39	09/09/2021	4,381.1278	09/17/2021	3,927.4056	Sale	204,175	204,175	0	0		50
ESZ1	2	444,733	EMINI S&P DEC1	EQUITY INDEX ANNUITY			12/17/2021	Chicago Mercantile E .. SNZ20JLFK8MNNCL00F39	09/24/2021	4,447.3250	09/29/2021	4,357.2500	Sale	9,008	9,008	0	0		50
1639999999. Subtotal - Short Futures - Other														202,278	202,278	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														202,278	202,278	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	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														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														10,715	10,715	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														10,715	10,715	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	6,217,140	(4,160,554)	6,217,140	6,217,140	(4,160,554)	6,217,140	0	0
OTC	Y	N	0	0	949,026	(537,026)	412,000	949,026	(537,026)	412,000	0	0
0399999999. Total NAIC 2 Designation			0	0	949,026	(537,026)	412,000	949,026	(537,026)	412,000	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	0	7,166,166	(4,697,580)	6,629,140	7,166,166	(4,697,580)	6,629,140	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					7,166,166	(4,697,580)						

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

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

N O N E

SCHEDULE DL - PART 1
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
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (1,413,724) Book/Adjusted Carrying Value $ (1,413,724)
2. Average balance for the year Fair Value $ 426,020 Book/Adjusted Carrying Value $ 426,020
3.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:											
3A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0					
3B	2A $ 0	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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (75,700,208) — Book/Adjusted Carrying Value $ (75,701,231)
2. Average balance for the year — Fair Value $ 55,749,421 — Book/Adjusted Carrying Value $ 55,748,938

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 *
US Bank		0.000	16,910	0	8,491,913	XXX
Wells Fargo Bank		0.000	2,460	0	3,933,851	XXX
Avenu Insights & Analytics	SD	0.000	0	0	2,888	XXX
Bank of New York Mellon		0.000	2,228	0	24,459,005	XXX
Iberia	SD	0.000	0	0	1,444	XXX
JP Morgan Chase		0.000	0	0	7,658,024	XXX
Wells Fargo Bank		0.000	0	0	(8,460,001)	XXX
The Northern Trust Company		0.000	0	0	721,416	XXX
UMB Bank		0.000	0	0	171,524	XXX
Bank of America		0.000	0	0	(144,663)	XXX
Bank of Omaha		0.000	0	0	51,095	XXX
US Bank		0.000	0	0	(44,647)	XXX
Bank of New York Mellon	SD	0.000	0	0	729,075	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	49,188	XXX
0199999. Totals - Open Depositories	XXX	XXX	21,598	0	37,620,111	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	21,598	0	37,620,111	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	21,598	0	37,620,111	XXX

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

1. January	9,471,331	4. April	10,898,730	7. July	32,792,538	10. October	8,700,491
2. February	676,091	5. May	3,468,513	8. August	1,392,018	11. November	17,720,581
3. March	20,745,731	6. June	24,490,011	9. September	10,806,301	12. December	25,246,576

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
38142B-50-0	GOLDMAN:FS TRS I INST		12/31/2021	0.010		11,754,833	119	101
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/31/2021	0.010		3,806	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/29/2021	0.010		275,001	0	1
38142B-50-0	GOLDMAN:FS TRS I INST		12/31/2021	0.010		1,937,008	11	16
38142B-50-0	GOLDMAN:FS TRS I INST		12/31/2021	0.010		121,541,198	821	317
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						135,511,846	952	434
9999999 - Total Cash Equivalents						135,511,846	952	434

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 E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	0	Life Insurance	170,197	176,367	111,521	115,556
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	B	Life Insurance	1,048,326	1,091,508	0	0
11. Georgia GA	B	Life Insurance	49,920	51,977	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	Life Insurance	99,267	126,531	112,965	117,000
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	Life Insurance	204,653	230,632	200,102	205,676
33. New York NY	B	Life Insurance	8,346,771	8,565,001	0	0
34. North Carolina NC	B	Life Insurance	1,195,797	1,337,750	809,345	854,363
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	B	Life Insurance	124,800	129,941	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	B	Life Insurance	549,119	571,742	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			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI	0	Life Insurance	527,950	548,516	0	0
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	12,316,801	12,829,964	1,233,934	1,292,595
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

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 57
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 55
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 56