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

# Wilcac Life Insurance Company

NAIC Group Code 4213 (Current) 4213 (Prior) NAIC Company Code 62413 Employer's ID Number 36-0947200

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

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

Incorporated/Organized 04/26/1911 Commenced Business 08/15/1911

Statutory Home Office 1275A Sandusky Road, Jacksonville, IL, US 62650
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 20 Glover Avenue 4th Floor
(Street and Number)
Norwalk, CT, US 06850, 203-762-4400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 20 Glover Avenue 4th Floor, Norwalk, CT, US 06850
(Street and Number or P.O. Box) (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, 203-762-4400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.wiltonre.com

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

## OFFICERS

| | | | |
|---|---|---|---|
| Chairman | Michael Elliott Fleitz | SVP, Chief Financial Officer | Steven Daniel Lash |
| SVP, General Cousel & Secretary | Mark Raymond Sarlitto | President | Raymond Andrew Eckert # |

## OTHER

| | | |
|---|---|---|
| Enrico John Treglia, SVP, Chief Operating Officer | Robert Charles Fahr, VP, Controller | |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Dmitri Evgenievich Ponomarev # | Michael Elliott Fleitz | Mark Raymond Sarlitto |
| Enrico John Treglia | James Dwyer | Diane L. Rouston |
| Perry Howard Braun | Steven Daniel Lash | John J Quinn # |
| Mary Elizabeth Sarlitto | | |

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 | Mark Raymond Sarlitto | Steven Daniel Lash |
|---|---|---|
| Chairman | SVP, General Counsel & Secretary | SVP, Chief Financial Officer |

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

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

Michelle Weiss
Notary Public
August 31, 2022

# ASSETS

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 1. | Bonds (Schedule D) | 3,711,776,770 | 0 | 3,711,776,770 | 4,062,678,947 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | 232,714,827 | 0 | 232,714,827 | 153,404,194 |
| | 2.2 Common stocks | 27,659,073 | 0 | 27,659,073 | 19,580,105 |
| 3. | Mortgage loans on real estate (Schedule B): | | | | |
| | 3.1 First liens | 259,675,774 | 0 | 259,675,774 | 282,717,703 |
| | 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 ($ 40,197,700 , Schedule E - Part 1), cash equivalents ($ 96,741,310 , Schedule E - Part 2) and short-term investments ($ 0 , Schedule DA) | 136,939,010 | 0 | 136,939,010 | 98,141,505 |
| 6. | Contract loans (including $ ..... premium notes) | 123,429,451 | 86,790 | 123,342,661 | 131,114,211 |
| 7. | Derivatives (Schedule DB) | 2,298,771 | 0 | 2,298,771 | 4,533,495 |
| 8. | Other invested assets (Schedule BA) | 561,412,033 | 0 | 561,412,033 | 315,942,643 |
| 9. | Receivables for securities | 2,194,862 | 0 | 2,194,862 | 1,534,472 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | | 0 | 0 | 0 |
| 11. | Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 5,058,100,572 | 86,790 | 5,058,013,782 | 5,069,647,275 |
| 13. | Title plants less $ ..... charged off (for Title insurers only) | 0 | 0 | 0 | 0 |
| 14. | Investment income due and accrued | 44,285,074 | 0 | 44,285,074 | 47,474,449 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 2,913,908 | 49,887 | 2,864,021 | 2,830,848 |
| | 15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 0 | 0 | 0 | 13,563,519 |
| | 15.3 Accrued retrospective premiums ($ ..... ) and contracts subject to redetermination ($ ..... ) | 0 | 0 | 0 | 0 |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 5,956,770 | 2,513,453 | 3,443,317 | 2,193,051 |
| | 16.2 Funds held by or deposited with reinsured companies | 2,089,476 | 0 | 2,089,476 | 2,089,476 |
| | 16.3 Other amounts receivable under reinsurance contracts | 166,360,862 | 0 | 166,360,862 | 46,065,701 |
| 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 | 2,646,995 |
| 18.2 | Net deferred tax asset | 107,484,487 | 80,937,137 | 26,547,350 | 12,652,162 |
| 19. | Guaranty funds receivable or on deposit | 116,164 | 0 | 116,164 | 145,039 |
| 20. | Electronic data processing equipment and software | 0 | 0 | 0 | 0 |
| 21. | Furniture and equipment, including health care delivery assets ($ ..... ) | 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 | 300,041 | 0 | 300,041 | 41 |
| 24. | Health care ($ 0 ) and other amounts receivable | 757,123 | 752,377 | 4,746 | 7,397 |
| 25. | Aggregate write-ins for other than invested assets | 0 | 0 | 0 | 0 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 5,388,364,477 | 84,339,644 | 5,304,024,833 | 5,199,315,953 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 277,801,105 | 0 | 277,801,105 | 299,547,134 |
| 28. | Total (Lines 26 and 27) | 5,666,165,582 | 84,339,644 | 5,581,825,938 | 5,498,863,087 |
| | **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. | | | | | |
| 2502. | | | | | |
| 2503. | | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 | 0 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 0 | 0 | 0 | 0 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 2,533,842,190 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 7,952,886 Modco Reserve) | 2,533,842,190 | 2,620,672,369 |
| 2. | Aggregate reserve for accident and health contracts (including $ 91,809,166 Modco Reserve) | 95,680,756 | 106,435,021 |
| 3. | Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve) | 120,468,014 | 128,976,420 |
| 4. | Contract claims: | | |
| | 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) | 98,176,106 | 99,540,224 |
| | 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) | 9,404,969 | 12,547,426 |
| 5. | Policyholders' dividends/refunds to members $ 10,627 and coupons $ due and unpaid (Exhibit 4, Line 10) | 10,627 | 5,655 |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco) | 6,262,732 | 7,234,170 |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco) | 0 | |
| | 6.3 Coupons and similar benefits (including $ Modco) | 0 | |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | 0 | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 500,416 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) | 834,945 | 978,860 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | 82,604 | 60,524 |
| | 9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act | 0 | |
| | 9.3 Other amounts payable on reinsurance, including $ 1,085 assumed and $ 8,614,246 ceded | 8,615,331 | 7,775,045 |
| | 9.4 Interest maintenance reserve (IMR, Line 6) | 251,605,142 | 250,565,788 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 10,087 accident and health $ and deposit-type contract funds $ | 10,087 | 12,417 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 65,464 | 68,554 |
| 12. | General expenses due or accrued (Exhibit 2, Line 12, Col. 7) | 28,282,143 | 34,528,725 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances) | (8,175,771) | (2,025,317) |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6) | 642,692 | 794,024 |
| 15.1 | Current federal and foreign income taxes, including $ (7,360,794) on realized capital gains (losses) | 79,200 | 0 |
| 15.2 | Net deferred tax liability | 0 | 0 |
| 16. | Unearned investment income | 882,712 | 891,552 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | (252,949) | (492,608) |
| 18. | Amounts held for agents' account, including $ 49,888 agents' credit balances | 2,190,804 | 1,966,620 |
| 19. | Remittances and items not allocated | 6,392,682 | 5,829,903 |
| 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 $ and interest thereon $ | 0 | 0 |
| 23. | Dividends to stockholders declared and unpaid | 0 | 0 |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve (AVR, Line 16, Col. 7) | 112,160,594 | 59,059,638 |
| | 24.02 Reinsurance in unauthorized and certified ($ 0 ) companies | 3,065,944 | 1,629,551 |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ) reinsurers | 1,761,602,723 | 1,593,730,228 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 4,645,867 | 3,530,242 |
| | 24.05 Drafts outstanding | 0 | 0 |
| | 24.06 Liability for amounts held under uninsured plans | 0 | 0 |
| | 24.07 Funds held under coinsurance | 1,543,000 | 1,543,000 |
| | 24.08 Derivatives | 0 | 0 |
| | 24.09 Payable for securities | 3,546,267 | 1,571,432 |
| | 24.10 Payable for securities lending | 0 | 0 |
| | 24.11 Capital notes $ and interest thereon $ | 0 | 0 |
| 25. | Aggregate write-ins for liabilities | 23,710,128 | 51,791,793 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 5,065,375,003 | 4,989,221,256 |
| 27. | From Separate Accounts Statement | 277,801,105 | 299,547,134 |
| 28. | Total liabilities (Lines 26 and 27) | 5,343,176,108 | 5,288,768,390 |
| 29. | Common capital stock | 4,366,173 | 4,366,173 |
| 30. | Preferred capital stock | 0 | |
| 31. | Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 32. | Surplus notes | 0 | 0 |
| 33. | Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) | 166,417,480 | 166,417,480 |
| 34. | Aggregate write-ins for special surplus funds | 59,491,697 | 63,426,574 |
| 35. | Unassigned funds (surplus) | 8,374,480 | (24,115,531) |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 shares common (value included in Line 29 $ ) | 0 | |
| | 36.2 shares preferred (value included in Line 30 $ ) | 0 | |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement) | 234,283,657 | 205,728,523 |
| 38. | Totals of Lines 29, 30 and 37 (Page 4, Line 55) | 238,649,830 | 210,094,696 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 5,581,825,938 | 5,498,863,086 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Abandoned property | 21,023,935 | 21,775,445 |
| 2502. | Contingency reserve | 2,283,050 | 29,603,546 |
| 2503. | Accounts payable | 403,143 | 412,802 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 23,710,128 | 51,791,793 |
| 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. | Restricted surplus - participating | 59,491,697 | 63,426,574 |
| 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) | 59,491,697 | 63,426,574 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year | 2<br>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) | 108,564,246 | 120,729,075 |
| 2. | Considerations for supplementary contracts with life contingencies | 1,157,687 | 799,926 |
| 3. | Net investment income (Exhibit of Net Investment Income, Line 17) | 274,761,165 | 248,382,271 |
| 4. | Amortization of Interest Maintenance Reserve (IMR, Line 5) | 25,025,975 | 24,497,233 |
| 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) | 10,944,157 | 10,224,290 |
| 7. | Reserve adjustments on reinsurance ceded | (16,170,347) | (10,889,752) |
| 8. | Miscellaneous Income: | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 89,822 | 92,467 |
| | 8.2 Charges and fees for deposit-type contracts | 67,141 | 73,385 |
| | 8.3 Aggregate write-ins for miscellaneous income | 39,236 | 11,995 |
| 9. | Total (Lines 1 to 8.3) | 404,479,082 | 393,920,890 |
| 10. | Death benefits | 283,330,327 | 285,980,737 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 4,395,972 | 2,175,193 |
| 12. | Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) | 57,924,709 | 55,337,778 |
| 13. | Disability benefits and benefits under accident and health contracts | (400,138) | 1,971,501 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 6,421 | 6,569 |
| 15. | Surrender benefits and withdrawals for life contracts | 48,531,341 | 64,501,918 |
| 16. | Group conversions | 0 | 0 |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 5,428,730 | 11,054,215 |
| 18. | Payments on supplementary contracts with life contingencies | 2,229,176 | 2,219,005 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (97,583,646) | (114,697,502) |
| 20. | Totals (Lines 10 to 19) | 303,862,892 | 308,549,414 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) | 6,223,413 | 6,060,965 |
| 22. | Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) | (824,786) | 238,167 |
| 23. | General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6) | 31,630,075 | 40,745,655 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) | 3,820,612 | 3,717,911 |
| 25. | Increase in loading on deferred and uncollected premiums | 5,663,005 | 1,246,550 |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (36,047,478) | (36,681,885) |
| 27. | Aggregate write-ins for deductions | 98,018,690 | 95,085,503 |
| 28. | Totals (Lines 20 to 27) | 412,346,423 | 418,962,280 |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | (7,867,341) | (25,041,390) |
| 30. | Dividends to policyholders and refunds to members | 5,619,583 | 7,267,532 |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | (13,486,924) | (32,308,922) |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (18,712,131) | (20,294,078) |
| 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) | 5,225,207 | (12,014,844) |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 325,408 (excluding taxes of $ 7,035,386 transferred to the IMR) | (1,276,097) | 1,416,316 |
| 35. | Net income (Line 33 plus Line 34) | 3,949,110 | (10,598,528) |
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 36. | Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) | 210,094,693 | 252,667,323 |
| 37. | Net income (Line 35) | 3,949,110 | (10,598,528) |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 13,849,436 | 51,678,316 | (4,476,673) |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | 0 | |
| 40. | Change in net deferred income tax | (7,474,277) | (3,989,349) |
| 41. | Change in nonadmitted assets | 34,939,335 | (10,011,982) |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | (1,436,391) | (1,273,324) |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | 0 | 0 |
| 44. | Change in asset valuation reserve | (53,100,956) | (12,222,774) |
| 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 | |
| 47. | Other changes in surplus in Separate Accounts Statement | 0 | |
| 48. | Change in surplus notes | 0 | |
| 49. | Cumulative effect of changes in accounting principles | 0 | |
| 50. | Capital changes: | | |
| | 50.1 Paid in | 0 | 0 |
| | 50.2 Transferred from surplus (Stock Dividend) | 0 | |
| | 50.3 Transferred to surplus | 0 | 0 |
| 51. | Surplus adjustment: | | |
| | 51.1 Paid in | 0 | 0 |
| | 51.2 Transferred to capital (Stock Dividend) | 0 | |
| | 51.3 Transferred from capital | 0 | |
| | 51.4 Change in surplus as a result of reinsurance | 0 | |
| 52. | Dividends to stockholders | 0 | |
| 53. | Aggregate write-ins for gains and losses in surplus | 0 | 0 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 28,555,137 | (42,572,630) |
| 55. | Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) | 238,649,830 | 210,094,693 |
| | **DETAILS OF WRITE-INS** | | |
| 08.301. | Miscellaneous income | 39,236 | 11,995 |
| 08.302. | | | |
| 08.303. | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | 0 | 0 |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) | 39,236 | 11,995 |
| 2701. | Funds withheld interest ceded | 98,057,458 | 89,782,281 |
| 2702. | Change in contingency reserve | (370,496) | 1,209,613 |
| 2703. | Fines and penalties | 287,958 | 63,097 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 43,770 | 4,030,512 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) | 98,018,690 | 95,085,503 |
| 5301. | | | |
| 5302. | | | |
| 5303. | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | 0 | 0 |
| 5399. | Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) | 0 | 0 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 117,442,549 | 122,281,033 |
| 2. | Net investment income | 273,992,931 | 252,029,117 |
| 3. | Miscellaneous income | (110,022,483) | 25,886,931 |
| 4. | Total (Lines 1 through 3) | 281,412,997 | 400,197,081 |
| 5. | Benefit and loss related payments | 422,629,063 | 409,006,057 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (29,897,024) | (40,104,110) |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 145,503,213 | 148,263,201 |
| 8. | Dividends paid to policyholders | 6,586,049 | 7,953,076 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ (8,665,398) tax on capital gains (losses) | (14,077,532) | 34,214,810 |
| 10. | Total (Lines 5 through 9) | 530,743,769 | 559,333,034 |
| 11. | Net cash from operations (Line 4 minus Line 10) | (249,330,772) | (159,135,953) |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 886,682,562 | 1,106,667,944 |
| | 12.2 Stocks | 78,182,723 | 100,092,634 |
| | 12.3 Mortgage loans | 27,821,877 | 11,905,502 |
| | 12.4 Real estate | 0 | 0 |
| | 12.5 Other invested assets | 45,508,253 | 52,727,868 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 |
| | 12.7 Miscellaneous proceeds | 6,308,377 | 0 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 1,044,503,792 | 1,271,393,949 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 502,240,985 | 888,378,655 |
| | 13.2 Stocks | 157,183,786 | 91,238,583 |
| | 13.3 Mortgage loans | 4,996,753 | 7,100,000 |
| | 13.4 Real estate | 0 | 0 |
| | 13.5 Other invested assets | 232,032,722 | 159,302,557 |
| | 13.6 Miscellaneous applications | 660,390 | 6,221,814 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 897,114,636 | 1,152,241,609 |
| 14. | Net increase (decrease) in contract loans and premium notes | (7,852,109) | (9,808,324) |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) | 155,241,265 | 128,960,664 |
| | **Cash from Financing and Miscellaneous Sources** | | |
| 16. | Cash provided (applied): | | |
| | 16.1 Surplus notes, capital notes | 0 | 0 |
| | 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 |
| | 16.3 Borrowed funds | 0 | 0 |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (8,508,406) | (7,859,633) |
| | 16.5 Dividends to stockholders | 0 | 0 |
| | 16.6 Other cash provided (applied) | 141,395,424 | 17,810,520 |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | 132,887,018 | 9,950,887 |
| | **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) | 38,797,511 | (20,224,402) |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 98,141,502 | 118,365,904 |
| | 19.2 End of year (Line 18 plus Line 19.1) | 136,939,013 | 98,141,502 |

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

| | | | |
|---|---|---|---|
| 20.0001. | Exchanges of invested assets reported as purchases and sales | 0 | (14,395,398) |

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

| | | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident and Health | 7<br>Fraternal | 8<br>Other Lines of Business | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 108,564,247 | 108,902,094 | 1,464,744 | 468,655 | 916,105 | (3,187,351) | 0 | 0 | 0 |
| 2. | Considerations for supplementary contracts with life contingencies | 1,157,687 | XXX | XXX | 1,157,687 | 0 | XXX | XXX | 0 | XXX |
| 3. | Net investment income | 274,761,164 | 144,492,442 | 821,296 | 109,875,425 | 13,201,203 | 6,370,798 | 0 | 0 | 0 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 25,025,975 | 20,463,998 | 116,318 | 1,673,740 | 1,869,644 | 902,275 | 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 | 10,944,157 | 833,581 | 1,407 | 6,607,256 | 0 | 3,501,913 | XXX | 0 | 0 |
| 7. | Reserve adjustments on reinsurance ceded | (16,170,347) | (342,147) | 0 | 0 | 0 | (15,828,200) | XXX | 0 | 0 |
| 8. | Miscellaneous Income: | | | | | | | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 89,822 | 0 | 0 | 89,822 | 0 | 0 | XXX | 0 | 0 |
| | 8.2 Charges and fees for deposit-type contracts | 67,141 | 0 | 0 | 67,141 | 0 | XXX | XXX | 0 | 0 |
| | 8.3 Aggregate write-ins for miscellaneous income | 39,230 | 32,079 | 182 | 2,624 | 2,931 | 1,414 | 0 | 0 | 0 |
| 9. | Totals (Lines 1 to 8.3) | 404,479,076 | 274,382,047 | 2,403,947 | 119,942,350 | 15,989,883 | (8,239,151) | 0 | 0 | 0 |
| 10. | Death benefits | 283,330,327 | 274,555,939 | 8,774,388 | 0 | 0 | XXX | XXX | 0 | 0 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 4,395,971 | 4,386,388 | 9,583 | 0 | 0 | XXX | XXX | 0 | 0 |
| 12. | Annuity benefits | 57,924,709 | XXX | XXX | 5,952,462 | 51,972,247 | XXX | XXX | 0 | XXX |
| 13. | Disability benefits and benefits under accident and health contracts | (400,138) | 1,668,560 | 5,436 | 0 | 0 | (2,074,134) | XXX | 0 | 0 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 6,421 | 6,421 | 0 | 0 | 0 | 0 | XXX | 0 | 0 |
| 15. | Surrender benefits and withdrawals for life contracts | 48,531,341 | 41,827,316 | 180,546 | 5,625,304 | 898,175 | 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 | 5,428,730 | 2,020,716 | 1,047 | 2,963,366 | 443,601 | 0 | XXX | 0 | 0 |
| 18. | Payments on supplementary contracts with life contingencies | 2,229,176 | 0 | 0 | 2,182,104 | 47,072 | XXX | XXX | 0 | 0 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (97,583,646) | (74,337,870) | (920,422) | (5,532,741) | (6,039,146) | (10,753,467) | XXX | 0 | 0 |
| 20. | Totals (Lines 10 to 19) | 303,862,891 | 250,127,470 | 8,050,578 | 11,190,495 | 47,321,949 | (12,827,601) | XXX | 0 | 0 |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 6,223,414 | 1,952,011 | 1,403 | 1,124,383 | 0 | 3,145,617 | 0 | 0 | XXX |
| 22. | Commissions and expense allowances on reinsurance assumed | (824,786) | 201,518 | 0 | 0 | 0 | (1,026,304) | XXX | 0 | 0 |
| 23. | General insurance expenses and fraternal expenses | 31,630,072 | 27,975,336 | 289,345 | 1,040,781 | 1,136,354 | 1,188,256 | 0 | 0 | 0 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 3,820,611 | 3,509,233 | 127,329 | 30,603 | 33,404 | 120,042 | 0 | 0 | 0 |
| 25. | Increase in loading on deferred and uncollected premiums | 5,663,005 | 4,436,505 | 1,226,500 | 0 | 0 | 0 | XXX | 0 | 0 |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (36,047,478) | 0 | 0 | 0 | (36,047,478) | 0 | XXX | 0 | 0 |
| 27. | Aggregate write-ins for deductions | 98,018,690 | (91,260) | 1,338 | 98,076,717 | 21,513 | 10,382 | 0 | 0 | 0 |
| 28. | Totals (Lines 20 to 27) | 412,346,419 | 288,110,813 | 9,696,493 | 111,462,979 | 12,465,742 | (9,389,608) | 0 | 0 | 0 |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | (7,867,343) | (13,728,766) | (7,292,546) | 8,479,371 | 3,524,141 | 1,150,457 | 0 | 0 | 0 |
| 30. | Dividends to policyholders and refunds to members | 5,619,583 | 5,619,583 | 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) | (13,486,926) | (19,348,349) | (7,292,546) | 8,479,371 | 3,524,141 | 1,150,457 | 0 | 0 | 0 |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | (18,712,131) | (26,844,429) | (10,117,878) | 11,764,511 | 4,889,490 | 1,596,175 | 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) | 5,225,205 | 7,496,080 | 2,825,332 | (3,285,140) | (1,365,349) | (445,718) | 0 | 0 | 0 |
| 34. | Policies/certificates in force end of year | 290,434 | 246,988 | 7,969 | 23,346 | 12,112 | 19 | XXX | 0 | 0 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | |
| 08.301. | Miscellaneous income | 39,230 | 32,079 | 182 | 2,624 | 2,931 | 1,414 | 0 | 0 | 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 | 0 | 0 |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 39,230 | 32,079 | 182 | 2,624 | 2,931 | 1,414 | 0 | 0 | 0 |
| 2701. | Funds withheld interest ceded | 98,057,458 | 0 | 0 | 98,057,458 | 0 | 0 | 0 | 0 | 0 |
| 2702. | Change in contingency reserve | (370,496) | (370,496) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2703. | Fines and penalties | 287,958 | 235,466 | 1,338 | 19,259 | 21,513 | 10,382 | 0 | 0 | 0 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 43,770 | 43,770 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 98,018,690 | (91,260) | 1,338 | 98,076,717 | 21,513 | 10,382 | 0 | 0 | 0 |

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

| | | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life (c) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. | Premiums for life contracts (a) | 108,902,094 | 0 | 16,178,923 | 10,849,457 | 5,511,601 | 66,202,221 | 10,159,892 | 0 | 0 | 0 | 0 | 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 | 144,492,442 | 0 | 31,801,627 | 3,577,005 | 8,313,466 | 93,473,877 | 4,475,662 | 0 | 0 | 0 | 2,850,805 | 0 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 20,463,998 | 0 | 4,503,962 | 506,600 | 1,177,409 | 13,238,403 | 633,874 | 0 | 0 | 0 | 403,750 | 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 | 833,581 | 0 | 187,157 | 21,051 | 48,926 | 550,107 | 26,340 | 0 | 0 | 0 | 0 | 0 |
| 7. | Reserve adjustments on reinsurance ceded | (342,147) | 0 | (342,147) | 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 |
| | 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 | 32,080 | 0 | 7,203 | 810 | 1,883 | 21,170 | 1,014 | 0 | 0 | 0 | 0 | 0 |
| 9. | Totals (Lines 1 to 8.3) | 274,382,048 | 0 | 52,336,725 | 14,954,923 | 15,053,285 | 173,485,778 | 15,296,782 | 0 | 0 | 0 | 3,254,555 | 0 |
| 10. | Death benefits | 274,555,939 | 0 | 61,643,778 | 6,933,611 | 16,114,693 | 181,188,304 | 8,675,553 | 0 | 0 | 0 | 0 | 0 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 4,386,388 | 0 | 984,840 | 110,773 | 257,453 | 2,894,719 | 138,603 | 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 | 1,668,560 | 0 | 374,628 | 42,138 | 97,934 | 1,101,136 | 52,724 | 0 | 0 | 0 | 0 | 0 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 6,421 | 0 | 1,442 | 162 | 377 | 4,237 | 203 | 0 | 0 | 0 | 0 | 0 |
| 15. | Surrender benefits and withdrawals for life contracts | 41,827,316 | 0 | 9,391,142 | 1,056,303 | 2,454,998 | 27,603,193 | 1,321,680 | 0 | 0 | 0 | 0 | 0 |
| 16. | Group conversions | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 2,020,716 | 0 | 921,674 | 253,805 | 70,850 | 770,116 | 0 | 0 | 0 | 0 | 4,271 | 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 | (74,337,870) | 0 | (20,151,124) | (5,654,853) | (203,029) | (46,904,856) | (1,424,008) | 0 | 0 | 0 | 0 | 0 |
| 20. | Totals (Lines 10 to 19) | 250,127,470 | 0 | 53,166,380 | 2,741,939 | 18,793,276 | 166,656,849 | 8,764,755 | 0 | 0 | 0 | 4,271 | 0 |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 1,952,011 | 0 | 438,269 | 49,296 | 114,571 | 1,288,194 | 61,681 | 0 | 0 | 0 | 0 | XXX |
| 22. | Commissions and expense allowances on reinsurance assumed | 201,518 | 0 | 201,518 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. | General insurance expenses | 27,975,336 | 0 | 6,157,147 | 692,548 | 1,609,579 | 18,097,577 | 866,538 | 0 | 0 | 0 | 551,947 | 0 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 3,509,233 | 0 | 772,354 | 86,873 | 201,906 | 2,270,165 | 108,699 | 0 | 0 | 0 | 69,236 | 0 |
| 25. | Increase in loading on deferred and uncollected premiums | 4,436,505 | 0 | 0 | 4,436,505 | 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 |
| 27. | Aggregate write-ins for deductions | (91,261) | 0 | 97,123 | 5,946 | 13,820 | (215,590) | 7,440 | 0 | 0 | 0 | 0 | 0 |
| 28. | Totals (Lines 20 to 27) | 288,110,812 | 0 | 60,832,791 | 8,013,107 | 20,733,152 | 188,097,195 | 9,809,113 | 0 | 0 | 0 | 625,454 | 0 |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | (13,728,764) | 0 | (8,496,066) | 6,941,816 | (5,679,867) | (14,611,417) | 5,487,669 | 0 | 0 | 0 | 2,629,101 | 0 |
| 30. | Dividends to policyholders and refunds to members | 5,619,583 | 0 | 5,619,583 | 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) | (19,348,347) | 0 | (14,115,649) | 6,941,816 | (5,679,867) | (14,611,417) | 5,487,669 | 0 | 0 | 0 | 2,629,101 | 0 |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | (26,844,429) | 0 | (19,584,437) | 9,631,264 | (7,880,403) | (20,272,280) | 7,613,741 | 0 | 0 | 0 | 3,647,686 | 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) | 7,496,082 | 0 | 5,468,788 | (2,689,448) | 2,200,536 | 5,660,863 | (2,126,072) | 0 | 0 | 0 | (1,018,585) | 0 |
| 34. | Policies/certificates in force end of year | 246,988 | 0 | 31,502 | 17,817 | 8,235 | 182,176 | 4,434 | 0 | 0 | 0 | 2,824 | 0 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 08.301. | Miscellaneous income | 32,080 | 0 | 7,203 | 810 | 1,883 | 21,170 | 1,014 | 0 | 0 | 0 | 0 | 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 | 0 | 0 | 0 | 0 | 0 |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 32,080 | 0 | 7,203 | 810 | 1,883 | 21,170 | 1,014 | 0 | 0 | 0 | 0 | 0 |
| 2701. | Change in contingency reserve | (370,496) | 0 | 0 | 0 | 0 | (370,496) | 0 | 0 | 0 | 0 | 0 | 0 |
| 2702. | Fines and penalties | 235,465 | 0 | 52,867 | 5,946 | 13,820 | 155,392 | 7,440 | 0 | 0 | 0 | 0 | 0 |
| 2703. | Overpayment losses | 44,256 | 0 | 44,256 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | (486) | 0 | 0 | 0 | 0 | (486) | 0 | 0 | 0 | 0 | 0 | 0 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | (91,261) | 0 | 97,123 | 5,946 | 13,820 | (215,590) | 7,440 | 0 | 0 | 0 | 0 | 0 |

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

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

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

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

| | | 1<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Universal Life | 5<br>Variable Life | 6<br>Variable Universal Life | 7<br>Credit Life (d) | 8<br>Other Group Life (a) | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. | Premiums for life contracts (b) | 1,464,744 | 1,179,572 | 285,172 | 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 | 821,296 | 661,397 | 159,899 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 116,318 | 93,672 | 22,646 | 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 | 1,407 | 1,407 | 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 | 183 | 127 | 56 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. | Totals (Lines 1 to 8.3) | 2,403,948 | 1,936,175 | 467,773 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. | Death benefits | 8,774,388 | 7,066,098 | 1,708,290 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 9,583 | 7,717 | 1,866 | 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 | 5,436 | 4,378 | 1,058 | 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 | 180,546 | 145,395 | 35,151 | 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 | 1,047 | 843 | 204 | 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 | (920,422) | (801,783) | (118,639) | 0 | 0 | 0 | 0 | 0 | 0 |
| 20. | Totals (Lines 10 to 19) | 8,050,578 | 6,422,648 | 1,627,930 | 0 | 0 | 0 | 0 | 0 | 0 |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 1,403 | 1,130 | 273 | 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 | 289,345 | 233,012 | 56,333 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 127,329 | 102,539 | 24,790 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. | Increase in loading on deferred and uncollected premiums | 1,226,500 | 0 | 1,226,500 | 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 | 1,339 | 1,078 | 261 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. | Totals (Lines 20 to 27) | 9,696,494 | 6,760,407 | 2,936,087 | 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) | (7,292,546) | (4,824,232) | (2,468,314) | 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) | (7,292,546) | (4,824,232) | (2,468,314) | 0 | 0 | 0 | 0 | 0 | 0 |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | (10,117,878) | (6,693,272) | (3,424,606) | 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) | 2,825,332 | 1,869,040 | 956,292 | 0 | 0 | 0 | 0 | 0 | 0 |
| 34. | Policies/certificates in force end of year | 7,969 | 6,418 | 1,551 | 0 | 0 | 0 | 0 | 0 | 0 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | |
| 08.301. | Miscellaneous income | 183 | 127 | 56 | 0 | 0 | 0 | 0 | 0 | 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 | 0 | 0 |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 183 | 127 | 56 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2701. | Fines and penalties | 1,339 | 1,078 | 261 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2702. | | | | | | | | | | |
| 2703. | | | | | | | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 1,339 | 1,078 | 261 | 0 | 0 | 0 | 0 | 0 | 0 |

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

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

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

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

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

| | | 1 | Deferred | | | | 6 | 7 |
|---|---|---|---|---|---|---|---|---|
| | | | 2 | 3 | 4 | 5 | Life Contingent Payout (Immediate and Annuitizations) | |
| | | Total | Fixed Annuities | Indexed Annuities | Variable Annuities with Guarantees | Variable Annuities Without Guarantees | | Other Annuities |
| 1. | Premiums for individual annuity contracts | 468,655 | 468,655 | 0 | 0 | 0 | 0 | 0 |
| 2. | Considerations for supplementary contracts with life contingencies | 1,157,687 | XXX | XXX | XXX | XXX | 1,157,687 | XXX |
| 3. | Net investment income | 109,875,425 | 70,499,529 | 32,625 | 0 | 0 | 35,369,438 | 3,973,833 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 1,673,740 | 1,348,038 | 6,670 | 0 | 0 | 249,084 | 69,948 |
| 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 | 6,607,256 | 5,321,512 | 26,332 | 0 | 0 | 983,284 | 276,128 |
| 7. | Reserve adjustments on reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. | Miscellaneous Income: | | | | | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 89,822 | 89,822 | 0 | 0 | 0 | 0 | 0 |
| | 8.2 Charges and fees for deposit-type contracts | 67,141 | 54,075 | 268 | 0 | 0 | 9,992 | 2,806 |
| | 8.3 Aggregate write-ins for miscellaneous income | 2,623 | 2,113 | 10 | 0 | 0 | 390 | 110 |
| 9. | Totals (Lines 1 to 8.3) | 119,942,349 | 77,783,744 | 65,905 | 0 | 0 | 37,769,875 | 4,322,825 |
| 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 | 5,952,462 | 4,794,138 | 23,723 | 0 | 0 | 885,838 | 248,763 |
| 13. | Disability benefits and benefits under accident and health contracts | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. | Surrender benefits and withdrawals for life contracts | 5,625,304 | 4,530,643 | 22,419 | 0 | 0 | 837,151 | 235,091 |
| 16. | Group conversions | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 2,963,366 | 51,587 | 0 | 0 | 0 | 516,570 | 2,395,209 |
| 18. | Payments on supplementary contracts with life contingencies | 2,182,104 | 0 | 0 | 0 | 0 | 2,182,104 | 0 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (5,532,741) | (5,880,577) | 6,126 | 0 | 0 | 368,651 | (26,941) |
| 20. | Totals (Lines 10 to 19) | 11,190,495 | 3,495,791 | 52,268 | 0 | 0 | 4,790,314 | 2,852,122 |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 1,124,383 | 905,583 | 4,481 | 0 | 0 | 167,329 | 46,990 |
| 22. | Commissions and expense allowances on reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. | General insurance expenses | 1,040,781 | 838,249 | 4,148 | 0 | 0 | 154,888 | 43,496 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 30,603 | 24,648 | 122 | 0 | 0 | 4,554 | 1,279 |
| 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 27. | Aggregate write-ins for deductions | 98,076,717 | 63,921,799 | 77 | 0 | 0 | 34,154,036 | 805 |
| 28. | Totals (Lines 20 to 27) | 111,462,979 | 69,186,070 | 61,096 | 0 | 0 | 39,271,121 | 2,944,692 |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 8,479,370 | 8,597,674 | 4,809 | 0 | 0 | (1,501,246) | 1,378,133 |
| 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) | 8,479,370 | 8,597,674 | 4,809 | 0 | 0 | (1,501,246) | 1,378,133 |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | 11,764,511 | 11,928,648 | 6,675 | 0 | 0 | (2,082,870) | 1,912,058 |
| 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) | (3,285,141) | (3,330,974) | (1,866) | 0 | 0 | 581,624 | (533,925) |
| 34. | Policies/certificates in force end of year | 23,346 | 4,886 | 24 | 0 | 0 | 4,326 | 14,110 |
| | **DETAILS OF WRITE-INS** | | | | | | | |
| 08.301. | Miscellaneous income | 2,623 | 2,113 | 10 | 0 | 0 | 390 | 110 |
| 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) | 2,623 | 2,113 | 10 | 0 | 0 | 390 | 110 |
| 2701. | Funds withheld interest ceded | 98,057,458 | 63,906,288 | 0 | 0 | 0 | 34,151,170 | 0 |
| 2702. | Fines and penalties | 19,259 | 15,511 | 77 | 0 | 0 | 2,866 | 805 |
| 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) | 98,076,717 | 63,921,799 | 77 | 0 | 0 | 34,154,036 | 805 |

(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 |
|---|---|---|---|---|---|---|---|---|
| | | Total | 2 Fixed Annuities | 3 Indexed Annuities | 4 Variable Annuities with Guarantees | 5 Variable Annuities Without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| 1. | Premiums for group annuity contracts | 916,105 | 916,105 | 0 | 0 | 0 | 0 | 0 |
| 2. | Considerations for supplementary contracts with life contingencies | 0 | XXX | XXX | XXX | XXX | 0 | XXX |
| 3. | Net investment income | 13,201,203 | 1,101,753 | 0 | 0 | 0 | 12,099,450 | 0 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 1,869,644 | 156,038 | 0 | 0 | 0 | 1,713,606 | 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. | Reserve adjustments on reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. | Miscellaneous Income: | | | | | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 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 | 2,931 | 2,931 | 0 | 0 | 0 | 0 | 0 |
| 9. | Totals (Lines 1 to 8.3) | 15,989,883 | 2,176,827 | 0 | 0 | 0 | 13,813,056 | 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 | 51,972,247 | 0 | 0 | 0 | 0 | 51,696,805 | 275,442 |
| 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 | 898,175 | 810,435 | 0 | 0 | 0 | 0 | 87,740 |
| 16. | Group conversions | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 443,601 | 151,518 | 0 | 0 | 0 | 0 | 292,083 |
| 18. | Payments on supplementary contracts with life contingencies | 47,072 | 0 | 0 | 0 | 0 | 47,072 | 0 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (6,039,146) | (1,905,282) | 0 | 0 | 0 | (4,133,826) | (38) |
| 20. | Totals (Lines 10 to 19) | 47,321,949 | (943,329) | 0 | 0 | 0 | 47,610,051 | 655,227 |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. | Commissions and expense allowances on reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23. | General insurance expenses | 1,136,354 | 94,838 | 0 | 0 | 0 | 1,041,516 | 0 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 33,404 | 2,788 | 0 | 0 | 0 | 30,616 | 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 | (36,047,478) | 0 | 0 | 0 | 0 | (36,047,478) | 0 |
| 27. | Aggregate write-ins for deductions | 21,512 | 1,795 | 0 | 0 | 0 | 19,717 | 0 |
| 28. | Totals (Lines 20 to 27) | 12,465,741 | (843,908) | 0 | 0 | 0 | 12,654,422 | 655,227 |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 3,524,142 | 3,020,735 | 0 | 0 | 0 | 1,158,634 | (655,227) |
| 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) | 3,524,142 | 3,020,735 | 0 | 0 | 0 | 1,158,634 | (655,227) |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | 4,889,490 | 4,191,048 | 0 | 0 | 0 | 1,607,521 | (909,079) |
| 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) | (1,365,348) | (1,170,313) | 0 | 0 | 0 | (448,887) | 253,852 |
| 34. | Policies/certificates in force end of year | 12,112 | 1,011 | 0 | 0 | 0 | 11,101 | 0 |
| | **DETAILS OF WRITE-INS** | | | | | | | |
| 08.301. | Miscellaneous income | 2,931 | 2,931 | 0 | 0 | 0 | 0 | 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) | 2,931 | 2,931 | 0 | 0 | 0 | 0 | 0 |
| 2701. | Fines and penalties | 21,512 | 1,795 | 0 | 0 | 0 | 19,717 | 0 |
| 2702. | | | | | | | | |
| 2703. | | | | | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 21,512 | 1,795 | 0 | 0 | 0 | 19,717 | 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 | (3,187,351) | 81,368 | 0 | 25,061 | 0 | 0 | 0 | 0 | 0 | 0 | 540 | 0 | (3,294,320) |
| 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 | 6,370,798 | 186,488 | 119,061 | 21,367 | 0 | 0 | 0 | 0 | 0 | 0 | 126,321 | 0 | 5,917,561 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 902,275 | 26,412 | 16,862 | 3,026 | 0 | 0 | 0 | 0 | 0 | 0 | 17,890 | 0 | 838,085 |
| 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 | 3,501,913 | 102,509 | 65,446 | 11,745 | 0 | 0 | 0 | 0 | 0 | 0 | 69,436 | 0 | 3,252,777 |
| 7. | Reserve adjustments on reinsurance ceded | (15,828,200) | (463,327) | (295,806) | (53,087) | 0 | 0 | 0 | 0 | 0 | 0 | (313,843) | 0 | (14,702,137) |
| 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 | 1,414 | 41 | 26 | 5 | 0 | 0 | 0 | 0 | 0 | 0 | 28 | 0 | 1,314 |
| 9. | Totals (Lines 1 to 8.3) | (8,239,151) | (66,509) | (94,411) | 8,117 | 0 | 0 | 0 | 0 | 0 | 0 | (99,628) | 0 | (7,986,720) |
| 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 | (2,074,134) | (60,715) | (38,763) | (6,957) | 0 | 0 | 0 | 0 | 0 | 0 | (41,126) | 0 | (1,926,573) |
| 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 | (10,753,467) | (68,532) | (1,870,544) | (100,552) | 0 | 0 | 0 | 0 | 0 | 0 | (318,861) | 0 | (8,394,978) |
| 20. | Totals (Lines 10 to 19) | (12,827,601) | (129,247) | (1,909,307) | (107,509) | 0 | 0 | 0 | 0 | 0 | 0 | (359,987) | 0 | (10,321,551) |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 3,145,617 | 92,079 | 58,787 | 10,550 | 0 | 0 | 0 | 0 | 0 | 0 | 62,372 | 0 | 2,921,829 |
| 22. | Commissions and expense allowances on reinsurance assumed | (1,026,304) | 14,434 | 3,177 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4,283 | 0 | (1,048,198) |
| 23. | General insurance expenses | 1,188,256 | 34,783 | 22,207 | 3,985 | 0 | 0 | 0 | 0 | 0 | 0 | 23,561 | 0 | 1,103,720 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 120,042 | 3,514 | 2,243 | 403 | 0 | 0 | 0 | 0 | 0 | 0 | 2,380 | 0 | 111,502 |
| 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 | 10,382 | 304 | 194 | 35 | 0 | 0 | 0 | 0 | 0 | 0 | 206 | 0 | 9,643 |
| 28. | Totals (Lines 20 to 27) | (9,389,608) | 15,867 | (1,822,699) | (92,536) | 0 | 0 | 0 | 0 | 0 | 0 | (267,185) | 0 | (7,223,055) |
| 29. | Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28) | 1,150,457 | (82,376) | 1,728,288 | 100,653 | 0 | 0 | 0 | 0 | 0 | 0 | 167,557 | 0 | (763,665) |
| 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) | 1,150,457 | (82,376) | 1,728,288 | 100,653 | 0 | 0 | 0 | 0 | 0 | 0 | 167,557 | 0 | (763,665) |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | 1,596,175 | (114,293) | 2,397,873 | 139,649 | 0 | 0 | 0 | 0 | 0 | 0 | 232,475 | 0 | (1,059,529) |
| 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) | (445,718) | 31,917 | (669,585) | (38,996) | 0 | 0 | 0 | 0 | 0 | 0 | (64,918) | 0 | 295,864 |
| 34. | Policies/certificates in force end of year | 19 | 2 | 2 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 13 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | | | | | |
| 08.301. | Miscellaneous income | 1,414 | 41 | 26 | 5 | 0 | 0 | 0 | 0 | 0 | 0 | 28 | 0 | 1,314 |
| 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 | 0 | 0 | 0 | 0 | 0 | 0 |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 1,414 | 41 | 26 | 5 | 0 | 0 | 0 | 0 | 0 | 0 | 28 | 0 | 1,314 |
| 2701. | Fines and penalties | 10,382 | 304 | 194 | 35 | 0 | 0 | 0 | 0 | 0 | 0 | 206 | 0 | 9,643 |
| 2702. | | | | | | | | | | | | | | |
| 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) | 10,382 | 304 | 194 | 35 | 0 | 0 | 0 | 0 | 0 | 0 | 206 | 0 | 9,643 |

(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<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life [b] (N/A Fratermal) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | **Involving Life or Disability Contingencies (Reserves)** (Net of Reinsurance Ceded) | | | | | | | | | | | | |
| 1. | Reserve December 31 of prior year | 2,272,082,180 | 0 | 511,862,176 | 59,267,725 | 131,276,757 | 1,498,343,633 | 71,331,889 | 0 | 0 | 0 | 0 | 0 |
| 2. | Tabular net premiums or considerations | 114,426,057 | 0 | 16,620,396 | 15,559,865 | 5,511,601 | 66,574,303 | 10,159,892 | 0 | 0 | 0 | 0 | 0 |
| 3. | Present value of disability claims incurred | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. | Tabular interest | 103,863,268 | 0 | 19,209,349 | 2,849,910 | 6,230,498 | 72,019,314 | 3,554,197 | 0 | 0 | 0 | 0 | 0 |
| 5. | Tabular less actual reserve released | 0 | 0 | 0 | 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 | 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) | 4,720,404 | 0 | (4,398,429) | (759,141) | 0 | 9,877,974 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. | Totals (Lines 1 to 7) | 2,495,091,909 | 0 | 543,293,492 | 76,918,359 | 143,018,856 | 1,646,815,224 | 85,045,978 | 0 | 0 | 0 | 0 | 0 |
| 9. | Tabular cost | 171,770,470 | 0 | 25,127,725 | 14,990,469 | 5,086,846 | 115,117,169 | 11,448,261 | 0 | 0 | 0 | 0 | 0 |
| 10. | Reserves released by death | 51,856,700 | 0 | 8,794,462 | 963,644 | 3,450,060 | 36,808,452 | 1,840,082 | 0 | 0 | 0 | 0 | 0 |
| 11. | Reserves released by other terminations (net) | 73,720,429 | 0 | 17,660,253 | 7,351,374 | 3,408,222 | 43,450,826 | 1,849,754 | 0 | 0 | 0 | 0 | 0 |
| 12. | Annuity, supplementary contract and disability payments involving life contingencies | 0 | 0 | 0 | 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 | 0 | 0 | 0 |
| 14. | Total Deductions (Lines 9 to 13) | 297,347,599 | 0 | 51,582,440 | 23,305,487 | 11,945,128 | 195,376,447 | 15,138,097 | 0 | 0 | 0 | 0 | 0 |
| 15. | Reserve December 31 of current year | 2,197,744,310 | 0 | 491,711,052 | 53,612,872 | 131,073,728 | 1,451,438,777 | 69,907,881 | 0 | 0 | 0 | 0 | 0 |
| | **Cash Surrender Value and Policy Loans** | | | | | | | | | | | | |
| 16. | CSV Ending balance December 31, current year | 1,735,311,107 | 0 | 420,721,777 | 702,327 | 130,152,775 | 1,121,093,765 | 62,640,463 | 0 | 0 | 0 | 0 | 0 |
| 17. | Amount Available for Policy Loans Based upon Line 16 CSV | 1,611,423,760 | 0 | 369,666,111 | 702,327 | 120,665,677 | 1,062,347,183 | 58,042,462 | 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 - GROUP LIFE INSURANCE [a]

## (N/A Fraternal)

| | | 1<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Variable Life | 5<br>Universal Life | 6<br>Variable Universal Life | 7<br>Credit Life [b] | 8<br>Other Group Life | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|
| | **Involving Life or Disability Contingencies (Reserves)** (Net of Reinsurance Ceded) | | | | | | | | | |
| 1. | Reserve December 31 of prior year | 13,488,162 | 10,892,425 | 2,595,737 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. | Tabular net premiums or considerations | 2,708,271 | 19,793 | 2,688,478 | 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 | 560,611 | 421,437 | 139,174 | 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) | 16,757,044 | 11,333,655 | 5,423,389 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. | Tabular cost | 3,447,564 | 544,474 | 2,903,090 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. | Reserves released by death | 733,245 | 696,510 | 36,735 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. | Reserves released by other terminations (net) | 8,493 | 2,028 | 6,465 | 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) | 4,189,302 | 1,243,012 | 2,946,290 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. | Reserve December 31 of current year | 12,567,742 | 10,090,643 | 2,477,099 | 0 | 0 | 0 | 0 | 0 | 0 |
| | **Cash Surrender Value and Policy Loans** | | | | | | | | | |
| 16. | CSV Ending balance December 31, current year | 716,838 | 716,838 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 17. | Amount Available for Policy Loans Based upon Line 16 CSV | 716,838 | 716,838 | 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) | |
| | | 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 | 122,676,073 | 99,516,066 | 474,820 | 0 | 0 | 17,660,492 | 5,024,695 |
| 2. | Tabular net premiums or considerations | 1,606,835 | 429,744 | 0 | 0 | 0 | 1,157,687 | 19,404 |
| 3. | Present value of disability claims incurred | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4. | Tabular interest | 6,969,277 | 5,691,814 | 27,122 | 0 | 0 | 1,071,281 | 179,060 |
| 5. | Tabular less actual reserve released | (1,634,505) | (2,347,907) | 22,724 | 0 | 0 | 401,952 | 288,726 |
| 6. | Increase in reserve on account of change in valuation basis | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. | Other increases (net) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. | Totals (Lines 1 to 7) | 129,617,680 | 103,289,717 | 524,666 | 0 | 0 | 20,291,412 | 5,511,885 |
| 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) | 6,964,750 | 5,540,110 | 21,242 | 0 | 0 | 1,403,398 | 0 |
| 12. | Annuity, supplementary contract and disability payments involving life contingencies | 5,509,598 | 4,114,119 | 22,478 | 0 | 0 | 858,871 | 514,130 |
| 13. | Net transfers to or (from) Separate Accounts | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. | Total Deductions (Lines 9 to 13) | 12,474,348 | 9,654,229 | 43,720 | 0 | 0 | 2,262,269 | 514,130 |
| 15. | Reserve December 31 of current year | 117,143,332 | 93,635,488 | 480,946 | 0 | 0 | 18,029,143 | 4,997,755 |
| | **Cash Surrender Value and Policy Loans** | | | | | | | |
| 16. | CSV Ending balance December 31, current year | 93,097,922 | 93,097,922 | 0 | 0 | 0 | 0 | 0 |
| 17. | Amount Available for Policy Loans Based upon Line 16 CSV | 90,865,054 | 90,865,054 | 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 | 212,425,951 | 18,429,320 | 0 | 0 | 0 | 193,995,832 | 799 |
| 2. | Tabular net premiums or considerations | 916,105 | 916,105 | 0 | 0 | 0 | 0 | 0 |
| 3. | Present value of disability claims incurred | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4. | Tabular interest | 12,554,377 | 969,945 | 0 | 0 | 0 | 11,584,404 | 28 |
| 5. | Tabular less actual reserve released | (3,929,751) | (1,829,731) | 0 | 0 | 0 | (2,100,031) | 11 |
| 6. | Increase in reserve on account of change in valuation basis | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. | Other increases (net) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. | Totals (Lines 1 to 7) | 221,966,682 | 18,485,639 | 0 | 0 | 0 | 203,480,205 | 838 |
| 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) | 2,374,822 | 1,961,601 | 0 | 0 | 0 | 413,221 | 0 |
| 12. | Annuity, supplementary contract and disability payments involving life contingencies | 49,252,534 | 0 | 0 | 0 | 0 | 49,252,456 | 78 |
| 13. | Net transfers to or (from) Separate Accounts | (36,047,478) | 0 | 0 | 0 | 0 | (36,047,478) | 0 |
| 14. | Total Deductions (Lines 9 to 13) | 15,579,878 | 1,961,601 | 0 | 0 | 0 | 13,618,199 | 78 |
| 15. | Reserve December 31 of current year | 206,386,804 | 16,524,038 | 0 | 0 | 0 | 189,862,006 | 760 |
| | **Cash Surrender Value and Policy Loans** | | | | | | | |
| 16. | CSV Ending balance December 31, current year | 16,658,141 | 16,658,141 | 0 | 0 | 0 | 0 | 0 |
| 17. | Amount Available for Policy Loans Based upon Line 16 CSV | 16,658,141 | 16,658,141 | 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<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) 3,930,515 | 3,869,606 |
| 1.1 | Bonds exempt from U.S. tax | (a) | |
| 1.2 | Other bonds (unaffiliated) | (a) 200,561,178 | 198,028,985 |
| 1.3 | Bonds of affiliates | (a) 0 | 0 |
| 2.1 | Preferred stocks (unaffiliated) | (b) 10,180,683 | 10,438,222 |
| 2.11 | Preferred stocks of affiliates | (b) 0 | 0 |
| 2.2 | Common stocks (unaffiliated) | 516,058 | 516,058 |
| 2.21 | Common stocks of affiliates | 0 | 0 |
| 3. | Mortgage loans | (c) 13,892,320 | 13,813,280 |
| 4. | Real estate | (d) 0 | 0 |
| 5 | Contract loans | 6,932,356 | 6,773,833 |
| 6 | Cash, cash equivalents and short-term investments | (e) 7,257 | 7,881 |
| 7 | Derivative instruments | (f) 3,693,824 | 3,693,824 |
| 8. | Other invested assets | 46,945,353 | 47,002,240 |
| 9. | Aggregate write-ins for investment income | 50,791 | 50,791 |
| 10. | Total gross investment income | 286,710,333 | 284,194,720 |
| 11. | Investment expenses | | (g) 9,433,555 |
| 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 | | 0 |
| 16. | Total deductions (Lines 11 through 15) | | 9,433,555 |
| 17. | Net investment income (Line 10 minus Line 16) | | 274,761,165 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | Interest on special deposits | 50,791 | 50,791 |
| 0902. | | | |
| 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) | 50,791 | 50,791 |
| 1501. | | | |
| 1502. | | | |
| 1503. | | | |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page | | 0 |
| 1599. | Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) | | 0 |

(a) Includes $ 13,404,731 accrual of discount less $ 9,363,557 amortization of premium and less $ 913,224 paid for accrued interest on purchases.

(b) Includes $ 25,675 accrual of discount less $ 16,674 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 10,015 accrual of discount less $ 326 amortization of premium and less $ paid for accrued interest on purchases.

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

(e) Includes $ 66 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.

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

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

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

(i) Includes $ 0 depreciation on real estate and $ depreciation on other invested assets.

# EXHIBIT OF CAPITAL GAINS (LOSSES)

| | | 1<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. Government bonds | 622,548 | 0 | 622,548 | 0 | 0 |
| 1.1 | Bonds exempt from U.S. tax | | | 0 | | |
| 1.2 | Other bonds (unaffiliated) | 32,901,485 | (2,275,181) | 30,626,304 | (230,843) | 0 |
| 1.3 | Bonds of affiliates | 0 | 0 | 0 | 0 | 0 |
| 2.1 | Preferred stocks (unaffiliated) | 156,722 | 0 | 156,722 | 6,788,631 | 0 |
| 2.11 | Preferred stocks of affiliates | 0 | 0 | 0 | 0 | 0 |
| 2.2 | Common stocks (unaffiliated) | (260,396) | 0 | (260,396) | 174,797 | 0 |
| 2.21 | Common stocks of affiliates | 0 | 0 | 0 | 0 | 0 |
| 3. | Mortgage loans | (226,494) | 0 | (226,494) | 0 | 0 |
| 4. | Real estate | | 0 | 0 | | 0 |
| 5. | Contract loans | | | 0 | | |
| 6. | Cash, cash equivalents and short-term investments | 75 | 0 | 75 | (100) | 0 |
| 7. | Derivative instruments | 0 | 0 | 0 | 0 | 0 |
| 8. | Other invested assets | 0 | 0 | 0 | 58,795,268 | 0 |
| 9. | Aggregate write-ins for capital gains (losses) | 0 | 1,231,272 | 1,231,272 | 0 | 0 |
| 10. | Total capital gains (losses) | 33,193,941 | (1,043,909) | 32,150,033 | 65,527,753 | 0 |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | Other bonds (unaffiliated) | | 2,098,817 | 2,098,817 | | |
| 0902. | Miscellaneous losses | | (867,545) | (867,545) | | |
| 0903. | | | | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | 0 | 0 | 0 | 0 | 0 |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | 0 | 1,231,272 | 1,231,272 | 0 | 0 |

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

| | | Insurance | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | Ordinary | | 5 | Group | | Accident and Health | | | 11 | 12 |
| | | | 3 | 4 | | 6 | 7 | 8 | 9 | 10 | | |
| | 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 | 0 | 0 | 0 | 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3.3 Reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3.4 Net (Line 1 + Line 2) | 0 | 0 | 0 | 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Collected during year: | | | | | | | | | | | | |
| 6.1 Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6.3 Reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6.4 Net | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Line 5 + Line 6.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 8. Prior year (uncollected + deferred and accrued - advance) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. First year premiums and considerations: | | | | | | | | | | | | |
| 9.1 Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9.3 Reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9.4 Net (Line 7 - Line 8) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **SINGLE** | | | | | | | | | | | | |
| 10. Single premiums and considerations: | | | | | | | | | | | | |
| 10.1 Direct | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10.4 Net | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| **RENEWAL** | | | | | | | | | | | | |
| 11. Uncollected | (2,024,879) | 0 | (2,101,503) | 0 | 0 | 0 | 0 | 0 | 0 | 76,624 | 0 | 0 |
| 12. Deferred and accrued | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Deferred, accrued and uncollected: | | | | | | | | | | | | |
| 13.1 Direct | 2,581,336 | 0 | 2,451,382 | 55,893 | 0 | 734 | 0 | 0 | 0 | 73,327 | 0 | 0 |
| 13.2 Reinsurance assumed | 284,777 | 0 | 280,120 | 0 | 0 | 0 | 0 | 0 | 0 | 4,657 | 0 | 0 |
| 13.3 Reinsurance ceded | 4,890,992 | 0 | 4,833,005 | 55,893 | 0 | 734 | 0 | 0 | 0 | 1,360 | 0 | 0 |
| 13.4 Net (Line 11 + Line 12) | (2,024,879) | 0 | (2,101,503) | 0 | 0 | 0 | 0 | 0 | 0 | 76,624 | 0 | 0 |
| 14. Advance | 834,945 | 0 | 334,529 | 0 | 0 | 0 | 0 | 3,780 | 0 | 496,636 | 0 | 0 |
| 15. Line 13.4 - Line 14 | (2,859,824) | 0 | (2,436,032) | 0 | 0 | 0 | 0 | (3,780) | 0 | (420,012) | 0 | 0 |
| 16. Collected during year: | | | | | | | | | | | | |
| 16.1 Direct | 173,038,412 | 0 | 152,997,100 | 866,872 | 0 | 1,543,994 | 916,105 | 83,375 | 0 | 16,630,966 | 0 | 0 |
| 16.2 Reinsurance assumed | (1,713,891) | 0 | 1,304,047 | 0 | 0 | 0 | 0 | (3,241,764) | 0 | 223,826 | 0 | 0 |
| 16.3 Reinsurance ceded | 55,945,309 | 0 | 38,600,726 | 398,217 | 0 | 1,237 | 0 | 104,698 | 0 | 16,840,431 | 0 | 0 |
| 16.4 Net | 115,379,212 | 0 | 115,700,421 | 468,655 | 0 | 1,542,757 | 916,105 | (3,263,087) | 0 | 14,361 | 0 | 0 |
| 17. Line 15 + Line 16.4 | 112,519,388 | 0 | 113,264,389 | 468,655 | 0 | 1,542,757 | 916,105 | (3,266,867) | 0 | (405,651) | 0 | 0 |
| 18. Prior year (uncollected + deferred and accrued - advance) | 3,955,142 | 0 | 4,362,296 | 0 | 0 | 78,013 | 0 | (3,961) | 0 | (481,206) | 0 | 0 |
| 19. Renewal premiums and considerations: | | | | | | | | | | | | |
| 19.1 Direct | 165,574,505 | 0 | 145,514,332 | 901,458 | 0 | 1,469,842 | 916,105 | 83,399 | 0 | 16,689,369 | 0 | 0 |
| 19.2 Reinsurance assumed | (2,128,547) | 0 | 888,380 | 0 | 0 | 0 | 0 | (3,241,723) | 0 | 224,796 | 0 | 0 |
| 19.3 Reinsurance ceded | 54,881,712 | 0 | 37,500,619 | 432,803 | 0 | 5,098 | 0 | 104,582 | 0 | 16,838,610 | 0 | 0 |
| 19.4 Net (Line 17 - Line 18) | 108,564,246 | 0 | 108,902,093 | 468,655 | 0 | 1,464,744 | 916,105 | (3,262,906) | 0 | 75,555 | 0 | 0 |
| **TOTAL** | | | | | | | | | | | | |
| 20. Total premiums and annuity considerations: | | | | | | | | | | | | |
| 20.1 Direct | 165,574,505 | 0 | 145,514,332 | 901,458 | 0 | 1,469,842 | 916,105 | 83,399 | 0 | 16,689,369 | 0 | 0 |
| 20.2 Reinsurance assumed | (2,128,547) | 0 | 888,380 | 0 | 0 | 0 | 0 | (3,241,723) | 0 | 224,796 | 0 | 0 |
| 20.3 Reinsurance ceded | 54,881,712 | 0 | 37,500,619 | 432,803 | 0 | 5,098 | 0 | 104,582 | 0 | 16,838,610 | 0 | 0 |
| 20.4 Net (Lines 9.4 + 10.4 + 19.4) | 108,564,246 | 0 | 108,902,093 | 468,655 | 0 | 1,464,744 | 916,105 | (3,262,906) | 0 | 75,555 | 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 | 576,301 | 0 | 574,652 | 0 | 0 | 1,649 | 0 | 0 | 0 | 0 | 0 | 0 |
| 22. All other | 4,723,701 | 0 | 4,723,701 | 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 23.3 Net ceded less assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24. Single: | | | | | | | | | | | | |
| 24.1 Reinsurance ceded | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24.2 Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 24.3 Net ceded less assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 25. Renewal: | | | | | | | | | | | | |
| 25.1 Reinsurance ceded | 10,944,157 | 0 | 833,581 | 6,607,256 | 0 | 1,407 | 0 | 8,049 | 0 | 3,493,864 | 0 | 0 |
| 25.2 Reinsurance assumed | (824,786) | 0 | 201,518 | 0 | 0 | 0 | 0 | (1,045,021) | 0 | 18,717 | 0 | 0 |
| 25.3 Net ceded less assumed | 11,768,943 | 0 | 632,063 | 6,607,256 | 0 | 1,407 | 0 | 1,053,070 | 0 | 3,475,147 | 0 | 0 |
| 26. Totals: | | | | | | | | | | | | |
| 26.1 Reinsurance ceded (Page 6, Line 6) | 10,944,157 | 0 | 833,581 | 6,607,256 | 0 | 1,407 | 0 | 8,049 | 0 | 3,493,864 | 0 | 0 |
| 26.2 Reinsurance assumed (Page 6, Line 22) | (824,786) | 0 | 201,518 | 0 | 0 | 0 | 0 | (1,045,021) | 0 | 18,717 | 0 | 0 |
| 26.3 Net ceded less assumed | 11,768,943 | 0 | 632,063 | 6,607,256 | 0 | 1,407 | 0 | 1,053,070 | 0 | 3,475,147 | 0 | 0 |
| **COMMISSIONS INCURRED (direct business only)** | | | | | | | | | | | | |
| 27. First year (other than single) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 28. Single | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 29. Renewal | 6,223,413 | 0 | 1,952,010 | 1,124,383 | 0 | 1,403 | 0 | 3,828 | 0 | 3,141,789 | 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) | 6,223,413 | 0 | 1,952,010 | 1,124,383 | 0 | 1,403 | 0 | 3,828 | 0 | 3,141,789 | 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 | 552,449 | 0 | 21,564 | 0 | 0 | 0 | 574,013 |
| 2. | Salaries and wages | 18,293,212 | 0 | 714,051 | 0 | 0 | 0 | 19,007,263 |
| 3.11 | Contributions for benefit plans for employees | 1,744,632 | 0 | 68,099 | 0 | 0 | 0 | 1,812,731 |
| 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3.32 | Other agent welfare | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4.1 | Legal fees and expenses | 1,626,457 | 0 | 63,487 | 0 | 0 | 0 | 1,689,944 |
| 4.2 | Medical examination fees | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4.3 | Inspection report fees | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4.4 | Fees of public accountants and consulting actuaries | 2,155,974 | 0 | 84,156 | 0 | 0 | 0 | 2,240,130 |
| 4.5 | Expense of investigation and settlement of policy claims | 115,360 | 0 | 4,503 | 0 | 0 | 0 | 119,863 |
| 5.1 | Traveling expenses | 49,588 | 0 | 1,936 | 0 | 0 | 0 | 51,524 |
| 5.2 | Advertising | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5.3 | Postage, express, telegraph and telephone | 142,108 | 0 | 5,547 | 0 | 0 | 0 | 147,655 |
| 5.4 | Printing and stationery | 11,070 | 0 | 432 | 0 | 0 | 0 | 11,502 |
| 5.5 | Cost or depreciation of furniture and equipment | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5.6 | Rental of equipment | 47,040 | 0 | 1,836 | 0 | 0 | 0 | 48,876 |
| 5.7 | Cost or depreciation of EDP equipment and software | 3,996,644 | 0 | 156,004 | 0 | 0 | 0 | 4,152,648 |
| 6.1 | Books and periodicals | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6.2 | Bureau and association fees | 159,639 | 0 | 6,231 | 0 | 0 | 0 | 165,870 |
| 6.3 | Insurance, except on real estate | 137,079 | 0 | 5,351 | 0 | 0 | 0 | 142,430 |
| 6.4 | Miscellaneous losses | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6.5 | Collection and bank service charges | 560,098 | 0 | 21,863 | 0 | 0 | 0 | 581,961 |
| 6.6 | Sundry general expenses | 850,468 | 0 | 33,197 | 0 | 0 | 0 | 883,665 |
| 6.7 | Group service and administration fees | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6.8 | Reimbursements by uninsured plans | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7.1 | Agency expense allowance | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7.2 | Agents' balances charged off (less $ 0 recovered) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7.3 | Agency conferences other than local meetings | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 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 | 9,433,555 | 0 | 9,433,555 |
| 9.3 | Aggregate write-ins for expenses | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 10. | General expenses incurred | 30,441,818 | 0 | 1,188,257 | 0 | 9,433,555 | (b) 0 | (a) 41,063,630 |
| 11. | General expenses unpaid Dec. 31, prior year | 31,506,168 | 0 | 1,141,807 | 0 | 1,880,750 | | 34,528,725 |
| 12. | General expenses unpaid Dec. 31, current year | 25,180,265 | 0 | 982,878 | 0 | 2,119,000 | 0 | 28,282,143 |
| 13. | Amounts receivable relating to uninsured plans, prior year | | 0 | | | | | 0 |
| 14. | Amounts receivable relating to uninsured plans, current year | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. | General expenses paid during year (Lines 10+11-12-13+14) | 36,767,721 | 0 | 1,347,186 | 0 | 9,195,305 | 0 | 47,310,212 |
| | **DETAILS OF WRITE-INS** | | | | | | | |
| 09.301. | | | | | | | | |
| 09.302. | | | | | | | | |
| 09.303. | | | | | | | | |
| 09.398. | Summary of remaining write-ins for Line 9.3 from overflow page | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 09.399. | Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

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

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $ 0 ; 2. Institutional $ 0 ; 3. Recreational and Health $ 0 ; 4. Educational $ 0
5. Religious $ 0 ; 6. Membership $ 0 ; 7. Other $ 0 ; 8. Total $ 0

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

| | | Insurance | | | 4 | 5 | 6 |
|---|---|---|---|---|---|---|---|
| | | 1 | 2 | 3 | | | |
| | | Life | Accident and Health | All Other Lines of Business | Investment | Fraternal | Total |
| 1. | Real estate taxes | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. | State insurance department licenses and fees | 567,716 | 18,416 | 0 | 0 | 0 | 586,132 |
| 3. | State taxes on premiums | 2,896,031 | 93,944 | 0 | 0 | 0 | 2,989,975 |
| 4. | Other state taxes, including $ for employee benefits | 230,674 | 7,483 | 0 | 0 | 0 | 238,157 |
| 5. | U.S. Social Security taxes | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. | All other taxes | 6,149 | 199 | 0 | 0 | 0 | 6,348 |
| 7. | Taxes, licenses and fees incurred | 3,700,570 | 120,042 | 0 | 0 | 0 | 3,820,612 |
| 8. | Taxes, licenses and fees unpaid Dec. 31, prior year | 764,134 | 29,890 | 0 | 0 | 0 | 794,024 |
| 9. | Taxes, licenses and fees unpaid Dec. 31, current year | 622,499 | 20,193 | 0 | 0 | 0 | 642,692 |
| 10. | Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) | 3,842,205 | 129,739 | 0 | 0 | 0 | 3,971,944 |

# EXHIBIT 4 - DIVIDENDS OR REFUNDS

| | | 1 Life | 2 Accident and Health |
|---|---|---|---|
| 1. | Applied to pay renewal premiums | 576,301 | 0 |
| 2. | Applied to shorten the endowment or premium-paying period | 0 | 0 |
| 3. | Applied to provide paid-up additions | 4,723,701 | 0 |
| 4. | Applied to provide paid-up annuities | 0 | 0 |
| 5. | Total Lines 1 through 4 | 5,300,002 | 0 |
| 6. | Paid in cash | 836,770 | 0 |
| 7. | Left on deposit | 425,433 | 0 |
| 8. | Aggregate write-ins for dividend or refund options | 30,265 | 0 |
| 9. | Total Lines 5 through 8 | 6,592,470 | 0 |
| 10. | Amount due and unpaid | 10,627 | 0 |
| 11. | Provision for dividends or refunds payable in the following calendar year | 6,262,732 | 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 | 6,273,359 | 0 |
| 16. | Total from prior year | 7,239,825 | 0 |
| 17. | Total dividends or refunds (Lines 9 + 15 - 16) | 5,626,004 | 0 |
| | **DETAILS OF WRITE-INS** | | |
| 0801. | Dividend to loan reduction | 30,265 | 0 |
| 0802. | | | |
| 0803. | | | |
| 0898. | Summary of remaining write-ins for Line 8 from overflow page | 0 | 0 |
| 0899. | Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above) | 30,265 | 0 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| | 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|---|
| 0100001. | 1941 CSI 3.00% NLP ANB 1900-2014 | 9,358 | 0 | 9,358 | 0 | 0 |
| 0100002. | 1941 CSI 3.50% NLP ANB 1900-2014 | 256,346 | 0 | 256,346 | 0 | 0 |
| 0100003. | 1941 CSO 2.25% CRVM ANB 1952-1952 | 303 | 0 | 303 | 0 | 0 |
| 0100004. | 1941 CSO 2.25% NJ ANB 1948-1961 | 14,061,772 | 0 | 14,061,772 | 0 | 0 |
| 0100005. | 1941 CSO 2.25% NLP ANB 1943-1968 | 13,506,891 | 0 | 13,500,991 | 0 | 5,900 |
| 0100006. | 1941 CSO 2.50% CRVM ANB 1941-1978 | 3,968,312 | 0 | 3,968,312 | 0 | 0 |
| 0100007. | 1941 CSO 2.50% NJ ANB 1958-1960 | 94,099 | 0 | 94,099 | 0 | 0 |
| 0100008. | 1941 CSO 2.50% NLP ANB 1947-1974 | 2,052,287 | 0 | 2,052,287 | 0 | 0 |
| 0100009. | 1941 CSO 2.75% CRVM ANB 1956-1961 | 711,566 | 0 | 711,566 | 0 | 0 |
| 0100010. | 1941 CSO 2.75% NJ ANB 1960-1960 | 231,108 | 0 | 231,108 | 0 | 0 |
| 0100011. | 1941 CSO 2.75% NLP ANB 1956-1961 | 72,099 | 0 | 72,099 | 0 | 0 |
| 0100012. | 1941 CSO 3.00% CRVM ALB 1965-1982 | 27,803 | 0 | 27,803 | 0 | 0 |
| 0100013. | 1941 CSO 3.00% CRVM ANB 1900-2014 | 7,299,987 | 0 | 7,299,987 | 0 | 0 |
| 0100014. | 1941 CSO 3.00% FPT ANB 1950-1967 | 131,880 | 0 | 131,880 | 0 | 0 |
| 0100015. | 1941 CSO 3.00% NLP ALB 1965-1983 | 619 | 0 | 619 | 0 | 0 |
| 0100016. | 1941 CSO 3.00% NLP ANB 1938-1993 | 5,398,932 | 0 | 5,398,932 | 0 | 0 |
| 0100017. | 1941 CSO 3.25% NLP ANB 1954-1970 | 236,045 | 0 | 236,045 | 0 | 0 |
| 0100018. | 1941 CSO 3.50% CRVM ANB 1946-1997 | 240,358 | 0 | 240,358 | 0 | 0 |
| 0100019. | 1941 CSO 3.50% NLP ANB 1948-1972 | 4,635,549 | 0 | 4,635,549 | 0 | 0 |
| 0100020. | 1958 CET 2.25% CRVM ALB 1962-1974 | 2,261 | 0 | 2,261 | 0 | 0 |
| 0100021. | 1958 CET 2.25% CRVM ANB 1962-1983 | 23,494 | 0 | 23,494 | 0 | 0 |
| 0100022. | 1958 CET 2.25% MOD ANB 1965-1984 | 41,193 | 0 | 41,193 | 0 | 0 |
| 0100023. | 1958 CET 2.25% NJ ANB 1961-1972 | 495,559 | 0 | 495,559 | 0 | 0 |
| 0100024. | 1958 CET 2.25% NLP ALB 1971-1971 | 175 | 0 | 175 | 0 | 0 |
| 0100025. | 1958 CET 2.25% NLP ANB 1966-1983 | 161,847 | 0 | 161,847 | 0 | 0 |
| 0100026. | 1958 CET 2.50% CRVM ANB 1957-1972 | 27,887 | 0 | 27,887 | 0 | 0 |
| 0100027. | 1958 CET 2.50% NJ ANB 1961-1971 | 5,449 | 0 | 5,449 | 0 | 0 |
| 0100028. | 1958 CET 2.50% NLP ANB 1961-1975 | 197,130 | 0 | 197,130 | 0 | 0 |
| 0100029. | 1958 CET 2.75% CRVM ANB 1960-1974 | 39,974 | 0 | 39,974 | 0 | 0 |
| 0100030. | 1958 CET 2.75% NJ ANB 1961-1961 | 1,717 | 0 | 1,717 | 0 | 0 |
| 0100031. | 1958 CET 2.75% NLP ANB 1964-1978 | 9,540 | 0 | 9,540 | 0 | 0 |
| 0100032. | 1958 CET 3.00% CRVM ALB 1963-1982 | 37,373 | 0 | 33,952 | 0 | 3,421 |
| 0100033. | 1958 CET 3.00% CRVM ANB 1960-1990 | 443,242 | 0 | 443,242 | 0 | 0 |
| 0100034. | 1958 CET 3.00% MOD ANB 1965-1978 | 83,216 | 0 | 83,216 | 0 | 0 |
| 0100035. | 1958 CET 3.00% NJ ALB 1963-1979 | 12,553 | 0 | 12,553 | 0 | 0 |
| 0100036. | 1958 CET 3.00% NJ ANB 1962-1982 | 130,896 | 0 | 130,896 | 0 | 0 |
| 0100037. | 1958 CET 3.00% NLP ALB 1962-1977 | 16,265 | 0 | 16,265 | 0 | 0 |
| 0100038. | 1958 CET 3.00% NLP ANB 1961-1988 | 120,929 | 0 | 120,929 | 0 | 0 |
| 0100039. | 1958 CET 3.00/2.00% CRVM ANB 1979-1979 | 95 | 0 | 95 | 0 | 0 |
| 0100040. | 1958 CET 3.00/2.00% NLP ANB 1976-1977 | 6,023 | 0 | 6,023 | 0 | 0 |
| 0100041. | 1958 CET 3.25% CRVM ALB 1976-1977 | 87,809 | 0 | 87,809 | 0 | 0 |
| 0100042. | 1958 CET 3.25/2.25% NJ ANB 1972-1981 | 175,467 | 0 | 175,467 | 0 | 0 |
| 0100043. | 1958 CET 3.50% CRVM ALB 1979-1979 | 1,530 | 0 | 1,530 | 0 | 0 |
| 0100044. | 1958 CET 3.50% CRVM ANB 1963-1989 | 3,333,172 | 0 | 3,333,172 | 0 | 0 |
| 0100045. | 1958 CET 3.50% NJ ANB 1972-1983 | 168,212 | 0 | 168,212 | 0 | 0 |
| 0100046. | 1958 CET 3.50% NLP ALB 1963-1984 | 258 | 0 | 258 | 0 | 0 |
| 0100047. | 1958 CET 3.50% NLP ANB 1957-1987 | 104,033 | 0 | 104,033 | 0 | 0 |
| 0100048. | 1958 CET 3.50/2.25% CRVM ANB 1979-1979 | 8 | 0 | 8 | 0 | 0 |
| 0100049. | 1958 CET 3.50/2.25% NLP ANB 1979-1979 | 67,056 | 0 | 67,056 | 0 | 0 |
| 0100050. | 1958 CET 3.50/2.50% MOD ANB 1975-1984 | 74,296 | 0 | 74,296 | 0 | 0 |
| 0100051. | 1958 CET 3.50/2.50% NLP ANB 1979-1984 | 52,227 | 0 | 52,227 | 0 | 0 |
| 0100052. | 1958 CET 3.50/3.00% NJ ANB 1972-1979 | 31,223 | 0 | 31,223 | 0 | 0 |
| 0100053. | 1958 CET 4.00% CRVM ALB 1977-1984 | 131,530 | 0 | 131,530 | 0 | 0 |
| 0100054. | 1958 CET 4.00% CRVM ANB 1970-1988 | 245,017 | 0 | 245,017 | 0 | 0 |
| 0100055. | 1958 CET 4.00% MOD ANB 1979-1986 | 501,066 | 0 | 501,066 | 0 | 0 |
| 0100056. | 1958 CET 4.00% NJ ANB 1978-1988 | 34,419 | 0 | 34,419 | 0 | 0 |
| 0100057. | 1958 CET 4.00% NLP ANB 1981-1985 | 2,292 | 0 | 2,292 | 0 | 0 |
| 0100058. | 1958 CET 4.50% CRVM ALB 1980-1989 | 143,151 | 0 | 143,151 | 0 | 0 |
| 0100059. | 1958 CET 4.50% CRVM ANB 1979-1989 | 3,259,481 | 0 | 3,259,481 | 0 | 0 |
| 0100060. | 1958 CET 4.50% MOD ANB 1981-1981 | 13,610 | 0 | 13,610 | 0 | 0 |
| 0100061. | 1958 CET 4.50% NJ ANB 1981-2005 | 2,358,933 | 0 | 2,358,933 | 0 | 0 |
| 0100062. | 1958 CET 4.50% NLP ALB 1955-1978 | 2,816 | 0 | 2,816 | 0 | 0 |
| 0100063. | 1958 CET 4.50% NLP ANB 1900-2014 | 131,794 | 0 | 131,794 | 0 | 0 |
| 0100064. | 1958 CET 5.50% NLP ALB 1960-1977 | 4,088 | 0 | 4,088 | 0 | 0 |
| 0100065. | 1958 CSO 2.25% CRVM ALB 1962-1979 | 878,944 | 0 | 878,944 | 0 | 0 |
| 0100066. | 1958 CSO 2.25% CRVM ANB 1961-1982 | 1,023,222 | 0 | 1,023,222 | 0 | 0 |
| 0100067. | 1958 CSO 2.25% MOD ANB 1965-1983 | 593,436 | 0 | 593,436 | 0 | 0 |
| 0100068. | 1958 CSO 2.25% NJ ANB 1961-1979 | 19,980,472 | 0 | 19,980,472 | 0 | 0 |
| 0100069. | 1958 CSO 2.25% NLP ALB 1962-1972 | 55,049 | 0 | 55,049 | 0 | 0 |
| 0100070. | 1958 CSO 2.25% NLP ANB 1961-1990 | 21,636,527 | 0 | 21,018,417 | 0 | 618,110 |
| 0100071. | 1958 CSO 2.50% CRVM ANB 1955-1978 | 980,363 | 0 | 980,363 | 0 | 0 |
| 0100072. | 1958 CSO 2.50% NJ ANB 1961-1972 | 1,248,279 | 0 | 1,248,279 | 0 | 0 |
| 0100073. | 1958 CSO 2.50% NLP ALB 1960-1982 | 1,409 | 0 | 1,409 | 0 | 0 |
| 0100074. | 1958 CSO 2.50% NLP ANB 1960-1981 | 1,991,340 | 0 | 1,991,340 | 0 | 0 |
| 0100075. | 1958 CSO 2.75% CRVM ANB 1960-1982 | 2,984,993 | 0 | 2,984,993 | 0 | 0 |
| 0100076. | 1958 CSO 2.75% NJ ANB 1961-1961 | 58,461 | 0 | 58,461 | 0 | 0 |
| 0100077. | 1958 CSO 2.75% NLP ANB 1961-1981 | 933,686 | 0 | 933,686 | 0 | 0 |
| 0100078. | 1958 CSO 3.00% CRVM ALB 1960-2005 | 3,471,527 | 0 | 3,449,685 | 0 | 21,842 |
| 0100079. | 1958 CSO 3.00% CRVM ANB 1900-2014 | 15,770,050 | 0 | 15,770,050 | 0 | 0 |
| 0100080. | 1958 CSO 3.00% MOD ANB 1965-1978 | 547,584 | 0 | 547,584 | 0 | 0 |
| 0100081. | 1958 CSO 3.00% NJ ALB 1963-1988 | 2,458,321 | 0 | 2,458,321 | 0 | 0 |
| 0100082. | 1958 CSO 3.00% NJ ANB 1960-1982 | 9,078,903 | 0 | 8,908,968 | 0 | 169,935 |
| 0100083. | 1958 CSO 3.00% NLP ALB 1955-1994 | 3,532,631 | 0 | 3,532,631 | 0 | 0 |
| 0100084. | 1958 CSO 3.00% NLP ANB 1900-2014 | 5,961,879 | 0 | 5,961,879 | 0 | 0 |
| 0100085. | 1958 CSO 3.00% NLP ANB 1961-1988 | 3,884,408 | 0 | 1,246,400 | 0 | 2,638,008 |
| 0100086. | 1958 CSO 3.00/2.00% CRVM ANB 1979-1980 | 16,577 | 0 | 16,577 | 0 | 0 |
| 0100087. | 1958 CSO 3.00/2.00% NLP ANB 1976-1981 | 224,416 | 0 | 224,416 | 0 | 0 |
| 0100088. | 1958 CSO 3.25% CRVM ALB 1976-1977 | 217,110 | 0 | 217,110 | 0 | 0 |
| 0100089. | 1958 CSO 3.25/2.25% CRVM ANB 1972-1977 | 12,641 | 0 | 12,641 | 0 | 0 |
| 0100090. | 1958 CSO 3.25/2.25% NJ ANB 1972-1990 | 6,345,223 | 0 | 6,345,223 | 0 | 0 |
| 0100091. | 1958 CSO 3.25/2.25% NLP ANB 1972-1984 | 4,688,251 | 0 | 4,688,251 | 0 | 0 |
| 0100092. | 1958 CSO 3.50% CRVM ALB 1955-2013 | 3,637,555 | 0 | 3,637,555 | 0 | 0 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| | 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|---|
| 0100093. | 1958 CSO 3.50% CRVM ANB 1900-2014 | 39,738,573 | 0 | 39,690,468 | 0 | 48,105 |
| 0100094. | 1958 CSO 3.50% MOD ANB 1974-1974 | 3,723 | 0 | 3,723 | 0 | 0 |
| 0100095. | 1958 CSO 3.50% NJ ANB 1961-1986 | 9,556,465 | 0 | 8,711,524 | 0 | 844,941 |
| 0100096. | 1958 CSO 3.50% NLP ALB 1965-1983 | 9,870,163 | 0 | 9,870,163 | 0 | 0 |
| 0100097. | 1958 CSO 3.50% NLP ANB 1960-1996 | 7,909,950 | 0 | 6,304,981 | 0 | 1,604,969 |
| 0100098. | 1958 CSO 3.50/2.25% CRVM ANB 1965-1980 | 73,806 | 0 | 73,806 | 0 | 0 |
| 0100099. | 1958 CSO 3.50/2.25% NLP ANB 1979-1982 | 676,885 | 0 | 676,885 | 0 | 0 |
| 0100100. | 1958 CSO 3.50/2.50% CRVM ANB 1968-1968 | 1,254 | 0 | 1,254 | 0 | 0 |
| 0100101. | 1958 CSO 3.50/2.50% MOD ANB 1971-1984 | 665,938 | 0 | 665,938 | 0 | 0 |
| 0100102. | 1958 CSO 3.50/2.50% NJ ANB 1976-1980 | 242,537 | 0 | 242,537 | 0 | 0 |
| 0100103. | 1958 CSO 3.50/2.50% NLP ALB 1970-1972 | 65,204 | 0 | 65,204 | 0 | 0 |
| 0100104. | 1958 CSO 3.50/2.50% NLP ANB 1963-1985 | 2,880,402 | 0 | 2,880,402 | 0 | 0 |
| 0100105. | 1958 CSO 3.50/2.75% NLP ALB 1965-1979 | 55,654 | 0 | 55,654 | 0 | 0 |
| 0100106. | 1958 CSO 3.50/3.00% NJ ANB 1972-1984 | 3,275,375 | 0 | 3,275,375 | 0 | 0 |
| 0100107. | 1958 CSO 3.50/3.00% NLP ANB 1974-1975 | 6,208 | 0 | 6,208 | 0 | 0 |
| 0100108. | 1958 CSO 4.00% CRVM ALB 1963-1999 | 2,267,130 | 0 | 2,258,464 | 0 | 8,666 |
| 0100109. | 1958 CSO 4.00% CRVM ANB 1900-2014 | 15,985,655 | 0 | 15,894,662 | 0 | 90,993 |
| 0100110. | 1958 CSO 4.00% MOD ANB 1979-1987 | 3,033,913 | 0 | 3,033,913 | 0 | 0 |
| 0100111. | 1958 CSO 4.00% NJ ANB 1975-1988 | 4,671,546 | 0 | 4,671,546 | 0 | 0 |
| 0100112. | 1958 CSO 4.00% NLP ALB 1960-1983 | 138,688 | 0 | 138,688 | 0 | 0 |
| 0100113. | 1958 CSO 4.00% NLP ANB 1900-2014 | 1,349,406 | 0 | 1,349,096 | 0 | 310 |
| 0100114. | 1958 CSO 4.50% CRVM ALB 1963-1993 | 43,402,548 | 0 | 43,402,548 | 0 | 0 |
| 0100115. | 1958 CSO 4.50% CRVM ANB 1900-2014 | 65,110,293 | 0 | 65,110,293 | 0 | 0 |
| 0100116. | 1958 CSO 4.50% MOD ANB 1981-1981 | 119,513 | 0 | 119,513 | 0 | 0 |
| 0100117. | 1958 CSO 4.50% NJ ANB 1963-2003 | 40,055,897 | 0 | 40,055,897 | 0 | 0 |
| 0100118. | 1958 CSO 4.50% NLP ALB 1956-1998 | 3,495,255 | 0 | 3,495,255 | 0 | 0 |
| 0100119. | 1958 CSO 4.50% NLP ANB 1900-2014 | 72,473,629 | 0 | 72,473,629 | 0 | 0 |
| 0100120. | 1958 CSO 5.00% CRVM ALB 1982-1984 | 27,563 | 0 | 27,563 | 0 | 0 |
| 0100121. | 1958 CSO 5.00% NLP ANB 1993-1994 | 8,387 | 0 | 8,387 | 0 | 0 |
| 0100122. | 1958 CSO 5.50% CRVM ALB 1982-1998 | 1,115,099 | 0 | 1,115,099 | 0 | 0 |
| 0100123. | 1958 CSO 5.50% CRVM ANB 1981-2010 | 550,431 | 0 | 550,431 | 0 | 0 |
| 0100124. | 1958 CSO 5.50% NLP ALB 1979-1980 | 997,797 | 0 | 997,797 | 0 | 0 |
| 0100125. | 1958 CSO 5.50% NLP ANB 1900-2014 | 128,101 | 0 | 128,101 | 0 | 0 |
| 0100126. | 1958 CSO 6.00% CRVM ALB 1985-1986 | 18,378 | 0 | 18,378 | 0 | 0 |
| 0100127. | 1958 CSO 6.00% CRVM ANB 1983-1986 | 4,361,476 | 0 | 4,361,476 | 0 | 0 |
| 0100128. | 1958 CSO 6.00% NLP ANB 1981-1986 | 16,837 | 0 | 16,837 | 0 | 0 |
| 0100129. | 1960 CSG 3.00% NLP 1977 to Date N.B. | 33,724 | 0 | 0 | 0 | 33,724 |
| 0100130. | 1960 CSG 3.50% CRVM 1973-2008 | 226,981 | 0 | 0 | 0 | 226,981 |
| 0100131. | 1960 CSG 3.50% NLP 1969-1987 | 866,881 | 0 | 0 | 0 | 866,881 |
| 0100132. | 1980 CET 3.50% CRVM ANB 2004-2005 | 2,891 | 0 | 2,891 | 0 | 0 |
| 0100133. | 1980 CET 4.00% CRVM ALB 1989-1999 | 114,578 | 0 | 114,578 | 0 | 0 |
| 0100134. | 1980 CET 4.00% NLP ALB 1976-1986 | 41,552 | 0 | 41,552 | 0 | 0 |
| 0100135. | 1980 CET 4.00% NLP ANB 1900-2019 | 12,016 | 0 | 12,016 | 0 | 0 |
| 0100136. | 1980 CET 4.50% CRVM ALB 2009-2012 | 65,534 | 0 | 65,534 | 0 | 0 |
| 0100137. | 1980 CET 4.50% CRVM ANB 1948-2003 | 582,452 | 0 | 582,452 | 0 | 0 |
| 0100138. | 1980 CET 5.00% CRVM ALB 1941-1978 | 83,939 | 0 | 83,939 | 0 | 0 |
| 0100139. | 1980 CET 5.00% CRVM ANB 1947-1993 | 46,630 | 0 | 46,630 | 0 | 0 |
| 0100140. | 1980 CET 5.00% NLP ALB 1976-1986 | 6,993 | 0 | 6,993 | 0 | 0 |
| 0100141. | 1980 CET 5.00% NLP ANB 1900-2014 | 1,430 | 0 | 1,430 | 0 | 0 |
| 0100142. | 1980 CET 5.50% CRVM ALB 1959-1959 | 188,740 | 0 | 188,740 | 0 | 0 |
| 0100143. | 1980 CET 5.50% CRVM ANB 1946-1993 | 126,685 | 0 | 126,685 | 0 | 0 |
| 0100144. | 1980 CET 5.50% NLP ANB 1900-2014 | 311,938 | 0 | 311,938 | 0 | 0 |
| 0100145. | 1980 CET 6.00% CRVM ANB 1948-1979 | 581,561 | 0 | 581,561 | 0 | 0 |
| 0100146. | 1980 CET 6.00% NLP ANB 1954-1970 | 7,386 | 0 | 7,386 | 0 | 0 |
| 0100147. | 1980 CSO 3.00% CRVM ALB 1900-2014 | 5,688,095 | 0 | 5,688,095 | 0 | 0 |
| 0100148. | 1980 CSO 3.50% CRVM ALB 1946-2003 | 839,142 | 0 | 839,142 | 0 | 0 |
| 0100149. | 1980 CSO 3.50% CRVM ANB 1948-2020 | 978 | 0 | 978 | 0 | 0 |
| 0100150. | 1980 CSO 3.50% NLP ANB 1962-2015 | 42,488 | 0 | 0 | 0 | 42,488 |
| 0100151. | 1980 CSO 3.50/2.00% CRVM ALB 1995-2013 | 288,998 | 0 | 288,998 | 0 | 0 |
| 0100152. | 1980 CSO 3.50/2.50% CRVM ALB 1995-2013 | 1,111,391 | 0 | 1,111,391 | 0 | 0 |
| 0100153. | 1980 CSO 3.50/3.00% CRVM ALB 1995-2013 | 3,866,753 | 0 | 3,866,753 | 0 | 0 |
| 0100154. | 1980 CSO 4.00% CRVM ALB 1965-2008 | 132,817,641 | 0 | 132,817,641 | 0 | 0 |
| 0100155. | 1980 CSO 4.00% CRVM ANB 1900-2014 | 43,223,319 | 0 | 43,223,319 | 0 | 0 |
| 0100156. | 1980 CSO 4.00% NLP ALB 1959-2001 | 3,696,798 | 0 | 3,696,798 | 0 | 0 |
| 0100157. | 1980 CSO 4.00% NLP ANB 1971-2012 | 752,515 | 0 | 0 | 0 | 752,515 |
| 0100158. | 1980 CSO 4.00/2.50% CRVM ALB 1992-2013 | 897,815 | 0 | 897,815 | 0 | 0 |
| 0100159. | 1980 CSO 4.50% CRVM ALB 1900-2014 | 326,891,974 | 0 | 326,891,974 | 0 | 0 |
| 0100160. | 1980 CSO 4.50% CRVM ANB 1900-2014 | 216,155,767 | 0 | 216,155,767 | 0 | 0 |
| 0100161. | 1980 CSO 4.50% NLP ALB 1961-1975 | 13,248,565 | 0 | 13,248,565 | 0 | 0 |
| 0100162. | 1980 CSO 4.50% NLP ANB 1960-2004 | 2,416,586 | 0 | 129,845 | 0 | 2,286,741 |
| 0100163. | 1980 CSO 4.50/3.00% CRVM ALB 1992-2013 | 103,335,992 | 0 | 103,335,992 | 0 | 0 |
| 0100164. | 1980 CSO 4.50/3.50% CRVM ALB 1994-2013 | 76,078,345 | 0 | 76,078,345 | 0 | 0 |
| 0100165. | 1980 CSO 4.50/4.00% CRVM ALB 1995-2013 | 297,933 | 0 | 297,933 | 0 | 0 |
| 0100166. | 1980 CSO 5.00% CRVM ALB 1965-2013 | 10,813,099 | 0 | 10,813,099 | 0 | 0 |
| 0100167. | 1980 CSO 5.00% CRVM ANB 1900-2014 | 63,038,155 | 0 | 63,038,155 | 0 | 0 |
| 0100168. | 1980 CSO 5.00% NLP ALB 1960-2013 | 10,793,703 | 0 | 10,793,703 | 0 | 0 |
| 0100169. | 1980 CSO 5.00% NLP ANB 1900-2014 | 5,287,367 | 0 | 204,319 | 0 | 5,083,048 |
| 0100170. | 1980 CSO 5.00/3.50% CRVM ALB 1992-2013 | 30,225,533 | 0 | 30,225,533 | 0 | 0 |
| 0100171. | 1980 CSO 5.00/4.00% CRVM ALB 1993-2013 | 2,875,364 | 0 | 2,875,364 | 0 | 0 |
| 0100172. | 1980 CSO 5.50% CRVM ALB 1963-2013 | 134,836,469 | 0 | 134,836,469 | 0 | 0 |
| 0100173. | 1980 CSO 5.50% CRVM ANB 1900-2014 | 175,989,250 | 0 | 175,989,250 | 0 | 0 |
| 0100174. | 1980 CSO 5.50% NLP ALB 1971-1977 | 19,292,278 | 0 | 19,292,278 | 0 | 0 |
| 0100175. | 1980 CSO 5.50% NLP ANB 1900-2014 | 2,443,727 | 0 | 2,250 | 0 | 2,441,477 |
| 0100176. | 1980 CSO 5.50/4.00% CRVM ALB 1991-2013 | 8,284,724 | 0 | 8,284,724 | 0 | 0 |
| 0100177. | 1980 CSO 6.00% CRVM ALB 1979-1982 | 1,341,227 | 0 | 1,341,227 | 0 | 0 |
| 0100178. | 1980 CSO 6.00% CRVM ANB 1900-2014 | 48,095,789 | 0 | 48,095,789 | 0 | 0 |
| 0100179. | 1980 CSO 6.00% NLP ALB 1968-1968 | 984,676 | 0 | 984,676 | 0 | 0 |
| 0100180. | 1980 CSO 6.00% NLP ANB 1900-2014 | 1,060,439 | 0 | 4,500 | 0 | 1,055,939 |
| 0100181. | 1985-89 INTERCO.4.50% NLP 1995 to Date N.B. | 3,211,571 | 0 | 0 | 0 | 3,211,571 |
| 0100182. | 2001 CSO 3.50% CRVM ALB 1971-2019 | 2,181,253 | 0 | 2,181,253 | 0 | 0 |
| 0100183. | 2001 CSO 4.00% ALB CRVM 1900-2014 | 93,787 | 0 | 93,787 | 0 | 0 |
| 0100184. | 2001 CSO 4.00% CRVM ALB 2009-2012 | 509,659 | 0 | 509,659 | 0 | 0 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100185. 2001 CSO 4.00% CRVM ANB 1988-2018 | 20,110 | 0 | 20,110 | 0 | 0 |
| 0100186. AMER EXP 2.25% NLP 1943-1943 | 898 | 0 | 898 | 0 | 0 |
| 0100187. AMER EXP 2.50% CRVM 1928-1946 | 746,787 | 0 | 746,787 | 0 | 0 |
| 0100188. AMER EXP 2.50% NJ 1938-1941 | 8,864 | 0 | 8,864 | 0 | 0 |
| 0100189. AMER EXP 2.50% NLP 1936-1941 | 104,104 | 0 | 104,104 | 0 | 0 |
| 0100190. AMER EXP 3.00% CRVM 1976-1977 | 52,925 | 0 | 52,925 | 0 | 0 |
| 0100191. AMER EXP 3.00% NJ 1940-1947 | 370,940 | 0 | 370,940 | 0 | 0 |
| 0100192. AMER EXP 3.00% NLP 1940-1979 | 1,976,890 | 0 | 1,976,890 | 0 | 0 |
| 0100193. AMER EXP 3.25% NLP 1963-1989 | 8,835 | 0 | 8,835 | 0 | 0 |
| 0100194. AMER EXP 3.50% CRVM 1959-1987 | 1,207,125 | 0 | 1,207,125 | 0 | 0 |
| 0100195. AMER EXP 3.50% NLP 1970-1979 | 1,179,288 | 0 | 1,179,288 | 0 | 0 |
| 0100196. AMER MEN 2.50% NLP 1950-1975 | 769,844 | 0 | 452,995 | 0 | 316,849 |
| 0100197. AMER MEN 3.00% NJ 1946-1947 | 2,667 | 0 | 2,667 | 0 | 0 |
| 0100198. AMER MEN 3.00% NLP 1946-1954 | 132,563 | 0 | 132,563 | 0 | 0 |
| 0100199. Cash Value | 13,735,671 | 0 | 13,735,671 | 0 | 0 |
| 0100200. Death Benefit | 1,202,700 | 0 | 1,202,700 | 0 | 0 |
| 0100201. Factors | 95,580 | 0 | 95,580 | 0 | 0 |
| 0100202. Half the Gross Premium | 3,124 | 0 | 3,056 | 0 | 68 |
| 0100203. Mean Factors | 107,740 | 0 | 107,740 | 0 | 0 |
| 0100204. Terminal Factors | 85,198 | 0 | 85,198 | 0 | 0 |
| 0100205. Unearned COI | 205,963 | 0 | 205,963 | 0 | 0 |
| 0100206. Unearned Premium Reserve | 2,315,241 | 0 | 1,310 | 0 | 2,313,931 |
| 0199997. Totals (Gross) | 1,992,922,689 | 0 | 1,968,235,276 | 0 | 24,687,413 |
| 0199998. Reinsurance ceded | 102,133,253 | 0 | 90,013,582 | 0 | 12,119,671 |
| 0199999. Life Insurance: Totals (Net) | 1,890,789,436 | 0 | 1,878,221,694 | 0 | 12,567,742 |
| 0200001. 1937 SA 7.00% imm 1962-2021 | 13,828 | XXX | 13,828 | XXX | 0 |
| 0200002. 1937 SA Mod. 2.50% imm 1956-1960 | 143,750 | XXX | 42,975 | XXX | 100,775 |
| 0200003. 1937 SA Mod. 3.00% imm 1965-1967 | 1,854 | XXX | 1,854 | XXX | 0 |
| 0200004. 1949 A Ann. Mod. 3.50% imm 1975-1975 | 2,774 | XXX | 2,774 | XXX | 0 |
| 0200005. 1951 GAM 3.00% imm 1962-2021 | 112,255 | XXX | 0 | XXX | 112,255 |
| 0200006. 1951 GAM 3.50% imm 1963-1972 | 2,641 | XXX | 0 | XXX | 2,641 |
| 0200007. 1951 GAM 6.00% imm 1962-2021 | 75,388 | XXX | 0 | XXX | 75,388 |
| 0200008. 1951 GAM Mod. 3.50% imm 1969-1977 | 418,385 | XXX | 0 | XXX | 418,385 |
| 0200009. 1960 CSG 3.50% imm 2013-2021 | 16,801,027 | XXX | 0 | XXX | 16,801,027 |
| 0200010. 1960 CSG 4.00% imm 2005-2012 | 12,291,719 | XXX | 0 | XXX | 12,291,719 |
| 0200011. 1960 CSG 4.50% imm 2004-2004 | 1,283,089 | XXX | 0 | XXX | 1,283,089 |
| 0200012. 1960 CSG 4.75% imm 1998-2003 | 2,835,455 | XXX | 0 | XXX | 2,835,455 |
| 0200013. 1960 CSG 5.00% imm 1994-1996 | 1,159,047 | XXX | 0 | XXX | 1,159,047 |
| 0200014. 1960 CSG 5.25% imm 1993-2002 | 3,767,864 | XXX | 0 | XXX | 3,767,864 |
| 0200015. 1960 CSG 5.50% imm 1995-1995 | 417,554 | XXX | 0 | XXX | 417,554 |
| 0200016. 1960 CSG 5.75% imm 1992-1992 | 315,470 | XXX | 0 | XXX | 315,470 |
| 0200017. 1960 CSG 6.00% imm 1987-1991 | 390,568 | XXX | 0 | XXX | 390,568 |
| 0200018. 1960 CSG 6.25% imm 1988-1989 | 137,048 | XXX | 0 | XXX | 137,048 |
| 0200019. 1960 CSG 6.50% imm 1982-1984 | 0 | XXX | 0 | XXX | 0 |
| 0200020. 1971 GAM 2.50% imm 1984-1984 | 282 | XXX | 0 | XXX | 282 |
| 0200021. 1971 GAM 3.50% imm 1973-1984 | 1,324,825 | XXX | 0 | XXX | 1,324,825 |
| 0200022. 1971 GAM 4.50% imm 1978-1978 | 157,461 | XXX | 0 | XXX | 157,461 |
| 0200023. 1971 GAM 6.00% imm 1962-2021 | 5,137,123 | XXX | 401,198 | XXX | 4,735,925 |
| 0200024. 1971 GAM 7.50% imm 1979-1983 | 15,217,210 | XXX | 0 | XXX | 15,217,210 |
| 0200025. 1971 IAM 10.75% imm 1962-2021 | 6,964 | XXX | 6,964 | XXX | 0 |
| 0200026. 1971 IAM 2.50% imm 1962-2021 | 13,682 | XXX | 13,682 | XXX | 0 |
| 0200027. 1971 IAM 3.00% def 1990-2013 | 3,361,540 | XXX | 3,361,540 | XXX | 0 |
| 0200028. 1971 IAM 4.00% def 1989-2007 | 7,173,268 | XXX | 7,173,268 | XXX | 0 |
| 0200029. 1971 IAM 4.50% def 1900-2014 | 1,889,356 | XXX | 1,889,356 | XXX | 0 |
| 0200030. 1971 IAM 5.50% def 1900-2014 | 1,066,578 | XXX | 1,066,578 | XXX | 0 |
| 0200031. 1971 IAM 6.00% imm 1962-2021 | 4,583,971 | XXX | 4,583,971 | XXX | 0 |
| 0200032. 1971 IAM 7.00% imm 1962-2021 | 84,194 | XXX | 84,194 | XXX | 0 |
| 0200033. 1971 IAM 7.50% imm 1962-2021 | 25,984 | XXX | 25,984 | XXX | 0 |
| 0200034. 1983 GAM 11.25% imm 1984-1984 | 2,342 | XXX | 0 | XXX | 2,342 |
| 0200035. 1983 GAM 5.25% def 1996-1997 | 9,388,693 | XXX | 0 | XXX | 9,388,693 |
| 0200036. 1983 GAM 5.25% imm 1996-1997 | 0 | XXX | 0 | XXX | 0 |
| 0200037. 1983 GAM 5.75% def 1992-1998 | 6,051,101 | XXX | 0 | XXX | 6,051,101 |
| 0200038. 1983 GAM 5.75% imm 1992-1998 | 585 | XXX | 0 | XXX | 585 |
| 0200039. 1983 GAM 6.00% imm 1962-2021 | 5,210,445 | XXX | 0 | XXX | 5,210,445 |
| 0200040. 1983 GAM 6.25% imm 1962-2021 | 1,875,020 | XXX | 0 | XXX | 1,875,020 |
| 0200041. 1983 GAM 6.50% imm 1962-2021 | 4,875,216 | XXX | 0 | XXX | 4,875,216 |
| 0200042. 1983 GAM 6.75% imm 1962-2021 | 2,131,313 | XXX | 0 | XXX | 2,131,313 |
| 0200043. 1983 GAM 7.00% imm 1962-2021 | 32,979,066 | XXX | 0 | XXX | 32,979,066 |
| 0200044. 1983 GAM 7.25% imm 1962-2021 | 1,882,642 | XXX | 0 | XXX | 1,882,642 |
| 0200045. 1983 GAM 7.50% imm 1989-1989 | 2,179,463 | XXX | 0 | XXX | 2,179,463 |
| 0200046. 1983 GAM 7.75% imm 1962-2021 | 1,249,875 | XXX | 0 | XXX | 1,249,875 |
| 0200047. 1983 GAM 8.00% imm 1986-1987 | 6,050,636 | XXX | 0 | XXX | 6,050,636 |
| 0200048. 1983 GAM 8.25% imm 1962-2021 | 6,024,912 | XXX | 0 | XXX | 6,024,912 |
| 0200049. 1983 GAM 8.50% imm 1986-1988 | 189,765 | XXX | 0 | XXX | 189,765 |
| 0200050. 1983 GAM 8.75% imm 1962-2021 | 19,104,482 | XXX | 0 | XXX | 19,104,482 |
| 0200051. 1983 GAM 9.00% imm 1985-1985 | 12,153,751 | XXX | 0 | XXX | 12,153,751 |
| 0200052. 1983 GAM 9.50% imm 1984-1985 | 21,502,733 | XXX | 0 | XXX | 21,502,733 |
| 0200053. 1983 IAM 11.25% imm 1984-1984 | 956,969 | XXX | 956,969 | XXX | 0 |
| 0200054. 1983 IAM 4.00% def 1981-1986 | 8,808,127 | XXX | 8,808,127 | XXX | 0 |
| 0200055. 1983 IAM 4.50% imm 2004-2004 | 6,106 | XXX | 6,106 | XXX | 0 |
| 0200056. 1983 IAM 4.75% imm 1998-2003 | 20,888,273 | XXX | 20,888,273 | XXX | 0 |
| 0200057. 1983 IAM 5.00% imm 1994-2002 | 55,353,729 | XXX | 55,353,729 | XXX | 0 |
| 0200058. 1983 IAM 5.25% def 1990-2013 | 5,460,737 | XXX | 5,460,737 | XXX | 0 |
| 0200059. 1983 IAM 5.25% imm 1993-2000 | 7,070,798 | XXX | 7,070,798 | XXX | 0 |
| 0200060. 1983 IAM 5.50% def 1980-2004 | 12,604,563 | XXX | 12,604,563 | XXX | 0 |
| 0200061. 1983 IAM 5.50% imm 1993-2004 | 38,245,967 | XXX | 38,245,967 | XXX | 0 |
| 0200062. 1983 IAM 5.75% def 1992-2003 | 206,426 | XXX | 206,426 | XXX | 0 |
| 0200063. 1983 IAM 5.75% imm 1992-2003 | 15,846,342 | XXX | 15,846,342 | XXX | 0 |
| 0200064. 1983 IAM 6.00% def 1989-2009 | 8,083,973 | XXX | 8,083,973 | XXX | 0 |
| 0200065. 1983 IAM 6.00% imm 1962-2021 | 261,097,682 | XXX | 261,097,682 | XXX | 0 |
| 0200066. 1983 IAM 6.25% def 1987-2013 | 7,227,958 | XXX | 7,227,958 | XXX | 0 |
| 0200067. 1983 IAM 6.25% imm 1962-2021 | 186,726,235 | XXX | 186,726,235 | XXX | 0 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0200068. 1983 IAM 6.50% def 1989-2002 | 1,252,610 | XXX | 1,252,610 | XXX | 0 |
| 0200069. 1983 IAM 6.50% imm 1962-2021 | 175,768,427 | XXX | 175,768,427 | XXX | 0 |
| 0200070. 1983 IAM 6.75% def 1986-2001 | 755,375 | XXX | 755,375 | XXX | 0 |
| 0200071. 1983 IAM 6.75% imm 1962-2021 | 312,790,422 | XXX | 312,773,662 | XXX | 16,760 |
| 0200072. 1983 IAM 7.00% imm 1962-2021 | 97,424,592 | XXX | 97,424,592 | XXX | 0 |
| 0200073. 1983 IAM 7.25% imm 1962-2021 | 61,407,666 | XXX | 61,407,666 | XXX | 0 |
| 0200074. 1983 IAM 7.50% imm 1984-1992 | 2,314,391 | XXX | 2,314,391 | XXX | 0 |
| 0200075. 1983 IAM 7.75% imm 1962-2021 | 15,627,716 | XXX | 15,627,716 | XXX | 0 |
| 0200076. 1983 IAM 8.00% def 1984-1991 | 786,114 | XXX | 786,114 | XXX | 0 |
| 0200077. 1983 IAM 8.00% imm 1962-2021 | 5,283,185 | XXX | 5,283,185 | XXX | 0 |
| 0200078. 1983 IAM 8.25% def 1983-1991 | 83,610 | XXX | 83,610 | XXX | 0 |
| 0200079. 1983 IAM 8.25% imm 1962-2021 | 23,587,747 | XXX | 23,587,747 | XXX | 0 |
| 0200080. 1983 IAM 8.50% imm 1962-2021 | 11,722 | XXX | 11,722 | XXX | 0 |
| 0200081. 1983 IAM 8.75% imm 1962-2021 | 120,804 | XXX | 120,804 | XXX | 0 |
| 0200082. 1983 IAM 9.50% imm 1985-1985 | 402,090 | XXX | 402,090 | XXX | 0 |
| 0200083. 1994 GAR 4.00% imm 2013-2013 | 38,266 | XXX | 0 | XXX | 38,266 |
| 0200084. 1994 GAR 4.75% imm 1999-1999 | 2,260,833 | XXX | 0 | XXX | 2,260,833 |
| 0200085. 1994 GAR 5.00% def 1998-2011 | 1,084,244 | XXX | 0 | XXX | 1,084,244 |
| 0200086. 1994 GAR 5.00% imm 1998-2011 | 51,747 | XXX | 0 | XXX | 51,747 |
| 0200087. 1994 GAR 5.25% imm 2006-2006 | 396,249 | XXX | 0 | XXX | 396,249 |
| 0200088. 1994 GAR 5.50% imm 1999-2008 | 4,177,378 | XXX | 0 | XXX | 4,177,378 |
| 0200089. 1994 GAR 6.00% imm 1999-2003 | 852,458 | XXX | 0 | XXX | 852,458 |
| 0200090. 1994 GAR 6.25% imm 1999-1999 | 2,684,235 | XXX | 0 | XXX | 2,684,235 |
| 0200091. 1994 GAR 6.50% imm 2002-2002 | 23,601 | XXX | 0 | XXX | 23,601 |
| 0200092. 1994 GAR 6.75% imm 2001-2001 | 11,612 | XXX | 0 | XXX | 11,612 |
| 0200093. 1994 GAR 7.00% imm 2000-2000 | 412,918 | XXX | 0 | XXX | 412,918 |
| 0200094. 2000 A 2.75% imm 1962-2021 | 50,682 | XXX | 50,682 | XXX | 0 |
| 0200095. 2000 A 3.00% imm 1962-2021 | 341,519 | XXX | 341,519 | XXX | 0 |
| 0200096. 2000 A 3.50% imm 1962-2021 | 32,151 | XXX | 32,151 | XXX | 0 |
| 0200097. 2000 A 4.00% imm 1962-2021 | 9,234 | XXX | 0 | XXX | 9,234 |
| 0200098. 2000 A 4.50% imm 1962-2021 | 24,991 | XXX | 24,991 | XXX | 0 |
| 0200099. 2000 A 5.00% def 1998-1998 | 16,864 | XXX | 16,864 | XXX | 0 |
| 0200100. 2000 A 5.50% imm 1962-2021 | 69,552 | XXX | 69,552 | XXX | 0 |
| 0200101. 2000 A 6.00% imm 1962-2021 | 30,414 | XXX | 30,414 | XXX | 0 |
| 0200102. 2000 A 6.50% imm 1962-2021 | 76,779 | XXX | 76,779 | XXX | 0 |
| 0200103. 2000 A 6.75% imm 1962-2021 | 9,789 | XXX | 9,789 | XXX | 0 |
| 0200104. 2000 A 7.00% imm 1962-2021 | 114,759 | XXX | 114,759 | XXX | 0 |
| 0200105. 2012 IAR 2.75% imm 1962-2021 | 568,751 | XXX | 568,751 | XXX | 0 |
| 0200106. 2012 IAR 3.25% imm 1962-2021 | 156,299 | XXX | 156,299 | XXX | 0 |
| 0200107. 2012 IAR 3.75% imm 1962-2021 | 1,030,142 | XXX | 1,030,142 | XXX | 0 |
| 0200108. 2012 IAR 4.00% imm 1962-2021 | 242,465 | XXX | 242,465 | XXX | 0 |
| 0200109. Fund Value | 80,236,064 | XXX | 80,236,064 | XXX | 0 |
| 0299997. Totals (Gross) | 1,634,268,546 | XXX | 1,427,852,983 | XXX | 206,415,563 |
| 0299998. Reinsurance ceded | 1,324,597,834 | XXX | 1,324,543,162 | XXX | 54,672 |
| 0299999. Annuities: Totals (Net) | 309,670,712 | XXX | 103,309,821 | XXX | 206,360,891 |
| 0300001. 1937 SA 2.50% imm 1962-2021 | 2,322 | 0 | 2,322 | 0 | 0 |
| 0300002. 1937 SA 3.00% imm 1962-2021 | 3,210 | 0 | 3,210 | 0 | 0 |
| 0300003. 1937 SA 7.00% imm 1962-2021 | 775 | 0 | 775 | 0 | 0 |
| 0300004. 1937 SA Mod. 2.50% imm 1956-1960 | 19,716 | 0 | 19,716 | 0 | 0 |
| 0300005. 1937 SA Mod. 3.00% imm 1965-1967 | 22,285 | 0 | 20,049 | 0 | 2,236 |
| 0300006. 1937 SA Mod. 3.50% imm 1967-1967 | 11,845 | 0 | 11,845 | 0 | 0 |
| 0300007. 1949 A 3.50% imm 1969-1980 | 342,581 | 0 | 342,581 | 0 | 0 |
| 0300008. 1951 GAM 3.50% imm 1963-1972 | 261,524 | 0 | 0 | 0 | 261,524 |
| 0300009. 1951 GAM Mod. 3.50% imm 1969-1977 | 115,637 | 0 | 0 | 0 | 115,637 |
| 0300010. 1971 GAM 7.50% imm 1979-1983 | 5,619 | 0 | 0 | 0 | 5,619 |
| 0300011. 1971 IAM 3.00% imm 1962-2021 | 7,230 | 0 | 7,230 | 0 | 0 |
| 0300012. 1971 IAM 5.50% imm 1900-2014 | 5,030 | 0 | 5,030 | 0 | 0 |
| 0300013. 1971 IAM 6.00% imm 1962-2021 | 544,414 | 0 | 544,414 | 0 | 0 |
| 0300014. 1971 IAM 7.50% imm 1980-1983 | 446,765 | 0 | 238,219 | 0 | 208,546 |
| 0300015. 1971 IAM 8.75% imm 1962-2021 | 981 | 0 | 981 | 0 | 0 |
| 0300016. 1983 A 4.00% imm 1962-2021 | 3,018 | 0 | 3,018 | 0 | 0 |
| 0300017. 1983 A 5.25% imm 1962-2021 | 102,463 | 0 | 102,463 | 0 | 0 |
| 0300018. 1983 A 6.00% imm 1962-2021 | 34,587 | 0 | 34,587 | 0 | 0 |
| 0300019. 1983 A 6.25% imm 1962-2021 | 248,510 | 0 | 248,510 | 0 | 0 |
| 0300020. 1983 A 6.75% imm 1962-2021 | 153,873 | 0 | 153,873 | 0 | 0 |
| 0300021. 1983 A 7.00% imm 1962-2021 | 18,642 | 0 | 18,642 | 0 | 0 |
| 0300022. 1983 A 7.25% imm 1962-2021 | 26,593 | 0 | 26,593 | 0 | 0 |
| 0300023. 1983 A 7.75% imm 1962-2021 | 5,134 | 0 | 5,134 | 0 | 0 |
| 0300024. 1983 A 8.25% imm 1962-2021 | 12,681 | 0 | 12,681 | 0 | 0 |
| 0300025. 1983 A 8.75% imm 1962-2021 | 5,129 | 0 | 5,129 | 0 | 0 |
| 0300026. 1983 GAM 11.25% imm 1984-1984 | 151,118 | 0 | 0 | 0 | 151,118 |
| 0300027. 1983 GAM 6.00% imm 1962-2021 | 761 | 0 | 0 | 0 | 761 |
| 0300028. 1983 GAM 7.75% imm 1962-2021 | 2,881 | 0 | 572 | 0 | 2,309 |
| 0300029. 1983 GAM 8.00% imm 1986-1987 | 1,245 | 0 | 0 | 0 | 1,245 |
| 0300030. 1983 GAM 8.25% imm 1985-1991 | 3,991 | 0 | 0 | 0 | 3,991 |
| 0300031. 1983 GAM 8.75% imm 1988-1989 | 9,532 | 0 | 0 | 0 | 9,532 |
| 0300032. 1983 GAM 9.50% imm 1984-1985 | 1,288 | 0 | 0 | 0 | 1,288 |
| 0300033. 1983 IAM 11.25% imm 1984-1984 | 1,554 | 0 | 1,554 | 0 | 0 |
| 0300034. 1983 IAM 6.25% imm 1987-2002 | 318,223 | 0 | 318,223 | 0 | 0 |
| 0300035. 1983 IAM 6.50% imm 1989-2002 | 534,133 | 0 | 534,133 | 0 | 0 |
| 0300036. 1983 IAM 6.75% imm 1986-2001 | 389,069 | 0 | 389,069 | 0 | 0 |
| 0300037. 1983 IAM 7.00% imm 1993-2000 | 122,250 | 0 | 122,250 | 0 | 0 |
| 0300038. 1983 IAM 7.25% imm 1990-1995 | 336,060 | 0 | 336,060 | 0 | 0 |
| 0300039. 1983 IAM 7.75% imm 1992-1992 | 257,193 | 0 | 207,982 | 0 | 49,211 |
| 0300040. 1983 IAM 8.00% imm 1984-1991 | 246,138 | 0 | 151,722 | 0 | 94,416 |
| 0300041. 1983 IAM 8.25% imm 1983-1991 | 1,047,588 | 0 | 1,019,651 | 0 | 27,937 |
| 0300042. 1983 IAM 8.50% imm 1986-1986 | 387,080 | 0 | 387,080 | 0 | 0 |
| 0300043. 1983 IAM 8.75% imm 1988-1989 | 195,958 | 0 | 160,830 | 0 | 35,128 |
| 0300044. 1983 IAM 9.50% imm 1985-1985 | 52,508 | 0 | 6,126 | 0 | 46,382 |
| 0300045. 2000 A 3.20% imm 1962-2021 | 19,448 | 0 | 19,448 | 0 | 0 |
| 0300046. 2000 A 3.75% imm 1962-2021 | 305,919 | 0 | 305,919 | 0 | 0 |
| 0300047. 2000 A 4.00% imm 1962-2021 | 192,882 | 0 | 192,882 | 0 | 0 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0300048. 2000 A 4.15% imm 1962-2021 | 163,779 | 0 | 163,779 | 0 | 0 |
| 0300049. 2000 A 4.25% imm 1962-2021 | 50,562 | 0 | 50,562 | 0 | 0 |
| 0300050. 2000 A 4.50% imm 1962-2021 | 262,475 | 0 | 262,475 | 0 | 0 |
| 0300051. 2000 A 5.00% imm 1962-2021 | 1,276,230 | 0 | 1,276,230 | 0 | 0 |
| 0300052. 2000 A 5.25% imm 1962-2021 | 491,027 | 0 | 491,027 | 0 | 0 |
| 0300053. 2000 A 5.50% imm 1900-2021 | 226,000 | 0 | 226,000 | 0 | 0 |
| 0300054. 2000 A 6.00% imm 1962-2021 | 807,094 | 0 | 807,094 | 0 | 0 |
| 0300055. 2000 A 6.25% imm 1999-1999 | 386,329 | 0 | 386,329 | 0 | 0 |
| 0300056. 2000 A 6.50% imm 1962-2021 | 603,369 | 0 | 603,369 | 0 | 0 |
| 0300057. 2000 A 6.75% imm 1900-2021 | 1,027,029 | 0 | 1,027,029 | 0 | 0 |
| 0300058. 2000 A 7.00% imm 1900-2021 | 531,153 | 0 | 531,153 | 0 | 0 |
| 0300059. 2012 IAM 3.75% imm 1900-2014 | 47,325 | 0 | 47,325 | 0 | 0 |
| 0300060. 2012 IAR 1.50% imm 1986-1997 | 21,999 | 0 | 21,999 | 0 | 0 |
| 0300061. 2012 IAR 1.75% imm 1983-2000 | 143,513 | 0 | 143,513 | 0 | 0 |
| 0300062. 2012 IAR 2.75% imm 1962-2021 | 76,752 | 0 | 76,752 | 0 | 0 |
| 0300063. 2012 IAR 3.25% imm 1962-2021 | 378,769 | 0 | 378,769 | 0 | 0 |
| 0300064. 2012 IAR 3.50% imm 1993-1994 | 79,674 | 0 | 79,674 | 0 | 0 |
| 0300065. 2012 IAR 3.75% imm 1962-2021 | 1,148,788 | 0 | 1,148,788 | 0 | 0 |
| 0300066. 2012 IAR 4.00% imm 1962-2021 | 482,193 | 0 | 482,193 | 0 | 0 |
| 0399997. Totals (Gross) | 15,181,443 | 0 | 14,164,563 | 0 | 1,016,880 |
| 0399998. Reinsurance ceded | 1,322,019 | 0 | 331,050 | 0 | 990,969 |
| 0399999. SCWLC: Totals (Net) | 13,859,424 | 0 | 13,833,513 | 0 | 25,911 |
| 0400001. 1926 ADB w/1941 CSO 3.00% 1957-1965 | 296 | 0 | 296 | 0 | 0 |
| 0400002. 1959 ADB w/1958 CSO 3.00% 1959-1992 | 636 | 0 | 636 | 0 | 0 |
| 0400003. 1959 ADB w/1958 CSO 3.50% 1970-1981 | 532 | 0 | 532 | 0 | 0 |
| 0400004. 1959 ADB w/1958 CSO 3.75% 1979-1986 | 210,878 | 0 | 210,878 | 0 | 0 |
| 0400005. 1959 ADB w/1980 CSO 3.00% 1900-2014 | 68 | 0 | 68 | 0 | 0 |
| 0400006. 1959 ADB w/1980 CSO 4.50% 1989-2002 | 4,802 | 0 | 4,802 | 0 | 0 |
| 0400007. 1959 ADD w/1958 CSO 3.00% 1966-1988 | 21,512 | 0 | 21,512 | 0 | 0 |
| 0400008. 1959 ADD w/1958 CSO 4.50% 1990-2005 | 473 | 0 | 473 | 0 | 0 |
| 0400009. Factors | 98,519 | 0 | 98,519 | 0 | 0 |
| 0400010. Unearned COI | 7,283 | 0 | 7,283 | 0 | 0 |
| 0499997. Totals (Gross) | 344,999 | 0 | 344,999 | 0 | 0 |
| 0499998. Reinsurance ceded | 23 | 0 | 23 | 0 | 0 |
| 0499999. Accidental Death Benefits: Totals (Net) | 344,976 | 0 | 344,976 | 0 | 0 |
| 0500001. 1952 DS w/1958 CSO 3.00% 1950-1989 | 722,427 | 0 | 722,427 | 0 | 0 |
| 0500002. 1952 DS w/1958 CSO 3.50% 1900-2014 | 152,378 | 0 | 152,378 | 0 | 0 |
| 0500003. 1952 DS w/1958 CSO 4.00% 1977-2013 | 30 | 0 | 30 | 0 | 0 |
| 0500004. 1952 DS w/1958 CSO 4.50% 1995-2017 | 407,468 | 0 | 407,468 | 0 | 0 |
| 0500005. 1952 DS w/1958 CSO 5.00% 1993-1994 | 103,470 | 0 | 103,470 | 0 | 0 |
| 0500006. 1952 DS w/1958 CSO 5.50% 1982-1992 | 360,169 | 0 | 360,169 | 0 | 0 |
| 0500007. 1952 DS w/1958 CSO 6.00% 1983-1986 | 149,030 | 0 | 149,030 | 0 | 0 |
| 0500008. 1952 DS w/1980 CSO 3.00% 1978-1988 | 4,855 | 0 | 4,855 | 0 | 0 |
| 0500009. 1952 DS w/1980 CSO 4.50% 1980-2008 | 243,673 | 0 | 243,673 | 0 | 0 |
| 0500010. 1952 DS w/1980 CSO 5.00% 1993-1994 | 320,314 | 0 | 320,314 | 0 | 0 |
| 0500011. 1952 DS w/1980 CSO 5.50% 1993-1994 | 294,435 | 0 | 294,435 | 0 | 0 |
| 0500012. 1952 DS w/1980 CSO 6.00% 1983-1986 | 17,060 | 0 | 17,060 | 0 | 0 |
| 0500013. 1952 DS w/2001 CSO 3.00% 2009-2019 | 1,553 | 0 | 1,553 | 0 | 0 |
| 0500014. 1985 CIDA w/1980 CSO 4.00% 2000-2015 | 1,892 | 0 | 1,892 | 0 | 0 |
| 0500015. 1985 CIDA w/1980 CSO 4.50% 2000-2015 | 41,846 | 0 | 41,846 | 0 | 0 |
| 0500016. LTC 3.50% FPT 1979-1992 | 5,066 | 0 | 5,066 | 0 | 0 |
| 0500017. LTC 4.00% FPT 1981-1981 | 12,293 | 0 | 12,293 | 0 | 0 |
| 0500018. LTC 4.50% FPT 1982-1998 | 11,037 | 0 | 11,037 | 0 | 0 |
| 0599997. Totals (Gross) | 2,848,996 | 0 | 2,848,996 | 0 | 0 |
| 0599998. Reinsurance ceded | 886 | 0 | 886 | 0 | 0 |
| 0599999. Disability-Active Lives: Totals (Net) | 2,848,110 | 0 | 2,848,110 | 0 | 0 |
| 0600001. 1952 DS w/1958 CSO 3.00% 1950-2002 | 3,639,609 | 0 | 3,639,609 | 0 | 0 |
| 0600002. 1952 DS w/1958 CSO 3.50% 1900-2014 | 261,468 | 0 | 261,468 | 0 | 0 |
| 0600003. 1952 DS w/1958 CSO 4.00% 1985-1994 | 64,541 | 0 | 64,541 | 0 | 0 |
| 0600004. 1952 DS w/1958 CSO 4.50% 1982-2017 | 1,712,754 | 0 | 1,712,754 | 0 | 0 |
| 0600005. 1952 DS w/1958 CSO 5.00% 1993-1994 | 1,326,570 | 0 | 1,326,570 | 0 | 0 |
| 0600006. 1952 DS w/1958 CSO 5.50% 1982-1992 | 4,103,984 | 0 | 4,103,984 | 0 | 0 |
| 0600007. 1952 DS w/1958 CSO 6.00% 1983-1986 | 2,862,339 | 0 | 2,862,339 | 0 | 0 |
| 0600008. 1952 DS w/1980 CSO 3.00% 1978-1988 | 1,097,345 | 0 | 1,097,345 | 0 | 0 |
| 0600009. 1952 DS w/1980 CSO 4.00% 2000-2015 | 17,026 | 0 | 17,026 | 0 | 0 |
| 0600010. 1952 DS w/1980 CSO 4.50% 1989-2015 | 4,919,065 | 0 | 4,919,065 | 0 | 0 |
| 0600011. 1952 DS w/1980 CSO 5.00% 1993-1994 | 283,659 | 0 | 283,659 | 0 | 0 |
| 0600012. 1952 DS w/1980 CSO 5.50% 1993-1994 | 1,333,556 | 0 | 1,333,556 | 0 | 0 |
| 0600013. 1952 DS w/1980 CSO 6.00% 1983-1986 | 444,380 | 0 | 444,380 | 0 | 0 |
| 0600014. 1952 DS w/2001 CSO 3.00% 2009-2019 | 2,252 | 0 | 2,252 | 0 | 0 |
| 0600015. 1970 Group Life Disability Val. Table 3.00% | 14,674,233 | 0 | 0 | 0 | 14,674,233 |
| 0600016. LTC 3.50% NL 1981-2010 | 7,877 | 0 | 7,877 | 0 | 0 |
| 0699997. Totals (Gross) | 36,750,658 | 0 | 22,076,425 | 0 | 14,674,233 |
| 0699998. Reinsurance ceded | 15,550,758 | 0 | 876,525 | 0 | 14,674,233 |
| 0699999. Disability-Disabled Lives: Totals (Net) | 21,199,900 | 0 | 21,199,900 | 0 | 0 |
| 0700001. Additional Actuarial Reserve - Extension Benefits | 220,703,892 | 0 | 220,703,892 | 0 | 0 |
| 0700002. Additional Actuarial Reserve - IRB Rider | 1,011,981 | 0 | 1,011,981 | 0 | 0 |
| 0700003. Asset Adequacy Reserves | 340,000,000 | 0 | 340,000,000 | 0 | 0 |
| 0700004. Deficiency Reserves | 7,707,438 | 0 | 7,707,438 | 0 | 0 |
| 0700005. GIO | 33 | 0 | 33 | 0 | 0 |
| 0700006. Nondeduction of Deferred Premiums | 187,903 | 0 | 187,903 | 0 | 0 |
| 0700007. Return of Gross Premium | 1,952 | 0 | 1,952 | 0 | 0 |
| 0700008. Substandard Reserves | 189,063 | 0 | 189,063 | 0 | 0 |
| 0700009. Surrender values in excess of basic reserves | 40,500 | 0 | 40,500 | 0 | 0 |
| 0700010. UPI Bonus Reserves | 6,944,719 | 0 | 6,944,719 | 0 | 0 |
| 0799997. Totals (Gross) | 576,787,481 | 0 | 576,787,481 | 0 | 0 |
| 0799998. Reinsurance ceded | 281,657,849 | 0 | 281,657,849 | 0 | 0 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total [a] | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0799999. Miscellaneous Reserves: Totals (Net) | 295,129,632 | 0 | 295,129,632 | 0 | 0 |
| 9999999. Totals (Net) - Page 3, Line 1 | 2,533,842,190 | 0 | 2,314,887,646 | 0 | 218,954,544 |

(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 $ .....5,131,859 ; 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.

Neither

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [ X ] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [ X ]

If so, state:

4.1 Amount of insurance? ..... $

4.2 Amount of reserve? ..... $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $

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

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

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 835,523,651

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: ..... $ 1,261,062,741

Attach statement of methods employed in their valuation.

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

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

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

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

7.4 Identify where the reserves are reported in the blank:

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

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

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

8.3 Identify where the reserves are reported in the blank:

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

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

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

9.3 Identify where the reserves are reported in the blank:

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

| 1 | Valuation Basis | | 4 |
|---|---|---|---|
| | 2 | 3 | |
| Description of Valuation Class | Changed From | Changed To | Increase in Actuarial Reserve Due to Change |
| | 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 | 1,127,999 | 80 | 4,399 | 61,695 | 0 | 0 | 0 | 0 | 0 | 0 | 14,294 | 851 | 1,046,680 |
| 2. | Additional contract reserves (b) | 68,301,947 | 3,774,274 | 1,290 | 226,973 | 0 | 0 | 0 | 0 | 0 | 0 | 163,361 | 12,823 | 64,123,226 |
| 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) | 69,429,946 | 3,774,354 | 5,689 | 288,668 | 0 | 0 | 0 | 0 | 0 | 0 | 177,655 | 13,674 | 65,169,906 |
| 8. | Reinsurance ceded | 1,400,753 | 989,089 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 136,416 | 13,674 | 261,574 |
| 9. | Totals (Net) | 68,029,193 | 2,785,265 | 5,689 | 288,668 | 0 | 0 | 0 | 0 | 0 | 0 | 41,239 | 0 | 64,908,332 |
| | **CLAIM RESERVE** | | | | | | | | | | | | | |
| 10. | Present value of amounts not yet due on claims | 35,544,989 | 4,115,615 | 3,006,493 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,212,590 | 0 | 26,210,291 |
| 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) | 35,544,989 | 4,115,615 | 3,006,493 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,212,590 | 0 | 26,210,291 |
| 15. | Reinsurance ceded | 7,893,426 | 3,976,953 | 2,058,829 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 409,477 | 0 | 1,448,167 |
| 16. | Totals (Net) | 27,651,563 | 138,662 | 947,664 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,803,113 | 0 | 24,762,124 |
| 17. | TOTAL (Net) | 95,680,756 | 2,923,927 | 953,353 | 288,668 | 0 | 0 | 0 | 0 | 0 | 0 | 1,844,352 | 0 | 89,670,456 |
| 18. | TABULAR FUND INTEREST | 254,293 | 133,895 | 120,398 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | 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<br>Total | 2<br>Guaranteed Interest Contracts | 3<br>Annuities Certain | 4<br>Supplemental Contracts | 5<br>Dividend Accumulations or Refunds | 6<br>Premium and Other Deposit Funds |
|---|---|---|---|---|---|---|
| 1. Balance at the beginning of the year before reinsurance | 270,892,771 | 0 | 0 | 187,372,587 | 27,328,932 | 56,191,252 |
| 2. Deposits received during the year | 11,181,830 | 0 | 0 | 6,443,585 | 468,079 | 4,270,166 |
| 3. Investment earnings credited to the account | 10,650,533 | 0 | 0 | 8,378,395 | 708,096 | 1,564,042 |
| 4. Other net change in reserves | (1,561,741) | 0 | 0 | 36,563 | 0 | (1,598,304) |
| 5. Fees and other charges assessed | 67,094 | 0 | 0 | 0 | 0 | 67,094 |
| 6. Surrender charges | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Net surrender or withdrawal payments | 31,008,680 | 0 | 0 | 17,988,530 | 2,252,217 | 10,767,933 |
| 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) | 260,087,619 | 0 | 0 | 184,242,600 | 26,252,890 | 49,592,129 |
| 10. Reinsurance balance at the beginning of the year | (141,916,351) | 0 | 0 | (139,318,191) | 1,108,795 | (3,706,955) |
| 11. Net change in reinsurance assumed | 2,061 | 0 | 0 | 0 | 2,061 | 0 |
| 12. Net change in reinsurance ceded | (2,294,685) | 0 | 0 | (1,564,631) | 0 | (730,054) |
| 13. Reinsurance balance at the end of the year (Lines 10+11-12) | (139,619,605) | 0 | 0 | (137,753,560) | 1,110,856 | (2,976,901) |
| 14. Net balance at the end of current year after reinsurance (Lines 9 + 13) | 120,468,014 | 0 | 0 | 46,489,040 | 27,363,746 | 46,615,228 |

# 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 | 87,610,979 | 0 | 85,802,965 | 550,304 | 0 | 0 | 0 | 0 | 17,402 | 0 | 1,240,308 |
| | 2.22 Reinsurance assumed | 350,178 | 0 | 313,871 | 0 | 0 | 0 | 0 | 0 | 22,031 | 0 | 14,276 |
| | 2.23 Reinsurance ceded | 24,156,290 | 0 | 22,952,674 | 440,102 | 0 | 0 | 0 | 0 | 601,971 | 0 | 161,543 |
| | 2.24 Net | 63,804,867 | 0 | (b) 63,164,162 | (b) 110,202 | 0 | (b) 0 | (b) 0 | 0 | (b) (562,538) | (b) 0 | (b) 1,093,041 |
| 3. Incurred but unreported: | | | | | | | | | | | | |
| | 3.1 Direct | 50,034,678 | 0 | 39,202,209 | 0 | 0 | 0 | 1,521,264 | 0 | 92,008 | 0 | 9,219,197 |
| | 3.2 Reinsurance assumed | 3,006,568 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,838,005 | 0 | 168,563 |
| | 3.3 Reinsurance ceded | 9,265,038 | 0 | 5,263,819 | 0 | 0 | 0 | 557,912 | 0 | 2,345,207 | 0 | 1,098,100 |
| | 3.4 Net | 43,776,208 | 0 | (b) 33,938,390 | (b) 0 | 0 | (b) 0 | (b) 963,352 | 0 | (b) 584,806 | (b) 0 | (b) 8,289,660 |
| 4. TOTALS | 4.1 Direct | 137,645,657 | 0 | 125,005,174 | 550,304 | 0 | 0 | 1,521,264 | 0 | 109,410 | 0 | 10,459,505 |
| | 4.2 Reinsurance assumed | 3,356,746 | 0 | 313,871 | 0 | 0 | 0 | 0 | 0 | 2,860,036 | 0 | 182,839 |
| | 4.3 Reinsurance ceded | 33,421,328 | 0 | 28,216,493 | 440,102 | 0 | 0 | 557,912 | 0 | 2,947,178 | 0 | 1,259,643 |
| | 4.4 Net | 107,581,075 | (a) 0 | (a) 97,102,552 | 110,202 | 0 | 0 | (a) 963,352 | 0 | 22,268 | 0 | 9,382,701 |

(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 $ 21,199,901 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 $ 26,565,238 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 | 506,367,450 | 0 | 332,605,255 | 85,497,193 | 2,238,643 | 0 | 11,899,807 | 52,019,319 | 926,665 | 0 | 21,180,568 |
| 1.2 Reinsurance assumed | 2,570,638 | 0 | 1,974,292 | 32,450 | 0 | 0 | 0 | 0 | 217,053 | 0 | 346,843 |
| 1.3 Reinsurance ceded | 155,580,630 | 0 | 50,414,247 | 79,655,359 | 9,467 | 0 | 3,898,752 | 0 | 86,203 | 0 | 21,516,602 |
| 1.4 Net | (d) 353,357,458 | 0 | 284,165,300 | 5,874,284 | 2,229,176 | 0 | 8,001,055 | 52,019,319 | 1,057,515 | 0 | 10,809 |
| 2. Liability December 31, current year from Part 1: | | | | | | | | | | | |
| 2.1 Direct | 137,645,657 | 0 | 125,005,174 | 550,304 | 0 | 0 | 1,521,264 | 0 | 109,410 | 0 | 10,459,505 |
| 2.2 Reinsurance assumed | 3,356,746 | 0 | 313,871 | 0 | 0 | 0 | 0 | 0 | 2,860,036 | 0 | 182,839 |
| 2.3 Reinsurance ceded | 33,421,328 | 0 | 28,216,493 | 440,102 | 0 | 0 | 557,912 | 0 | 2,947,178 | 0 | 1,259,643 |
| 2.4 Net | 107,581,075 | 0 | 97,102,552 | 110,202 | 0 | 0 | 963,352 | 0 | 22,268 | 0 | 9,382,701 |
| 3. Amounts recoverable from reinsurers December 31, current year | 5,956,770 | 0 | 5,406,000 | (51,200) | 0 | 0 | 0 | 0 | 601,970 | 0 | 0 |
| 4. Liability December 31, prior year: | | | | | | | | | | | |
| 4.1 Direct | 136,483,670 | 0 | 123,678,184 | 253,475 | 0 | 0 | 784,892 | 0 | 115,481 | 0 | 11,651,638 |
| 4.2 Reinsurance assumed | 9,853,240 | 0 | 189,379 | 0 | 0 | 0 | 0 | 0 | 9,443,918 | 0 | 219,943 |
| 4.3 Reinsurance ceded | 34,249,260 | 0 | 24,600,800 | 155,014 | 0 | 0 | 609,892 | 0 | 7,624,478 | 0 | 1,259,076 |
| 4.4 Net | 112,087,650 | 0 | 99,266,763 | 98,461 | 0 | 0 | 175,000 | 0 | 1,934,921 | 0 | 10,612,505 |
| 5. Amounts recoverable from reinsurers December 31, prior year | 4,585,933 | 0 | 4,015,798 | (31,835) | 0 | 0 | 0 | 0 | 601,970 | 0 | 0 |
| 6. Incurred Benefits | | | | | | | | | | | |
| 6.1 Direct | 507,529,437 | 0 | 333,932,245 | 85,794,022 | 2,238,643 | 0 | 12,636,179 | 52,019,319 | 920,594 | 0 | 19,988,435 |
| 6.2 Reinsurance assumed | (3,925,856) | 0 | 2,098,784 | 32,450 | 0 | 0 | 0 | 0 | (6,366,829) | 0 | 309,739 |
| 6.3 Reinsurance ceded | 156,123,535 | 0 | 55,420,142 | 79,921,082 | 9,467 | 0 | 3,846,772 | 0 | (4,591,097) | 0 | 21,517,169 |
| 6.4 Net | 347,480,046 | 0 | 280,610,887 | 5,905,390 | 2,229,176 | 0 | 8,789,407 | 52,019,319 | (855,138) | 0 | (1,218,995) |

(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 $ 4,386,389 in Line 1.1, $ 4,386,389 in Line 1.4.
$ 4,386,389 in Line 6.1, and $ 4,386,389 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 9,583 in Line 1.1, $ 9,583 in Line 1.4.
$ 9,583 in Line 6.1, and $ 9,583 in Line 6.4.

(d) Includes $ 1,673,995 premiums waived under total and permanent disability benefits.

# EXHIBIT OF NON-ADMITTED ASSETS

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>Change in Total Nonadmitted Assets (Col. 2 - Col. 1) |
|---|---|---|---|---|
| 1. | Bonds (Schedule D) | 0 | | 0 |
| 2. | Stocks (Schedule D): | | | |
| | 2.1 Preferred stocks | 0 | | 0 |
| | 2.2 Common stocks | 0 | | 0 |
| 3. | Mortgage loans on real estate (Schedule B): | | | |
| | 3.1 First liens | 0 | | 0 |
| | 3.2 Other than first liens | 0 | | 0 |
| 4. | Real estate (Schedule A): | | | |
| | 4.1 Properties occupied by the company | 0 | | 0 |
| | 4.2 Properties held for the production of income | 0 | | 0 |
| | 4.3 Properties held for sale | 0 | | 0 |
| 5. | Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA) | 0 | | 0 |
| 6. | Contract loans | 86,790 | 167,349 | 80,559 |
| 7. | Derivatives (Schedule DB) | 0 | | 0 |
| 8. | Other invested assets (Schedule BA) | 0 | | 0 |
| 9. | Receivables for securities | 0 | | 0 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | 0 | | 0 |
| 11. | Aggregate write-ins for invested assets | 0 | 0 | 0 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 86,790 | 167,349 | 80,559 |
| 13. | Title plants (for Title insurers only) | 0 | | 0 |
| 14. | Investment income due and accrued | 0 | | 0 |
| 15. | Premiums and considerations: | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 49,887 | 47,077 | (2,810) |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due | 0 | | 0 |
| | 15.3 Accrued retrospective premiums and contracts subject to redetermination | 0 | | 0 |
| 16. | Reinsurance: | | | |
| | 16.1 Amounts recoverable from reinsurers | 2,513,453 | 2,396,548 | (116,905) |
| | 16.2 Funds held by or deposited with reinsured companies | 0 | | 0 |
| | 16.3 Other amounts receivable under reinsurance contracts | 0 | | 0 |
| 17. | Amounts receivable relating to uninsured plans | 0 | | 0 |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 0 | | 0 |
| 18.2 | Net deferred tax asset | 80,937,137 | 116,156,038 | 35,218,901 |
| 19. | Guaranty funds receivable or on deposit | 0 | | 0 |
| 20. | Electronic data processing equipment and software | 0 | | 0 |
| 21. | Furniture and equipment, including health care delivery assets | 0 | | 0 |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | 0 | | 0 |
| 23. | Receivables from parent, subsidiaries and affiliates | 0 | | 0 |
| 24. | Health care and other amounts receivable | 752,377 | 511,967 | (240,410) |
| 25. | Aggregate write-ins for other than invested assets | 0 | 0 | 0 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 84,339,644 | 119,278,979 | 34,939,335 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 0 | | 0 |
| 28. | Total (Lines 26 and 27) | 84,339,644 | 119,278,979 | 34,939,335 |
| | **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. | | | | |
| 2502. | | | | |
| 2503. | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 0 | 0 | 0 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 0 | 0 | 0 |

# Notes to the Financial Statements

## 1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Wilcac Life Insurance Company (Wilcac or the Company) are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance (the Department).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Illinois 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. The Company does not have any differences from NAIC SAP.

The Company has not requested the Department's approval of any permitted statutory accounting practices.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Department 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 | $ 3,949,110 | $ (10,598,528) |
| (2) State prescribed practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| (3) State permitted practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | $ 3,949,110 | $ (10,598,528) |
| Surplus | | | | | |
| (5) State basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | $ 238,649,830 | $ 210,094,696 |
| (6) State prescribed practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| (7) State permitted practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | $ 238,649,830 | $ 210,094,696 |

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.

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

In addition, the Company 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. 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.

# Notes to the Financial Statements

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

(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 Statement of Statutory Accounting Principles (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 - Not Applicable

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) Two new mortgages were purchased in 2021 with an average interest rate of 4.07%.
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.
The minimum and maximum lending rates for mortgage loans during Q4 2021 were:

Commercial loans: 3.35% to 7.75%.

(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: 66.2%

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

# 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

| | Farm | Residential Insured | Residential All Other | Commerical Insured | Commerical All Other | Mezzanine | Total |
|---|---|---|---|---|---|---|---|
| a. Current Year | | | | | | | |
| 1. Recorded Investment (All) | | | | | | | |
| (a) Current | $ | $ | $ | $ | $ 259,675,774 | $ | $ 259,675,774 |
| (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 | $ | $ | $ | $ | $ 142,244,661 | $ | $ 142,244,661 |
| b. Prior Year | | | | | | | |
| 1. Recorded Investment | | | | | | | |
| (a) Current | $ | $ | $ | $ | $ 282,717,703 | $ | $ 282,717,703 |
| (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 | $ | $ | $ | $ | $ 164,215,203 | $ | $ 164,215,203 |

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - None

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting - None

(7) Allowance for credit losses - Not Applicable

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

(9) Policy for recognizing interest income and impaired loans - Not Applicable

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 or due to the inability or intent to retain the security for a sufficient period of time to recover the amortized cost basis as of December 31, 2021:

| | (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 | $ 1,216,724 | $ | $ 247,130 | $ 969,594 |
| 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 | $ 1,216,724 | $ | $ 247,130 | $ 969,594 |
| m. Annual aggregate total | | $ | $ 247,130 | |

(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 following securities with an other-than-temporary impairment were 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 |
| 04301YAA1 | $ 4,874,390 | $ 2,908,061 | $ 1,966,329 | $ 2,908,061 | $ 2,041,009 | 09/30/2021 |
| 82323MAA7 | 193,609 | 131,886 | 61,722 | 131,886 | 104,591 | 09/30/2021 |
| Total | | | $ 2,028,051 | | | |

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

The following relates to all impaired securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss:

| | |
|---|---|
| a. The aggregate amount of unrealized losses: | |
| 1. Less than 12 months | $ 4,973,855 |
| 2. 12 months or longer | 12,121,291 |
| b. The aggregate related fair value of securities with unrealized losses: | |
| 1. Less than 12 months | $ 239,984,413 |
| 2. 12 months or longer | 117,052,809 |

# Notes to the Financial Statements

**5. Investments (Continued)**

(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.

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; prepayment 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)

The Company had the following restricted assets in 2021 and 2020:

| | 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 | | | | | | | | | | | |
| 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 | | | | | | | | | | | |
| i. FHLB capital stock | 18,948,300 | | | | 18,948,300 | 18,948,300 | – | | 18,948,300 | 0.338 | 0.343 |
| j. On deposit with states | 32,416,437 | | | | 32,416,437 | 33,545,594 | (1,129,157) | | 32,416,437 | 0.577 | 0.586 |
| k. On deposit with other regulatory bodies | | | | | | | | | | | |
| l. Pledged as collateral to FHLB (including assets backing funding agreements) | – | | | | – | 74,098,430 | (74,098,430) | | – | – | – |
| m. Pledged as collateral not captured in other categories | | | | | | | | | | | |
| n. Other restricted assets | | | | | | | | | | | |
| o. Total restricted assets | $ 51,364,737 | $ | $ | $ | $ 51,364,737 | $ 126,592,324 | $ (75,227,587) | $ | $ 51,364,737 | 0.915 % | 0.929 % |

# Notes to the Financial Statements

**5. Investments (Continued)**

(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) - None

(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 - None

M. Working Capital Finance Investments

The Company did not have Working Capital Finance Investments in 2021 (through December 30) or 2021.

(1) Aggregate working capital finance investments (WCFI) book/adjusted carrying value by NAIC designation - None

(2) Aggregate maturity distribution on the underlying working capital finance programs - None

(3) Events of default of working capital finance investments during the reporting period - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - Not Applicable

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

None

| | General Account | Separate Account |
|---|---|---|
| (1) Number of CUSIPs | 4 | |
| (2) Aggregate amount of investment income | $ 1,584,194 | $ |

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 - Not Applicable

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

**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 - None

**8. Derivative Instruments**

Standard & Poor's (S&P) 500 Index Call Options

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 has in force equity-indexed universal life products that provide a flexible guaranteed minimum 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 order 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.

(3) 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. Under hedge accounting, the options are recorded at cost and marked to market, with the change in market value reported as a component of net investment income. At the time the option expires or is exercised, any difference between the cash received and the cost is recognized as investment income.

The Company monitors the hedge effectiveness of the S&P 500 index call options on a daily basis.

(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) - None

# 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 | $ 126,122,268 | $ | $ 126,122,268 | $ 137,799,293 | $ | $ 137,799,293 | $ (11,677,025) | $ | $ (11,677,025) |
| (b) Statutory valuation allowance adjustments | 648,383 | | 648,383 | 648,383 | | 648,383 | – | | – |
| (c) Adjusted gross deferred tax assets (1a - 1b) | 125,473,885 | | 125,473,885 | 137,150,910 | | 137,150,910 | (11,677,025) | | (11,677,025) |
| (d) Deferred tax assets nonadmitted | 80,937,137 | | 80,937,137 | 116,156,038 | | 116,156,038 | (35,218,901) | | (35,218,901) |
| (e) Subtotal net admitted deferred tax asset (1c - 1d) | $ 44,536,748 | $ | $ 44,536,748 | $ 20,994,872 | $ | $ 20,994,872 | $ 23,541,876 | $ | $ 23,541,876 |
| (f) Deferred tax liabilities | 3,018,689 | 14,970,709 | 17,989,398 | 6,615,878 | 1,726,844 | 8,342,722 | (3,597,189) | 13,243,865 | 9,646,676 |
| (g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f) | $ 41,518,059 | $ (14,970,709) | $ 26,547,350 | $ 14,378,994 | $ (1,726,844) | $ 12,652,150 | $ 27,139,065 | $ (13,243,865) | $ 13,895,200 |

(2) Admission calculation components SSAP No. 101

| | 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 | $ – | $ – | $ – | $ | $ | $ | $ – | $ – | $ – |
| (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) | 26,436,781 | – | 26,436,781 | 12,652,152 | | 12,652,152 | 13,784,629 | – | 13,784,629 |
| 1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date | 26,436,781 | – | 26,436,781 | 12,652,152 | | 12,652,152 | 13,784,629 | – | 13,784,629 |
| 2. Adjusted gross deferred tax assets allowed per limitation threshold | XXX | XXX | 32,224,273 | XXX | XXX | 29,616,472 | XXX | XXX | 2,607,801 |
| (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 | 3,018,689 | 14,970,709 | 17,989,398 | 6,615,878 | 1,726,844 | 8,342,722 | (3,597,189) | 13,243,865 | 9,646,676 |
| (d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c)) | $ 29,455,470 | $ 14,970,709 | $ 44,426,179 | $ 19,268,030 | $ 1,726,844 | $ 20,994,874 | $ 10,187,440 | $ 13,243,865 | $ 23,431,305 |

(3) Ratio used as basis of admissibility

| | 2021 | 2020 |
|---|---|---|
| (a) Ratio percentage used to determine recovery period and threshold limitation amount | 452.978 % | 456.024 % |
| (b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above | $ 212,102,294 | $ 197,443,147 |

(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) | $ 125,473,885 | $ | $ 137,150,910 | $ | $ (11,677,025) | $ |
| 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) | $ 44,536,748 | $ | $ 20,994,872 | $ | $ 23,541,876 | $ |
| 4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies | % | % | % | % | % | % |

(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 - Not Applicable

# Notes to the Financial Statements

**9. Income Taxes (Continued)**

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 | $ (18,726,117) | $ (20,294,077) | $ 1,567,960 |
| (b) Foreign | | | |
| (c) Subtotal | $ (18,726,117) | $ (20,294,077) | $ 1,567,960 |
| (d) Federal income tax on net capital gains | 7,374,789 | 13,819,874 | (6,445,085) |
| (e) Utilization of capital loss carry-forwards | | | |
| (f) Other | | | |
| (g) Federal and foreign income taxes incurred | $ (11,351,328) | $ (6,474,203) | $ (4,877,125) |

| | (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 | 79,710,442 | 82,330,503 | (2,620,061) |
| (4) Investments | | | |
| (5) Deferred acquisition costs | 31,824,345 | 31,846,957 | (22,612) |
| (6) Policyholder dividends accrual | 1,315,174 | 1,519,175 | (204,001) |
| (7) Fixed assets | | | |
| (8) Compensation and benefits accrual | 2,899,094 | 6,235,853 | (3,336,759) |
| (9) Pension accrual | | | |
| (10) Receivables - nonadmitted | | | |
| (11) Net operating loss carry-forward | 2,640,968 | 2,382,468 | 258,500 |
| (12) Tax credit carry-forward | 7,175,136 | 7,175,136 | – |
| (13) Other (including items less than 5% of total ordinary tax assets) | 557,109 | 6,309,201 | (5,752,092) |
| (99) Subtotal | $ 126,122,268 | $ 137,799,293 | $ (11,677,025) |
| (b) Statutory valuation allowance adjustment | 648,383 | 648,383 | – |
| (c) Nonadmitted | 80,937,137 | 116,156,038 | (35,218,901) |
| (d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c) | $ 44,536,748 | $ 20,994,872 | $ 23,541,876 |
| (e) Capital | | | |
| (1) Investments | $ | $ | $ |
| (2) Net capital loss carry-forward | | | |
| (3) Real estate | | | |
| (4) Other (including items <5% of total capital tax assets) | | | |
| (99) Subtotal | $ | $ | $ |
| (f) Statutory valuation allowance adjustment | | | |
| (g) Nonadmitted | | | |
| (h) Admitted capital deferred tax assets (2e99 - 2f - 2g) | | | |
| (i) Admitted deferred tax assets (2d + 2h) | $ 44,536,748 | $ 20,994,872 | $ 23,541,876 |

| | (1) 2021 | (2) 2020 | (3) Change (1-2) |
|---|---|---|---|
| 3. Deferred Tax Liabilities | | | |
| (a) Ordinary | | | |
| (1) Investments | $ 3,018,689 | $ 3,903,367 | $ (884,678) |
| (2) Fixed assets | | | |
| (3) Deferred and uncollected premium | | 2,712,511 | (2,712,511) |
| (4) Policyholder reserves | | | |
| (5) Other (including items <5% of total ordinary tax liabilities) | | | |
| (99) Subtotal | $ 3,018,689 | $ 6,615,878 | $ (3,597,189) |
| (b) Capital | | | |
| (1) Investments | $ 14,970,709 | $ 1,726,844 | $ 13,243,865 |
| (2) Real estate | | | |
| (3) Other (including items <5% of total capital tax liabilities) | | | |
| (99) Subtotal | $ 14,970,709 | $ 1,726,844 | $ 13,243,865 |
| (c) Deferred tax liabilities (3a99 + 3b99) | $ 17,989,398 | $ 8,342,722 | $ 9,646,676 |
| 4. Net deferred tax assets/liabilities (2i - 3c) | $ 26,547,350 | $ 12,652,150 | $ 13,895,200 |

# Notes to the Financial Statements

**9. Income Taxes (Continued)**

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 and prior year return to provision adjustments totaling $(3,877,060)resulting in a rate differential of -0.23% from the enacted 21%.

E. Operating Loss and Tax Credit Carryforwards

(1) As of December 31, 2021, the Company had $12,049,526 of net operating loss carryforwards, which begin to expire in 2022, all of which are subject to Internal Revenue Code (IRC) Section 382 limitations.

At December 31, 2021, the Company had $7,118,132 of LIHTC which started expiring in 2021, all of which are subject to Internal Revenue Code (IRC) Section 382 limitations. A partial valuation allowance is in place against these credits as they are expected to expire unused.

At December 31, 2021, the Company had $57,004 of foreign tax credits which started expiring in 2018, all of which are subject to Internal Revenue Code (IRC) Section 382 limitations. A partial valuation allowance is in place against these credits as they are expected to expire unused.

(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. As of December 31, 2021, the company does not have an operating loss available for carryback. As such, prior year taxes are not available for recoupment.

(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

(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 (parent or WRAC) 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.

B. There were no related party transactions that occurred in 2021, other than those already discussed below in note 10D and 10E.

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

D. At December 31, 2021 and December 31, 2020 the Company reported $3,970,261 and $1,357,412 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 $20,516,272 and $29,146,166 respectively.

The Company settled $7,659,853, $7,768,097, and $18,444,249 with WRSI related to the vested LTIP awards on December 30, 2021, April 9, 2021, and April 17, 2020, respectively.

F. Guarantees or Contingencies - Not Applicable

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

# Notes to the Financial Statements

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

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**

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements

Effective December 31, 2020, Wilco Life Insurance Company (Wilco), an Indiana domestic life insurance company, was merged with and into the Company, with the Company being the surviving company to the merger (the Merger). Prior to the Merger, Wilco was a member of the Federal Home Loan Bank of Indianapolis (FHLBI). Post-merger, the surviving company, Wilcac Life Insurance Company, is domiciled in Illinois. Due to the change of domicile, the Company is no longer eligible to remain a member of the FHLBI. The Company no longer has the ability to borrow on a collateralized basis from FHLBI.

Companies are required to hold a certain amount of FHLBI common stock as a member in the FHLBI. Due to this requirement, the sale of this member stock is restricted. Since the withdrawal was effective December 31, 2020, and the notification period is five years, the member stock is eligible for redemption on December 31, 2025.

All FHLB activity is included in the Company's General Account.

(1) FHLB agreements - Not Applicable

(2) FHLB capital stock

At December 31, 2021 and December 31, 2020 the carrying value of the FHLBI common stock, which is reported in common stock on the Company's Statement of Assets and Liabilities was $18,948,300.

(a) Aggregate totals

| | | (1) Total (2+3) | (2) General Account | (3) Separate Accounts |
|---|---|---|---|---|
| 1. | Current Year | | | |
| | (a) Membership stock - Class A | $ | $ | $ |
| | (b) Membership stock - Class B | 165,900 | 165,900 | |
| | (c) Activity stock | | | |
| | (d) Excess stock | 18,782,400 | 18,782,400 | |
| | (e) Aggregate total (a+b+c+d) | $ 18,948,300 | $ 18,948,300 | $ |
| | (f) Actual or estimated borrowing capacity as determined by the insurer | $ – | | |
| 2. | Prior Year-End | | | |
| | (a) Membership stock - Class A | $ | $ | $ |
| | (b) Membership stock - Class B | 165,900 | 165,900 | |
| | (c) Activity stock | | | |
| | (d) Excess stock | 18,782,400 | 18,782,400 | |
| | (e) Aggregate total (a+b+c+d) | $ 18,948,300 | $ 18,948,300 | $ |
| | (f) Actual or estimated borrowing capacity as determined by the insurer | $ 130,282,025 | | |

(b) Membership stock (class A and B) eligible and not eligible for redemption

| | | | | Eligible for Redemption | | | |
|---|---|---|---|---|---|---|---|
| | | (1) | (2) | (3) | (4) | (5) | (6) |
| | Membership Stock | Current Year Total (2+3+4+5+6) | Not Eligible for Redemption | Less Than 6 Months | 6 Months to Less Than 1 Year | 1 to Less Than 3 Years | 3 to 5 Years |
| 1. | Class A | $ | $ | $ | $ | $ | $ |
| 2. | Class B | $ 165,900 | $ 165,900 | $ | $ | $ | $ |

(3) Collateral pledged to FHLB

Because the Company is no longer a member of FHLBI and no longer has the ability to borrow on a collateralized basis from FHLBI, the $74,098,430 collateral was released in the first quarter of 2021.

(a) Amount pledged as of reporting date

The Company did not have any collateral pledged to the FHLB as of December 31, 2021. As of reporting date for 2020, the Company had the collateral pledged to the FHLB.

| | | (1) Fair Value | (2) Carrying Value | (3) Aggregate Total Borrowing |
|---|---|---|---|---|
| 1. | Current year total general and separate accounts total collateral pledged (Lines 2+3) | $ | $ | $ |
| 2. | Current year general account total collateral pledged | | | |
| 3. | Current year separate accounts total collateral pledged | | | |
| 4. | Prior year-end total general and separate accounts total collateral pledged | | 74,098,430 | – |

# Notes to the Financial Statements

**11. Debt (Continued)**

(b) Maximum amount pledged during reporting period

The Company did not have any collateral pledged to the FHLB as of the reporting date for December 31, 2021. As of reporting date for 2020, the Company had the collateral pledged to the FHLB.

| | | (1) Fair Value | (2) Carrying Value | (3) Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|---|
| 1. | Current year total general and separate accounts maximum collateral pledged (Lines 2+3) | $ | $ | $ |
| 2. | Current year general account maximum collateral pledged | | | |
| 3. | Current year separate accounts maximum collateral pledged | | | |
| 4. | Prior year-end total general and separate accounts maximum collateral pledged | | 90,604,063 | |

(4) Borrowing from FHLB - None

**12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

The Company had no active employees at December 31, 2021 or December 31, 2020.

A. Defined Benefit Plan

The Company provides certain health care and life insurance benefits under a postretirement plan for certain former employees. The unfunded plan is closed to new participants. The liability was $25,658 and $25,414 at December 31, 2021 and 2020, respectively, and was included in general expenses due and accrued. The Company recorded expenses of $5,718 and $5,721 on the plan in 2021 and 2020, respectively.

(4) Components of net periodic benefit cost - None

B. Investment Policies and Strategies of Plan Assets - Not Applicable

C. Fair Value of Each Class of Plan Assets - Not Applicable

D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable

E. Defined Contribution Plans

The Company provides payments under a deferred compensation plan to two former employees. The plan is closed and is in payout status. The liability was $89,643 and $89,832 at December 31, 2021 and 2020, respectively, and was included in general expenses due and accrued. The Company recorded expenses of $10,008 on the plan in 2021 and 2020.

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans - Not Applicable

H. Postemployment Benefits and Compensated Absences - Not Applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

A. The Company has 4,500,000 shares authorized with 4,366,173 shares issued and outstanding.

B. Dividend Rate of Preferred Stock - Not Applicable

C. Dividends from Wilcac are subject to the insurance holding company laws of the State of Illinois, the domiciliary state of the Company. Under these laws, ordinary dividends, or dividends that do not require prior approval by the Department are determined based on statutory net income and surplus as well as timing of dividends paid in the preceding twelve months. Ordinary dividends may only be paid from earned surplus, which is calculated by removing unrealized gains from unassigned surplus. The actual level of dividends paid in any year is determined after an assessment of available dividend capacity, parent company liquidity and cash needs as well as the impact the dividends will have on the statutory surplus of Wilcac.

D. There were no dividends paid in 2021 and 2020.

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

F. Restricted surplus held for the benefit of the participating policyholders is $59,491,697.

G. Surplus Advances - Not Applicable

H. Stock Held for Special Purposes - Not Applicable

I. The Company had $59,491,697 and $63,426,574 of Participating Surplus Funds at December 31, 2021, and December 31, 2020, respectively. The Company established this voluntary and general contingency reserve as a segregated surplus account in conjunction with SSAP No. 72 – Surplus and Quasi-Reorganizations. The change in this reserve is the result of after-tax activity related to the Company's participating policies.

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses: $48,695,995

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

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

M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - July, 1, 2014.

# Notes to the Financial Statements

**14. Liabilities, Contingencies and Assessments**

A. Contingent Commitments

The company has committed to investing in several limited partnerships and joint ventures. As of December 31, 2021, the company has committed $ 704,050,000 for investment and funded $ 360,490,279

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

Total contingent liabilities: $ 343,559,721

(2) Nature and circumstances of guarantee

In connection with the sale in 2004 of a group of business entities and assets to third parties, Wilcac agreed to indemnify purchasers directly or indirectly for losses arising out of breaches of specified representation and warranties with respect to the business entities or assets being sold, including, in certain cases, losses arising from undisclosed liabilities or certain named litigation. Such indemnification provisions were effective April 2004 for guarantees made by Wilcac and generally survive indefinitely. In connection with the 2014 sale of Wilcac to Wilton Re, Wilcac's former affiliates, Continental Casualty Company (CCC) and CNA Financial Corporation (CNAF), agreed to indemnify WRAC and its affiliates (including the Company) for losses incurred thereby with respect to some but not all of these third party indemnities. For other of such indemnities, WRAC has agreed to reimburse CNAF and CCC for the amount of any payments required to be made by each of them (the Residual Indemnities).

The Company has not accrued any amounts in respect of the Residual Indemnities and, should any future payments be required thereunder, they would be recorded as expenses in the Company's financial statements. After due inquiry of representatives of CCC and CNAF, the Company is not now aware of any matter, fact or circumstance that reasonably could be expected to give rise to a material risk of additional payment in respect of the Residual Indemnities. The Company believes sufficient time has now elapsed since the 2004 sale that the likelihood of any such future payments to be extremely remote, but notes that it is not now able to provide a meaningful estimate of the maximum potential amount of any such payments.

(3) Aggregate compilation of guarantee obligations - Not Applicable

B. Assessments

(1) The Company has established a liability for guaranty fund assessments on several insolvencies in the amount of $642,692. This amount represents estimated obligations to state guaranty funds to provide for covered claims and other insurance obligations of insolvent insurers, net of the estimated offset to future premium taxes. The period over which the assessments are anticipated to be funded varies by insolvency and is difficult to predict.

The Company's estimated probable recoveries of prior payments through premium tax credits totals $116,164 and is recorded as an asset. The period over which the credits are realized varies by state but typically ranges from five to ten years.

(2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges

| | | |
|---|---|---|
| a. | Assets recognized from paid and accrued premium tax offsets and policy surcharges, prior year-end | $ 145,040 |
| b. | Decreases current year: | |
| | Premium Tax Offset Applied | $ 18,173 |
| | Change in Accrual Resulting from Changes | 10,703 |
| c. | Increases current year: | |
| d. | Assets recognized from paid and accrued premium tax offsets and policy surcharges, current year-end | $ 116,164 |

(3) Guaranty fund liabilities and assets related to long-term care insolvencies - 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

In the normal course of business, the Company is involved in litigation, principally from claims made under insurance policies and contracts. The Company reviews its litigation matters on an ongoing basis.

In October, 2012, a purported nationwide class action was filed in the United States District Court for the Central District of California, William Jeffrey Burnett and Joe H. Camp v. Conseco Life Insurance Company, CNO Financial Group, Inc., CDOC, Inc. and CNO Services, LLC, Case No. EDCV12-01715VAPSPX. The plaintiffs commenced this action on behalf of various Lifetrend life insurance policyholders who, since October 2008, surrendered or lapsed their policies. The Company has recorded a reserve of $0 and $27,000,000 as of December 31, 2021, and December 31, 2020, respectively, as a write-in on Page 3. The Company and the plaintiffs entered into a confidential memorandum of understanding on October 1, 2019 that would result in a settlement and release of the class claims. The parties negotiated the terms of the settlement and class relief which was approved by the courts in 2020 and the final payout of $26,950,000 occurred on February 19, 2021.

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

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 | $ – | $ – | $ – | $ – |
| b. | Futures | – | – | – | – |
| c. | Options | 2,298,770 | 4,533,495 | – | – |
| d. | Total | $ 2,298,770 | $ 4,533,495 | $ – | $ – |

# Notes to the Financial Statements

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

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. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. If the counterparties for the derivatives that the Company holds fail to meet their obligations, the Company may have to recognize a loss. The Company limits its exposure to such a loss by diversifying among several counterparties generally believed to be strong and creditworthy. The credit exposure of derivatives is represented by the fair value of contracts with a positive fair value at the reporting date.

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 - 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 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 - None

**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** - Not Applicable

**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 had the following financial instruments carried at fair value on the balance sheet as of December 31, 2021

| | Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|---|
| a. | Assets at fair value | | | | | |
| | Bonds | $ | $ 128,522 | $ | $ | $ 128,522 |
| | Preferred Stock | | 150,089,150 | | | 150,089,150 |
| | Common Stock | | 18,948,300 | 8,710,773 | | 27,659,073 |
| | Derivative Instruments (Options) | | 2,298,771 | | | 2,298,771 |
| | Other Invested Assets | | | 45,169 | | 45,169 |
| | Total assets at fair value/NAV | $ | $ 171,464,743 | $ 8,755,942 | $ | $ 180,220,685 |
| b. | Liabilities at fair value | | | | | |
| | Total liabilities at fair value | $ | $ | $ | $ | $ |

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

The Company had the following financial instruments carried at fair value on the balance sheet as of December 31, 2021

# Notes to the Financial Statements

**20. Fair Value Measurements (Continued)**

| 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 | | | | | | | | | | |
| Common Stocks | $ 631,805 | $ | $ | $ | $ 174,797 | $ 7,946,671 | $ | $ | $ | $ 8,753,273 |
| Other Invested Assets | 12,757 | | | | (10,088) | | | | | 2,669 |
| Total assets | $ 644,562 | $ | $ | $ | $ 164,709 | $ 7,946,671 | $ | $ | $ | $ 8,755,942 |
| 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 fair value of the Company's investment in Level 2 options was $2,298,771. 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 | $ 4,305,110,495 | $ 3,711,776,770 | $ 108,347,952 | $ 3,989,782,800 | $ 206,979,743 | $ | $ |
| Preferred Stocks | 237,943,411 | 232,714,827 | | 237,943,411 | | | |
| Common Stocks | 27,659,073 | 27,659,073 | | 18,948,300 | 8,710,773 | | |
| Cash & Short-term | 136,939,010 | 136,939,010 | 136,939,010 | | | | |
| Other Invested Assets | 141,549,503 | 126,095,014 | | 60,827,131 | 80,722,372 | | |
| Commercial Mortgage Loans | 279,544,013 | 259,675,774 | | | 279,544,013 | | |
| Derivatives | 2,298,771 | 2,298,771 | | 2,298,771 | | | |
| Separate Account Assets | 333,329,973 | 274,499,346 | 3,259,619 | 328,084,267 | 1,986,087 | | |
| Liabilities: | | | | | | | |
| General Account Deposit-type Funds | 120,468,016 | 120,468,016 | | | 120,468,016 | | |
| Separate Account Pension Investment Funds | 24,960,810 | 24,960,810 | | | 24,960,810 | | |

The following methods and assumptions were used to estimate the fair value of these financial assets and liabilities. The fair value of bonds and redeemable preferred stocks is based on methodologies described above.

Separate Account assets include preferred stocks and bonds. The valuation methodologies have been described above. The fair value of surplus notes is based on the methodology described above for bonds.

The fair value of general account funds left on deposit with a fixed maturity is the discounted present value using market interest rates consistent with the duration of the related liabilities. The fair value of unallocated funds on deposit is their estimated cash surrender value. Allocated funds on deposit which do not have fixed maturities are carried at the accrued account balance at the reporting date. The fair value for dividend and coupon accumulations Is their accrued account balance. The fair value for supplemental contracts not Involving life contingencies which provide a periodic payment over a fixed period is their statutory liability.

The estimated fair value for liabilities under pension Investment funds Is the discounted present value of expected cash flows using market yields. The Company was able to estimate the fair value of all its financial instruments as of December 31, 2021.

D. Not Practicable to Estimate Fair Value - Not Applicable

E. Nature and Risk of Investments Reported at NAV - None

**21. Other Items**

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

# Notes to the Financial Statements

**21. Other Items (Continued)**

C. Other Disclosures

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 and is ongoing .

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%).

Typical characteristics of mortgage-backed securities with Alt-A exposure are:

- Average to very good FICO (> 620).
- Weighted average coupon that is higher than Jumbo/MBS and lower than sub-prime (depends upon loan age and when issued).
- Loans with prepayment penalties are somewhat common (often > 5%, usually <50% of loans).
- Prospectus supplement for the related deal indicates that underwriting standards are not "traditional" but also does not indicate that the loans have high credit risk as described above for sub-prime loans. Many Alt-A deals have the language "Alternative loan trust" mentioned somewhere in either the title/name of the deal or in the summary section or are done on a special "shelf registration".
- Issuer is a well-known national or regional Alt-A lender.
- Low percentage of full documentation loans (< 65%, often less than 30%).
- High percentage of "No Documentation" loans (as high as 30%, sometimes higher).
- High percentage of non-owner occupied properties (> 10%, sometimes as high as 75-100%).

Management Practices

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

(2) Direct exposure through investments in subprime mortgage loans - None

# Notes to the Financial Statements

**21. Other Items (Continued)**

(3) Direct exposure through other investments

| | | Actual Cost | Book/Adjusted Carrying Value (Excluding Interest) | Fair Value | Other-Than-Temporary Impairment Losses Recognized |
|---|---|---|---|---|---|
| a. | Residential mortgage-backed securities | $ 29,307,109 | $ 30,969,035 | $ 35,211,698 | $ (97,272) |
| b. | Commercial mortgage-backed securities | | | | |
| c. | Collateralized debt obligations | | | | |
| d. | Structured securities | 6,170,312 | 5,773,672 | 5,964,822 | (1,807) |
| e. | Equity investment in SCAs | | | | |
| f. | Other assets | | | | |
| g. | Total | $ 35,477,421 | $ 36,742,707 | $ 41,176,520 | $ (99,079) |

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

G. Retained Assets

(1) A Wilton Re Access Account, which is an interest-bearing draft account, is one of several payment options available to beneficiaries of the Company's life insurance policies. A Wilton Re Access Account is established in the beneficiaries' name at settlement, which is recorded as a supplemental contract without life contingencies (Liabilities, Surplus and Other Funds, Line 3) in this statement. Accounts are established within one business day of claim settlement and the beneficiary has immediate access to the full value of the account. The Wilton Re Access Account will begin earning interest the day it is established. Interest is compounded daily on the balance at the end of each day and credited to the account monthly. The interest rate was .50% for the duration of 2021.

The Company offers a Wilton Re Access Account as one of several payment options available to beneficiaries of life insurance policies. A Wilton Re Access Account is established when requested by the beneficiary, or if no other option is requested, where allowed. A Wilton Re Access Account provides for unlimited draft writing privileges. Draft re-orders and routine account services are provided at no cost. Fees apply only for services such as copies of drafts or statements, returned drafts and stop payment orders for $2, $10 and $12, respectively, subject to change without notice.

(2)

| | | 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 | 22 | $ 1,533,337 | 36 | $ 1,623,915 |
| b. | 13 to 24 months | 13 | 400,181 | 23 | 1,092,276 |
| c. | 25 to 36 months | 9 | 490,071 | 15 | 342,139 |
| d. | 37 to 48 months | 6 | 201,300 | 28 | 989,001 |
| e. | 49 to 60 months | 11 | 468,468 | 23 | 970,841 |
| f. | Over 60 months | 1,054 | 28,214,433 | 1,063 | 27,875,247 |
| g. | Total | 1,115 | $ 31,307,790 | 1,188 | $ 32,893,419 |

(3)

| | | Individual | | Group | |
|---|---|---|---|---|---|
| | | Number | Balance/ Amount | Number | Balance/ Amount |
| a. | Number/balance of retained asset accounts at the beginning of the year | 1,188 | $ 32,893,419 | – | $ – |
| b. | Number/amount of retained asset accounts issued/added during the year | 54 | 4,212,819 | | |
| c. | Investment earnings credited to retained asset accounts during the year | XXX | 165,953 | XXX | |
| d. | Fees and other charges assessed to retained asset accounts during the year | XXX | 46 | 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 | 127 | 5,964,355 | | |
| g. | Number/balance of retained asset accounts at the end of the year (a+b+c-d-e-f) | 1,115 | 31,307,790 | – | – |

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 28, 2022. No material subsequent events have 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 - None

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

(1) Reinsurance contracts subject to A-791 - None

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

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

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

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

(6) Explanation of the accounting treatment disclosed in Note 23.H(5) if treated differently for GAAP and SAP - Not Applicable

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

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

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?
NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

# Notes to the Financial Statements

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)**

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

(5) ACA risk corridors receivable as of reporting date - Not Applicable

**25. Change in Incurred Losses and Loss Adjustment Expenses**

A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

During the year ended December 31, 2021, there was $3,884,426 of favorable development. The development is generally the result of ongoing analysis of recent loss development trends and reclassification of certain reserve elements. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

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

**26. Intercompany Pooling Arrangements** - Not Applicable

**27. Structured Settlements**

A. Reserves Eliminated by Annuities and Unrecorded Loss Contingencies - Not Applicable

B. Aggregate Statement Value of Annuities Due from Life Insurers Equaling or Exceeding 1% of Policyholders' Surplus - Not Applicable

**28. Health Care Receivables** - None

**29. Participating Policies**

As of December 31, 2021, 2.5% of in force individual and group life policies were participating policies. The Company accounts for its policyholder dividends in accordance with SSAP No. 51 - Life Contracts. The Company paid dividends in the amount of $5,619,583 to policyholders in 2021 and did not allocate any additional income to such policyholders.

**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.

2. Extra premiums are charged for substandard life policies. These policies are valued using the regular reserve plus either one-half of the extra premium (for flat extras) or the excess of multiple-table reserve over the regular reserve (for table-rated extras). 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 the Company had $968,041,005 of insurance in force in which premiums net of reinsurance 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 net amount of $7,707,438 at year-end 2021.

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

| | | | Ordinary | | | Credit Life | Group | |
|---|---|---|---|---|---|---|---|---|
| Item | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Group and Individual | Life Insurance | Annuities |
| CFT reserve increase | $ 20,000,000 | $ | $ 20,000,000 | $ | $ | $ | $ | $ |
| Wilco statutory methodology update from mean to interpolated | (13,389,817) | | (13,389,817) | | | | | |
| Sura statutory methodology update from mean to interpolated | (1,889,779) | | (1,889,779) | | | | | |
| Total | $ 4,720,404 | $ | $ 4,720,404 | $ | $ | $ | $ | $ |

# Notes to the Financial Statements

**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 | $ | $ | $ | $ | % |
| | b. At book value less current surrender charge of 5% or more | 3,439,701 | | | 3,439,701 | 0.239 |
| | c. At fair value | | | | | |
| | d. Total with market value adjustment or at fair value (total of a through c) | 3,439,701 | | | 3,439,701 | 0.239 |
| | e. At book value without adjustment (minimal or no charge or adjustment) | 135,588,132 | | | 135,588,132 | 9.403 |
| (2) | Not subject to discretionary withdrawal | 1,302,989,716 | | | 1,302,989,716 | 90.359 |
| (3) | Total (gross: direct + assumed) | $ 1,442,017,549 | $ | $ | $ 1,442,017,549 | 100.000 % |
| (4) | Reinsurance ceded | 1,324,874,212 | | | 1,324,874,212 | |
| (5) | Total (net) (3 - 4) | $ 117,143,337 | $ | $ | $ 117,143,337 | |
| (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: | $ | $ | $ | $ | |

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 | $ | $ | $ | $ | % |
| | b. At book value less current surrender charge of 5% or more | 22,361 | | | 22,361 | 0.005 |
| | c. At fair value | | | | | |
| | d. Total with market value adjustment or at fair value (total of a through c) | 22,361 | | | 22,361 | 0.005 |
| | e. At book value without adjustment (minimal or no charge or adjustment) | 16,602,452 | | | 16,602,452 | 3.893 |
| (2) | Not subject to discretionary withdrawal | 190,807,633 | 219,088,453 | | 409,896,086 | 96.102 |
| (3) | Total (gross: direct + assumed) | $ 207,432,446 | $ 219,088,453 | $ | $ 426,520,899 | 100.000 % |
| (4) | Reinsurance ceded | 1,045,641 | | | 1,045,641 | |
| (5) | Total (net) (3 - 4) | $ 206,386,805 | $ 219,088,453 | $ | $ 425,475,258 | |
| (6) | Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date: | $ | $ | $ | $ | |

C. Deposit-Type Contracts (no life contingencies)

| | | General Account | Separate Account With Guarantees | Separate Account Nonguaranteed | Total | Percent of Total |
|---|---|---|---|---|---|---|
| (1) | Subject to discretionary withdrawal | | | | | |
| | a. With market value adjustment | $ | $ 24,960,810 | $ | $ 24,960,810 | 8.745 % |
| | b. At book value less current surrender charge of 5% or more | | | | | |
| | c. At fair value | | | | | |
| | d. Total with market value adjustment or at fair value (total of a through c) | | 24,960,810 | | 24,960,810 | 8.745 |
| | e. At book value without adjustment (minimal or no charge or adjustment) | 107,850,153 | | | 107,850,153 | 37.785 |
| (2) | Not subject to discretionary withdrawal | 152,237,467 | 382,073 | | 152,619,540 | 53.470 |
| (3) | Total (gross: direct + assumed) | $ 260,087,620 | $ 25,342,883 | $ | $ 285,430,503 | 100.000 % |
| (4) | Reinsurance ceded | 139,619,603 | | | 139,619,603 | |
| (5) | Total (net) (3 - 4) | $ 120,468,017 | $ 25,342,883 | $ | $ 145,810,900 | |
| (6) | Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date: | $ | $ | $ | $ | |

# Notes to the Financial Statements

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

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

| | | Amount |
|---|---|---|
| | Life & Accident & Health Annual Statement | |
| (1) | Exhibit 5, annuities, total (net) | $ 309,670,717 |
| (2) | Exhibit 5, supplementary contracts with life contingencies section, total (net) | 13,859,424 |
| (3) | Exhibit of Deposit-type Contracts, Line 14, Column 1 | 120,468,015 |
| (4) | Subtotal | $ 443,998,156 |
| | Separate Accounts Annual Statement | |
| (5) | Exhibit 3, Line 0299999, Column 2 | 219,088,453 |
| (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 | 25,342,883 |
| (11) | Subtotal | $ 244,431,336 |
| (12) | Combined total | $ 688,429,492 |

**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 | $ | $ 702,327 | $ 774,415 |
| | b. Universal Life | 1,122,386,319 | 1,121,123,615 | 1,211,565,559 |
| | c. Universal Life with Secondary Guarantees | 66,893,507 | 62,641,123 | 72,742,190 |
| | d. Indexed Universal Life | 125,421,927 | 130,152,775 | 136,387,912 |
| | e. Indexed Universal Life with Secondary Guarantees | | | |
| | f. Indexed Life | | | |
| | g. Other Permanent Cash Value Life Insurance | | 422,320,471 | 509,678,582 |
| | h. Variable Life | | | |
| | 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 | 61,774,030 |
| | b. Accidental Death Benefits | XXX | XXX | 344,998 |
| | c. Disability – Active Lives | XXX | XXX | 2,848,994 |
| | d. Disability – Disabled Lives | XXX | XXX | 36,750,659 |
| | e. Miscellaneous Reserves | XXX | XXX | 576,787,480 |
| (3) | Total (gross: direct + assumed) | 1,314,701,753 | 1,736,940,311 | 2,609,654,819 |
| (4) | Reinsurance Ceded | | 912,366 | 399,342,769 |
| (5) | Total (net) (3) - (4) | $ 1,314,701,753 | $ 1,736,027,945 | $ 2,210,312,050 |

B. Separate Account with Guarantees - None

C. Separate Account Nonguaranteed - None

D. Reconciliation of Total Life Insurance Reserves

| | | Amount |
|---|---|---|
| | Life & Accident & Health Annual Statement: | |
| 1. | Exhibit 5, Life Insurance Section, Total (net) | $ 1,890,789,434 |
| 2. | Exhibit 5, Accidental Death Benefits Section, Total (net) | 344,975 |
| 3. | Exhibit 5, Disability – Active Lives Section, Total (net) | 2,848,108 |
| 4. | Exhibit 5, Disability – Disabled Lives Section, Total (net) | 21,199,901 |
| 5. | Exhibit 5, Miscellaneous Reserves Section, Total (net) | 295,129,631 |
| 6. | Subtotal | $ 2,210,312,049 |
| | Separate Accounts Annual Statement: | |
| 7. | Exhibit 3, Line 0199999, Column 2 | |
| 8. | Exhibit 3, Line 0499999, Column 2 | |
| 9. | Exhibit 3, Line 0599999, Column 2 | |
| 10. | Subtotal (Lines 7 through 9) | $ |
| 11. | Combined Total (Lines 6 and 10) | $ 2,210,312,049 |

**34. Premiums and Annuity Considerations Deferred and Uncollected** - Not Applicable

# Notes to the Financial Statements

## 35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the year ended December 31, 2021, the Company reported assets and liabilities from Single Premium Group Annuities (SPGAs) and Experience-rated Annuities into a separate account.

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

| Product/Transaction | Legally Insulated Assets | Separate Account Assets (Not Legally Insulated) |
|---|---|---|
| SPGAs | $ 16,701,517 | $ 236,624,847 |
| Experience-rated annuities | | 24,474,741 |
| Total | $ 16,701,517 | $ 261,099,588 |

(3) Separate account products that have guarantees backed by the general account - Not Applicable

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

B. General Nature and Characteristics of Separate Accounts Business

| | 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 | $ | $ 1,524,515 | $ | $ | $ 1,524,515 |
| (2) Reserves at 12/31/2021 for accounts with assets at: | | | | | |
| a. Fair value | | | | | |
| b. Amortized cost | | 25,342,883 | 219,088,453 | | 244,431,336 |
| c. Total reserves | $ | $ 25,342,883 | $ 219,088,453 | $ | $ 244,431,336 |
| (3) By withdrawal characteristics: | | | | | |
| a. Subject to discretionary withdrawal: | | | | | |
| 1. With market value adjustment | $ | $ 24,960,810 | $ | $ | $ 24,960,810 |
| 2. At book value without market value adjustment and with current surrender charge of 5% or more | | | | | |
| 3. At fair value | | | | | |
| 4. At book value without market value adjustment and with current surrender charge less than 5% | | | | | |
| 5. Subtotal | $ | $ 24,960,810 | $ | $ | $ 24,960,810 |
| b. Not subject to discretionary withdrawal | | 382,073 | 219,088,453 | | 219,470,526 |
| c. Total | $ | $ 25,342,883 | $ 219,088,453 | $ | $ 244,431,336 |
| (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) | $ |
| b. Transfers from Separate Accounts (Page 4, Line 10) | 36,047,478 |
| c. Net transfers to or (from) Separate Accounts (a - b) | $ (36,047,478) |

(2) Reconciling adjustments - Not Applicable

(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement

| | |
|---|---|
| (1c + 2) = (Page 4, Line 26) | $ (36,047,478) |

## 36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2021 and 2020 were $1,533,904 and $2,542,772, respectively.

The Company incurred $274,381 and paid $1,392,749 of claim adjustment expenses in the current year of which all of the paid amount was attributable to insured or covered events of prior years.

The Company does not estimate anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses.

# 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? ..... Illinois

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. ..... 12/31/2018

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 06/26/2020

3.4 By what department or departments?
Illinois Department of Insurance .....

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... 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<br>Nationality | 2<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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 [ ] N/A [ X ]

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, MAAA
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 .....

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

12.2 If, yes provide explanation:

.....

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

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

.....

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

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

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

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

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

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

.....

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

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

.....

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<br>American Bankers Association (ABA) Routing Number | 2<br>Issuing or Confirming Bank Name | 3<br>Circumstances That Can Trigger the Letter of Credit | 4<br>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 ..... $
20.12 To stockholders not officers ..... $
20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers ..... $
20.22 To stockholders not officers ..... $
20.23 Trustees, supreme or grand (Fraternal Only) ..... $

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

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

21.21 Rented from others ..... $
21.22 Borrowed from others ..... $
21.23 Leased from others ..... $
21.24 Other ..... $

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

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ ..... 3,053
22.22 Amount paid as expenses ..... $
22.23 Other amounts paid ..... $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [ X ]

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

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

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

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

## INVESTMENT

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

# GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

| | | |
|---|---|---|
| 25.091 | Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. | $ 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 [ ] No [ X ]

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

| | | |
|---|---|---|
| 26.21 | Subject to repurchase agreements | $ |
| 26.22 | Subject to reverse repurchase agreements | $ |
| 26.23 | Subject to dollar repurchase agreements | $ |
| 26.24 | Subject to reverse dollar repurchase agreements | $ |
| 26.25 | Placed under option agreements | $ |
| 26.26 | Letter stock or securities restricted as to sale - excluding FHLB Capital Stock | $ |
| 26.27 | FHLB Capital Stock | $ 18,948,300 |
| 26.28 | On deposit with states | $ 32,416,437 |
| 26.29 | On deposit with other regulatory bodies | $ |
| 26.30 | Pledged as collateral - excluding collateral pledged to an FHLB | $ |
| 26.31 | Pledged as collateral to FHLB - including assets backing funding agreements | $ |
| 26.32 | Other | $ |

26.3 For category (26.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>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 [ ] No [ X ] N/A [ ]
If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian's Address |
|---|---|
| U.S Bank N.A. | 209 La Salle, Chicago, IL 60604 |
| The Bank of New York Mellon | One Wall Street, 14th Floors, New York, NY 10286 |
| The Northern Trust Company | 50 South La Salle, Chicago, IL 60603 |
| Citibank, N.A. | 111 Wall Street, 25th Floor, New York, NY 10005 |
| | |

# 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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| New England Asset Management | U |
| Guggenheim Partners Investment Management, LLC | U |
| Voya Investment Management Co., LLC | U |
| Eagle Point Credit Management, LLC | U |
| T. Rowe Price Associates, Inc. | U |
| 40\|86 Advisors, Inc. | U |
| Cohen & Steers Capital Management, LLC | U |
| Hildene Capital Management, LLC | U |
| Aegon USA Realty Advisors, LLC | U |
| Prima Capital Advisors, 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 [ ] No [ X ]

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

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 105900 | New England Asset Management | KUR85EPS4GQFXTFC130 | SEC | DS |
| 137432 | Guggenheim Partners Investment Management, LLC | 549300XWQLVNUK615E79 | SEC | DS |
| 106494 | Voya investment Management Co. LLC | L1XJE5NM4QE6WXS12J24 | SEC | DS |
| 163370 | Eagle Point Credit Management, LLC | 549300JTV07DRG00U053 | SEC | DS |
| 105496 | T. Rowe Price Associates, Inc. | 7HTL8AEQSEDX602FBU63 | SEC | DS |
| 107740 | 40\|86 Advisors, Inc. | 549300WH223WQWWQOD59 | SEC | DS |
| 106266 | Cohen & Steers Capital Management, LLC | FW2PJ66GDB1AYMEK6K90 | SEC | DS |
| 106415 | Hildene Capital Management, LLC | 549300NF7JWYDW6DZK26 | SEC | DS |
| 286438 | Aegon USA Realty Advisors, LLC | 54930021S1WCKH88L448 | SEC | DS |
| 124719 | Prima Capital Advisors, LLC | 24959004W4HOGLS179S28 | SEC | DS |
| | | | | |

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

30.2 If yes, complete the following schedule:

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

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

| 1<br>Name of Mutual Fund (from above table) | 2<br>Name of Significant Holding of the Mutual Fund | 3<br>Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding | 4<br>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<br>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 31.1 Bonds | 3,711,776,700 | 4,305,110,496 | 593,333,796 |
| 31.2 Preferred stocks | 232,714,827 | 237,943,411 | 5,228,583 |
| 31.3 Totals | 3,944,491,527 | 4,543,053,907 | 598,562,379 |

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 and Refinitiv. Where necessary, price quotes or spreads may be obtained from approved broker-dealers. Pricing data is reviewed for stale and missing prices and for variances from 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-dealers used are selected based on their experience with the particular security. Broker-dealer pricing is reviewed for stale or missing prices and for variances from period to the next. 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? ..... $ ..... 150,570

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<br>Name | 2<br>Amount Paid |
|---|---|
| AMERICAN COUNCIL OF LIFE INSURERS | 42,155 |
| FITCH RATINGS INC | 41,584 |
| AM BEST RATING SERVICES INC | 41,200 |
| | |

39.1 Amount of payments for legal expenses, if any? ..... $ ..... 1,461,131

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<br>Name | 2<br>Amount Paid |
|---|---|
| LOCKE LORD LLP | 752,331 |
| FAEGRE DRINKER BIDDLE & REATH LLP | 430,741 |
| | |

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

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<br>Name | 2<br>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 [ X ] No [ ]

1.2 If yes, indicate premium earned on U.S. business only ..... $ 396,332

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

1.31 Reason for excluding:

.....

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 307,403

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 ..... $ 396,332

1.65 Total incurred claims ..... $ 307,403

1.66 Number of covered lives ..... 113

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<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | 60,084 | 65,489 |
| 2.2 | Premium Denominator | 108,564,246 | 120,729,075 |
| 2.3 | Premium Ratio (2.1/2.2) | 0.001 | 0.001 |
| 2.4 | Reserve Numerator | 10,532,968 | 13,710,670 |
| 2.5 | Reserve Denominator | 2,441,974,389 | 2,553,440,493 |
| 2.6 | Reserve Ratio (2.4/2.5) | 0.004 | 0.005 |

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? ..... $

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 [ ] No [ X ]

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written ..... $ 138,500,918

7.2 Total Incurred Claims ..... $ 325,633,602

7.3 Number of Covered Lives ..... 227,210

| *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 ..... $ 4,367,399

9.22 Received ..... $

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

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

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

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

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 446,545,524

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

12.11 Cash ..... $ 2,743,077,994

12.12 Stock ..... $ 224,435,172

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

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

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

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

| | 1 Reinsurance Assumed | 2 Reinsurance Ceded | 3 Net Retained |
|---|---|---|---|
| 13.31 Earned premium | 0 | 0 | 0 |
| 13.32 Paid claims | 146,825 | 114,523 | 32,302 |
| 13.33 Claim liability and reserve (beginning of year) | 11,610,909 | 8,921,802 | 2,689,107 |
| 13.34 Claim liability and reserve (end of year) | 2,856,503 | 2,036,794 | 819,709 |
| 13.35 Incurred claims | (8,607,581) | (6,770,485) | (1,837,096) |

# GENERAL INTERROGATORIES

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

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

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

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

**Fraternal Benefit Societies Only:**

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

NONE

24. Is a medical examination required before issuing [illegible] to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without [illegible] with and by [illegible] of a local 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] 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] outstanding [illegible] ons that remain [illegible] surplus?

NONE

| Date | Outstanding Lien Amount |
|---|---|
| | |
| | |

# FIVE-YEAR HISTORICAL DATA

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

| | | 1<br>2021 | 2<br>2020 | 3<br>2019 | 4<br>2018 | 5<br>2017 |
|---|---|---|---|---|---|---|
| | **Life Insurance in Force** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 1. | Ordinary - whole life and endowment (Line 34, Col. 4) | 15,349,064 | 16,131,677 | 18,193,040 | 1,445,662 | 1,521,713 |
| 2. | Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) | 2,633,659 | 3,175,209 | 3,814,266 | 1,832,148 | 2,030,109 |
| 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) | 121,999 | 125,551 | 142,201 | 191,561 | 192,545 |
| 5. | Industrial (Line 21, Col. 2) | 329 | 339 | 345 | 0 | 0 |
| 6. | FEGLI/SGLI (Lines 43 & 44, Col. 4) | 0 | 0 | 0 | 0 | 0 |
| 7. | Total (Line 21, Col. 10) | 18,105,051 | 19,432,776 | 22,149,852 | 3,469,371 | 3,744,367 |
| 7.1 | Total in force for which VM-20 deterministic/stochastic reserves are calculated | | | 0 | 0 | 0 |
| | **New Business Issued** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 8. | Ordinary - whole life and endowment (Line 34, Col. 2) | 5 | 1,365 | 15,627 | 14,600 | 260 |
| 9. | Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) | 0 | 0 | 0 | 0 | 0 |
| 10. | Credit life (Line 2, Col. 6) | 0 | 0 | 0 | 0 | 0 |
| 11. | Group (Line 2, Col. 9) | 3,000 | 3,008 | 2,112 | 2,171 | 3,296 |
| 12. | Industrial (Line 2, Col. 2) | 0 | 0 | 0 | 0 | 0 |
| 13. | Total (Line 2, Col. 10) | 3,005 | 4,373 | 17,739 | 16,771 | 3,556 |
| | **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) | 108,902,093 | 122,682,822 | 728,223,839 | 1 | 94,687 |
| 15.2 | Ordinary-individual annuities (Line 20.4, Col. 4) | 468,655 | (3,460,786) | 18,986,658 | (5,726,046) | (1,562,079,806) |
| 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) | 1,464,744 | 904,609 | 5,785,728 | 7,434 | (25,000) |
| 17.2 | Group annuities (Line 20.4, Col. 7) | 916,105 | 526,637 | 38,350,490 | 0 | 0 |
| 18.1 | A & H-group (Line 20.4, Col. 8) | (3,262,906) | 42,621 | 44,151 | 50,185 | 49,257 |
| 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) | 75,555 | 33,172 | (32,981) | 22,778 | 26,532 |
| 19. | Aggregate of all other lines of business (Line 20.4,Col. 11) | 0 | 0 | 0 | 0 | 0 |
| 20. | Total | 108,564,246 | 120,729,075 | 791,357,885 | (5,645,648) | (1,561,934,330) |
| | **Balance Sheet (Pages 2 & 3)** | | | | | |
| 21. | Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) | 5,304,024,833 | 5,199,315,953 | 5,336,114,862 | 1,949,094,453 | 2,015,942,741 |
| 22. | Total liabilities excluding Separate Accounts business (Page 3, Line 26) | 5,065,375,003 | 4,989,221,256 | 4,961,156,052 | 1,828,638,965 | 1,872,766,989 |
| 23. | Aggregate life reserves (Page 3, Line 1) | 2,533,842,190 | 2,620,672,369 | 2,731,273,120 | 153,173,755 | 159,089,498 |
| 23.1 | Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 | | | 0 | 0 | 0 |
| 24. | Aggregate A & H reserves (Page 3, Line 2) | 95,680,756 | 106,435,021 | 110,530,984 | 5,852,687 | 6,769,792 |
| 25. | Deposit-type contract funds (Page 3, Line 3) | 120,468,014 | 128,976,420 | 136,836,053 | 38,787,496 | 41,382,516 |
| 26. | Asset valuation reserve (Page 3, Line 24.01) | 112,160,594 | 59,059,638 | 46,207,652 | 13,597,518 | 14,248,086 |
| 27. | Capital (Page 3, Lines 29 and 30) | 4,366,173 | 4,366,173 | 8,544,395 | 4,366,173 | 21,830,865 |
| 28. | Surplus (Page 3, Line 37) | 234,283,657 | 205,728,523 | 244,122,931 | 116,089,323 | 121,344,887 |
| | **Cash Flow (Page 5)** | | | | | |
| 29. | Net Cash from Operations (Line 11) | (249,330,772) | (159,135,953) | (213,020,936) | 122,334,093 | (10,392,176) |
| | **Risk-Based Capital Analysis** | | | | | |
| 30. | Total adjusted capital | 353,941,790 | 272,771,419 | 271,395,103 | 134,058,451 | 145,548,476 |
| 31. | Authorized control level risk - based capital | 46,823,989 | 43,296,657 | 37,994,385 | 9,572,641 | 6,727,914 |
| | **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) | 73.4 | 80.1 | 82.1 | 90.4 | 92.3 |
| 33. | Stocks (Lines 2.1 and 2.2) | 5.1 | 3.4 | 3.4 | 2.4 | 2.6 |
| 34. | Mortgage loans on real estate(Lines 3.1 and 3.2 ) | 5.1 | 5.6 | 5.6 | 0.6 | 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) | 2.7 | 1.9 | 2.3 | 5.0 | 3.9 |
| 37. | Contract loans (Line 6) | 2.4 | 2.6 | 2.7 | 0.0 | 0.0 |
| 38. | Derivatives (Page 2, Line 7) | 0.0 | 0.1 | 0.0 | 0.0 | 0.0 |
| 39. | Other invested assets (Line 8) | 11.1 | 6.2 | 3.9 | 1.7 | 1.0 |
| 40. | Receivables for securities (Line 9) | 0.0 | 0.0 | 0.0 | 0.0 | 0.1 |
| 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<br>2021 | 2<br>2020 | 3<br>2019 | 4<br>2018 | 5<br>2017 |
|---|---|---|---|---|---|---|
| | **Investments in Parent, Subsidiaries and Affiliates** | | | | | |
| 44. | Affiliated bonds (Schedule D Summary, Line 12, Col. 1) | | | 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 |
| 49. | All other affiliated | | | 0 | 0 | 0 |
| 50. | Total of above Lines 44 to 49 | 0 | 0 | 0 | 0 | 0 |
| 51. | Total Investment in Parent included in Lines 44 to 49 above | | | 0 | 0 | 0 |
| | **Total Nonadmitted and Admitted Assets** | | | | | |
| 52. | Total nonadmitted assets (Page 2, Line 28, Col. 2) | 84,339,644 | 119,278,979 | 109,266,997 | 2,556,497 | 2,831,373 |
| 53. | Total admitted assets (Page 2, Line 28, Col. 3) | 5,581,825,938 | 5,498,863,087 | 5,654,936,588 | 2,289,231,864 | 2,378,268,726 |
| | **Investment Data** | | | | | |
| 54. | Net investment income (Exhibit of Net Investment Income) | 274,761,165 | 248,382,271 | 248,849,406 | 106,425,074 | 103,054,368 |
| 55. | Realized capital gains (losses) (Page 4, Line 34, Column 1 ) | (1,276,097) | 1,416,316 | (831,621) | (2,710,552) | (2,254,723) |
| 56. | Unrealized capital gains (losses) (Page 4, Line 38, Column 1) | 51,678,316 | (4,476,673) | 1,943,044 | (127,504) | 18,621 |
| 57. | Total of above Lines 54, 55 and 56 | 325,163,384 | 245,321,914 | 249,960,829 | 103,587,018 | 100,818,266 |
| | **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) | 395,862,765 | 409,203,907 | 360,092,332 | 40,472,862 | 69,438,539 |
| 59. | Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6) | (2,074,134) | 769,789 | (929,407) | 678,004 | 642,339 |
| 60. | Increase in life reserves - other than group and annuities (Line 19, Col. 2) | (74,337,870) | (90,927,229) | 355,291,462 | (9,359) | (6,352) |
| 61. | Increase in A & H reserves (Line 19, Col. 6) | (10,753,467) | (4,096,755) | (6,543,968) | (917,103) | (828,330) |
| 62. | Dividends to policyholders and refunds to members (Line 30, Col. 1) | 5,619,583 | 7,267,532 | 11,804,867 | 2,054,979 | 1,553,667 |
| | **Operating Percentages** | | | | | |
| 63. | Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 | 24.0 | 30.5 | 7.5 | (7.4) | (4.3) |
| 64. | Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 | 7.1 | 7.6 | 7.0 | 6.8 | 5.3 |
| 65. | A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) | 406.7 | (2,062.4) | (5,961.4) | (327.7) | (168.6) |
| 66. | A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 67. | A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) | 2.4 | 774.3 | 767.3 | 47.2 | 42.8 |
| | **A & H Claim Reserve Adequacy** | | | | | |
| 68. | Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) | 1,962,742 | 5,269,043 | 5,111,699 | 4,958,568 | 5,284,409 |
| 69. | Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) | 4,751,609 | 4,901,799 | 5,614,590 | 4,965,067 | 5,227,514 |
| 70. | Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) | 21,392,001 | 25,449,262 | 25,376,828 | 116,772 | 119,002 |
| 71. | Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) | 40,938,406 | 40,341,582 | 41,950,510 | 265,086 | 325,873 |
| | **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) | 7,496,082 | (7,582,263) | 37,722,563 | 240,007 | 5,188,303 |
| 74. | Ordinary - individual annuities (Page 6, Col. 4) | (3,285,140) | (307,440) | (12,206,395) | (1,764,603) | (36,906,983) |
| 75. | Ordinary-supplementary contracts | XXX | XXX | XXX | 1,277,552 | 10,037,318 |
| 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) | 2,825,332 | (2,012,512) | 878,665 | (414,193) | (114,534) |
| 78. | Group annuities (Page 6, Col. 5) | (1,365,349) | (1,457,363) | (17,747,816) | 15,921,793 | 33,740,408 |
| 79. | A & H-group (Page 6.5, Col. 3) | (669,585) | (396,026) | 588,157 | 257,796 | 148,969 |
| 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) | 223,867 | (259,240) | (75,292) | 253,747 | 501,499 |
| 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) | 5,225,205 | (12,014,844) | 9,159,884 | 15,772,099 | 12,594,980 |

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Wilcac Life Insurance Company

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

NAIC Group Code 4213 — NAIC Company Code 62413

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 142,701,644 | 0 | 5,350,099 | 0 | 148,051,743 |
| 2. Annuity considerations | 564,040 | 0 | 1,218,937 | 0 | 1,782,977 |
| 3. Deposit-type contract funds | 4,129,449 | XXX | 0 | XXX | 4,129,449 |
| 4. Other considerations | 0 | 0 | 0 | 0 | 0 |
| 5. Totals (Sum of Lines 1 to 4) | 147,395,133 | 0 | 6,569,036 | 0 | 153,964,169 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | 840,998 | 0 | 0 | 0 | 840,998 |
| 6.2 Applied to pay renewal premiums | 574,652 | 0 | 0 | 0 | 574,652 |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | 4,723,701 | 0 | 0 | 0 | 4,723,701 |
| 6.4 Other | 1,426,543 | 0 | 0 | 0 | 1,426,543 |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | 7,565,894 | 0 | 0 | 0 | 7,565,894 |
| 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) | 7,565,894 | 0 | 0 | 0 | 7,565,894 |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 328,082,853 | 0 | 11,894,437 | 0 | 339,977,290 |
| 10. Matured endowments | 4,522,402 | 0 | 5,370 | 0 | 4,527,772 |
| 11. Annuity benefits | 85,497,193 | 0 | 52,019,319 | 0 | 137,516,512 |
| 12. Surrender values and withdrawals for life contracts | 41,888,393 | 0 | 180,546 | 0 | 42,068,939 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | 0 | 0 | 0 | 0 | 0 |
| 14. All other benefits, except accident and health | 0 | 0 | 0 | 0 | 0 |
| 15. Totals | 459,990,841 | 0 | 64,099,672 | 0 | 524,090,513 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. 2430.22000 | 0 | 0 | 0 | 0 | 0 |
| 1302. 2655.59000 | 0 | 0 | 0 | 0 | 0 |
| 1303. 3427.75000 | 0 | 0 | 0 | 0 | 0 |
| 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 | 1,689 | 78,450,919 | 0 | 0 | 0 | 0 | 0 | 0 | 1,689 | 78,450,919 |
| 17. Incurred during current year | 7,832 | 337,708,428 | 0 | 0 | 178 | 11,899,807 | 0 | 0 | 8,010 | 349,608,235 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 7,921 | 332,605,255 | 0 | 0 | 185 | 11,899,807 | 0 | 0 | 8,106 | 344,505,062 |
| 18.2 By payment on compromised claims | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 18.3 Totals paid | 7,921 | 332,605,255 | 0 | 0 | 185 | 11,899,807 | 0 | 0 | 8,106 | 344,505,062 |
| 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 | 7,921 | 332,605,255 | 0 | 0 | 185 | 11,899,807 | 0 | 0 | 8,106 | 344,505,062 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 1,600 | 83,554,092 | 0 | 0 | (7) | 0 | 0 | 0 | 1,593 | 83,554,092 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 249,753 | 19,211,237,653 | 0 | (a) 0 | 1,432 | 125,552,313 | 1,209 | 339,000 | 252,394 | 19,337,128,966 |
| 21. Issued during year | 10 | 1,365,000 | 0 | 0 | 0 | 3,008,000 | 0 | 0 | 10 | 4,373,000 |
| 22. Other changes to in force (Net) | (18,366) | (1,319,837,090) | 0 | 0 | (512) | (6,561,062) | (38) | (10,000) | (18,916) | (1,326,408,152) |
| 23. In force December 31 of current year | 231,397 | 17,892,765,563 | 0 | (a) 0 | 920 | 121,999,251 | 1,171 | 329,000 | 233,488 | 18,015,093,814 |

(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) | 52,213 | 52,614 | 0 | 1,315,280 | 1,102,401 |
| 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) | 0 | 0 | 0 | 0 | 0 |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | 0 | 0 | 0 | 0 | 0 |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | 363,923 | 459,712 | 0 | 628,452 | 451,092 |
| 25.2 Guaranteed renewable (b) | 16,067,873 | 16,154,006 | 0 | 19,754,698 | 15,333,552 |
| 25.3 Non-renewable for stated reasons only (b) | 0 | 295 | 0 | 464 | 333 |
| 25.4 Other accident only | 0 | 0 | 0 | 66,635 | 0 |
| 25.5 All other (b) | 220,283 | 223,643 | 0 | 2,133,281 | (8,470) |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 16,652,080 | 16,837,656 | 0 | 22,583,529 | 15,776,508 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 16,704,293 | 16,890,270 | 0 | 23,898,809 | 16,878,909 |

(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 36,952 .

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Direct Business Part 1 Line 13

| | DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|---|
| 1304. | 4579.79000 | 0 | 0 | 0 | 0 | 0 |
| 1305. | 5101.68000 | 0 | 0 | 0 | 0 | 0 |
| 1306. | 5364.09000 | 0 | 0 | 0 | 0 | 0 |
| 1307. | 63.67000 | 0 | 0 | 0 | 0 | 0 |
| 1308. | 6601.62000 | 0 | 0 | 0 | 0 | 0 |
| 1309. | 8093.05000 | 0 | 0 | 0 | 0 | 0 |
| 1310. | 969.82000 | 0 | 0 | 0 | 0 | 0 |
| 1397. | Summary of remaining write-ins for Line 13 from overflow page | 0 | 0 | 0 | 0 | 0 |

# EXHIBIT OF LIFE INSURANCE

**($000 Omitted for Amounts of Life Insurance)**

| | | Industrial | | Ordinary | | Credit Life (Group and Individual) | | Group | | | 10 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 | 5 | 6 | Number of 7 | Number of 8 | 9 | |
| | | Number of Policies | Amount of Insurance | Number of Policies | Amount of Insurance | Number of Individual Policies and Group Certificates | Amount of Insurance | Policies | Certificates | Amount of Insurance | Total Amount of Insurance |
| 1. | In force end of prior year | 1,209 | 339 | 264,840 | 19,306,886 | 0 | 0 | 920 | 7,195 | 125,551 | 19,432,776 |
| 2. | Issued during year | 0 | 0 | 1 | 5 | 0 | 0 | 0 | 78 | 3,000 | 3,005 |
| 3. | Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. | Revived during year | 0 | 0 | 388 | 80,128 | 0 | 0 | 0 | 0 | 0 | 80,128 |
| 5. | Increased during year (net) | 0 | 0 | 0 | 687,133 | 0 | 0 | 0 | 0 | 140 | 687,273 |
| 6. | Subtotals, Lines 2 to 5 | 0 | 0 | 389 | 767,266 | 0 | 0 | 0 | 78 | 3,140 | 770,406 |
| 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) | 1,209 | 339 | 265,229 | 20,074,152 | 0 | 0 | 920 | 7,273 | 128,691 | 20,203,182 |
| | Deductions during year: | | | | | | | | | | |
| 10. | Death | 17 | 4 | 6,874 | 349,583 | 0 | 0 | XXX | 170 | 4,644 | 354,231 |
| 11. | Maturity | 17 | 4 | 882 | 7,323 | 0 | 0 | XXX | 9 | 51 | 7,378 |
| 12. | Disability | 0 | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 |
| 13. | Expiry | 0 | 0 | 250 | 13,103 | 0 | 0 | 0 | 6 | 148 | 13,251 |
| 14. | Surrender | 4 | 0 | 7,212 | 865,614 | 0 | 0 | 0 | 3 | 85 | 865,699 |
| 15. | Lapse | 0 | 0 | 4,195 | 462,918 | 0 | 0 | 0 | 36 | 1,764 | 464,682 |
| 16. | Conversion | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 |
| 17. | Decreased (net) | 0 | 2 | 0 | 392,888 | 0 | 0 | 0 | 0 | 0 | 392,890 |
| 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) | 38 | 10 | 19,413 | 2,091,429 | 0 | 0 | 0 | 224 | 6,692 | 2,098,131 |
| 21. | In force end of year (b) (Line 9 minus Line 20) | 1,171 | 329 | 245,816 | 17,982,723 | 0 | 0 | 920 | 7,049 | 121,999 | 18,105,051 |
| 22. | Reinsurance ceded end of year | XXX | 0 | XXX | 3,531,506 | XXX | 0 | XXX | XXX | 66,606 | 3,598,112 |
| 23. | Line 21 minus Line 22 | XXX | 329 | XXX | 14,451,217 | XXX | (a) 0 | XXX | XXX | 55,393 | 14,506,939 |
| | **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 $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

# EXHIBIT OF LIFE INSURANCE

**($000 Omitted for Amounts of Life Insurance) (Continued)**

**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

| | Industrial | | Ordinary | |
|---|---|---|---|---|
| | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 24. Additions by dividends | XXX | 0 | XXX | 218,572 |
| 25. Other paid-up insurance | 0 | 0 | 49,179 | 634,342 |
| 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<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 27. Term policies - decreasing | 0 | 0 | 0 | 0 |
| 28. Term policies - other | 0 | 0 | 10,342 | 1,875,826 |
| 29. Other term insurance - decreasing | XXX | 0 | XXX | 0 |
| 30. Other term insurance | XXX | 0 | XXX | 685,144 |
| 31. Totals (Lines 27 to 30) | 0 | 0 | 10,342 | 2,560,970 |
| Reconciliation to Lines 2 and 21: | | | | |
| 32. Term additions | XXX | 0 | XXX | 0 |
| 33. Totals, extended term insurance | XXX | XXX | 7,475 | 72,689 |
| 34. Totals, whole life and endowment | 1 | 5 | 228,000 | 15,349,064 |
| 35. Totals (Lines 31 to 34) | 1 | 5 | 245,817 | 17,982,723 |

**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<br>Non-Participating | 2<br>Participating | 3<br>Non-Participating | 4<br>Participating |
| 36 Industrial | 0 | 0 | 329 | 0 |
| 37. Ordinary | 5 | 0 | 17,539,523 | 443,200 |
| 38. Credit Life (Group and Individual) | 0 | 0 | 0 | 0 |
| 39. Group | 3,000 | 0 | 118,820 | 3,179 |
| 40. Totals (Lines 36 to 39) | 3,005 | 0 | 17,658,672 | 446,379 |

**ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE**

| | Credit Life | | Group | |
|---|---|---|---|---|
| | 1<br>Number of Individual Policies and Group Certificates | 2<br>Amount of Insurance | 3<br>Number of Certificates | 4<br>Amount of Insurance |
| 41. Amount of insurance included in Line 2 ceded to other companies | XXX | 0 | XXX | 3,000 |
| 42. Number in force end of year if the number under shared groups is counted on a pro-rata basis | 0 | XXX | 0 | XXX |
| 43. Federal Employees' Group Life Insurance included in Line 21 | 0 | 0 | 0 | 0 |
| 44. Servicemen's Group Life Insurance included in Line 21 | 0 | 0 | 0 | 0 |
| 45. Group Permanent Insurance included in Line 21 | 0 | 0 | 0 | 0 |

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

| | |
|---|---|
| 46. Amount of additional accidental death benefits in force end of year under ordinary policies | 197,775 |

**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

NONE

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

**POLICIES WITH DISABILITY PROVISIONS**

| | Industrial | | Ordinary | | Credit | | Group | |
|---|---|---|---|---|---|---|---|---|
| Disability Provisions | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance | 5<br>Number of Policies | 6<br>Amount of Insurance | 7<br>Number of Certifi-cates | 8<br>Amount of Ins rance |
| 48. Waiver of Premium | 0 | 0 | 9,762 | 369,439 | 0 | 0 | 0 | 0 |
| 49. Disability Income | 0 | 0 | 66 | 81 | 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 | 9,828 | (a) 369,520 | 0 | (a) 0 | 0 | (a) 0 |

(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<br>Involving Life Contingencies | 2<br>Not Involving Life Contingencies | 3<br>Involving Life Contingencies | 4<br>Not Involving Life Contingencies |
| 1. | In force end of prior year | 332 | 305 | 8 | 121 |
| 2. | Issued during year | 26 | 8 | 1 | 0 |
| 3. | Reinsurance assumed | 0 | 0 | 0 | 0 |
| 4. | Increased during year (net) | 6 | 4 | 0 | 0 |
| 5. | Total (Lines 1 to 4) | 364 | 317 | 9 | 121 |
| | Deductions during year: | | | | |
| 6. | Decreased (net) | 25 | 36 | 0 | 10 |
| 7. | Reinsurance ceded | 0 | 0 | 0 | 0 |
| 8. | Totals (Lines 6 and 7) | 25 | 36 | 0 | 10 |
| 9. | In force end of year (line 5 minus line 8) | 339 | 281 | 9 | 111 |
| 10. | Amount on deposit | 197,915 | (a) 39,874,950 | 108,342 | (a) 6,614,090 |
| 11. | Income now payable | 332 | 251 | 6 | 111 |
| 12. | Amount of income payable | (a) 971,707 | (a) 1,828,499 | (a) 4,719 | (a) 1,421,963 |

## ANNUITIES

| | | Ordinary | | Group | |
|---|---|---|---|---|---|
| | | 1<br>Immediate | 2<br>Deferred | 3<br>Contracts | 4<br>Certificates |
| 1. | In force end of prior year | 533 | 5,093 | 835 | 12,188 |
| 2. | Issued during year | 2 | 0 | 0 | 0 |
| 3. | Reinsurance assumed | 0 | 0 | 0 | 0 |
| 4. | Increased during year (net) | 1 | 80 | 0 | 1 |
| 5. | Totals (Lines 1 to 4) | 536 | 5,173 | 835 | 12,189 |
| | Deductions during year: | | | | |
| 6. | Decreased (net) | 462 | 263 | 63 | 77 |
| 7. | Reinsurance ceded | (252) | 0 | 0 | 0 |
| 8. | Totals (Lines 6 and 7) | 210 | 263 | 63 | 77 |
| 9. | In force end of year (line 5 minus line 8) | 326 | 4,910 | 772 | 12,112 |
| | Income now payable: | | | | |
| 10. | Amount of income payable | (a) 2,179,908 | XXX | XXX | (a) 47,910,503 |
| | Deferred fully paid: | | | | |
| 11. | Account balance | XXX | (a) 30,290,251 | XXX | (a) 0 |
| | Deferred not fully paid: | | | | |
| 12. | Account balance | XXX | (a) 77,217,190 | XXX | (a) 16,881,892 |

## ACCIDENT AND HEALTH INSURANCE

| | | Group | | Credit | | Other | |
|---|---|---|---|---|---|---|---|
| | | 1<br>Certificates | 2<br>Premiums in Force | 3<br>Policies | 4<br>Premiums in Force | 5<br>Policies | 6<br>Premiums in Force |
| 1. | In force end of prior year | 0 | | 0 | | 19 | 16,314 |
| 2. | Issued during year | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. | Reinsurance assumed | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. | Increased during year (net) | 0 | XXX | 0 | XXX | 2 | XXX |
| 5. | Totals (Lines 1 to 4) | 0 | XXX | 0 | XXX | 21 | XXX |
| | Deductions during year: | | | | | | |
| 6. | Conversions | 0 | XXX | XXX | XXX | XXX | XXX |
| 7. | Decreased (net) | 0 | XXX | 0 | XXX | 2 | XXX |
| 8. | Reinsurance ceded | 0 | XXX | 0 | XXX | 0 | XXX |
| 9. | Totals (Lines 6 to 8) | 0 | XXX | 0 | XXX | 2 | XXX |
| 10. | In force end of year (line 5 minus line 9) | 0 | (a) 0 | 0 | (a) 0 | 19 | (a) 14,417 |

## DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

| | | 1<br>Deposit Funds<br>Contracts | 2<br>Dividend Accumulations<br>Contracts |
|---|---|---|---|
| 1. | In force end of prior year | 1,879 | 16,523 |
| 2. | Issued during year | 0 | 0 |
| 3. | Reinsurance assumed | 0 | 0 |
| 4. | Increased during year (net) | 0 | 0 |
| 5. | Totals (Lines 1 to 4) | 1,879 | 16,523 |
| | Deductions During Year: | | |
| 6. | Decreased (net) | 250 | 662 |
| 7. | Reinsurance ceded | 0 | 0 |
| 8. | Totals (Lines 6 and 7) | 250 | 662 |
| 9. | In force end of year (line 5 minus line 8) | 1,629 | 15,861 |
| 10. | Amount of account balance | (a) 46,615,228 | (a) 27,363,745 |

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

**INTEREST MAINTENANCE RESERVE**

| | | 1<br>Amount |
|---|---|---|
| 1. | Reserve as of December 31, Prior Year | 250,565,788 |
| 2. | Current year's realized pre-tax capital gains/(losses) of $ 33,100,722 transferred into the reserve net of taxes of $ 7,035,386 | 26,065,329 |
| 3. | Adjustment for current year's liability gains/(losses) released from the reserve | 0 |
| 4. | Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) | 276,631,117 |
| 5. | Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) | 25,025,975 |
| 6. | Reserve as of December 31, current year (Line 4 minus Line 5) | 251,605,142 |

**AMORTIZATION**

| | Year of Amortization | 1<br>Reserve as of December 31, Prior Year | 2<br>Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes | 3<br>Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve | 4<br>Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3) |
|---|---|---|---|---|---|
| 1. | 2021 | 22,125,032 | 2,900,943 | 0 | 25,025,975 |
| 2. | 2022 | 20,103,977 | 4,083,101 | 0 | 24,187,078 |
| 3. | 2023 | 18,668,415 | 3,864,479 | 0 | 22,532,894 |
| 4. | 2024 | 17,127,102 | 3,281,379 | 0 | 20,408,481 |
| 5. | 2025 | 15,969,459 | 2,653,243 | 0 | 18,622,702 |
| 6. | 2026 | 15,473,954 | 2,010,300 | 0 | 17,484,254 |
| 7. | 2027 | 14,894,249 | 1,582,291 | 0 | 16,476,540 |
| 8. | 2028 | 14,278,467 | 1,326,158 | 0 | 15,604,625 |
| 9. | 2029 | 13,577,604 | 1,059,914 | 0 | 14,637,518 |
| 10. | 2030 | 12,847,642 | 795,571 | 0 | 13,643,213 |
| 11. | 2031 | 11,943,892 | 526,805 | 0 | 12,470,697 |
| 12. | 2032 | 11,147,362 | 369,466 | 0 | 11,516,828 |
| 13. | 2033 | 10,585,523 | 347,503 | 0 | 10,933,026 |
| 14. | 2034 | 10,401,563 | 326,350 | 0 | 10,727,913 |
| 15. | 2035 | 9,674,002 | 303,072 | 0 | 9,977,074 |
| 16. | 2036 | 8,227,021 | 275,198 | 0 | 8,502,219 |
| 17. | 2037 | 6,569,422 | 241,992 | 0 | 6,811,414 |
| 18. | 2038 | 4,795,546 | 205,167 | 0 | 5,000,713 |
| 19. | 2039 | 3,010,142 | 159,796 | 0 | 3,169,938 |
| 20. | 2040 | 1,745,566 | 116,664 | 0 | 1,862,230 |
| 21. | 2041 | 1,328,687 | 72,893 | 0 | 1,401,580 |
| 22. | 2042 | 1,192,534 | 34,638 | 0 | 1,227,172 |
| 23. | 2043 | 1,124,050 | 942 | 0 | 1,124,992 |
| 24. | 2044 | 1,011,158 | (29,818) | 0 | 981,340 |
| 25. | 2045 | 922,629 | (58,600) | 0 | 864,029 |
| 26. | 2046 | 750,313 | (96,892) | 0 | 653,421 |
| 27. | 2047 | 556,293 | (101,102) | 0 | 455,191 |
| 28. | 2048 | 358,657 | (80,422) | 0 | 278,235 |
| 29. | 2049 | 146,880 | (57,444) | 0 | 89,436 |
| 30. | 2050 | 8,649 | (36,764) | 0 | (28,115) |
| 31. | 2051 and Later | | (11,494) | 0 | (11,494) |
| 32. | Total (Lines 1 to 31) | 250,565,789 | 26,065,329 | 0 | 276,631,118 |

# ASSET VALUATION RESERVE

| | | Default Component | | | Equity Component | | | |
|---|---|---|---|---|---|---|---|---|
| | | 1<br>Other Than Mortgage Loans | 2<br>Mortgage Loans | 3<br>Total (Cols. 1 + 2) | 4<br>Common Stock | 5<br>Real Estate and Other Invested Assets | 6<br>Total (Cols. 4 + 5) | 7<br>Total Amount (Cols. 3 + 6) |
| 1. | Reserve as of December 31, prior year | 37,924,952 | 1,833,345 | 39,758,297 | 337,391 | 18,963,949 | 19,301,340 | 59,059,638 |
| 2. | Realized capital gains/(losses) net of taxes - General Account | 4,456,587 | 0 | 4,456,587 | (205,713) | (685,360) | (891,073) | 3,565,514 |
| 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 | 4,182,179 | 0 | 4,182,179 | 138,090 | 46,448,262 | 46,586,352 | 50,768,531 |
| 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 | 9,359,182 | 335,654 | 9,694,836 | 0 | 35,132 | 35,132 | 9,729,968 |
| 8. | Accumulated balances (Lines 1 through 5 - 6 + 7) | 55,922,901 | 2,168,999 | 58,091,900 | 269,768 | 64,761,983 | 65,031,751 | 123,123,651 |
| 9. | Maximum reserve | 42,148,639 | 2,067,426 | 44,216,065 | 1,878,044 | 77,887,170 | 79,765,213 | 123,981,279 |
| 10. | Reserve objective | 26,359,580 | 1,592,938 | 27,952,518 | 1,809,830 | 77,785,803 | 79,595,633 | 107,548,151 |
| 11. | 20% of (Line 10 - Line 8) | (5,912,664) | (115,212) | (6,027,876) | 308,012 | 2,604,764 | 2,912,776 | (3,115,100) |
| 12. | Balance before transfers (Lines 8 + 11) | 50,010,236 | 2,053,787 | 52,064,023 | 577,781 | 67,366,747 | 67,944,527 | 120,008,551 |
| 13. | Transfers | (13,640) | 13,640 | 0 | 0 | 0 | 0 | 0 |
| 14. | Voluntary contribution | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 15. | Adjustment down to maximum/up to zero | (7,847,957) | 0 | (7,847,957) | 0 | 0 | 0 | (7,847,957) |
| 16. | Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15) | 42,148,639 | 2,067,427 | 44,216,066 | 577,781 | 67,366,747 | 67,944,527 | 112,160,594 |

# 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 | 137,601,701 | XXX | XXX | 137,601,701 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 2.1 | 1 | NAIC Designation Category 1.A | 426,639,776 | XXX | XXX | 426,639,776 | 0.0005 | 213,320 | 0.0016 | 682,624 | 0.0033 | 1,407,911 |
| 2.2 | 1 | NAIC Designation Category 1.B | 103,193,421 | XXX | XXX | 103,193,421 | 0.0005 | 51,597 | 0.0016 | 165,109 | 0.0033 | 340,538 |
| 2.3 | 1 | NAIC Designation Category 1.C | 110,443,867 | XXX | XXX | 110,443,867 | 0.0005 | 55,222 | 0.0016 | 176,710 | 0.0033 | 364,465 |
| 2.4 | 1 | NAIC Designation Category 1.D | 295,499,838 | XXX | XXX | 295,499,838 | 0.0005 | 147,750 | 0.0016 | 472,800 | 0.0033 | 975,149 |
| 2.5 | 1 | NAIC Designation Category 1.E | 196,112,194 | XXX | XXX | 196,112,194 | 0.0005 | 98,056 | 0.0016 | 313,780 | 0.0033 | 647,170 |
| 2.6 | 1 | NAIC Designation Category 1.F | 374,924,623 | XXX | XXX | 374,924,623 | 0.0005 | 187,462 | 0.0016 | 599,879 | 0.0033 | 1,237,251 |
| 2.7 | 1 | NAIC Designation Category 1.G | 374,504,035 | XXX | XXX | 374,504,035 | 0.0005 | 187,252 | 0.0016 | 599,206 | 0.0033 | 1,235,863 |
| 2.8 | | Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7) | 1,881,317,754 | XXX | XXX | 1,881,317,754 | XXX | 940,659 | XXX | 3,010,108 | XXX | 6,208,349 |
| 3.1 | 2 | NAIC Designation Category 2.A | 427,485,362 | XXX | XXX | 427,485,362 | 0.0021 | 897,719 | 0.0064 | 2,735,906 | 0.0106 | 4,531,345 |
| 3.2 | 2 | NAIC Designation Category 2.B | 660,612,444 | XXX | XXX | 660,612,444 | 0.0021 | 1,387,286 | 0.0064 | 4,227,920 | 0.0106 | 7,002,492 |
| 3.3 | 2 | NAIC Designation Category 2.C | 269,175,629 | XXX | XXX | 269,175,629 | 0.0021 | 565,269 | 0.0064 | 1,722,724 | 0.0106 | 2,853,262 |
| 3.4 | | Subtotal NAIC 2 (3.1+3.2+3.3) | 1,357,273,435 | XXX | XXX | 1,357,273,435 | XXX | 2,850,274 | XXX | 8,686,550 | XXX | 14,387,098 |
| 4.1 | 3 | NAIC Designation Category 3.A | 85,245,785 | XXX | XXX | 85,245,785 | 0.0099 | 843,933 | 0.0263 | 2,241,964 | 0.0376 | 3,205,242 |
| 4.2 | 3 | NAIC Designation Category 3.B | 75,072,484 | XXX | XXX | 75,072,484 | 0.0099 | 743,218 | 0.0263 | 1,974,406 | 0.0376 | 2,822,725 |
| 4.3 | 3 | NAIC Designation Category 3.C | 122,012,318 | XXX | XXX | 122,012,318 | 0.0099 | 1,207,922 | 0.0263 | 3,208,924 | 0.0376 | 4,587,663 |
| 4.4 | | Subtotal NAIC 3 (4.1+4.2+4.3) | 282,330,587 | XXX | XXX | 282,330,587 | XXX | 2,795,073 | XXX | 7,425,294 | XXX | 10,615,630 |
| 5.1 | 4 | NAIC Designation Category 4.A | 27,010,841 | XXX | XXX | 27,010,841 | 0.0245 | 661,766 | 0.0572 | 1,545,020 | 0.0817 | 2,206,786 |
| 5.2 | 4 | NAIC Designation Category 4.B | 23,437,850 | XXX | XXX | 23,437,850 | 0.0245 | 574,227 | 0.0572 | 1,340,645 | 0.0817 | 1,914,872 |
| 5.3 | 4 | NAIC Designation Category 4.C | 2,140,621 | XXX | XXX | 2,140,621 | 0.0245 | 52,445 | 0.0572 | 122,444 | 0.0817 | 174,889 |
| 5.4 | | Subtotal NAIC 4 (5.1+5.2+5.3) | 52,589,312 | XXX | XXX | 52,589,312 | XXX | 1,288,438 | XXX | 3,008,109 | XXX | 4,296,547 |
| 6.1 | 5 | NAIC Designation Category 5.A | 0 | XXX | XXX | 0 | 0.0630 | 0 | 0.1128 | 0 | 0.1880 | 0 |
| 6.2 | 5 | NAIC Designation Category 5.B | 535,458 | XXX | XXX | 535,458 | 0.0630 | 33,734 | 0.1128 | 60,400 | 0.1880 | 100,666 |
| 6.3 | 5 | NAIC Designation Category 5.C | 0 | XXX | XXX | 0 | 0.0630 | 0 | 0.1128 | 0 | 0.1880 | 0 |
| 6.4 | | Subtotal NAIC 5 (6.1+6.2+6.3) | 535,458 | XXX | XXX | 535,458 | XXX | 33,734 | XXX | 60,400 | XXX | 100,666 |
| 7. | 6 | NAIC 6 | 128,522 | XXX | XXX | 128,522 | 0.0000 | 0 | 0.2370 | 30,460 | 0.2370 | 30,460 |
| 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) | 3,711,776,769 | XXX | XXX | 3,711,776,769 | XXX | 7,908,178 | XXX | 22,220,921 | XXX | 35,638,750 |
| | | PREFERRED STOCKS | | | | | | | | | | |
| 10. | 1 | Highest Quality | 2,500,300 | XXX | XXX | 2,500,300 | 0.0005 | 1,250 | 0.0016 | 4,000 | 0.0033 | 8,251 |
| 11. | 2 | High Quality | 172,492,137 | XXX | XXX | 172,492,137 | 0.0021 | 362,233 | 0.0064 | 1,103,950 | 0.0106 | 1,828,417 |
| 12. | 3 | Medium Quality | 55,540,415 | XXX | XXX | 55,540,415 | 0.0099 | 549,850 | 0.0263 | 1,460,713 | 0.0376 | 2,088,320 |
| 13. | 4 | Low Quality | 2,181,975 | XXX | XXX | 2,181,975 | 0.0245 | 53,458 | 0.0572 | 124,809 | 0.0817 | 178,267 |
| 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) | 232,714,827 | XXX | XXX | 232,714,827 | XXX | 966,792 | XXX | 2,693,472 | XXX | 4,103,255 |

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

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 5<br>Factor | 6<br>Amount (Cols.4 x 5) | 7<br>Factor | 8<br>Amount (Cols. 4 x 7) | 9<br>Factor | 10<br>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 | 0 | XXX | XXX | 0 | 0.0021 | 0 | 0.0064 | 0 | 0.0106 | 0 |
| 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) | 0 | XXX | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| 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) | 0 | XXX | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| | | DERIVATIVE INSTRUMENTS | | | | | | | | | | |
| 26. | | Exchange Traded | 0 | XXX | XXX | 0 | 0.0005 | 0 | 0.0016 | 0 | 0.0033 | 0 |
| 27. | 1 | Highest Quality | 0 | XXX | XXX | 0 | 0.0005 | 0 | 0.0016 | 0 | 0.0033 | 0 |
| 28. | 2 | High Quality | 2,298,771 | XXX | XXX | 2,298,771 | 0.0021 | 4,827 | 0.0064 | 14,712 | 0.0106 | 24,367 |
| 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 | 2,298,771 | XXX | XXX | 2,298,771 | XXX | 4,827 | XXX | 14,712 | XXX | 24,367 |
| 34. | | Total (Lines 9 + 17 + 25 + 33) | 3,946,790,367 | XXX | XXX | 3,946,790,367 | XXX | 8,879,797 | XXX | 24,929,105 | XXX | 39,766,371 |

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

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing: | | | | | | | | | | |
| 35. | | Farm Mortgages - CM1 - Highest Quality | 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 | 247,427,212 | 0 | XXX | 247,427,212 | 0.0011 | 272,170 | 0.0057 | 1,410,335 | 0.0074 | 1,830,961 |
| 44. | | Commercial Mortgages - All Other - CM2 - High Quality | 7,252,135 | 0 | XXX | 7,252,135 | 0.0040 | 29,009 | 0.0114 | 82,674 | 0.0149 | 108,057 |
| 45. | | Commercial Mortgages - All Other - CM3 - Medium Quality | 4,996,427 | 0 | XXX | 4,996,427 | 0.0069 | 34,475 | 0.0200 | 99,929 | 0.0257 | 128,408 |
| 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) | 259,675,774 | 0 | XXX | 259,675,774 | XXX | 335,654 | XXX | 1,592,938 | XXX | 2,067,426 |
| 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) | 259,675,774 | 0 | XXX | 259,675,774 | XXX | 335,654 | XXX | 1,592,938 | XXX | 2,067,426 |

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

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | COMMON STOCK | | | | | | | | | | |
| 1. | | Unaffiliated - Public | | XXX | XXX | 0 | 0.0000 | 0 | 0.1580 (a) | 0 | 0.1580 (a) | 0 |
| 2. | | Unaffiliated - Private | 8,710,773 | XXX | XXX | 8,710,773 | 0.0000 | 0 | 0.1945 | 1,694,245 | 0.1945 | 1,694,245 |
| 3. | | Federal Home Loan Bank | 18,948,300 | XXX | XXX | 18,948,300 | 0.0000 | 0 | 0.0061 | 115,585 | 0.0097 | 183,799 |
| 4. | | Affiliated - Life with AVR | | XXX | XXX | 0 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| | | Affiliated - Investment Subsidiary: | | | | | | | | | | |
| 5. | | Fixed Income - Exempt Obligations | | | | 0 | XXX | | XXX | | XXX | |
| 6. | | Fixed Income - Highest Quality | | | | 0 | XXX | | XXX | | XXX | |
| 7. | | Fixed Income - High Quality | | | | 0 | XXX | | XXX | | XXX | |
| 8. | | Fixed Income - Medium Quality | | | | 0 | XXX | | XXX | | XXX | |
| 9. | | Fixed Income - Low Quality | | | | 0 | XXX | | XXX | | XXX | |
| 10. | | Fixed Income - Lower Quality | | | | 0 | XXX | | XXX | | XXX | |
| 11. | | Fixed Income - In/Near Default | | | | 0 | XXX | | XXX | | XXX | |
| 12. | | Unaffiliated Common Stock - Public | | | | 0 | 0.0000 | 0 | 0.1580 (a) | 0 | 0.1580 (a) | 0 |
| 13. | | Unaffiliated Common Stock - Private | | | | 0 | 0.0000 | 0 | 0.1945 | 0 | 0.1945 | 0 |
| 14. | | Real Estate | | | | 0 | (b) | 0 | (b) | 0 | (b) | 0 |
| 15. | | Affiliated - Certain Other (See SVO Purposes and Procedures Manual) | | XXX | XXX | 0 | 0.0000 | 0 | 0.1580 | 0 | 0.1580 | 0 |
| 16. | | Affiliated - All Other | | XXX | XXX | 0 | 0.0000 | 0 | 0.1945 | 0 | 0.1945 | 0 |
| 17. | | Total Common Stock (Sum of Lines 1 through 16) | 27,659,073 | 0 | 0 | 27,659,073 | XXX | 0 | XXX | 1,809,830 | XXX | 1,878,044 |
| | | REAL ESTATE | | | | | | | | | | |
| 18. | | Home Office Property (General Account only) | | | | 0 | 0.0000 | 0 | 0.0912 | 0 | 0.0912 | 0 |
| 19. | | Investment Properties | | | | 0 | 0.0000 | 0 | 0.0912 | 0 | 0.0912 | 0 |
| 20. | | Properties Acquired in Satisfaction of Debt | | | | 0 | 0.0000 | 0 | 0.1337 | 0 | 0.1337 | 0 |
| 21. | | Total Real Estate (Sum of Lines 18 through 20) | 0 | 0 | 0 | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| | | OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS | | | | | | | | | | |
| 22. | | Exempt Obligations | | XXX | XXX | 0 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 23. | 1 | Highest Quality | | XXX | XXX | 0 | 0.0005 | 0 | 0.0016 | 0 | 0.0033 | 0 |
| 24. | 2 | High Quality | | XXX | XXX | 0 | 0.0021 | 0 | 0.0064 | 0 | 0.0106 | 0 |
| 25. | 3 | Medium Quality | | XXX | XXX | 0 | 0.0099 | 0 | 0.0263 | 0 | 0.0376 | 0 |
| 26. | 4 | Low Quality | | XXX | XXX | 0 | 0.0245 | 0 | 0.0572 | 0 | 0.0817 | 0 |
| 27. | 5 | Lower Quality | | XXX | XXX | 0 | 0.0630 | 0 | 0.1128 | 0 | 0.1880 | 0 |
| 28. | 6 | In or Near Default | | XXX | XXX | 0 | 0.0000 | 0 | 0.2370 | 0 | 0.2370 | 0 |
| 29. | | Total with Bond Characteristics (Sum of Lines 22 through 28) | 0 | XXX | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |

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

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS | | | | | | | | | | |
| 30. | 1 | Highest Quality | 44,433,155 | XXX | XXX | 44,433,155 | 0.0005 | 22,217 | 0.0016 | 71,093 | 0.0033 | 146,629 |
| 31. | 2 | High Quality | 6,150,000 | XXX | XXX | 6,150,000 | 0.0021 | 12,915 | 0.0064 | 39,360 | 0.0106 | 65,190 |
| 32. | 3 | Medium Quality | | XXX | XXX | 0 | 0.0099 | 0 | 0.0263 | 0 | 0.0376 | 0 |
| 33. | 4 | Low Quality | | XXX | XXX | 0 | 0.0245 | 0 | 0.0572 | 0 | 0.0817 | 0 |
| 34. | 5 | Lower Quality | | XXX | XXX | 0 | 0.0630 | 0 | 0.1128 | 0 | 0.1880 | 0 |
| 35. | 6 | In or Near Default | | XXX | XXX | 0 | 0.0000 | 0 | 0.2370 | 0 | 0.2370 | 0 |
| 36. | | Affiliated Life with AVR | | XXX | XXX | 0 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 37. | | Total with Preferred Stock Characteristics (Sum of Lines 30 through 36) | 50,583,155 | XXX | XXX | 50,583,155 | XXX | 35,132 | XXX | 110,453 | XXX | 211,819 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing Affiliated: | | | | | | | | | | |
| 38. | | Mortgages - CM1 - Highest Quality | | | XXX | 0 | 0.0011 | 0 | 0.0057 | 0 | 0.0074 | 0 |
| 39. | | Mortgages - CM2 - High Quality | | | XXX | 0 | 0.0040 | 0 | 0.0114 | 0 | 0.0149 | 0 |
| 40. | | Mortgages - CM3 - Medium Quality | | | XXX | 0 | 0.0069 | 0 | 0.0200 | 0 | 0.0257 | 0 |
| 41. | | Mortgages - CM4 - Low Medium Quality | | | XXX | 0 | 0.0120 | 0 | 0.0343 | 0 | 0.0428 | 0 |
| 42. | | Mortgages - CM5 - Low Quality | | | XXX | 0 | 0.0183 | 0 | 0.0486 | 0 | 0.0628 | 0 |
| 43. | | Residential Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0003 | 0 | 0.0007 | 0 | 0.0011 | 0 |
| 44. | | Residential Mortgages - All Other | | XXX | XXX | 0 | 0.0015 | 0 | 0.0034 | 0 | 0.0046 | 0 |
| 45. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0003 | 0 | 0.0007 | 0 | 0.0011 | 0 |
| | | Overdue, Not in Process Affiliated: | | | | | | | | | | |
| 46. | | Farm Mortgages | | | XXX | 0 | 0.0480 | 0 | 0.0868 | 0 | 0.1371 | 0 |
| 47. | | Residential Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0006 | 0 | 0.0014 | 0 | 0.0023 | 0 |
| 48. | | Residential Mortgages - All Other | | | XXX | 0 | 0.0029 | 0 | 0.0066 | 0 | 0.0103 | 0 |
| 49. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0006 | 0 | 0.0014 | 0 | 0.0023 | 0 |
| 50. | | Commercial Mortgages - All Other | | | XXX | 0 | 0.0480 | 0 | 0.0868 | 0 | 0.1371 | 0 |
| | | In Process of Foreclosure Affiliated: | | | | | | | | | | |
| 51. | | Farm Mortgages | | | XXX | 0 | 0.0000 | 0 | 0.1942 | 0 | 0.1942 | 0 |
| 52. | | Residential Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0000 | 0 | 0.0046 | 0 | 0.0046 | 0 |
| 53. | | Residential Mortgages - All Other | | | XXX | 0 | 0.0000 | 0 | 0.0149 | 0 | 0.0149 | 0 |
| 54. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | 0 | 0.0000 | 0 | 0.0046 | 0 | 0.0046 | 0 |
| 55. | | Commercial Mortgages - All Other | | | XXX | 0 | 0.0000 | 0 | 0.1942 | 0 | 0.1942 | 0 |
| 56. | | Total Affiliated (Sum of Lines 38 through 55) | 0 | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| 57. | | Unaffiliated - In Good Standing With Covenants | | | XXX | 0 | (c) | 0 | (c) | 0 | (c) | 0 |
| 58. | | Unaffiliated - In Good Standing Defeased With Government Securities | | | XXX | 0 | 0.0011 | 0 | 0.0057 | 0 | 0.0074 | 0 |
| 59. | | Unaffiliated - In Good Standing Primarily Senior | | | XXX | 0 | 0.0040 | 0 | 0.0114 | 0 | 0.0149 | 0 |
| 60. | | Unaffiliated - In Good Standing All Other | | | XXX | 0 | 0.0069 | 0 | 0.0200 | 0 | 0.0257 | 0 |
| 61. | | Unaffiliated - Overdue, Not in Process | | | XXX | 0 | 0.0480 | 0 | 0.0868 | 0 | 0.1371 | 0 |
| 62. | | Unaffiliated - In Process of Foreclosure | | | XXX | 0 | 0.0000 | 0 | 0.1942 | 0 | 0.1942 | 0 |
| 63. | | Total Unaffiliated (Sum of Lines 57 through 62) | 0 | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| 64. | | Total with Mortgage Loan Characteristics (Lines 56 + 63) | 0 | 0 | XXX | 0 | XXX | 0 | XXX | 0 | XXX | 0 |

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

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK | | | | | | | | | | |
| 65. | | Unaffiliated Public | 2,691,557 | XXX | XXX | 2,691,557 | 0.0000 | 0 | 0.2431 (a) | 654,318 | 0.2431 (a) | 654,318 |
| 66. | | Unaffiliated Private | 282,906,591 | XXX | XXX | 282,906,591 | 0.0000 | 0 | 0.1945 | 55,025,332 | 0.1945 | 55,025,332 |
| 67. | | Affiliated Life with AVR | | XXX | XXX | 0 | 0.0000 | 0 | 0.0000 | 0 | 0.0000 | 0 |
| 68. | | Affiliated Certain Other (See SVO Purposes & Procedures Manual) | | XXX | XXX | 0 | 0.0000 | 0 | 0.1580 | 0 | 0.1580 | 0 |
| 69. | | Affiliated Other - All Other | | XXX | XXX | 0 | 0.0000 | 0 | 0.1945 | 0 | 0.1945 | 0 |
| 70. | | Total with Common Stock Characteristics (Sum of Lines 65 through 69) | 285,598,148 | XXX | XXX | 285,598,148 | XXX | 0 | XXX | 55,679,649 | XXX | 55,679,649 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE | | | | | | | | | | |
| 71. | | Home Office Property (General Account only) | | | | 0 | 0.0000 | 0 | 0.0912 | 0 | 0.0912 | 0 |
| 72. | | Investment Properties | 203,454,411 | | | 203,454,411 | 0.0000 | 0 | 0.0912 | 18,555,042 | 0.0912 | 18,555,042 |
| 73 | | Properties Acquired in Satisfaction of Debt | | | | 0 | 0.0000 | 0 | 0.1337 | 0 | 0.1337 | 0 |
| 74. | | Total with Real Estate Characteristics (Sum of Lines 71 through 73) | 203,454,411 | 0 | 0 | 203,454,411 | XXX | 0 | XXX | 18,555,042 | XXX | 18,555,042 |
| | | LOW INCOME HOUSING TAX CREDIT INVESTMENTS | | | | | | | | | | |
| 75. | | Guaranteed Federal Low Income Housing Tax Credit | 0 | | | 0 | 0.0003 | 0 | 0.0006 | 0 | 0.0010 | 0 |
| 76. | | Non-guaranteed Federal Low Income Housing Tax Credit | 0 | | | 0 | 0.0063 | 0 | 0.0120 | 0 | 0.0190 | 0 |
| 77. | | Guaranteed State Low Income Housing Tax Credit | 0 | | | 0 | 0.0003 | 0 | 0.0006 | 0 | 0.0010 | 0 |
| 78. | | Non-guaranteed State Low Income Housing Tax Credit | 0 | | | 0 | 0.0063 | 0 | 0.0120 | 0 | 0.0190 | 0 |
| 79. | | All Other Low Income Housing Tax Credit | 0 | | | 0 | 0.0273 | 0 | 0.0600 | 0 | 0.0975 | 0 |
| 80. | | Total LIHTC (Sum of Lines 75 through 79) | 0 | 0 | 0 | 0 | XXX | 0 | XXX | 0 | XXX | 0 |
| | | ALL OTHER INVESTMENTS | | | | | | | | | | |
| 81. | | NAIC 1 Working Capital Finance Investments | | XXX | | 0 | 0.0000 | 0 | 0.0042 | 0 | 0.0042 | 0 |
| 82. | | NAIC 2 Working Capital Finance Investments | | XXX | | 0 | 0.0000 | 0 | 0.0137 | 0 | 0.0137 | 0 |
| 83. | | Other Invested Assets - Schedule BA | 21,776,319 | XXX | | 21,776,319 | 0.0000 | 0 | 0.1580 | 3,440,658 | 0.1580 | 3,440,658 |
| 84. | | Other Short-Term Invested Assets - Schedule DA | | XXX | | 0 | 0.0000 | 0 | 0.1580 | 0 | 0.1580 | 0 |
| 85. | | Total All Other (Sum of Lines 81, 82, 83 and 84) | 21,776,319 | XXX | 0 | 21,776,319 | XXX | 0 | XXX | 3,440,658 | XXX | 3,440,658 |
| 86. | | Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85) | 561,412,033 | 0 | 0 | 561,412,033 | XXX | 35,132 | XXX | 77,785,803 | XXX | 77,887,170 |

(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 | (3,178,529) | XXX | (3,262,907) | XXX | 0 | XXX | 925 | XXX | 21,568 | XXX | 61,358 | XXX | 526 | XXX | 0 | XXX | 1 | XXX |
| 2. Premiums earned | (3,145,721) | XXX | (3,262,101) | XXX | 0 | XXX | 1,304 | XXX | 21,608 | XXX | 90,808 | XXX | 2,406 | XXX | 0 | XXX | 254 | XXX |
| 3. Incurred claims | (7,565,158) | 240.5 | (2,724,886) | 83.5 | 0 | 0.0 | (43,925) | (3,368.5) | (9,400) | (43.5) | (4,716,587) | (5,194.0) | (62,725) | (2,607.0) | 0 | 0.0 | (7,635) | (3,005.9) |
| 4. Cost containment expenses | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 | 0 | 0.0 |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | (7,565,158) | 240.5 | (2,724,886) | 83.5 | 0 | 0.0 | (43,925) | (3,368.5) | (9,400) | (43.5) | (4,716,587) | (5,194.0) | (62,725) | (2,607.0) | 0 | 0.0 | (7,635) | (3,005.9) |
| 6. Increase in contract reserves | (5,229,634) | 166.2 | (671) | 0.0 | 0 | 0.0 | (58) | (4.4) | (60,123) | (278.2) | (5,168,403) | (5,691.6) | 30 | 1.2 | 0 | 0.0 | (409) | (161.0) |
| 7. Commissions (a) | (1,382,599) | 44.0 | (1,433,751) | 44.0 | 0 | 0.0 | 573 | 43.9 | 9,497 | 44.0 | 39,912 | 44.0 | 1,058 | 44.0 | 0 | 0.0 | 112 | 44.1 |
| 8. Other general insurance expenses | 1,188,255 | (37.8) | 1,232,217 | (37.8) | 0 | 0.0 | (493) | (37.8) | (8,162) | (37.8) | (34,302) | (37.8) | (909) | (37.8) | 0 | 0.0 | (96) | (37.8) |
| 9. Taxes, licenses and fees | 120,041 | (3.8) | 124,483 | (3.8) | 0 | 0.0 | (50) | (3.8) | (825) | (3.8) | (3,465) | (3.8) | (92) | (3.8) | 0 | 0.0 | (10) | (3.9) |
| 10. Total other expenses incurred | (74,303) | 2.4 | (77,051) | 2.4 | 0 | 0.0 | 30 | 2.3 | 510 | 2.4 | 2,145 | 2.4 | 57 | 2.4 | 0 | 0.0 | 6 | 2.4 |
| 11. Aggregate write-ins for deductions | (10,126,719) | 321.9 | (105,893) | 3.2 | 0 | 0.0 | (140,199) | (10,751.5) | (5,507) | (25.5) | (9,591,123) | (10,562.0) | (256,695) | (10,669.0) | 0 | 0.0 | (27,302) | (10,748.8) |
| 12. Gain from underwriting before dividends or refunds | 19,850,093 | (631.0) | (353,600) | 10.8 | 0 | 0.0 | 185,456 | 14,222.1 | 96,128 | 444.9 | 19,564,776 | 21,545.2 | 321,739 | 13,372.4 | 0 | 0.0 | 35,594 | 14,013.4 |
| 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 | 19,850,093 | (631.0) | (353,600) | 10.8 | 0 | 0.0 | 185,456 | 14,222.1 | 96,128 | 444.9 | 19,564,776 | 21,545.2 | 321,739 | 13,372.4 | 0 | 0.0 | 35,594 | 14,013.4 |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | | | | | | |
| 1101. 'Reserve adjustments on reinsurance ceded | (10,126,719) | 321.9 | (105,893) | 3.2 | 0 | 0.0 | (140,199) | (10,751.5) | (5,507) | (25.5) | (9,591,123) | (10,562.0) | (256,695) | (10,669.0) | 0 | 0.0 | (27,302) | (10,748.8) |
| 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) | (10,126,719) | 321.9 | (105,893) | 3.2 | 0 | 0.0 | (140,199) | (10,751.5) | (5,507) | (25.5) | (9,591,123) | (10,562.0) | (256,695) | (10,669.0) | 0 | 0.0 | (27,302) | (10,748.8) |

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

| | 1 | 2 | 3 | 4 | Other Individual Contracts | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | 5 | 6 | 7 | 8 | 9 |
| | Total | Group Accident and Health | Credit Accident and Health (Group and Individual) | Collectively Renewable | Non-Cancelable | Guaranteed Renewable | Non-Renewable for Stated Reasons Only | Other Accident Only | All Other |
| **PART 2. - RESERVES AND LIABILITIES** | | | | | | | | | |
| A. Premium Reserves: | | | | | | | | | |
| 1. Unearned premiums | 1,101,253 | 5,147 | 0 | 9,110 | 241 | 1,072,681 | 12,057 | 0 | 2,017 |
| 2. Advance premiums | 500,416 | 3,780 | 0 | 3,728 | 4 | 488,946 | 3,466 | 0 | 492 |
| 3. Reserve for rate credits | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Total premium reserves, current year | 1,601,669 | 8,927 | 0 | 12,838 | 245 | 1,561,627 | 15,523 | 0 | 2,509 |
| 5. Total premium reserves, prior year | 1,706,605 | 10,037 | 0 | 14,013 | 296 | 1,661,699 | 17,797 | 0 | 2,763 |
| 6. Increase in total premium reserves | (104,936) | (1,110) | 0 | (1,175) | (51) | (100,072) | (2,274) | 0 | (254) |
| B. Contract Reserves: | | | | | | | | | |
| 1. Additional reserves (a) | 66,927,940 | 2,941 | 0 | 40 | 2,755,689 | 64,168,440 | 507 | 0 | 323 |
| 2. Reserve for future contingent benefits | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Total contract reserves, current year | 66,927,940 | 2,941 | 0 | 40 | 2,755,689 | 64,168,440 | 507 | 0 | 323 |
| 4. Total contract reserves, prior year. | 72,157,574 | 3,612 | 0 | 98 | 2,815,812 | 69,336,843 | 477 | 0 | 732 |
| 5. Increase in contract reserves | (5,229,634) | (671) | 0 | (58) | (60,123) | (5,168,403) | 30 | 0 | (409) |
| C. Claim Reserves and Liabilities: | | | | | | | | | |
| 1. Total current year | 37,056,533 | 969,207 | 0 | 513,598 | 172,245 | 35,225,112 | 168,713 | 0 | 7,658 |
| 2. Total prior year | 45,690,015 | 4,751,609 | 0 | 557,523 | 189,590 | 39,944,529 | 231,471 | 0 | 15,293 |
| 3. Increase | (8,633,482) | (3,782,402) | 0 | (43,925) | (17,345) | (4,719,417) | (62,758) | 0 | (7,635) |
| **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 | 1,063,570 | 1,057,516 | 0 | 0 | 3,496 | 2,547 | 11 | 0 | 0 |
| 1.2 On claims incurred during current year | 4,754 | 0 | 0 | 0 | 4,449 | 283 | 22 | 0 | 0 |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | |
| 2.1 On claims incurred prior to current year | 22,291,173 | 905,226 | 0 | 502,876 | 68,973 | 20,640,851 | 166,419 | 0 | 6,828 |
| 2.2 On claims incurred during current year | 14,765,360 | 63,981 | 0 | 10,722 | 103,272 | 14,584,261 | 2,294 | 0 | 830 |
| 3. Test: | | | | | | | | | |
| 3.1 Lines 1.1 and 2.1 | 23,354,743 | 1,962,742 | 0 | 502,876 | 72,469 | 20,643,398 | 166,430 | 0 | 6,828 |
| 3.2 Claim reserves and liabilities, December 31, prior year | 45,690,015 | 4,751,609 | 0 | 557,523 | 189,590 | 39,944,529 | 231,471 | 0 | 15,293 |
| 3.3 Line 3.1 minus Line 3.2 | (22,335,272) | (2,788,867) | 0 | (54,647) | (117,121) | (19,301,131) | (65,041) | 0 | (8,465) |
| **PART 4. - REINSURANCE** | | | | | | | | | |
| A. Reinsurance Assumed: | | | | | | | | | |
| 1. Premiums written | (3,016,928) | (3,241,723) | 0 | 164,587 | 0 | 60,208 | 0 | 0 | 0 |
| 2. Premiums earned | (3,015,015) | (3,241,180) | 0 | 164,966 | 0 | 61,199 | 0 | 0 | 0 |
| 3. Incurred claims | (15,125,408) | (15,121,601) | 0 | 46,734 | 0 | (50,541) | 0 | 0 | 0 |
| 4. Commissions | (1,026,304) | (1,045,021) | 0 | 13,652 | 0 | 5,065 | 0 | 0 | 0 |
| B. Reinsurance Ceded: | | | | | | | | | |
| 1. Premiums written | 16,943,047 | 104,692 | 0 | 163,662 | 349,191 | 16,046,628 | 55,211 | 2,465 | 221,198 |
| 2. Premiums earned | 16,945,485 | 104,692 | 0 | 163,662 | 349,191 | 16,046,628 | 55,211 | 2,628 | 223,473 |
| 3. Incurred claims | 9,085,566 | (11,167,394) | 0 | 90,667 | 151,107 | 19,970,876 | 41,086 | 0 | (776) |
| 4. Commissions | 3,501,913 | 8,049 | 0 | 33,954 | 72,445 | 3,329,103 | 11,454 | 545 | 46,363 |

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

# SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1<br>Medical | 2<br>Dental | 3<br>Other | 4<br>Total |
|---|---|---|---|---|
| A. Direct: | | | | |
| 1. Incurred Claims | 45,077 | 0 | 16,600,735 | 16,645,812 |
| 2. Beginning Claim Reserves and Liabilities | 101,178 | 0 | 46,341,870 | 46,443,048 |
| 3. Ending Claim Reserves and Liabilities | 91,533 | 0 | 40,890,095 | 40,981,628 |
| 4. Claims Paid | 54,722 | 0 | 22,052,510 | 22,107,232 |
| B. Assumed Reinsurance: | | | | |
| 5. Incurred Claims | 59,833 | 0 | (15,185,238) | (15,125,405) |
| 6. Beginning Claim Reserves and Liabilities | 52,278 | 0 | 23,812,176 | 23,864,454 |
| 7. Ending Claim Reserves and Liabilities | 41,883 | 0 | 8,133,270 | 8,175,153 |
| 8. Claims Paid | 70,228 | 0 | 493,668 | 563,896 |
| C. Ceded Reinsurance: | | | | |
| 9. Incurred Claims | 121,442 | 0 | 8,964,123 | 9,085,565 |
| 10. Beginning Claim Reserves and Liabilities | 25,543 | 0 | 25,193,913 | 25,219,456 |
| 11. Ending Claim Reserves and Liabilities | 22,035 | 0 | 12,680,182 | 12,702,217 |
| 12. Claims Paid | 124,950 | 0 | 21,477,854 | 21,602,804 |
| D. Net: | | | | |
| 13. Incurred Claims | (16,532) | 0 | (7,548,626) | (7,565,158) |
| 14. Beginning Claim Reserves and Liabilities | 127,913 | 0 | 44,960,133 | 45,088,046 |
| 15. Ending Claim Reserves and Liabilities | 111,381 | 0 | 36,343,183 | 36,454,564 |
| 16. Claims Paid | 0 | 0 | 1,068,324 | 1,068,324 |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | |
| 17. Incurred Claims and Cost Containment Expenses | (16,532) | 0 | (7,548,625) | (7,565,157) |
| 18. Beginning Reserves and Liabilities | 127,913 | 0 | 44,960,133 | 45,088,046 |
| 19. Ending Reserves and Liabilities | 111,381 | 0 | 36,343,183 | 36,454,564 |
| 20. Paid Claims and Cost Containment Expenses | 0 | 0 | 1,068,325 | 1,068,325 |

# 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<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>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 |
| 60518 | 52-0696632 | 07/01/1976 | AMERICAN HEALTH & LIFE INSURANCE COMPANY | TX | MCO/I | OL | 33,313 | 0 | 0 | 1,375 | 1,159 | 0 |
| 61689 | 42-0175020 | 06/30/1993 | ATHENE ANNUITY & LIFE COMPANY | IA | CO/I | OL | 0 | 0 | 9,323 | 0 | 0 | 0 |
| 63886 | 59-2764247 | 10/01/1993 | BEST MERIDIAN INSURANCE COMPANY | FL | YRT/I | OL | 7,442,027 | 0 | 152,039 | 0 | 0 | 0 |
| 65056 | 38-1659835 | 01/01/1984 | JACKSON NATIONAL LIFE INSURANCE COMPANY | MI | CO/I | OL | 9,635,202 | 4,805,853 | 75,070 | 0 | 0 | 0 |
| 67393 | 43-0812448 | 12/31/1985 | OZARK NATIONAL LIFE INSURANCE COMPANY | MO | CO/I | OL | 0 | 1,134,561 | 98,033 | 43,497 | 0 | 0 |
| 67393 | 43-0812448 | 12/31/1990 | OZARK NATIONAL LIFE INSURANCE COMPANY | MO | CO/I | OL | 72,846,836 | 30,465,459 | 553,914 | 268,999 | 0 | 0 |
| 0899999. General Account - U.S. Non-Affiliates | | | | | | | 89,957,378 | 36,405,873 | 888,379 | 313,871 | 1,159 | 0 |
| 1099999. Total General Account - Non-Affiliates | | | | | | | 89,957,378 | 36,405,873 | 888,379 | 313,871 | 1,159 | 0 |
| 1199999. Total General Account | | | | | | | 89,957,378 | 36,405,873 | 888,379 | 313,871 | 1,159 | 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) | | | | | | | 89,957,378 | 36,405,873 | 888,379 | 313,871 | 1,159 | 0 |
| 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| 9999999 - Totals | | | | | | | 89,957,378 | 36,405,873 | 888,379 | 313,871 | 1,159 | 0 |

# SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Premiums | 9<br>Unearned Premiums | 10<br>Reserve Liability Other Than for Unearned Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0399999. Total - U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 0699999. Total - Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 0799999. Total - Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| 60895 | 35-0145825 | 11/01/1996 | AMERICAN UNITED LIFE INS CO | IN | OTH/G | OH | 0 | 0 | 32,998 | 13,140 | 0 | 9,000 |
| 20532 | 52-0266645 | 01/01/1998 | CLARENDON NATL INS CO | TX | OTH/G | OH | (3,294,361) | 0 | 0 | 0 | 0 | 0 |
| 19437 | 25-1149494 | 12/31/1993 | LEXINGTON INS CO | DE | OTH/G | OH | 0 | 0 | 0 | 15,545 | 0 | 0 |
| 23612 | 31-1169435 | 07/01/1995 | MIDWEST EMPLOYERS CAS CO | DE | OTH/G | OH | 0 | 0 | 1,458,456 | 1,422,022 | 0 | 1,054,207 |
| 23680 | 47-0698507 | 07/01/1997 | ODYSSEY REINS CO | CT | OTH/G | OH | 0 | 0 | 411,081 | 400,812 | 0 | 297,139 |
| 67539 | 72-0281240 | 01/01/1996 | PAN AMER LIFE INS CO | LA | OTH/G | OH | 0 | 0 | 330 | 1,097 | 0 | 0 |
| 65919 | 04-1590590 | 07/01/1995 | PRIMERICA LIFE INSURANCE COMPANY | TN | QA/G | OH | 52,638 | 2,144 | 119 | 40,540 | 0 | 0 |
| 65919 | 04-1590590 | 07/01/1995 | PRIMERICA LIFE INSURANCE COMPANY | TN | QA/I | OH | 224,796 | 14,411 | 2,175,317 | 182,892 | 0 | 0 |
| 24767 | 41-0406690 | 01/01/1998 | ST PAUL FIRE & MARINE INS CO | CT | OTH/G | OH | 0 | 0 | 308,180 | 300,481 | 0 | 222,760 |
| 13064 | 23-1581485 | 05/01/1999 | UNITED NATL INS CO | PA | OTH/G | OH | 0 | 0 | 79,227 | 77,248 | 0 | 57,267 |
| 10033 | 87-0407018 | 01/01/1996 | WORKERS COMP FUND | UT | OTH/G | OH | 0 | 0 | 599,559 | 584,582 | 0 | 433,376 |
| 20583 | 13-1290712 | 04/01/1998 | XL REINS AMER INC | NY | OTH/G | OH | 0 | 0 | 94,627 | 4,516 | 0 | 15,727 |
| 0899999. U.S. Non-Affiliates | | | | | | | (3,016,927) | 16,555 | 5,159,894 | 3,042,875 | 0 | 2,089,476 |
| 1099999. Total - Non-Affiliates | | | | | | | (3,016,927) | 16,555 | 5,159,894 | 3,042,875 | 0 | 2,089,476 |
| 1199999. Total U.S. (Sum of 0399999 and 0899999) | | | | | | | (3,016,927) | 16,555 | 5,159,894 | 3,042,875 | 0 | 2,089,476 |
| 1299999. Total Non-U.S. (Sum of 0699999 and 0999999) | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| 9999999 - Totals | | | | | | | (3,016,927) | 16,555 | 5,159,894 | 3,042,875 | 0 | 2,089,476 |

# SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 0399999. Total Life and Annuity - U.S. Affiliates | | | | | 0 | 0 |
| 0699999. Total Life and Annuity - Non-U.S. Affiliates | | | | | 0 | 0 |
| 0799999. Total Life and Annuity - Affiliates | | | | | 0 | 0 |
| 60895 | 35-0145825 | 03/01/2001 | AMERICAN UNITED LIFE INS CO | IN | 15,024 | 0 |
| 63886 | 59-2764247 | 10/01/1993 | BEST MERIDIAN INS CO | FL | 128,011 | 0 |
| 62308 | 06-0303370 | 08/01/1969 | CONNECTICUT GEN LIFE INS CO | CT | 0 | (17,225) |
| 62308 | 06-0303370 | 01/01/1988 | CONNECTICUT GEN LIFE INS CO | CT | 20,178 | 0 |
| 62308 | 06-0303370 | 04/01/1990 | CONNECTICUT GEN LIFE INS CO | CT | 74,433 | 5,876,876 |
| 62308 | 06-0303370 | 06/30/1990 | CONNECTICUT GEN LIFE INS CO | CT | 0 | 403,005 |
| 62308 | 06-0303370 | 07/01/1991 | CONNECTICUT GEN LIFE INS CO | CT | (262,660) | 0 |
| 86258 | 13-2572994 | 10/01/1988 | GENERAL RE LIFE CORP | CT | 16 | (2,325) |
| 86258 | 13-2572994 | 04/01/1994 | GENERAL RE LIFE CORP | CT | 14,662 | 242,236 |
| 91472 | 63-0782739 | 03/07/1967 | GLOBE LIFE & ACCIDENT INS CO | NE | 11,137 | (19,663) |
| 88340 | 59-2859797 | 12/01/1983 | HANNOVER LIFE REASSUR CO OF AMER | FL | 0 | 1,981 |
| 65056 | 38-1659835 | 04/01/2000 | JACKSON NATL LIFE INS CO | MI | 0 | 949,823 |
| 65056 | 38-1659835 | 01/01/2007 | JACKSON NATL LIFE INS CO | MI | 0 | 543,001 |
| 65676 | 35-0472300 | 01/01/1980 | LINCOLN NATL LIFE INS CO | IN | 0 | 22,318 |
| 65676 | 35-0472300 | 08/01/1981 | LINCOLN NATL LIFE INS CO | IN | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1982 | LINCOLN NATL LIFE INS CO | IN | 199,770 | 798,768 |
| 65676 | 35-0472300 | 05/01/1987 | LINCOLN NATL LIFE INS CO | IN | 76,362 | 0 |
| 65676 | 35-0472300 | 01/01/1988 | LINCOLN NATL LIFE INS CO | IN | (56,184) | 0 |
| 65676 | 35-0472300 | 01/01/1989 | LINCOLN NATL LIFE INS CO | IN | 0 | 21,334 |
| 65676 | 35-0472300 | 01/01/1990 | LINCOLN NATL LIFE INS CO | IN | 14,754 | (832,319) |
| 65676 | 35-0472300 | 10/06/1995 | LINCOLN NATL LIFE INS CO | IN | 35,059 | 147,161 |
| 65676 | 35-0472300 | 01/01/2000 | LINCOLN NATL LIFE INS CO | IN | 0 | 203,066 |
| 66346 | 58-0828824 | 01/01/1970 | MUNICH AMER REASSUR CO | GA | 0 | 27,603 |
| 66346 | 58-0828824 | 06/01/1982 | MUNICH AMER REASSUR CO | GA | 0 | 0 |
| 66346 | 58-0828824 | 08/01/1998 | MUNICH AMER REASSUR CO | GA | 20,524 | 325,703 |
| 66346 | 58-0828824 | 01/01/2000 | MUNICH AMER REASSUR CO | GA | 0 | 64,921 |
| 68381 | 36-0883760 | 12/31/1992 | RELIANCE STANDARD LIFE INS CO | IL | (51,200) | (110,202) |
| 93572 | 43-1235868 | 10/01/1981 | RGA REINS CO | MO | 0 | 166,653 |
| 93572 | 43-1235868 | 10/01/1988 | RGA REINS CO | MO | 0 | 967,163 |
| 93572 | 43-1235868 | 01/01/1991 | RGA REINS CO | MO | 0 | 1,941,174 |
| 93572 | 43-1235868 | 07/01/1991 | RGA REINS CO | MO | 262,660 | 0 |
| 93572 | 43-1235868 | 04/01/1994 | RGA REINS CO | MO | 1,286 | 0 |
| 93572 | 43-1235868 | 01/01/1995 | RGA REINS CO | MO | 13,835 | 307,933 |
| 93572 | 43-1235868 | 10/06/1995 | RGA REINS CO | MO | 5,008 | 21,023 |
| 60445 | 74-1915841 | 01/09/1979 | SAGICOR LIFE INS CO | TX | 38,095 | 0 |
| 87017 | 62-1003368 | 12/01/1983 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | 0 | 7,925 |
| 64688 | 75-6020048 | 01/07/1987 | SCOR GLOBAL LIFE AMER REINS CO | DE | 0 | 291,894 |
| 87017 | 62-1003368 | 08/01/1998 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | 77,711 | 205,021 |
| 87017 | 62-1003368 | 01/01/2000 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | 13,593 | 97,033 |
| 87572 | 23-2038295 | 04/01/1980 | SCOTTISH RE US INC | DE | 0 | 0 |
| 87572 | 23-2038295 | 01/01/1995 | SCOTTISH RE US INC | DE | 1,804,339 | 283,360 |
| 87572 | 23-2038295 | 10/06/1995 | SCOTTISH RE US INC | DE | 168,174 | 101,138 |
| 87572 | 23-2038295 | 01/31/1996 | SCOTTISH RE US INC | DE | 2,496 | 0 |
| 87572 | 23-2038295 | 10/01/1998 | SCOTTISH RE US INC | DE | 10,113 | 0 |
| 68713 | 84-0499703 | 01/01/1964 | SECURITY LIFE OF DENVER INS CO | CO | 502 | 2,000 |
| 68713 | 84-0499703 | 10/01/1982 | SECURITY LIFE OF DENVER INS CO | CO | 0 | (1,018) |
| 68713 | 84-0499703 | 01/01/1988 | SECURITY LIFE OF DENVER INS CO | CO | 3,334 | 0 |
| 68713 | 84-0499703 | 06/01/1990 | SECURITY LIFE OF DENVER INS CO | CO | 14,320 | 1,130,332 |
| 68713 | 84-0499703 | 01/01/1995 | SECURITY LIFE OF DENVER INS CO | CO | 26,327 | 295,946 |
| 68713 | 84-0499703 | 10/06/1995 | SECURITY LIFE OF DENVER INS CO | CO | 15,025 | 31,023 |
| 68713 | 84-0499703 | 05/01/1997 | SECURITY LIFE OF DENVER INS CO | CO | 77,711 | 485,869 |
| 68713 | 84-0499703 | 08/01/1998 | SECURITY LIFE OF DENVER INS CO | CO | 280,776 | 360,000 |
| 68713 | 84-0499703 | 01/01/2000 | SECURITY LIFE OF DENVER INS CO | CO | 22,654 | 169,222 |
| 68713 | 84-0499703 | 04/03/2000 | SECURITY LIFE OF DENVER INS CO | CO | 0 | 87,225 |
| 68713 | 84-0499703 | 09/01/2000 | SECURITY LIFE OF DENVER INS CO | CO | 0 | (20,000) |
| 82627 | 06-0839705 | 08/04/1955 | SWISS RE LIFE & HLTH AMER INC | MO | 11,861 | 0 |
| 82627 | 06-0839705 | 04/01/1984 | SWISS RE LIFE & HLTH AMER INC | MO | 0 | 1,018 |
| 82627 | 06-0839705 | 10/01/1984 | SWISS RE LIFE & HLTH AMER INC | MO | 1,655,153 | 0 |
| 82627 | 06-0839705 | 07/01/1985 | SWISS RE LIFE & HLTH AMER INC | MO | 0 | 569,794 |
| 82627 | 06-0839705 | 09/01/1989 | SWISS RE LIFE & HLTH AMER INC | MO | 14,320 | 194,750 |
| 82627 | 06-0839705 | 10/01/1989 | SWISS RE LIFE & HLTH AMER INC | MO | (73) | 0 |
| 82627 | 06-0839705 | 01/01/1990 | SWISS RE LIFE & HLTH AMER INC | MO | 118,072 | 21,334 |
| 82627 | 06-0839705 | 03/01/1990 | SWISS RE LIFE & HLTH AMER INC | MO | 118,146 | 21,333 |
| 82627 | 06-0839705 | 04/01/1990 | SWISS RE LIFE & HLTH AMER INC | MO | 74,433 | 2,210,099 |
| 82627 | 06-0839705 | 05/01/1990 | SWISS RE LIFE & HLTH AMER INC | MO | 0 | 2,116,481 |
| 82627 | 06-0839705 | 06/30/1990 | SWISS RE LIFE & HLTH AMER INC | MO | 0 | 403,004 |
| 82627 | 06-0839705 | 02/01/1993 | SWISS RE LIFE & HLTH AMER INC | MO | 3,334 | 0 |
| 82627 | 06-0839705 | 01/01/1995 | SWISS RE LIFE & HLTH AMER INC | MO | 52,302 | 289,652 |
| 82627 | 06-0839705 | 10/06/1995 | SWISS RE LIFE & HLTH AMER INC | MO | 5,008 | 5,000 |
| 82627 | 06-0839705 | 02/01/1996 | SWISS RE LIFE & HLTH AMER INC | MO | 0 | 90,498 |
| 82627 | 06-0839705 | 04/01/1996 | SWISS RE LIFE & HLTH AMER INC | MO | 1,286 | 66,666 |
| 82627 | 06-0839705 | 08/01/1998 | SWISS RE LIFE & HLTH AMER INC | MO | 77,711 | 305,785 |
| 82627 | 06-0839705 | 01/01/2000 | SWISS RE LIFE & HLTH AMER INC | MO | (36,852) | 135,377 |
| 70688 | 36-6071399 | 10/01/1995 | TRANSAMERICA FINANCIAL LIFE INS CO | NY | 15,025 | 31,023 |
| 0899999. Life and Annuity - U.S. Non-Affiliates | | | | | 5,187,571 | 22,038,792 |
| 00000 | AA-1320052 | 09/01/1991 | CAISSE CENTRALE DE REASSUR | FRA | 30,238 | 259,472 |
| 00000 | AA-1380165 | 12/01/1983 | N R G NEDERLANDSE REASSUR GRP N V | NLD | 0 | 3,963 |
| 00000 | AA-1460100 | 12/01/1983 | NOUVELLE CIE DE REASSUR S A | FRA | 0 | 1,981 |
| 00000 | AA-1320276 | 06/01/1989 | SCOR GLOBAL LIFE | FRA | 67,578 | 594,371 |
| 00000 | AA-1320158 | 09/01/1991 | SCOR GLOBAL LIFE SE | FRA | 39,410 | 494,308 |
| 00000 | AA-1560122 | 04/01/1996 | CANADA LIFE ASSUR CO | CAN | 1,286 | 0 |
| 00000 | AA-3160133 | 04/01/1998 | PACIFIC LIFE REINS (BARBADOS) LTD | BRB | 25,050 | 0 |
| 0999999. Life and Annuity - Non-U.S. Non-Affiliates | | | | | 163,562 | 1,354,095 |
| 1099999. Total Life and Annuity - Non-Affiliates | | | | | 5,351,133 | 23,392,887 |
| 1199999. Total Life and Annuity | | | | | 5,351,133 | 23,392,887 |
| 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 |
| 20443 | 36-2114545 | 07/01/2014 | CONTINENTAL CAS CO | IL | 0 | 601,860 |
| 86258 | 13-2572994 | 01/01/1999 | GENERAL RE LIFE CORP | CT | 439,610 | 0 |
| 42374 | 74-2195939 | 01/01/1999 | HOUSTON CAS CO | TX | 81,180 | 0 |
| 87572 | 23-2038295 | 04/01/1984 | SCOTTISH RE US INC | DE | 1,267 | 0 |
| 70319 | 36-1933760 | 04/01/2014 | WASHINGTON NATIONAL INSURANCE COMPANY | IN | 2,400 | 161,543 |
| 1999999. Accident and Health - U.S. Non-Affiliates | | | | | 524,457 | 763,403 |
| 00000 | AA-1127209 | 01/01/1999 | LLOYD'S SYNDICATE NUMBER 435 | GBR | 44,649 | 0 |
| 00000 | AA-1127223 | 01/01/1999 | LLOYD'S SYNDICATE NUMBER 570 | GBR | 12,177 | 0 |
| 00000 | AA-1126435 | 01/01/1999 | LLOYD'S SYNDICATE NUMBER 991 | GBR | 10,553 | 0 |
| 00000 | AA-1126861 | 01/01/1999 | LLOYD'S SYNDICATE NUMBER 1223 | GBR | 8,118 | 0 |
| 00000 | AA-1126991 | 01/01/1999 | LLOYD'S SYNDICATE NUMBER 2027 | GBR | 5,683 | 0 |
| 2099999. Accident and Health - Non-U.S. Non-Affiliates | | | | | 81,180 | 0 |
| 2199999. Total Accident and Health - Non-Affiliates | | | | | 605,637 | 763,403 |

# SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 2299999. Total Accident and Health | | | | | 605,637 | 763,403 |
| 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) | | | | | 5,712,028 | 22,802,195 |
| 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) | | | | | 244,742 | 1,354,095 |
| 9999999 Totals - Life, Annuity and Accident and Health | | | | | 5,956,770 | 24,156,290 |

# 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 |
| 66133 | 41-1760577 | 11/22/2000 | WILTON REASSURANCE COMPANY | MN | CO/I | XXXL | 27,880 | 147 | 701 | 640 | 0 | 0 | 0 | 0 |
| 0299999. General Account - Authorized U.S. Affiliates - Other | | | | | | | 27,880 | 147 | 701 | 640 | 0 | 0 | 0 | 0 |
| 0399999. Total General Account - Authorized U.S. Affiliates | | | | | | | 27,880 | 147 | 701 | 640 | 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 | | | | | | | 27,880 | 147 | 701 | 640 | 0 | 0 | 0 | 0 |
| 60895 | 35-0145825 | 06/01/1970 | AMERICAN UNITED LIFE INSURANCE CO | IN | YRT/I | OL | 27,284 | 1,634 | 984 | 2,268 | 0 | 0 | 0 | 0 |
| 60895 | 35-0145825 | 03/01/1982 | AMERICAN UNITED LIFE INSURANCE CO | IN | YRT/I | OL | 6,738,738 | 472,425 | 481,404 | 134,482 | 0 | 0 | 0 | 0 |
| 60895 | 35-0145825 | 01/07/1985 | AMERICAN UNITED LIFE INSURANCE CO | IN | YRT/I | OL | 1,273,936 | 35,011 | 20,218 | 61,616 | 0 | 0 | 0 | 0 |
| 60895 | 35-0145825 | 01/07/1985 | AMERICAN UNITED LIFE INSURANCE CO | IN | CO/I | OL | 25,000 | 0 | 0 | 925 | 0 | 0 | 0 | 0 |
| 60895 | 35-0145825 | 08/01/1985 | AMERICAN UNITED LIFE INSURANCE CO | IN | YRT/I | OL | 826,543 | 17,049 | 10,897 | 852 | 0 | 0 | 0 | 0 |
| 60895 | 35-0145825 | 01/31/1996 | AMERICAN UNITED LIFE INSURANCE CO | IN | YRT/I | OL | 760,961 | 4,950 | 3,563 | 6,671 | 0 | 0 | 0 | 0 |
| 60895 | 35-0145825 | 10/01/1997 | AMERICAN UNITED LIFE INSURANCE CO | IN | YRT/I | AXXX | 77,153 | 604 | 1,144 | 350 | 0 | 0 | 0 | 0 |
| 60895 | 35-0145825 | 02/13/1999 | AMERICAN UNITED LIFE INSURANCE CO | IN | YRT/I | AXXX | 3,067,471 | 21,171 | 20,288 | 40,091 | 0 | 0 | 0 | 0 |
| 60895 | 35-0145825 | 03/01/2001 | AMERICAN UNITED LIFE INSURANCE CO | IN | CO/I | OL | 40,318,486 | 300,415 | 687,652 | 138,792 | 0 | 0 | 0 | 0 |
| 61492 | 44-0188050 | 11/22/2000 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY | DE | CO/I | XXXL | 0 | 0 | 1,024 | 0 | 0 | 0 | 0 | 0 |
| 61492 | 44-0188050 | 03/01/2001 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY | DE | YRT/I | AXXX | 0 | 0 | 55 | 0 | 0 | 0 | 0 | 0 |
| 61492 | 44-0188050 | 03/01/2001 | ATHENE ANNUITY & LIFE ASSURANCE COMPANY | DE | CO/I | XXXL | 0 | 0 | 599,192 | 0 | 0 | 0 | 0 | 0 |
| 62345 | 47-0766667 | 01/01/1989 | BERKSHIRE HATHAWAY LIFE INS CO OF NEBRASKA | NE | YRT/I | OL | 372,300 | 25,695 | 12,017 | 15,220 | 0 | 0 | 0 | 0 |
| 80659 | 82-4533188 | 09/01/1983 | CANADA LIFE ASSUR CO | MI | CO/I | OL | 1,080,382 | 31,055 | 21,687 | 34,317 | 0 | 0 | 0 | 0 |
| 80659 | 82-4533188 | 10/01/1987 | CANADA LIFE ASSUR CO | MI | CO/I | OL | 530,113 | 10,476 | 14,914 | 12,658 | 0 | 0 | 0 | 0 |
| 80659 | 82-4533188 | 01/31/1996 | CANADA LIFE ASSUR CO | MI | YRT/I | OL | 5,715 | 87 | 84 | 63 | 0 | 0 | 0 | 0 |
| 80659 | 82-4533188 | 04/01/1996 | CANADA LIFE ASSUR CO | MI | YRT/I | OL | 2,919,199 | 159,386 | 122,039 | 165,504 | 0 | 0 | 0 | 0 |
| 80659 | 82-4533188 | 10/01/1996 | CANADA LIFE ASSUR CO | MI | CO/I | OL | 1,280,566 | 15,295 | 11,591 | 19,464 | 0 | 0 | 0 | 0 |
| 80659 | 82-4533188 | 10/01/1997 | CANADA LIFE ASSUR CO | MI | YRT/I | OL | 831,349 | 18,734 | 11,536 | 24,448 | 0 | 0 | 0 | 0 |
| 80659 | 82-4533188 | 03/01/2001 | CANADA LIFE ASSUR CO | MI | CO/I | OL | 131,207 | 988 | 1,807 | 1,453 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 09/01/1985 | EMPLOYERS REASSUR CORP | KS | CO/I | OL | 530,800 | 7,205 | 5,977 | 12,069 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 11/01/1985 | EMPLOYERS REASSUR CORP | KS | CO/I | OL | 125,776 | 2,564 | 1,697 | 2,433 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 11/01/1987 | EMPLOYERS REASSUR CORP | KS | CO/I | OL | 50,000 | 712 | 660 | 1,014 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 10/05/1995 | EMPLOYERS REASSUR CORP | KS | YRT/I | AXXX | 112,500 | 1,840 | 1,851 | 6,295 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 01/31/1996 | EMPLOYERS REASSUR CORP | KS | YRT/I | OL | 568,539 | 3,827 | 2,708 | 2,541 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 01/31/1996 | EMPLOYERS REASSUR CORP | KS | YRT/I | OL | 3,690 | 11 | 8 | 7 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 10/01/1996 | EMPLOYERS REASSUR CORP | KS | CO/I | OL | 1,268,371 | 15,595 | 11,857 | 19,838 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 10/01/1997 | EMPLOYERS REASSUR CORP | KS | YRT/I | AXXX | 48,220 | 377 | 715 | 219 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 07/20/1998 | EMPLOYERS REASSUR CORP | KS | CO/I | XXXL | 200,000 | 444 | 409 | 1,525 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 10/01/1998 | EMPLOYERS REASSUR CORP | KS | YRT/I | AXXX | 39,181 | 2,034 | 3,124 | 777 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 04/01/1999 | EMPLOYERS REASSUR CORP | KS | YRT/I | OL | 11,295,720 | 118,830 | 123,510 | 7,234 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 10/07/1999 | EMPLOYERS REASSUR CORP | KS | CO/I | OL | 3,420,699 | 27,584 | 102,931 | 13,561 | 0 | 0 | 0 | 0 |
| 68276 | 48-1024691 | 03/01/2001 | EMPLOYERS REASSUR CORP | KS | CO/I | XXXL | 41,200,132 | 307,755 | 686,934 | 152,047 | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 12/01/1971 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 0 | 0 | 87 | (192) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 01/01/1975 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 570,252 | 42,627 | 41,234 | 51,821 | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 03/01/1975 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 0 | 0 | 6,585 | (148) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 12/01/1978 | GENERAL RE LIFE CORP | CT | CO/I | OL | 9,803 | 961 | 601 | 0 | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 01/01/1980 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 0 | 0 | 23,676 | (21,395) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 07/01/1980 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 117 | 6 | 154 | (197) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 01/01/1982 | GENERAL RE LIFE CORP | CT | CO/I | OL | 0 | 0 | 207,807 | (17,400) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 01/01/1982 | GENERAL RE LIFE CORP | CT | CO/I | OL | 0 | 0 | 0 | (6,700) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 04/01/1982 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 0 | 0 | 975 | (1,526) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 09/01/1983 | GENERAL RE LIFE CORP | CT | CO/I | OL | 0 | 0 | 35,392 | (29,829) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 03/01/1984 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 3,990,120 | 93,214 | 94,208 | (20,721) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 02/01/1985 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 52,962 | 53 | 56 | 714 | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 10/01/1987 | GENERAL RE LIFE CORP | CT | CO/I | OL | 0 | 0 | 12,303 | (7,286) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 01/01/1988 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 376,131 | 4,125 | 3,599 | 3,459 | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 10/01/1988 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 9,172 | 1,278 | 127,435 | (69,669) | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 10/01/1988 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 10,567,034 | 207,344 | 206,811 | 129,001 | 0 | 0 | 0 | 0 |
| 86258 | 13-2572994 | 04/01/1994 | GENERAL RE LIFE CORP | CT | YRT/I | OL | 75,174,659 | 1,043,694 | 918,286 | 668,967 | 0 | 0 | 0 | 0 |
| 91472 | 63-0782739 | 03/07/1967 | GLOBE LIFE & ACCIDENT INS CO | NE | YRT/I | OL | 119,300 | 8,097 | 9,216 | 13,633 | 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 |
| 90212 | 74-2058261 | 08/31/1986 | GREAT SOUTHERN LIFE INS CO | TX | MCO/I | OL | 2,642,377 | 0 | 0 | 15,887 | 0 | 0 | 573,554 | 0 |
| 88340 | 59-2859797 | 12/01/1983 | HANNOVER LIFE REASSUR CO OF AMER | FL | YRT/I | OL | 0 | 0 | 0 | (18,150) | 0 | 0 | 0 | 0 |
| 88340 | 59-2859797 | 03/01/1986 | HANNOVER LIFE REASSUR CO OF AMER | FL | CO/I | OL | 176,904 | 65,648 | 67,079 | 4,456 | 0 | 0 | 0 | 0 |
| 88340 | 59-2859797 | 05/01/1988 | HANNOVER LIFE REASSUR CO OF AMER | FL | YRT/I | OL | 142,268 | 10,045 | 5,408 | 9,714 | 0 | 0 | 0 | 0 |
| 88340 | 59-2859797 | 04/01/1990 | HANNOVER LIFE REASSUR CO OF AMER | FL | YRT/I | OL | 7,914,931 | 155,741 | 146,401 | 1,041,928 | 0 | 0 | 0 | 0 |
| 88340 | 59-2859797 | 09/01/1990 | HANNOVER LIFE REASSUR CO OF AMER | FL | YRT/I | OL | 996,515 | 21,047 | 17,259 | 36,112 | 0 | 0 | 0 | 0 |
| 70815 | 06-0838648 | 01/01/2001 | HARTFORD LIFE AND ACCIDENT INSURANCE COMPANY | CT | CO/G | OL | 56,484,000 | 27,746,809 | 29,704,409 | 1,844 | 0 | 0 | 0 | 0 |
| 65056 | 38-1659835 | 04/01/2000 | JACKSON NATL LIFE INS CO | MI | CO/I | FA | 0 | 3,395,550 | 3,453,366 | 432,803 | 0 | 0 | 0 | 0 |
| 65056 | 38-1659835 | 04/01/2000 | JACKSON NATL LIFE INS CO | MI | CO/I | OL | 110,049,355 | 27,635,596 | 29,424,175 | 1,369,361 | 0 | 0 | 0 | 0 |
| 65056 | 38-1659835 | 01/01/2007 | JACKSON NATL LIFE INS CO | MI | CO/I | FA | 0 | 42,958,446 | 44,150,433 | 0 | 0 | 0 | 0 | 0 |
| 65056 | 38-1659835 | 01/01/2007 | JACKSON NATL LIFE INS CO | MI | MCO/I | OL | 1,836,348 | 0 | 0 | 0 | 0 | 0 | 1,518,500 | 0 |
| 65838 | 01-0233346 | 07/01/1984 | JOHN HANCOCK LIFE INS CO USA | MI | YRT/I | OL | 1,140,576 | 2,236 | 1,416 | (44) | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1953 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 3,775 | 320 | 313 | 551 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 06/30/1955 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 3,896 | 761 | 712 | 1,327 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 02/01/1962 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 47,683 | 2,017 | 941 | 1,947 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1965 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 7,461 | 2,666 | 1,376 | 2,818 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 06/16/1966 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 10,301 | 287 | 1,677 | 1,717 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1975 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 8,739 | 569 | 328 | 526 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 04/01/1978 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 0 | 0 | 0 | 2,170 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1980 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 46,183 | 3,560 | 3,681 | 1,913 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 03/01/1981 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 17,500 | 13,158 | 12,909 | 324 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 08/01/1981 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 1,635,269 | 47,975 | 35,628 | (567) | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1982 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 83,921,423 | 1,935,931 | 1,686,863 | 1,633,920 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1982 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 55,614 | 1,779 | 1,397 | 1,505 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 03/01/1982 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 228,456 | 11,532 | 7,243 | 5,826 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 05/01/1982 | LINCOLN NATL LIFE INS CO | IN | MCO/I | OL | 1,282,669 | 64,551 | 48,624 | 18,518 | 0 | 0 | 27,288 | 0 |
| 65676 | 35-0472300 | 09/01/1983 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 2,135,945 | 84,500 | 82,252 | 104,009 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 07/01/1986 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 1,050,000 | 14,560 | 13,260 | 12,995 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1988 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 10,731,985 | 214,802 | 218,733 | 150,611 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 07/01/1988 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 613,833 | 17,866 | 17,270 | 12,933 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 07/01/1988 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 380,032 | 11,687 | 8,742 | 16,779 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1989 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 717,121 | 11,653 | 9,686 | 25,152 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 02/01/1989 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 66,667 | 3,449 | 1,969 | 1,120 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 02/01/1989 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 115,753 | 7,352 | 7,057 | 24,001 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/1990 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 10,074,105 | 491,959 | 407,021 | 20,947 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 02/01/1990 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 75,000 | 1,041 | 957 | 1,829 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 10/06/1995 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 22,679,800 | 183,962 | 190,175 | 286,121 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 10/06/1995 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 0 | 0 | 0 | 36,973 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/31/1996 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 847,119 | 6,247 | 5,755 | 10,283 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/31/1996 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 400,340 | 3,371 | 2,374 | 3,230 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 03/01/1996 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 28,725 | 29 | 128 | 106 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 10/01/1997 | LINCOLN NATL LIFE INS CO | IN | YRT/I | XXXL | 96,441 | 755 | 1,429 | 855 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 04/01/1998 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 11,223,077 | 281,604 | 174,632 | 128,861 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 05/01/1998 | LINCOLN NATL LIFE INS CO | IN | YRT/I | AXXX | 1,197,833 | 17,155 | 14,949 | 8,246 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 07/20/1998 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 25,000 | 26 | 24 | 447 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 10/01/1998 | LINCOLN NATL LIFE INS CO | IN | CO/I | OL | 5,731,263 | 37,366 | 42,231 | 67,956 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 04/01/1999 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 1,459,139 | 15,081 | 13,855 | 9,644 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/2000 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 6,544,084 | 104,622 | 99,123 | 23,994 | 0 | 0 | 0 | 0 |
| 65676 | 35-0472300 | 01/01/2000 | LINCOLN NATL LIFE INS CO | IN | YRT/I | OL | 29,370,877 | 301,493 | 261,993 | 231,005 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 05/01/1964 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 9,474 | 92 | 79 | 300 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 01/01/1970 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 0 | 0 | 3,925 | 8,171 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 03/15/1982 | MUNICH AMER REASSUR CO | GA | CO/I | OL | 475,000 | 5,145 | 4,717 | 5,798 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 06/01/1982 | MUNICH AMER REASSUR CO | GA | CO/I | OL | 235,729 | 5,664 | 5,534 | 5,235 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 06/01/1982 | MUNICH AMER REASSUR CO | GA | CO/I | OL | 348,142 | 224,413 | 239,926 | 5,390 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 06/01/1982 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 37,520 | 26,034 | 26,114 | 2,807 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 03/15/1983 | MUNICH AMER REASSUR CO | GA | CO/I | OL | 3,085 | 56 | 2,128 | 83 | 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 |
| 66346 | 58-0828824 | 03/15/1983 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 18,865 | 8 | 9,705 | 0 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 06/01/1995 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 797,461 | 12,981 | 10,598 | 51,014 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 01/31/1996 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 484,733 | 2,971 | 2,009 | 1,965 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 08/01/1998 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 259,846,620 | 1,771,013 | 1,370,450 | 1,345,179 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 10/07/1999 | MUNICH AMER REASSUR CO | GA | CO/I | OL | 150,000 | 156 | 142 | 2,680 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 10/07/1999 | MUNICH AMER REASSUR CO | GA | CO/I | XXXL | 7,447,408 | 51,019 | 491,275 | (76,165) | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 01/01/2000 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 2,135,717 | 33,504 | 29,227 | 13,751 | 0 | 0 | 0 | 0 |
| 66346 | 58-0828824 | 01/01/2000 | MUNICH AMER REASSUR CO | GA | YRT/I | OL | 4,789,911 | 71,904 | 61,107 | 42,277 | 0 | 0 | 0 | 0 |
| 85472 | 13-2740556 | 04/01/1983 | NATIONAL SECURITY LIFE AND ANNUITY COMPANY | NY | YRT/I | OL | 425,371 | 13,274 | 10,613 | 16,740 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 01/01/1975 | OPTIMUM RE INS CO | TX | CO/I | OL | 265,286 | 4,172 | 3,877 | 3,909 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 11/01/1978 | OPTIMUM RE INS CO | TX | YRT/I | OL | 0 | 0 | 26 | 53 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 04/15/1983 | OPTIMUM RE INS CO | TX | CO/I | OL | 0 | 0 | 0 | (70) | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 01/01/1984 | OPTIMUM RE INS CO | TX | CO/I | OL | 262,116 | 5,230 | 5,255 | 5,347 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 01/01/1986 | OPTIMUM RE INS CO | TX | YRT/I | OL | 419,253 | 14,734 | 31,734 | 30,186 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 01/01/1987 | OPTIMUM RE INS CO | TX | YRT/I | OL | 1,344,746 | 57,397 | 42,038 | 51,794 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 07/05/1991 | OPTIMUM RE INS CO | TX | YRT/I | OL | 781,250 | 14,784 | 11,837 | 12,441 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 09/01/1991 | OPTIMUM RE INS CO | TX | YRT/I | OL | 1,857,399 | 32,118 | 34,160 | 42,856 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 04/16/1992 | OPTIMUM RE INS CO | TX | YRT/I | OL | 120,305 | 3,640 | 10,174 | 12,897 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 11/01/1995 | OPTIMUM RE INS CO | TX | CO/I | OL | 19,409 | 14 | 59 | 67 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 11/01/1995 | OPTIMUM RE INS CO | TX | YRT/I | OL | 28,725 | 29 | 128 | 101 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 01/31/1996 | OPTIMUM RE INS CO | TX | YRT/I | OL | 216,850 | 1,236 | 805 | 708 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 09/01/2000 | OPTIMUM RE INS CO | TX | CO/I | OL | 0 | 0 | 468 | 0 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 03/01/2001 | OPTIMUM RE INS CO | TX | CO/I | OL | 224,910 | 1,847 | 2,166 | 1,443 | 0 | 0 | 0 | 0 |
| 88099 | 75-1608507 | 03/01/2001 | OPTIMUM RE INS CO | TX | CO/I | OL | 24,971,110 | 173,405 | 419,093 | 88,289 | 0 | 0 | 0 | 0 |
| 67393 | 43-0812448 | 05/01/1985 | OZARK NATL LIFE INS CO | MO | MCO/I | OL | 3,265,695 | 0 | 0 | 103,685 | 0 | 0 | 2,922,817 | 0 |
| 67466 | 95-1079000 | 04/16/1992 | PACIFIC LIFE INS COMPANY | NE | YRT/I | OL | 120,305 | 3,640 | 10,174 | 7,268 | 0 | 0 | 0 | 0 |
| 67466 | 95-1079000 | 01/01/1980 | PACIFIC LIFE INS COMPANY | NE | YRT/I | OL | 3,175,710 | 81,095 | 62,365 | 96,285 | 0 | 0 | 0 | 0 |
| 67466 | 95-1079000 | 01/01/1996 | PACIFIC LIFE INS COMPANY | NE | YRT/I | OL | 3,276,313 | 63,107 | 67,775 | 40,292 | 0 | 0 | 0 | 0 |
| 67466 | 95-1079000 | 04/01/1998 | PACIFIC LIFE INS COMPANY | NE | CO/I | OL | 210,000 | 1,510 | 1,379 | 2,182 | 0 | 0 | 0 | 0 |
| 68381 | 36-0883760 | 12/31/1992 | RELIANCE STANDARD LIFE INS CO | IL | CO/I | FA | 0 | 2,951,847 | 3,681,901 | 0 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/01/1980 | RGA REINS CO | MO | CO/I | OL | 49,655 | 3,852 | 2,611 | 6,033 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 10/01/1981 | RGA REINS CO | MO | YRT/I | OL | 3,463,581 | 129,260 | 124,574 | 80,221 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 10/01/1981 | RGA REINS CO | MO | YRT/I | OL | 162,829 | 4,160 | 2,986 | 2,950 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 09/01/1987 | RGA REINS CO | MO | CO/I | OL | 480,458 | 6,625 | 12,303 | 6,625 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 09/01/1987 | RGA REINS CO | MO | CO/I | OL | 49,655 | 3,852 | 2,611 | 6,033 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 09/01/1987 | RGA REINS CO | MO | YRT/I | OL | 1,344,745 | 57,397 | 42,038 | 47,735 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 10/01/1988 | RGA REINS CO | MO | YRT/I | OL | 7,220,242 | 431,251 | 842,428 | (266,010) | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/01/1991 | RGA REINS CO | MO | YRT/I | OL | 13,273,467 | 546,655 | 537,345 | 773,002 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/01/1991 | RGA REINS CO | MO | YRT/I | OL | 93,956,327 | 2,234,701 | 1,970,487 | 1,735,295 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/01/1991 | RGA REINS CO | MO | YRT/I | OL | 141,738 | 2,881 | 1,897 | 2,363 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 07/01/1991 | RGA REINS CO | MO | YRT/I | OL | 3,638,177 | 118,985 | 81,521 | 116,758 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 07/01/1991 | RGA REINS CO | MO | YRT/I | OL | 7,919,739 | 535,376 | 353,652 | 533,130 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 07/05/1991 | RGA REINS CO | MO | YRT/I | OL | 2,683,534 | 47,751 | 46,537 | 58,944 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 07/05/1991 | RGA REINS CO | MO | YRT/I | OL | 120,305 | 3,640 | 10,174 | 7,050 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 04/01/1994 | RGA REINS CO | MO | YRT/I | OL | 2,740,766 | 84,327 | 66,195 | 47,425 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 11/01/1994 | RGA REINS CO | MO | YRT/I | OL | 438,154 | 9,473 | 5,336 | 7,567 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/01/1995 | RGA REINS CO | MO | YRT/I | OL | 109,319,462 | 1,457,456 | 1,253,878 | 761,555 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 10/06/1995 | RGA REINS CO | MO | CO/I | OL | 2,419,950 | 20,285 | 20,813 | 31,997 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 10/06/1995 | RGA REINS CO | MO | YRT/I | OL | 0 | 0 | 0 | 15,037 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/31/1996 | RGA REINS CO | MO | YRT/I | OL | 104,799 | 777 | 719 | 1,253 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 01/31/1996 | RGA REINS CO | MO | YRT/I | OL | 236,470 | 1,674 | 1,155 | 1,268 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 08/01/1996 | RGA REINS CO | MO | CO/I | OL | 1,280,566 | 15,295 | 11,591 | 19,416 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 10/01/1997 | RGA REINS CO | MO | YRT/I | OL | 19,288 | 151 | 286 | 171 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 05/01/1998 | RGA REINS CO | MO | YRT/I | AXXX | 2,730,262 | 52,591 | 56,479 | 32,554 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 07/20/1998 | RGA REINS CO | MO | CO/I | OL | 100,000 | 183 | 168 | 1,104 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 10/01/1998 | RGA REINS CO | MO | YRT/I | OL | 14,692 | 763 | 1,171 | 292 | 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 | 10/01/1998 | RGA REINS CO | MO | CO/I | OL | 3,824,264 | 28,135 | 175,848 | (8,410) | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 04/01/1999 | RGA REINS CO | MO | YRT/I | AXXX | 14,478,915 | 151,359 | 160,118 | 86,915 | 0 | 0 | 0 | 0 |
| 93572 | 43-1235868 | 11/22/2000 | RGA REINS CO | MO | CO/I | OL | 0 | 0 | 117 | 0 | 0 | 0 | 0 | 0 |
| 60445 | 74-1915841 | 01/09/1979 | SAGICOR LIFE INS CO | TX | CO/I | OL | 9,634,967 | 2,791,041 | 2,941,010 | 105,659 | 0 | 0 | 0 | 0 |
| 64688 | 75-6020048 | 06/30/1975 | SCOR GLOBAL LIFE AMER REINS CO | DE | YRT/I | OL | 51,900 | 33,060 | 33,275 | 2,075 | 0 | 0 | 0 | 0 |
| 64688 | 75-6020048 | 07/01/1980 | SCOR GLOBAL LIFE AMER REINS CO | DE | YRT/I | OL | 0 | 0 | 0 | 19,561 | 0 | 0 | 0 | 0 |
| 64688 | 75-6020048 | 06/01/1983 | SCOR GLOBAL LIFE AMER REINS CO | DE | YRT/I | OL | 6,531,383 | 290,111 | 1,194,533 | 239,026 | 0 | 0 | 0 | 0 |
| 64688 | 75-6020048 | 06/01/1983 | SCOR GLOBAL LIFE AMER REINS CO | DE | YRT/I | OL | 162,829 | 4,160 | 2,986 | 3,086 | 0 | 0 | 0 | 0 |
| 64688 | 75-6020048 | 12/01/1983 | SCOR GLOBAL LIFE AMER REINS CO | DE | YRT/I | OL | 504,418 | 6,048 | 5,570 | 6,124 | 0 | 0 | 0 | 0 |
| 64688 | 75-6020048 | 01/01/1987 | SCOR GLOBAL LIFE AMER REINS CO | DE | YRT/I | OL | 325,638 | 7,366 | 4,850 | 3,880 | 0 | 0 | 0 | 0 |
| 64688 | 75-6020048 | 01/07/1987 | SCOR GLOBAL LIFE AMER REINS CO | DE | YRT/I | OL | 1,400,448 | 25,169 | 40,409 | 33,972 | 0 | 0 | 0 | 0 |
| 64688 | 75-6020048 | 10/01/1988 | SCOR GLOBAL LIFE AMER REINS CO | DE | YRT/I | OL | 5,938,414 | 208,450 | 185,986 | 163,889 | 0 | 0 | 0 | 0 |
| 64688 | 75-6020048 | 11/22/2000 | SCOR GLOBAL LIFE AMER REINS CO | DE | CO/I | XXXL | 0 | 0 | 701 | (1,801) | 0 | 0 | 0 | 0 |
| 64688 | 75-6020048 | 08/01/2002 | SCOR GLOBAL LIFE AMER REINS CO | DE | YRT/I | OL | 250,000 | 1,907 | 3,516 | 821 | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 12/01/1983 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | YRT/I | OL | 0 | 0 | 0 | (72,599) | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 01/31/1996 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | YRT/I | OL | 41,584 | 355 | 289 | 292 | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 05/01/1998 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | YRT/I | AXXX | 7,774,503 | 131,888 | 143,951 | 61,993 | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 07/20/1998 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | CO/I | OL | 75,000 | 157 | 144 | 657 | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 08/01/1998 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | YRT/I | OL | 191,298,954 | 1,380,210 | 1,070,772 | 1,051,619 | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 10/07/1999 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | CO/I | OL | 546,241 | 4,542 | 5,089 | 6,502 | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 01/01/2000 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | YRT/I | OL | 3,216,296 | 50,980 | 42,600 | 20,965 | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 01/01/2000 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | YRT/I | OL | 7,220,735 | 108,775 | 93,092 | 63,576 | 0 | 0 | 0 | 0 |
| 87017 | 62-1003368 | 03/01/2001 | SCOR GLOBAL LIFE RE INS CO OF DE | DE | CO/I | OL | 57,486 | 379 | 381 | 878 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 01/01/1964 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 173,665 | 97,140 | 110,706 | (2,993) | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 02/01/1981 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 1,228,550 | 65,446 | 59,731 | 108,147 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 10/01/1982 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 9,610,138 | 216,082 | 227,882 | 121,744 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 04/15/1983 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 1,136,720 | 510,109 | 516,730 | 6,169 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 03/01/1985 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 150,000 | 6,858 | 6,799 | 2,221 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 01/01/1988 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 11,208,845 | 211,021 | 216,572 | 152,810 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 06/01/1990 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 12,226,305 | 640,076 | 491,129 | 245,011 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 10/01/1990 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 782,131 | 30,417 | 21,024 | 150,359 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 07/05/1991 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 2,758,954 | 50,542 | 56,170 | 58,830 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 01/01/1995 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 115,250,038 | 1,497,191 | 1,276,346 | 840,448 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 10/06/1995 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 0 | 0 | 0 | 61,259 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 10/06/1995 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 7,790,700 | 64,384 | 66,533 | 99,009 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 01/31/1996 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 170,719 | 1,723 | 1,760 | 2,157 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 01/31/1996 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 7,424 | 176 | 70 | 330 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 03/01/1996 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 57,450 | 59 | 256 | 193 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 05/01/1997 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 560,000 | 2,589 | 3,746 | 16,033 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 05/01/1997 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 257,816,580 | 1,793,322 | 1,384,397 | 1,603,200 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 08/01/1998 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 10,740,000 | 79,554 | 76,437 | 22,104 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 08/01/1998 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 197,758,019 | 3,686,589 | 3,778,591 | 408,653 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 10/01/1998 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 1,400,000 | 8,384 | 10,426 | 2,135 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 10/01/1998 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 228,400 | 2,139 | 1,931 | 3,470 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 01/01/2000 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 5,453,411 | 87,185 | 82,602 | 17,904 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 01/01/2000 | SECURITY LIFE OF DENVER INS CO | CO | YRT/I | OL | 12,088,027 | 181,145 | 154,333 | 110,158 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 04/03/2000 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 139,065,931 | 1,606,314 | 2,375,290 | 413,601 | 0 | 0 | 0 | 0 |
| 68713 | 84-0499703 | 09/01/2000 | SECURITY LIFE OF DENVER INS CO | CO | CO/I | OL | 91,615,560 | 3,746,067 | 3,966,450 | 229,466 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1955 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 0 | 0 | 71 | 0 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 08/04/1955 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 0 | 0 | 0 | 526 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1959 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 178,830 | 150,505 | 158,419 | 21,272 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 02/01/1963 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 12,722 | 630 | 579 | 1,330 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1975 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 53,174 | 1,338 | 24,890 | 1,901 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 11/01/1977 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 178,677 | 54,243 | 53,550 | 16,720 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 09/15/1978 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 2,352,500 | 181,308 | 135,385 | 266,259 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 11/01/1979 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 50,000 | 26,732 | 25,621 | 2,136 | 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 | 01/01/1980 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 302,283 | 11,758 | 10,938 | 17,324 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 07/01/1980 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 270,662 | 4,879 | 3,887 | 2,543 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 10/01/1980 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 611,047 | 6,844 | 6,374 | 9,890 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 03/01/1981 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 196,500 | 115,978 | 112,794 | 2,072 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 06/22/1981 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 186,000 | 10,504 | 10,513 | 1,893 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 07/23/1981 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 2,756,100 | 103,180 | 104,807 | 52,528 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 09/01/1981 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 99,854 | 8,717 | 4,874 | 9,728 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 10/01/1981 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 31,659 | 920 | 905 | 626 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1982 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 1,926,257 | 668,780 | 683,112 | 18,170 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 02/01/1982 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 31,902 | 454 | 411 | 437 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 04/01/1982 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 117 | 6 | 154 | 5,460 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 08/01/1982 | SWISS RE LIFE & HLTH AMER INC | MO | MCO/I | OL | 2,076,335 | 0 | 0 | 0 | 0 | 0 | 27,288 | 0 |
| 82627 | 06-0839705 | 08/01/1982 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 2,325,972 | 74,964 | 71,454 | 47,224 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 08/01/1982 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 876,333 | 76,057 | 63,520 | 28,607 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 08/02/1982 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 746,579 | 28,958 | 22,937 | 18,052 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 04/01/1984 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 5,236,668 | 181,011 | 161,779 | 120,152 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 10/01/1984 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 2,893,728 | 70,508 | 172,645 | 191,616 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 07/01/1985 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 35,738,799 | 1,281,087 | 1,295,810 | (474,061) | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1986 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 8,030,010 | 379,217 | 316,507 | (571,871) | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 05/01/1987 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 4,624,999 | 161,137 | 226,420 | 35,120 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 03/01/1988 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 20,749,839 | 1,237,743 | 778,052 | 121,291 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 07/01/1988 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 87,443 | 9,138 | 4,622 | 7,854 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 09/01/1988 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 141,667 | 4,490 | 2,926 | 2,948 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 11/01/1988 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 57,930 | 1,115 | 1,058 | 1,966 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 07/01/1989 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 510,973 | 10,937 | 9,535 | 1,536 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 09/01/1989 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 17,473,071 | 649,958 | 522,804 | 173,723 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 10/01/1989 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 839,699 | 25,586 | 26,995 | 25,361 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1990 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 13,751,062 | 368,564 | 344,472 | 259,803 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 03/01/1990 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 182,419 | 10,801 | 9,026 | 25,121 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 03/01/1990 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 15,108,087 | 371,103 | 414,759 | 313,047 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 04/01/1990 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 236,457,014 | 9,043,068 | 8,583,857 | 6,842,305 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 05/01/1990 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 129,152,531 | 2,579,001 | 2,269,099 | 1,688,136 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 06/30/1990 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 46,530,612 | 2,272,838 | 1,982,575 | 2,661,974 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1993 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 12,082,308 | 689,299 | 467,363 | 653,551 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 02/01/1993 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 495,100 | 9,865 | 6,706 | 6,970 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1995 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 108,675,961 | 1,458,603 | 1,238,752 | 749,697 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 10/06/1995 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 2,692,200 | 26,500 | 27,227 | 44,636 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 11/01/1995 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 50,551,737 | 1,297,657 | 734,484 | 153,699 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/1996 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 4,095,391 | 78,887 | 84,718 | 42,270 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/31/1996 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 1,243,841 | 8,283 | 5,943 | 6,371 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 02/01/1996 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 17,169,824 | 283,306 | 239,912 | 191,944 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 03/01/1996 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | AXXX | 57,450 | 59 | 256 | 253 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 04/01/1996 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 2,403,153 | 77,866 | 62,797 | 44,183 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 12/01/1996 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 83,144 | 747 | 685 | 291 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 10/01/1997 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | AXXX | 19,288 | 151 | 286 | 171 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 05/01/1998 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | AXXX | 2,730,262 | 52,589 | 56,480 | 30,263 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 06/01/1998 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 21,117,529 | 444,073 | 306,040 | 179,794 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 08/01/1998 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 260,230,501 | 1,968,474 | 3,330,561 | 1,772,817 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 09/01/1998 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 4,484,664 | 46,904 | 48,403 | 29,132 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 10/01/1998 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 53,873 | 2,796 | 4,296 | 1,069 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 10/01/1998 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | XXXL | 12,686,637 | 94,798 | 6,946 | (65,817) | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 04/01/1999 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 300,000 | 587 | 540 | 2,970 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 01/01/2000 | SWISS RE LIFE & HLTH AMER INC | MO | YRT/I | OL | 14,039,684 | 214,846 | 189,889 | 233,333 | 0 | 0 | 0 | 0 |
| 82627 | 06-0839705 | 05/25/2006 | SWISS RE LIFE & HLTH AMER INC | MO | CO/I | OL | 0 | 0 | 0 | 12,980 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 04/01/1988 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | YRT/I | AXXX | 1,344,741 | 57,396 | 42,037 | 45,943 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 10/01/1990 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | YRT/I | XXXL | 1,162,957 | 40,432 | 31,400 | 63,033 | 0 | 0 | 0 | 0 |

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Reserve Credit Taken | | 11 | Outstanding Surplus Relief | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | | 12 | 13 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 86231 | 39-0989781 | 10/01/1995 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | CO/I | OL | 7,665,700 | 62,465 | 64,611 | 95,735 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 10/01/1995 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | YRT/I | OL | 0 | 0 | 0 | 6,648 | 0 | 0 | 0 | 0 |
| 86231 | 39-0989781 | 01/31/1996 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | YRT/I | XXXL | 170,719 | 1,723 | 1,760 | 2,157 | 0 | 0 | 0 | 0 |
| 0899999. General Account - Authorized U.S. Non-Affiliates | | | | | | | 3,366,887,502 | 167,200,323 | 173,661,449 | 35,986,405 | 0 | 0 | 5,069,447 | 0 |
| 1099999. Total General Account - Authorized Non-Affiliates | | | | | | | 3,366,887,502 | 167,200,323 | 173,661,449 | 35,986,405 | 0 | 0 | 5,069,447 | 0 |
| 1199999. Total General Account Authorized | | | | | | | 3,366,915,382 | 167,200,470 | 173,662,150 | 35,987,045 | 0 | 0 | 5,069,447 | 0 |
| 1499999. Total General Account - Unauthorized U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 00000 | AA-3190878 | 04/01/2017 | WILTON REINS BERMUDA LTD | BMU | COFW/I | FA | 0 | 1,696,181,250 | 1,520,369,593 | 0 | 0 | 0 | 0 | 1,761,408,973 |
| 1699999. General Account - Unauthorized Non-U.S. Affiliates - Other | | | | | | | 0 | 1,696,181,250 | 1,520,369,593 | 0 | 0 | 0 | 0 | 1,761,408,973 |
| 1799999. Total General Account - Unauthorized Non-U.S. Affiliates | | | | | | | 0 | 1,696,181,250 | 1,520,369,593 | 0 | 0 | 0 | 0 | 1,761,408,973 |
| 1899999. Total General Account - Unauthorized Affiliates | | | | | | | 0 | 1,696,181,250 | 1,520,369,593 | 0 | 0 | 0 | 0 | 1,761,408,973 |
| 63886 | 59-2764247 | 10/01/1993 | BEST MERIDIAN INS CO | FL | MCO/I | OL | 23,026,353 | 0 | 0 | 26,685 | 0 | 0 | 2,883,439 | 0 |
| 87572 | 23-2038295 | 04/01/1980 | SCOTTISH RE US | DE | YRT/I | OL | 584,292 | 12,643 | 11,187 | 0 | 0 | 0 | 0 | 0 |
| 87572 | 23-2038295 | 01/01/1995 | SCOTTISH RE US | DE | YRT/I | OL | 101,171,528 | 1,330,702 | 1,143,834 | 730,225 | 0 | 0 | 0 | 0 |
| 87572 | 23-2038295 | 01/01/1999 | SCOTTISH RE US | DE | CO/I | OL | 9,314,314 | 78,298 | 81,250 | 254,406 | 0 | 0 | 0 | 0 |
| 1999999. General Account - Unauthorized U.S. Non-Affiliates | | | | | | | 134,096,487 | 1,421,643 | 1,236,271 | 1,011,316 | 0 | 0 | 2,883,439 | 0 |
| 00000 | AA-1320052 | 07/01/1990 | CAISSE CENTRALE DE REASSUR | FRA | YRT/I | OL | 6,096,887 | 155,624 | 111,345 | 118,606 | 0 | 0 | 0 | 0 |
| 00000 | AA-1320052 | 09/01/1991 | CAISSE CENTRALE DE REASSUR | FRA | YRT/I | OL | 6,263,581 | 101,242 | 92,621 | 129,974 | 0 | 0 | 0 | 0 |
| 00000 | AA-1380165 | 12/01/1983 | N R G NEDERLANDSE REASSUR GRP N V | NLD | YRT/I | OL | 7,592 | 141 | 131 | (36,299) | 0 | 0 | 0 | 0 |
| 00000 | AA-1460100 | 12/01/1983 | NOUVELLE CIE DE REASSUR S A | FRA | YRT/I | OL | 3,796 | 70 | 65 | (18,150) | 0 | 0 | 0 | 0 |
| 00000 | AA-1561038 | 10/01/1997 | REVIOS REINS CANADA LTD | CAN | YRT/I | AXXX | 28,932 | 1,244 | 1,991 | 256 | 0 | 0 | 0 | 0 |
| 00000 | AA-1320276 | 06/01/1989 | SCOR GLOBAL LIFE | FRA | YRT/I | OL | 6,405,858 | 162,949 | 165,469 | 107,314 | 0 | 0 | 0 | 0 |
| 00000 | AA-1320158 | 09/01/1991 | SCOR GLOBAL LIFE SE | FRA | YRT/I | OL | 14,449,273 | 330,410 | 309,911 | 287,211 | 0 | 0 | 0 | 0 |
| 00000 | AA-1320158 | 06/01/1992 | SCOR GLOBAL LIFE SE | FRA | YRT/I | OL | 1,500,000 | 55,110 | 51,927 | 86,760 | 0 | 0 | 0 | 0 |
| 00000 | AA-1440043 | 01/01/1982 | TRYGG HANSA INSURANCE COMPANY LTD | SWE | CO/I | OL | 141,065 | 5,202 | 3,876 | 6,572 | 0 | 0 | 0 | 0 |
| 00000 | AA-3190762 | 03/01/2001 | XL LIFE LTD | BMU | YRT/I | AXXX | 62,202,536 | 361,760 | 979,730 | 257,912 | 0 | 0 | 0 | 0 |
| 2099999. General Account - Unauthorized Non-U.S. Non-Affiliates | | | | | | | 97,099,520 | 1,173,752 | 1,717,066 | 940,156 | 0 | 0 | 0 | 0 |
| 2199999. Total General Account - Unauthorized Non-Affiliates | | | | | | | 231,196,007 | 2,595,395 | 2,953,337 | 1,951,472 | 0 | 0 | 2,883,439 | 0 |
| 2299999. Total General Account Unauthorized | | | | | | | 231,196,007 | 1,698,776,645 | 1,523,322,930 | 1,951,472 | 0 | 0 | 2,883,439 | 1,761,408,973 |
| 2599999. Total General Account - Certified U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2899999. Total General Account - Certified Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2999999. Total General Account - Certified Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3299999. Total General Account - Certified Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3399999. Total General Account Certified | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4099999. Total General Account - Reciprocal Jurisdiction Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4499999. Total General Account Reciprocal Jurisdiction | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified | | | | | | | 3,598,111,389 | 1,865,977,115 | 1,696,985,080 | 37,938,517 | 0 | 0 | 7,952,886 | 1,761,408,973 |
| 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 |
| 5599999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5699999. Total Separate Accounts Authorized | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 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 |

# SCHEDULE S - PART 3 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Reserve Credit Taken | | 11 | Outstanding Surplus Relief | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | | 12 | 13 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 7799999. Total Separate Accounts - Certified Non-Affiliates | | | | | | | 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 | 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) | | | | | | | 3,501,011,869 | 168,622,113 | 174,898,421 | 36,998,361 | 0 | 0 | 7,952,886 | 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) | | | | | | | 97,099,520 | 1,697,355,002 | 1,522,086,659 | 940,156 | 0 | 0 | 0 | 1,761,408,973 |
| 9999999 - Totals | | | | | | | 3,598,111,389 | 1,865,977,115 | 1,696,985,080 | 37,938,517 | 0 | 0 | 7,952,886 | 1,761,408,973 |

# 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 |
| 60534 | 59-0781901 | 01/01/1999 | AMERICAN HERITAGE LIFE INS CO | FL | QA/G | OH | 0 | 0 | 123,340 | 0 | 0 | 0 | 102,500 |
| 61476 | 04-1106240 | 01/01/1999 | BOSTON MUT LIFE INS CO | MA | QA/G | OH | 0 | 0 | 97,632 | 0 | 0 | 0 | 100,000 |
| 69140 | 04-1867050 | 09/01/1994 | FIRST ALLMERICA FIN LIFE INS CO | MA | QA/G | OH | 0 | 0 | 76,308 | 0 | 0 | 0 | 75,000 |
| 86258 | 13-2572994 | 01/01/1970 | GENERAL RE LIFE CORP | CT | QA/G | OH | 0 | 0 | 353,435 | 0 | 0 | 0 | 75,000 |
| 70939 | 13-2611847 | 05/01/1999 | GERBER LIFE INS CO | NY | QA/G | OH | 0 | 0 | 97,632 | 0 | 0 | 0 | 100,000 |
| 42374 | 74-2195939 | 01/01/1999 | HOUSTON CAS CO | TX | CAT/G | OH | 0 | 0 | 34,672 | 0 | 0 | 0 | 0 |
| 70815 | 06-0838648 | 01/01/2001 | HARTFORD LIFE & ACCIDENT INS CO | CT | CO/G | OH | 1,110 | 0 | 535,747 | 0 | 0 | 0 | 0 |
| 65838 | 01-0233346 | 01/01/1996 | JOHN HANCOCK LIFE INS CO | MI | QA/G | OH | 0 | 0 | 21,577 | 0 | 0 | 0 | 25,000 |
| 67814 | 06-0493340 | 12/01/1994 | PHOENIX LIFE INS CO | NY | QA/G | OH | 0 | 0 | 158,720 | 0 | 0 | 0 | 150,000 |
| 67539 | 72-0281240 | 01/01/1996 | PAN AMERICAN LIFE INS CO | LA | QA/G | OH | 0 | 0 | 16,153 | 0 | 0 | 0 | 25,000 |
| 10219 | 23-1641984 | 01/01/1994 | QBE REINS CORP | PA | QA/G | OH | 0 | 0 | 16,152 | 0 | 0 | 0 | 25,000 |
| 68381 | 36-0883760 | 09/01/1991 | RELIANCE STANDARD LIFE INS CO | IL | QA/G | OH | 0 | 0 | 97,632 | 0 | 0 | 0 | 100,000 |
| 39152 | 59-2048400 | 01/01/1999 | PROVIDENCE WASHINGTON INS CO | OK | QA/G | OH | 0 | 0 | 55,033 | 0 | 0 | 0 | 41,250 |
| 82627 | 06-0839705 | 01/01/1978 | SWISS RE LIFE & HEALTH AMER INC | MO | QA/G | OH | 0 | 0 | 48,457 | 0 | 0 | 0 | 75,000 |
| 10945 | 13-4032666 | 12/31/2013 | TOKIO MARINE & NICHIDO INS CO | NY | QA/G | OH | 0 | 0 | 86,717 | 0 | 0 | 0 | 87,500 |
| 86231 | 39-0989781 | 02/01/1995 | TRANSAMERICA LIFE INSURANCE COMPANY | IA | QA/G | OH | 0 | 0 | 32,365 | 0 | 0 | 0 | 37,500 |
| 19453 | 13-5616275 | 09/01/1994 | TRANSATLANTIC REIN CO | NY | QA/G | OH | 0 | 0 | 86,651 | 0 | 0 | 0 | 116,250 |
| 61425 | 36-0792925 | 01/01/1996 | TRUSTMARK INS CO | IL | QA/I | OH | 349,604 | 0 | 4,417,421 | 0 | 0 | 0 | 0 |
| 62596 | 31-0252460 | 11/01/1986 | UNION FIDELITY LIFE INS CO | KS | QA/G | OH | 0 | 0 | 80,762 | 0 | 0 | 0 | 125,000 |
| 69744 | 13-1423090 | 01/01/1995 | UNION LABOR LIFE INS CO | MD | QA/G | OH | 0 | 0 | 108,845 | 0 | 0 | 0 | 100,000 |
| 71404 | 47-0463747 | 12/31/1995 | CONTINENTAL GEN INS CO | TX | QA/I | OH | 2,725 | 0 | 11,238 | 0 | 0 | 0 | 0 |
| 80659 | 82-4533188 | 01/01/2001 | US BUS OF THE CANADA LIFE ASSUR CO | MI | CAT/G | OH | 0 | 0 | 130,744 | 0 | 0 | 0 | 120,500 |
| 70319 | 36-1933760 | 04/01/2014 | WASHINGTON NATL INS CO | IN | QA/I | OH | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 70319 | 36-1933760 | 04/01/2014 | WASHINGTON NATL INS CO | IN | QA/G | OH | 101,652 | 27,152 | 1,477,196 | 0 | 0 | 8,088 | 0 |
| 70319 | 36-1933760 | 04/01/2014 | WASHINGTON NATL INS CO | IN | QA/I | OH | 16,485,774 | 0 | 788,632 | 0 | 0 | 91,801,078 | 0 |
| 0899999. General Account - Authorized U.S. Non-Affiliates | | | | | | | 16,940,865 | 27,152 | 8,953,061 | 0 | 0 | 91,809,166 | 1,480,500 |
| 00000 | AA-1127223 | 01/01/1999 | LLOYDS SYNDICATE NUMBER 1223 | GBR | QA/G | OH | 0 | 0 | 3,467 | 0 | 0 | 0 | 0 |
| 00000 | AA-1128027 | 01/01/1999 | LLOYDS SYNDICATE NUMBER 2027 | GBR | QA/G | OH | 0 | 0 | 2,427 | 0 | 0 | 0 | 0 |
| 00000 | AA-1126435 | 01/01/1999 | LLOYDS SYNDICATE NUMBER 435 | GBR | QA/G | OH | 0 | 0 | 19,070 | 0 | 0 | 0 | 0 |
| 00000 | AA-1126570 | 01/01/1999 | LLOYDS SYNDICATE NUMBER 570 | GBR | QA/G | OH | 0 | 0 | 5,201 | 0 | 0 | 0 | 0 |
| 00000 | AA-1126991 | 01/01/1999 | LLOYDS SYNDICATE NUMBER 991 | GBR | QA/G | OH | 0 | 0 | 4,507 | 0 | 0 | 0 | 0 |
| 0999999. General Account - Authorized Non-U.S. Non-Affiliates | | | | | | | 0 | 0 | 34,672 | 0 | 0 | 0 | 0 |
| 1099999. Total General Account - Authorized Non-Affiliates | | | | | | | 16,940,865 | 27,152 | 8,987,733 | 0 | 0 | 91,809,166 | 1,480,500 |
| 1199999. Total General Account Authorized | | | | | | | 16,940,865 | 27,152 | 8,987,733 | 0 | 0 | 91,809,166 | 1,480,500 |
| 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 |
| 88340 | 59-2859797 | 01/01/1997 | HANNOVER LIFE REASSUR CO OF AMER | FL | QA/G | OH | 0 | 0 | 87,328 | 0 | 0 | 0 | 62,500 |
| 87572 | 23-2038295 | 04/01/1984 | SCOTTISH RE US INC | DE | QA/I | OH | 2,327 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1999999. General Account - Unauthorized U.S. Non-Affiliates | | | | | | | 2,327 | 0 | 87,328 | 0 | 0 | 0 | 62,500 |
| 00000 | AA-1320035 | 01/01/1999 | COLISEE RE | FRA | QA/G | OH | 0 | 0 | 45,785 | 0 | 0 | 0 | 45,000 |
| 00000 | AA-1340015 | 01/01/1996 | SCOR RUECKVERSICHERUNG (DEUTSCHLAND) AG | DEU | QA/G | OH | 0 | 0 | 115,976 | 0 | 0 | 0 | 113,750 |
| 00000 | AA-1460146 | 01/01/1996 | SWISS REINSURANCE COMPANY | CHE | QA/G | OH | 0 | 0 | 30,207 | 0 | 0 | 0 | 35,000 |
| 2099999. General Account - Unauthorized Non-U.S. Non-Affiliates | | | | | | | 0 | 0 | 191,968 | 0 | 0 | 0 | 193,750 |
| 2199999. Total General Account - Unauthorized Non-Affiliates | | | | | | | 2,327 | 0 | 279,296 | 0 | 0 | 0 | 256,250 |
| 2299999. Total General Account Unauthorized | | | | | | | 2,327 | 0 | 279,296 | 0 | 0 | 0 | 256,250 |
| 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 |

# 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 |
| 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 | | | | | | | 16,943,192 | 27,152 | 9,267,029 | 0 | 0 | 91,809,166 | 1,736,750 |
| 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 |
| 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) | | | | | | | 16,943,192 | 27,152 | 9,040,389 | 0 | 0 | 91,809,166 | 1,543,000 |
| 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 | 226,640 | 0 | 0 | 0 | 193,750 |
| 9999999 - Totals | | | | | | | 16,943,192 | 27,152 | 9,267,029 | 0 | 0 | 91,809,166 | 1,736,750 |

# SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Reserve Credit Taken | 6<br>Paid and Unpaid Losses Recoverable (Debit) | 7<br>Other Debits | 8<br>Total (Cols.5+6+7) | 9<br>Letters of Credit | 10<br>Issuing or Confirming Bank Reference Number (a) | 11<br>Trust Agreements | 12<br>Funds Deposited by and Withheld from Reinsurers | 13<br>Other | 14<br>Miscellaneous Balances (Credit) | 15<br>Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0399999. Total General Account - Life and Annuity U.S. Affiliates | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 |
| 00000 | AA-3190878 | 04/01/2017 | WILTON REINS BERMUDA LTD | 1,696,181,249 | 0 | 51,543,996 | 1,747,725,245 | 0 | | 0 | 1,757,838,607 | 0 | 0 | 1,747,725,245 |
| 0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other | | | | 1,696,181,249 | 0 | 51,543,996 | 1,747,725,245 | 0 | XXX | 0 | 1,757,838,607 | 0 | 0 | 1,747,725,245 |
| 0699999. Total General Account - Life and Annuity Non-U.S. Affiliates | | | | 1,696,181,249 | 0 | 51,543,996 | 1,747,725,245 | 0 | XXX | 0 | 1,757,838,607 | 0 | 0 | 1,747,725,245 |
| 0799999. Total General Account - Life and Annuity Affiliates | | | | 1,696,181,249 | 0 | 51,543,996 | 1,747,725,245 | 0 | XXX | 0 | 1,757,838,607 | 0 | 0 | 1,747,725,245 |
| 87572 | 23-2038295 | 04/01/1980 | SCOTTISH RE US | 12,643 | 0 | 0 | 12,643 | 0 | | 0 | 0 | 0 | 0 | 0 |
| 87572 | 23-2038295 | 01/01/1995 | SCOTTISH RE US | 1,330,702 | 166,824 | 0 | 1,497,526 | 0 | | 0 | 0 | 0 | 68,705 | 68,705 |
| 87572 | 23-2038295 | 01/01/1999 | SCOTTISH RE US | 78,298 | 106,146 | 2,193 | 186,637 | 0 | | 0 | 0 | 0 | 23,541 | 23,541 |
| 0899999. General Account - Life and Annuity U.S. Non-Affiliates | | | | 1,421,643 | 272,970 | 2,193 | 1,696,806 | 0 | XXX | 0 | 0 | 0 | 92,246 | 92,246 |
| 00000 | AA-1320052 | 07/01/1990 | CAISSE CENTRALE DE REASSUR | 155,624 | 0 | 0 | 155,624 | 44,665 | | 0 | 0 | 0 | 41,496 | 86,161 |
| 00000 | AA-1320052 | 09/01/1991 | CAISSE CENTRALE DE REASSUR | 101,242 | 289,710 | 0 | 390,952 | 151,239 | | 0 | 0 | 0 | 4,514 | 155,753 |
| 00000 | AA-1380165 | 12/01/1983 | N R G NEDERLANDSE REASSUR GRP N V | 141 | 3,963 | 0 | 4,104 | 0 | | 0 | 0 | 0 | 7,656 | 4,104 |
| 00000 | AA-1460100 | 12/01/1983 | NOUVELLE CIE DE REASSUR S A | 70 | 1,981 | 0 | 2,051 | 0 | | 0 | 0 | 0 | 3,828 | 2,051 |
| 00000 | AA-1561038 | 10/01/1997 | REVIOS REINS CANADA LTD | 1,244 | 0 | 0 | 1,244 | 0 | | 0 | 0 | 0 | 870 | 870 |
| 00000 | AA-1320276 | 06/01/1989 | SCOR GLOBAL LIFE | 162,949 | 661,949 | 0 | 824,898 | 240,605 | | 0 | 0 | 0 | 4,101 | 244,706 |
| 00000 | AA-1320158 | 09/01/1991 | SCOR GLOBAL LIFE SE | 330,410 | 533,718 | 0 | 864,128 | 301,753 | | 0 | 0 | 0 | 21,592 | 323,345 |
| 00000 | AA-1320158 | 06/01/1992 | SCOR GLOBAL LIFE SE | 55,110 | 0 | 0 | 55,110 | 19,737 | | 0 | 0 | 0 | 0 | 19,737 |
| 00000 | AA-1440043 | 01/01/1982 | TRYGG HANSA INSURANCE COMPANY LTD | 5,202 | 0 | 0 | 5,202 | 174,000 | | 0 | 0 | 0 | 445 | 5,202 |
| 00000 | AA-3190762 | 03/01/2001 | XL LIFE LTD | 361,760 | 0 | 263,015 | 624,775 | 3,500,000 | | 0 | 0 | 0 | 0 | 624,775 |
| 0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates | | | | 1,173,752 | 1,491,321 | 263,015 | 2,928,088 | 4,431,999 | XXX | 0 | 0 | 0 | 84,502 | 1,466,704 |
| 1099999. Total General Account - Life and Annuity Non-Affiliates | | | | 2,595,395 | 1,764,291 | 265,208 | 4,624,894 | 4,431,999 | XXX | 0 | 0 | 0 | 176,748 | 1,558,950 |
| 1199999. Total General Account Life and Annuity | | | | 1,698,776,644 | 1,764,291 | 51,809,204 | 1,752,350,139 | 4,431,999 | XXX | 0 | 1,757,838,607 | 0 | 176,748 | 1,749,284,195 |
| 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 |
| 87572 | 23-2038295 | 04/01/1984 | SCOTTISH RE US | 0 | 1,267 | 0 | 1,267 | 0 | | 0 | 0 | 0 | 1,267 | 1,267 |
| 1999999. General Account - Accident and Health U.S. Non-Affiliates | | | | 0 | 1,267 | 0 | 1,267 | 0 | XXX | 0 | 0 | 0 | 1,267 | 1,267 |
| 00000 | AA-1320035 | 01/01/1999 | COLISEE RE | 45,785 | 0 | 0 | 45,785 | 355,432 | | 0 | 45,000 | 0 | 0 | 45,785 |
| 00000 | AA-1340015 | 01/01/1996 | SCOR RUECKVERSICHERUNG (DEUTSCHLAND) AG | 115,976 | 10,462 | 0 | 126,438 | 862,986 | | 0 | 25,000 | 0 | 0 | 126,438 |
| 00000 | AA-1460146 | 01/01/1996 | SWISS REINSURANCE COMPANY | 30,207 | 0 | 0 | 30,207 | 239,935 | | 0 | 35,000 | 0 | 0 | 30,207 |
| 2099999. General Account - Accident and Health Non-U.S. Non-Affiliates | | | | 191,968 | 10,462 | 0 | 202,430 | 1,458,353 | XXX | 0 | 105,000 | 0 | 0 | 202,430 |
| 2199999. Total General Account - Accident and Health Non-Affiliates | | | | 191,968 | 11,729 | 0 | 203,697 | 1,458,353 | XXX | 0 | 105,000 | 0 | 1,267 | 203,697 |
| 2299999. Total General Account Accident and Health | | | | 191,968 | 11,729 | 0 | 203,697 | 1,458,353 | XXX | 0 | 105,000 | 0 | 1,267 | 203,697 |
| 2399999. Total General Account | | | | 1,698,968,612 | 1,776,020 | 51,809,204 | 1,752,553,836 | 5,890,352 | XXX | 0 | 1,757,943,607 | 0 | 178,015 | 1,749,487,892 |
| 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) | | | | 1,421,643 | 274,237 | 2,193 | 1,698,073 | 0 | XXX | 0 | 0 | 0 | 93,513 | 93,513 |
| 3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999) | | | | 1,697,546,969 | 1,501,783 | 51,807,011 | 1,750,855,763 | 5,890,352 | XXX | 0 | 1,757,943,607 | 0 | 84,502 | 1,749,394,379 |
| 9999999 - Totals | | | | 1,698,968,612 | 1,776,020 | 51,809,204 | 1,752,553,836 | 5,890,352 | XXX | 0 | 1,757,943,607 | 0 | 178,015 | 1,749,487,892 |

(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 | 21000021 | JPMorgan Chase Bank | 3,500,000 |
| 0002 | 1 | 26009920 | Natixis | 862,986 |
| 0003 | 1 | 26009920 | Citibank | 355,432 |
| 0004 | 1 | 21000021 | JPMorgan Chase Bank | 321,490 |
| 0005 | 1 | 26007689 | BNP Paribas | 240,605 |

(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 |
|---|---|---|---|---|
| 0006 | 1. | 21000089 | Citibank | 239,935 |
| 0007 | 1. | 26009920 | Natixis | 195,905 |
| 0008 | 1. | 26010841 | Svenska Handelsbanken | 174,000 |

Schedule S - Part 5

**N O N E**

Schedule S - Part 5 - Bank Footnote

**N O N E**

# SCHEDULE S - PART 6

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

| | | 1<br>2021 | 2<br>2020 | 3<br>2019 | 4<br>2018 | 5<br>2017 |
|---|---|---|---|---|---|---|
| | A. OPERATIONS ITEMS | | | | | |
| 1. | Premiums and annuity considerations for life and accident and health contracts | 54,882 | 63,284 | (597,743) | 111,347 | 1,673,373 |
| 2. | Commissions and reinsurance expense allowances | 10,944 | 10,224 | (17,356) | 13,214 | (56,894) |
| 3. | Contract claims | 156,124 | 175,867 | 192,916 | 233,595 | 205,655 |
| 4. | Surrender benefits and withdrawals for life contracts | 0 | | 0 | 0 | 0 |
| 5. | Dividends to policyholders and refunds to members | 0 | | 0 | 0 | 0 |
| 6. | Reserve adjustments on reinsurance ceded | (16,170) | (10,890) | (13,810) | (11,803) | (13,665) |
| 7. | Increase in aggregate reserve for life and accident and health contracts | 0 | | 0 | 0 | 0 |
| | B. BALANCE SHEET ITEMS | | | | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts deferred and uncollected | 4,891 | 4,449 | 4,965 | 12,471 | 23,788 |
| 9. | Aggregate reserves for life and accident and health contracts | 1,875,271 | 1,714,471 | 1,698,565 | 2,256,890 | 2,374,029 |
| 10. | Liability for deposit-type contracts | 0 | | 0 | 0 | 0 |
| 11. | Contract claims unpaid | 33,421 | 34,249 | 44,384 | 36,831 | 57,046 |
| 12. | Amounts recoverable on reinsurance | 3,443 | 2,193 | 5,578 | 6,792 | 13,610 |
| 13. | Experience rating refunds due or unpaid | 0 | | 0 | 0 | 0 |
| 14. | Policyholders' dividends and refunds to members (not included in Line 10) | 0 | | 0 | 0 | 0 |
| 15. | Commissions and reinsurance expense allowances due | 0 | | 0 | 0 | 0 |
| 16. | Unauthorized reinsurance offset | 3,066 | 1,630 | 356 | 268 | 310 |
| 17. | Offset for reinsurance with Certified Reinsurers | | | | 0 | 0 |
| | C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 18. | Funds deposited by and withheld from (F) | 1,757,944 | 1,593,536 | 1,572,614 | 1,568,792 | 1,807,191 |
| 19. | Letters of credit (L) | 5,890 | 5,890 | 5,900 | 6,191 | 6,219 |
| 20. | Trust agreements (T) | 0 | 0 | 0 | 0 | 0 |
| 21. | Other (O) | 0 | 0 | 0 | 0 | 0 |
| | D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 22. | Multiple Beneficiary Trust | | | | 0 | 0 |
| 23. | Funds deposited by and withheld from (F) | | | | 0 | 0 |
| 24. | Letters of credit (L) | | | | 0 | 0 |
| 25. | Trust agreements (T) | | | | 0 | 0 |
| 26. | Other (O) | | | | 0 | 0 |

# SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

| | | 1<br>As Reported<br>(net of ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(gross of ceded) |
|---|---|---|---|---|
| | **ASSETS (Page 2, Col. 3)** | | | |
| 1. | Cash and invested assets (Line 12) | 5,058,013,782 | 0 | 5,058,013,782 |
| 2. | Reinsurance (Line 16) | 171,893,655 | (171,893,655) | 0 |
| 3. | Premiums and considerations (Line 15) | 2,864,021 | 4,890,992 | 7,755,013 |
| 4. | Net credit for ceded reinsurance | XXX | 1,931,914,848 | 1,931,914,848 |
| 5. | All other admitted assets (balance) | 71,253,375 | 0 | 71,253,375 |
| 6. | Total assets excluding Separate Accounts (Line 26) | 5,304,024,833 | 1,764,912,185 | 7,068,937,018 |
| 7. | Separate Account assets (Line 27) | 277,801,105 | 0 | 277,801,105 |
| 8. | Total assets (Line 28) | 5,581,825,938 | 1,764,912,185 | 7,346,738,123 |
| | **LIABILITIES, CAPITAL AND SURPLUS (Page 3)** | | | |
| 9. | Contract reserves (Lines 1 and 2) | 2,629,522,946 | 1,734,556,801 | 4,364,079,747 |
| 10. | Liability for deposit-type contracts (Line 3) | 120,468,014 | 0 | 120,468,014 |
| 11. | Claim reserves (Line 4) | 107,581,075 | 33,421,328 | 141,002,403 |
| 12. | Policyholder dividends/member refunds/reserves (Lines 5 through 7) | 6,273,359 | 0 | 6,273,359 |
| 13. | Premium & annuity considerations received in advance (Line 8) | 834,945 | 0 | 834,945 |
| 14. | Other contract liabilities (Line 9) | 260,303,077 | 0 | 260,303,077 |
| 15. | Reinsurance in unauthorized companies (Line 24.02 minus inset amount) | 3,065,944 | (3,065,944) | 0 |
| 16. | Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount) | 1,761,602,723 | 0 | 1,761,602,723 |
| 17. | Reinsurance with Certified Reinsurers (Line 24.02 inset amount) | 0 | 0 | 0 |
| 18. | Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount) | | 0 | 0 |
| 19. | All other liabilities (balance) | 175,722,920 | 0 | 175,722,920 |
| 20. | Total liabilities excluding Separate Accounts (Line 26) | 5,065,375,003 | 1,764,912,185 | 6,830,287,188 |
| 21. | Separate Account liabilities (Line 27) | 277,801,105 | 0 | 277,801,105 |
| 22. | Total liabilities (Line 28) | 5,343,176,108 | 1,764,912,185 | 7,108,088,293 |
| 23. | Capital & surplus (Line 38) | 238,649,830 | XXX | 238,649,830 |
| 24. | Total liabilities, capital & surplus (Line 39) | 5,581,825,938 | 1,764,912,185 | 7,346,738,123 |
| | **NET CREDIT FOR CEDED REINSURANCE** | | | |
| 25. | Contract reserves | 1,734,556,801 | | |
| 26. | Claim reserves | 33,421,328 | | |
| 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 | 171,893,655 | | |
| 32. | Other ceded reinsurance recoverables | 0 | | |
| 33. | Total ceded reinsurance recoverables | 1,939,871,784 | | |
| 34. | Premiums and considerations | 4,890,992 | | |
| 35. | Reinsurance in unauthorized companies | 3,065,944 | | |
| 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 | 7,956,936 | | |
| 41. | Total net credit for ceded reinsurance | 1,931,914,848 | | |

# 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 | 1,505,022 | 875 | 373,160 | | 1,879,057 | |
| 2. Alaska | AK | L | 106,695 | | 582 | | 107,277 | |
| 3. Arizona | AZ | L | 2,485,338 | | 120,476 | | 2,605,814 | |
| 4. Arkansas | AR | L | 1,057,324 | | 585,674 | | 1,642,998 | |
| 5. California | CA | L | 25,636,916 | 62,370 | 877,519 | | 26,576,805 | 1,906,083 |
| 6. Colorado | CO | L | 2,001,488 | 742 | 67,829 | | 2,070,059 | |
| 7. Connecticut | CT | L | 1,620,521 | 1,273 | 3,275 | | 1,625,069 | |
| 8. Delaware | DE | L | 656,362 | | 4,283 | | 660,645 | |
| 9. District of Columbia | DC | L | 326,744 | 634 | 46,083 | | 373,461 | |
| 10. Florida | FL | L | 10,478,482 | 23,035 | 312,386 | | 10,813,904 | |
| 11. Georgia | GA | L | 4,403,480 | 2,458 | 462,110 | | 4,868,048 | |
| 12. Hawaii | HI | L | 1,840,638 | 600 | 15,699 | | 1,856,937 | |
| 13. Idaho | ID | L | 389,027 | | 5,852 | | 394,879 | |
| 14. Illinois | IL | L | 3,689,757 | 227,806 | 104,055 | | 4,021,617 | 1,683,679 |
| 15. Indiana | IN | L | 2,244,512 | 382,377 | 35,329 | | 2,662,218 | |
| 16. Iowa | IA | L | 775,121 | 14,700 | 11,933 | | 801,754 | |
| 17. Kansas | KS | L | 1,149,835 | | 86,918 | | 1,236,753 | |
| 18. Kentucky | KY | L | 1,515,992 | 1,200 | 446,774 | | 1,963,966 | |
| 19. Louisiana | LA | L | 1,984,240 | 142 | 912,634 | | 2,897,016 | |
| 20. Maine | ME | L | 673,255 | | 14,173 | | 687,428 | |
| 21. Maryland | MD | L | 3,106,272 | 1,482 | 60,729 | | 3,168,483 | |
| 22. Massachusetts | MA | L | 1,704,921 | 65 | 5,450 | | 1,710,436 | |
| 23. Michigan | MI | L | 2,704,875 | 36,417 | 14,165 | | 2,755,458 | 539,687 |
| 24. Minnesota | MN | L | 1,782,292 | 1,602 | 1,874 | | 1,785,768 | |
| 25. Mississippi | MS | L | 2,868,184 | 10,367 | 228,420 | | 3,106,971 | |
| 26. Missouri | MO | L | 1,571,896 | | 185,869 | | 1,757,765 | |
| 27. Montana | MT | L | 197,116 | | 7,142 | | 204,258 | |
| 28. Nebraska | NE | L | 674,576 | | 15,835 | | 690,411 | |
| 29. Nevada | NV | L | 1,750,111 | 900 | 21,190 | | 1,772,201 | |
| 30. New Hampshire | NH | L | 187,734 | | 5,501 | | 193,235 | |
| 31. New Jersey | NJ | L | 7,101,179 | 176,662 | 36,368 | | 7,314,208 | |
| 32. New Mexico | NM | L | 968,948 | | 139,261 | | 1,108,209 | |
| 33. New York | NY | N | 9,492,934 | 1,213 | 303,227 | | 9,797,374 | |
| 34. North Carolina | NC | L | 6,468,161 | 712,349 | 1,884,895 | | 9,065,406 | |
| 35. North Dakota | ND | L | 369,140 | | 3,988 | | 373,128 | |
| 36. Ohio | OH | L | 2,642,794 | 5,998 | 99,174 | | 2,747,965 | |
| 37. Oklahoma | OK | L | 1,759,631 | 39,593 | 716,356 | | 2,515,580 | |
| 38. Oregon | OR | L | 705,812 | 781 | 16,287 | | 722,880 | |
| 39. Pennsylvania | PA | L | 6,421,669 | 23,648 | 250,168 | | 6,695,485 | |
| 40. Rhode Island | RI | L | 135,277 | | 7,899 | | 143,176 | |
| 41. South Carolina | SC | L | 1,723,614 | 413 | 681,342 | | 2,405,369 | |
| 42. South Dakota | SD | L | 246,174 | 325 | 2,611 | | 249,110 | |
| 43. Tennessee | TN | L | 2,904,422 | 33,865 | 935,981 | | 3,874,268 | |
| 44. Texas | TX | L | 13,713,396 | 16,378 | 5,225,589 | | 18,955,364 | |
| 45. Utah | UT | L | 577,177 | | 2,598 | | 579,775 | |
| 46. Vermont | VT | L | 69,535 | | 133 | | 69,668 | |
| 47. Virginia | VA | L | 2,869,293 | 409 | 1,302,457 | | 4,172,159 | |
| 48. Washington | WA | L | 1,794,931 | 95 | 20,237 | | 1,815,263 | |
| 49. West Virginia | WV | L | 311,616 | 875 | 34,218 | | 346,709 | |
| 50. Wisconsin | WI | L | 2,112,392 | 1,301 | 4,664 | | 2,118,357 | |
| 51. Wyoming | WY | L | 372,594 | | 3,088 | | 375,682 | |
| 52. American Samoa | AS | N | 2,900 | | | | 2,900 | |
| 53. Guam | GU | N | 1,045,282 | | | | 1,045,282 | |
| 54. Puerto Rico | PR | L | 151,812 | | 151 | | 151,963 | |
| 55. U.S. Virgin Islands | VI | L | 70,128 | 27 | 0 | | 70,155 | |
| 56. Northern Mariana Islands | MP | N | 3,877 | | | | 3,877 | |
| 57. Canada | CAN | N | 75,297 | | 0 | | 75,297 | |
| 58. Aggregate Other Alien | OT | XXX | 2,853,029 | 0 | 683 | 0 | 2,853,712 | 0 |
| 59. Subtotal | | XXX | 148,051,742 | 1,782,977 | 16,704,293 | 0 | 166,539,012 | 4,129,449 |
| 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 | 4,723,702 | 0 | 0 | 0 | 4,723,702 | 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 | 1,765,649 | 0 | 10,048 | 0 | 1,775,697 | 0 |
| 94. Aggregate or other amounts not allocable by State | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. Totals (Direct Business) | | XXX | 154,541,093 | 1,782,977 | 16,714,341 | 0 | 173,038,411 | 4,129,449 |
| 96. Plus reinsurance assumed | | XXX | 1,304,047 | 0 | (3,017,936) | 0 | (1,713,889) | 0 |
| 97 Totals (All Business) | | XXX | 155,845,140 | 1,782,977 | 13,696,405 | 0 | 171,324,522 | 4,129,449 |
| 98. Less reinsurance ceded | | XXX | 38,601,963 | 0 | 16,945,131 | 0 | 55,547,094 | 0 |
| 99. Totals (All Business) less Reinsurance Ceded | | XXX | 117,243,177 | 1,782,977 | (c) (3,248,726) | 0 | 115,777,428 | 4,129,449 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. ARG - ARGENTINA | | XXX | 126,693 | 0 | 0 | 0 | 126,693 | 0 |
| 58002. AUS - AUSTRALIA | | XXX | 7,428 | 0 | 0 | 0 | 7,428 | 0 |
| 58003. AUT - AUSTRIA | | XXX | 10,960 | 0 | 0 | 0 | 10,960 | 0 |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | | XXX | 2,707,948 | 0 | 683 | 0 | 2,708,631 | 0 |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | | XXX | 2,853,029 | 0 | 683 | 0 | 2,853,712 | 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<br>Life (Group and Individual) | 2<br>Annuities (Group and Individual) | 3<br>Disability Income (Group and Individual) | 4<br>Long-Term Care (Group and Individual) | 5<br>Deposit-Type Contracts | 6<br>Totals |
| 1. Alabama | AL | 1,505,022 | 875 | | | 0 | 1,505,897 |
| 2. Alaska | AK | 106,695 | 0 | | | 0 | 106,695 |
| 3. Arizona | AZ | 2,485,338 | 0 | | | 0 | 2,485,338 |
| 4. Arkansas | AR | 1,057,324 | 0 | | | 0 | 1,057,324 |
| 5. California | CA | 25,636,916 | 62,370 | | | 1,906,083 | 27,605,369 |
| 6. Colorado | CO | 2,001,488 | 742 | | | 0 | 2,002,231 |
| 7. Connecticut | CT | 1,620,521 | 1,273 | | | 0 | 1,621,794 |
| 8. Delaware | DE | 656,362 | 0 | | | 0 | 656,362 |
| 9. District of Columbia | DC | 326,744 | 634 | | | 0 | 327,378 |
| 10. Florida | FL | 10,478,482 | 23,035 | | | 0 | 10,501,518 |
| 11. Georgia | GA | 4,403,480 | 2,458 | | | 0 | 4,405,938 |
| 12. Hawaii | HI | 1,840,638 | 600 | | | 0 | 1,841,238 |
| 13. Idaho | ID | 389,027 | 0 | | | 0 | 389,027 |
| 14. Illinois | IL | 3,689,757 | 227,806 | | | 1,683,679 | 5,601,242 |
| 15. Indiana | IN | 2,244,512 | 382,377 | | | 0 | 2,626,889 |
| 16. Iowa | IA | 775,121 | 14,700 | | | 0 | 789,821 |
| 17. Kansas | KS | 1,149,835 | 0 | | | 0 | 1,149,835 |
| 18. Kentucky | KY | 1,515,992 | 1,200 | | | 0 | 1,517,192 |
| 19. Louisiana | LA | 1,984,240 | 142 | | | 0 | 1,984,382 |
| 20. Maine | ME | 673,255 | 0 | | | 0 | 673,255 |
| 21. Maryland | MD | 3,106,272 | 1,482 | | | 0 | 3,107,754 |
| 22. Massachusetts | MA | 1,704,921 | 65 | | | 0 | 1,704,986 |
| 23. Michigan | MI | 2,704,875 | 36,417 | | | 539,687 | 3,280,980 |
| 24. Minnesota | MN | 1,782,292 | 1,602 | | | 0 | 1,783,894 |
| 25. Mississippi | MS | 2,868,184 | 10,367 | | | 0 | 2,878,551 |
| 26. Missouri | MO | 1,571,896 | 0 | | | 0 | 1,571,896 |
| 27. Montana | MT | 197,116 | 0 | | | 0 | 197,116 |
| 28. Nebraska | NE | 674,576 | 0 | | | 0 | 674,576 |
| 29. Nevada | NV | 1,750,111 | 900 | | | 0 | 1,751,011 |
| 30. New Hampshire | NH | 187,734 | 0 | | | 0 | 187,734 |
| 31. New Jersey | NJ | 7,101,179 | 176,662 | | | 0 | 7,277,840 |
| 32. New Mexico | NM | 968,948 | 0 | | | 0 | 968,948 |
| 33. New York | NY | 9,492,934 | 1,213 | | | 0 | 9,494,147 |
| 34. North Carolina | NC | 6,468,161 | 712,349 | | | 0 | 7,180,511 |
| 35. North Dakota | ND | 369,140 | 0 | | | 0 | 369,140 |
| 36. Ohio | OH | 2,642,794 | 5,998 | | | 0 | 2,648,791 |
| 37. Oklahoma | OK | 1,759,631 | 39,593 | | | 0 | 1,799,224 |
| 38. Oregon | OR | 705,812 | 781 | | | 0 | 706,593 |
| 39. Pennsylvania | PA | 6,421,669 | 23,648 | | | 0 | 6,445,317 |
| 40. Rhode Island | RI | 135,277 | 0 | | | 0 | 135,277 |
| 41. South Carolina | SC | 1,723,614 | 413 | | | 0 | 1,724,027 |
| 42. South Dakota | SD | 246,174 | 325 | | | 0 | 246,499 |
| 43. Tennessee | TN | 2,904,422 | 33,865 | | | 0 | 2,938,287 |
| 44. Texas | TX | 13,713,396 | 16,378 | | | 0 | 13,729,774 |
| 45. Utah | UT | 577,177 | 0 | | | 0 | 577,177 |
| 46. Vermont | VT | 69,535 | 0 | | | 0 | 69,535 |
| 47. Virginia | VA | 2,869,293 | 409 | | | 0 | 2,869,702 |
| 48. Washington | WA | 1,794,931 | 95 | | | 0 | 1,795,026 |
| 49. West Virginia | WV | 311,616 | 875 | | | 0 | 312,491 |
| 50. Wisconsin | WI | 2,112,392 | 1,301 | | | 0 | 2,113,693 |
| 51. Wyoming | WY | 372,594 | 0 | | | 0 | 372,594 |
| 52. American Samoa | AS | 2,900 | 0 | | | 0 | 2,900 |
| 53. Guam | GU | 1,045,282 | 0 | | | 0 | 1,045,282 |
| 54. Puerto Rico | PR | 151,812 | 0 | | | 0 | 151,812 |
| 55. U.S. Virgin Islands | VI | 70,128 | 27 | | | 0 | 70,155 |
| 56. Northern Mariana Islands | MP | 3,877 | 0 | | | 0 | 3,877 |
| 57. Canada | CAN | 75,297 | 0 | | | 0 | 75,297 |
| 58. Aggregate Other Alien | OT | 2,853,029 | 0 | | | 0 | 2,853,029 |
| 59. Total | | 148,051,742 | 1,782,977 | 0 | 0 | 4,129,449 | 153,964,168 |

## 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<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 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 | IA | 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 | RE | 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 financial captive |

# SCHEDULE Y

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred Under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 00000 | 98-1167824 | Wilton Re Ltd | 306,990,952 | (209,355,914) | | | (70,847) | | | | 97,564,191 | |
| 00000 | 98-0473393 | Wilton Reinsurance Bermuda Limited | (320,000,000) | 55,139,974 | | | (3,086,435) | 177,101,856 | | | (90,844,605) | (13,561,696,452) |
| 00000 | 83-3089547 | Mills Creek LLC | | (55,139,974) | | | | | | | (55,139,974) | |
| 00000 | | Proj Fox Acquisition Inc. | | (87,630) | | | (48,961) | | | | (136,591) | |
| 00000 | | Wilton Re (Canada) Ltd. | | 87,630 | | | (287,130) | 804,549 | | | 605,049 | (2,843,000) |
| 00000 | | ivari Holdings ULC | | | | | 922,011 | | | | 922,011 | |
| 00000 | AA-1561040 | ivari | | | | | (585,920) | (804,549) | | | (1,390,469) | 2,843,000 |
| 00000 | | Wilton Re U.S. Holdings Trust | | | | | | | | | 0 | |
| 00000 | 32-0132101 | Wilton Re U.S. Holdings, Inc. | 13,009,048 | (256,000,000) | | | | | | 5,937,500 | (237,053,452) | |
| 00000 | | Wilton Re Overseas Limited | | 209,355,914 | | | (529,286) | | | | 208,826,628 | |
| 00000 | 32-0132104 | Wilton Re Services, Inc | | 6,000,000 | | | 34,866,934 | | | | 40,866,934 | |
| 00000 | 46-2151727 | Wilton Re Finance, LLC | | | | | | | | 14,687,500 | 14,687,500 | |
| 00000 | 36-3658347 | Wilcac Structured Settlements Inc | | | | | | | | | 0 | |
| 66133 | 41-1760577 | Wilton Reassurance Company | 10,000,000 | 250,000,000 | | | (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) | | | | (603,376) | (45,695,876) | | | (56,299,252) | (1,436,754,801) |
| 60704 | 94-1516991 | Wilton Reassurance Life Company of New York | | | | | (3,858,815) | (413,340,852) | | | (417,199,667) | 4,385,574,482 |
| 69396 | 74-0940890 | Texas Life Insurance Company | | | | | | | | | 0 | |
| 62413 | 36-0947200 | Wilcac Life Insurance Company | | | | | (4,367,399) | 51,689,462 | | | 47,322,063 | 1,696,181,249 |
| 00000 | 61-1068209 | Wilton Re Structured Settlements, Inc. | | | | | | | | | 0 | |
| 00000 | 85-0325648 | Wilton Re Annuity Service Corporation | | | | | | | | | 0 | |
| 00000 | | Wilton Re Assignment Illinois, Inc. | | | | | | | | | 0 | |
| 00000 | 61-1314968 | Wilton Re Assignment Kentucky, Inc. | | | | | | | | | 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<br>Insurers in Holding Company | 2<br>Owners with Greater Than 10% Ownership | 3<br>Ownership Percentage Column 2 of Column 1 | 4<br>Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No) | 5<br>Ultimate Controlling Party | 6<br>U.S. Insurance Groups or Entities Controlled by Column 5 | 7<br>Ownership Percentage (Column 5 of Column 6) | 8<br>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? | YES |
| 12. | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? | NO |
| 13. | Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 14. | Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 15. | Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 16. | Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 17. | Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 18. | Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 19. | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 20. | Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 21. | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 22. | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 23. | Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 24. | Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 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) | YES |
| 29. | Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? | YES |
| 30. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | NO |
| 31. | Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? | NO |
| 32. | Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? | NO |
| 33. | Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? | NO |
| 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? | SEE EXPLANATION |
| 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? | YES |
| 43. | Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? | YES |
| 44. | Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? | NO |
| 45. | Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? | NO |
| 46. | Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? | NO |
| 47. | Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? | NO |
| | **AUGUST FILING** | |
| 48. | Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | NO |

Explanations:

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37. The company has an insignificant number of long-term care policies.
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48.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]




12. Trusteed Surplus Statement [Document Identifier 490]




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




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




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




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




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




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




24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]




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]



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



31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



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



35. Health Care Receivables Supplement [Document Identifier 470]



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]



44. Variable Annuities Supplement [Document Identifier 286]



45. Executive Summary of the PBR Actuarial Report [Document Identifier 457]



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



47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]



48. Management’s Report of Internal Control Over Financial Reporting [Document Identifier 223]



# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

| | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|
| 2704. Overpayment losses | 44,256 | 129,046 |
| 2705. Miscellaneous deductions | (486) | 3,901,466 |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | 43,770 | 4,030,512 |

Additional Write-ins for Schedule T Line 58

| States, Etc. | 1<br>Active Status | Direct Business Only<br>Life Contracts<br>2<br>Life Insurance Premiums | 3<br>Annuity Considerations | 4<br>Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5<br>Other Considerations | 6<br>Total Columns 2 through 5 (b) | 7<br>Deposit-Type Contracts |
|---|---|---|---|---|---|---|---|
| 58004. BEL - BELGIUM | XXX | 425 | 0 | 0 | 0 | 425 | 0 |
| 58005. BLZ - BELIZE | XXX | 1,000 | 0 | 0 | 0 | 1,000 | 0 |
| 58006. BOL - BOLIVIA | XXX | (313) | 0 | 0 | 0 | (313) | 0 |
| 58007. BHS - BAHAMAS | XXX | 3,262 | 0 | 0 | 0 | 3,262 | 0 |
| 58008. BRA - BRAZIL | XXX | 266,196 | 0 | 0 | 0 | 266,196 | 0 |
| 58009. CHE - SWITZERLAND | XXX | 28,665 | 0 | 0 | 0 | 28,665 | 0 |
| 58010. CHL - CHILE | XXX | 9,770 | 0 | 0 | 0 | 9,770 | 0 |
| 58011. COL - COLOMBIA | XXX | 77,558 | 0 | 0 | 0 | 77,558 | 0 |
| 58012. CRI - COSTA RICA | XXX | 40,696 | 0 | 0 | 0 | 40,696 | 0 |
| 58013. CYM - CAYMAN ISLANDS | XXX | 5,100 | 0 | 0 | 0 | 5,100 | 0 |
| 58014. DEU - GERMANY | XXX | 165,220 | 0 | 0 | 0 | 165,220 | 0 |
| 58015. DOM - DOMINICAN REPUBLIC | XXX | 14,833 | 0 | 0 | 0 | 14,833 | 0 |
| 58016. ECU - ECUADOR | XXX | 37,099 | 0 | 0 | 0 | 37,099 | 0 |
| 58017. ESP - SPAIN | XXX | 41,528 | 0 | 0 | 0 | 41,528 | 0 |
| 58018. FRA - FRANCE | XXX | 27,280 | 0 | 0 | 0 | 27,280 | 0 |
| 58019. GBR - UNITED KINGDOM | XXX | 11,745 | 0 | 0 | 0 | 11,745 | 0 |
| 58020. GRC - GREECE | XXX | 270 | 0 | 0 | 0 | 270 | 0 |
| 58021. GRE - GRENADA | XXX | 782 | 0 | 0 | 0 | 782 | 0 |
| 58022. HKG - HONG KONG | XXX | 7,093 | 0 | 0 | 0 | 7,093 | 0 |
| 58023. HND - HONDURAS | XXX | 15,681 | 0 | 0 | 0 | 15,681 | 0 |
| 58024. IRL - IRELAND | XXX | 2,989 | 0 | 0 | 0 | 2,989 | 0 |
| 58025. ISR - ISRAEL | XXX | 93,591 | 0 | 0 | 0 | 93,591 | 0 |
| 58026. ITA - ITALY | XXX | 2,094 | 0 | 0 | 0 | 2,094 | 0 |
| 58027. JAM - JAMAICA | XXX | 74,674 | 0 | 0 | 0 | 74,674 | 0 |
| 58028. JPN - JAPAN | XXX | 960 | 0 | 0 | 0 | 960 | 0 |
| 58029. MUS - MAURITIUS | XXX | 258 | 0 | 0 | 0 | 258 | 0 |
| 58030. MGD - MADAGASCAR | XXX | 3,500 | 0 | 0 | 0 | 3,500 | 0 |
| 58031. MEX - MEXICO | XXX | 1,223,997 | 0 | 0 | 0 | 1,223,997 | 0 |
| 58032. NIC - NICARAGUA | XXX | 17,114 | 0 | 0 | 0 | 17,114 | 0 |
| 58033. NZL - NEW ZEALAND | XXX | 1,500 | 0 | 0 | 0 | 1,500 | 0 |
| 58034. PAN - PANAMA | XXX | 54,086 | 0 | 0 | 0 | 54,086 | 0 |
| 58035. PER - PERU | XXX | 24,031 | 0 | 0 | 0 | 24,031 | 0 |
| 58036. PHL - PHILIPPINES | XXX | 20,665 | 0 | 0 | 0 | 20,665 | 0 |
| 58037. PRT - PORTUGAL | XXX | 120 | 0 | 0 | 0 | 120 | 0 |
| 58038. STB - ST BARTHELEMY | XXX | 1,980 | 0 | 0 | 0 | 1,980 | 0 |
| 58039. SLV - EL SALVADOR | XXX | 3,000 | 0 | 0 | 0 | 3,000 | 0 |
| 58040. SWE - SWEDEN | XXX | 3,745 | 0 | 0 | 0 | 3,745 | 0 |
| 58041. TWN - TAIWAN | XXX | 166,241 | 0 | 0 | 0 | 166,241 | 0 |
| 58042. URY - URUGUAY | XXX | 116,499 | 0 | 0 | 0 | 116,499 | 0 |
| 58043. VEN - VENEZUELA | XXX | 85,819 | 0 | 0 | 0 | 85,819 | 0 |
| 58044. GTM - GUATEMALA | XXX | 5,854 | 0 | 0 | 0 | 5,854 | 0 |
| 58045. NLD - NETHERLANDS | XXX | 17,148 | 0 | 0 | 0 | 17,148 | 0 |
| 58046. TTO - TRINIDAD AND TOBAGO | XXX | 6,720 | 0 | 0 | 0 | 6,720 | 0 |
| 58047. THA - THAILAND | XXX | 1,181 | 0 | 0 | 0 | 1,181 | 0 |
| 58048. NOR - NORWAY | XXX | 1,683 | 0 | 0 | 0 | 1,683 | 0 |
| 58049. ZZZ - OTHER ALIEN | XXX | 24,609 | 0 | 683 | 0 | 25,292 | 0 |
| 58997. Summary of remaining write-ins for Line 58 from overflow page | XXX | 2,707,948 | 0 | 683 | 0 | 2,708,631 | 0 |

Additional Write-ins for Schedule E - Part 3 Line 58

| States, Etc. | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits For the Benefit of All Policyholders<br>3<br>Book/Adjusted Carrying Value | 4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusted Carrying Value | 6<br>Fair Value |
|---|---|---|---|---|---|---|
| 5804. NY Regulation 109 Trust | | | | | 322,253,686 | 404,962,452 |
| 5897. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 322,253,686 | 404,962,452 |

# OVERFLOW PAGE FOR WRITE-INS

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

| | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident and Health | 7<br>Fraternal | 8<br>Other Lines of Business | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 2704. Overpayment losses | 44,256 | 44,256 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2705. Miscellaneous deductions | (486) | (486) | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | 43,770 | 43,770 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

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

| | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life (c) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2704. Miscellaneous deductions | (486) | 0 | 0 | 0 | 0 | (486) | 0 | 0 | 0 | 0 | 0 | 0 |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (486) | 0 | 0 | 0 | 0 | (486) | 0 | 0 | 0 | 0 | 0 | 0 |

# SUMMARY INVESTMENT SCHEDULE

| | Investment Categories | Gross Investment Holdings 1 Amount | Gross Investment Holdings 2 Percentage of Column 1 Line 13 | Admitted Assets as Reported in the Annual Statement 3 Amount | Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount | Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount | Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13 |
|---|---|---|---|---|---|---|---|
| 1. | Long-Term Bonds (Schedule D, Part 1): | | | | | | |
| | 1.01 U.S. governments | 137,601,702 | 2.720 | 137,601,702 | 0 | 137,601,702 | 2.720 |
| | 1.02 All other governments | 7,129,586 | 0.141 | 7,129,586 | 0 | 7,129,586 | 0.141 |
| | 1.03 U.S. states, territories and possessions, etc. guaranteed | 8,782,321 | 0.174 | 8,782,321 | 0 | 8,782,321 | 0.174 |
| | 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 124,289,045 | 2.457 | 124,289,045 | 0 | 124,289,045 | 2.457 |
| | 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 466,104,890 | 9.215 | 466,104,890 | 0 | 466,104,890 | 9.215 |
| | 1.06 Industrial and miscellaneous | 2,773,237,219 | 54.828 | 2,773,237,218 | 0 | 2,773,237,218 | 54.829 |
| | 1.07 Hybrid securities | 177,526,270 | 3.510 | 177,526,270 | 0 | 177,526,270 | 3.510 |
| | 1.08 Parent, subsidiaries and affiliates | | 0.000 | | | 0 | 0.000 |
| | 1.09 SVO identified funds | | 0.000 | | | 0 | 0.000 |
| | 1.10 Unaffiliated Bank loans | 17,105,738 | 0.338 | 17,105,738 | 0 | 17,105,738 | 0.338 |
| | 1.11 Total long-term bonds | 3,711,776,770 | 73.383 | 3,711,776,770 | 0 | 3,711,776,770 | 73.384 |
| 2. | Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| | 2.01 Industrial and miscellaneous (Unaffiliated) | 232,714,827 | 4.601 | 232,714,827 | 0 | 232,714,827 | 4.601 |
| | 2.02 Parent, subsidiaries and affiliates | 0 | 0.000 | | | 0 | 0.000 |
| | 2.03 Total preferred stocks | 232,714,827 | 4.601 | 232,714,827 | 0 | 232,714,827 | 4.601 |
| 3. | Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| | 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | | 0.000 | | | 0 | 0.000 |
| | 3.02 Industrial and miscellaneous Other (Unaffiliated) | 27,659,073 | 0.547 | 27,659,073 | 0 | 27,659,073 | 0.547 |
| | 3.03 Parent, subsidiaries and affiliates Publicly traded | | 0.000 | | | 0 | 0.000 |
| | 3.04 Parent, subsidiaries and affiliates Other | | 0.000 | | | 0 | 0.000 |
| | 3.05 Mutual funds | | 0.000 | | | 0 | 0.000 |
| | 3.06 Unit investment trusts | | 0.000 | | | 0 | 0.000 |
| | 3.07 Closed-end funds | | 0.000 | | | 0 | 0.000 |
| | 3.08 Total common stocks | 27,659,073 | 0.547 | 27,659,073 | 0 | 27,659,073 | 0.547 |
| 4. | Mortgage loans (Schedule B): | | | | | | |
| | 4.01 Farm mortgages | 0 | 0.000 | | | 0 | 0.000 |
| | 4.02 Residential mortgages | 0 | 0.000 | | | 0 | 0.000 |
| | 4.03 Commercial mortgages | 259,675,774 | 5.134 | 259,675,774 | 0 | 259,675,774 | 5.134 |
| | 4.04 Mezzanine real estate loans | 0 | 0.000 | | | 0 | 0.000 |
| | 4.05 Total valuation allowance | | 0.000 | | | 0 | 0.000 |
| | 4.06 Total mortgage loans | 259,675,774 | 5.134 | 259,675,774 | 0 | 259,675,774 | 5.134 |
| 5. | Real estate (Schedule A): | | | | | | |
| | 5.01 Properties occupied by company | | 0.000 | 0 | | 0 | 0.000 |
| | 5.02 Properties held for production of income | | 0.000 | 0 | | 0 | 0.000 |
| | 5.03 Properties held for sale | | 0.000 | 0 | | 0 | 0.000 |
| | 5.04 Total real estate | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 6. | Cash, cash equivalents and short-term investments: | | | | | | |
| | 6.01 Cash (Schedule E, Part 1) | 40,197,700 | 0.795 | 40,197,700 | | 40,197,700 | 0.795 |
| | 6.02 Cash equivalents (Schedule E, Part 2) | 96,741,310 | 1.913 | 96,741,310 | | 96,741,310 | 1.913 |
| | 6.03 Short-term investments (Schedule DA) | | 0.000 | 0 | | 0 | 0.000 |
| | 6.04 Total cash, cash equivalents and short-term investments | 136,939,010 | 2.707 | 136,939,010 | 0 | 136,939,010 | 2.707 |
| 7. | Contract loans | 123,429,451 | 2.440 | 123,342,661 | | 123,342,661 | 2.439 |
| 8. | Derivatives (Schedule DB) | 2,298,771 | 0.045 | 2,298,771 | | 2,298,771 | 0.045 |
| 9. | Other invested assets (Schedule BA) | 561,412,033 | 11.099 | 561,412,033 | | 561,412,033 | 11.099 |
| 10. | Receivables for securities | 2,194,862 | 0.043 | 2,194,862 | | 2,194,862 | 0.043 |
| 11. | Securities Lending (Schedule DL, Part 1) | 0 | 0.000 | 0 | XXX | XXX | XXX |
| 12. | Other invested assets (Page 2, Line 11) | 0 | 0.000 | 0 | | 0 | 0.000 |
| 13. | Total invested assets | 5,058,100,572 | 100.000 | 5,058,013,781 | 0 | 5,058,013,781 | 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) | | 0 |
| 3. | Current year change in encumbrances: | | |
| | 3.1 Totals, Part 1, Column 13 | | |
| | 3.2 Totals, Part 3, Column 11 | | 0 |
| 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 | | 0 |
| 7. | Deduct current year's other than temporary impairment recognized: | | |
| | 7.1 Totals, Part 1, Column 12 | | |
| | 7.2 Totals, Part 3, Column 10 | | 0 |
| 8. | Deduct current year's depreciation: | | |
| | 8.1 Totals, Part 1, Column 11 | | |
| | 8.2 Totals, Part 3, Column 9 | | 0 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | 0 |
| 10. | Deduct total nonadmitted amounts | | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 0 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 282,717,702 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 4,996,753 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 0 | 4,996,753 |
| 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 | | 10,015 |
| 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 | | (226,494) |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 27,821,877 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | 326 |
| 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) | | 259,675,773 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus 12) | | 259,675,773 |
| 14. | Deduct total nonadmitted amounts | | 0 |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 259,675,773 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 315,942,643 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 42,283,128 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 189,749,594 | 232,032,722 |
| 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 | | 189,800 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 54,197,311 | |
| | 5.2 Totals, Part 3, Column 9 | 4,597,957 | 58,795,268 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 0 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 45,508,253 |
| 8. | Deduct amortization of premium and depreciation | | 40,147 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | 0 | |
| | 9.2 Totals, Part 3, Column 14 | 0 | 0 |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 0 | |
| | 10.2 Totals, Part 3, Column 11 | 0 | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 561,412,033 |
| 12. | Deduct total nonadmitted amounts | | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 561,412,033 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 4,235,663,251 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 659,424,771 |
| 3. | Accrual of discount | | 13,430,406 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | (230,843) | |
| | 4.2. Part 2, Section 1, Column 15 | 6,788,631 | |
| | 4.3. Part 2, Section 2, Column 13 | 174,797 | |
| | 4.4. Part 4, Column 11 | 0 | 6,732,585 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 33,420,360 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 966,449,479 |
| 7. | Deduct amortization of premium | | 9,380,231 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | 0 | |
| | 8.2. Part 2, Section 1, Column 19 | 0 | |
| | 8.3. Part 2, Section 2, Column 16 | 0 | |
| | 8.4. Part 4, Column 15 | 0 | 0 |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 2,274,584 | |
| | 9.2. Part 2, Section 1, Column 17 | 0 | |
| | 9.3. Part 2, Section 2, Column 14 | 0 | |
| | 9.4. Part 4, Column 13 | 597 | 2,275,181 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 | | 1,584,194 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 3,972,150,675 |
| 12. | Deduct total nonadmitted amounts | | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 3,972,150,675 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| BONDS | 1. | United States | 137,601,702 | 143,348,875 | 135,698,125 | 205,117,118 |
| Governments | 2. | Canada | | | | |
| (Including all obligations guaranteed by governments) | 3. | Other Countries | 7,129,586 | 7,999,769 | 7,116,730 | 7,250,000 |
| | 4. | Totals | 144,731,288 | 151,348,644 | 142,814,855 | 212,367,118 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. | Totals | 8,782,321 | 10,070,094 | 8,920,793 | 8,093,333 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. | Totals | 124,289,045 | 143,827,903 | 113,460,696 | 151,471,416 |
| 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 | 466,104,890 | 563,470,850 | 463,680,216 | 475,049,252 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated) | 8. | United States | 2,453,969,463 | 2,871,623,187 | 2,458,427,077 | 2,466,526,070 |
| | 9. | Canada | 57,405,788 | 63,663,773 | 58,015,095 | 54,482,975 |
| | 10. | Other Countries | 456,493,975 | 501,106,043 | 459,070,702 | 461,006,793 |
| | 11. | Totals | 2,967,869,227 | 3,436,393,004 | 2,975,512,874 | 2,982,015,838 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | | | | |
| | 13. | Total Bonds | 3,711,776,770 | 4,305,110,496 | 3,704,389,433 | 3,828,996,957 |
| PREFERRED STOCKS | 14. | United States | 214,513,743 | 219,288,174 | 208,246,852 | |
| Industrial and Miscellaneous (unaffiliated) | 15. | Canada | 6,768,050 | 7,224,902 | 6,794,228 | |
| | 16. | Other Countries | 11,433,034 | 11,430,334 | 10,940,434 | |
| | 17. | Totals | 232,714,827 | 237,943,411 | 225,981,514 | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | 0 | 0 | 0 | |
| | 19. | Total Preferred Stocks | 232,714,827 | 237,943,411 | 225,981,514 | |
| COMMON STOCKS | 20. | United States | 27,659,073 | 27,659,073 | 27,489,151 | |
| Industrial and Miscellaneous (unaffiliated) | 21. | Canada | | | | |
| | 22. | Other Countries | | | | |
| | 23. | Totals | 27,659,073 | 27,659,073 | 27,489,151 | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | 0 | 0 | 0 | |
| | 25. | Total Common Stocks | 27,659,073 | 27,659,073 | 27,489,151 | |
| | 26. | Total Stocks | 260,373,901 | 265,602,484 | 253,470,665 | |
| | 27. | Total Bonds and Stocks | 3,972,150,671 | 4,570,712,980 | 3,957,860,098 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 7,737,334 | 30,168,253 | 7,810,680 | 5,154,723 | 86,730,711 | XXX | 137,601,701 | 3.7 | 105,091,501 | 2.6 | 137,601,701 | 0 |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.7 Totals | 7,737,334 | 30,168,253 | 7,810,680 | 5,154,723 | 86,730,711 | XXX | 137,601,701 | 3.7 | 105,091,501 | 2.6 | 137,601,701 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 0 | 0 | 2,983,177 | 1,479,499 | 2,250,000 | XXX | 6,712,676 | 0.2 | 4,459,618 | 0.1 | 0 | 6,712,676 |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 3,494,762 | 0.1 | | 0 |
| 2.3 NAIC 3 | 0 | 0 | 0 | 0 | 416,910 | XXX | 416,910 | 0.0 | 416,000 | 0.0 | 416,910 | 0 |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.7 Totals | 0 | 0 | 2,983,177 | 1,479,499 | 2,666,910 | XXX | 7,129,586 | 0.2 | 8,370,380 | 0.2 | 416,910 | 6,712,676 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | 422,824 | 1,050,601 | 3,969,336 | 3,339,560 | 0 | XXX | 8,782,321 | 0.2 | 13,097,630 | 0.3 | 8,782,321 | 0 |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.7 Totals | 422,824 | 1,050,601 | 3,969,336 | 3,339,560 | 0 | XXX | 8,782,321 | 0.2 | 13,097,630 | 0.3 | 8,782,321 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 1,770,024 | 14,591,554 | 21,789,682 | 47,094,339 | 11,895,542 | XXX | 97,141,141 | 2.6 | 99,846,628 | 2.5 | 94,890,941 | 2,250,200 |
| 4.2 NAIC 2 | 1,295,289 | 6,669,986 | 3,943,674 | 6,750,187 | 8,488,768 | XXX | 27,147,904 | 0.7 | 27,409,434 | 0.7 | 1,488,832 | 25,659,071 |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.7 Totals | 3,065,313 | 21,261,540 | 25,733,356 | 53,844,526 | 20,384,310 | XXX | 124,289,045 | 3.3 | 127,256,062 | 3.1 | 96,379,773 | 27,909,271 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 7,578,591 | 39,351,355 | 110,774,259 | 149,314,673 | 149,187,363 | XXX | 456,206,240 | 12.3 | 541,595,029 | 13.3 | 434,880,419 | 21,325,821 |
| 5.2 NAIC 2 | 400,121 | 1,067,777 | 1,505,357 | 2,847,889 | 4,077,505 | XXX | 9,898,649 | 0.3 | 10,145,313 | 0.2 | 2,367,969 | 7,530,680 |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 5.7 Totals | 7,978,713 | 40,419,131 | 112,279,616 | 152,162,562 | 153,264,868 | XXX | 466,104,890 | 12.6 | 551,740,342 | 13.6 | 437,248,388 | 28,856,501 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 74,714,357 | 329,608,759 | 188,430,351 | 398,282,785 | 292,140,642 | XXX | 1,283,176,894 | 34.6 | 1,412,831,221 | 34.8 | 695,481,536 | 587,695,358 |
| 6.2 NAIC 2 | 27,148,951 | 213,650,732 | 284,238,926 | 495,268,000 | 182,550,956 | XXX | 1,202,857,565 | 32.4 | 1,338,828,514 | 32.9 | 759,753,947 | 443,103,618 |
| 6.3 NAIC 3 | 6,892,620 | 55,672,563 | 116,674,604 | 43,939,686 | 14,125,363 | XXX | 237,304,836 | 6.4 | 198,901,758 | 4.9 | 50,886,453 | 186,418,383 |
| 6.4 NAIC 4 | 3,368,498 | 6,664,766 | 24,005,414 | 15,195,265 | 0 | XXX | 49,233,943 | 1.3 | 55,320,395 | 1.4 | 1,523,061 | 47,710,883 |
| 6.5 NAIC 5 | 109,293 | 426,165 | 0 | 0 | 0 | XXX | 535,458 | 0.0 | 162,750 | 0.0 | 0 | 535,458 |
| 6.6 NAIC 6 | 128,522 | 0 | 0 | 0 | 0 | XXX | 128,522 | 0.0 | 131,840 | 0.0 | 122,717 | 5,805 |
| 6.7 Totals | 112,362,242 | 606,022,985 | 613,349,295 | 952,685,736 | 488,816,961 | XXX | 2,773,237,218 | 74.7 | 3,006,176,478 | 74.0 | 1,507,767,713 | 1,265,469,505 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | 0 | 11,899,228 | 6,057,540 | 352,117 | 1,000,000 | XXX | 19,308,884 | 0.5 | 18,927,053 | 0.5 | 0 | 19,308,884 |
| 7.2 NAIC 2 | 3,726,627 | 55,720,028 | 32,284,899 | 12,369,605 | 8,603,213 | XXX | 112,704,372 | 3.0 | 160,844,485 | 4.0 | 82,530,986 | 30,173,387 |
| 7.3 NAIC 3 | 0 | 23,679,952 | 18,740,533 | 1,349,221 | 839,134 | XXX | 44,608,840 | 1.2 | 50,315,339 | 1.2 | 32,998,105 | 11,610,735 |
| 7.4 NAIC 4 | 904,173 | 0 | 0 | 0 | 0 | XXX | 904,173 | 0.0 | 912,167 | 0.0 | 601,738 | 302,435 |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 7.7 Totals | 4,630,800 | 91,299,208 | 57,082,972 | 14,070,943 | 10,442,347 | XXX | 177,526,270 | 4.8 | 230,999,044 | 5.7 | 116,130,829 | 61,395,441 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.6 NAIC 6 | | | | | | XXX | 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 |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | 0 |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 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 | 337,372 | 1,920,797 | 1,686,857 | 3,373,715 | 2,670,857 | XXX | 9,989,597 | 0.3 | 15,100,000 | 0.4 | 571,311 | 9,418,286 |
| 10.2 NAIC 2 | 530,270 | 4,134,676 | 0 | 0 | 0 | XXX | 4,664,945 | 0.1 | | 0.0 | 3,295,082 | 1,369,863 |
| 10.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 10.4 NAIC 4 | 0 | 2,451,196 | 0 | 0 | 0 | XXX | 2,451,196 | 0.1 | 6,847,443 | 0.2 | 2,451,196 | 0 |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 10.7 Totals | 867,641 | 8,506,668 | 1,686,857 | 3,373,715 | 2,670,857 | XXX | 17,105,738 | 0.5 | 21,947,443 | 0.5 | 6,317,589 | 10,788,149 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 92,560,503 | 428,590,544 | 343,501,882 | 608,391,411 | 545,875,116 | 0 | 2,018,919,455 | 54.4 | XXX | XXX | 1,372,208,230 | 646,711,225 |
| 11.2 NAIC 2 | (d) 33,101,257 | 281,243,199 | 321,972,855 | 517,235,681 | 203,720,442 | 0 | 1,357,273,435 | 36.6 | XXX | XXX | 849,436,816 | 507,836,619 |
| 11.3 NAIC 3 | (d) 6,892,620 | 79,352,515 | 135,415,137 | 45,288,907 | 15,381,407 | 0 | 282,330,587 | 7.6 | XXX | XXX | 84,301,468 | 198,029,118 |
| 11.4 NAIC 4 | (d) 4,272,671 | 9,115,962 | 24,005,414 | 15,195,265 | 0 | 0 | 52,589,312 | 1.4 | XXX | XXX | 4,575,995 | 48,013,318 |
| 11.5 NAIC 5 | (d) 109,293 | 426,165 | 0 | 0 | 0 | 0 | (c) 535,458 | 0.0 | XXX | XXX | 0 | 535,458 |
| 11.6 NAIC 6 | (d) 128,522 | 0 | 0 | 0 | 0 | 0 | (c) 128,522 | 0.0 | XXX | XXX | 122,717 | 5,805 |
| 11.7 Totals | 137,064,867 | 798,728,386 | 824,895,289 | 1,186,111,264 | 764,976,965 | 0 | (b) 3,711,776,770 | 100.0 | XXX | XXX | 2,310,645,226 | 1,401,131,544 |
| 11.8 Line 11.7 as a % of Col. 7 | 3.7 | 21.5 | 22.2 | 32.0 | 20.6 | 0.0 | 100.0 | XXX | XXX | XXX | 62.3 | 37.7 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 135,478,711 | 526,264,440 | 435,616,528 | 630,077,783 | 483,511,217 | 0 | XXX | XXX | 2,210,948,680 | 54.4 | 1,441,539,878 | 769,408,801 |
| 12.2 NAIC 2 | 56,946,577 | 292,080,267 | 392,865,599 | 549,073,527 | 249,756,539 | 0 | XXX | XXX | 1,540,722,509 | 37.9 | 952,262,717 | 588,459,792 |
| 12.3 NAIC 3 | 8,100,424 | 63,099,327 | 117,001,569 | 44,086,609 | 17,345,167 | 0 | XXX | XXX | 249,633,097 | 6.1 | 109,724,121 | 139,908,976 |
| 12.4 NAIC 4 | 1,959,698 | 23,576,805 | 29,500,758 | 8,042,743 | 0 | 0 | XXX | XXX | 63,080,005 | 1.6 | 13,914,403 | 49,165,602 |
| 12.5 NAIC 5 | 0 | 162,750 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 162,750 | 0.0 | 0 | 162,750 |
| 12.6 NAIC 6 | 131,840 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 131,840 | 0.0 | | 131,840 |
| 12.7 Totals | 202,617,251 | 905,183,590 | 974,984,455 | 1,231,280,662 | 750,612,923 | 0 | XXX | XXX | (b) 4,064,678,880 | 100.0 | 2,517,441,119 | 1,547,237,761 |
| 12.8 Line 12.7 as a % of Col. 9 | 5.0 | 22.3 | 24.0 | 30.3 | 18.5 | 0.0 | XXX | XXX | 100.0 | XXX | 61.9 | 38.1 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 34,138,947 | 220,046,151 | 257,280,815 | 429,251,744 | 431,490,573 | 0 | 1,372,208,230 | 37.0 | 1,441,539,878 | 35.5 | 1,372,208,230 | XXX |
| 13.2 NAIC 2 | 7,822,436 | 140,881,884 | 217,902,403 | 347,422,801 | 135,407,293 | 0 | 849,436,816 | 22.9 | 952,262,717 | 23.4 | 849,436,816 | XXX |
| 13.3 NAIC 3 | 2,380,877 | 28,726,160 | 21,591,745 | 19,691,963 | 11,910,723 | 0 | 84,301,468 | 2.3 | 109,724,121 | 2.7 | 84,301,468 | XXX |
| 13.4 NAIC 4 | 1,419,552 | 3,080,857 | 75,586 | 0 | 0 | 0 | 4,575,995 | 0.1 | 13,914,403 | 0.3 | 4,575,995 | XXX |
| 13.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 NAIC 6 | 122,717 | 0 | 0 | 0 | 0 | 0 | 122,717 | 0.0 | 0 | 0.0 | 122,717 | XXX |
| 13.7 Totals | 45,884,529 | 392,735,051 | 496,850,549 | 796,366,508 | 578,808,589 | 0 | 2,310,645,226 | 62.3 | 2,517,441,119 | 61.9 | 2,310,645,226 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 2.0 | 17.0 | 21.5 | 34.5 | 25.0 | 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 | 1.2 | 10.6 | 13.4 | 21.5 | 15.6 | 0.0 | 62.3 | XXX | XXX | XXX | 62.3 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 58,421,556 | 208,544,393 | 86,221,067 | 179,139,666 | 114,384,543 | 0 | 646,711,225 | 17.4 | 769,408,801 | 18.9 | XXX | 646,711,225 |
| 14.2 NAIC 2 | 25,278,821 | 140,361,315 | 104,070,453 | 169,812,880 | 68,313,150 | 0 | 507,836,619 | 13.7 | 588,459,792 | 14.5 | XXX | 507,836,619 |
| 14.3 NAIC 3 | 4,511,743 | 50,626,355 | 113,823,392 | 25,596,945 | 3,470,684 | 0 | 198,029,118 | 5.3 | 139,908,976 | 3.4 | XXX | 198,029,118 |
| 14.4 NAIC 4 | 2,853,119 | 6,035,105 | 23,929,828 | 15,195,265 | 0 | 0 | 48,013,318 | 1.3 | 49,165,602 | 1.2 | XXX | 48,013,318 |
| 14.5 NAIC 5 | 109,293 | 426,165 | 0 | 0 | 0 | 0 | 535,458 | 0.0 | 162,750 | 0.0 | XXX | 535,458 |
| 14.6 NAIC 6 | 5,805 | 0 | 0 | 0 | 0 | 0 | 5,805 | 0.0 | 131,840 | 0.0 | XXX | 5,805 |
| 14.7 Totals | 91,180,338 | 405,993,334 | 328,044,740 | 389,744,756 | 186,168,376 | 0 | 1,401,131,544 | 37.7 | 1,547,237,761 | 38.1 | XXX | 1,401,131,544 |
| 14.8 Line 14.7 as a % of Col. 7 | 6.5 | 29.0 | 23.4 | 27.8 | 13.3 | 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 | 2.5 | 10.9 | 8.8 | 10.5 | 5.0 | 0.0 | 37.7 | XXX | XXX | XXX | XXX | 37.7 |

(a) Includes $ 1,197,581,124 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 11,701,750 current year of bonds with Z designations and $ 14,892,801 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 1,525,456 | 17,134,975 | 187,347 | 0 | 86,638,962 | XXX | 105,486,740 | 2.8 | 57,370,771 | 1.4 | 105,486,740 | 0 |
| 1.02 Residential Mortgage-Backed Securities | 5,188,438 | 9,866,039 | 5,719,875 | 3,942,460 | 0 | XXX | 24,716,812 | 0.7 | 38,936,628 | 1.0 | 24,716,812 | 0 |
| 1.03 Commercial Mortgage-Backed Securities | 1,023,440 | 3,167,238 | 1,903,459 | 1,212,264 | 91,750 | XXX | 7,398,149 | 0.2 | 8,784,102 | 0.2 | 7,398,149 | 0 |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 1.05 Totals | 7,737,334 | 30,168,253 | 7,810,680 | 5,154,723 | 86,730,711 | XXX | 137,601,701 | 3.7 | 105,091,501 | 2.6 | 137,601,701 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | 0 | 0 | 2,983,177 | 1,479,499 | 2,666,910 | XXX | 7,129,586 | 0.2 | 8,370,380 | 0.2 | 416,910 | 6,712,676 |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 2.05 Totals | 0 | 0 | 2,983,177 | 1,479,499 | 2,666,910 | XXX | 7,129,586 | 0.2 | 8,370,380 | 0.2 | 416,910 | 6,712,676 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | 422,824 | 1,050,601 | 3,969,336 | 3,339,560 | 0 | XXX | 8,782,321 | 0.2 | 13,097,630 | 0.3 | 8,782,321 | 0 |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 3.05 Totals | 422,824 | 1,050,601 | 3,969,336 | 3,339,560 | 0 | XXX | 8,782,321 | 0.2 | 13,097,630 | 0.3 | 8,782,321 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | 3,065,313 | 21,261,540 | 25,733,356 | 53,844,526 | 20,384,310 | XXX | 124,289,045 | 3.3 | 127,256,062 | 3.1 | 96,379,773 | 27,909,271 |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 4.05 Totals | 3,065,313 | 21,261,540 | 25,733,356 | 53,844,526 | 20,384,310 | XXX | 124,289,045 | 3.3 | 127,256,062 | 3.1 | 96,379,773 | 27,909,271 |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 1,289,691 | 21,105,767 | 88,677,896 | 112,024,798 | 140,276,559 | XXX | 363,374,712 | 9.8 | 417,120,476 | 10.3 | 360,148,316 | 3,226,396 |
| 5.02 Residential Mortgage-Backed Securities | 5,108,002 | 14,500,138 | 16,427,599 | 13,453,494 | 1,382,219 | XXX | 50,871,452 | 1.4 | 72,304,478 | 1.8 | 50,871,452 | 0 |
| 5.03 Commercial Mortgage-Backed Securities | 907,105 | 2,739,910 | 3,712,724 | 17,720,712 | 1,148,170 | XXX | 26,228,621 | 0.7 | 36,223,514 | 0.9 | 26,228,621 | 0 |
| 5.04 Other Loan-Backed and Structured Securities | 673,915 | 2,073,316 | 3,461,396 | 8,963,558 | 10,457,920 | XXX | 25,630,105 | 0.7 | 26,091,875 | 0.6 | 0 | 25,630,105 |
| 5.05 Totals | 7,978,713 | 40,419,131 | 112,279,616 | 152,162,562 | 153,264,868 | XXX | 466,104,890 | 12.6 | 551,740,342 | 13.6 | 437,248,388 | 28,856,501 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 35,875,930 | 263,866,953 | 339,329,414 | 807,687,716 | 437,922,958 | XXX | 1,884,682,972 | 50.8 | 1,990,671,854 | 49.0 | 1,356,937,548 | 527,745,423 |
| 6.02 Residential Mortgage-Backed Securities | 12,982,994 | 65,071,572 | 21,799,295 | 15,983,660 | 24,069,965 | XXX | 139,907,486 | 3.8 | 124,924,276 | 3.1 | 36,392,560 | 103,514,926 |
| 6.03 Commercial Mortgage-Backed Securities | 12,794,662 | 102,440,462 | 68,183,328 | 7,721,847 | 15,812,049 | XXX | 206,952,348 | 5.6 | 229,350,871 | 5.6 | 96,979,688 | 109,972,659 |
| 6.04 Other Loan-Backed and Structured Securities | 50,708,655 | 174,643,999 | 184,037,257 | 121,292,513 | 11,011,989 | XXX | 541,694,413 | 14.6 | 661,229,477 | 16.3 | 17,457,916 | 524,236,497 |
| 6.05 Totals | 112,362,242 | 606,022,985 | 613,349,295 | 952,685,736 | 488,816,961 | XXX | 2,773,237,218 | 74.7 | 3,006,176,478 | 74.0 | 1,507,767,713 | 1,265,469,505 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | 4,630,800 | 91,299,208 | 57,082,972 | 14,070,943 | 10,442,347 | XXX | 177,526,270 | 4.8 | 230,999,044 | 5.7 | 116,130,829 | 61,395,441 |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 7.05 Totals | 4,630,800 | 91,299,208 | 57,082,972 | 14,070,943 | 10,442,347 | XXX | 177,526,270 | 4.8 | 230,999,044 | 5.7 | 116,130,829 | 61,395,441 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.05 Affiliated Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 8.06 Affiliated Bank Loans - Acquired | | | | | | XXX | 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>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 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | | 0.0 | | 0 |
| 10.02 Unaffiliated Bank Loans - Acquired | 867,641 | 8,506,668 | 1,686,857 | 3,373,715 | 2,670,857 | XXX | 17,105,738 | 0.5 | 21,947,443 | 0.5 | 6,317,589 | 10,788,149 |
| 10.03 Totals | 867,641 | 8,506,668 | 1,686,857 | 3,373,715 | 2,670,857 | XXX | 17,105,738 | 0.5 | 21,947,443 | 0.5 | 6,317,589 | 10,788,149 |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 46,810,015 | 415,719,044 | 517,963,498 | 992,447,043 | 698,332,046 | XXX | 2,671,271,645 | 72.0 | XXX | XXX | 2,044,282,438 | 626,989,208 |
| 11.02 Residential Mortgage-Backed Securities | 23,279,435 | 89,437,749 | 43,946,769 | 33,379,613 | 25,452,183 | XXX | 215,495,750 | 5.8 | XXX | XXX | 111,980,824 | 103,514,926 |
| 11.03 Commercial Mortgage-Backed Securities | 14,725,206 | 108,347,610 | 73,799,511 | 26,654,823 | 17,051,969 | XXX | 240,579,118 | 6.5 | XXX | XXX | 130,606,459 | 109,972,659 |
| 11.04 Other Loan-Backed and Structured Securities | 51,382,570 | 176,717,314 | 187,498,654 | 130,256,071 | 21,469,909 | XXX | 567,324,518 | 15.3 | XXX | XXX | 17,457,916 | 549,866,602 |
| 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 | 867,641 | 8,506,668 | 1,686,857 | 3,373,715 | 2,670,857 | XXX | 17,105,738 | 0.5 | XXX | XXX | 6,317,589 | 10,788,149 |
| 11.08 Totals | 137,064,867 | 798,728,386 | 824,895,289 | 1,186,111,264 | 764,976,965 | 0 | 3,711,776,770 | 100.0 | XXX | XXX | 2,310,645,226 | 1,401,131,544 |
| 11.09 Line 11.08 as a % of Col. 7 | 3.7 | 21.5 | 22.2 | 32.0 | 20.6 | 0.0 | 100.0 | XXX | XXX | XXX | 62.3 | 37.7 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 95,429,280 | 427,955,065 | 591,613,625 | 1,064,702,876 | 665,185,371 | XXX | XXX | XXX | 2,844,886,216 | 70.0 | 2,183,151,194 | 661,735,022 |
| 12.02 Residential Mortgage-Backed Securities | 32,172,116 | 98,510,285 | 58,574,605 | 29,878,085 | 17,030,292 | XXX | XXX | XXX | 236,165,382 | 5.8 | 153,958,977 | 82,206,405 |
| 12.03 Commercial Mortgage-Backed Securities | 30,461,319 | 120,003,457 | 64,123,062 | 32,380,401 | 27,390,248 | XXX | XXX | XXX | 274,358,487 | 6.7 | 152,755,065 | 121,603,422 |
| 12.04 Other Loan-Backed and Structured Securities | 44,554,536 | 251,867,341 | 260,673,162 | 104,319,300 | 25,907,012 | XXX | XXX | XXX | 687,321,352 | 16.9 | 20,728,440 | 666,592,912 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | 0 | 0.0 | | 0 |
| 12.06 Affiliated Bank Loans | | | | | | XXX | XXX | XXX | 0 | 0.0 | | 0 |
| 12.07 Unaffiliated Bank Loans | 0 | 6,847,443 | 0 | 0 | 15,100,000 | XXX | XXX | XXX | 21,947,443 | 0.5 | 6,847,443 | 15,100,000 |
| 12.08 Totals | 202,617,251 | 905,183,590 | 974,984,455 | 1,231,280,662 | 750,612,923 | 0 | XXX | XXX | 4,064,678,880 | 100.0 | 2,517,441,119 | 1,547,237,761 |
| 12.09 Line 12.08 as a % of Col. 9 | 5.0 | 22.3 | 24.0 | 30.3 | 18.5 | 0.0 | XXX | XXX | 100.0 | XXX | 61.9 | 38.1 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 19,122,167 | 268,518,796 | 422,971,094 | 758,471,779 | 575,198,600 | XXX | 2,044,282,438 | 55.1 | 2,183,151,194 | 53.7 | 2,044,282,438 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 18,046,781 | 47,480,177 | 25,406,156 | 18,677,641 | 2,370,069 | XXX | 111,980,824 | 3.0 | 153,958,977 | 3.8 | 111,980,824 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 6,253,583 | 61,072,942 | 43,107,038 | 18,932,976 | 1,239,919 | XXX | 130,606,459 | 3.5 | 152,755,065 | 3.8 | 130,606,459 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 2,461,997 | 9,345,547 | 5,366,260 | 284,112 | 0 | XXX | 17,457,916 | 0.5 | 20,728,440 | 0.5 | 17,457,916 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.07 Unaffiliated Bank Loans | 0 | 6,317,589 | 0 | 0 | 0 | XXX | 6,317,589 | 0.2 | 6,847,443 | 0.2 | 6,317,589 | XXX |
| 13.08 Totals | 45,884,529 | 392,735,051 | 496,850,549 | 796,366,508 | 578,808,589 | 0 | 2,310,645,226 | 62.3 | 2,517,441,119 | 61.9 | 2,310,645,226 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 2.0 | 17.0 | 21.5 | 34.5 | 25.0 | 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 | 1.2 | 10.6 | 13.4 | 21.5 | 15.6 | 0.0 | 62.3 | XXX | XXX | XXX | 62.3 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 27,687,848 | 147,200,248 | 94,992,403 | 233,975,263 | 123,133,446 | XXX | 626,989,208 | 16.9 | 661,735,022 | 16.3 | XXX | 626,989,208 |
| 14.02 Residential Mortgage-Backed Securities | 5,232,653 | 41,957,573 | 18,540,613 | 14,701,973 | 23,082,114 | XXX | 103,514,926 | 2.8 | 82,206,405 | 2.0 | XXX | 103,514,926 |
| 14.03 Commercial Mortgage-Backed Securities | 8,471,623 | 47,274,667 | 30,692,473 | 7,721,847 | 15,812,049 | XXX | 109,972,659 | 3.0 | 121,603,422 | 3.0 | XXX | 109,972,659 |
| 14.04 Other Loan-Backed and Structured Securities | 48,920,573 | 167,371,767 | 182,132,394 | 129,971,959 | 21,469,909 | XXX | 549,866,602 | 14.8 | 666,592,912 | 16.4 | XXX | 549,866,602 |
| 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 | 867,641 | 2,189,079 | 1,686,857 | 3,373,715 | 2,670,857 | XXX | 10,788,149 | 0.3 | 15,100,000 | 0.4 | XXX | 10,788,149 |
| 14.08 Totals | 91,180,338 | 405,993,334 | 328,044,740 | 389,744,756 | 186,168,376 | 0 | 1,401,131,544 | 37.7 | 1,547,237,761 | 38.1 | XXX | 1,401,131,544 |
| 14.09 Line 14.08 as a % of Col. 7 | 6.5 | 29.0 | 23.4 | 27.8 | 13.3 | 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 | 2.5 | 10.9 | 8.8 | 10.5 | 5.0 | 0.0 | 37.7 | XXX | XXX | XXX | XXX | 37.7 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | 0 | 0 | 0 | 0 |
| 2. Cost of short-term investments acquired | 0 | | | | |
| 3. Accrual of discount | 0 | | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | 0 | | | | |
| 6. Deduct consideration received on disposals | 0 | | | | |
| 7. Deduct amortization of premium | 0 | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | | |
| 9. Deduct current year's other than temporary impairment recognized | 0 | | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 0 | 0 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 0 | 0 | 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) | | | 4,533,495 |
| 2. | Cost paid/(consideration received) on additions: | | | |
| | 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 1,209,649 | | |
| | 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | 110,320 | | 1,319,969 |
| 3. | Unrealized valuation increase/(decrease): | | | |
| | 3.1 Section 1, Column 17 | 1,089,122 | | |
| | 3.2 Section 2, Column 19 | (2,774,955) | | (1,685,833) |
| 4. | SSAP No. 108 Adjustments | | | |
| 5. | Total gain (loss) on termination recognized, Section 2, Column 22 | | | 5,379,656 |
| 6. | Considerations received/(paid) on terminations, Section 2, Column 15 | | | 7,248,517 |
| 7. | Amortization: | | | |
| | 7.1 Section 1, Column 19 | 0 | | |
| | 7.2 Section 2, Column 21 | 0 | | 0 |
| 8. | Adjustment to the book/adjusted carrying value of hedged item: | | | |
| | 8.1 Section 1, Column 20 | 0 | | |
| | 8.2 Section 2, Column 23 | 0 | | 0 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | | |
| | 9.1 Section 1, Column 18 | 0 | | |
| | 9.2 Section 2, Column 20 | 0 | | 0 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) | | | 2,298,771 |
| 11. | Deduct nonadmitted assets | | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | | 2,298,771 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | | | |
|---|---|---|---|---|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | | | |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | | | |
| 3.1 | Add: | | | |
| | Change in variation margin on open contracts - Highly effective hedges | | | |
| | 3.11 Section 1, Column 15, current year minus | | | |
| | 3.12 Section 1, Column 15, prior year | | 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 | |
| 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 | |
| | Change in amount recognized | | | |
| | 3.23 Section 1, Column 19, current year to date minus | | | |
| | 3.24 Section 1, Column 19, prior year plus | | | |
| | 3.25 SSAP No. 108 Adjustments | 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) | | | |
| 4.2 | Less: | | | |
| | 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) | | | |
| | 4.22 Amount recognized (Section 2, Column 16) | | | |
| | 4.23 SSAP No. 108 Adjustments | | 0 | |
| 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 | | | |
| | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | | | |
| 6. | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | | | 0 |
| 7. | Deduct total nonadmitted amounts | | | |
| 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 | 2,298,771 | |
| 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) | | 2,298,771 |
| 4. | Part D, Section 1, Column 6 | 2,298,771 | |
| 5. | Part D, Section 1, Column 7 | 0 | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | 0 |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 2,298,771 | |
| 8. | Part B, Section 1, Column 13 | | |
| 9. | Total (Line 7 plus Line 8) | | 2,298,771 |
| 10. | Part D, Section 1, Column 9 | 2,298,771 | |
| 11. | Part D, Section 1, Column 10 | 0 | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | 0 |

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

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 48,958,487 | 2,099,933 | 44,194,249 | 2,664,304 |
| 2. Cost of cash equivalents acquired | 1,465,919,664 | 0 | 1,439,646,101 | 26,273,563 |
| 3. Accrual of discount | 66 | 66 | 0 | 0 |
| 4. Unrealized valuation increase (decrease) | (100) | 0 | 0 | (100) |
| 5. Total gain (loss) on disposals | 75 | 0 | 75 | 0 |
| 6. Deduct consideration received on disposals | 1,418,136,883 | 2,000,000 | 1,389,170,590 | 26,966,293 |
| 7. Deduct amortization of premium | 0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | |
| 9. Deduct current year's other than temporary impairment recognized | 0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 96,741,310 | 100,000 | 94,669,836 | 1,971,474 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 96,741,310 | 100,000 | 94,669,836 | 1,971,474 |

(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 |
| 1051 | | Roseville | CA | | 05/15/2006 | 6.100 | 650,816 | 0 | 0 | 0 | 0 | 0 | 19,123,733 | 10/12/2005 |
| 1148 | | Fort Myers | FL | | 06/08/2006 | 6.280 | 1,444,991 | 0 | 0 | 0 | 0 | 0 | 6,708,392 | 05/03/2006 |
| 1247 | | Indianapolis | IN | | 11/12/2008 | 6.198 | 4,423,702 | 0 | 0 | 0 | 0 | 0 | 11,434,418 | 09/26/2006 |
| 1291 | | Lakewood | CO | | 11/12/2008 | 6.974 | 2,021,632 | 0 | 9,337 | 0 | 0 | 0 | 4,053,392 | 01/25/2007 |
| 1377 | | Fort Pierce | FL | | 05/16/2007 | 5.954 | 2,586,214 | 0 | 0 | 0 | 0 | 0 | 4,116,524 | 04/04/2007 |
| 1561 | | Bloomington | MN | | 09/28/2007 | 5.850 | 842,024 | 0 | 0 | 0 | 0 | 0 | 27,041,810 | 08/30/2007 |
| 205028 | | Middletown | RI | | 01/26/1999 | 7.450 | 1,096,215 | 0 | 0 | 0 | 0 | 0 | 9,337,257 | 07/20/1998 |
| 29794 | | College Station | TX | | 12/14/2018 | 4.639 | 4,665,921 | 0 | 0 | 0 | 0 | 0 | 8,281,000 | 11/05/2018 |
| 29800 | | Vernon | CT | | 02/27/2019 | 4.329 | 13,616,295 | 0 | 0 | 0 | 0 | 0 | 23,953,125 | 01/17/2019 |
| 29801 | | Various | FL | | 03/15/2019 | 4.664 | 16,579,183 | 0 | 0 | 0 | 0 | 0 | 39,812,500 | 01/09/2019 |
| 29804 | | Orlando | FL | | 01/30/2019 | 5.194 | 6,612,701 | 0 | 0 | 0 | 0 | 0 | 16,268,000 | 12/12/2018 |
| 29821 | | Anaheim | CA | | 03/27/2019 | 4.349 | 11,368,790 | 0 | 0 | 0 | 0 | 0 | 24,843,000 | 02/07/2019 |
| 29825 | | Antelope | CA | | 04/26/2019 | 4.203 | 14,072,462 | 0 | 0 | 0 | 0 | 0 | 25,476,190 | 02/19/2019 |
| 29827 | | Birmingham | AL | | 07/26/2019 | 4.587 | 9,637,619 | 0 | 0 | 0 | 0 | 0 | 15,141,000 | 02/01/2019 |
| 29830 | | Valdosta | GA | | 04/30/2019 | 4.450 | 5,069,359 | 0 | 0 | 0 | 0 | 0 | 12,593,000 | 03/18/2019 |
| 29831 | | Marietta | GA | | 06/06/2019 | 3.980 | 10,399,523 | 0 | 0 | 0 | 0 | 0 | 22,540,000 | 04/05/2019 |
| 29836 | | Lake Wylie | SC | | 06/25/2019 | 4.202 | 13,944,420 | 0 | 0 | 0 | 0 | 0 | 25,741,935 | 04/19/2019 |
| 29857 | | Lincolnton | NC | | 09/25/2019 | 3.952 | 6,190,032 | 0 | 0 | 0 | 0 | 0 | 10,701,600 | 07/09/2019 |
| 29876 | | Woodlands | TX | | 10/29/2019 | 3.589 | 4,795,076 | 0 | 0 | 0 | 0 | 0 | 11,147,500 | 09/03/2019 |
| 29879 | | Various | TX | | 11/06/2019 | 3.353 | 18,193,281 | 0 | 0 | 0 | 0 | 0 | 34,818,421 | 09/17/2019 |
| 29959 | | Mt. Pleasant | SC | | 02/13/2020 | 3.761 | 7,100,000 | 0 | 0 | 0 | 0 | 0 | 12,615,178 | 12/27/2019 |
| 905191516 | | Houston | TX | | 08/16/2019 | 3.627 | 11,000,000 | 0 | 0 | 0 | 0 | 0 | 21,900,000 | 11/03/2021 |
| 905191540 | | Madison Heights | MI | | 08/30/2019 | 3.384 | 9,834,806 | 0 | 0 | 0 | 0 | 0 | 80,700,000 | 08/10/2021 |
| 905191623 | | Murfreesboro | TN | | 09/10/2019 | 3.515 | 10,197,212 | 0 | 0 | 0 | 0 | 0 | 21,900,000 | 08/20/2021 |
| 905191649 | | Exton | PA | | 09/25/2019 | 3.769 | 6,473,709 | 0 | 0 | 0 | 0 | 0 | 13,500,000 | 10/28/2021 |
| 905191672 | | Columbus | GA | | 09/30/2019 | 3.424 | 1,177,119 | 0 | 0 | 0 | 0 | 0 | 3,670,000 | 09/09/2021 |
| 905191680 | | Columbus | GA | | 09/30/2019 | 3.424 | 2,141,826 | 0 | 0 | 0 | 0 | 0 | 6,400,000 | 09/09/2021 |
| 905191698 | | Columbus | GA | | 09/30/2019 | 3.424 | 1,712,576 | 0 | 0 | 0 | 0 | 0 | 5,600,000 | 09/09/2021 |
| 905191706 | | Columbus | GA | | 09/30/2019 | 3.698 | 3,262,766 | 0 | 0 | 0 | 0 | 0 | 5,600,000 | 08/10/2021 |
| 905191714 | | Phenix City | AL | | 09/30/2019 | 3.424 | 9,145,996 | 0 | 0 | 0 | 0 | 0 | 32,100,000 | 09/09/2021 |
| 905191755 | | West Des Moines | IA | | 09/30/2019 | 3.749 | 18,478,974 | 0 | 0 | 0 | 0 | 0 | 30,000,000 | 10/06/2021 |
| 905191763 | | Obetz | OH | | 09/25/2019 | 4.023 | 4,745,763 | 0 | 0 | 0 | 0 | 0 | 10,300,000 | 11/04/2021 |
| 905191813 | | Newark | NJ | | 10/04/2019 | 3.678 | 12,980,072 | 0 | 0 | 0 | 0 | 0 | 19,420,000 | 06/15/2021 |
| 905191847 | | Blue Ash | OH | | 09/25/2019 | 4.023 | 1,296,404 | 0 | 0 | 0 | 0 | 0 | 2,540,000 | 11/04/2021 |
| 905191854 | | Cranberry TWP | PA | | 09/25/2019 | 4.023 | 4,699,463 | 0 | 0 | 0 | 0 | 0 | 8,200,000 | 11/08/2021 |
| 905191862 | | Indianapolis | IN | | 09/25/2019 | 4.023 | 2,222,406 | 0 | 0 | 0 | 0 | 0 | 5,100,000 | 10/27/2021 |
| EQUUS | | Various | US | | 04/21/2021 | 4.140 | 4,996,427 | 0 | (326) | 0 | 0 | 0 | 19,230,769 | 03/31/2021 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 259,675,774 | 0 | 9,012 | 0 | 0 | 0 | 651,908,744 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 259,675,774 | 0 | 9,012 | 0 | 0 | 0 | 651,908,744 | 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 | | | | | | | 259,675,774 | 0 | 9,012 | 0 | 0 | 0 | 651,908,744 | XXX |

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

# SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| EQUUS | Various | US | | 04/21/2021 | 4.140 | 4,996,753 | 0 | 19,230,769 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 4,996,753 | 0 | 19,230,769 |
| 0899999. Total Mortgages in good standing | | | | | | 4,996,753 | 0 | 19,230,769 |
| 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 | | | | | | 4,996,753 | 0 | 19,230,769 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 1051 | Roseville | CA | | 05/15/2006 | | 121,980 | 0 | 0 | 0 | 0 | 0 | 0 | 121,980 | 121,980 | 0 | 0 | 0 |
| 1148 | Fort Myers | FL | | 06/08/2006 | | 209,775 | 0 | 0 | 0 | 0 | 0 | 0 | 209,775 | 209,775 | 0 | 0 | 0 |
| 1247 | Indianapolis | IN | | 11/12/2008 | | 160,944 | 0 | 0 | 0 | 0 | 0 | 0 | 160,944 | 160,944 | 0 | 0 | 0 |
| 1291 | Lakewood | CO | | 11/12/2008 | | 125,696 | 0 | 678 | 0 | 0 | 678 | 0 | 126,373 | 126,373 | 0 | 0 | 0 |
| 1377 | Fort Pierce | FL | | 05/16/2007 | | 91,427 | 0 | 0 | 0 | 0 | 0 | 0 | 91,427 | 91,427 | 0 | 0 | 0 |
| 1561 | Bloomington | MN | | 09/28/2007 | | 117,701 | 0 | 0 | 0 | 0 | 0 | 0 | 117,701 | 117,701 | 0 | 0 | 0 |
| 205028 | Middletown | RI | | 01/26/1999 | | 399,111 | 0 | 0 | 0 | 0 | 0 | 0 | 399,111 | 399,111 | 0 | 0 | 0 |
| 29794 | College Station | TX | | 12/14/2018 | | 83,865 | 0 | 0 | 0 | 0 | 0 | 0 | 83,865 | 83,865 | 0 | 0 | 0 |
| 29800 | Vernon | CT | | 02/27/2019 | | 522,115 | 0 | 0 | 0 | 0 | 0 | 0 | 522,115 | 522,115 | 0 | 0 | 0 |
| 29801 | Various | FL | | 03/15/2019 | | 413,266 | 0 | 0 | 0 | 0 | 0 | 0 | 413,266 | 413,266 | 0 | 0 | 0 |
| 29804 | Orlando | FL | | 01/30/2019 | | 154,890 | 0 | 0 | 0 | 0 | 0 | 0 | 154,890 | (71,604) | 0 | (226,494) | (226,494) |
| 29821 | Anaheim | CA | | 03/27/2019 | | 342,355 | 0 | 0 | 0 | 0 | 0 | 0 | 342,355 | 342,355 | 0 | 0 | 0 |
| 29825 | Antelope | CA | | 04/26/2019 | | 370,982 | 0 | 0 | 0 | 0 | 0 | 0 | 370,982 | 370,982 | 0 | 0 | 0 |
| 29827 | Birmingham | AL | | 07/26/2019 | | 169,115 | 0 | 0 | 0 | 0 | 0 | 0 | 169,115 | 169,115 | 0 | 0 | 0 |
| 29830 | Valdosta | GA | | 04/30/2019 | | 128,531 | 0 | 0 | 0 | 0 | 0 | 0 | 128,531 | 128,531 | 0 | 0 | 0 |
| 29831 | Marietta | GA | | 06/06/2019 | | 370,387 | 0 | 0 | 0 | 0 | 0 | 0 | 370,387 | 370,387 | 0 | 0 | 0 |
| 29836 | Lake Wylie | SC | | 06/25/2019 | | 449,799 | 0 | 0 | 0 | 0 | 0 | 0 | 449,799 | 449,799 | 0 | 0 | 0 |
| 29857 | Lincolnton | NC | | 09/25/2019 | | 235,319 | 0 | 0 | 0 | 0 | 0 | 0 | 235,319 | 235,319 | 0 | 0 | 0 |
| 29876 | Woodlands | TX | | 10/29/2019 | | 21,258 | 0 | 0 | 0 | 0 | 0 | 0 | 21,258 | 21,258 | 0 | 0 | 0 |
| 29879 | Various | TX | | 11/06/2019 | | 918,468 | 0 | 0 | 0 | 0 | 0 | 0 | 918,468 | 918,468 | 0 | 0 | 0 |
| 905191540 | Madison Heights | MI | | 08/30/2019 | | 211,094 | 0 | 0 | 0 | 0 | 0 | 0 | 211,094 | 211,094 | 0 | 0 | 0 |
| 905191623 | Murfreesboro | TN | | 09/10/2019 | | 213,231 | 0 | 0 | 0 | 0 | 0 | 0 | 213,231 | 213,231 | 0 | 0 | 0 |
| 905191649 | Exton | PA | | 09/25/2019 | | 26,291 | 0 | 0 | 0 | 0 | 0 | 0 | 26,291 | 26,291 | 0 | 0 | 0 |
| 905191672 | Columbus | GA | | 09/30/2019 | | 71,959 | 0 | 0 | 0 | 0 | 0 | 0 | 71,959 | 71,959 | 0 | 0 | 0 |
| 905191680 | Columbus | GA | | 09/30/2019 | | 130,933 | 0 | 0 | 0 | 0 | 0 | 0 | 130,933 | 130,933 | 0 | 0 | 0 |
| 905191698 | Columbus | GA | | 09/30/2019 | | 104,692 | 0 | 0 | 0 | 0 | 0 | 0 | 104,692 | 104,692 | 0 | 0 | 0 |
| 905191706 | Columbus | GA | | 09/30/2019 | | 177,833 | 0 | 0 | 0 | 0 | 0 | 0 | 177,833 | 177,833 | 0 | 0 | 0 |
| 905191714 | Phenix City | AL | | 09/30/2019 | | 559,107 | 0 | 0 | 0 | 0 | 0 | 0 | 559,107 | 559,107 | 0 | 0 | 0 |
| 905191755 | West Des Moines | IA | | 09/30/2019 | | 717,236 | 0 | 0 | 0 | 0 | 0 | 0 | 717,236 | 717,236 | 0 | 0 | 0 |
| 905191763 | Obetz | OH | | 09/25/2019 | | 179,104 | 0 | 0 | 0 | 0 | 0 | 0 | 179,104 | 179,104 | 0 | 0 | 0 |
| 905191813 | Newark | NJ | | 10/04/2019 | | 19,928 | 0 | 0 | 0 | 0 | 0 | 0 | 19,928 | 19,928 | 0 | 0 | 0 |
| 905191847 | Blue Ash | OH | | 09/25/2019 | | 48,926 | 0 | 0 | 0 | 0 | 0 | 0 | 48,926 | 48,926 | 0 | 0 | 0 |
| 905191854 | Cranberry TWP | PA | | 09/25/2019 | | 177,356 | 0 | 0 | 0 | 0 | 0 | 0 | 177,356 | 177,356 | 0 | 0 | 0 |
| 905191862 | Indianapolis | IN | | 09/25/2019 | | 83,873 | 0 | 0 | 0 | 0 | 0 | 0 | 83,873 | 83,873 | 0 | 0 | 0 |
| 0299999. Mortgages with partial repayments | | | | | | 8,128,545 | 0 | 678 | 0 | 0 | 678 | 0 | 8,129,223 | 7,902,729 | 0 | (226,494) | (226,494) |
| 205055 | Bluffton | SC | | 08/28/2001 | 09/01/2021 | 2,128,956 | 0 | 0 | 0 | 0 | 0 | 0 | 2,128,956 | 2,128,956 | 0 | 0 | 0 |
| 29797 | Muskego, Franklin, Waukesha | WI | | 12/19/2018 | 09/28/2021 | 6,110,192 | 0 | 0 | 0 | 0 | 0 | 0 | 6,110,192 | 6,110,192 | 0 | 0 | 0 |
| 29852 | Willoughby | OH | | 08/01/2019 | 07/22/2021 | 11,680,000 | 0 | 0 | 0 | 0 | 0 | 0 | 11,680,000 | 11,680,000 | 0 | 0 | 0 |
| 0399999. Mortgages disposed | | | | | | 19,919,148 | 0 | 0 | 0 | 0 | 0 | 0 | 19,919,148 | 19,919,148 | 0 | 0 | 0 |
| 0599999 - Totals | | | | | | 28,047,693 | 0 | 678 | 0 | 0 | 678 | 0 | 28,048,371 | 27,821,877 | 0 | (226,494) | (226,494) |

# 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 | TRIDENT VII, L.P. | | GRAND CAYMAN | CYM | Trident Capital VII,L.P. | 2.B | 12/15/2017 | 1 | 5,016,836 | 7,807,227 | 7,807,227 | 1,682,931 | 0 | 0 | 0 | 0 | 896,393 | 672,943 | 0.140 |
| 000000-00-0 | GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P. | | NEW YORK | NY | GENERAL ATLANTIC INVESTMENT PARTNERS 201 | 2.B | 04/26/2018 | 1 | 31,859,073 | 61,031,608 | 61,031,608 | 29,172,535 | 0 | 0 | 0 | 0 | 1,324,381 | 918,909 | 0.910 |
| 000000-00-0 | ITM 21 HOLDCO LP | | WILMINGTON | DE | ITM 21 HOLDCO GP LLC | 2.B | 05/10/2018 | 1 | 5,000,000 | 4,723,149 | 4,723,149 | (276,851) | 0 | 0 | 0 | 0 | 276,851 | 0 | 0.000 |
| 000000-00-0 | WHITE HORSE LIQUIDITY PARTNERS II LP | | WILMINGTON | DE | WHITE HORSE LIQUIDITY PARTNERS INC | 2.B | 09/20/2018 | 1 | 14,728,926 | 12,199,940 | 12,199,940 | (2,528,985) | 0 | 0 | 0 | 0 | 3,422,115 | 1,690 | |
| 000000-00-0 | SK CAPITAL PARTNERS V-A LP | | GRAND CAYMAN | CYM | SK Capital Investment V LP | 2.B | 10/09/2018 | 1 | 12,185,614 | 12,427,128 | 12,427,128 | 241,514 | 0 | 0 | 0 | 0 | 1,097,200 | 0.940 | |
| 000000-00-0 | APOLLO INVESTMENT FUND IX, L.P. | | WILMINGTON | DE | APOLLO INVESTMENT ADVISORS IX, L.P. | 2.B | 03/15/2019 | 1 | 17,845,294 | 17,245,380 | 17,245,380 | (599,914) | 0 | 0 | 0 | 0 | 2,691,593 | 15,047,620 | 0.120 |
| 000000-00-0 | SIRIS PARTNERS IV, L.P. | | WILMINGTON | DE | SIRIS PARTNERS GP IV, L.P. | 2.B | 03/15/2019 | 1 | 7,009,183 | 9,589,759 | 9,589,759 | 2,580,576 | 0 | 0 | 0 | 0 | 0 | 5,274,313 | 0.350 |
| 000000-00-0 | Global Infrastructure Partners IV-A/B, L.P | | WILMINGTON | DE | Global Infrastructure Investors IV, LLC. | 2.B | 02/01/2019 | 1 | 3,021,137 | 3,055,187 | 3,055,187 | 34,050 | 0 | 0 | 0 | 0 | 0 | 13,978,863 | 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 | 17,750,632 | 18,692,322 | 18,692,322 | 941,690 | 0 | 0 | 0 | 0 | 0 | 12,328,391 | 0.610 |
| 000000-00-0 | Trident VIII, L.P. | | GRAND CAYMAN | CYM | Trident Capital VIII, L.P. | 2.B | 04/05/2019 | 1 | 12,400,383 | 14,487,542 | 14,487,542 | 2,087,159 | 0 | 0 | 0 | 0 | 114,496 | 1,176,206 | 0.310 |
| 000000-00-0 | Whitehorse Liquidity Partners III, LP | | WILMINGTON | DE | Whitehorse Liquidity Partners Inc. | 2.B | 03/29/2019 | 1 | 13,234,726 | 11,760,503 | 11,760,503 | (1,474,223) | 0 | 0 | 0 | 0 | (114,900) | 4,786,552 | 0.840 |
| 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 | 12,852,899 | 15,657,331 | 15,657,331 | 2,804,432 | 0 | 0 | 0 | 0 | 0 | 4,397,248 | 0.220 |
| 000000-00-0 | WCAS XIII, L.P. | | NEW YORK | NY | WCAS XIII ASSOCIATES LLC | 2.B | 06/21/2019 | 1 | 6,008,804 | 6,369,923 | 6,369,923 | 361,119 | 0 | 0 | 0 | 0 | 858,074 | 4,140,353 | 0.230 |
| 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 | 1,771,968 | 3,819,800 | 3,819,800 | 2,047,832 | 0 | 0 | 0 | 0 | 0 | 4,478,032 | 0.400 |
| 000000-00-0 | VERITAS CAPITAL FUND VII, L.P. | | NEW YORK | NY | VERITAS CAPITAL PARTNERS VII, LLC | 2.B | 08/16/2019 | 1 | 8,122,050 | 12,300,355 | 12,300,355 | 4,178,305 | 0 | 0 | 0 | 0 | (1,658,268) | 3,772,912 | 0.180 |
| 000000-00-0 | BLACKSTONE LIFE SCIENCES V L.P. | | WILMINGTON | DE | BXLS V LLC | 2.B | 12/31/2019 | 1 | 1,086,227 | 1,219,101 | 1,219,101 | 164,929 | 0 | 0 | 0 | 0 | 0 | 3,930,643 | 0.110 |
| 000000-00-0 | INSIGHT PARTNERS XI L.P. | | GRAND CAYMAN | CYM | INSIGHT ASSOCIATES XI L.P. | 2.B | 12/17/2019 | 1 | 7,600,000 | 12,777,466 | 12,777,466 | 5,177,466 | 0 | 0 | 0 | 0 | 0 | 400,000 | 0.210 |
| 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 | 3,393,778 | 3,603,970 | 3,603,970 | 210,192 | 0 | 0 | 0 | 0 | 0 | 7,740,994 | 9.000 |
| 000000-00-0 | NEW MOUNTAIN PARTNERS VI, L.P. | | WILMINGTON | DE | NEW MOUNTAIN INVESTMENTS VI, L.L.C. | 2.B | 09/01/2020 | 1 | 3,091,250 | 3,133,108 | 3,133,108 | 41,858 | 0 | 0 | 0 | 0 | 0 | 9,908,750 | 0.140 |
| 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 | 1,218,949 | 1,881,284 | 1,881,284 | 662,335 | 0 | 0 | 0 | 0 | 0 | 11,781,051 | 0.650 |
| 000000-00-0 | WHITEHORSE LIQUIDITY PARTNERS IV LP | | WILMINGTON | DE | WHITEHORSE LIQUIDITY PARTNERS INC | 2.B | 09/01/2020 | 1 | 6,565,533 | 7,298,350 | 7,298,350 | 732,818 | 0 | 0 | 0 | 0 | 141,943 | 5,857,351 | 0.270 |
| 000000-00-0 | FITZCARRALDO EQUITY FUNDED | | | US | FITZCARRALDO EQUITY FUNDED | 2.B | 08/11/2020 | | 1,264,580 | 1,481,220 | 1,264,580 | 0 | 0 | 0 | 0 | 0 | 70,983 | 0 | 0.000 |
| 000000-00-0 | MOLLY AIDA EQUITY FUNDED | | | US | MOLLY AIDA EQUITY FUNDED | 2.B | 08/11/2020 | | 1,525,622 | 1,555,153 | 1,525,622 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 | BAIN CAPITAL FUND XIII, L.P. | | | DE | BAIN CAPITAL XIII GENERAL PARTNER, LLC | 2.B | 11/01/2020 | 1 | 3,073,027 | 2,984,176 | 2,984,176 | (88,851) | 0 | 0 | 0 | 0 | (70,000) | 10,955,000 | 0.160 |
| 000000-00-0 | Stone Point Credit LLC | | | US | Stone Point Credit LLC | 2.B | 02/08/2021 | | 42,500 | 42,500 | 42,500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 000000-00-0 | CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P. | | WILMINGTON | DE | CROSSHARBOR INSTITUTIONAL PARTNERS 2021 | 2.B | 11/01/2021 | 1 | 1,148,325 | 1,148,325 | 1,148,325 | 0 | 0 | 0 | 0 | 0 | (1,274) | 22,851,675 | 3.830 |
| 000789-99-0 | CENTERFIELD CAPITAL PARTNERS, II, LP | | | VA | CENTERFIELD CAPITAL PARTNERS, II, LP | 2.B | 11/10/2015 | | 74 | 2,669 | 2,669 | (10,088) | 0 | 0 | 0 | 0 | 19,441 | 0 | 0.000 |
| 96MSCN-Z4-4 | INVESCO CLO EQUITY FUND 3 LP | | | US | INVESCO CLO EQUITY FUND 3 LP | 2.B FE | 06/15/2021 | | 2,691,557 | 2,691,557 | 2,691,557 | 0 | 0 | 0 | 0 | 0 | 50,374 | 0 | 0.000 |
| 96MSCP-SX-3 | G-PIPE LLC EQ INTERESTS FUNDED | | | US | BARCLAYS CAPITAL INC. FIXED IN | 2.B | 08/02/2021 | | 26,176 | 26,176 | 26,176 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| BGH4JO-CD-6 | GPAM PDFNI 2016 LLC INTEREST 1 | | | US | GPAM PDFNI 2016 LLC INTEREST 1 | 2.B | 04/12/2016 | | 6,098,131 | 6,933,508 | 6,098,131 | 0 | 0 | 0 | 0 | 0 | 315,510 | 0 | 0.000 |
| BGH4PY-1Z-8 | GPAM PDFNI 2016 LLC INTEREST 2 | | | US | GPAM PDFNI 2016 LLC INTEREST 2 | 2.B | 07/08/2016 | | 2,433,995 | 2,767,426 | 2,433,995 | 0 | 0 | 0 | 0 | 0 | 125,932 | 0 | 0.000 |
| BGH4R3-Y5-4 | GPAM PDFNI 2016 LLC INTEREST 3 | | | US | GPAM PDFNI 2016 LLC INTEREST 3 | 2.B | 08/26/2016 | | 1,897,780 | 2,157,755 | 1,897,780 | 0 | 0 | 0 | 0 | 0 | 98,189 | 0 | 0.000 |
| BGH523-TA-3 | GPAM PDFNI 2017 LLC INTEREST 4 | | | US | GPAM PDFNI 2017 LLC INTEREST 4 | 2.B | 05/11/2017 | | 1,661,215 | 1,888,783 | 1,661,215 | 0 | 0 | 0 | 0 | 0 | 85,949 | 0 | 0.000 |
| BGH530-RN-2 | GPAM PDFNI 2017 LLC INTEREST 5 - ABS | | | US | GPAM PDFNI 2017 LLC INTEREST 5 - ABS | 2.B | 06/09/2017 | | 1,428,028 | 1,623,652 | 1,428,028 | 0 | 0 | 0 | 0 | 0 | 73,885 | 0 | 0.000 |
| BGH71S-02-4 | G-CRATON HOLDINGS LLC FUNDED | | | US | G-CRATON HOLDINGS LLC FUNDED | | 02/19/2021 | | 19,832,584 | 24,094,606 | 19,832,584 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| BGH79L-60-9 | ORINOCO FUNDING EQUITY FUNDED | | | US | ORINOCO FUNDING EQUITY FUNDED | 2.B | 10/05/2021 | | 951,160 | 951,160 | 951,160 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| BGH79L-84-9 | CAMPA FUNDING EQUITY FUNDED | | | US | CAMPA FUNDING EQUITY FUNDED | 2.B | 10/05/2021 | | 529,217 | 529,217 | 529,217 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 236,367,233 | 291,958,317 | 285,598,148 | 48,142,828 | 0 | 0 | 0 | 0 | 5,299,552 | 148,917,118 | XXX |
| 000000-00-0 | H2 SPECIAL OPPORTUNITIES FUND IV L.P. | | WILMINGTON | DE | H2 SPECIAL OPPORTUNITIES IV L.P. | 2.B | 07/14/2017 | 1 | 30,000,020 | 34,670,125 | 34,670,125 | 4,670,105 | 0 | 0 | 0 | 0 | 0 | 1,378,454 | 1.870 |
| 000000-00-0 | 1370 FUND-USRA NET LEASE III LLC | | NEW YORK | NY | US Realty Advisors | 2.B | 11/16/2017 | 1 | 22,095,020 | 20,811,007 | 20,811,007 | (1,284,013) | 0 | 0 | 0 | 0 | 0 | 8,929,418 | 0.000 |
| 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 | 1 | 14,732,415 | 15,417,670 | 15,417,670 | 685,254 | 0 | 0 | 0 | 0 | 456,754 | 11,718,186 | 5.210 |
| 000000-00-0 | CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P. | | WILMINGTON | DE | CONTRARIAN DRE IV MANAGEMENT, LLC | 2.B | 07/30/2019 | 1 | 8,002,550 | 7,157,398 | 7,157,398 | (845,152) | 0 | 0 | 0 | 0 | 0 | 4,460,036 | 4.630 |
| 000000-00-0 | SIH DEBT OPPORTUNITIES FUND II, L.P. | | WILMINGTON | DE | SDOF II GP, LP | 2.B | 11/07/2019 | 1 | 11,541,377 | 13,805,552 | 13,805,552 | 2,264,175 | 0 | 0 | 0 | 0 | 0 | 13,635,342 | 7.730 |
| 000000-00-0 | SCULPTOR REAL ESTATE FUND IV L.P. | | WILMINGTON | DE | SCULPTOR REAL ESTATE CAPITAL IV LP | 2.B | 12/20/2019 | 1 | 4,070,119 | 4,177,300 | 4,177,300 | 107,181 | 0 | 0 | 0 | 0 | (134,587) | 26,196,197 | 3.100 |
| 000000-00-0 | GLP CAPITAL PARTNERS IV LP | | WILMINGTON | DE | GLP CAPITAL PARTNERS IV GP LP | 2.B | 08/31/2020 | 1 | 13,321,646 | 13,321,646 | 13,321,646 | 0 | 0 | 0 | 0 | 0 | 2,172,852 | 14,024,371 | 4.190 |
| 000000-00-0 | SABAL STRATEGIC OPPORTUNITIES FUND L.P. | | WILMINGTON | DE | SSO FUND GP, L.P. | 2.B | 09/01/2020 | 1 | 7,805,295 | 7,696,878 | 7,696,878 | (108,417) | 0 | 0 | 0 | 0 | (750,245) | 16,194,705 | 4.000 |
| 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 | 1 | 15,335,558 | 15,220,179 | 15,220,179 | (115,380) | 0 | 0 | 0 | 0 | 2,484,844 | 22,638,325 | 1.480 |
| 000000-00-0 | VOYA COMMERCIAL MORTGAGE LENDING FUND L.P. | | WILMINGTON | DE | CROSSHARBOR | | 09/01/2020 | 1 | 28,299,092 | 28,193,347 | 28,193,347 | (105,745) | 0 | 0 | 0 | 0 | 105,745 | 21,700,908 | 6.020 |

# 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 | WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P. | | WILMINGTON | DE | WATERTON VENTURE XIV GP, L.L.C. | 2.B | 11/01/2020 | 1 | 4,183,337 | 4,794,519 | 4,794,519 | 611,182 | 0 | 0 | 0 | 0 | 0 | 14,816,663 | 1.620 |
| 000000-00-0 | CROW HOLDINGS REALTY PARTNERS IX, L.P. | | WILMINGTON | DE | CROW HOLDINGS REALTY ADVISORS IX, L.P. | 2.B | 11/01/2020 | 1 | 17,015,141 | 17,790,657 | 17,790,657 | 775,516 | 0 | 0 | 0 | 0 | 771,094 | 10,501,670 | 1.980 |
| 000000-00-0 | MILESTONE REAL ESTATE INVESTORS V, LP | | WILMINGTON | DE | MREI V GP, LLC | 2.B | 05/31/2021 | 1 | 4,288,031 | 4,206,682 | 4,206,682 | (81,349) | 0 | 0 | 0 | 0 | 199,517 | 8,211,969 | 1.670 |
| 000000-00-0 | KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P. | | WILMINGTON | DE | KAYNE ANDERSON REAL ESTATE ADVISORS VI, | 2.B | 06/01/2021 | 1 | 3,360,000 | 2,841,126 | 2,841,126 | (518,874) | 0 | 0 | 0 | 0 | 6,764 | 28,640,000 | 2.000 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | 184,049,602 | 190,104,085 | 190,104,085 | 6,054,483 | 0 | 0 | 0 | 0 | 5,312,738 | 203,046,245 | XXX |
| 309580-AA-9 | FARMERS EXCHANGE CAPITAL III | | | DE | FARMERS EXCHANGE CAPITAL III | 2.A FE | 10/01/2014 | | 6,150,000 | 7,424,348 | 6,150,000 | 0 | 0 | 0 | 0 | 0 | 335,421 | 0 | 0.000 |
| 575767-AM-0 | MASSACHUSETTS MUTUAL LIFE INSURANCE CO | | | MA | MASSACHUSETTS MUTUAL LIFE INSURANCE CO | 1.D FE | 02/28/2019 | | 1,000,000 | 1,244,338 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 50,770 | 0 | 0.000 |
| 575767-AQ-1 | MASSACHUSETTS MUTUAL LIFE INSURANCE CO | C | | MA | MASSACHUSETTS MUTUAL LIFE INSURANCE CO | 1.D FE | 05/12/2020 | | 1,724,423 | 1,852,450 | 1,725,277 | 0 | 509 | 0 | 0 | 0 | 59,063 | 0 | 0.000 |
| 628312-AD-2 | MUTUAL OF OMAHA INSURANCE CO | | | NE | MUTUAL OF OMAHA INSURANCE CO | 1.G FE | 07/14/2014 | | 3,000,000 | 3,088,520 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 128,910 | 0 | 0.000 |
| 628312-AD-2 | MUTUAL OF OMAHA INSURANCE CO | C | | NE | MUTUAL OF OMAHA INSURANCE CO | 1.G FE | 03/04/2015 | | 3,774,025 | 3,860,650 | 3,757,561 | 0 | (2,766) | 0 | 0 | 0 | 161,138 | 0 | 0.000 |
| 636792-AB-9 | NATIONAL LIFE INSURANCE CO | | | VT | NATIONAL LIFE INSURANCE CO | 1.G FE | 04/23/2019 | | 2,216,250 | 2,703,713 | 2,216,857 | 0 | 162 | 0 | 0 | 0 | 118,125 | 0 | 0.000 |
| 638671-AE-7 | NATIONWIDE MUTUAL INSURANCE CO | C | | OH | NATIONWIDE MUTUAL INSURANCE CO | 1.G FE | 01/05/2004 | | 4,044,960 | 4,924,786 | 3,823,683 | 0 | (18,808) | 0 | 0 | 0 | 275,625 | 0 | 0.000 |
| 638671-AN-7 | NATIONWIDE MUTUAL INSURANCE CO | | | OH | NATIONWIDE MUTUAL INSURANCE CO | 1.G FE | 04/27/2020 | | 3,085,598 | 3,448,094 | 3,083,311 | 0 | (1,615) | 0 | 0 | 0 | 130,500 | 0 | 0.000 |
| 64952G-AQ-1 | NEW YORK LIFE INSURANCE CO | | | NY | NEW YORK LIFE INSURANCE CO | 1.C FE | 04/01/2019 | | 2,700,541 | 3,449,515 | 2,700,868 | 0 | 155 | 0 | 0 | 0 | 120,150 | 0 | 0.000 |
| 668138-AE-0 | NORTHWESTERN MUTUAL LIFE INSURANCE CO | C | | WI | NORTHWESTERN MUTUAL LIFE INSURANCE CO | 1.C FE | 03/15/2021 | | 996,520 | 1,072,686 | 996,537 | 0 | 17 | 0 | 0 | 0 | 26,642 | 0 | 0.000 |
| 707567-AE-3 | PENN MUTUAL LIFE INSURANCE CO | | | PA | PENN MUTUAL LIFE INSURANCE CO | 1.F FE | 04/22/2021 | | 1,753,389 | 1,901,408 | 1,753,355 | 0 | (35) | 0 | 0 | 0 | 41,747 | 0 | 0.000 |
| 71909V-AA-2 | PHOENIX LIFE INSURANCE CO | | | CT | PHOENIX LIFE INSURANCE CO | 3.A FE | 10/23/2015 | | 20,852,150 | 23,917,860 | 21,776,319 | 0 | 188,487 | 0 | 0 | 0 | 1,921,491 | 0 | 0.000 |
| 878091-BD-8 | TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER | | | NY | TEACHERS INSURANCE AND ANNUITY ASSOCIATI | 1.D FE | 03/16/2015 | | 5,541,932 | 6,437,535 | 5,469,366 | 0 | (12,108) | 0 | 0 | 0 | 245,000 | 0 | 0.000 |
| 878091-BD-8 | TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER | C | | NY | TEACHERS INSURANCE AND ANNUITY ASSOCIATI | 1.D FE | 03/16/2015 | | 2,215,570 | 2,575,014 | 2,186,729 | 0 | (4,815) | 0 | 0 | 0 | 98,000 | 0 | 0.000 |
| 878091-BE-6 | TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER | | | NY | TEACHERS INSURANCE AND ANNUITY ASSOCIATI | 1.D FE | 09/15/2014 | | 9,981,600 | 10,394,309 | 9,983,127 | 0 | 245 | 0 | 0 | 0 | 437,500 | 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 | 995,086 | 0 | 82 | 0 | 0 | 0 | 51,500 | 0 | 0.000 |
| 95765P-AA-7 | WESTERN AND SOUTHERN LIFE INSURANCE CO | C | | OH | WESTERN AND SOUTHERN LIFE INSURANCE CO | 1.F FE | 01/17/2019 | | 1,741,023 | 2,391,586 | 1,741,400 | 0 | 144 | 0 | 0 | 0 | 90,125 | 0 | 0.000 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 71,772,850 | 82,053,434 | 72,359,474 | 0 | 149,654 | 0 | 0 | 0 | 4,291,706 | 0 | XXX |
| BGH6SA-J0-0 | FITZCARRALDO COLL LOAN FUNDED | | | CA | FITZCARRALDO COLL LOAN FUNDED | 2.B | 08/11/2020 | | 3,793,739 | 3,793,739 | 3,793,739 | 0 | 0 | 0 | 0 | 0 | 186,774 | 0 | 0.000 |
| BGH6SA-TE-9 | MOLLY AIDA COLLATERAL LOAN FUNDED | | | CA | MOLLY AIDA COLLATERAL LOAN FUNDED | 2.B | 08/11/2020 | | 4,515,817 | 4,515,817 | 4,515,817 | 0 | 0 | 0 | 0 | 0 | 143,536 | 0 | 0.000 |
| BGH79L-5T-7 | ORINOCO COLLATERAL LOAN FUNDED | | | US | ORINOCO COLLATERAL LOAN FUNDED | 2.B | 10/05/2021 | | 2,853,479 | 2,853,479 | 2,853,479 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| BGH79L-81-5 | CAMPA COLLATERAL LOAN FUNDED | | | US | CAMPA COLLATERAL LOAN FUNDED | 2.B | 10/05/2021 | | 1,587,651 | 1,587,651 | 1,587,651 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.000 |
| BGH7BP-HA-3 | GORES PIPE LLC SR SEC REV UNFUNDED - ABS | | | US | GORES PIPE LLC SR SEC REV UNFUNDED - ABS | 2.B | 07/26/2021 | | 599,640 | 1 | 599,640 | 0 | 0 | 0 | 0 | 0 | 5,320 | 0 | 0.000 |
| 2999999. Collateral Loans - Unaffiliated | | | | | | | | | 13,350,326 | 12,750,687 | 13,350,326 | 0 | 0 | 0 | 0 | 0 | 335,629 | 0 | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | | 505,540,011 | 576,866,523 | 561,412,033 | 54,197,311 | 149,654 | 0 | 0 | 0 | 15,239,626 | 351,963,363 | XXX |
| 4999999. Total - Affiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 5099999 - Totals | | | | | | | | | 505,540,011 | 576,866,523 | 561,412,033 | 54,197,311 | 149,654 | 0 | 0 | 0 | 15,239,626 | 351,963,363 | XXX |

1.

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

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 0 | 1B ...$ | 0 | 1C ...$ | 3,697,404 | 1D ...$ | 20,364,498 | 1E ...$ | 0 | 1F ...$ 4,489,841 1G ...$ 15,881,411 |
| 1B | 2A ...$ | 6,150,000 | 2B ...$ | 441,026,629 | 2C ...$ | 0 | | | | | |
| 1C | 3A ...$ | 21,776,319 | 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 | TRIDENT VII, L.P. | PALO ALTO | CA | Trident Capital VII,L.P. | 12/15/2017 | | 0 | 527,990 | 0 | 0.000 |
| 000000-00-0 | GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P. | NEW YORK | NY | GENERAL ATLANTIC INVESTMENT PARTNERS 201 | 04/26/2018 | 1 | | 4,535,513 | 0 | 0.700 |
| 000000-00-0 | WHITE HORSE LIQUIDITY PARTNERS II LP | WILMINGTON | DE | WHITE HORSE LIQUIDITY PARTNERS INC | 09/20/2018 | 1 | | 855,065 | 0 | 1.390 |
| 000000-00-0 | SK CAPITAL PARTNERS V-A LP | GRAND CAYMAN | CYM | SK Capital Investment V LP | 10/09/2018 | 1 | | 6,993,774 | 0 | 0.790 |
| 000000-00-0 | APOLLO INVESTMENT FUND IX, L.P. | | DE | APOLLO INVESTMENT ADVISORS IX, L.P. | 03/15/2019 | | | 9,977,853 | 0 | 0.000 |
| 000000-00-0 | SIRIS PARTNERS IV, L.P. | WILMINGTON | DE | SIRIS PARTNERS GP IV, L.P. | 03/15/2019 | 1 | | 1,043,803 | 0 | 0.230 |
| 000000-00-0 | Global Infrastructure Partners IV-A/B, L.P | WILMINGTON | DE | Global Infrastructure Investors IV, LLC. | 02/01/2019 | 1 | | 3,005,833 | 0 | 0.200 |
| 000000-00-0 | Fortress Credit Opportunities Fund V (A-1) L.P. | WILMINGTON | CYM | FCO Fund V GP LLC | 04/30/2019 | 1 | | 6,514,652 | 0 | 0.500 |
| 000000-00-0 | Trident VIII, L.P. | GRAND CAYMAN | CYM | Trident Capital VIII, L.P. | 04/05/2019 | 1 | | 13,762,906 | 0 | 0.270 |
| 000000-00-0 | Whitehorse Liquidity Partners III, LP | WILMINGTON | DE | Whitehorse Liquidity Partners Inc. | 03/29/2019 | 1 | | 3,083,962 | 0 | 0.690 |
| 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 | | 4,462,396 | 0 | 0.180 |
| 000000-00-0 | WCAS XIII, L.P. | NEW YORK | DE | WCAS XIII ASSOCIATES LLC | 06/21/2019 | 1 | | 3,742,516 | 0 | 0.220 |
| 000000-00-0 | GREAT HILL EQUITY PARTNERS VII, L.P. | BOSTON | DE | GREAT HILL PARTNERS GP VII, L.P. | 07/01/2019 | 1 | | 3,231,641 | 0 | 0.350 |
| 000000-00-0 | VERITAS CAPITAL FUND VII, L.P. | NEW YORK | DE | VERITAS CAPITAL PARTNERS VII, LLC | 08/16/2019 | 1 | | 5,750,304 | 0 | 0.180 |
| 000000-00-0 | BLACKSTONE LIFE SCIENCES V L.P. | WILMINGTON | DE | BXLS V LLC | 12/31/2019 | 1 | 0 | 522,798 | 0 | 0.110 |
| 000000-00-0 | INSIGHT PARTNERS XI L.P. | GRAND CAYMAN | DE | INSIGHT ASSOCIATES XI L.P. | 12/17/2019 | 1 | | 3,744,000 | 0 | 0.270 |
| 000000-00-0 | CLAYTON, DUBILIER & RICE FUND XI, L.P. | GRAND CAYMAN | CYM | CD&R ASSOCIATES XI, L.P. | 09/01/2020 | 1 | | 3,393,778 | 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 | | 3,091,250 | 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 | | | 1,218,949 | 0 | 0.000 |
| 000000-00-0 | WHITEHORSE LIQUIDITY PARTNERS IV LP | | DE | WHITEHORSE LIQUIDITY PARTNERS INC | 09/01/2020 | | | 6,829,988 | 0 | 0.000 |
| 000000-00-0 | FITZCARRALDO EQUITY FUNDED | | US | FITZCARRALDO EQUITY FUNDED | 08/11/2020 | | 967,989 | 0 | 0 | 0.000 |
| 000000-00-0 | MOLLY AIDA EQUITY FUNDED | | US | MOLLY AIDA EQUITY FUNDED | 08/11/2020 | | 1,135,901 | 0 | 0 | 0.000 |
| 000000-00-0 | BAIN CAPITAL FUND XIII, L.P. | | DE | BAIN CAPITAL XIII GENERAL PARTNER, LLC | 11/01/2020 | | | 3,255,000 | 0 | 0.000 |
| 000000-00-0 | CROSSHARBOR INSTITUTIONAL PARTNERS 2021, L.P. | | DE | CROSSHARBOR INSTITUTIONAL PARTNERS 2021 | 11/01/2021 | | 0 | 1,148,325 | 0 | 0.000 |
| 96MSCN-Z4-4 | INVESCO CLO EQUITY FUND 3 LP | | US | INVESCO CLO EQUITY FUND 3 LP | 06/15/2021 | | 2,691,557 | 0 | 0 | 0.000 |
| 96MSCP-SX-3 | G-PIPE LLC EQ INTERESTS FUNDED | | US | BARCLAYS CAPITAL INC. FIXED IN | 08/02/2021 | | 26,176 | 0 | 0 | 0.000 |
| BGH79L-60-9 | ORINOCO FUNDING EQUITY FUNDED | | US | ORINOCO FUNDING EQUITY FUNDED | 10/05/2021 | | 951,160 | 0 | 0 | 0.000 |
| BGH79L-84-9 | CAMPA FUNDING EQUITY FUNDED | | US | CAMPA FUNDING EQUITY FUNDED | 10/05/2021 | | 529,217 | 0 | 0 | 0.000 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 6,302,000 | 90,692,297 | 0 | XXX |
| 000000-00-0 | Stone Point Credit LLC | | US | Stone Point Credit LLC | 02/08/2021 | | 42,500 | 0 | 0 | 0.000 |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 42,500 | 0 | 0 | XXX |
| 000000-00-0 | | | | H2 SPECIAL OPPORTUNITIES FUND IV L.P. | 07/14/2017 | 1 | | 0 | | |
| 000000-00-0 | | | | 1370 FUND-USRA NET LEASE III LLC | 11/16/2017 | 1 | | 0 | | |
| 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 | 1 | | 7,315,346 | 0 | 2.710 |
| 000000-00-0 | CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P. | WILMINGTON | DE | CONTRARIAN DRE IV MANAGEMENT, LLC | 07/30/2019 | 1 | | 2,656,439 | 0 | 3.300 |
| 000000-00-0 | SIH DEBT OPPORTUNITIES FUND II, L.P. | WILMINGTON | DE | SDOF II GP, LP | 11/07/2019 | 1 | | 5,230,275 | 0 | 5.000 |
| 000000-00-0 | SCULPTOR REAL ESTATE FUND IV L.P. | WILMINGTON | DE | SCULPTOR REAL ESTATE CAPITAL IV LP | 12/20/2019 | 1 | | 704,466 | 0 | 2.480 |
| 000000-00-0 | GLP CAPITAL PARTNERS IV LP | WILMINGTON | DE | GLP CAPITAL PARTNERS IV GP LP | 08/31/2020 | 1 | | 11,636,065 | 0 | 2.290 |
| 000000-00-0 | SABAL STRATEGIC OPPORTUNITIES FUND L.P. | WILMINGTON | DE | SSO FUND GP, L.P. | 09/01/2020 | 1 | 0 | 8,500,416 | 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 | 1 | | 5,965,221 | 0 | 0.960 |
| 000000-00-0 | VOYA COMMERCIAL MORTGAGE LENDING FUND L.P. | WILMINGTON | DE | VOYA CML GP LLC | 09/01/2020 | 1 | 0 | 28,299,092 | 0 | 0.000 |
| 000000-00-0 | WATERTON RESIDENTIAL PROPERTY VENTURE XIV, L.P. | WILMINGTON | DE | WATERTON VENTURE XIV GP, L.L.C. | 11/01/2020 | 1 | | 4,086,805 | 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 | 1 | | 17,015,141 | 0 | 0.590 |
| 000000-00-0 | MILESTONE REAL ESTATE INVESTORS V, LP | WILMINGTON | DE | MREI V GP, LLC | 05/31/2021 | 1 | 0 | 4,288,031 | 0 | 0.000 |
| 000000-00-0 | KAYNE ANDERSON REAL ESTATE PARTNERS VI, L.P. | WILMINGTON | DE | KAYNE ANDERSON REAL ESTATE ADVISORS VI, | 06/01/2021 | 1 | 0 | 3,360,000 | 0 | 0.000 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 0 | 99,057,296 | 0 | XXX |
| 668138-AE-0 | NORTHWESTERN MUTUAL LIFE INSURANCE CO | | WI | NORTHWESTERN MUTUAL LIFE INSURANCE CO | 03/15/2021 | | 996,520 | 0 | 0 | 0.000 |
| 707567-AE-3 | PENN MUTUAL LIFE INSURANCE CO | | PA | PENN MUTUAL LIFE INSURANCE CO | 04/22/2021 | | 1,753,389 | 0 | 0 | 0.000 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | 2,749,909 | 0 | 0 | XXX |
| BGH6SA-J0-0 | FITZCARRALDO COLL LOAN FUNDED | | CA | FITZCARRALDO COLL LOAN FUNDED | 08/11/2020 | | 2,903,967 | 0 | 0 | 0.000 |
| BGH6SA-TE-9 | MOLLY AIDA COLLATERAL LOAN FUNDED | | CA | MOLLY AIDA COLLATERAL LOAN FUNDED | 08/11/2020 | | 3,407,702 | 0 | 0 | 0.000 |
| BGH79L-5T-7 | ORINOCO COLLATERAL LOAN FUNDED | | US | ORINOCO COLLATERAL LOAN FUNDED | 10/05/2021 | | 2,853,479 | 0 | 0 | 0.000 |
| BGH79L-81-5 | CAMPA COLLATERAL LOAN FUNDED | | US | CAMPA COLLATERAL LOAN FUNDED | 10/05/2021 | | 1,587,651 | 0 | 0 | 0.000 |
| BGH7BP-HA-3 | GORES PIPE LLC SR SEC REV UNFUNDED - ABS | | US | GORES PIPE LLC SR SEC REV UNFUNDED - ABS | 07/26/2021 | | 2,603,336 | 0 | 0 | 0.000 |
| 2999999. Collateral Loans - Unaffiliated | | | | | | | 13,356,135 | 0 | 0 | XXX |
| BGH71S-02-4 | G-CRATON HOLDINGS LLC FUNDED | | US | G-CRATON HOLDINGS LLC FUNDED | 02/19/2021 | | 19,832,584 | 0 | 0 | 0.000 |
| 4699999. Any Other Class of Assets - Unaffiliated | | | | | | | 19,832,584 | 0 | 0 | XXX |
| 4899999. Total - Unaffiliated | | | | | | | 42,240,628 | 189,749,594 | 0 | XXX |
| 4999999. Total - Affiliated | | | | | | | 42,500 | 0 | 0 | XXX |
| 5099999 - Totals | | | | | | | 42,283,128 | 189,749,594 | 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 | GENERAL ATLANTIC INVESTMENT PARTNERS 2017, L.P. | NEW YORK | NY | GENERAL ATLANTIC INVESTMENT PARTNERS 201 | 04/26/2018 | 11/30/2021 | 40,044,496 | (8,514,292) | 0 | 0 | 0 | (8,514,292) | 0 | 31,530,204 | 0 | 0 | 0 | 0 | 7,421,037 |
| 000000-00-0 | WHITE HORSE LIQUIDITY PARTNERS II LP | WILMINGTON | DE | WHITE HORSE LIQUIDITY PARTNERS INC | 09/20/2018 | 10/28/2021 | 12,197,495 | 2,940,848 | 0 | 0 | 0 | 2,940,848 | 0 | 15,138,343 | 409,417 | 0 | 0 | 0 | 1,616,532 |
| 000000-00-0 | SK CAPITAL PARTNERS V-A LP | GRAND CAYMAN | CYM | SK Capital Investment V LP | 10/09/2018 | 01/28/2021 | 7,304,373 | 481,657 | 0 | 0 | 0 | 481,657 | 0 | 7,786,030 | 6,520 | 0 | 0 | 0 | 1,838,686 |
| 000000-00-0 | APOLLO INVESTMENT FUND IX, L.P. | | DE | APOLLO INVESTMENT ADVISORS IX, L.P. | 03/15/2019 | 11/30/2021 | 16,677,356 | 415,169 | 0 | 0 | 0 | 415,169 | 0 | 17,092,525 | 0 | 0 | 0 | 0 | 2,053,403 |
| 000000-00-0 | SIRIS PARTNERS IV, L.P. | WILMINGTON | DE | SIRIS PARTNERS GP IV, L.P. | 03/15/2019 | 02/22/2021 | 7,478,323 | 177,331 | 0 | 0 | 0 | 177,331 | 0 | 7,655,654 | 646,471 | 0 | 0 | 0 | 667,189 |
| 000000-00-0 | Global Infrastructure Partners IV-A/B, L.P | WILMINGTON | DE | Global Infrastructure Investors IV, LLC. | 02/01/2019 | 11/30/2021 | 3,005,835 | 15,302 | 0 | 0 | 0 | 15,302 | 0 | 3,021,137 | 0 | 0 | 0 | 0 | (255,991) |
| 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 | 23,341,494 | 0 | 0 | 0 | 0 | 0 | 0 | 23,341,494 | 7,550,100 | 0 | 0 | 0 | 2,936,622 |
| 000000-00-0 | Trident VIII, L.P. | GRAND CAYMAN | CYM | Trident Capital VIII, L.P. | 04/05/2019 | 08/02/2021 | 15,857,388 | (41,036) | 0 | 0 | 0 | (41,036) | 0 | 15,816,352 | 5,615,964 | 0 | 0 | 0 | 484,400 |
| 000000-00-0 | Whitehorse Liquidity Partners III, LP | WILMINGTON | DE | Whitehorse Liquidity Partners Inc. | 03/29/2019 | 12/29/2021 | 14,375,997 | 295,295 | 0 | 0 | 0 | 295,295 | 0 | 14,841,910 | 1,436,566 | 0 | 0 | 0 | 4,877,972 |
| 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 | 11/30/2021 | 13,036,640 | (183,741) | 0 | 0 | 0 | (183,741) | 0 | 12,852,899 | 0 | 0 | 0 | 0 | 322,190 |
| 000000-00-0 | WCAS XIII, L.P. | NEW YORK | DE | WCAS XIII ASSOCIATES LLC | 06/21/2019 | 08/02/2021 | 6,621,834 | (35,727) | 0 | 0 | 0 | (35,727) | 0 | 6,586,107 | 0 | 0 | 0 | 0 | 285,964 |
| 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 | 4,203,620 | (952,803) | 0 | 0 | 0 | (952,803) | 0 | 3,250,817 | 1,726,210 | 0 | 0 | 0 | 0 |
| 000000-00-0 | VERITAS CAPITAL FUND VII, L.P. | NEW YORK | DE | VERITAS CAPITAL PARTNERS VII, LLC | 08/16/2019 | 06/10/2021 | 8,904,259 | 164,050 | 0 | 0 | 0 | 164,050 | 0 | 10,726,577 | 0 | 0 | 0 | 0 | 1,658,268 |
| 000000-00-0 | INSIGHT PARTNERS XI L.P. | GRAND CAYMAN | DE | INSIGHT ASSOCIATES XI L.P. | 12/17/2019 | 11/30/2021 | 8,036,580 | (436,580) | 0 | 0 | 0 | (436,580) | 0 | 7,600,000 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | CLAYTON, DUBILIER & RICE FUND XI, L.P. | GRAND CAYMAN | CYM | CD&R ASSOCIATES XI, L.P. | 09/01/2020 | 11/30/2021 | 3,393,778 | 0 | 0 | 0 | 0 | 0 | 0 | 3,393,778 | 0 | 0 | 0 | 0 | 134,772 |
| 000000-00-0 | NEW MOUNTAIN PARTNERS VI, L.P. | WILMINGTON | DE | NEW MOUNTAIN INVESTMENTS VI, L.L.C. | 09/01/2020 | 11/30/2021 | 2,543,450 | 0 | 0 | 0 | 0 | 0 | 0 | 2,543,450 | 0 | 0 | 0 | 0 | 2,096 |
| 000000-00-0 | STERLING GROUP PARTNERS V L.P. | GRAND CAYMAN | CYM | STERLING GROUP PARTNERS V GP, L.P. | 09/01/2020 | 11/30/2021 | 1,218,949 | 0 | 0 | 0 | 0 | 0 | 0 | 1,218,949 | 0 | 0 | 0 | 0 | 0 |
| 000000-00-0 | WHITEHORSE LIQUIDITY PARTNERS IV LP | WILMINGTON | DE | WHITEHORSE LIQUIDITY PARTNERS INC | 09/01/2020 | 11/29/2021 | 9,696,899 | 750 | 0 | 0 | 0 | 750 | 0 | 9,697,649 | 4,036,891 | 0 | 0 | 0 | 893,836 |
| 000000-00-0 | BAIN CAPITAL FUND XIII, L.P. | WILMINGTON | DE | BAIN CAPITAL XIII GENERAL PARTNER, LLC | 11/01/2020 | 12/22/2021 | 2,520,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,590,000 | 181,973 | 0 | 0 | 0 | 98,027 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 200,458,766 | (5,673,776) | 0 | 0 | 0 | (5,673,776) | 0 | 196,683,876 | 21,610,112 | 0 | 0 | 0 | 25,035,001 |
| 000000-00-0 | H2 SPECIAL OPPORTUNITIES FUND IV L.P. | WILMINGTON | DE | H2 SPECIAL OPPORTUNITIES IV L.P. | 07/14/2017 | 11/30/2021 | 22,633,603 | 7,366,417 | 0 | 0 | 0 | 7,366,417 | 0 | 30,000,020 | 0 | 0 | 0 | 0 | 1,378,474 |
| 000000-00-0 | 1370 FUND-USRA NET LEASE III LLC | NEW YORK | NY | US Realty Advisors | 11/16/2017 | 10/07/2021 | 23,626,399 | 0 | 0 | 0 | 0 | 0 | 0 | 23,626,399 | 1,531,379 | 0 | 0 | 0 | 889,661 |
| 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 | 11/30/2021 | 13,340,834 | 870,916 | 0 | 0 | 0 | 870,916 | 0 | 14,211,750 | 0 | 0 | 0 | 0 | 265,176 |
| 000000-00-0 | CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND, L.P. | WILMINGTON | DE | CONTRARIAN DRE IV MANAGEMENT, LLC | 07/30/2019 | 05/02/2021 | 6,482,741 | 565,200 | 0 | 0 | 0 | 565,200 | 0 | 7,047,941 | 0 | 0 | 0 | 0 | 12,992 |
| 000000-00-0 | SIH DEBT OPPORTUNITIES FUND II, L.P. | WILMINGTON | DE | SDOF II GP, LP | 11/07/2019 | 08/02/2021 | 16,243,422 | 887,443 | 0 | 0 | 0 | 887,443 | 0 | 17,130,865 | 5,589,487 | 0 | 0 | 0 | 722,345 |
| 000000-00-0 | SCULPTOR REAL ESTATE FUND IV L.P. | WILMINGTON | DE | SCULPTOR REAL ESTATE CAPITAL IV LP | 12/20/2019 | 07/26/2021 | 5,174,056 | 398,324 | 0 | 0 | 0 | 398,324 | 0 | 6,357,872 | 0 | 0 | 0 | 0 | 708,756 |
| 000000-00-0 | GLP CAPITAL PARTNERS IV LP | WILMINGTON | DE | GLP CAPITAL PARTNERS IV GP LP | 08/31/2020 | 12/21/2021 | 26,961,204 | 127,305 | 0 | 0 | 0 | 127,305 | 0 | 30,071,225 | 13,879,154 | 0 | 0 | 0 | 1,012,839 |
| 000000-00-0 | SABAL STRATEGIC OPPORTUNITIES FUND L.P. | WILMINGTON | DE | SSO FUND GP, L.P. | 09/01/2020 | 08/30/2021 | 817,034 | 0 | 0 | 0 | 0 | 0 | 0 | 817,034 | 817,034 | 0 | 0 | 0 | 766,237 |
| 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 | 14,198,586 | 56,128 | 0 | 0 | 0 | 56,128 | 0 | 15,655,931 | 0 | 0 | 0 | 0 | 523,888 |
| 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 | 3,638,243 | 0 | 0 | 0 | 0 | 0 | 0 | 3,638,243 | 16,341 | 0 | 0 | 0 | 13 |
| 000000-00-0 | CROW HOLDINGS REALTY PARTNERS IX, L.P. | WILMINGTON | DE | CROW HOLDINGS REALTY ADVISORS IX, L.P. | 11/01/2020 | 11/30/2021 | 13,247,799 | 0 | 0 | 0 | 0 | 0 | 0 | 13,247,799 | 0 | 0 | 0 | 0 | 232,187 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 146,363,920 | 10,271,733 | 0 | 0 | 0 | 10,271,733 | 0 | 161,805,079 | 21,833,396 | 0 | 0 | 0 | 6,512,568 |
| BGH6SA-TE-9 | MOLLY AIDA COLLATERAL LOAN FUNDED | | CA | MOLLY AIDA COLLATERAL LOAN FUNDED | 08/11/2020 | 11/15/2021 | 18,310 | 0 | 0 | 0 | 0 | 0 | 0 | 61,050 | 61,050 | 0 | 0 | 0 | 2,181 |
| BGH7BP-HA-3 | GORES PIPE LLC SR SEC REV UNFUNDED - ABS | | US | GORES PIPE LLC SR SEC REV UNFUNDED - ABS | 07/26/2021 | 10/15/2021 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,003,696 | 2,003,696 | 0 | 0 | 0 | 6,324 |
| 2999999. Collateral Loans - Unaffiliated | | | | | | | 18,310 | 0 | 0 | 0 | 0 | 0 | 0 | 2,064,745 | 2,064,745 | 0 | 0 | 0 | 8,505 |
| 4899999. Total - Unaffiliated | | | | | | | 346,840,997 | 4,597,957 | 0 | 0 | 0 | 4,597,957 | 0 | 360,553,701 | 45,508,253 | 0 | 0 | 0 | 31,556,073 |
| 4999999. Total - Affiliated | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5099999 - Totals | | | | | | | 346,840,997 | 4,597,957 | 0 | 0 | 0 | 4,597,957 | 0 | 360,553,701 | 45,508,253 | 0 | 0 | 0 | 31,556,073 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 912803-FM-0 | UNITED STATES TREASURY | C | | | 1.A | 30,920,770 | 58.4196 | 28,625,604 | 49,000,000 | 31,630,111 | 0 | 488,101 | 0 | 0 | 0.000 | 1.561 | N/A | 0 | 0 | 06/22/2020 | 02/15/2050 |
| 912803-FT-5 | UNITED STATES TREASURY | C | | | 1.A | 53,990,415 | 57.4695 | 60,296,999 | 104,920,000 | 55,008,850 | 0 | 1,018,435 | 0 | 0 | 0.000 | 2.247 | N/A | 0 | 0 | 02/26/2021 | 11/15/2050 |
| 912810-FB-9 | UNITED STATES TREASURY | | | | 1.A | 191,475 | 127.1523 | 235,232 | 185,000 | 187,347 | 0 | (323) | 0 | 0 | 6.125 | 5.866 | MN | 1,471 | 11,331 | 11/30/1999 | 11/15/2027 |
| 912828-4D-9 | UNITED STATES TREASURY | | | | 1.A | 2,564,841 | 102.4688 | 2,638,572 | 2,575,000 | 2,572,360 | 0 | 2,128 | 0 | 0 | 2.500 | 2.584 | MS | 17,822 | 61,625 | 03/29/2018 | 03/31/2023 |
| 912828-4D-9 | UNITED STATES TREASURY | SD | | | 1.A | 423,323 | 102.4688 | 435,492 | 425,000 | 424,563 | 0 | 276 | 0 | 0 | 2.500 | 2.585 | MS | 2,715 | 10,625 | 03/29/2018 | 03/31/2023 |
| 912828-4S-6 | UNITED STATES TREASURY | | | | 1.A | 7,480,371 | 103.0898 | 7,731,735 | 7,500,000 | 7,494,204 | 0 | 3,970 | 0 | 0 | 2.750 | 2.806 | MN | 18,132 | 206,250 | 06/11/2018 | 05/31/2023 |
| 912828-4U-1 | UNITED STATES TREASURY | | | | 1.A | 972,984 | 103.0312 | 1,020,009 | 990,000 | 984,345 | 0 | 3,647 | 0 | 0 | 2.625 | 3.018 | JD | 72 | 25,988 | 10/16/2018 | 06/30/2023 |
| 912828-5D-8 | UNITED STATES TREASURY | SD | | | 1.A | 3,925,293 | 103.8203 | 4,102,978 | 3,952,000 | 3,942,199 | 0 | 5,394 | 0 | 0 | 2.875 | 3.022 | MS | 29,029 | 109,434 | 10/16/2018 | 09/30/2023 |
| 912828-5D-8 | UNITED STATES TREASURY | | | | 1.A | 148,986 | 103.8203 | 155,730 | 150,000 | 149,626 | 0 | 206 | 0 | 0 | 2.875 | 3.023 | MS | 1,102 | 4,313 | 10/16/2018 | 09/30/2023 |
| 912828-VB-3 | UNITED STATES TREASURY | | | | 1.A | 235,086 | 101.6523 | 249,048 | 245,000 | 239,775 | 0 | 590 | 0 | 0 | 1.750 | 2.037 | MN | 557 | 4,288 | 06/12/2013 | 05/15/2023 |
| 912828-W8-9 | UNITED STATES TREASURY | | | | 1.A | 1,533,876 | 100.4262 | 1,531,500 | 1,525,000 | 1,525,456 | 0 | (1,850) | 0 | 0 | 1.875 | 1.752 | MS | 7,306 | 28,594 | 04/17/2017 | 03/31/2022 |
| 912828-ZC-7 | UNITED STATES TREASURY | | | | 1.A | 908,438 | 100.3828 | 903,445 | 900,000 | 905,388 | 0 | (1,586) | 0 | 0 | 1.125 | 0.932 | FA | 6,253 | 4,679 | 03/02/2020 | 02/28/2025 |
| 912828-ZC-7 | UNITED STATES TREASURY | SD | | | 1.A | 423,938 | 100.3828 | 421,608 | 420,000 | 422,514 | 0 | (866) | 0 | 0 | 1.125 | 0.932 | FA | 1,605 | 4,546 | 03/02/2020 | 02/28/2025 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 103,719,796 | XXX | 108,347,952 | 172,787,000 | 105,486,740 | 0 | 1,518,123 | 0 | 0 | XXX | XXX | XXX | 86,063 | 471,672 | XXX | XXX |
| 36202B-7J-8 | G2 001797 - RMBS | | | 4 | 1.A | 236 | 101.2801 | 231 | 228 | 231 | 0 | (2) | 0 | 0 | 8.500 | 6.689 | MON | 2 | 19 | 01/05/2001 | 07/20/2024 |
| 36202B-EZ-4 | G2 001052 - RMBS | | | 4 | 1.A | 435 | 100.3530 | 422 | 421 | 423 | 0 | (3) | 0 | 0 | 8.500 | 6.772 | MON | 3 | 36 | 01/05/2001 | 04/20/2023 |
| 36202C-3B-7 | G2 002594 - RMBS | | | 4 | 1.A | 951 | 100.3714 | 923 | 919 | 930 | 0 | (8) | 0 | 0 | 8.500 | 6.497 | MON | 7 | 78 | 01/05/2001 | 05/20/2028 |
| 36202C-CW-1 | G2 001885 - RMBS | | | 4 | 1.A | 1,198 | 106.0823 | 1,228 | 1,158 | 1,168 | 0 | (6) | 0 | 0 | 8.500 | 7.239 | MON | 8 | 98 | 01/05/2001 | 10/20/2024 |
| 36202C-D5-9 | G2 001924 - RMBS | | | 4 | 1.A | 390 | 102.5974 | 386 | 377 | 382 | 0 | (2) | 0 | 0 | 8.500 | 6.971 | MON | 3 | 32 | 01/05/2001 | 12/20/2024 |
| 36202C-LX-9 | G2 002142 - RMBS | | | 4 | 1.A | 8,579 | 106.2957 | 8,811 | 8,289 | 8,407 | 0 | (52) | 0 | 0 | 8.500 | 7.111 | MON | 59 | 705 | 01/05/2001 | 12/20/2025 |
| 36202C-MF-7 | G2 002158 - RMBS | | | 4 | 1.A | 1,100 | 100.3995 | 1,067 | 1,063 | 1,072 | 0 | (2) | 0 | 0 | 8.500 | 7.702 | MON | 8 | 90 | 01/05/2001 | 01/20/2026 |
| 36202C-SP-9 | G2 002326 - RMBS | | | 4 | 1.A | 4,093 | 109.4881 | 4,329 | 3,954 | 4,033 | 0 | (28) | 0 | 0 | 8.500 | 7.014 | MON | 28 | 336 | 01/05/2001 | 11/20/2026 |
| 36202C-TA-1 | G2 002345 - RMBS | | | 4 | 1.A | 568 | 109.5833 | 602 | 549 | 556 | 0 | (3) | 0 | 0 | 8.500 | 7.483 | MON | 4 | 47 | 01/05/2001 | 12/20/2026 |
| 36202C-UD-3 | G2 002380 - RMBS | | | 4 | 1.A | 146 | 100.3991 | 142 | 141 | 145 | 0 | (1) | 0 | 0 | 8.500 | 6.785 | MON | 1 | 12 | 01/05/2001 | 02/20/2027 |
| 36202D-E4-9 | G2 002855 - RMBS | | | 4 | 1.A | 71 | 101.8290 | 69 | 68 | 73 | 0 | (1) | 0 | 0 | 8.500 | 4.597 | MON | 0 | 6 | 01/05/2001 | 12/20/2029 |
| 36202D-GF-2 | G2 002898 - RMBS | | | 4 | 1.A | 199 | 113.2746 | 218 | 192 | 209 | 0 | (5) | 0 | 0 | 8.500 | 4.110 | MON | 1 | 16 | 01/05/2001 | 03/20/2030 |
| 36202D-GT-2 | G2 002910 - RMBS | | | 4 | 1.A | 3,830 | 110.6049 | 4,163 | 3,764 | 3,864 | 0 | (16) | 0 | 0 | 8.500 | 6.982 | MON | 27 | 320 | 07/06/2000 | 04/20/2030 |
| 36202D-JC-6 | G2 002959 - RMBS | | | 4 | 1.A | 4,274 | 113.8686 | 4,792 | 4,209 | 4,347 | 0 | (35) | 0 | 0 | 8.500 | 6.684 | MON | 30 | 358 | 07/25/2000 | 08/20/2030 |
| 36203C-J8-6 | GN 345087 - RMBS | | | 4 | 1.A | 11,901 | 109.7154 | 13,357 | 12,174 | 12,097 | 0 | 23 | 0 | 0 | 6.500 | 7.077 | MON | 66 | 904 | 11/29/1995 | 12/15/2023 |
| 36203K-HN-7 | GN 351337 - RMBS | | | 4 | 1.A | 1,906 | 109.7154 | 2,112 | 1,925 | 1,917 | 0 | 2 | 0 | 0 | 6.500 | 6.794 | MON | 10 | 137 | 11/29/1993 | 12/15/2023 |
| 36203L-6J-6 | GN 352873 - RMBS | | | 4 | 1.A | 5,633 | 101.2518 | 5,763 | 5,692 | 5,666 | 0 | 4 | 0 | 0 | 7.000 | 7.276 | MON | 33 | 429 | 03/10/1994 | 03/15/2024 |
| 36203P-C3-5 | GN 354790 - RMBS | | | 4 | 1.A | 13,833 | 109.7154 | 15,949 | 14,537 | 14,382 | 0 | 54 | 0 | 0 | 6.500 | 7.466 | MON | 79 | 1,034 | 03/09/1994 | 04/15/2024 |
| 36205F-UU-5 | GN 389495 - RMBS | | | 4 | 1.A | 24,361 | 109.7154 | 28,217 | 25,719 | 25,516 | 0 | 62 | 0 | 0 | 6.500 | 7.127 | MON | 139 | 1,801 | 03/11/1994 | 04/15/2024 |
| 36206F-YV-8 | GN 410324 - RMBS | | | 4 | 1.A | 15,302 | 103.6446 | 16,150 | 15,582 | 15,471 | 0 | 17 | 0 | 0 | 7.500 | 7.874 | MON | 97 | 1,211 | 05/30/1996 | 03/15/2026 |
| 36207K-UU-2 | GN 434495 - RMBS | | | 4 | 1.A | 48 | 108.0859 | 52 | 48 | 48 | 0 | 0 | 0 | 0 | 7.500 | 7.435 | MON | 0 | 4 | 10/12/2000 | 08/15/2029 |
| 36207K-YX-2 | GN 434626 - RMBS | | | 4 | 1.A | 40 | 109.5735 | 44 | 40 | 40 | 0 | 0 | 0 | 0 | 7.500 | 7.615 | MON | 0 | 3 | 09/08/2000 | 12/15/2029 |
| 36209D-UR-3 | GN 468692 - RMBS | | | 4 | 1.A | 6,030 | 102.0025 | 6,130 | 6,010 | 6,009 | 0 | (3) | 0 | 0 | 7.000 | 6.956 | MON | 35 | 421 | 05/20/1999 | 02/15/2028 |
| 36209E-VU-3 | GN 469627 - RMBS | | | 4 | 1.A | 13,146 | 104.3257 | 13,670 | 13,103 | 13,095 | 0 | (5) | 0 | 0 | 7.000 | 6.958 | MON | 76 | 917 | 05/20/1999 | 10/15/2028 |
| 36209K-JW-9 | GN 473777 - RMBS | | | 4 | 1.A | 11,091 | 101.2540 | 11,194 | 11,055 | 11,067 | 0 | (4) | 0 | 0 | 7.000 | 6.926 | MON | 64 | 774 | 05/20/1999 | 10/15/2028 |
| 36209T-WL-9 | GN 481351 - RMBS | | | 4 | 1.A | 1,788 | 100.3669 | 1,789 | 1,782 | 1,786 | 0 | (1) | 0 | 0 | 7.000 | 6.868 | MON | 10 | 125 | 05/20/1999 | 10/15/2028 |
| 36209U-6R-2 | GN 482480 - RMBS | | | 4 | 1.A | 3,877 | 103.6978 | 4,007 | 3,864 | 3,867 | 0 | (1) | 0 | 0 | 7.000 | 6.919 | MON | 23 | 271 | 05/20/1999 | 10/15/2028 |
| 36210C-Z4-8 | GN 488663 - RMBS | | | 4 | 1.A | 944 | 102.1454 | 965 | 944 | 942 | 0 | 0 | 0 | 0 | 7.500 | 7.611 | MON | 6 | 71 | 09/08/2000 | 10/15/2029 |
| 36210E-SD-2 | GN 490216 - RMBS | | | 4 | 1.A | 1,296 | 101.0020 | 1,305 | 1,292 | 1,294 | 0 | 0 | 0 | 0 | 7.500 | 7.426 | MON | 8 | 97 | 10/12/2000 | 07/15/2029 |
| 36210F-PC-4 | GN 491019 - RMBS | | | 4 | 1.A | 26,187 | 109.7154 | 28,073 | 25,587 | 25,826 | 0 | (12) | 0 | 0 | 6.500 | 6.019 | MON | 139 | 1,820 | 11/12/2008 | 12/15/2028 |
| 36210L-S5-3 | GN 495640 - RMBS | | | 4 | 1.A | 12,970 | 100.4042 | 12,984 | 12,931 | 12,929 | 0 | (4) | 0 | 0 | 7.500 | 7.497 | MON | 81 | 970 | 10/12/2000 | 07/15/2029 |
| 36210N-AK-5 | GN 496910 - RMBS | | | 4 | 1.A | 5,118 | 101.4062 | 5,173 | 5,102 | 5,110 | 0 | (3) | 0 | 0 | 7.000 | 6.849 | MON | 30 | 357 | 05/20/1999 | 05/15/2029 |
| 36210P-K8-6 | GN 498119 - RMBS | | | 4 | 1.A | 110 | 100.1023 | 110 | 110 | 110 | 0 | 0 | 0 | 0 | 7.500 | 7.611 | MON | 1 | 8 | 09/08/2000 | 08/15/2029 |
| 36210R-KA-7 | GN 499889 - RMBS | | | 4 | 1.A | 7,003 | 108.1035 | 7,545 | 6,980 | 6,986 | 0 | (3) | 0 | 0 | 7.000 | 6.916 | MON | 41 | 489 | 05/20/1999 | 03/15/2029 |
| 36210U-R5-4 | GN 502808 - RMBS | | | 4 | 1.A | 8,267 | 101.0623 | 8,331 | 8,243 | 8,248 | 0 | (3) | 0 | 0 | 7.500 | 7.466 | MON | 52 | 618 | 10/13/2000 | 10/15/2029 |
| 36210U-WT-6 | GN 502958 - RMBS | | | 4 | 1.A | 1,015 | 100.4038 | 1,016 | 1,012 | 1,015 | 0 | (1) | 0 | 0 | 7.500 | 7.353 | MON | 6 | 76 | 10/12/2000 | 02/15/2029 |
| 36210Y-2E-4 | GN 506673 - RMBS | | | 4 | 1.A | 1,099 | 106.4066 | 1,166 | 1,096 | 1,096 | 0 | 0 | 0 | 0 | 7.500 | 7.480 | MON | 7 | 82 | 10/13/2000 | 04/15/2029 |
| 36211A-YM-2 | GN 507516 - RMBS | | | 4 | 1.A | 2,024 | 102.5246 | 2,069 | 2,018 | 2,019 | 0 | (1) | 0 | 0 | 7.500 | 7.471 | MON | 13 | 151 | 10/12/2000 | 07/15/2029 |
| 36211E-EX-2 | GN 510550 - RMBS | | | 4 | 1.A | 2,916 | 110.3760 | 3,208 | 2,907 | 2,919 | 0 | (1) | 0 | 0 | 7.500 | 7.299 | MON | 18 | 218 | 01/30/2002 | 10/15/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | C o d e | F o r e i g n | Bond Char | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 36211G-Z7-1 | GN 512966 - RMBS | | | 4 | 1.A | 1,835 | 108.8819 | 1,992 | 1,829 | 1,831 | 0 | (1) | 0 | 0 | 7.500 | 7.445 | MON | 11 | 137 | 10/12/2000 | 07/15/2029 |
| 36211H-M7-3 | GN 513482 - RMBS | | | 4 | 1.A | 1,227 | 101.7401 | 1,244 | 1,223 | 1,224 | 0 | 0 | 0 | 0 | 7.500 | 7.463 | MON | 8 | 92 | 10/12/2000 | 11/15/2029 |
| 36211U-AT-9 | GN 523018 - RMBS | | | 4 | 1.A | 589 | 100.3966 | 586 | 583 | 597 | 0 | (1) | 0 | 0 | 8.000 | 6.848 | MON | 4 | 47 | 07/10/2000 | 07/15/2030 |
| 36212C-5M-9 | GN 530152 - RMBS | | | 4 | 1.A | 1,199 | 101.6376 | 1,215 | 1,195 | 1,195 | 0 | 0 | 0 | 0 | 7.500 | 7.489 | MON | 7 | 90 | 10/12/2000 | 10/15/2030 |
| 38374T-C2-8 | GNR 2009-031 PT - CMO/RMBS | | | 4 | 1.A | 422,759 | 104.0650 | 440,494 | 423,288 | 403,913 | 0 | (2,186) | 0 | 0 | 3.452 | 3.945 | MON | 1,222 | 15,613 | 05/14/2009 | 05/20/2039 |
| 38374T-RW-6 | GNR 2009-022 MT - CMO/RMBS | | | 4 | 1.A | 191,978 | 103.1711 | 198,189 | 192,098 | 192,069 | 0 | 2 | 0 | 0 | 3.143 | 3.236 | MON | 502 | 6,403 | 04/27/2009 | 04/20/2038 |
| 38374T-SG-0 | GNR 2009-026 CB - CMO/RMBS | | | 4 | 1.A | 644,275 | 109.7774 | 707,269 | 644,275 | 644,275 | 0 | 0 | 0 | 0 | 4.500 | 4.497 | MON | 2,416 | 30,883 | 04/03/2009 | 04/16/2039 |
| 38374U-NM-9 | GNR 2009-029 PB - CMO/RMBS | | | 4 | 1.A | 1,415,720 | 110.6693 | 1,567,870 | 1,416,716 | 1,415,445 | 0 | 75 | 0 | 0 | 4.750 | 4.758 | MON | 5,608 | 71,837 | 11/10/2009 | 05/20/2039 |
| 38374V-H9-3 | GNR 2009-059 PZ - CMO/RMBS | | | 4 | 1.A | 871,593 | 110.6639 | 991,169 | 895,657 | 881,916 | 0 | (991) | 0 | 0 | 5.000 | 5.366 | MON | 3,732 | 47,843 | 08/04/2009 | 07/20/2039 |
| 38376C-L5-6 | GNR 2009-076 JM - CMO/RMBS | | | 4 | 1.A | 263,062 | 109.6455 | 288,864 | 263,453 | 262,608 | 0 | (17) | 0 | 0 | 4.750 | 4.815 | MON | 1,043 | 13,464 | 09/18/2009 | 09/20/2039 |
| 38376C-M9-7 | GNR 2009-076 NQ - CMO/RMBS | | | 4 | 1.A | 658,426 | 109.0512 | 718,246 | 658,632 | 657,496 | 0 | 53 | 0 | 0 | 4.600 | 4.627 | MON | 2,525 | 32,597 | 10/02/2009 | 09/20/2039 |
| 38376C-N2-1 | GNR 2009-076 NT - CMO/RMBS | | | 4 | 1.A | 1,051,836 | 109.4729 | 1,153,639 | 1,053,812 | 1,049,956 | 0 | (122) | 0 | 0 | 4.700 | 4.776 | MON | 4,127 | 53,289 | 10/20/2009 | 09/20/2039 |
| 38376C-N6-2 | GNR 2009-092 CP - CMO/RMBS | | | 4 | 1.A | 991,250 | 115.8766 | 1,158,766 | 1,000,000 | 994,261 | 0 | 348 | 0 | 0 | 5.000 | 5.102 | MON | 4,167 | 50,000 | 12/23/2009 | 10/20/2039 |
| 38376C-XK-0 | GNR 2009-079 PE - CMO/RMBS | | | 4 | 1.A | 7,803,595 | 108.0324 | 8,582,959 | 7,944,802 | 7,870,982 | 0 | (5,701) | 0 | 0 | 4.500 | 4.720 | MON | 29,793 | 385,522 | 10/22/2009 | 09/20/2039 |
| 38376E-HU-2 | GNR 2009-088 AW - CMO/RMBS | | | 4 | 1.A | 1,706,059 | 110.6169 | 1,894,293 | 1,712,481 | 1,707,129 | 0 | 59 | 0 | 0 | 4.750 | 4.812 | MON | 6,779 | 84,757 | 11/10/2009 | 10/20/2039 |
| 38376J-JV-7 | GNR 2009-104 XZ - CMO/RMBS | | | 4 | 1.A | 888,973 | 110.7147 | 984,223 | 888,973 | 888,332 | 0 | 183 | 0 | 0 | 5.000 | 5.005 | MON | 3,704 | 47,764 | 11/24/2009 | 11/20/2039 |
| 38376J-YD-0 | GNR 2009-103 DY - CMO/RMBS | | | 4 | 1.A | 5,220,234 | 111.1656 | 5,942,844 | 5,345,937 | 5,266,990 | 0 | (7,079) | 0 | 0 | 4.500 | 4.866 | MON | 20,047 | 259,845 | 12/08/2009 | 11/20/2039 |
| 38376K-AP-6 | GNR 2009-093 UZ - CMO/RMBS | | | 4 | 1.A | 404,579 | 110.4846 | 451,104 | 408,296 | 405,932 | 0 | (133) | 0 | 0 | 5.000 | 5.131 | MON | 1,701 | 21,960 | 10/20/2009 | 10/20/2039 |
| 38376K-EU-1 | GNR 2009-093 DZ - CMO/RMBS | | | 4 | 1.A | 783,691 | 110.3554 | 875,742 | 793,566 | 787,464 | 0 | (334) | 0 | 0 | 5.000 | 5.178 | MON | 3,307 | 42,377 | 12/04/2009 | 07/20/2039 |
| 38376P-MF-4 | GNR 2009-118 WP - CMO/RMBS | | | 4 | 1.A | 1,075,310 | 108.8719 | 1,178,815 | 1,082,754 | 1,077,905 | 0 | (256) | 0 | 0 | 4.500 | 4.597 | MON | 4,060 | 52,783 | 12/02/2009 | 12/20/2039 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 24,602,164 | XXX | 27,357,291 | 24,934,658 | 24,716,812 | 0 | (16,147) | 0 | 0 | XXX | XXX | XXX | 95,978 | 1,232,441 | XXX | XXX |
| 38376G-CV-0 | GNR 2009-115 D - CMBS | | | 4 | 1.A | 704,454 | 102.8236 | 724,345 | 704,454 | 704,454 | 0 | 0 | 0 | 0 | 4.776 | 4.637 | MON | 2,804 | 36,265 | 12/10/2009 | 01/16/2050 |
| 38378K-3E-7 | GNR 2013-143 C - CMBS | | | 4 | 1.A | 5,743,097 | 102.6498 | 5,808,097 | 5,658,168 | 5,723,826 | 0 | (3,778) | 0 | 0 | 3.090 | 2.778 | MON | 14,570 | 179,359 | 12/19/2019 | 05/16/2055 |
| 38378K-QK-0 | GNR 2014-130 KZ - CMBS | | | 4 | 1.A | 928,614 | 107.5861 | 1,111,190 | 1,032,838 | 969,869 | 0 | 6,341 | 0 | 0 | 3.610 | 4.116 | MON | 3,107 | 36,543 | 06/16/2015 | 08/16/2054 |
| 0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | 7,376,165 | XXX | 7,643,632 | 7,395,460 | 7,398,149 | 0 | 2,563 | 0 | 0 | XXX | XXX | XXX | 20,481 | 252,168 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 135,698,125 | XXX | 143,348,875 | 205,117,118 | 137,601,702 | 0 | 1,504,539 | 0 | 0 | XXX | XXX | XXX | 202,522 | 1,956,281 | XXX | XXX |
| 05330G-AA-2 | AUTORIDAD DEL CANAL DE PANAMA | | C | 1 | 1.G FE | 1,473,480 | 121.7706 | 1,826,559 | 1,500,000 | 1,479,499 | 0 | 1,122 | 0 | 0 | 4.950 | 5.092 | JJ | 31,350 | 74,250 | 09/24/2015 | 07/29/2035 |
| 085209-AF-1 | BERMUDA, GOVERNMENT OF (GOVERNMENT) | | C | 1,2 | 1.F FE | 1,985,100 | 114.7500 | 2,295,000 | 2,000,000 | 1,988,785 | 0 | 1,291 | 0 | 0 | 4.750 | 4.844 | FA | 35,889 | 95,000 | 11/15/2018 | 02/15/2029 |
| 085209-AF-1 | BERMUDA, GOVERNMENT OF (GOVERNMENT) | C | C | 1,2 | 1.F FE | 992,550 | 114.7500 | 1,147,500 | 1,000,000 | 994,392 | 0 | 645 | 0 | 0 | 4.750 | 4.844 | FA | 17,944 | 47,500 | 11/15/2018 | 02/15/2029 |
| 29135L-AR-1 | EMIRATE OF ABU DHABI | | C | | 1.C FE | 500,000 | 100.0250 | 500,125 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 4,417 | 0 | 09/08/2021 | 09/15/2051 |
| 29135L-AR-1 | EMIRATE OF ABU DHABI | C | C | | 1.C FE | 500,000 | 100.0250 | 500,125 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | MS | 4,417 | 0 | 09/08/2021 | 09/15/2051 |
| 71654Q-CC-4 | PETROLEOS MEXICANOS | | C | 1 | 3.C FE | 415,600 | 88.7500 | 443,750 | 500,000 | 416,910 | 0 | 910 | 0 | 0 | 6.750 | 8.327 | MS | 9,375 | 33,750 | 08/07/2020 | 09/21/2047 |
| 74730D-AD-5 | QATAR ENERGY | | C | 1,2 | 1.D FE | 500,000 | 102.9368 | 514,684 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.300 | 3.300 | JJ | 7,746 | 0 | 06/30/2021 | 07/12/2051 |
| 74730D-AD-5 | QATAR ENERGY | C | C | 1,2 | 1.D FE | 750,000 | 102.9368 | 772,026 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 3.300 | 3.300 | JJ | 11,619 | 0 | 06/30/2021 | 07/12/2051 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 7,116,730 | XXX | 7,999,769 | 7,250,000 | 7,129,586 | 0 | 3,969 | 0 | 0 | XXX | XXX | XXX | 122,756 | 250,500 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 7,116,730 | XXX | 7,999,769 | 7,250,000 | 7,129,586 | 0 | 3,969 | 0 | 0 | XXX | XXX | XXX | 122,756 | 250,500 | XXX | XXX |
| 13063B-FR-8 | CALIFORNIA ST | C | | 1 | 1.C FE | 1,098,033 | 165.6260 | 1,258,758 | 760,000 | 1,066,964 | 0 | (10,880) | 0 | 0 | 7.625 | 4.378 | MS | 19,317 | 57,950 | 01/04/2019 | 03/01/2040 |
| 452152-FP-1 | ILLINOIS ST | | | | 1.F FE | 499,205 | 116.7200 | 583,600 | 500,000 | 499,410 | 0 | 57 | 0 | 0 | 5.100 | 5.114 | JD | 2,125 | 25,500 | 11/16/2016 | 06/01/2033 |
| 452152-PY-1 | ILLINOIS ST | | | 1 | 1.F FE | 1,730,227 | 139.3280 | 2,089,920 | 1,500,000 | 1,676,726 | 0 | (8,871) | 0 | 0 | 6.900 | 5.621 | MS | 34,500 | 103,500 | 11/13/2014 | 03/01/2035 |
| 452152-ZB-0 | ILLINOIS ST | | | 1 | 1.F FE | 2,893,938 | 120.9800 | 3,427,767 | 2,833,333 | 2,883,135 | 0 | (1,751) | 0 | 0 | 5.650 | 5.382 | JD | 13,340 | 160,083 | 07/17/2014 | 12/01/2038 |
| 649791-QE-3 | NEW YORK ST | | | 1,2 | 1.B FE | 2,112,660 | 104.3750 | 2,087,500 | 2,000,000 | 2,094,411 | 0 | (11,982) | 0 | 0 | 3.200 | 2.473 | FA | 24,178 | 64,000 | 06/16/2020 | 02/15/2039 |
| 956553-B5-9 | WEST VIRGINIA ST | | | 2 | 1.C FE | 586,730 | 124.5100 | 622,550 | 500,000 | 561,674 | 0 | (8,636) | 0 | 0 | 5.000 | 2.880 | JD | 2,083 | 25,000 | 01/03/2019 | 06/01/2035 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 8,920,793 | XXX | 10,070,094 | 8,093,333 | 8,782,321 | 0 | (42,064) | 0 | 0 | XXX | XXX | XXX | 95,543 | 436,033 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 8,920,793 | XXX | 10,070,094 | 8,093,333 | 8,782,321 | 0 | (42,064) | 0 | 0 | XXX | XXX | XXX | 95,543 | 436,033 | XXX | XXX |
| 010878-BA-3 | ALAMEDA CNTY CALIF | | | 2 | 1.A FE | 2,885,940 | 110.0760 | 3,302,280 | 3,000,000 | 2,898,867 | 0 | 4,256 | 0 | 0 | 3.820 | 4.102 | FA | 47,750 | 114,600 | 10/29/2018 | 08/01/2038 |
| 144393-MA-0 | CARPINTERIA CALIF UNI SCH DIST | | | 2 | 1.D FE | 2,027,260 | 117.6170 | 2,352,340 | 2,000,000 | 2,019,550 | 0 | (2,509) | 0 | 0 | 4.000 | 3.831 | FA | 33,333 | 80,000 | 11/13/2018 | 08/01/2039 |
| 144393-MC-6 | CARPINTERIA CALIF UNI SCH DIST | | | 2 | 1.D FE | 2,019,160 | 117.1230 | 2,342,460 | 2,000,000 | 2,013,748 | 0 | (1,745) | 0 | 0 | 4.000 | 3.881 | FA | 33,333 | 80,000 | 11/13/2018 | 08/01/2041 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 19428U-CU-9 | COLLEGE OF THE SEQUOIAS TULARE AREA IMPT | | | 2 | 1.C FE | 600,363 | 97.0250 | 1,193,408 | 1,230,000 | 764,018 | 0 | 22,627 | 0 | 0 | 0.000 | 5.499 | FA | 0 | 0 | 10/07/2014 | 08/01/2042 |
| 232769-DZ-9 | CYPRESS-FAIRBANKS TEX INDPT SCH DIST | C | | 2 | 1.A FE | 1,005,330 | 115.4810 | 1,154,810 | 1,000,000 | 1,003,742 | 0 | (531) | 0 | 0 | 4.000 | 3.931 | FA | 15,111 | 40,000 | 11/15/2018 | 02/15/2043 |
| 232769-DZ-9 | CYPRESS-FAIRBANKS TEX INDPT SCH DIST | | | 2 | 1.A FE | 1,005,330 | 115.4810 | 1,154,810 | 1,000,000 | 1,003,776 | 0 | (500) | 0 | 0 | 4.000 | 3.930 | FA | 15,111 | 40,000 | 11/15/2018 | 02/15/2043 |
| 235308-RA-3 | DALLAS TEX INDPT SCH DIST | | | 2 | 1.A FE | 2,029,600 | 107.0120 | 2,140,240 | 2,000,000 | 2,000,000 | 0 | (485) | 0 | 0 | 6.450 | 6.450 | FA | 48,733 | 129,000 | 11/16/2010 | 02/15/2035 |
| 235308-RA-3 | DALLAS TEX INDPT SCH DIST | C | | 2 | 1.A FE | 14,276,920 | 107.0120 | 14,981,680 | 14,000,000 | 14,000,000 | 0 | (4,434) | 0 | 0 | 6.450 | 6.450 | FA | 341,133 | 903,000 | 11/18/2010 | 02/15/2035 |
| 251129-5D-0 | DETROIT MICH CITY SCH DIST | | | 1 | 1.C FE | 1,004,192 | 150.3370 | 1,172,629 | 780,000 | 966,359 | 0 | (6,172) | 0 | 0 | 7.747 | 5.578 | MN | 10,071 | 60,814 | 11/06/2014 | 05/01/2039 |
| 262633-PG-9 | DU PAGE CNTY ILL | | | 1 | 1.A FE | 5,000,000 | 136.4230 | 6,821,150 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.852 | 5.852 | JJ | 146,300 | 292,600 | 10/26/2010 | 01/01/2035 |
| 296804-N8-6 | ESSEX CNTY N J | | | 2 | 1.B FE | 1,975,000 | 106.8140 | 2,136,280 | 2,000,000 | 1,976,280 | 0 | 715 | 0 | 0 | 3.000 | 3.073 | MS | 20,000 | 60,000 | 03/18/2020 | 09/01/2044 |
| 346845-AG-5 | FORT BENNING FAMILY CMNTYS LLC | C | | 1 | 2.C FE | 969,081 | 127.7186 | 1,207,509 | 945,445 | 968,300 | 0 | (292) | 0 | 0 | 6.090 | 5.915 | N/A | 26,550 | 57,578 | 01/24/2019 | 01/15/2051 |
| 396352-GY-6 | GREENVILLE OHIO CITY SCH DIST | | | 2 | 1.C FE | 500,000 | 105.0990 | 525,495 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.541 | 3.540 | JJ | 8,853 | 17,705 | 01/03/2020 | 01/01/2051 |
| 406792-2U-4 | HAMDEN CONN | | | 2 | 2.B FE | 1,492,890 | 110.1010 | 1,651,515 | 1,500,000 | 1,488,832 | 0 | (1,052) | 0 | 0 | 5.200 | 5.166 | FA | 29,467 | 78,000 | 02/13/2017 | 08/15/2044 |
| 44563@-AA-3 | HUNT MH BORROWER LLC FEE | | | 2,5 | 2.B PL | 3,669,929 | 103.3800 | 3,793,973 | 3,669,929 | 3,669,929 | 0 | 0 | 0 | 0 | 6.000 | 6.000 | JD | 116,214 | 110,098 | 02/22/2016 | 12/21/2048 |
| 44563@-AB-1 | HUNT MH BORROWER LLC FEE II | | | 2 | 2.B PL | 2,500,000 | 99.6300 | 2,490,750 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 5.250 | 5.249 | JD | 3,646 | 194,945 | 11/27/2019 | 12/21/2048 |
| 44563@-AC-9 | HUNT FEE III 2021-1 | | | 2,5 | 2.B PL | 3,829,784 | 103.3800 | 3,959,231 | 3,829,784 | 3,829,784 | 0 | 0 | 0 | 0 | 4.750 | 4.750 | N/A | 59,814 | 75,957 | 09/29/2021 | 12/21/2048 |
| 446222-SZ-5 | HUNTINGTON BEACH CALIF UN HIGH SCH DIST | C | | | 1.C FE | 615,730 | 85.3190 | 853,190 | 1,000,000 | 693,879 | 0 | 25,963 | 0 | 0 | 0.000 | 3.850 | N/A | 0 | 0 | 11/08/2018 | 08/01/2031 |
| 446222-SZ-5 | HUNTINGTON BEACH CALIF UN HIGH SCH DIST | @ | | | 1.C FE | 738,876 | 85.3190 | 1,023,828 | 1,200,000 | 832,655 | 0 | 31,155 | 0 | 0 | 0.000 | 3.850 | N/A | 0 | 0 | 11/08/2018 | 08/01/2031 |
| 50207#-AA-0 | LMH FEE | | | 2,5 | 2.B PL | 13,191,057 | 102.2600 | 13,489,175 | 13,191,057 | 13,191,057 | 0 | 0 | 0 | 0 | 5.900 | 5.900 | JD | 413,794 | 389,136 | 05/21/2015 | 06/21/2048 |
| 50208@-AA-1 | LMH FEE II | | | 2,5 | 2.B PL | 1,500,000 | 99.5900 | 1,493,850 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 4.350 | 4.350 | JD | 1,813 | 32,625 | 11/20/2020 | 06/21/2048 |
| 514264-FT-2 | LANCASTER OHIO CITY SCH DIST | | | 2 | 1.D FE | 2,000,000 | 108.7450 | 2,174,900 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.846 | 3.846 | AO | 19,230 | 76,920 | 04/08/2020 | 10/01/2045 |
| 517840-W2-6 | LAS VEGAS VALLEY NEV WTR DIST | | | 1 | 1.C FE | 986,790 | 144.4670 | 1,444,670 | 1,000,000 | 989,788 | 0 | 399 | 0 | 0 | 5.700 | 5.794 | MS | 19,000 | 57,000 | 05/26/2010 | 03/01/2040 |
| 521841-RB-4 | LEANDER TEX INDPT SCH DIST | C | | 3 | 1.A FE | 1,960,585 | 49.0250 | 2,696,375 | 5,500,000 | 2,410,390 | 0 | 94,508 | 0 | 0 | 0.000 | 4.040 | N/A | 0 | 0 | 10/14/2016 | 08/16/2042 |
| 542433-GX-9 | LONG BEACH CALIF UNI SCH DIST | @ | | | 1.E FE | 647,120 | 87.8220 | 878,220 | 1,000,000 | 726,941 | 0 | 26,514 | 0 | 0 | 0.000 | 3.750 | N/A | 0 | 0 | 11/09/2018 | 08/01/2030 |
| 542433-GY-7 | LONG BEACH CALIF UNI SCH DIST | @ | | | 1.E FE | 664,609 | 85.6440 | 916,391 | 1,070,000 | 747,352 | 0 | 27,469 | 0 | 0 | 0.000 | 3.780 | N/A | 0 | 0 | 11/08/2018 | 08/01/2031 |
| 542433-GZ-4 | LONG BEACH CALIF UNI SCH DIST | @ | | | 1.E FE | 849,835 | 83.6210 | 1,195,780 | 1,430,000 | 957,107 | 0 | 35,631 | 0 | 0 | 0.000 | 3.830 | N/A | 0 | 0 | 11/08/2018 | 08/01/2032 |
| 542433-QF-7 | LONG BEACH CALIF UNI SCH DIST | @ | | 3 | 1.D FE | 517,060 | 74.0520 | 740,520 | 1,000,000 | 680,952 | 0 | 26,764 | 0 | 0 | 0.000 | 4.050 | N/A | 0 | 0 | 02/10/2015 | 08/01/2031 |
| 542433-QG-5 | LONG BEACH CALIF UNI SCH DIST | C | | 3 | 1.D FE | 1,723,810 | 70.8160 | 2,478,560 | 3,500,000 | 2,277,840 | 0 | 90,598 | 0 | 0 | 0.000 | 4.100 | N/A | 0 | 0 | 02/10/2015 | 08/01/2032 |
| 542433-QL-4 | LONG BEACH CALIF UNI SCH DIST | C | | 3 | 1.D FE | 1,014,300 | 58.9790 | 1,474,475 | 2,500,000 | 1,353,888 | 0 | 55,758 | 0 | 0 | 0.000 | 4.250 | N/A | 0 | 0 | 02/06/2015 | 08/01/2036 |
| 54438C-YT-3 | LOS ANGELES CALIF CMNTY COLLEGE DIST | C | | 1,2 | 1.B FE | 250,000 | 100.2980 | 250,745 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 2.825 | 2.825 | FA | 2,943 | 5,120 | 10/30/2020 | 08/01/2039 |
| 59163P-KX-0 | METRO ORE | | | 2 | 1.A FE | 2,316,607 | 108.3220 | 2,545,567 | 2,350,000 | 2,319,784 | 0 | 1,230 | 0 | 0 | 3.500 | 3.600 | JD | 6,854 | 82,250 | 05/02/2019 | 06/01/2039 |
| 592112-TN-6 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | C | | 2 | 1.C FE | 407,060 | 118.2870 | 473,148 | 400,000 | 405,003 | 0 | (667) | 0 | 0 | 4.000 | 3.781 | JJ | 8,000 | 16,000 | 10/16/2018 | 07/01/2036 |
| 60375B-EL-6 | MINNEAPOLIS MINN | | | 2 | 1.B FE | 543,440 | 115.0390 | 575,195 | 500,000 | 528,052 | 0 | (5,258) | 0 | 0 | 4.000 | 2.771 | JD | 1,667 | 20,000 | 12/27/2018 | 12/01/2030 |
| 64966H-YM-6 | NEW YORK N Y | | | 1 | 1.C FE | 607,120 | 135.1820 | 675,910 | 500,000 | 593,497 | 0 | (4,748) | 0 | 0 | 5.968 | 4.202 | MS | 9,947 | 29,840 | 01/02/2019 | 03/01/2036 |
| 64966J-AR-7 | NEW YORK N Y | | | 1 | 1.C FE | 1,295,850 | 141.9620 | 1,419,620 | 1,000,000 | 1,231,598 | 0 | (10,007) | 0 | 0 | 6.271 | 4.001 | JD | 5,226 | 62,710 | 09/04/2014 | 12/01/2037 |
| 66727@-AA-9 | NORTHWELL HEALTHCARE INC | | | | 1.G | 2,250,200 | 106.3162 | 2,392,327 | 2,250,200 | 2,250,200 | 0 | 0 | 0 | 0 | 4.200 | 4.200 | MN | 15,751 | 94,508 | 10/08/2014 | 05/01/2030 |
| 671205-X4-9 | OAK GROVE CALIF SCH DIST | C | | 3 | 1.D FE | 717,300 | 63.8530 | 957,795 | 1,500,000 | 846,765 | 0 | 42,649 | 0 | 0 | 0.000 | 5.663 | FA | 0 | 0 | 12/12/2018 | 08/01/2042 |
| 671205-X9-8 | OAK GROVE CALIF SCH DIST | C | | 3 | 1.D FE | 243,415 | 65.3720 | 326,860 | 500,000 | 287,590 | 0 | 14,552 | 0 | 0 | 0.000 | 5.647 | FA | 0 | 0 | 12/12/2018 | 08/01/2038 |
| 692020-WB-2 | OXNARD CALIF SCH DIST | @ | | | 1.C FE | 278,470 | 79.5520 | 397,760 | 500,000 | 315,651 | 0 | 12,376 | 0 | 0 | 0.000 | 4.040 | N/A | 0 | 0 | 11/08/2018 | 07/01/2033 |
| 736679-LC-3 | PORTLAND ORE | C | | | 1.A FE | 6,007,141 | 92.9850 | 13,566,512 | 14,590,000 | 11,983,406 | 0 | 590,203 | 0 | 0 | 0.000 | 5.589 | N/A | 0 | 0 | 08/12/2010 | 06/01/2026 |
| 74514L-D2-0 | PUERTO RICO COMWLTH | | | 2 | 1.F FE | 1,949,840 | 100.7070 | 2,014,140 | 2,000,000 | 1,961,892 | 0 | 1,900 | 0 | 0 | 5.000 | 5.198 | JJ | 50,000 | 100,000 | 09/05/2014 | 07/01/2035 |
| 74514L-D2-0 | PUERTO RICO COMWLTH | SD | | 2 | 1.F FE | 537,288 | 100.7070 | 533,747 | 530,000 | 530,880 | 0 | (1,700) | 0 | 0 | 5.000 | 4.660 | JJ | 13,250 | 26,500 | 12/12/2017 | 07/01/2035 |
| 74514L-VT-1 | PUERTO RICO COMWLTH | | | 2 | 1.F FE | 500,000 | 100.5950 | 502,975 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 5.250 | 5.249 | JJ | 13,125 | 26,250 | 08/28/2014 | 07/01/2030 |
| 758449-PB-2 | REEDY CREEK IMPT DIST FLA | | | 2 | 1.D FE | 1,000,000 | 106.6990 | 1,066,990 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | JD | 4,167 | 50,000 | 08/15/2013 | 06/01/2038 |
| 777849-SZ-4 | ROSEVILLE CALIF JT UN HIGH SCH DIST | @ | | 3 | 1.D FE | 718,170 | 61.8810 | 928,215 | 1,500,000 | 815,821 | 0 | 33,368 | 0 | 0 | 0.000 | 4.220 | N/A | 0 | 0 | 11/30/2018 | 08/01/2036 |
| 777849-TA-8 | ROSEVILLE CALIF JT UN HIGH SCH DIST | C | | 3 | 1.D FE | 1,158,051 | 58.9570 | 1,500,456 | 2,545,000 | 1,317,481 | 0 | 54,505 | 0 | 0 | 0.000 | 4.270 | N/A | 0 | 0 | 11/30/2018 | 08/01/2037 |
| 777849-TC-4 | ROSEVILLE CALIF JT UN HIGH SCH DIST | @ | | 3 | 1.D FE | 558,653 | 53.5560 | 725,684 | 1,355,000 | 636,893 | 0 | 26,767 | 0 | 0 | 0.000 | 4.340 | N/A | 0 | 0 | 11/30/2018 | 08/01/2039 |
| 797355-M7-6 | SAN DIEGO CALIF UNI SCH DIST | @ | | | 1.D FE | 213,175 | 73.9740 | 377,267 | 510,000 | 279,409 | 0 | 10,639 | 0 | 0 | 0.000 | 3.920 | N/A | 0 | 0 | 01/07/2015 | 07/01/2037 |
| 797355-N2-6 | SAN DIEGO CALIF UNI SCH DIST | @ | | | 1.D FE | 182,795 | 68.1210 | 340,605 | 500,000 | 240,739 | 0 | 9,326 | 0 | 0 | 0.000 | 3.990 | N/A | 0 | 0 | 01/07/2015 | 07/01/2040 |
| 797355-N4-2 | SAN DIEGO CALIF UNI SCH DIST | @ | | | 1.D FE | 167,550 | 64.1410 | 320,705 | 500,000 | 221,114 | 0 | 8,628 | 0 | 0 | 0.000 | 4.020 | N/A | 0 | 0 | 01/07/2015 | 07/01/2042 |
| 797355-N5-9 | SAN DIEGO CALIF UNI SCH DIST | @ | | | 1.D FE | 321,120 | 62.3140 | 623,140 | 1,000,000 | 424,070 | 0 | 16,587 | 0 | 0 | 0.000 | 4.030 | N/A | 0 | 0 | 01/07/2015 | 07/01/2043 |
| 797355-N6-7 | SAN DIEGO CALIF UNI SCH DIST | @ | | | 1.D FE | 1,076,845 | 60.4510 | 2,115,785 | 3,500,000 | 1,423,048 | 0 | 55,796 | 0 | 0 | 0.000 | 4.040 | N/A | 0 | 0 | 01/07/2015 | 07/01/2044 |
| 797355-N8-3 | SAN DIEGO CALIF UNI SCH DIST | @ | | | 1.D FE | 294,730 | 58.5370 | 585,370 | 1,000,000 | 389,750 | 0 | 15,318 | 0 | 0 | 0.000 | 4.050 | N/A | 0 | 0 | 01/07/2015 | 07/01/2045 |
| 797355-N9-1 | SAN DIEGO CALIF UNI SCH DIST | C | | | 1.D FE | 80,940 | 56.8550 | 142,138 | 250,000 | 107,438 | 0 | 5,816 | 0 | 0 | 0.000 | 3.920 | N/A | 0 | 0 | 06/08/2017 | 07/01/2046 |
| 797355-Q5-6 | SAN DIEGO CALIF UNI SCH DIST | | | 2 | 1.D FE | 5,228,775 | 120.9360 | 10,279,560 | 8,500,000 | 6,102,471 | 0 | 122,890 | 0 | 0 | 0.000 | 5.242 | JJ | 0 | 0 | 11/19/2014 | 07/01/2041 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 798755-DP-6 | SAN MARCOS CALIF UNI SCH DIST | @ | | | 1.D FE | 2,447,300 | 54.4320 | 5,443,200 | 10,000,000 | 3,308,950 | 0 | 139,996 | 0 | 0 | 0.000 | 4.370 | N/A | 0 | 0 | 01/06/2015 | 08/01/2047 |
| 820195-FD-2 | SHASTA TEHAMA TRINITY CALIF JT CMNTY COL | | | 2 | 1.C FE | 500,000 | 105.8660 | 529,330 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.601 | 3.601 | FA | 7,502 | 18,005 | 09/20/2019 | 08/01/2049 |
| 828641-UF-5 | SIMI VALLEY CALIF UNI SCH DIST | C | | | 1.C FE | 975,150 | 87.1520 | 1,307,280 | 1,500,000 | 1,094,089 | 0 | 39,491 | 0 | 0 | 0.000 | 3.710 | N/A | 0 | 0 | 11/09/2018 | 08/01/2030 |
| 852519-LQ-8 | STAFFORD TEX MUN SCH DIST | | | 1 | 1.A FE | 1,008,360 | 106.0090 | 1,060,090 | 1,000,000 | 1,007,798 | 0 | (287) | 0 | 0 | 3.084 | 3.031 | FA | 11,651 | 30,840 | 01/09/2020 | 08/15/2041 |
| 882722-KF-7 | TEXAS ST | | | 1 | 1.A FE | 2,029,552 | 140.7060 | 2,103,555 | 1,495,000 | 1,986,733 | 0 | (21,389) | 0 | 0 | 5.517 | 3.050 | AO | 20,620 | 82,479 | 12/19/2019 | 04/01/2039 |
| 882724-QP-5 | TEXAS ST | | | 2 | 1.A FE | 2,079,180 | 104.4170 | 2,088,340 | 2,000,000 | 2,065,912 | 0 | (8,129) | 0 | 0 | 3.211 | 2.707 | AO | 16,055 | 64,220 | 05/06/2020 | 04/01/2044 |
| 882830-AP-7 | TEXAS TRANSN COMMN | | | 1,2 | 1.A FE | 2,000,000 | 99.1590 | 1,983,180 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.562 | 2.562 | AO | 12,810 | 51,240 | 06/18/2020 | 04/01/2042 |
| 938429-T2-3 | WASHINGTON CNTY ORE SCH DIST NO 48J BEAV | C | | 3 | 1.B FE | 316,068 | 72.3700 | 434,220 | 600,000 | 397,978 | 0 | 17,628 | 0 | 0 | 0.000 | 4.022 | N/A | 0 | 0 | 05/01/2017 | 06/15/2033 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 113,460,696 | XXX | 143,827,903 | 151,471,416 | 124,289,045 | 0 | 1,592,115 | 0 | 0 | XXX | XXX | XXX | 1,608,823 | 3,649,941 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 113,460,696 | XXX | 143,827,903 | 151,471,416 | 124,289,045 | 0 | 1,592,115 | 0 | 0 | XXX | XXX | XXX | 1,608,823 | 3,649,941 | XXX | XXX |
| 007110-AD-1 | ADMINISTRATORS OF THE TULANE EDL FD LA R | | | 2 | 1.F FE | 483,225 | 102.7000 | 513,500 | 500,000 | 485,012 | 0 | 286 | 0 | 0 | 5.250 | 5.467 | FA | 9,917 | 26,250 | 01/24/2014 | 02/15/2048 |
| 010831-BE-4 | ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE | | | 1 | 1.B FE | 1,744,870 | 164.5510 | 2,056,888 | 1,250,000 | 1,696,978 | 0 | (10,942) | 0 | 0 | 7.046 | 4.523 | JD | 7,340 | 88,075 | 05/09/2017 | 12/01/2044 |
| 010869-CD-5 | ALAMEDA CORRIDOR TRANSN AUTH CALIF REV | | | | 1.G FE | 2,007,200 | 121.4590 | 2,429,180 | 2,000,000 | 2,004,115 | 0 | (396) | 0 | 0 | 6.600 | 6.566 | AO | 33,000 | 132,000 | 11/12/2008 | 10/01/2029 |
| 011903-BU-4 | ALASKA INDL DEV & EXPT AUTH REV | | | 2 | 2.B FE | 1,805,820 | 100.2990 | 2,005,980 | 2,000,000 | 1,867,969 | 0 | 6,421 | 0 | 0 | 5.300 | 6.034 | MS | 35,333 | 106,000 | 11/12/2008 | 03/01/2035 |
| 02765U-CR-3 | AMERICAN MUN PWR OHIO INC REV | | | 1 | 1.F FE | 590,490 | 148.4620 | 742,310 | 500,000 | 580,842 | 0 | (2,167) | 0 | 0 | 6.053 | 4.824 | FA | 11,433 | 30,265 | 02/01/2017 | 02/15/2043 |
| 02765U-CY-8 | AMERICAN MUN PWR OHIO INC REV | | | 1 | 1.F FE | 623,010 | 149.1990 | 745,995 | 500,000 | 610,726 | 0 | (2,760) | 0 | 0 | 6.449 | 4.811 | FA | 12,181 | 32,245 | 02/07/2017 | 02/15/2044 |
| 02765U-DN-1 | AMERICAN MUN PWR OHIO INC REV | | | 1 | 1.F FE | 818,063 | 151.7050 | 986,083 | 650,000 | 798,910 | 0 | (3,187) | 0 | 0 | 5.939 | 4.420 | FA | 14,584 | 38,604 | 02/26/2015 | 02/15/2047 |
| 02765U-DV-3 | AMERICAN MUN PWR OHIO INC REV | C | | 1 | 1.F FE | 19,500,000 | 164.3540 | 32,049,030 | 19,500,000 | 19,500,000 | 0 | 0 | 0 | 0 | 7.499 | 7.499 | FA | 552,426 | 1,462,305 | 12/03/2010 | 02/15/2050 |
| 02765U-DV-3 | AMERICAN MUN PWR OHIO INC REV | | | 1 | 1.F FE | 2,000,000 | 164.3540 | 3,287,080 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 7.499 | 7.498 | FA | 56,659 | 149,980 | 12/03/2010 | 02/15/2050 |
| 02765U-EH-3 | AMERICAN MUN PWR OHIO INC REV | | | 1 | 1.F FE | 2,091,450 | 148.1970 | 2,222,955 | 1,500,000 | 1,914,241 | 0 | (27,925) | 0 | 0 | 7.734 | 4.543 | FA | 43,826 | 116,010 | 09/30/2014 | 02/15/2033 |
| 040484-WB-9 | ARIZONA BRD REGENTS UNIV ARIZ SYS REV | | | 1 | 1.D FE | 504,885 | 105.8810 | 529,405 | 500,000 | 504,572 | 0 | (158) | 0 | 0 | 3.201 | 3.140 | JD | 1,334 | 16,005 | 01/09/2020 | 06/01/2042 |
| 04048R-DT-0 | ARIZONA BRD REGENTS ARIZ ST UNIV SYS REV | | | 1 | 1.C FE | 2,000,000 | 145.2020 | 2,904,040 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 6.304 | 6.304 | JJ | 63,040 | 126,080 | 03/30/2010 | 07/01/2039 |
| 041806-RM-4 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | C | | 2 | 1.A FE | 252,608 | 116.7790 | 291,948 | 250,000 | 251,867 | 0 | (243) | 0 | 0 | 4.000 | 3.871 | FA | 3,778 | 10,000 | 10/19/2018 | 08/15/2035 |
| 041806-RP-7 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | C | | 2 | 1.A FE | 350,823 | 116.4000 | 407,400 | 350,000 | 350,580 | 0 | (75) | 0 | 0 | 4.000 | 3.971 | FA | 5,289 | 14,000 | 10/25/2018 | 08/15/2037 |
| 041806-RQ-5 | ARLINGTON TEX HIGHER ED FIN CORP ED REV | C | | 2 | 1.A FE | 149,993 | 116.1710 | 174,257 | 150,000 | 149,987 | 0 | 1 | 0 | 0 | 4.000 | 4.001 | FA | 2,267 | 6,000 | 10/25/2018 | 08/15/2038 |
| 047870-SP-6 | ATLANTA GA WTR & WASTEWTR REV | C | | 2 | 1.D FE | 250,000 | 101.7820 | 254,455 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 2.913 | 2.913 | MN | 1,214 | 7,323 | 10/15/2020 | 11/01/2043 |
| 052476-XE-3 | AUSTIN TEX WTR & WASTEWATER SYS REV | | | 1 | 1.C FE | 5,500,000 | 141.7950 | 7,798,725 | 5,500,000 | 5,500,000 | 0 | 0 | 0 | 0 | 6.018 | 6.017 | MN | 42,293 | 330,990 | 11/18/2010 | 11/15/2040 |
| 088518-CL-7 | BEXAR CNTY TEX REV | | | 1 | 1.B FE | 2,610,075 | 132.4700 | 3,311,750 | 2,500,000 | 2,566,932 | 0 | (4,231) | 0 | 0 | 6.980 | 6.625 | FA | 65,922 | 174,500 | 09/16/2008 | 08/15/2032 |
| 13057E-EK-6 | CALIFORNIA PUB FIN AUTH REV | | | 2 | 1.C FE | 250,000 | 102.5010 | 256,253 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.271 | 3.271 | AO | 1,726 | 4,884 | 02/25/2021 | 10/15/2043 |
| 153476-AR-7 | CENTRAL FLA EXPWY AUTH SR LIEN REV | | | 2 | 1.E FE | 527,945 | 113.3260 | 566,630 | 500,000 | 517,488 | 0 | (3,562) | 0 | 0 | 4.000 | 3.160 | JJ | 10,000 | 20,000 | 12/18/2018 | 07/01/2031 |
| 155498-KP-2 | CENTRAL TEX REGL MOBILITY AUTH REV | C | | 2 | 1.G FE | 120,900 | 123.4460 | 123,446 | 100,000 | 118,578 | 0 | (2,080) | 0 | 0 | 5.000 | 2.431 | JJ | 2,500 | 3,083 | 10/28/2020 | 01/01/2045 |
| 167593-AN-2 | CHICAGO ILL O HARE INTL ARPT REV | | | 1 | 1.F FE | 324,176 | 150.5490 | 338,735 | 225,000 | 316,853 | 0 | (3,665) | 0 | 0 | 6.395 | 3.355 | JJ | 7,194 | 14,389 | 12/19/2019 | 01/01/2040 |
| 167593-YL-0 | CHICAGO ILL O HARE INTL ARPT REV | | | 2 | 1.F FE | 517,870 | 117.4620 | 587,310 | 500,000 | 509,971 | 0 | (1,739) | 0 | 0 | 5.000 | 4.550 | JJ | 12,500 | 25,000 | 12/01/2016 | 01/01/2042 |
| 16772P-AQ-9 | CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE | C | | 1 | 1.C FE | 1,018,775 | 136.7250 | 1,168,999 | 855,000 | 992,777 | 0 | (4,353) | 0 | 0 | 6.200 | 4.885 | JD | 4,418 | 53,010 | 02/17/2015 | 12/01/2040 |
| 167736-YU-5 | CHICAGO ILL WTR REV | | | 1 | 1.G FE | 4,000,000 | 142.5370 | 5,701,480 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 6.742 | 6.741 | MN | 44,947 | 269,680 | 11/05/2010 | 11/01/2040 |
| 18085P-MT-8 | CLARK CNTY NEV ARPT REV | C | | 1 | 1.E FE | 1,440,350 | 156.9760 | 1,569,760 | 1,000,000 | 1,384,524 | 0 | (9,423) | 0 | 0 | 6.820 | 4.061 | JJ | 34,100 | 68,200 | 04/30/2015 | 07/01/2045 |
| 18085P-MT-8 | CLARK CNTY NEV ARPT REV | | | 1 | 1.E FE | 6,399,700 | 156.9760 | 9,026,120 | 5,750,000 | 6,315,223 | 0 | (12,630) | 0 | 0 | 6.820 | 5.953 | JJ | 196,075 | 392,150 | 04/30/2015 | 07/01/2045 |
| 183596-AB-1 | BALTIMORE MD BRD SCH COMMRS CITY SCHS RE | SD | | | 1.B FE | 4,440,000 | 100.3990 | 6,023,940 | 6,000,000 | 5,562,744 | 0 | 137,162 | 0 | 0 | 1.250 | 3.874 | MJSD | 3,333 | 75,000 | 05/18/2012 | 12/15/2024 |
| 196479-6Y-0 | COLORADO HSG & FIN AUTH | | | | 1.B FE | 500,000 | 105.3550 | 526,775 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 2.870 | 2.896 | MON | 1,236 | 14,549 | 06/28/2019 | 08/01/2037 |
| 19668Q-LD-5 | COLORADO ST BLDG EXCELLENT SCHS TODAY CT | C | | 2 | 1.D FE | 1,004,570 | 115.0930 | 1,150,930 | 1,000,000 | 1,003,200 | 0 | (447) | 0 | 0 | 4.000 | 3.941 | MS | 11,778 | 40,000 | 11/21/2018 | 03/15/2039 |
| 19668Q-LD-5 | COLORADO ST BLDG EXCELLENT SCHS TODAY CT | | | 2 | 1.D FE | 1,004,570 | 115.0930 | 1,150,930 | 1,000,000 | 1,003,241 | 0 | (409) | 0 | 0 | 4.000 | 3.941 | MS | 11,778 | 40,000 | 11/21/2018 | 03/15/2039 |
| 20281P-KV-3 | COMMONWEALTH FING AUTH PA REV | | | | 1.E FE | 2,715,790 | 111.9220 | 2,798,050 | 2,500,000 | 2,700,741 | 0 | (9,330) | 0 | 0 | 3.657 | 3.032 | JD | 7,619 | 91,425 | 06/01/2020 | 06/01/2038 |
| 220245-L8-5 | CORPUS CHRISTI TEX UTIL SYS REV | | | 2 | 1.D FE | 2,027,340 | 102.6830 | 2,053,660 | 2,000,000 | 2,023,364 | 0 | (2,768) | 0 | 0 | 2.809 | 2.637 | JJ | 25,905 | 55,088 | 07/07/2020 | 07/15/2040 |
| 235036-4W-7 | DALLAS FORT WORTH TEX INTL ARPT REV | | | 1 | 1.E FE | 1,001,840 | 104.4180 | 1,044,180 | 1,000,000 | 1,001,715 | 0 | (77) | 0 | 0 | 2.994 | 2.978 | MN | 4,990 | 29,940 | 01/08/2020 | 11/01/2038 |
| 235036-7A-2 | DALLAS FORT WORTH TEX INTL ARPT REV | | | 1 | 1.E FE | 1,500,000 | 102.2650 | 1,533,975 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 2.919 | 2.919 | MN | 7,298 | 43,785 | 07/31/2020 | 11/01/2050 |
| 235241-LS-3 | DALLAS TEX AREA RAPID TRAN SALES TAX REV | | | 1 | 1.B FE | 2,092,672 | 148.7430 | 2,238,582 | 1,505,000 | 2,061,911 | 0 | (15,408) | 0 | 0 | 5.999 | 3.611 | JD | 7,524 | 90,285 | 12/19/2019 | 12/01/2044 |
| 246343-LL-9 | DELAWARE RIV JT TOLL BRDG COMMN PA BRDG | | | 2 | 1.E FE | 837,000 | 119.9460 | 899,595 | 750,000 | 808,952 | 0 | (9,587) | 0 | 0 | 5.000 | 3.420 | JJ | 18,750 | 37,500 | 12/19/2018 | 07/01/2047 |
| 246352-GV-4 | DELAWARE RIV PORT AUTH PA & NJ REV | | | 2 | 1.E FE | 587,955 | 126.2290 | 631,145 | 500,000 | 564,063 | 0 | (8,123) | 0 | 0 | 5.000 | 2.960 | JJ | 12,500 | 25,000 | 12/18/2018 | 01/01/2032 |
| 248796-CQ-5 | DENTON CNTY TEX HSG FIN CORP REV | C | | | 1.B FE | 1,000,000 | 101.7180 | 1,017,180 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.150 | 2.171 | MON | 1,851 | 21,799 | 11/03/2020 | 11/01/2038 |
| 249182-GR-1 | DENVER COLO CITY & CNTY ARPT REV | | | 2 | 1.E FE | 986,150 | 104.1240 | 1,041,240 | 1,000,000 | 990,338 | 0 | 580 | 0 | 0 | 5.000 | 5.110 | MN | 6,389 | 50,000 | 08/22/2013 | 11/15/2033 |
| 249182-LU-8 | DENVER COLO CITY & CNTY ARPT REV | | | 2 | 1.F FE | 1,118,130 | 122.5270 | 1,225,270 | 1,000,000 | 1,086,288 | 0 | (10,818) | 0 | 0 | 5.000 | 3.580 | JD | 4,167 | 50,000 | 12/11/2018 | 12/01/2038 |
| 266780-FC-4 | DURHAM N C CAP FING CORP LTD OBLIG | | | 1,2 | 1.B FE | 4,675,310 | 102.3110 | 4,747,230 | 4,640,000 | 4,670,641 | 0 | (2,957) | 0 | 0 | 3.085 | 3.000 | JD | 11,929 | 143,144 | 05/26/2020 | 12/01/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 271014-TU-6 | EAST BAY CALIF MUN UTIL DIST WTR SYS REV | | | 1 | 1.B FE | 279,092 | 143.1100 | 286,220 | 200,000 | 273,330 | 0 | (2,879) | 0 | 0 | 5.874 | 3.219 | JD | 979 | 11,748 | 12/19/2019 | 06/01/2040 |
| 3130AG-QS-7 | FEDERAL HOME LOAN BANKS | | | 2 | 1.A | 0 | 100.0035 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3.450 | 3.450 | JJ | 0 | 0 | 07/10/2019 | 07/18/2039 |
| 3130AG-QS-7 | FEDERAL HOME LOAN BANKS | C | | 2 | 1.A | 0 | 100.0035 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3.450 | 3.450 | JJ | 0 | 0 | 07/10/2019 | 07/18/2039 |
| 31331Y-FQ-8 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | | 1.A | 35,910 | 104.5130 | 36,580 | 35,000 | 35,085 | 0 | (87) | 0 | 0 | 5.125 | 4.848 | MN | 164 | 1,794 | 07/17/2009 | 11/28/2022 |
| 3133EN-AN-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | | 2 | 1.A | 499,500 | 99.3439 | 496,720 | 500,000 | 499,504 | 0 | 4 | 0 | 0 | 2.540 | 2.546 | AO | 2,575 | 0 | 10/06/2021 | 10/18/2041 |
| 3133M4-YM-9 | FEDERAL HOME LOAN BANKS | | | | 1.A | 288,850 | 128.7684 | 341,236 | 265,000 | 276,016 | 0 | (1,359) | 0 | 0 | 6.005 | 5.249 | JJ | 6,763 | 15,913 | 07/17/2009 | 07/28/2028 |
| 345105-JG-6 | FOOTHILL / EASTERN TRANSN CORRIDOR AGY C | | | 1,2 | 1.F FE | 2,150,001 | 106.8990 | 2,298,329 | 2,150,000 | 2,149,516 | 0 | (303) | 0 | 0 | 3.924 | 3.910 | JJ | 38,902 | 84,366 | 01/07/2020 | 01/15/2053 |
| 353187-EV-5 | FRANKLIN CNTY OHIO HOSP REV | C | | 1,2 | 1.C FE | 500,000 | 101.3650 | 506,825 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 2.877 | 2.877 | MN | 2,398 | 14,505 | 10/15/2020 | 11/01/2050 |
| 359900-8X-8 | FULTON CNTY GA DEV AUTH REV | | | 1 | 1.B FE | 500,000 | 124.9210 | 624,605 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.234 | 4.234 | MN | 3,528 | 21,170 | 02/16/2017 | 11/01/2047 |
| 362848-RA-3 | GAINESVILLE FLA UTILS SYS REV IAM COML P | | | 1 | 1.E FE | 1,000,000 | 145.6700 | 1,456,700 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.024 | 6.023 | AO | 15,060 | 60,240 | 11/10/2010 | 10/01/2040 |
| 362848-UR-2 | GAINESVILLE FLA UTILS SYS REV IAM COML P | | | 1 | 1.E FE | 512,980 | 116.1730 | 580,865 | 500,000 | 512,257 | 0 | (280) | 0 | 0 | 3.875 | 3.714 | AO | 4,844 | 19,375 | 04/26/2019 | 10/01/2047 |
| 37353P-DZ-9 | GEORGIA ST HSG & FIN AUTH REV | C | | 2 | 1.A FE | 1,250,000 | 106.2010 | 1,327,513 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 2.950 | 2.950 | JD | 3,073 | 36,875 | 09/18/2019 | 12/01/2039 |
| 413890-EN-0 | HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV | @ | | 3 | 1.F FE | 496,575 | 42.8850 | 643,275 | 1,500,000 | 690,531 | 0 | 36,987 | 0 | 0 | 0.000 | 4.119 | N/A | 0 | 0 | 09/30/2016 | 11/15/2043 |
| 413890-EQ-3 | HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV | @ | | 3 | 1.F FE | 1,192,009 | 38.5510 | 1,927,550 | 5,000,000 | 1,637,838 | 0 | 74,809 | 0 | 0 | 0.000 | 4.730 | N/A | 0 | 0 | 03/12/2015 | 11/15/2045 |
| 413890-ES-9 | HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV | C | | 3 | 1.F FE | 1,004,102 | 34.6550 | 1,552,544 | 4,480,000 | 1,374,331 | 0 | 61,358 | 0 | 0 | 0.000 | 4.620 | N/A | 0 | 0 | 02/11/2015 | 11/15/2047 |
| 413890-ET-7 | HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV | @ | | 3 | 1.F FE | 949,275 | 32.8910 | 1,480,095 | 4,500,000 | 1,300,984 | 0 | 58,713 | 0 | 0 | 0.000 | 4.672 | N/A | 0 | 0 | 02/27/2015 | 11/15/2048 |
| 451174-AX-4 | IDAHO ENERGY RES AUTH TRANSMISSION FACS | C | | 1 | 1.C FE | 500,000 | 101.3620 | 506,810 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 2.861 | 2.861 | MS | 4,768 | 2,702 | 06/16/2021 | 09/01/2046 |
| 452252-FK-0 | ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R | | | 1 | 1.D FE | 1,216,800 | 136.0390 | 1,360,390 | 1,000,000 | 1,158,757 | 0 | (9,030) | 0 | 0 | 5.851 | 4.242 | JD | 4,876 | 58,510 | 09/12/2014 | 12/01/2034 |
| 47770V-AK-6 | JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ | | | 2 | 1.D FE | 986,070 | 104.7210 | 1,047,210 | 1,000,000 | 998,141 | 0 | 1,766 | 0 | 0 | 5.000 | 5.100 | JJ | 25,000 | 50,000 | 08/14/2013 | 01/01/2038 |
| 47770V-AZ-3 | JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ | | | 1 | 1.D FE | 468,200 | 121.0500 | 605,250 | 500,000 | 471,995 | 0 | 1,966 | 0 | 0 | 4.532 | 5.248 | JJ | 11,330 | 22,660 | 08/27/2013 | 01/01/2035 |
| 485429-Z7-2 | KANSAS ST DEV FIN AUTH REV | | | 1 | 1.E FE | 2,496,260 | 130.1920 | 2,603,840 | 2,000,000 | 2,475,651 | 0 | (13,162) | 0 | 0 | 4.927 | 3.435 | AO | 20,803 | 98,540 | 05/28/2020 | 04/15/2045 |
| 491552-UZ-6 | KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV | | | 1 | 1.E FE | 1,000,000 | 121.1280 | 1,211,280 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.722 | 5.722 | JJ | 28,610 | 57,220 | 06/17/2010 | 07/01/2030 |
| 499815-KD-9 | KNOXVILLE TENN WASTE WTR SYS REV | | | 2 | 1.C FE | 2,000,000 | 104.7150 | 2,094,300 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 6.100 | 6.099 | AO | 30,500 | 122,000 | 11/30/2010 | 04/01/2040 |
| 544445-GX-1 | LOS ANGELES CALIF DEPT ARPTS ARPT REV | C | | 2 | 1.D FE | 1,620,175 | 123.1150 | 1,809,791 | 1,470,000 | 1,581,471 | 0 | (12,876) | 0 | 0 | 5.000 | 3.810 | MN | 9,392 | 73,500 | 11/14/2018 | 05/15/2043 |
| 544495-VY-7 | LOS ANGELES CALIF DEPT WTR & PWR REV | C | | 1 | 1.D FE | 4,562,040 | 162.2490 | 5,678,715 | 3,500,000 | 4,438,753 | 0 | (21,224) | 0 | 0 | 6.574 | 4.680 | JJ | 115,045 | 230,090 | 07/01/2015 | 07/01/2045 |
| 544495-VY-7 | LOS ANGELES CALIF DEPT WTR & PWR REV | | | 1 | 1.D FE | 232,097 | 162.2490 | 267,711 | 165,000 | 225,262 | 0 | (1,496) | 0 | 0 | 6.574 | 4.131 | JJ | 5,424 | 10,847 | 01/12/2017 | 07/01/2045 |
| 544495-WA-8 | LOS ANGELES CALIF DEPT WTR & PWR REV | | | 1 | 1.C FE | 4,586,619 | 169.7880 | 5,687,898 | 3,350,000 | 4,475,686 | 0 | (19,181) | 0 | 0 | 6.603 | 4.421 | JJ | 110,600 | 221,201 | 06/19/2015 | 07/01/2050 |
| 544712-2H-4 | LOS ANGELES CNTY CALIF MET TRANSN AUTH S | | | 1 | 1.B FE | 11,297,965 | 131.8340 | 14,699,491 | 11,150,000 | 11,269,457 | 0 | (4,316) | 0 | 0 | 5.735 | 5.597 | JD | 53,288 | 639,453 | 09/25/2014 | 06/01/2039 |
| 546589-QW-5 | LOUISVILLE & JEFFERSON CNTY KY MET SWR D | | | 1 | 1.D FE | 974,360 | 142.0320 | 1,420,320 | 1,000,000 | 979,741 | 0 | 582 | 0 | 0 | 5.980 | 6.166 | MN | 7,641 | 59,800 | 04/01/2010 | 05/15/2040 |
| 546589-QY-1 | LOUISVILLE & JEFFERSON CNTY KY MET SWR D | | | 1 | 1.D FE | 15,021,190 | 146.6480 | 21,997,200 | 15,000,000 | 15,022,357 | 0 | (491) | 0 | 0 | 6.250 | 6.237 | MN | 119,792 | 937,500 | 11/18/2010 | 05/15/2043 |
| 546589-QY-1 | LOUISVILLE & JEFFERSON CNTY KY MET SWR D | C | | 1 | 1.D FE | 7,011,410 | 146.6480 | 10,265,360 | 7,000,000 | 7,010,841 | 0 | (238) | 0 | 0 | 6.250 | 6.237 | MN | 55,903 | 437,500 | 11/18/2010 | 05/15/2043 |
| 54659L-AR-5 | LOUISVILLE & JEFFERSON CNTY KY METRO GOV | | | 2 | 1.F FE | 1,019,490 | 108.2010 | 1,082,010 | 1,000,000 | 1,004,146 | 0 | (2,219) | 0 | 0 | 5.250 | 4.999 | AO | 13,125 | 52,500 | 09/11/2013 | 10/01/2026 |
| 54659L-AS-3 | LOUISVILLE & JEFFERSON CNTY KY METRO GOV | | | 2 | 1.F FE | 982,210 | 107.6770 | 1,076,770 | 1,000,000 | 991,195 | 0 | 1,285 | 0 | 0 | 5.000 | 5.179 | AO | 12,500 | 50,000 | 09/11/2013 | 10/01/2027 |
| 56678P-AR-8 | MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE | C | | 2 | 1.F FE | 249,153 | 116.5120 | 291,280 | 250,000 | 249,372 | 0 | 80 | 0 | 0 | 4.125 | 4.169 | MS | 3,438 | 10,313 | 12/06/2018 | 09/01/2038 |
| 574300-HY-8 | MARYLAND ST TRANSN AUTH TRANSN FACS PROJ | | | 1 | 1.C FE | 1,000,000 | 119.8100 | 1,198,100 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.788 | 5.788 | JJ | 28,940 | 57,880 | 12/10/2009 | 07/01/2029 |
| 57584Y-D3-0 | MASSACHUSETTS ST DEV FIN AGY REV | C | | 1 | 2.A FE | 500,000 | 103.1540 | 515,770 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.520 | 3.520 | AO | 4,436 | 17,588 | 07/09/2020 | 10/01/2046 |
| 57586N-3B-5 | MASSACHUSETTS ST HSG FIN AGY | | | 2 | 1.C FE | 790,000 | 102.7630 | 811,828 | 790,000 | 790,000 | 0 | 0 | 0 | 0 | 4.621 | 4.621 | JD | 3,042 | 36,840 | 10/30/2018 | 12/01/2038 |
| 57586N-5H-0 | MASSACHUSETTS ST HSG FIN AGY | | | 2 | 1.C FE | 250,000 | 106.0070 | 265,018 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 3.050 | 3.050 | JD | 635 | 7,943 | 06/13/2019 | 12/01/2039 |
| 57586N-YV-7 | MASSACHUSETTS ST HSG FIN AGY | | | 2 | 1.C FE | 3,300,000 | 103.6340 | 3,419,922 | 3,300,000 | 3,300,000 | 0 | 0 | 0 | 0 | 4.614 | 4.614 | JD | 12,689 | 161,091 | 03/18/2015 | 12/01/2053 |
| 57587A-P3-6 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | | 2 | 1.B FE | 100,000 | 103.3530 | 103,353 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 3.800 | 3.800 | JD | 317 | 4,146 | 05/01/2019 | 06/01/2035 |
| 57604T-AD-8 | MASSACHUSETTS ST TRANSN FD REV | | | 1 | 1.B FE | 1,512,200 | 137.1450 | 1,714,313 | 1,250,000 | 1,477,947 | 0 | (11,692) | 0 | 0 | 5.731 | 4.032 | JD | 5,970 | 71,638 | 12/11/2018 | 06/01/2040 |
| 584556-FH-2 | MEDICAL CTR EDL BLDG CORP MISS REV | | | 2 | 1.C FE | 1,102,170 | 118.8650 | 1,188,650 | 1,000,000 | 1,068,843 | 0 | (11,297) | 0 | 0 | 5.000 | 3.590 | JD | 4,167 | 50,000 | 12/10/2018 | 06/01/2042 |
| 591745-8C-1 | METROPOLITAN ATLANTA RAPID TRAN AUTH GA | | | 2 | 1.C FE | 250,000 | 100.3090 | 250,773 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 2.981 | 2.981 | JJ | 311 | 0 | 12/10/2021 | 07/01/2045 |
| 592125-AA-6 | METROPOLITAN GOVT NASHVILLE & DAVIDSON C | | | 1 | 1.E FE | 6,203,424 | 149.5390 | 9,047,110 | 6,050,000 | 6,178,437 | 0 | (2,504) | 0 | 0 | 7.431 | 7.234 | JJ | 224,788 | 449,576 | 07/08/2010 | 07/01/2043 |
| 592481-LV-5 | METROPOLITAN ST LOUIS MO SWR DIST WASTEW | | | 1,2 | 1.B FE | 2,056,700 | 105.1530 | 2,103,060 | 2,000,000 | 2,047,908 | 0 | (5,788) | 0 | 0 | 3.259 | 2.894 | MN | 10,863 | 65,180 | 06/11/2020 | 05/01/2045 |
| 59333N-NP-4 | MIAMI-DADE CNTY FLA SPL OBLIG | @ | | | 1.E FE | 3,038,040 | 53.6080 | 7,237,080 | 13,500,000 | 4,350,496 | 0 | 211,248 | 0 | 0 | 0.000 | 5.040 | N/A | 0 | 0 | 10/08/2014 | 10/01/2044 |
| 59334P-DA-2 | MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA | | | 1 | 1.C FE | 5,085,350 | 137.0060 | 6,850,300 | 5,000,000 | 5,068,537 | 0 | (2,348) | 0 | 0 | 5.624 | 5.500 | JJ | 140,600 | 281,200 | 12/18/2012 | 07/01/2040 |
| 606092-FD-1 | MISSOURI JT MUN ELEC UTIL COMMN PWR PROJ | | | 1 | 1.F FE | 702,380 | 164.3900 | 821,950 | 500,000 | 687,011 | 0 | (5,390) | 0 | 0 | 7.897 | 4.934 | JJ | 19,743 | 39,485 | 01/02/2019 | 01/01/2042 |
| 646108-QM-5 | NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA | | | 2 | 1.D FE | 2,600,000 | 107.2840 | 2,789,384 | 2,600,000 | 2,600,000 | 0 | 0 | 0 | 0 | 4.671 | 4.671 | MN | 20,241 | 121,446 | 03/06/2015 | 11/01/2045 |
| 646108-ZK-9 | NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA | | | 2 | 1.D FE | 490,845 | 109.8590 | 549,295 | 500,000 | 491,793 | 0 | 318 | 0 | 0 | 4.450 | 4.591 | MN | 3,708 | 22,250 | 12/12/2018 | 11/01/2038 |
| 646136-EV-9 | NEW JERSEY ST TRANSN TR FD AUTH | @ | | | 1.F FE | 1,580,475 | 81.5770 | 3,059,138 | 3,750,000 | 2,220,675 | 0 | 103,703 | 0 | 0 | 0.000 | 4.840 | N/A | 0 | 0 | 11/18/2014 | 12/15/2032 |
| 646139-W3-5 | NEW JERSEY ST TPK AUTH TPK REV | | | 1 | 1.F FE | 5,726,690 | 160.9730 | 8,048,650 | 5,000,000 | 5,572,721 | 0 | (16,715) | 0 | 0 | 7.414 | 6.338 | JJ | 185,350 | 370,700 | 08/05/2009 | 01/01/2040 |
| 64972E-MH-9 | NEW YORK N Y CITY HSG DEV CORP MULTIFAMI | | | 2 | 1.C FE | 501,865 | 104.8450 | 524,225 | 500,000 | 501,427 | 0 | (220) | 0 | 0 | 3.742 | 3.686 | MN | 3,118 | 18,710 | 01/03/2020 | 05/01/2055 |

# 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 |
| 64972G-PT-5 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | | 2 | 1.B FE | 566,875 | 120.2420 | 601,210 | 500,000 | 545,226 | 0 | (7,482) | 0 | 0 | 5.000 | 3.180 | JD | 1,111 | 25,000 | 01/03/2019 | 06/15/2048 |
| 64972G-WU-4 | NEW YORK N Y CITY MUN WTR FIN AUTH WTR & | | | 2 | 1.B FE | 2,175,160 | 118.1220 | 2,362,440 | 2,000,000 | 2,148,226 | 0 | (15,193) | 0 | 0 | 4.000 | 3.001 | JD | 3,556 | 80,000 | 03/12/2020 | 06/15/2042 |
| 64972H-RB-0 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | C | | 1 | 1.C FE | 8,702,750 | 142.7800 | 11,422,400 | 8,000,000 | 8,552,627 | 0 | (16,204) | 0 | 0 | 6.828 | 6.189 | JJ | 251,877 | 546,240 | 07/06/2011 | 07/15/2040 |
| 64972H-RB-0 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH | | | 1 | 1.C FE | 7,000,000 | 142.7800 | 9,994,600 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 6.828 | 6.827 | JJ | 220,393 | 477,960 | 11/19/2010 | 07/15/2040 |
| 64986A-L2-5 | NEW YORK ST ENVIRONMENTAL FACS CORP ST C | | | 1 | 1.A FE | 406,371 | 139.9800 | 419,940 | 300,000 | 398,176 | 0 | (4,095) | 0 | 0 | 5.807 | 3.321 | JD | 774 | 17,421 | 12/19/2019 | 06/15/2039 |
| 649883-ZZ-1 | NEW YORK ST MTG AGY HOMEOWNER MTG REV | | | 2 | 1.B FE | 1,125,000 | 102.8010 | 1,156,511 | 1,125,000 | 1,125,000 | 0 | 0 | 0 | 0 | 3.850 | 3.850 | AO | 10,828 | 43,313 | 10/09/2014 | 10/01/2044 |
| 64988V-EU-3 | NEW YORK ST MUN BD BK AGY RECOVERY ACT | C | | 2 | 1.D FE | 3,895,000 | 100.2330 | 3,904,075 | 3,895,000 | 3,895,000 | 0 | 0 | 0 | 0 | 7.413 | 7.412 | AO | 72,184 | 288,736 | 11/23/2010 | 04/01/2035 |
| 64988Y-BW-6 | NEW YORK ST MTG AGY HOMEOWNER MTG REV | | | 2 | 1.B FE | 750,000 | 105.5160 | 791,370 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 4.258 | 4.258 | AO | 7,984 | 31,935 | 03/01/2019 | 04/01/2039 |
| 649902-T3-7 | NEW YORK STATE DORMITORY AUTHORITY | | | 1 | 1.B FE | 324,330 | 134.4010 | 336,003 | 250,000 | 319,011 | 0 | (2,664) | 0 | 0 | 5.600 | 3.531 | MS | 4,122 | 14,000 | 12/19/2019 | 03/15/2040 |
| 64990C-7K-1 | NEW YORK STATE DORMITORY AUTHORITY | C | | 1,2 | 1.D FE | 1,818,160 | 114.4270 | 2,002,473 | 1,750,000 | 1,799,092 | 0 | (6,407) | 0 | 0 | 4.850 | 4.350 | JJ | 42,438 | 84,875 | 11/19/2018 | 07/01/2048 |
| 64990C-7K-1 | NEW YORK STATE DORMITORY AUTHORITY | | | 1,2 | 1.D FE | 2,082,320 | 114.4270 | 2,288,540 | 2,000,000 | 2,059,144 | 0 | (7,726) | 0 | 0 | 4.850 | 4.323 | JJ | 48,500 | 97,000 | 10/25/2018 | 07/01/2048 |
| 64990G-GK-2 | NEW YORK STATE DORMITORY AUTHORITY | | | 2 | 1.F FE | 497,500 | 113.4280 | 567,140 | 500,000 | 497,636 | 0 | 42 | 0 | 0 | 4.946 | 4.978 | FA | 10,304 | 24,730 | 07/27/2018 | 08/01/2048 |
| 64990G-UC-4 | NEW YORK STATE DORMITORY AUTHORITY | | | 1 | 1.E FE | 750,000 | 100.9520 | 757,140 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 2.884 | 2.884 | JJ | 10,815 | 21,630 | 09/20/2019 | 07/01/2032 |
| 658308-AA-9 | NORTH CAROLINA TPK AUTH MONROE CONNECTOR | | | 1 | 1.B FE | 5,000,000 | 119.3630 | 5,968,150 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 5.318 | 5.317 | JJ | 132,950 | 265,900 | 10/15/2010 | 01/01/2031 |
| 66285W-BY-1 | NORTH TEX TWY AUTH REV | C | | | 1.E FE | 558,610 | 82.3930 | 823,930 | 1,000,000 | 673,188 | 0 | 23,788 | 0 | 0 | 0.000 | 3.630 | N/A | 0 | 0 | 10/19/2016 | 01/01/2033 |
| 66285W-BY-1 | NORTH TEX TWY AUTH REV | @ | | | 1.E FE | 837,915 | 82.3930 | 1,235,895 | 1,500,000 | 1,009,782 | 0 | 35,682 | 0 | 0 | 0.000 | 3.630 | N/A | 0 | 0 | 10/19/2016 | 01/01/2033 |
| 66285W-BZ-8 | NORTH TEX TWY AUTH REV | @ | | | 1.E FE | 2,671,750 | 80.3630 | 4,018,150 | 5,000,000 | 3,227,956 | 0 | 115,589 | 0 | 0 | 0.000 | 3.680 | N/A | 0 | 0 | 10/19/2016 | 01/01/2034 |
| 66285W-BZ-8 | NORTH TEX TWY AUTH REV | C | | | 1.E FE | 1,068,700 | 80.3630 | 1,607,260 | 2,000,000 | 1,291,182 | 0 | 46,236 | 0 | 0 | 0.000 | 3.680 | N/A | 0 | 0 | 10/19/2016 | 01/01/2034 |
| 66285W-CA-2 | NORTH TEX TWY AUTH REV | C | | | 1.E FE | 511,550 | 78.2190 | 782,190 | 1,000,000 | 650,887 | 0 | 26,838 | 0 | 0 | 0.000 | 3.720 | N/A | 0 | 0 | 10/19/2016 | 01/01/2035 |
| 66285W-CB-0 | NORTH TEX TWY AUTH REV | @ | | | 1.E FE | 2,941,560 | 75.9500 | 4,557,000 | 6,000,000 | 3,739,213 | 0 | 129,928 | 0 | 0 | 0.000 | 3.406 | N/A | 0 | 0 | 10/19/2016 | 01/01/2036 |
| 66285W-CB-0 | NORTH TEX TWY AUTH REV | C | | | 1.E FE | 490,260 | 75.9500 | 759,500 | 1,000,000 | 628,096 | 0 | 26,549 | 0 | 0 | 0.000 | 3.750 | N/A | 0 | 0 | 10/19/2016 | 01/01/2036 |
| 66285W-CD-6 | NORTH TEX TWY AUTH REV | C | | | 1.E FE | 449,500 | 71.7270 | 717,270 | 1,000,000 | 546,685 | 0 | 20,249 | 0 | 0 | 0.000 | 3.810 | N/A | 0 | 0 | 10/19/2016 | 01/01/2038 |
| 67085K-AA-0 | OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL | | | | 1.G FE | 2,957,000 | 123.6210 | 3,827,721 | 3,096,335 | 2,965,316 | 0 | 1,767 | 0 | 0 | 5.460 | 5.763 | N/A | 56,353 | 169,060 | 11/30/2016 | 09/01/2050 |
| 677071-AN-2 | OHANA MILITARY COMMUNITIES LLC | | | | 1.D FE | 266,153 | 125.5423 | 313,856 | 250,000 | 261,081 | 0 | (810) | 0 | 0 | 5.558 | 4.998 | AO | 3,474 | 13,895 | 09/19/2014 | 10/01/2036 |
| 678535-3J-2 | OKLAHOMA CITY OKLA ARPT TRUST | | | 2 | 1.F FE | 1,000,000 | 107.7050 | 1,077,050 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.992 | 5.992 | JJ | 29,960 | 59,920 | 09/13/2013 | 07/01/2028 |
| 678535-3Z-6 | OKLAHOMA CITY OKLA ARPT TRUST | | | 2 | 1.F FE | 1,085,890 | 122.0160 | 1,220,160 | 1,000,000 | 1,061,484 | 0 | (8,157) | 0 | 0 | 5.000 | 3.919 | JJ | 25,000 | 50,000 | 11/07/2018 | 07/01/2036 |
| 678535-4B-8 | OKLAHOMA CITY OKLA ARPT TRUST | | | 2 | 1.F FE | 1,079,220 | 121.5120 | 1,215,120 | 1,000,000 | 1,056,777 | 0 | (7,509) | 0 | 0 | 5.000 | 3.999 | JJ | 25,000 | 50,000 | 11/07/2018 | 07/01/2038 |
| 678535-4C-6 | OKLAHOMA CITY OKLA ARPT TRUST | C | | 2 | 1.F FE | 1,071,790 | 121.0020 | 1,210,020 | 1,000,000 | 1,051,504 | 0 | (6,789) | 0 | 0 | 5.000 | 4.090 | JJ | 25,000 | 50,000 | 11/07/2018 | 07/01/2043 |
| 678535-4C-6 | OKLAHOMA CITY OKLA ARPT TRUST | | | 2 | 1.F FE | 2,143,580 | 121.0020 | 2,420,040 | 2,000,000 | 2,103,045 | 0 | (13,582) | 0 | 0 | 5.000 | 4.089 | JJ | 50,000 | 100,000 | 11/07/2018 | 07/01/2043 |
| 67908P-AZ-9 | OKLAHOMA ST CAPITOL IMPT AUTH REV | SD | | 1 | 1.D FE | 4,759,875 | 121.9150 | 5,486,175 | 4,500,000 | 4,643,915 | 0 | (13,203) | 0 | 0 | 5.610 | 5.141 | JJ | 126,225 | 252,450 | 09/30/2010 | 07/01/2030 |
| 709223-VZ-1 | PENNSYLVANIA ST TPK COMMN TPK REV | | | 1 | 1.E FE | 1,625,180 | 144.0430 | 2,160,645 | 1,500,000 | 1,613,357 | 0 | (4,140) | 0 | 0 | 6.105 | 5.411 | JD | 7,631 | 91,575 | 01/04/2019 | 12/01/2039 |
| 709224-QG-7 | PENNSYLVANIA ST TPK COMMN TPK REV | | | 2 | 1.E FE | 1,070,910 | 116.6010 | 1,166,010 | 1,000,000 | 1,036,411 | 0 | (7,383) | 0 | 0 | 5.000 | 4.090 | JD | 4,167 | 50,000 | 12/05/2016 | 12/01/2046 |
| 709235-K3-8 | PENNSYLVANIA ST UNIV | | | 1 | 1.C FE | 2,242,000 | 109.6730 | 2,193,460 | 2,000,000 | 2,233,905 | 0 | (5,466) | 0 | 0 | 3.500 | 2.884 | MS | 23,333 | 70,000 | 06/30/2020 | 09/01/2049 |
| 73209M-AQ-0 | POMONA CALIF REDEV AGY SUCCESSOR AGY TAX | C | | 2 | 1.C FE | 950,000 | 110.0010 | 1,045,010 | 950,000 | 950,000 | 0 | 0 | 0 | 0 | 4.280 | 4.280 | FA | 16,942 | 40,660 | 11/16/2018 | 02/01/2033 |
| 73209M-AQ-0 | POMONA CALIF REDEV AGY SUCCESSOR AGY TAX | | | 2 | 1.C FE | 1,000,000 | 110.0010 | 1,100,010 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.280 | 4.280 | FA | 17,833 | 42,800 | 11/16/2018 | 02/01/2033 |
| 73358W-CX-0 | PORT AUTH N Y & N J | | | | 1.E FE | 7,502,186 | 140.0020 | 8,680,124 | 6,200,000 | 7,291,572 | 0 | (36,742) | 0 | 0 | 5.647 | 4.276 | MN | 58,352 | 350,114 | 08/18/2015 | 11/01/2040 |
| 73358W-XP-4 | PORT AUTH N Y & N J | C | | 2 | 1.E FE | 3,240,000 | 109.9660 | 3,562,898 | 3,240,000 | 3,240,000 | 0 | 0 | 0 | 0 | 4.823 | 4.823 | JD | 13,022 | 156,265 | 05/19/2015 | 06/01/2045 |
| 73474T-AT-7 | PORT MORROW ORE TRANSMISSION FACS REV | | | 1 | 1.C FE | 2,000,000 | 97.5530 | 1,951,060 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.543 | 2.543 | MS | 16,953 | 50,860 | 06/12/2020 | 09/01/2040 |
| 74439Y-BA-8 | PUBLIC FIN AUTH WIS STUDENT HSG REV | C | | 2 | 1.F FE | 586,371 | 120.9820 | 647,254 | 535,000 | 571,987 | 0 | (4,931) | 0 | 0 | 5.000 | 3.790 | JJ | 13,375 | 26,750 | 12/13/2018 | 07/01/2036 |
| 745190-UR-7 | PUERTO RICO COMWLTH HWY & TRANSN AUTH TR | SD | | | 1.G FE | 522,288 | 108.7600 | 511,172 | 470,000 | 516,730 | 0 | (1,476) | 0 | 0 | 5.250 | 4.480 | JJ | 12,338 | 24,675 | 12/19/2017 | 07/01/2041 |
| 756872-LF-2 | RED RIV ED FIN CORP TEX ED REV | | | 1,2 | 1.D FE | 2,000,000 | 103.6400 | 2,072,800 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.397 | 3.397 | MS | 20,005 | 67,940 | 01/16/2020 | 03/15/2045 |
| 759136-QP-2 | REGIONAL TRANSN DIST COLO SALES TAX REV | | | 1 | 1.C FE | 659,915 | 153.8610 | 769,305 | 500,000 | 652,063 | 0 | (2,747) | 0 | 0 | 5.844 | 4.047 | MN | 4,870 | 29,220 | 01/03/2019 | 11/01/2050 |
| 76221T-DF-3 | RHODE ISLAND HSG & MTG FIN CORP REV | | | 2 | 1.B FE | 270,000 | 102.4950 | 276,737 | 270,000 | 270,000 | 0 | 0 | 0 | 0 | 4.236 | 4.235 | AO | 2,859 | 11,437 | 10/01/2014 | 10/01/2029 |
| 793578-BN-4 | ST TAMMANY PARISH LA UTILS REV | | | 2 | 1.D FE | 1,699,924 | 110.7650 | 1,955,002 | 1,765,000 | 1,704,121 | 0 | 1,480 | 0 | 0 | 4.500 | 4.751 | FA | 33,094 | 79,425 | 12/07/2018 | 08/01/2044 |
| 79625G-DG-5 | SAN ANTONIO TEX ELEC & GAS REV | C | | 1,2 | 1.D FE | 750,000 | 100.6020 | 754,515 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 2.905 | 2.905 | FA | 9,078 | 16,099 | 10/22/2020 | 02/01/2048 |
| 79642B-HT-3 | SAN ANTONIO | | | 1 | 1.B FE | 2,000,000 | 118.9590 | 2,379,180 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.502 | 5.501 | MN | 14,061 | 110,040 | 11/17/2009 | 05/15/2029 |
| 797400-MM-7 | SAN DIEGO CNTY CALIF REGL TRANSN COMMN S | | | 1 | 1.A FE | 2,208,700 | 117.7610 | 2,355,220 | 2,000,000 | 2,175,608 | 0 | (18,686) | 0 | 0 | 4.000 | 2.800 | AO | 20,000 | 80,000 | 03/16/2020 | 04/01/2048 |
| 79765R-Q3-6 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | | | 2 | 1.D FE | 756,300 | 109.6080 | 822,060 | 750,000 | 754,196 | 0 | (777) | 0 | 0 | 3.950 | 3.822 | MN | 4,938 | 29,625 | 02/25/2019 | 11/01/2036 |
| 79765R-SV-2 | SAN FRANCISCO CALIF CITY & CNTY PUB UTIL | C | | 1 | 1.D FE | 1,690,654 | 134.8160 | 1,887,424 | 1,400,000 | 1,643,909 | 0 | (8,000) | 0 | 0 | 6.000 | 4.606 | MN | 14,000 | 84,000 | 05/13/2015 | 11/01/2040 |
| 79766D-MA-4 | SAN FRANCISCO CALIF CITY & CNTY ARPTS CO | | | 2 | 1.E FE | 1,116,170 | 123.0190 | 1,230,190 | 1,000,000 | 1,087,396 | 0 | (10,234) | 0 | 0 | 5.000 | 3.631 | MN | 8,333 | 50,000 | 01/11/2019 | 05/01/2044 |
| 79768H-AH-1 | SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI | | | 1 | 1.C FE | 605,420 | 126.4840 | 632,420 | 500,000 | 562,474 | 0 | (6,868) | 0 | 0 | 5.500 | 3.635 | AO | 6,875 | 27,500 | 01/14/2015 | 10/01/2029 |
| 798736-AP-9 | SAN LUIS UNIT/WESTLANDS WTR DIST FING AU | | | 1,2 | 1.E FE | 2,000,000 | 107.3760 | 2,147,520 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.487 | 3.487 | MS | 23,247 | 69,740 | 06/05/2020 | 09/01/2040 |
| 837227-4F-1 | SOUTH CENTRAL REGIONAL WATER AUTHORITY | | | 2 | 1.D FE | 564,705 | 118.1380 | 590,690 | 500,000 | 540,969 | 0 | (8,203) | 0 | 0 | 5.000 | 3.070 | FA | 10,417 | 25,000 | 01/03/2019 | 08/01/2038 |

# 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 |
| 874476-HD-9 | TALLAHASSEE FLA ENERGY SYS REV | | | 1 | 1.C FE | 7,700,000 | 144.0110 | 11,088,847 | 7,700,000 | 7,700,000 | 0 | 0 | 0 | 0 | 5.969 | 5.968 | AO | 114,903 | 459,613 | 10/27/2010 | 10/01/2040 |
| 880461-ET-1 | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR | | | 2 | 1.B FE | 324,486 | 102.7640 | 339,121 | 330,000 | 324,873 | 0 | 134 | 0 | 0 | 3.650 | 3.750 | JJ | 6,023 | 12,672 | 01/03/2019 | 07/01/2045 |
| 880461-PS-1 | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR | C | | 2 | 1.B FE | 587,436 | 103.7250 | 601,605 | 580,000 | 584,788 | 0 | (966) | 0 | 0 | 3.700 | 3.500 | JJ | 10,730 | 23,513 | 02/21/2019 | 07/01/2036 |
| 880461-YK-8 | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR | C | | 2 | 1.B FE | 770,000 | 102.9720 | 792,884 | 770,000 | 770,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | JJ | 14,438 | 30,835 | 02/13/2019 | 07/01/2039 |
| 880591-EJ-7 | TENNESSEE VALLEY AUTHORITY | | | | 1.A | 28,297,134 | 153.7771 | 31,524,305 | 20,500,000 | 28,091,732 | 0 | (102,820) | 0 | 0 | 4.625 | 3.001 | MS | 279,170 | 948,125 | 12/19/2019 | 09/15/2060 |
| 880591-EJ-7 | TENNESSEE VALLEY AUTHORITY | C | | | 1.A | 137,324 | 153.7771 | 153,777 | 100,000 | 137,006 | 0 | (318) | 0 | 0 | 4.625 | 3.002 | MS | 1,362 | 2,313 | 05/12/2021 | 09/15/2060 |
| 880591-ES-7 | TENNESSEE VALLEY AUTHORITY | | | | 1.A | 1,702,995 | 146.6441 | 2,566,271 | 1,750,000 | 1,704,878 | 0 | 339 | 0 | 0 | 4.250 | 4.383 | MS | 21,899 | 74,375 | 09/21/2015 | 09/15/2065 |
| 88059F-BT-7 | TENNESSEE VALLEY AUTHORITY | | | | 1.A | 307,600 | 37.5890 | 375,890 | 1,000,000 | 315,467 | 0 | 7,867 | 0 | 0 | 0.000 | 3.003 | N/A | 0 | 0 | 02/24/2021 | 09/15/2060 |
| 88059F-BW-0 | TENNESSEE VALLEY AUTHORITY | C | | | 1.A | 640,440 | 60.1184 | 601,184 | 1,000,000 | 659,041 | 0 | 12,984 | 0 | 0 | 0.000 | 2.000 | N/A | 0 | 0 | 07/22/2020 | 12/15/2042 |
| 88059F-CG-4 | TENNESSEE VALLEY AUTHORITY | | | | 1.A | 132,040 | 32.1450 | 128,580 | 400,000 | 133,733 | 0 | 1,693 | 0 | 0 | 0.000 | 2.523 | N/A | 0 | 2,021 | 12/23/2016 | 09/15/2065 |
| 882135-7K-6 | TEXAS A & M UNIV REVS | | | 2 | 1.A FE | 1,000,000 | 105.4760 | 1,054,760 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.972 | 4.972 | MN | 6,353 | 49,720 | 09/04/2013 | 05/15/2043 |
| 88213A-NZ-4 | TEXAS A & M UNIV REVS | C | | 1,2 | 1.A FE | 1,000,000 | 113.1620 | 1,131,620 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.077 | 4.077 | MN | 5,210 | 40,770 | 01/09/2019 | 05/15/2039 |
| 88213A-NZ-4 | TEXAS A & M UNIV REVS | | | 1,2 | 1.A FE | 1,000,000 | 113.1620 | 1,131,620 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.077 | 4.077 | MN | 5,210 | 40,770 | 01/09/2019 | 05/15/2039 |
| 88275F-PZ-6 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | | 2 | 1.B FE | 640,338 | 107.0460 | 674,390 | 630,000 | 637,134 | 0 | (1,106) | 0 | 0 | 4.125 | 3.900 | MS | 8,663 | 26,887 | 12/18/2018 | 09/01/2038 |
| 882854-J6-0 | TEXAS WTR DEV BRD REV | | | 2 | 1.A FE | 576,895 | 123.1730 | 615,865 | 500,000 | 554,473 | 0 | (7,743) | 0 | 0 | 5.000 | 3.080 | AO | 5,278 | 25,000 | 01/03/2019 | 10/15/2043 |
| 886640-JL-6 | TIFT CNTY GA HOSP AUTH REV | C | | 2 | 1.C FE | 100,000 | 102.8190 | 102,819 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 2.977 | 2.977 | JD | 248 | 1,472 | 04/28/2021 | 12/01/2042 |
| 89602R-FM-2 | TRIBOROUGH BRDG & TUNL AUTH N Y REVS | | | 1,2 | 1.D FE | 500,000 | 105.2380 | 526,190 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.427 | 3.427 | MN | 2,189 | 17,135 | 09/20/2019 | 11/15/2044 |
| 914026-RC-5 | UNIVERSITY ALA GEN REV | | | 2 | 1.C FE | 908,130 | 105.5560 | 1,055,560 | 1,000,000 | 921,735 | 0 | 1,932 | 0 | 0 | 4.500 | 5.100 | AO | 11,250 | 45,000 | 08/20/2013 | 10/01/2043 |
| 91412G-DZ-5 | UNIVERSITY CALIF REVS | | | 1 | 1.D FE | 920,205 | 141.4820 | 1,061,115 | 750,000 | 901,218 | 0 | (3,580) | 0 | 0 | 5.946 | 4.538 | MN | 5,698 | 44,595 | 01/21/2016 | 05/15/2045 |
| 91412G-EA-9 | UNIVERSITY CALIF REVS | | | 1,2 | 1.D FE | 2,068,500 | 130.8220 | 2,289,385 | 1,750,000 | 1,972,033 | 0 | (21,454) | 0 | 0 | 6.296 | 4.463 | MN | 14,079 | 110,180 | 02/02/2017 | 05/15/2050 |
| 91417K-Y6-2 | UNIVERSITY COLO ENTERPRISE SYS REV | | | 2 | 1.B FE | 864,482 | 116.3160 | 994,502 | 855,000 | 861,761 | 0 | (892) | 0 | 0 | 4.000 | 3.860 | JD | 2,850 | 34,200 | 11/01/2018 | 06/01/2039 |
| 914437-UT-3 | UNIVERSITY MASS BLDG AUTH REV | | | 2 | 1.C FE | 1,000,000 | 105.3220 | 1,053,220 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.504 | 3.504 | MN | 5,840 | 35,040 | 01/09/2020 | 11/01/2044 |
| 914460-TV-2 | UNIVERSITY MINN | | | 2 | 1.C FE | 620,000 | 110.5420 | 685,360 | 620,000 | 620,000 | 0 | 0 | 0 | 0 | 3.621 | 3.621 | AO | 5,613 | 22,450 | 04/24/2019 | 04/01/2034 |
| 923078-DG-1 | VENTURA CNTY CALIF PUB FING AUTH LEASE R | | | 1,2 | 1.B FE | 2,000,000 | 103.3510 | 2,067,020 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.812 | 2.812 | MN | 9,373 | 56,240 | 06/04/2020 | 11/01/2036 |
| 92812V-CD-6 | VIRGINIA ST HSG DEV AUTH | C | | 2 | 1.B FE | 3,500,000 | 102.4480 | 3,585,680 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 4.666 | 4.665 | MN | 27,218 | 163,310 | 10/29/2014 | 11/01/2044 |
| 92812V-CD-6 | VIRGINIA ST HSG DEV AUTH | | | 2 | 1.B FE | 7,300,000 | 102.4480 | 7,478,704 | 7,300,000 | 7,300,000 | 0 | 0 | 0 | 0 | 4.666 | 4.666 | MN | 56,770 | 340,618 | 10/29/2014 | 11/01/2044 |
| 92812V-D8-6 | VIRGINIA ST HSG DEV AUTH | | | 2 | 1.B FE | 4,250,000 | 106.8780 | 4,542,315 | 4,250,000 | 4,250,000 | 0 | 0 | 0 | 0 | 3.741 | 3.741 | JD | 13,249 | 158,993 | 05/21/2020 | 06/01/2050 |
| 93730P-AJ-5 | WASHINGTON BIOMEDICAL RESH FACS 3 WASH L | | | 1 | 1.B FE | 1,000,000 | 124.1850 | 1,241,850 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.416 | 6.416 | JJ | 32,080 | 64,160 | 12/01/2010 | 07/01/2030 |
| 940157-R6-9 | WASHINGTON SUBN SAN DIST MD | | | 2 | 1.A FE | 515,965 | 115.1180 | 575,590 | 500,000 | 510,814 | 0 | (1,767) | 0 | 0 | 4.000 | 3.560 | JD | 889 | 20,000 | 12/20/2018 | 06/15/2044 |
| 95737T-EK-8 | WESTCHESTER CNTY N Y LOC DEV CORP REV | | | 2 | 1.F FE | 750,000 | 105.9820 | 794,865 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 3.846 | 3.846 | MN | 4,808 | 28,845 | 08/28/2020 | 11/01/2050 |
| 95737T-EK-8 | WESTCHESTER CNTY N Y LOC DEV CORP REV | C | | 2 | 1.F FE | 500,000 | 105.9820 | 529,910 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.846 | 3.846 | MN | 3,205 | 19,230 | 08/28/2020 | 11/01/2050 |
| 958697-LB-8 | WESTERN MINN MUN PWR AGY MINN PWR SUPPLY | | | 1 | 1.D FE | 750,000 | 109.1340 | 818,505 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 3.156 | 3.156 | JJ | 11,835 | 23,670 | 10/17/2019 | 01/01/2039 |
| 958697-LC-6 | WESTERN MINN MUN PWR AGY MINN PWR SUPPLY | | | 1 | 1.D FE | 757,073 | 108.3460 | 812,595 | 750,000 | 756,722 | 0 | (185) | 0 | 0 | 3.226 | 3.167 | JJ | 12,098 | 24,195 | 10/17/2019 | 01/01/2046 |
| 958792-CF-8 | WESTERN NASSAU CNTY N Y WTR AUTH WTR SYS | C | | 1 | 1.E FE | 3,000,000 | 147.4570 | 4,423,710 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 6.701 | 6.700 | AO | 50,258 | 201,030 | 04/09/2010 | 04/01/2040 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 359,214,608 | XXX | 450,048,640 | 373,711,335 | 363,374,712 | 0 | 489,510 | 0 | 0 | XXX | XXX | XXX | 5,054,934 | 17,195,301 | XXX | XXX |
| 31283G-HR-1 | FH G00240 - RMBS | | | 4 | 1.A | 2,654 | 110.3690 | 3,267 | 2,960 | 2,885 | 0 | 28 | 0 | 0 | 6.500 | 8.973 | MON | 16 | 210 | 05/11/1994 | 06/01/2024 |
| 31292G-K4-7 | FH C00315 - RMBS | | | 4 | 1.A | 1,003 | 110.3690 | 1,166 | 1,056 | 1,044 | 0 | 3 | 0 | 0 | 6.500 | 7.583 | MON | 6 | 79 | 04/12/1994 | 04/01/2024 |
| 31292G-MQ-6 | FH C00367 - RMBS | | | 4 | 1.A | 1,260 | 110.3729 | 1,519 | 1,376 | 1,350 | 0 | 6 | 0 | 0 | 6.500 | 8.822 | MON | 7 | 124 | 05/31/1994 | 06/01/2024 |
| 31292H-NB-6 | FH C01286 - RMBS | | | 4 | 1.A | 7,700 | 114.9756 | 8,823 | 7,674 | 7,670 | 0 | (1) | 0 | 0 | 6.000 | 6.008 | MON | 38 | 483 | 01/04/2002 | 01/01/2032 |
| 31293H-DD-2 | FH C20100 - RMBS | | | 4 | 1.A | 5,031 | 110.1147 | 5,597 | 5,083 | 5,058 | 0 | 2 | 0 | 0 | 6.000 | 6.182 | MON | 25 | 311 | 12/02/1998 | 01/01/2029 |
| 31293H-T3-7 | FH C20570 - RMBS | | | 4 | 1.A | 2,283 | 110.0603 | 2,539 | 2,307 | 2,286 | 0 | 3 | 0 | 0 | 6.000 | 6.338 | MON | 12 | 141 | 12/02/1998 | 01/01/2029 |
| 31293J-BS-7 | FH C20949 - RMBS | | | 4 | 1.A | 10,903 | 110.1638 | 12,137 | 11,017 | 10,960 | 0 | 6 | 0 | 0 | 6.000 | 6.203 | MON | 55 | 680 | 12/02/1998 | 01/01/2029 |
| 31296S-A6-3 | FH A17229 - RMBS | | | 4 | 1.A | 82,898 | 114.9246 | 94,973 | 82,640 | 82,684 | 0 | (24) | 0 | 0 | 6.000 | 5.981 | MON | 413 | 5,066 | 10/08/2004 | 12/01/2033 |
| 31297E-NJ-1 | FH A26693 - RMBS | | | 4 | 1.A | 4,684 | 110.3729 | 5,129 | 4,647 | 4,690 | 0 | (6) | 0 | 0 | 6.500 | 5.697 | MON | 25 | 344 | 09/13/2004 | 09/01/2034 |
| 3132D6-N5-5 | FH SB8512 - RMBS | | | 4 | 1.A | 1,677,552 | 102.8005 | 1,660,200 | 1,614,972 | 1,675,164 | 0 | (2,389) | 0 | 0 | 2.000 | 1.143 | MON | 2,692 | 16,150 | 06/09/2021 | 05/01/2036 |
| 3132JC-D5-7 | FH U65173 - RMBS | | | 4 | 1.A | 760,828 | 108.9874 | 790,757 | 725,549 | 780,926 | 0 | 16,826 | 0 | 0 | 4.000 | 2.681 | MON | 2,419 | 29,022 | 12/19/2019 | 10/01/2043 |
| 3132JC-DV-0 | FH U65165 - RMBS | | | 4 | 1.A | 1,117,662 | 109.4496 | 1,166,341 | 1,065,642 | 1,118,813 | 0 | 6,510 | 0 | 0 | 4.000 | 2.834 | MON | 3,552 | 42,626 | 12/19/2019 | 09/01/2043 |
| 31335G-MD-4 | FH C80356 - RMBS | | | 4 | 1.A | 7,680 | 107.1210 | 8,009 | 7,477 | 7,492 | 0 | (11) | 0 | 0 | 8.000 | 7.758 | MON | 50 | 630 | 11/29/1995 | 10/01/2025 |
| 3133AB-QY-9 | FH QB4971 - RMBS | | | 4 | 1.A | 4,246,125 | 99.8309 | 4,101,791 | 4,108,739 | 4,246,730 | 0 | 3,570 | 0 | 0 | 2.000 | 1.522 | MON | 6,848 | 82,175 | 10/28/2020 | 11/01/2050 |
| 3133TC-WB-0 | FHR 2033 K - CMO/RMBS | | | 4 | 1.A | 10,738 | 103.4290 | 11,757 | 11,367 | 11,299 | 0 | 20 | 0 | 0 | 6.050 | 6.687 | MON | 57 | 688 | 02/27/1998 | 08/15/2023 |
| 3133TD-ML-7 | FHR 2043B CJ - CMO/RMBS | | | 4 | 1.A | 31,566 | 111.6137 | 35,587 | 31,884 | 31,700 | 0 | (2) | 0 | 0 | 6.500 | 6.735 | MON | 173 | 2,073 | 04/09/1998 | 04/15/2028 |
| 3133TD-VT-0 | FHR 2059 PG - CMO/RMBS | | | 4 | 1.A | 3,117 | 110.5541 | 3,475 | 3,143 | 3,129 | 0 | 0 | 0 | 0 | 6.500 | 6.682 | MON | 17 | 204 | 05/28/1998 | 05/15/2028 |
| 3133TE-R5-5 | FHR 2073 PH - CMO/RMBS | | | 4 | 1.A | 20,973 | 111.9929 | 23,313 | 20,817 | 20,833 | 0 | 1 | 0 | 0 | 6.500 | 6.452 | MON | 113 | 1,353 | 09/22/1998 | 07/15/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31356F-P6-2 | FH D53145 - RMBS | | | 4 | 1.A | 4,442 | 110.3729 | 5,026 | 4,554 | 4,527 | 0 | 5 | 0 | 0 | 6.500 | 6.968 | MON | 25 | 188 | 10/13/1995 | 05/01/2024 |
| 313615-H9-0 | FN 050656 - RMBS | | | 4 | 1.A | 599 | 102.0003 | 608 | 596 | 593 | 0 | 0 | 0 | 0 | 7.500 | 7.565 | MON | 4 | 62 | 11/01/1992 | 11/01/2022 |
| 3136B2-7H-9 | FNR 2018-72 ZB - CMO/RMBS | C | | 4 | 1.A | 1,885,531 | 112.2901 | 2,201,449 | 1,960,501 | 1,899,151 | 0 | 3,828 | 0 | 0 | 3.500 | 3.759 | MON | 5,718 | 67,334 | 01/10/2019 | 10/25/2058 |
| 31371G-EH-9 | FN 251336 - RMBS | | | 4 | 1.A | 793 | 110.2463 | 875 | 793 | 790 | 0 | 0 | 0 | 0 | 7.500 | 7.580 | MON | 5 | 59 | 02/01/2000 | 12/01/2027 |
| 31371H-VH-8 | FN 252716 - RMBS | | | 4 | 1.A | 1,546 | 113.4259 | 1,732 | 1,527 | 1,543 | 0 | (1) | 0 | 0 | 7.000 | 6.465 | MON | 9 | 107 | 07/25/2001 | 09/01/2029 |
| 31371K-N4-9 | FN 254311 - RMBS | | | 4 | 1.A | 5,396 | 113.3516 | 5,868 | 5,177 | 5,417 | 0 | 4 | 0 | 0 | 6.500 | 4.897 | MON | 28 | 336 | 01/17/2003 | 05/01/2032 |
| 31375D-PU-1 | FN 331735 - RMBS | | | 4 | 1.A | 26,247 | 110.3246 | 29,761 | 26,976 | 26,700 | 0 | 42 | 0 | 0 | 6.500 | 6.948 | MON | 146 | 1,823 | 02/23/1996 | 03/01/2026 |
| 31384M-V7-4 | FN 528138 - RMBS | | | 4 | 1.A | 9,210 | 100.3208 | 9,053 | 9,024 | 9,125 | 0 | (4) | 0 | 0 | 8.500 | 8.005 | MON | 64 | 767 | 03/26/2002 | 03/01/2030 |
| 3138MT-GM-3 | FN MB0203 - RMBS | | | 4 | 1.A | 40,485 | 105.5776 | 40,976 | 38,811 | 40,111 | 0 | 30 | 0 | 0 | 3.000 | 2.296 | MON | 97 | 1,214 | 04/09/2013 | 11/01/2042 |
| 3138W4-MZ-1 | FN AR6675 - RMBS | | | 4 | 1.A | 29,291 | 106.0026 | 29,781 | 28,095 | 29,198 | 0 | 46 | 0 | 0 | 3.000 | 2.187 | MON | 70 | 883 | 04/09/2013 | 02/01/2043 |
| 31391J-R8-5 | FN 668411 - RMBS | | | 4 | 1.A | 36,503 | 110.3246 | 38,637 | 35,021 | 36,262 | 0 | (57) | 0 | 0 | 6.500 | 5.363 | MON | 190 | 2,276 | 01/17/2003 | 02/01/2033 |
| 31391X-FM-6 | FN 679772 - RMBS | | | 4 | 1.A | 9,245 | 110.3246 | 9,785 | 8,869 | 9,133 | 0 | (14) | 0 | 0 | 6.500 | 5.197 | MON | 48 | 577 | 01/17/2003 | 08/01/2032 |
| 31394A-SJ-6 | FNR 2004-61 EZ - CMO/RMBS | C | | 4 | 1.A | 873,793 | 109.8942 | 956,363 | 870,258 | 870,258 | 0 | 0 | 0 | 0 | 5.500 | 5.456 | MON | 3,989 | 47,864 | 07/06/2005 | 05/25/2033 |
| 31396Q-UD-9 | FNR 2009-62 Z - CMO/RMBS | | | 4 | 1.A | 712,295 | 117.6614 | 839,167 | 713,205 | 711,485 | 0 | (167) | 0 | 0 | 6.000 | 6.049 | MON | 3,566 | 41,433 | 07/08/2009 | 08/25/2039 |
| 31397N-DH-5 | FNR 2009-15 KB - CMO/RMBS | | | 4 | 1.A | 1,572,257 | 108.7066 | 1,716,658 | 1,579,166 | 1,573,393 | 0 | (34) | 0 | 0 | 4.500 | 4.559 | MON | 5,922 | 75,221 | 03/06/2009 | 03/25/2039 |
| 31397N-UJ-2 | FNR 2009-19 PW - CMO/RMBS | | | 4 | 1.A | 1,508,651 | 109.8969 | 1,668,388 | 1,518,139 | 1,510,295 | 0 | (270) | 0 | 0 | 4.500 | 4.596 | MON | 5,693 | 68,317 | 03/10/2009 | 10/25/2036 |
| 31397Y-YA-3 | FHR 3507 NX - CMO/RMBS | | | 4 | 1.A | 2,123,219 | 111.2388 | 2,361,843 | 2,123,219 | 2,123,219 | 0 | 0 | 0 | 0 | 5.000 | 5.005 | MON | 8,847 | 112,070 | 03/06/2009 | 03/15/2036 |
| 31397Y-YK-1 | FHR 3507 PX - CMO/RMBS | | | 4 | 1.A | 1,410,808 | 110.3754 | 1,557,185 | 1,410,808 | 1,410,808 | 0 | 0 | 0 | 0 | 5.000 | 5.008 | MON | 5,878 | 75,807 | 03/06/2009 | 10/15/2037 |
| 31398C-3D-8 | FHR 3520 A - CMO/RMBS | | | 4 | 1.A | 2,096,004 | 109.7496 | 2,309,015 | 2,103,894 | 2,096,068 | 0 | (255) | 0 | 0 | 4.500 | 4.594 | MON | 7,890 | 94,676 | 03/09/2009 | 02/15/2035 |
| 31398C-6N-3 | FHR 3514 WA - CMO/RMBS | | | 4 | 1.A | 2,265,399 | 106.7497 | 2,522,354 | 2,362,867 | 2,309,585 | 0 | (3,064) | 0 | 0 | 4.000 | 4.549 | MON | 7,876 | 94,515 | 03/06/2009 | 07/15/2033 |
| 31398C-FA-1 | FHR 3522 NB - CMO/RMBS | | | 4 | 1.A | 4,354,173 | 105.8233 | 4,639,077 | 4,383,798 | 4,363,112 | 0 | (176) | 0 | 0 | 4.500 | 4.617 | MON | 16,439 | 206,703 | 04/02/2009 | 04/15/2039 |
| 31398C-R9-1 | FHR 3537 MX - CMO/RMBS | | | 4 | 1.A | 3,784,800 | 109.5294 | 4,168,918 | 3,806,210 | 3,787,704 | 0 | (1,323) | 0 | 0 | 4.500 | 4.627 | MON | 14,273 | 171,280 | 05/11/2009 | 06/15/2038 |
| 31398F-XJ-5 | FNR 2009-96 CB - CMO/RMBS | | | 4 | 1.A | 135,484 | 108.0754 | 155,203 | 143,606 | 137,856 | 0 | (209) | 0 | 0 | 4.000 | 4.761 | MON | 479 | 5,974 | 10/06/2009 | 11/25/2049 |
| 31398G-HQ-5 | FNR 2009-98 WK - CMO/RMBS | | | 4 | 1.A | 787,869 | 109.2674 | 861,153 | 788,116 | 786,817 | 0 | (14) | 0 | 0 | 4.750 | 4.759 | MON | 3,120 | 37,436 | 11/23/2009 | 12/25/2039 |
| 3140KL-JF-0 | FN BQ1161 - RMBS | | | 4 | 1.A | 1,905,654 | 102.1970 | 1,846,812 | 1,807,110 | 1,909,421 | 0 | 8,966 | 0 | 0 | 2.500 | 1.509 | MON | 3,765 | 45,178 | 08/05/2020 | 08/01/2050 |
| 3140X8-KJ-5 | FN FM4796 - RMBS | | | 4 | 1.A | 4,491,988 | 100.2885 | 4,321,941 | 4,309,508 | 4,486,757 | 0 | (4,134) | 0 | 0 | 2.000 | 1.421 | MON | 7,183 | 86,190 | 11/20/2020 | 11/01/2050 |
| 31418D-SH-6 | FN MA4119 - RMBS | | | 4 | 1.A | 1,851,858 | 99.8309 | 1,791,076 | 1,794,110 | 1,855,365 | 0 | 5,752 | 0 | 0 | 2.000 | 1.508 | MON | 2,990 | 35,882 | 08/18/2020 | 09/01/2050 |
| 35563P-HB-8 | SCRT 2018-4 HB - CMO/RMBS | | | 4 | 1.A | 3,345,684 | 106.2351 | 4,249,404 | 4,000,000 | 3,451,301 | 0 | 35,429 | 0 | 0 | 3.000 | 4.560 | MON | 10,000 | 120,000 | 11/08/2018 | 03/25/2058 |
| 35563P-HB-8 | SCRT 2018-4 HB - CMO/RMBS | C | | 4 | 1.A | 836,421 | 106.2351 | 1,062,351 | 1,000,000 | 862,825 | 0 | 8,857 | 0 | 0 | 3.000 | 4.560 | MON | 2,500 | 30,000 | 11/08/2018 | 03/25/2058 |
| 35563P-HG-7 | SCRT 2018-4 MB - CMO/RMBS | | | 4 | 1.A | 2,682,387 | 111.9113 | 3,357,340 | 3,000,000 | 2,735,831 | 0 | 18,968 | 0 | 0 | 3.500 | 4.539 | MON | 8,750 | 105,000 | 11/08/2018 | 03/25/2058 |
| 35563P-HG-7 | SCRT 2018-4 MB - CMO/RMBS | C | | 4 | 1.A | 1,788,258 | 111.9113 | 2,238,227 | 2,000,000 | 1,823,887 | 0 | 12,646 | 0 | 0 | 3.500 | 4.539 | MON | 5,833 | 70,000 | 11/08/2018 | 03/25/2058 |
| 35563P-HJ-1 | SCRT 2018-4 MZ - CMO/RMBS | | | 4 | 1.A | 1,930,617 | 114.1898 | 2,551,065 | 2,234,057 | 1,988,205 | 0 | 21,847 | 0 | 0 | 3.500 | 4.517 | MON | 6,516 | 76,730 | 11/08/2018 | 03/25/2058 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 50,501,562 | XXX | 55,483,472 | 51,776,364 | 50,871,452 | 0 | 131,240 | 0 | 0 | XXX | XXX | XXX | 154,429 | 1,858,263 | XXX | XXX |
| 3137BF-XU-0 | FHMS K-042 X1 - CMBS | | | 3 | 1.A | 1,864,633 | 2.6925 | 588,923 | 0 | 703,291 | 0 | (247,370) | 0 | 0 | 1.031 | (6.385) | MON | 18,786 | 240,806 | 01/21/2015 | 12/25/2024 |
| 3137BG-K3-2 | FHMS K-043 X1 - CMBS | | | 3 | 1.A | 1,286,571 | 1.4214 | 402,421 | 0 | 494,108 | 0 | (160,207) | 0 | 0 | 0.519 | (8.853) | MON | 12,248 | 164,690 | 02/20/2015 | 12/25/2024 |
| 3138L1-2Z-1 | FN AM1691 - CMBS/RMBS | | | 4 | 1.A | 1,013,685 | 107.9757 | 1,128,386 | 1,045,037 | 1,053,217 | 0 | 8,492 | 0 | 0 | 3.460 | 4.290 | MON | 3,114 | 36,660 | 06/25/2015 | 01/01/2043 |
| 3138LL-ET-8 | FN AN7345 - CMBS/RMBS | | | 4 | 1.A | 2,222,569 | 111.8637 | 2,484,695 | 2,221,180 | 2,218,883 | 0 | (540) | 0 | 0 | 3.210 | 3.174 | MON | 6,140 | 76,380 | 10/12/2017 | 11/01/2037 |
| 3138LM-RA-3 | FN AN8580 - CMBS/RMBS | C | | 4 | 1.A | 1,103,438 | 115.7346 | 1,273,081 | 1,100,000 | 1,115,738 | 0 | 1,031 | 0 | 0 | 3.510 | 3.799 | MON | 3,325 | 39,146 | 02/07/2018 | 04/01/2038 |
| 3138LM-YG-2 | FN AN8810 - CMBS/RMBS | | | 4 | 1.A | 1,728,688 | 116.3006 | 1,977,109 | 1,700,000 | 1,738,132 | 0 | (552) | 0 | 0 | 3.610 | 3.750 | MON | 5,285 | 62,222 | 03/02/2018 | 05/01/2033 |
| 3140HR-NK-5 | FN BL0393 - CMBS/RMBS | C | | 4 | 1.A | 1,020,625 | 119.4792 | 1,194,792 | 1,000,000 | 1,016,481 | 0 | (1,367) | 0 | 0 | 4.210 | 4.022 | MON | 3,625 | 42,685 | 09/26/2018 | 11/01/2048 |
| 3140HS-2H-3 | FN BL1675 - CMBS/RMBS | C | | 4 | 1.A | 1,012,813 | 120.1817 | 1,201,817 | 1,000,000 | 1,010,007 | 0 | (1,011) | 0 | 0 | 4.170 | 4.045 | MON | 3,591 | 42,279 | 01/28/2019 | 02/01/2049 |
| 3140HS-3Y-5 | FN BL1714 - CMBS/RMBS | | | 4 | 1.A | 1,008,594 | 114.0071 | 1,140,071 | 1,000,000 | 1,006,161 | 0 | (585) | 0 | 0 | 3.610 | 3.490 | MON | 3,109 | 36,601 | 02/15/2019 | 03/01/2034 |
| 3140HS-7G-0 | FN BL1794 - CMBS/RMBS | C | | 4 | 1.A | 1,018,438 | 116.9006 | 1,169,006 | 1,000,000 | 1,014,041 | 0 | (1,637) | 0 | 0 | 3.710 | 3.507 | MON | 3,195 | 37,615 | 02/12/2019 | 04/01/2034 |
| 3140HS-BB-6 | FN BL0933 - CMBS/RMBS | C | | 4 | 1.A | 1,001,875 | 121.0436 | 1,210,437 | 1,000,000 | 999,859 | 0 | (641) | 0 | 0 | 4.210 | 4.161 | MON | 3,625 | 42,685 | 11/09/2018 | 12/01/2038 |
| 3140HS-EE-7 | FN BL1032 - CMBS/RMBS | | | 4 | 1.A | 2,349,141 | 113.6987 | 2,629,851 | 2,313,000 | 2,337,469 | 0 | (4,034) | 0 | 0 | 4.250 | 4.045 | MON | 8,465 | 99,668 | 11/27/2018 | 03/01/2032 |
| 3140HS-YQ-8 | FN BL1618 - CMBS/RMBS | C | | 4 | 1.A | 1,752,734 | 117.0207 | 2,047,863 | 1,750,000 | 1,749,650 | 0 | (1,065) | 0 | 0 | 3.750 | 3.701 | MON | 5,651 | 66,536 | 01/18/2019 | 03/01/2034 |
| 3140HS-ZJ-3 | FN BL1644 - CMBS/RMBS | C | | 4 | 1.A | 1,755,469 | 116.2520 | 2,034,410 | 1,750,000 | 1,752,100 | 0 | (1,199) | 0 | 0 | 3.660 | 3.598 | MON | 5,515 | 64,940 | 01/24/2019 | 03/01/2034 |
| 3140HT-CK-3 | FN BL1873 - CMBS/RMBS | C | | 4 | 1.A | 757,969 | 118.3944 | 887,958 | 750,000 | 756,029 | 0 | (732) | 0 | 0 | 4.080 | 3.966 | MON | 2,635 | 31,025 | 02/21/2019 | 04/01/2049 |
| 3140HT-F2-0 | FN BL1984 - CMBS/RMBS | | | 4 | 1.A | 180,113 | 115.6710 | 208,208 | 180,000 | 179,871 | 0 | (101) | 0 | 0 | 3.590 | 3.548 | MON | 556 | 6,552 | 03/01/2019 | 05/01/2034 |
| 3140HT-F2-0 | FN BL1984 - CMBS/RMBS | C | | 4 | 1.A | 370,231 | 115.6710 | 427,983 | 370,000 | 369,693 | 0 | (200) | 0 | 0 | 3.590 | 3.549 | MON | 1,144 | 13,467 | 03/01/2019 | 05/01/2034 |
| 3140HT-F3-8 | FN BL1985 - CMBS/RMBS | | | 4 | 1.A | 190,119 | 115.6710 | 219,775 | 190,000 | 189,864 | 0 | (106) | 0 | 0 | 3.590 | 3.548 | MON | 587 | 6,916 | 03/01/2019 | 05/01/2034 |
| 3140HT-F3-8 | FN BL1985 - CMBS/RMBS | C | | 4 | 1.A | 390,244 | 115.6710 | 451,117 | 390,000 | 389,676 | 0 | (211) | 0 | 0 | 3.590 | 3.549 | MON | 1,206 | 14,195 | 03/01/2019 | 05/01/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 3140HT-F4-6 | FN BL1986 - CMBS/RMBS | | | 4 | 1.A | 170,106 | 115.6710 | 196,641 | 170,000 | 169,878 | 0 | (95) | 0 | 0 | 3.590 | 3.548 | MON | 526 | 6,188 | 03/01/2019 | 05/01/2034 |
| 3140HT-F4-6 | FN BL1986 - CMBS/RMBS | C | | 4 | 1.A | 340,213 | 115.6710 | 393,281 | 340,000 | 339,718 | 0 | (184) | 0 | 0 | 3.590 | 3.549 | MON | 1,051 | 12,376 | 03/01/2019 | 05/01/2034 |
| 3140HT-F7-9 | FN BL1989 - CMBS/RMBS | C | | 4 | 1.A | 1,000,625 | 117.5577 | 1,175,577 | 1,000,000 | 999,059 | 0 | (567) | 0 | 0 | 3.920 | 3.881 | MON | 3,376 | 39,744 | 03/01/2019 | 04/01/2039 |
| 3140HT-FX-2 | FN BL1981 - CMBS/RMBS | | | 4 | 1.A | 270,169 | 115.6710 | 312,312 | 270,000 | 269,807 | 0 | (151) | 0 | 0 | 3.590 | 3.548 | MON | 835 | 9,828 | 03/01/2019 | 05/01/2034 |
| 3140HT-FX-2 | FN BL1981 - CMBS/RMBS | C | | 4 | 1.A | 530,331 | 115.6710 | 613,056 | 530,000 | 529,560 | 0 | (287) | 0 | 0 | 3.590 | 3.549 | MON | 1,638 | 19,291 | 03/01/2019 | 05/01/2034 |
| 3140HT-FY-0 | FN BL1982 - CMBS/RMBS | | | 4 | 1.A | 190,119 | 115.6710 | 219,775 | 190,000 | 189,864 | 0 | (106) | 0 | 0 | 3.590 | 3.548 | MON | 587 | 6,916 | 03/01/2019 | 05/01/2034 |
| 3140HT-FY-0 | FN BL1982 - CMBS/RMBS | C | | 4 | 1.A | 370,231 | 115.6710 | 427,983 | 370,000 | 369,693 | 0 | (200) | 0 | 0 | 3.590 | 3.549 | MON | 1,144 | 13,467 | 03/01/2019 | 05/01/2034 |
| 3140HT-HJ-1 | FN BL2032 - CMBS/RMBS | | | 4 | 1.A | 2,021,250 | 116.4972 | 2,329,945 | 2,000,000 | 2,016,186 | 0 | (1,297) | 0 | 0 | 3.675 | 3.539 | MON | 6,329 | 74,521 | 03/01/2019 | 04/01/2034 |
| 3140LB-5R-0 | FN BS1755 - CMBS/RMBS | | | 4 | 1.A | 1,250,781 | 98.9548 | 1,236,936 | 1,250,000 | 1,250,585 | 0 | (196) | 0 | 0 | 2.070 | 2.033 | MON | 2,228 | 17,538 | 02/22/2021 | 04/01/2036 |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 28,171,770 | XXX | 29,583,405 | 24,879,217 | 26,228,621 | 0 | (415,121) | 0 | 0 | XXX | XXX | XXX | 109,515 | 1,324,938 | XXX | XXX |
| 35563C-AA-6 | FMMHR 2015-R1 1A - CMBS | | | 4 | 1.A | 5,734,959 | 118.4942 | 6,282,445 | 5,301,901 | 5,734,796 | 0 | 3,636 | 0 | 0 | 5.249 | 4.024 | MON | 4,638 | 246,891 | 03/07/2018 | 11/26/2055 |
| 35563C-AA-6 | FMMHR 2015-R1 1A - CMBS | C | | 4 | 1.A | 989,092 | 118.4942 | 1,102,183 | 930,158 | 991,565 | 0 | 751 | 0 | 0 | 5.249 | 4.145 | MON | 814 | 43,281 | 09/19/2018 | 11/26/2055 |
| 35563C-AD-0 | FMMHR 2015-R1 1B - CMBS | | | 4 | 1.A | 746,452 | 118.1250 | 824,062 | 697,619 | 737,055 | 0 | (1,258) | 0 | 0 | 5.249 | 4.258 | MON | 610 | 32,539 | 05/17/2018 | 11/26/2055 |
| 35563C-AJ-7 | FMMHR 2015-R1 2A - CMBS | C | | 4 | 1.A | 494,344 | 113.8947 | 539,512 | 473,693 | 492,235 | 0 | (720) | 0 | 0 | 4.321 | 4.007 | MON | 341 | 20,501 | 05/21/2019 | 10/25/2052 |
| 35563C-AS-7 | FMMHR 2015-R1 3A - CMBS | | | 4 | 1.A | 4,844,998 | 113.5853 | 5,296,631 | 4,663,131 | 4,840,908 | 0 | (5,699) | 0 | 0 | 4.439 | 4.121 | MON | 3,450 | 207,648 | 10/01/2020 | 11/25/2052 |
| 35563C-AS-7 | FMMHR 2015-R1 3A - CMBS | C | | 4 | 1.A | 3,340,618 | 113.5853 | 3,531,087 | 3,108,754 | 3,329,397 | 0 | (7,653) | 0 | 0 | 4.439 | 3.805 | MON | 2,300 | 138,432 | 10/01/2020 | 11/25/2052 |
| 59524E-AB-8 | MIDATL 2005 2 - RMBS | | | 1 | 1.E FE | 1,992,956 | 121.1449 | 1,942,713 | 1,603,627 | 1,973,469 | 0 | (10,562) | 0 | 0 | 5.240 | 3.445 | FA | 35,013 | 84,030 | 03/02/2020 | 08/01/2050 |
| 59524E-AC-6 | MIDATL 2005 3 - RMBS | | | 4 | 2.B FE | 5,693,234 | 111.8081 | 6,590,081 | 5,894,100 | 5,606,652 | 0 | (19,637) | 0 | 0 | 5.300 | 5.769 | FA | 130,161 | 312,387 | 10/07/2016 | 08/01/2050 |
| 59524E-AC-6 | MIDATL 2005 3 - RMBS | C | | 4 | 2.B FE | 1,955,622 | 111.8081 | 2,246,619 | 2,009,352 | 1,924,028 | 0 | (6,960) | 0 | 0 | 5.300 | 5.706 | FA | 44,373 | 106,496 | 10/07/2016 | 08/01/2050 |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | | | 25,792,275 | XXX | 28,355,333 | 24,682,335 | 25,630,105 | 0 | (48,103) | 0 | 0 | XXX | XXX | XXX | 221,700 | 1,192,205 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 463,680,216 | XXX | 563,470,850 | 475,049,252 | 466,104,890 | 0 | 157,527 | 0 | 0 | XXX | XXX | XXX | 5,540,578 | 21,570,708 | XXX | XXX |
| 000000-00-0 | NFL VENTURES LP | | | | 1.D FE | 500,000 | 105.2319 | 526,160 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.420 | 3.420 | AO | 3,610 | 19,143 | 08/18/2020 | 04/15/2045 |
| 000000-00-0 | MEDALIST PART OP 9/1 5.750% 9/01/23 REV | | | | 1.G FE | 842,697 | 99.0000 | 834,270 | 842,697 | 842,697 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | N/A | 8,076 | 0 | 12/01/2021 | 09/01/2023 |
| 000000-00-0 | MEDALIST PART OP 9/1 5.750% 9/01/23 SEN | | | | 1.G FE | 2,759,832 | 99.0000 | 2,780,899 | 2,808,989 | 2,767,360 | 0 | 7,528 | 0 | 0 | 5.750 | 6.695 | N/A | 26,919 | 0 | 09/21/2021 | 09/01/2023 |
| 000328-AA-8 | LENDLEASE ARMY PRA TL 2021 | | 2 | | 1.E PL | 2,384,000 | 96.8700 | 2,309,381 | 2,384,000 | 2,384,000 | 0 | 0 | 0 | 0 | 4.720 | 4.720 | N/A | 37,508 | 84,607 | 04/13/2021 | 07/01/2056 |
| 000328-AC-4 | LENDLEASE ARMY PRA REV FUNDED | | | | 1.E PL | 1,201,750 | 100.0000 | 1,201,750 | 1,201,750 | 1,201,750 | 0 | 0 | 0 | 0 | 2.650 | 2.650 | MON | 2,654 | 0 | 11/09/2021 | 04/01/2026 |
| 001055-AD-4 | AFLAC INC | | 1 | | 1.G FE | 2,054,690 | 148.2843 | 2,965,687 | 2,000,000 | 2,044,540 | 0 | (1,256) | 0 | 0 | 6.900 | 6.685 | JD | 5,367 | 138,000 | 07/06/2010 | 12/17/2039 |
| 001192-AD-5 | SOUTHERN COMPANY GAS CAPITAL CORP | | 1 | | 2.A FE | 4,990,950 | 128.9518 | 6,447,591 | 5,000,000 | 4,995,726 | 0 | 749 | 0 | 0 | 6.000 | 6.010 | AO | 75,000 | 300,000 | 09/22/2004 | 10/01/2034 |
| 00139P-AA-6 | AIG SUNAMERICA GLOBAL FINANCING X | | | | 1.F FE | 1,185,650 | 139.1979 | 1,391,979 | 1,000,000 | 1,103,482 | 0 | (7,368) | 0 | 0 | 6.900 | 5.557 | MS | 20,317 | 69,000 | 05/19/2005 | 03/15/2032 |
| 00209A-AF-3 | NEW CINGULAR WIRELESS SERVICES INC | C | 1 | | 2.B FE | 11,250,210 | 144.3605 | 13,281,167 | 9,200,000 | 10,319,174 | 0 | (85,106) | 0 | 0 | 8.750 | 6.933 | MS | 268,333 | 805,000 | 10/09/2003 | 03/01/2031 |
| 00253X-AB-7 | AADVANTAGE LOYALTY IP LTD | | 1 | | 3.B FE | 250,000 | 106.7590 | 266,898 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 5.750 | 5.749 | JAJO | 2,835 | 8,226 | 03/10/2021 | 04/20/2029 |
| 00287Y-AR-0 | ABBVIE INC | | 1,2 | | 2.B FE | 2,233,392 | 119.9674 | 2,399,348 | 2,000,000 | 2,208,194 | 0 | (12,627) | 0 | 0 | 4.500 | 3.489 | MN | 11,750 | 90,000 | 12/19/2019 | 05/14/2035 |
| 00388W-AK-7 | ABU DHABI NATIONAL ENERGY COMPANY PJSC | | 2 | C | 1.D FE | 500,000 | 104.5000 | 522,500 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.400 | 3.400 | AO | 2,928 | 8,500 | 04/20/2021 | 04/29/2051 |
| 00388W-AK-7 | ABU DHABI NATIONAL ENERGY COMPANY PJSC | C | 2 | C | 1.D FE | 750,000 | 104.5000 | 783,750 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 3.400 | 3.400 | AO | 4,392 | 12,750 | 04/20/2021 | 04/29/2051 |
| 00440E-AH-0 | CHUBB INA HOLDINGS INC | | 1 | | 1.F FE | 1,159,670 | 146.6103 | 1,466,103 | 1,000,000 | 1,115,967 | 0 | (5,179) | 0 | 0 | 6.700 | 5.520 | MN | 8,561 | 67,000 | 01/13/2011 | 05/15/2036 |
| 00489Q-AA-0 | ACRES COMMERCIAL REALTY CORP | | 1,2 | | 2.B PL | 3,500,000 | 100.7674 | 3,526,860 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | FA | 75,469 | 0 | 08/09/2021 | 08/15/2026 |
| 00653V-AE-1 | ADAPTHEALTH LLC | | 1,2 | | 4.B FE | 150,000 | 101.7500 | 152,625 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | 5.125 | 5.125 | MS | 2,819 | 0 | 08/12/2021 | 03/01/2030 |
| 00687Y-AA-3 | ADIENT GLOBAL HOLDINGS LTD | | 1,2 | C | 4.C FE | 439,375 | 102.0000 | 484,500 | 475,000 | 446,312 | 0 | 5,185 | 0 | 0 | 4.875 | 6.406 | FA | 8,748 | 23,156 | 08/21/2020 | 08/15/2026 |
| 00774M-AX-3 | AERCAP IRELAND CAPITAL DAC | | 1,2 | C | 2.C FE | 4,981,200 | 102.0804 | 5,104,018 | 5,000,000 | 4,981,355 | 0 | 155 | 0 | 0 | 3.300 | 3.344 | JJ | 28,417 | 0 | 10/21/2021 | 01/30/2032 |
| 00775P-AA-5 | ADVANTAGE SALES & MARKETING INC | | 1,2 | | 4.B FE | 224,769 | 104.7500 | 225,213 | 215,000 | 224,543 | 0 | (225) | 0 | 0 | 6.500 | 5.638 | MN | 1,786 | 6,988 | 10/27/2021 | 11/15/2028 |
| 00817Y-AF-5 | AETNA INC | | 1 | | 2.B FE | 7,922,270 | 141.9561 | 10,646,709 | 7,500,000 | 7,795,775 | 0 | (12,337) | 0 | 0 | 6.625 | 6.205 | JD | 22,083 | 496,875 | 04/03/2007 | 06/15/2036 |
| 008911-BK-4 | AIR CANADA | | 1,2 | C | 3.B FE | 120,000 | 102.0000 | 122,400 | 120,000 | 120,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | FA | 1,808 | 0 | 07/27/2021 | 08/15/2026 |
| 009279-AC-4 | AIRBUS SE | C | 1,2 | C | 1.F FE | 1,140,570 | 114.7650 | 1,147,650 | 1,000,000 | 1,136,684 | 0 | (3,580) | 0 | 0 | 3.950 | 3.151 | AO | 8,888 | 39,500 | 11/25/2020 | 04/10/2047 |
| 010392-FS-2 | ALABAMA POWER CO | | 1,2 | | 1.G FE | 3,473,645 | 121.3254 | 4,246,388 | 3,500,000 | 3,475,348 | 0 | 487 | 0 | 0 | 4.300 | 4.345 | JJ | 69,397 | 150,500 | 06/21/2018 | 07/15/2048 |
| 013092-AE-1 | ALBERTSONS COMPANIES INC | | 1,2 | | 3.C FE | 712,121 | 107.9720 | 701,818 | 650,000 | 700,911 | 0 | (8,121) | 0 | 0 | 4.875 | 3.333 | FA | 11,971 | 31,688 | 08/07/2020 | 02/15/2030 |
| 013304-AA-8 | ALBION FINANCING 1 SARL | | 1,2 | C | 3.C FE | 290,000 | 101.0000 | 292,900 | 290,000 | 290,000 | 0 | 0 | 0 | 0 | 6.125 | 6.125 | AO | 3,404 | 0 | 10/15/2021 | 10/15/2026 |
| 013716-AU-9 | RIO TINTO ALCAN INC | | 1 | C | 1.F FE | 27,011 | 137.7840 | 27,557 | 20,000 | 26,165 | 0 | (422) | 0 | 0 | 6.125 | 3.031 | JD | 54 | 1,225 | 12/19/2019 | 12/15/2033 |
| 013817-AJ-0 | HOWMET AEROSPACE INC | C | | 1 | 3.A FE | 478,750 | 114.2500 | 571,250 | 500,000 | 483,187 | 0 | 2,695 | 0 | 0 | 5.900 | 6.691 | FA | 12,292 | 29,500 | 04/30/2020 | 02/01/2027 |
| 013822-AE-1 | ALCOA NEDERLAND HOLDING BV | | 1,2 | C | 3.A FE | 347,750 | 107.0000 | 347,750 | 325,000 | 341,226 | 0 | (4,790) | 0 | 0 | 5.500 | 3.795 | JD | 794 | 17,875 | 08/14/2020 | 12/15/2027 |
| 01626P-AP-1 | ALIMENTATION COUCHE-TARD INC | C | 1,2 | C | 2.B FE | 500,000 | 103.2075 | 516,038 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.439 | 3.439 | MN | 2,293 | 8,598 | 05/10/2021 | 05/13/2041 |

# 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 |
| 018522-A@-1 | ALLETE INC | | | | 1.F | 6,300,000 | 125.0000 | 7,875,000 | 6,300,000 | 6,300,000 | 0 | 0 | 0 | 0 | 5.690 | 5.689 | MS | 119,490 | 358,470 | 10/11/2005 | 03/01/2036 |
| 020002-AS-0 | ALLSTATE CORP | | | 1 | 1.G FE | 1,795,380 | 131.1034 | 2,622,068 | 2,000,000 | 1,859,967 | 0 | 6,515 | 0 | 0 | 5.550 | 6.335 | MN | 16,033 | 111,000 | 08/06/2007 | 05/09/2035 |
| 020002-AT-8 | ALLSTATE CORP | | | 1 | 1.G FE | 3,999,360 | 137.8279 | 5,513,115 | 4,000,000 | 4,000,790 | 0 | 382 | 0 | 0 | 5.950 | 5.948 | AO | 59,500 | 238,000 | 03/21/2006 | 04/01/2036 |
| 020002-AZ-4 | ALLSTATE CORP | | | 1 | 1.G FE | 1,346,904 | 103.3901 | 1,344,072 | 1,300,000 | 1,319,947 | 0 | (13,384) | 0 | 0 | 3.150 | 2.073 | JD | 1,820 | 40,950 | 12/19/2019 | 06/15/2023 |
| 02124T-AA-1 | QATAR AIRWAYS | | | 2 | 1.D PL | 2,614,481 | 98.0620 | 2,579,859 | 2,630,845 | 2,615,241 | 0 | 760 | 0 | 0 | 2.950 | 3.023 | FMAN | 10,132 | 48,595 | 06/29/2021 | 05/14/2031 |
| 02154C-AF-0 | ALTICE FINANCING SA | | C | 1,2 | 4.B FE | 353,605 | 97.5890 | 341,562 | 350,000 | 353,044 | 0 | (423) | 0 | 0 | 5.000 | 4.832 | JJ | 8,069 | 17,500 | 08/14/2020 | 01/15/2028 |
| 02156L-AC-5 | ALTICE FRANCE SA | | C | 1,2 | 4.B FE | 335,644 | 99.1270 | 322,163 | 325,000 | 334,546 | 0 | (826) | 0 | 0 | 5.500 | 5.089 | AO | 3,774 | 17,875 | 08/14/2020 | 01/15/2028 |
| 02209S-AE-3 | ALTRIA GROUP INC | | | | 2.B FE | 859,943 | 163.9750 | 901,863 | 550,000 | 839,229 | 0 | (10,494) | 0 | 0 | 9.950 | 5.220 | MN | 7,753 | 54,725 | 12/19/2019 | 11/10/2038 |
| 02209S-BE-2 | ALTRIA GROUP INC | | | 1,2 | 2.B FE | 594,567 | 120.4651 | 686,651 | 570,000 | 593,193 | 0 | (803) | 0 | 0 | 5.800 | 5.425 | FA | 12,581 | 33,060 | 03/24/2020 | 02/14/2039 |
| 02209S-BM-4 | ALTRIA GROUP INC | | | 1,2 | 2.B FE | 248,528 | 92.4939 | 231,235 | 250,000 | 248,575 | 0 | 47 | 0 | 0 | 3.400 | 3.441 | FA | 3,471 | 4,250 | 02/01/2021 | 02/04/2041 |
| 023551-AM-6 | HESS CORP | | | 1 | 3.A FE | 3,875,880 | 133.7651 | 4,681,777 | 3,500,000 | 3,735,704 | 0 | (14,154) | 0 | 0 | 7.125 | 6.279 | MS | 73,427 | 249,375 | 05/02/2007 | 03/15/2033 |
| 023608-AJ-1 | AMEREN CORP | | | 1,2 | 2.A FE | 3,142,535 | 107.9923 | 3,401,759 | 3,150,000 | 3,143,459 | 0 | 605 | 0 | 0 | 3.500 | 3.527 | JJ | 50,838 | 110,250 | 03/31/2020 | 01/15/2031 |
| 02554C-AC-3 | AMERICAN EAGLE NORTHWEST LLC | | | | 1.D FE | 807,068 | 120.8870 | 906,653 | 750,000 | 796,717 | 0 | (1,685) | 0 | 0 | 5.630 | 5.078 | JD | 1,877 | 42,225 | 12/10/2014 | 12/15/2038 |
| 025676-AM-9 | AMERICAN EQUITY INVESTMENT LIFE HOLDING | | | 1,2 | 2.C FE | 1,703,050 | 113.3005 | 1,926,108 | 1,700,000 | 1,702,073 | 0 | (253) | 0 | 0 | 5.000 | 4.973 | JD | 3,778 | 85,000 | 04/13/2018 | 06/15/2027 |
| 025816-BW-8 | AMERICAN EXPRESS CO | | | 2 | 1.G FE | 1,976,767 | 104.2739 | 1,965,563 | 1,885,000 | 1,924,976 | 0 | (25,790) | 0 | 0 | 3.700 | 2.261 | FA | 28,673 | 69,745 | 12/19/2019 | 08/03/2023 |
| 02608A-AA-7 | AMERICAN FINANCE TRUST INC | | | 1,2 | 3.A FE | 275,000 | 100.7360 | 277,024 | 275,000 | 275,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | MS | 2,888 | 0 | 09/30/2021 | 09/30/2028 |
| 026351-AZ-9 | AIG LIFE HOLDINGS INC | | | | 2.B FE | 5,779,227 | 123.7870 | 6,375,032 | 5,150,000 | 5,436,765 | 0 | (31,434) | 0 | 0 | 6.625 | 5.664 | FA | 128,893 | 341,188 | 02/22/2006 | 02/15/2029 |
| 02665W-CJ-8 | AMERICAN HONDA FINANCE CORP | | | 1 | 1.G FE | 1,326,760 | 104.0940 | 1,321,993 | 1,270,000 | 1,294,948 | 0 | (15,817) | 0 | 0 | 3.450 | 2.142 | JJ | 20,325 | 43,815 | 12/19/2019 | 07/14/2023 |
| 026874-DP-9 | AMERICAN INTERNATIONAL GROUP INC | | | 1,2 | 2.B FE | 994,940 | 125.0977 | 1,250,977 | 1,000,000 | 995,191 | 0 | 118 | 0 | 0 | 4.375 | 4.405 | JD | 122 | 43,750 | 05/06/2020 | 06/30/2050 |
| 026874-DP-9 | AMERICAN INTERNATIONAL GROUP INC | C | | 1,2 | 2.B FE | 746,205 | 125.0977 | 938,233 | 750,000 | 746,367 | 0 | 63 | 0 | 0 | 4.375 | 4.405 | JD | 91 | 32,813 | 05/06/2020 | 06/30/2050 |
| 029163-AD-4 | MUNICH RE AMERICA CORP | | | 1 | 1.F FE | 3,838,499 | 125.3099 | 4,222,945 | 3,370,000 | 3,537,229 | 0 | (27,999) | 0 | 0 | 7.450 | 6.269 | JD | 11,158 | 251,065 | 05/03/2005 | 12/15/2026 |
| 03027X-AD-2 | AMERICAN TOWER CORP | | | 1 | 2.C FE | 569,565 | 107.6247 | 559,649 | 520,000 | 545,972 | 0 | (11,762) | 0 | 0 | 5.000 | 2.566 | FA | 9,822 | 26,000 | 12/19/2019 | 02/15/2024 |
| 03027X-BK-5 | AMERICAN TOWER CORP | C | | 1,2 | 2.C FE | 989,300 | 95.0934 | 950,934 | 1,000,000 | 989,590 | 0 | 257 | 0 | 0 | 2.950 | 3.004 | JJ | 13,603 | 19,257 | 11/17/2020 | 01/15/2051 |
| 03030#-AB-0 | AMERICAN TRANS CO LLC | | | | 1.F | 3,500,000 | 120.0000 | 4,200,000 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 5.910 | 5.910 | FA | 86,188 | 206,850 | 02/06/2007 | 08/01/2037 |
| 03040W-AD-7 | AMERICAN WATER CAPITAL CORP | | | 1 | 2.A FE | 500,000 | 144.5479 | 722,739 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 6.593 | 6.592 | AO | 6,959 | 32,965 | 06/18/2008 | 10/15/2037 |
| 03060N-AD-2 | AMERICO LIFE INC | | | 1,2 | 2.C FE | 251,723 | 97.2978 | 243,244 | 250,000 | 251,621 | 0 | (101) | 0 | 0 | 3.450 | 3.367 | AO | 1,821 | 4,313 | 04/22/2021 | 04/15/2031 |
| 03115A-AC-7 | AMFAM HOLDINGS INC | C | | 1,2 | 2.B FE | 1,000,000 | 110.7810 | 1,107,810 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.833 | 3.833 | MS | 11,712 | 19,165 | 03/08/2021 | 03/11/2051 |
| 031162-AY-6 | AMGEN INC | | | 1 | 2.A FE | 4,984,150 | 146.2807 | 7,314,033 | 5,000,000 | 4,988,793 | 0 | 359 | 0 | 0 | 6.900 | 6.923 | JD | 28,750 | 345,000 | 05/20/2008 | 06/01/2038 |
| 031162-BV-1 | AMGEN INC | | | 1,2 | 2.A FE | 289,823 | 105.3369 | 289,676 | 275,000 | 282,774 | 0 | (3,505) | 0 | 0 | 3.625 | 2.265 | MN | 1,080 | 9,969 | 12/19/2019 | 05/22/2024 |
| 031921-AB-5 | AMWINS GROUP INC | | | 1,2 | 4.C FE | 50,000 | 101.0000 | 50,500 | 50,000 | 50,000 | 0 | 0 | 0 | 0 | 4.875 | 4.877 | JD | 7 | 1,097 | 07/14/2021 | 06/30/2029 |
| 032654-AW-5 | ANALOG DEVICES INC | | | 1,2 | 1.G FE | 744,203 | 101.4414 | 760,810 | 750,000 | 744,254 | 0 | 52 | 0 | 0 | 2.800 | 2.851 | AO | 5,017 | 0 | 09/28/2021 | 10/01/2041 |
| 034863-AW-0 | ANGLO AMERICAN CAPITAL PLC | | C | 1,2 | 2.B FE | 497,170 | 118.5923 | 592,961 | 500,000 | 497,559 | 0 | 226 | 0 | 0 | 5.625 | 5.700 | AO | 7,031 | 28,125 | 03/30/2020 | 04/01/2030 |
| 034863-AW-0 | ANGLO AMERICAN CAPITAL PLC | C | C | 1,2 | 2.B FE | 1,355,120 | 118.5923 | 1,541,700 | 1,300,000 | 1,347,324 | 0 | (4,921) | 0 | 0 | 5.625 | 5.051 | AO | 18,281 | 73,125 | 06/03/2020 | 04/01/2030 |
| 034863-AY-6 | ANGLO AMERICAN CAPITAL PLC | C | C | 1,2 | 2.B FE | 985,630 | 106.4657 | 1,064,657 | 1,000,000 | 985,964 | 0 | 256 | 0 | 0 | 3.950 | 4.033 | MS | 12,179 | 39,500 | 09/08/2020 | 09/10/2050 |
| 035229-CJ-0 | ANHEUSER-BUSCH COMPANIES LLC | C | | 1 | 2.B FE | 4,993,450 | 134.9893 | 6,749,464 | 5,000,000 | 4,996,576 | 0 | 230 | 0 | 0 | 6.800 | 6.810 | FA | 141,667 | 340,000 | 06/19/2001 | 08/20/2032 |
| 03522A-AG-5 | ANHEUSER-BUSCH COMPANIES LLC | | | 1,2 | 2.B FE | 1,407,703 | 107.4161 | 1,423,264 | 1,325,000 | 1,380,430 | 0 | (13,602) | 0 | 0 | 3.650 | 2.500 | FA | 20,151 | 48,363 | 12/19/2019 | 02/01/2026 |
| 03522A-AJ-9 | ANHEUSER-BUSCH COMPANIES LLC | | | 1,2 | 2.B FE | 471,792 | 126.7853 | 507,141 | 400,000 | 468,288 | 0 | (1,765) | 0 | 0 | 4.900 | 3.798 | FA | 8,167 | 19,600 | 12/19/2019 | 02/01/2046 |
| 03523T-BJ-6 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | C | | 1 | 2.B FE | 9,919,951 | 161.9328 | 16,193,278 | 10,000,000 | 9,935,407 | 0 | 1,580 | 0 | 0 | 8.000 | 8.069 | MN | 102,222 | 800,000 | 03/15/2011 | 11/15/2039 |
| 037389-AU-7 | AON CORP | | | 1 | 2.A FE | 6,024,730 | 142.8745 | 8,572,472 | 6,000,000 | 6,022,564 | 0 | 44 | 0 | 0 | 6.250 | 6.215 | MS | 94,792 | 375,000 | 01/05/2011 | 09/30/2040 |
| 037735-BZ-9 | APPALACHIAN POWER CO | | | 1 | 2.A FE | 1,691,445 | 126.6599 | 2,216,549 | 1,750,000 | 1,714,965 | 0 | 2,071 | 0 | 0 | 5.950 | 6.198 | MN | 13,305 | 104,125 | 08/18/2004 | 05/15/2033 |
| 037735-CM-7 | APPALACHIAN POWER CO | C | | 1 | 2.A FE | 9,934,000 | 143.9933 | 14,399,332 | 10,000,000 | 9,951,454 | 0 | 1,561 | 0 | 0 | 7.000 | 7.051 | AO | 175,000 | 700,000 | 03/19/2008 | 04/01/2038 |
| 037833-BY-5 | APPLE INC | | | 1,2 | 1.B FE | 659,931 | 106.9470 | 668,418 | 625,000 | 648,472 | 0 | (5,704) | 0 | 0 | 3.250 | 2.238 | FA | 7,222 | 20,313 | 12/19/2019 | 02/23/2026 |
| 038222-AK-1 | APPLIED MATERIALS INC | C | | 1,2 | 1.F FE | 3,986,520 | 129.6014 | 5,184,056 | 4,000,000 | 3,989,482 | 0 | 516 | 0 | 0 | 5.100 | 5.127 | AO | 51,000 | 204,000 | 09/21/2015 | 10/01/2035 |
| 038222-AK-1 | APPLIED MATERIALS INC | | | 1,2 | 1.F FE | 1,993,260 | 129.6014 | 2,592,028 | 2,000,000 | 1,994,870 | 0 | 407 | 0 | 0 | 5.100 | 5.126 | AO | 25,500 | 102,000 | 09/21/2015 | 10/01/2035 |
| 03937L-AA-3 | ARCH CAPITAL GROUP LTD | | C | 1 | 2.A FE | 6,012,378 | 143.6059 | 8,472,745 | 5,900,000 | 5,976,340 | 0 | (3,963) | 0 | 0 | 7.350 | 7.187 | MN | 72,275 | 433,650 | 06/01/2010 | 05/01/2034 |
| 04015P-AA-7 | ARGONAUT GROUP STAT TR VIII | | | | 2.C FE | 3,639,807 | 97.6560 | 3,540,329 | 3,625,306 | 3,640,193 | 0 | (749) | 0 | 0 | 5.959 | 5.912 | N/A | 5,400 | 136,750 | 07/27/2018 | 09/22/2034 |
| 04018V-AA-1 | ARES FINANCE CO III LLC | | | 2 | 2.C FE | 1,160,839 | 100.4214 | 1,164,888 | 1,160,000 | 1,160,761 | 0 | (77) | 0 | 0 | 4.125 | 4.109 | JD | 133 | 23,925 | 06/24/2021 | 06/30/2051 |
| 04035G-AA-3 | ARIEL HLDGS LTD | | C | | 2.C FE | 1,436,882 | 96.2618 | 1,443,928 | 1,500,000 | 1,447,752 | 0 | 3,325 | 0 | 0 | 3.366 | 3.709 | MJSD | 2,385 | 50,319 | 09/26/2018 | 09/15/2037 |
| 040555-CF-9 | ARIZONA PUBLIC SERVICE CO | | | 1 | 1.G FE | 2,363,800 | 126.3243 | 3,158,108 | 2,500,000 | 2,418,916 | 0 | 5,036 | 0 | 0 | 5.625 | 6.023 | MN | 17,969 | 140,625 | 09/17/2004 | 05/15/2033 |
| 040555-CT-9 | ARIZONA PUBLIC SERVICE CO | C | | 1,2 | 1.G FE | 1,248,325 | 115.6958 | 1,446,197 | 1,250,000 | 1,248,637 | 0 | 116 | 0 | 0 | 4.350 | 4.357 | MN | 6,948 | 54,375 | 11/03/2015 | 11/15/2045 |
| 04250C-AB-8 | ARMYHW 153A A - RMBS | | | 1,2 | 1.G FE | 4,250,000 | 128.2440 | 5,450,370 | 4,250,000 | 4,250,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JD | 10,861 | 244,375 | 04/15/2015 | 06/15/2050 |
| 04250G-AB-9 | ARMYHW 153B 3B - RMBS | | | 1,2 | 1.G FE | 4,250,000 | 121.7330 | 5,173,653 | 4,250,000 | 4,250,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JD | 10,861 | 244,375 | 04/15/2015 | 06/15/2050 |
| 04317@-BL-1 | ARTHUR J GALLAGHER & CO | | | | 2.B PL | 3,000,000 | 116.8896 | 3,506,688 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.140 | 5.140 | N/A | 46,260 | 154,200 | 01/18/2019 | 03/13/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 04363U-AD-8 | PACIFIC NATIONAL FINANCE PTY LTD | | C | 1 | 2.C FE | 2,984,550 | 104.9340 | 3,148,021 | 3,000,000 | 2,997,941 | 0 | 1,525 | 0 | 0 | 6.000 | 6.057 | AO | 42,000 | 180,000 | 03/31/2011 | 04/07/2023 |
| 044209-AM-6 | ASHLAND LLC | | | 1,2 | 3.A FE | 441,000 | 129.0000 | 451,500 | 350,000 | 437,882 | 0 | (2,319) | 0 | 0 | 6.875 | 4.946 | MN | 3,075 | 24,063 | 08/14/2020 | 05/15/2043 |
| 04621W-AC-4 | ASSURED GUARANTY US HOLDINGS INC | | | 1 | 2.A FE | 1,660,991 | 108.2631 | 1,786,340 | 1,650,000 | 1,653,316 | 0 | (1,219) | 0 | 0 | 5.000 | 4.914 | JJ | 41,250 | 89,201 | 07/16/2014 | 07/01/2024 |
| 04621X-AD-0 | ASSURANT INC | | | | 2.B FE | 5,563,609 | 129.7865 | 7,579,530 | 5,840,000 | 5,644,889 | 0 | 9,749 | 0 | 0 | 6.750 | 7.166 | FA | 148,920 | 394,200 | 08/16/2010 | 02/15/2034 |
| 04621X-AD-0 | ASSURANT INC | C | | | 2.B FE | 9,073,218 | 129.7865 | 12,433,544 | 9,580,000 | 9,222,924 | 0 | 17,950 | 0 | 0 | 6.750 | 7.217 | FA | 244,290 | 646,650 | 04/06/2010 | 02/15/2034 |
| 046353-AD-0 | ASTRAZENECA PLC | | C | 1 | 2.A FE | 5,974,680 | 147.2951 | 8,837,707 | 6,000,000 | 5,982,957 | 0 | 612 | 0 | 0 | 6.450 | 6.479 | MS | 113,950 | 387,000 | 09/05/2007 | 09/15/2037 |
| 048677-AD-0 | ATLANTIC MARINE CORPS CMNTYS LLC | | | | 2.B FE | 955,784 | 102.1792 | 1,007,369 | 985,884 | 960,020 | 0 | 582 | 0 | 0 | 5.433 | 5.678 | JD | 4,464 | 53,543 | 10/04/2016 | 12/01/2050 |
| 048677-AG-3 | ATLANTIC MARINE CORPS COMMUNITIES LLC | C | | 1 | 1.G FE | 567,681 | 130.1098 | 606,910 | 466,460 | 563,804 | 0 | (1,431) | 0 | 0 | 6.158 | 4.831 | JD | 2,394 | 28,725 | 02/20/2019 | 12/01/2051 |
| 049560-AG-0 | ATMOS ENERGY CORP | | | 1 | 1.E FE | 2,495,395 | 133.4288 | 3,335,719 | 2,500,000 | 2,497,750 | 0 | 368 | 0 | 0 | 5.950 | 5.960 | AO | 31,403 | 148,750 | 10/18/2004 | 10/15/2034 |
| 05178R-AC-9 | AURORA MILITARY HSG II LLC | | | 1 | 1.D FE | 3,493,770 | 126.4941 | 4,427,294 | 3,500,000 | 3,494,323 | 0 | 94 | 0 | 0 | 5.695 | 5.707 | JD | 8,859 | 199,325 | 12/16/2015 | 12/15/2047 |
| 052769-AD-8 | AUTODESK INC | | | 1,2 | 2.B FE | 1,086,800 | 108.6098 | 1,086,098 | 1,000,000 | 1,054,468 | 0 | (16,095) | 0 | 0 | 4.375 | 2.593 | JD | 1,944 | 43,750 | 12/19/2019 | 06/15/2025 |
| 053611-AJ-8 | AVERY DENNISON CORP | | | 1,2 | 2.B FE | 1,990,000 | 116.6978 | 2,333,957 | 2,000,000 | 1,992,628 | 0 | 935 | 0 | 0 | 4.875 | 4.938 | JD | 6,771 | 97,500 | 11/29/2018 | 12/06/2028 |
| 05574L-FY-9 | BNP PARIBAS SA | | C | | 1.D FE | 2,070,184 | 102.9725 | 2,059,449 | 2,000,000 | 2,026,135 | 0 | (21,874) | 0 | 0 | 3.250 | 2.111 | MS | 21,306 | 65,000 | 12/19/2019 | 03/03/2023 |
| 05578D-AG-7 | BPCE SA | | C | | 1.E FE | 2,138,292 | 106.4636 | 2,129,271 | 2,000,000 | 2,074,847 | 0 | (31,540) | 0 | 0 | 4.000 | 2.309 | AO | 16,889 | 80,000 | 12/19/2019 | 04/15/2024 |
| 05723K-AF-7 | BAKER HUGHES HOLDINGS LLC | | | 1,2 | 1.G FE | 6,497,859 | 114.0225 | 7,103,600 | 6,230,000 | 6,486,858 | 0 | (5,646) | 0 | 0 | 4.080 | 3.825 | JD | 11,297 | 254,184 | 01/14/2020 | 12/15/2047 |
| 059165-EK-2 | BALTIMORE GAS AND ELECTRIC CO | | | 1,2 | 1.F FE | 771,802 | 122.1665 | 824,624 | 675,000 | 767,537 | 0 | (2,145) | 0 | 0 | 4.250 | 3.451 | MS | 8,447 | 28,688 | 12/19/2019 | 09/15/2048 |
| 059438-AH-4 | JPMORGAN CHASE & CO | | | | 1.G FE | 1,490,625 | 125.8262 | 1,572,827 | 1,250,000 | 1,336,297 | 0 | (15,050) | 0 | 0 | 7.625 | 5.946 | AO | 20,122 | 95,313 | 02/02/2007 | 10/15/2026 |
| 06051G-GR-4 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 2,852,490 | 107.6995 | 3,230,985 | 3,000,000 | 2,892,552 | 0 | 13,994 | 0 | 0 | 3.593 | 4.226 | JJ | 47,907 | 107,790 | 01/07/2019 | 07/21/2028 |
| 06406R-AJ-6 | BANK OF NEW YORK MELLON CORP | | | | 1.E FE | 1,019,817 | 104.2012 | 1,015,961 | 975,000 | 995,246 | 0 | (12,224) | 0 | 0 | 3.450 | 2.132 | FA | 13,081 | 33,638 | 12/19/2019 | 08/11/2023 |
| 064159-VJ-2 | BANK OF NOVA SCOTIA | | C | 2 | 2.C FE | 720,000 | 107.1563 | 771,525 | 720,000 | 720,000 | 0 | 0 | 0 | 0 | 4.900 | 4.900 | MJSD | 2,646 | 35,280 | 05/28/2020 | 12/31/2049 |
| 06849A-AB-5 | BARRICK INTERNATIONAL (BARBADOS) CORP | | C | 1 | 2.A FE | 7,869,049 | 134.5602 | 11,630,042 | 8,643,000 | 8,039,186 | 0 | 22,444 | 0 | 0 | 6.350 | 7.121 | AO | 115,864 | 548,831 | 10/18/2013 | 10/15/2036 |
| 06849R-AC-6 | BARRICK NORTH AMERICA FINANCE LLC | C | | 1 | 2.A FE | 9,964,300 | 148.4684 | 14,846,844 | 10,000,000 | 9,974,147 | 0 | 756 | 0 | 0 | 7.500 | 7.527 | MS | 220,833 | 750,000 | 09/08/2008 | 09/15/2038 |
| 07177M-AB-9 | BAXALTA INC | | | 1,2 | 2.B FE | 2,882,268 | 107.8595 | 2,960,742 | 2,745,000 | 2,832,533 | 0 | (25,764) | 0 | 0 | 4.000 | 2.950 | JD | 2,440 | 109,800 | 12/19/2019 | 06/23/2025 |
| 075887-BV-0 | BECTON DICKINSON AND CO | | | 1,2 | 2.C FE | 1,035,355 | 104.7132 | 1,047,132 | 1,000,000 | 1,019,089 | 0 | (8,096) | 0 | 0 | 3.363 | 2.491 | JD | 2,335 | 33,630 | 12/19/2019 | 06/06/2024 |
| 0778FP-AA-7 | BELL TELEPHONE COMPANY OF CANADA OR BELL | C | | 1,2 | 2.A FE | 1,605,450 | 124.1009 | 1,725,002 | 1,390,000 | 1,595,900 | 0 | (4,808) | 0 | 0 | 4.464 | 3.579 | AO | 15,512 | 62,050 | 12/19/2019 | 04/01/2048 |
| 079857-AF-5 | BELLSOUTH LLC | | | 1 | 2.B FE | 2,929,630 | 153.2202 | 16,854,220 | 11,000,000 | 8,548,177 | 0 | 242 | 0 | 0 | 7.120 | 9.165 | JJ | 361,142 | 783,200 | 01/16/1998 | 07/15/2097 |
| 084423-AV-4 | W R BERKLEY CORP | C | | 1,2 | 2.A FE | 746,910 | 109.2835 | 819,626 | 750,000 | 746,892 | 0 | (18) | 0 | 0 | 3.550 | 3.573 | MS | 6,730 | 14,348 | 03/09/2021 | 03/30/2052 |
| 084670-BK-3 | BERKSHIRE HATHAWAY INC | | | 1 | 1.C FE | 986,860 | 123.7545 | 1,237,545 | 1,000,000 | 989,234 | 0 | 339 | 0 | 0 | 4.500 | 4.580 | FA | 17,500 | 45,000 | 01/29/2013 | 02/11/2043 |
| 09062X-AF-0 | BIOGEN INC | | | 1,2 | 1.G FE | 1,082,295 | 108.6584 | 1,086,584 | 1,000,000 | 1,053,041 | 0 | (14,550) | 0 | 0 | 4.050 | 2.439 | MS | 11,925 | 40,500 | 12/19/2019 | 09/15/2025 |
| 092174-AA-9 | BLACK KNIGHT INFOSERV LLC | | | 1,2 | 3.C FE | 185,000 | 99.8690 | 184,758 | 185,000 | 185,000 | 0 | 0 | 0 | 0 | 3.625 | 3.625 | MS | 2,235 | 6,799 | 08/12/2020 | 09/01/2028 |
| 09256B-AD-9 | BLACKSTONE HOLDINGS FINANCE CO LLC | | | 1 | 1.E FE | 2,335,430 | 104.0327 | 2,262,712 | 2,175,000 | 2,233,391 | 0 | (50,799) | 0 | 0 | 4.750 | 2.312 | FA | 39,029 | 103,313 | 12/19/2019 | 02/15/2023 |
| 09345B-AA-8 | BLAST MOTION INC | | | 2 | 1.A FE | 1,192,975 | 100.0675 | 1,190,803 | 1,190,000 | 1,190,000 | 0 | (2,975) | 0 | 0 | 7.000 | 6.657 | MON | 3,702 | 62,475 | 03/30/2021 | 01/15/2024 |
| 097023-CV-5 | BOEING CO | | | 1,2 | 2.C FE | 2,250,000 | 128.7469 | 2,896,806 | 2,250,000 | 2,250,000 | 0 | 0 | 0 | 0 | 5.705 | 5.705 | MN | 21,394 | 128,363 | 04/30/2020 | 05/01/2040 |
| 097023-CV-5 | BOEING CO | C | | 1,2 | 2.C FE | 2,000,000 | 128.7469 | 2,574,938 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.705 | 5.705 | MN | 19,017 | 114,100 | 04/30/2020 | 05/01/2040 |
| 101137-AE-7 | BOSTON SCIENTIFIC CORP | | | 1 | 2.B FE | 6,377,350 | 138.5680 | 9,006,923 | 6,500,000 | 6,408,764 | 0 | 3,138 | 0 | 0 | 6.750 | 6.898 | MN | 56,063 | 455,000 | 11/05/2010 | 11/15/2035 |
| 103557-AC-8 | BOYNE USA INC | | | 1,2 | 4.B FE | 95,000 | 103.0000 | 97,850 | 95,000 | 95,000 | 0 | 0 | 0 | 0 | 4.750 | 4.750 | MN | 577 | 2,494 | 04/15/2021 | 05/15/2029 |
| 10373Q-BP-4 | BP CAPITAL MARKETS AMERICA INC | C | | 1,2 | 1.F FE | 1,710,910 | 96.3687 | 1,686,452 | 1,750,000 | 1,711,628 | 0 | 718 | 0 | 0 | 2.939 | 3.051 | JD | 3,857 | 51,433 | 02/03/2021 | 06/04/2051 |
| 10373Q-BS-8 | BP CAPITAL MARKETS AMERICA INC | | | 1,2 | 1.F FE | 750,000 | 97.6227 | 732,170 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 3.001 | 3.001 | MS | 6,502 | 0 | 09/14/2021 | 03/17/2052 |
| 10549P-AG-6 | BROOKFIELD ASSET MANAGEMENT INC | | C | 1 | 2.A FE | 8,998,850 | 139.4873 | 12,553,860 | 9,000,000 | 9,008,333 | 0 | (750) | 0 | 0 | 7.375 | 7.360 | MS | 221,250 | 663,750 | 04/20/2011 | 03/01/2033 |
| 10922N-AF-0 | BRIGHTHOUSE FINANCIAL INC | | | 1,2 | 2.B FE | 997,989 | 110.0864 | 1,321,037 | 1,200,000 | 1,006,076 | 0 | 3,178 | 0 | 0 | 4.700 | 5.936 | JD | 1,410 | 56,400 | 08/08/2019 | 06/22/2047 |
| 10922N-AG-8 | BRIGHTHOUSE FINANCIAL INC | | | 1,2 | 2.B FE | 778,994 | 119.4343 | 931,588 | 780,000 | 779,122 | 0 | 80 | 0 | 0 | 5.625 | 5.642 | MN | 5,606 | 43,875 | 05/13/2020 | 05/15/2030 |
| 109641-AG-5 | BRINKER INTERNATIONAL INC | | | 1 | 4.C FE | 9,750 | 102.2500 | 10,225 | 10,000 | 9,871 | 0 | 89 | 0 | 0 | 3.875 | 4.860 | MN | 50 | 388 | 08/18/2020 | 05/15/2023 |
| 110122-AQ-1 | BRISTOL-MYERS SQUIBB CO | | | 1 | 1.F FE | 143,285 | 137.7905 | 148,814 | 108,000 | 140,435 | 0 | (1,429) | 0 | 0 | 6.125 | 3.665 | MN | 1,103 | 6,615 | 12/19/2019 | 05/01/2038 |
| 111021-AM-3 | BRITISH TELECOMMUNICATIONS PLC | | C | 1,2 | 2.B FE | 2,323,863 | 105.7933 | 2,290,425 | 2,165,000 | 2,242,349 | 0 | (40,570) | 0 | 0 | 4.500 | 2.501 | JD | 7,307 | 97,425 | 12/19/2019 | 12/04/2023 |
| 111021-AN-1 | BRITISH TELECOMMUNICATIONS PLC | C | C | 1,2 | 2.B FE | 851,168 | 108.2601 | 811,951 | 750,000 | 850,212 | 0 | (956) | 0 | 0 | 4.250 | 3.488 | MN | 4,693 | 15,938 | 07/15/2021 | 11/08/2049 |
| 11135F-BA-8 | BROADCOM INC | C | | 1,2 | 2.C FE | 1,244,063 | 113.9251 | 1,424,063 | 1,250,000 | 1,245,503 | 0 | 505 | 0 | 0 | 4.750 | 4.809 | AO | 12,535 | 59,375 | 03/29/2019 | 04/15/2029 |
| 11135F-BJ-9 | BROADCOM INC | | | 1,2 | 2.C FE | 240,685 | 102.4715 | 256,179 | 250,000 | 240,894 | 0 | 209 | 0 | 0 | 3.500 | 3.769 | FA | 3,306 | 5,007 | 05/21/2021 | 02/15/2041 |
| 11259P-20-8 | BROOKFIELD BRP HOLDINGS (CANADA) INC | | C | 2 | 2.C FE | 1,973,333 | 26.0600 | 2,058,089 | 78,975 | 1,979,221 | 0 | 5,889 | 0 | 0 | 4.875 | 4.887 | JAJO | 235 | 0 | 12/09/2021 | 12/29/2049 |
| 11271L-AD-4 | BROOKFIELD FINANCE INC | C | C | 1,2 | 1.G FE | 249,553 | 115.3895 | 288,474 | 250,000 | 249,684 | 0 | 36 | 0 | 0 | 4.850 | 4.871 | MS | 3,099 | 12,125 | 01/24/2019 | 03/29/2029 |
| 114259-AQ-7 | BROOKLYN UNION GAS CO | | | 1,2 | 2.A FE | 2,006,415 | 114.6830 | 2,293,660 | 2,000,000 | 2,006,018 | 0 | (128) | 0 | 0 | 4.273 | 4.254 | MS | 25,163 | 85,460 | 07/18/2018 | 03/15/2048 |
| 115637-AL-4 | BROWN-FORMAN CORP | | | 1,2 | 1.G FE | 1,433,093 | 111.0422 | 1,665,633 | 1,500,000 | 1,443,865 | 0 | 1,673 | 0 | 0 | 3.750 | 4.015 | JJ | 25,938 | 56,250 | 10/29/2014 | 01/15/2043 |
| 12189Q-AB-6 | BURLINGTON NORTHERN SANTA FE LLC | | | | 1.D FE | 1,046,720 | 144.8861 | 1,448,861 | 1,000,000 | 1,033,250 | 0 | (1,211) | 0 | 0 | 6.530 | 6.194 | JJ | 30,111 | 65,300 | 08/20/2004 | 07/15/2037 |
| 12189T-AK-0 | BURLINGTON NORTHERN SANTA FE LLC | | | | 1.D FE | 3,278,554 | 133.4697 | 3,770,519 | 2,825,000 | 3,036,980 | 0 | (22,243) | 0 | 0 | 7.082 | 5.815 | MN | 26,676 | 200,067 | 11/30/2005 | 05/13/2029 |

# 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 |
| 12189T-AN-4 | BURLINGTON NORTHERN SANTA FE LLC | | | 1 | 1.D FE | 861,648 | 129.4235 | 1,035,388 | 800,000 | 828,268 | 0 | (3,041) | 0 | 0 | 6.750 | 6.135 | MS | 15,900 | 54,000 | 08/20/2004 | 03/15/2029 |
| 12316U-AA-5 | BUSH FOUNDATION | C | | 1,2 | 1.A FE | 250,000 | 101.4141 | 253,535 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 2.754 | 2.754 | AO | 1,721 | 6,005 | 11/10/2020 | 10/01/2050 |
| 1248EP-CK-7 | CCO HOLDINGS LLC | | | 1,2 | 3.B FE | 707,258 | 100.8780 | 680,927 | 675,000 | 702,513 | 0 | (3,460) | 0 | 0 | 4.250 | 3.577 | FA | 11,953 | 30,441 | 08/07/2020 | 02/01/2031 |
| 125523-BD-1 | CIGNA CORP | | | 1 | 2.A FE | 5,161,000 | 135.8547 | 6,792,733 | 5,000,000 | 5,120,037 | 0 | (5,140) | 0 | 0 | 6.150 | 5.901 | MN | 39,292 | 307,500 | 10/14/2010 | 11/15/2036 |
| 125896-BN-9 | CMS ENERGY CORP | | | 1,2 | 2.B FE | 1,091,720 | 126.1981 | 1,261,981 | 1,000,000 | 1,085,544 | 0 | (2,365) | 0 | 0 | 4.875 | 4.266 | MS | 16,250 | 48,750 | 04/09/2019 | 03/01/2044 |
| 12630*-AA-1 | CTL-CS ATLANTIC PPTYS WAG (FL) | | | | 2.B | 2,007,024 | 117.6487 | 2,361,238 | 2,007,024 | 2,007,024 | 0 | 0 | 0 | 0 | 8.000 | 8.000 | MON | 13,380 | 160,562 | 06/25/2002 | 07/01/2027 |
| 126307-BD-8 | CSC HOLDINGS LLC | | | 1,2 | 4.C FE | 250,700 | 94.6250 | 236,563 | 250,000 | 250,633 | 0 | (56) | 0 | 0 | 4.625 | 4.590 | JD | 964 | 11,563 | 08/14/2020 | 12/01/2030 |
| 126307-BF-3 | CSC HOLDINGS LLC | | | 1,2 | 3.C FE | 243,685 | 93.6250 | 234,063 | 250,000 | 244,379 | 0 | 510 | 0 | 0 | 3.375 | 3.667 | FA | 3,188 | 8,391 | 08/14/2020 | 02/15/2031 |
| 126408-GK-3 | CSX CORP | | | 1 | 2.A FE | 1,248,788 | 140.4444 | 1,755,555 | 1,250,000 | 1,249,388 | 0 | 24 | 0 | 0 | 6.150 | 6.155 | MN | 12,813 | 76,875 | 04/20/2007 | 05/01/2037 |
| 126408-GP-2 | CSX CORP | | | 1 | 2.A FE | 2,997,810 | 149.5988 | 4,487,964 | 3,000,000 | 2,999,099 | 0 | 28 | 0 | 0 | 7.450 | 7.453 | AO | 55,875 | 223,500 | 03/24/2008 | 04/01/2038 |
| 126408-GW-7 | CSX CORP | | | 1,2 | 2.A FE | 478,855 | 125.4707 | 514,430 | 410,000 | 474,512 | 0 | (2,177) | 0 | 0 | 4.750 | 3.633 | MN | 1,677 | 19,475 | 12/19/2019 | 05/30/2042 |
| 126408-HB-2 | CSX CORP | | | 1,2 | 2.A FE | 572,361 | 105.2026 | 573,354 | 545,000 | 559,958 | 0 | (6,175) | 0 | 0 | 3.400 | 2.188 | FA | 7,721 | 18,530 | 12/19/2019 | 08/01/2024 |
| 126408-HK-2 | CSX CORP | | | 1,2 | 2.A FE | 1,136,489 | 121.8451 | 1,218,451 | 1,000,000 | 1,130,360 | 0 | (3,084) | 0 | 0 | 4.300 | 3.524 | MS | 14,333 | 43,000 | 12/19/2019 | 03/01/2048 |
| 126408-HS-5 | CSX CORP | | | 1,2 | 2.A FE | 2,986,080 | 114.2223 | 3,426,669 | 3,000,000 | 2,986,578 | 0 | 260 | 0 | 0 | 3.800 | 3.826 | AO | 24,067 | 114,000 | 03/26/2020 | 04/15/2050 |
| 12641L-BU-6 | CSX CORP | | | 1 | 2.A FE | 3,473,160 | 128.8745 | 4,510,609 | 3,500,000 | 3,488,566 | 0 | 1,248 | 0 | 0 | 6.800 | 6.860 | JD | 19,833 | 238,000 | 07/11/2002 | 12/01/2028 |
| 12656V-AA-1 | C3NANO INC. | | | | 1.G PL | 2,138,200 | 100.1950 | 2,144,173 | 2,140,000 | 2,138,674 | 0 | 474 | 0 | 0 | 6.500 | 6.531 | MON | 6,182 | 113,212 | 03/01/2021 | 02/15/2024 |
| 126650-CF-5 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 290,462 | 105.1136 | 294,318 | 280,000 | 285,771 | 0 | (2,339) | 0 | 0 | 3.375 | 2.473 | FA | 3,649 | 9,450 | 12/19/2019 | 08/12/2024 |
| 126650-CL-2 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 2,629,708 | 107.5128 | 2,666,317 | 2,480,000 | 2,575,148 | 0 | (27,202) | 0 | 0 | 3.875 | 2.654 | JJ | 42,978 | 96,100 | 12/19/2019 | 07/20/2025 |
| 126650-CY-4 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 1,972,600 | 122.2189 | 2,444,377 | 2,000,000 | 1,975,547 | 0 | 969 | 0 | 0 | 4.780 | 4.890 | MS | 25,493 | 95,600 | 12/18/2018 | 03/25/2038 |
| 127097-C8-0 | CABOT OIL & GAS CORPORATION | | | | 2.B | 1,907,333 | 106.6684 | 2,133,368 | 2,000,000 | 1,985,101 | 0 | 8,821 | 0 | 0 | 6.690 | 7.209 | JJ | 61,325 | 133,800 | 11/12/2008 | 07/16/2023 |
| 13342B-AL-9 | CAMERON INTERNATIONAL CORP | | | 1,2 | 2.A FE | 1,652,326 | 103.3133 | 1,653,013 | 1,600,000 | 1,624,626 | 0 | (13,842) | 0 | 0 | 4.000 | 3.068 | JD | 2,844 | 64,000 | 12/19/2019 | 12/15/2023 |
| 134011-AA-3 | CAMP PENDLETON & QUANTICO HOUSING LLC | | | 1 | 2.B | 1,459,800 | 124.3894 | 1,492,673 | 1,200,000 | 1,430,079 | 0 | (6,082) | 0 | 0 | 5.937 | 4.540 | AO | 17,811 | 71,244 | 08/10/2016 | 10/01/2043 |
| 134011-AC-9 | CAMP PENDLETON & QUANTICO HOUSING LLC | | | | 2.B FE | 1,096,875 | 124.3894 | 1,212,797 | 975,000 | 1,084,529 | 0 | (2,689) | 0 | 0 | 5.937 | 5.077 | AO | 14,471 | 57,886 | 12/01/2016 | 10/01/2043 |
| 136375-BL-5 | CANADIAN NATIONAL RAILWAY CO | C | | 1 | 1.F FE | 629,155 | 137.7620 | 688,810 | 500,000 | 597,482 | 0 | (5,761) | 0 | 0 | 6.250 | 4.235 | FA | 13,021 | 31,250 | 11/12/2015 | 08/01/2034 |
| 136375-BW-1 | CANADIAN NATIONAL RAILWAY CO | C | | 1,2 | 1.F FE | 1,064,771 | 105.2458 | 1,105,081 | 1,050,000 | 1,063,864 | 0 | (465) | 0 | 0 | 3.500 | 3.410 | MN | 4,696 | 36,750 | 12/19/2019 | 11/15/2042 |
| 136375-CP-5 | CANADIAN NATIONAL RAILWAY CO | C | | 1,2 | 1.F FE | 60,311 | 114.4925 | 62,971 | 55,000 | 60,058 | 0 | (128) | 0 | 0 | 3.650 | 3.125 | FA | 825 | 2,008 | 12/19/2019 | 02/03/2048 |
| 136375-CZ-3 | CANADIAN NATIONAL RAILWAY CO | C | | 1,2 | 1.F FE | 2,936,130 | 93.4211 | 2,802,633 | 3,000,000 | 2,938,553 | 0 | 1,464 | 0 | 0 | 2.450 | 2.552 | MN | 12,250 | 73,500 | 04/29/2020 | 05/01/2050 |
| 136385-AJ-0 | CANADIAN NATURAL RESOURCES LTD | C | | 1 | 2.C FE | 993,440 | 130.5226 | 1,305,226 | 1,000,000 | 995,324 | 0 | 177 | 0 | 0 | 6.500 | 6.549 | FA | 24,556 | 65,000 | 08/10/2006 | 02/15/2037 |
| 13645R-BG-8 | CANADIAN PACIFIC RAILWAY CO | C | | 1,2 | 2.B FE | 994,780 | 102.5551 | 1,025,551 | 1,000,000 | 994,796 | 0 | 16 | 0 | 0 | 3.000 | 3.035 | JD | 2,417 | 0 | 11/17/2021 | 12/02/2041 |
| 140501-AC-1 | CAPITAL SOUTHWEST CORP | | | 1,2 | 1.G PL | 308,978 | 100.2500 | 309,773 | 309,000 | 308,986 | 0 | 8 | 0 | 0 | 3.375 | 3.375 | AO | 3,592 | 0 | 11/04/2021 | 10/01/2026 |
| 141781-AC-8 | CARGILL INC | | | | 1.F FE | 4,354,595 | 120.0275 | 4,200,962 | 3,500,000 | 3,723,737 | 0 | (52,478) | 0 | 0 | 7.375 | 5.465 | AO | 64,531 | 258,125 | 06/03/2003 | 10/01/2025 |
| 141781-AE-4 | CARGILL INC | | | | 1.F FE | 3,485,100 | 125.1029 | 3,753,088 | 3,000,000 | 3,171,860 | 0 | (30,748) | 0 | 0 | 7.500 | 6.071 | MS | 75,000 | 225,000 | 02/09/2007 | 09/01/2026 |
| 143658-BR-2 | CARNIVAL CORP | | | 1,2 | 4.B FE | 290,435 | 99.5000 | 288,550 | 290,000 | 290,428 | 0 | (8) | 0 | 0 | 6.000 | 5.975 | MN | 2,852 | 0 | 10/20/2021 | 05/01/2029 |
| 144523-AC-1 | CARRINGTON HOLDING COMPANY LLC | | | 2 | 2.B PL | 2,982,194 | 100.8280 | 2,991,568 | 2,967,000 | 2,980,740 | 0 | (1,454) | 0 | 0 | 8.000 | 7.864 | MON | 10,549 | 161,796 | 06/15/2021 | 01/01/2026 |
| 149123-CJ-8 | CATERPILLAR INC | | | 1,2 | 1.F FE | 3,984,040 | 110.9074 | 4,436,295 | 4,000,000 | 3,984,600 | 0 | 327 | 0 | 0 | 3.250 | 3.271 | AO | 29,611 | 130,000 | 04/06/2020 | 04/09/2050 |
| 14912L-6C-0 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 577,333 | 105.0724 | 577,898 | 550,000 | 565,213 | 0 | (6,020) | 0 | 0 | 3.300 | 2.129 | JD | 1,109 | 18,150 | 12/19/2019 | 06/09/2024 |
| 14912L-6G-1 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1.F FE | 1,577,966 | 106.1394 | 1,592,091 | 1,500,000 | 1,546,902 | 0 | (15,435) | 0 | 0 | 3.250 | 2.138 | JD | 4,063 | 48,750 | 12/19/2019 | 12/01/2024 |
| 16411Q-AL-5 | CHENIERE ENERGY PARTNERS LP | | | 1,2 | 3.B FE | 100,000 | 101.0000 | 101,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 3.250 | 3.251 | JJ | 849 | 0 | 09/13/2021 | 01/31/2032 |
| 16411R-AK-5 | CHENIERE ENERGY INC | | | 1,2 | 3.C FE | 245,000 | 105.7500 | 259,088 | 245,000 | 245,000 | 0 | 0 | 0 | 0 | 4.625 | 4.624 | AO | 2,392 | 12,055 | 09/15/2020 | 10/15/2028 |
| 166756-AT-3 | CHEVRON USA INC | | | 1,2 | 1.D FE | 2,170,620 | 147.7224 | 2,954,448 | 2,000,000 | 2,144,716 | 0 | (4,271) | 0 | 0 | 6.000 | 5.381 | MS | 40,000 | 120,000 | 01/13/2015 | 03/01/2041 |
| 166756-AW-6 | CHEVRON USA INC | | | 1,2 | 1.D FE | 5,562,150 | 129.9184 | 6,495,920 | 5,000,000 | 5,540,177 | 0 | (11,369) | 0 | 0 | 4.950 | 4.246 | FA | 93,500 | 247,500 | 01/16/2020 | 08/15/2047 |
| 16877P-AA-8 | CHILDREN'S HOSPITAL OF PHILADELPHIA | C | | 1,2 | 1.C FE | 1,500,000 | 97.6885 | 1,465,327 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 2.704 | 2.704 | JJ | 20,280 | 29,068 | 10/06/2020 | 07/01/2050 |
| 17027N-AB-8 | CHOBANI LLC | | | 2 | 4.C FE | 171,575 | 102.7455 | 174,667 | 170,000 | 171,444 | 0 | (131) | 0 | 0 | 4.625 | 4.463 | MN | 1,005 | 8,343 | 05/11/2021 | 11/15/2028 |
| 171232-AE-1 | CHUBB INA HOLDINGS INC | | | 1 | 1.G FE | 8,746,398 | 139.5092 | 11,114,695 | 7,967,000 | 8,398,871 | 0 | (30,733) | 0 | 0 | 6.800 | 6.059 | MN | 69,224 | 541,756 | 07/12/2005 | 11/15/2031 |
| 171232-AQ-4 | CHUBB INA HOLDINGS INC | | | 1 | 1.G FE | 499,790 | 142.2690 | 711,345 | 500,000 | 499,979 | 0 | 42 | 0 | 0 | 6.000 | 6.000 | MN | 4,167 | 30,000 | 05/08/2007 | 05/11/2037 |
| 172062-AE-1 | CINCINNATI FINANCIAL CORP | | | 1 | 1.G FE | 2,398,300 | 136.0914 | 3,402,285 | 2,500,000 | 2,431,373 | 0 | 3,346 | 0 | 0 | 6.125 | 6.442 | MN | 25,521 | 153,125 | 12/09/2011 | 11/01/2034 |
| 172062-AE-1 | CINCINNATI FINANCIAL CORP | C | | 1 | 1.G FE | 6,854,470 | 136.0914 | 9,526,397 | 7,000,000 | 6,895,859 | 0 | 5,152 | 0 | 0 | 6.125 | 6.296 | MN | 71,458 | 428,750 | 12/09/2011 | 11/01/2034 |
| 172062-AF-8 | CINCINNATI FINANCIAL CORP | | | | 1.G FE | 4,940,502 | 128.5362 | 6,426,808 | 5,000,000 | 4,974,278 | 0 | 3,108 | 0 | 0 | 6.920 | 7.022 | MN | 44,211 | 346,000 | 05/09/2005 | 05/15/2028 |
| 17248R-AJ-5 | AT&T MOBILITY LLC | C | | 1 | 2.B FE | 8,682,320 | 132.3550 | 11,911,954 | 9,000,000 | 8,812,304 | 0 | 12,181 | 0 | 0 | 7.125 | 7.423 | JD | 28,500 | 641,250 | 11/15/2002 | 12/15/2031 |
| 17252M-AG-5 | CINTAS CORPORATION NO 2 | | | 1 | 1.G FE | 11,451,338 | 136.6184 | 16,394,210 | 12,000,000 | 11,578,005 | 0 | 16,041 | 0 | 0 | 6.150 | 6.511 | FA | 278,800 | 738,000 | 11/12/2008 | 08/15/2036 |
| 17401Q-AQ-4 | CITIZENS BANK NA | | | 2 | 2.A FE | 1,041,234 | 103.1655 | 1,031,655 | 1,000,000 | 1,015,278 | 0 | (12,903) | 0 | 0 | 3.700 | 2.351 | MS | 9,456 | 37,000 | 12/19/2019 | 03/29/2023 |
| 18453H-AA-0 | CLEAR CHANNEL OUTDOOR HOLDINGS INC | | | 1,2 | 4.B FE | 342,118 | 103.4760 | 362,166 | 350,000 | 343,438 | 0 | 972 | 0 | 0 | 5.125 | 5.517 | FA | 6,776 | 17,938 | 08/14/2020 | 08/15/2027 |
| 185899-AJ-0 | CLEVELAND-CLIFFS INC | | | 1,2 | 3.B FE | 181,720 | 113.1790 | 187,877 | 166,000 | 179,616 | 0 | (1,560) | 0 | 0 | 9.875 | 8.204 | AO | 3,370 | 18,596 | 08/07/2020 | 10/17/2025 |

# 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 |
| 191216-CQ-1 | COCA-COLA CO | | | 1 | 1.E FE | 5,961,480 | 127.2994 | 7,637,963 | 6,000,000 | 5,962,660 | 0 | 677 | 0 | 0 | 4.200 | 4.238 | MS | 67,200 | 252,000 | 03/20/2020 | 03/25/2050 |
| 195869-AL-6 | COLONIAL PIPELINE CO | | | 1 | 1.G FE | 498,025 | 132.2237 | 661,118 | 500,000 | 498,595 | 0 | 51 | 0 | 0 | 6.375 | 6.404 | FA | 13,281 | 31,875 | 08/08/2007 | 08/01/2037 |
| 20030N-AC-5 | COMCAST CORP | C | | 1 | 1.G FE | 9,951,800 | 144.0532 | 14,405,323 | 10,000,000 | 9,972,174 | 0 | 1,585 | 0 | 0 | 7.050 | 7.086 | MS | 207,583 | 705,000 | 03/12/2003 | 03/15/2033 |
| 20030N-AK-7 | COMCAST CORP | | | 1 | 1.G FE | 1,007,040 | 143.8030 | 1,438,030 | 1,000,000 | 1,005,072 | 0 | (221) | 0 | 0 | 6.500 | 6.444 | MN | 8,306 | 65,000 | 11/29/2007 | 11/15/2035 |
| 20030N-BH-3 | COMCAST CORP | | | 1 | 1.G FE | 3,073,850 | 117.1877 | 3,515,630 | 3,000,000 | 3,052,752 | 0 | (3,725) | 0 | 0 | 4.250 | 4.051 | JJ | 58,792 | 127,500 | 02/14/2017 | 01/15/2033 |
| 20030N-BQ-3 | COMCAST CORP | | | 1,2 | 1.G FE | 508,865 | 124.7566 | 623,783 | 500,000 | 507,888 | 0 | (191) | 0 | 0 | 4.600 | 4.490 | FA | 8,689 | 23,000 | 02/02/2016 | 08/15/2045 |
| 200340-AS-6 | COMERICA INC | | | 2 | 2.A FE | 1,048,090 | 104.0727 | 1,040,727 | 1,000,000 | 1,020,888 | 0 | (13,547) | 0 | 0 | 3.700 | 2.275 | JJ | 15,519 | 37,000 | 12/19/2019 | 07/31/2023 |
| 202795-HG-8 | COMMONWEALTH EDISON CO | | | 1 | 1.F FE | 1,382,121 | 128.5656 | 1,729,208 | 1,345,000 | 1,369,409 | 0 | (1,472) | 0 | 0 | 5.875 | 5.652 | FA | 32,924 | 79,019 | 01/11/2011 | 02/01/2033 |
| 205887-AF-9 | CONAGRA BRANDS INC | | | | 2.C FE | 508,787 | 122.2870 | 557,629 | 456,000 | 474,923 | 0 | (3,292) | 0 | 0 | 7.125 | 6.105 | AO | 8,123 | 32,490 | 11/15/2006 | 10/01/2026 |
| 205887-AR-3 | CONAGRA BRANDS INC | | | 1 | 2.C FE | 5,420,215 | 129.7885 | 7,138,369 | 5,500,000 | 5,466,160 | 0 | 3,790 | 0 | 0 | 7.000 | 7.116 | AO | 96,250 | 385,000 | 12/10/2001 | 10/01/2028 |
| 20825C-AQ-7 | CONOCOPHILLIPS | | | 1 | 1.G FE | 4,400,804 | 145.5971 | 4,883,326 | 3,354,000 | 4,231,160 | 0 | (33,896) | 0 | 0 | 6.500 | 4.320 | FA | 90,838 | 218,010 | 07/07/2016 | 02/01/2039 |
| 20826F-AF-3 | CONOCOPHILLIPS CO | | | 1,2 | 1.G FE | 512,790 | 113.3091 | 581,276 | 513,000 | 512,854 | 0 | 8 | 0 | 0 | 4.150 | 4.153 | MN | 2,720 | 21,290 | 11/06/2014 | 11/15/2034 |
| 209111-EQ-2 | CONSOLIDATED EDISON COMPANY OF NEW YORK | | | 1 | 2.A FE | 8,256,800 | 129.7330 | 12,973,295 | 10,000,000 | 8,685,893 | 0 | 48,110 | 0 | 0 | 5.700 | 7.146 | JD | 47,500 | 570,000 | 12/09/2008 | 12/01/2036 |
| 21036P-BG-2 | CONSTELLATION BRANDS INC | C | | 1,2 | 2.C FE | 754,570 | 109.6220 | 822,165 | 750,000 | 754,420 | 0 | (92) | 0 | 0 | 3.750 | 3.716 | MN | 4,688 | 28,125 | 04/23/2020 | 05/01/2050 |
| 21039C-AA-2 | CONSTELLIUM SE | | C | 1,2 | 4.B FE | 339,960 | 105.1530 | 341,747 | 325,000 | 337,238 | 0 | (2,010) | 0 | 0 | 5.625 | 4.803 | JD | 813 | 18,281 | 08/14/2020 | 06/15/2028 |
| 210518-DH-6 | CONSUMERS ENERGY CO | | | 1,2 | 1.F FE | 7,968,480 | 112.4345 | 8,994,761 | 8,000,000 | 7,969,239 | 0 | 584 | 0 | 0 | 3.500 | 3.521 | FA | 116,667 | 280,000 | 03/17/2020 | 08/01/2051 |
| 212015-AQ-4 | CONTINENTAL RESOURCES INC | | | 1,2 | 2.C FE | 262,500 | 110.8250 | 332,475 | 300,000 | 263,571 | 0 | 769 | 0 | 0 | 4.900 | 5.882 | JD | 1,225 | 14,700 | 08/14/2020 | 06/01/2044 |
| 212015-AS-0 | CONTINENTAL RESOURCES INC | | | 1,2 | 2.C FE | 262,933 | 108.1050 | 297,289 | 275,000 | 264,850 | 0 | 1,404 | 0 | 0 | 4.375 | 5.093 | JJ | 5,548 | 12,031 | 08/14/2020 | 01/15/2028 |
| 21685W-CJ-4 | COOPERATIEVE RABOBANK UA | | C | | 1.D FE | 2,062,572 | 140.5830 | 2,108,744 | 1,500,000 | 2,022,761 | 0 | (19,860) | 0 | 0 | 5.250 | 2.890 | MN | 8,094 | 78,750 | 12/19/2019 | 05/24/2041 |
| 219023-AC-2 | INGREDION INC | | | 1 | 2.B FE | 5,274,750 | 139.6362 | 6,981,810 | 5,000,000 | 5,209,033 | 0 | (8,028) | 0 | 0 | 6.625 | 6.198 | AO | 69,931 | 331,250 | 09/14/2010 | 04/15/2037 |
| 219350-AR-6 | CORNING INC | C | | 1,2 | 2.A FE | 4,971,850 | 120.3274 | 6,016,371 | 5,000,000 | 4,980,024 | 0 | 746 | 0 | 0 | 7.250 | 7.295 | FA | 136,944 | 362,500 | 07/27/2006 | 08/15/2036 |
| 21987B-AT-5 | CORPORACION NACIONAL DEL COBRE DE CHILE | | C | | 1.G FE | 2,012,980 | 130.2071 | 2,604,142 | 2,000,000 | 2,011,693 | 0 | (270) | 0 | 0 | 5.625 | 5.578 | AO | 22,813 | 112,500 | 10/25/2013 | 10/18/2043 |
| 21987B-AT-5 | CORPORACION NACIONAL DEL COBRE DE CHILE | C | C | | 1.G FE | 17,776,680 | 130.2071 | 23,437,274 | 18,000,000 | 17,809,057 | 0 | 4,321 | 0 | 0 | 5.625 | 5.711 | AO | 205,313 | 1,012,500 | 11/20/2013 | 10/18/2043 |
| 224044-BY-2 | COX COMMUNICATIONS INC | | | 1 | 2.B FE | 2,428,652 | 120.6978 | 2,715,701 | 2,250,000 | 2,418,756 | 0 | (4,970) | 0 | 0 | 4.700 | 4.160 | JD | 4,700 | 105,750 | 12/19/2019 | 12/15/2042 |
| 224044-CF-2 | COX COMMUNICATIONS INC | | | 1,2 | 2.B FE | 1,999,280 | 118.0308 | 2,360,615 | 2,000,000 | 1,999,736 | 0 | 14 | 0 | 0 | 4.800 | 4.801 | FA | 40,000 | 96,000 | 12/01/2014 | 02/01/2035 |
| 224044-CP-0 | COX COMMUNICATIONS INC | C | | 1,2 | 2.B FE | 994,350 | 105.1150 | 1,051,150 | 1,000,000 | 994,424 | 0 | 74 | 0 | 0 | 3.600 | 3.631 | JD | 1,600 | 19,300 | 05/18/2021 | 06/15/2051 |
| 224044-CP-0 | COX COMMUNICATIONS INC | | | 1,2 | 2.B FE | 745,763 | 105.1150 | 788,363 | 750,000 | 745,818 | 0 | 55 | 0 | 0 | 3.600 | 3.631 | JD | 1,200 | 14,475 | 05/18/2021 | 06/15/2051 |
| 224399-AP-0 | CRANE CO | | | 1 | 2.B FE | 2,736,085 | 137.0314 | 3,768,362 | 2,750,000 | 2,740,493 | 0 | 368 | 0 | 0 | 6.550 | 6.587 | MN | 23,016 | 180,125 | 11/15/2006 | 11/15/2036 |
| 231021-AJ-5 | CUMMINS INC | | | 1 | 1.E FE | 955,193 | 128.4170 | 1,284,170 | 1,000,000 | 978,557 | 0 | 2,645 | 0 | 0 | 7.125 | 7.567 | MS | 23,750 | 71,250 | 11/12/2008 | 03/01/2028 |
| 231021-AK-2 | CUMMINS INC | | | 1 | 1.E FE | 12,123,398 | 141.6692 | 22,553,743 | 15,920,000 | 12,136,145 | 0 | 1,038 | 0 | 0 | 5.650 | 7.421 | MS | 299,827 | 899,480 | 02/13/2007 | 03/01/2098 |
| 23166M-AA-1 | CUSHMAN & WAKEFIELD US BORROWER LLC | | | 1,2 | 3.C FE | 2,000,000 | 107.0000 | 2,140,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 6.750 | 6.750 | MN | 17,250 | 135,000 | 05/19/2020 | 05/15/2028 |
| 233835-AQ-0 | DAIMLER FINANCE NORTH AMERICA LLC | | | | 1.G FE | 1,075,995 | 148.8386 | 1,079,080 | 725,000 | 1,020,625 | 0 | (27,685) | 0 | 0 | 8.500 | 3.259 | JJ | 27,902 | 61,625 | 12/19/2019 | 01/18/2031 |
| 235825-AG-1 | DANA INC | | | 1,2 | 3.B FE | 343,574 | 106.2500 | 345,313 | 325,000 | 339,148 | 0 | (3,266) | 0 | 0 | 5.625 | 4.395 | JD | 813 | 18,281 | 08/14/2020 | 06/15/2028 |
| 244199-BK-0 | DEERE & CO | | | 1,2 | 1.F FE | 4,999,900 | 118.5521 | 5,927,605 | 5,000,000 | 4,999,978 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | AO | 39,583 | 187,500 | 03/25/2020 | 04/15/2050 |
| 24422E-UH-0 | JOHN DEERE CAPITAL CORP | | | | 1.F FE | 861,678 | 103.6563 | 855,164 | 825,000 | 840,467 | 0 | (10,535) | 0 | 0 | 3.450 | 2.113 | JD | 1,898 | 28,463 | 12/19/2019 | 06/07/2023 |
| 246688-AF-2 | DELHAIZE AMERICA LLC | | | 1 | 2.B FE | 5,759,966 | 150.2918 | 7,628,814 | 5,076,000 | 5,469,991 | 0 | (28,036) | 0 | 0 | 9.000 | 7.809 | AO | 96,444 | 456,840 | 01/02/2003 | 04/15/2031 |
| 246688-AF-2 | DELHAIZE AMERICA LLC | C | | 1 | 2.B FE | 7,272,134 | 150.2918 | 9,937,296 | 6,612,000 | 6,995,550 | 0 | (26,864) | 0 | 0 | 9.000 | 8.099 | AO | 125,628 | 595,080 | 12/27/2001 | 04/15/2031 |
| 247361-ZX-9 | DELTA AIR LINES INC | | | 1 | 2.C FE | 750,000 | 114.3863 | 857,898 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 7.000 | 7.000 | MN | 8,750 | 52,500 | 04/27/2020 | 05/01/2025 |
| 247361-ZX-9 | DELTA AIR LINES INC | C | | 1 | 2.C FE | 750,000 | 114.3863 | 857,898 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 7.000 | 7.000 | MN | 8,750 | 52,500 | 04/27/2020 | 05/01/2025 |
| 250847-DZ-0 | DTE ELECTRIC CO | | | 1 | 1.F FE | 2,032,769 | 125.8391 | 2,516,782 | 2,000,000 | 2,021,122 | 0 | (959) | 0 | 0 | 5.450 | 5.337 | FA | 41,178 | 109,000 | 08/30/2005 | 02/15/2035 |
| 25156P-AC-7 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B | | C | | 2.B FE | 615,680 | 145.4369 | 727,184 | 500,000 | 565,425 | 0 | (5,598) | 0 | 0 | 8.750 | 6.697 | JD | 1,944 | 43,750 | 01/21/2009 | 06/15/2030 |
| 25179S-AD-2 | DEVON FINANCING COMPANY LLC | | | 1 | 2.C FE | 552,615 | 141.6105 | 708,053 | 500,000 | 532,542 | 0 | (2,274) | 0 | 0 | 7.875 | 6.944 | MS | 9,953 | 39,375 | 01/07/2009 | 09/30/2031 |
| 25245B-AA-5 | DIAGEO INVESTMENT CORP | | | 1 | 1.G FE | 2,017,820 | 123.1401 | 2,462,802 | 2,000,000 | 2,014,990 | 0 | (459) | 0 | 0 | 4.250 | 4.195 | MN | 11,806 | 85,000 | 09/03/2014 | 05/11/2042 |
| 254687-DF-0 | WALT DISNEY CO | | | | 1.G FE | 36,031 | 123.2698 | 36,981 | 30,000 | 31,730 | 0 | (392) | 0 | 0 | 7.700 | 5.990 | AO | 391 | 2,310 | 01/27/2005 | 10/30/2025 |
| 254687-DX-1 | WALT DISNEY CO | | | | 2.A FE | 2,348,980 | 161.6391 | 3,232,781 | 2,000,000 | 2,256,105 | 0 | (12,278) | 0 | 0 | 8.450 | 6.909 | FA | 70,417 | 169,000 | 10/18/2011 | 08/01/2034 |
| 254687-ED-4 | WALT DISNEY CO | | | | 1.G FE | 5,637,570 | 165.2038 | 8,260,190 | 5,000,000 | 5,444,651 | 0 | (16,496) | 0 | 0 | 8.150 | 7.165 | AO | 83,764 | 407,500 | 07/24/1998 | 10/17/2036 |
| 254687-ED-4 | WALT DISNEY CO | C | | | 1.G FE | 12,387,650 | 165.2038 | 18,172,418 | 11,000,000 | 12,018,443 | 0 | (37,909) | 0 | 0 | 8.150 | 7.127 | AO | 184,281 | 896,500 | 04/17/2006 | 10/17/2036 |
| 254687-EZ-5 | WALT DISNEY CO | C | | | 1.G FE | 5,655,000 | 179.5339 | 8,976,697 | 5,000,000 | 5,566,062 | 0 | (9,292) | 0 | 0 | 7.750 | 6.786 | JD | 32,292 | 387,500 | 03/28/2007 | 12/01/2045 |
| 25468P-DB-9 | TWDC ENTERPRISES 18 CORP | | | 1 | 2.A FE | 2,017,680 | 119.7947 | 2,395,894 | 2,000,000 | 2,015,540 | 0 | (418) | 0 | 0 | 4.125 | 4.072 | JD | 6,875 | 82,500 | 01/05/2016 | 06/01/2044 |
| 25470D-AG-4 | DISCOVERY COMMUNICATIONS LLC | | | 1 | 2.C FE | 5,595,550 | 118.2822 | 5,914,112 | 5,000,000 | 5,562,743 | 0 | (17,073) | 0 | 0 | 4.950 | 4.128 | MN | 31,625 | 247,500 | 01/14/2020 | 05/15/2042 |
| 25470D-AL-3 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2.C FE | 490,825 | 111.4969 | 490,586 | 440,000 | 474,453 | 0 | (8,158) | 0 | 0 | 4.900 | 2.789 | MS | 6,588 | 21,560 | 12/19/2019 | 03/11/2026 |
| 25470D-AT-6 | DISCOVERY COMMUNICATIONS LLC | | | 1,2 | 2.C FE | 572,940 | 124.3476 | 621,738 | 500,000 | 569,986 | 0 | (1,510) | 0 | 0 | 5.200 | 4.286 | MS | 7,294 | 26,000 | 12/19/2019 | 09/20/2047 |
| 25470X-BF-1 | DISH DBS CORP | | | 1,2 | 4.A FE | 289,925 | 101.0000 | 292,900 | 290,000 | 289,926 | 0 | 1 | 0 | 0 | 5.750 | 5.754 | JD | 1,621 | 0 | 11/12/2021 | 12/01/2028 |

# 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 |
| 25654#-AB-8 | DODGER TICKETS LLC | | | | 1.G PL | 3,283,046 | 111.6710 | 3,666,210 | 3,283,046 | 3,283,046 | 0 | 0 | 0 | 0 | 6.070 | 6.067 | MAR | 150,014 | 229,594 | 11/15/2007 | 03/31/2032 |
| 25746U-AN-9 | DOMINION ENERGY INC | | | 1 | 2.B FE | 1,994,320 | 131.2971 | 2,625,943 | 2,000,000 | 1,997,037 | 0 | 177 | 0 | 0 | 6.300 | 6.319 | MS | 37,100 | 126,000 | 08/09/2004 | 03/15/2033 |
| 260543-CL-5 | DOW CHEMICAL CO | | | 1,2 | 2.B FE | 1,490,488 | 121.2358 | 1,636,684 | 1,350,000 | 1,483,247 | 0 | (3,653) | 0 | 0 | 4.625 | 3.954 | AO | 15,609 | 62,438 | 12/19/2019 | 10/01/2044 |
| 260543-CR-2 | DOW CHEMICAL CO | | | 1,2 | 2.B FE | 595,669 | 140.7675 | 668,645 | 475,000 | 590,852 | 0 | (2,420) | 0 | 0 | 5.550 | 4.039 | MN | 2,270 | 26,363 | 12/19/2019 | 11/30/2048 |
| 260543-CY-7 | DOW CHEMICAL CO | | | 1,2 | 2.B FE | 1,997,960 | 116.7273 | 2,334,546 | 2,000,000 | 1,998,577 | 0 | 243 | 0 | 0 | 4.800 | 4.812 | MN | 8,267 | 96,000 | 11/28/2018 | 11/30/2028 |
| 260543-DD-2 | DOW CHEMICAL CO | C | | 1,2 | 2.B FE | 2,734,277 | 108.6923 | 2,989,039 | 2,750,000 | 2,734,943 | 0 | 431 | 0 | 0 | 3.600 | 3.631 | MN | 12,650 | 120,725 | 08/18/2020 | 11/15/2050 |
| 26078J-AB-6 | DUPONT DE NEMOURS INC | | | 1,2 | 2.A FE | 793,266 | 105.7584 | 787,900 | 745,000 | 768,123 | 0 | (12,511) | 0 | 0 | 4.205 | 2.420 | MN | 4,003 | 31,327 | 12/19/2019 | 11/15/2023 |
| 26078J-AC-4 | DUPONT DE NEMOURS INC | | | 1,2 | 2.A FE | 547,899 | 110.5453 | 552,726 | 500,000 | 531,750 | 0 | (8,047) | 0 | 0 | 4.493 | 2.681 | MN | 2,871 | 22,465 | 12/19/2019 | 11/15/2025 |
| 26078J-AF-7 | DUPONT DE NEMOURS INC | | | 1,2 | 2.A FE | 141,116 | 140.0642 | 161,074 | 115,000 | 140,077 | 0 | (524) | 0 | 0 | 5.419 | 4.064 | MN | 796 | 6,232 | 12/19/2019 | 11/15/2048 |
| 26442C-AX-2 | DUKE ENERGY CAROLINAS LLC | | | 1,2 | 1.F FE | 1,143,152 | 111.6930 | 1,150,438 | 1,030,000 | 1,118,728 | 0 | (12,162) | 0 | 0 | 3.950 | 2.529 | MN | 5,199 | 40,685 | 12/19/2019 | 11/15/2028 |
| 268317-AC-8 | ELECTRICITE DE FRANCE SA | C | C | | 1.G FE | 985,510 | 146.3395 | 1,463,395 | 1,000,000 | 988,578 | 0 | 337 | 0 | 0 | 6.950 | 7.066 | JJ | 29,924 | 69,500 | 01/21/2009 | 01/26/2039 |
| 26831@-AA-6 | CTL-EDF DANVERS KOHLS DANVERS (MA) | | | | 2.C | 2,705,322 | 116.2377 | 3,144,605 | 2,705,322 | 2,705,322 | 0 | 0 | 0 | 0 | 7.250 | 7.250 | MON | 16,345 | 192,929 | 04/29/2002 | 10/01/2027 |
| 26851@-AA-1 | CTL-EH II LLC KOHLS BREWSTER (NY) | | | | 2.C | 943,900 | 103.2653 | 974,721 | 943,900 | 943,949 | 0 | (43) | 0 | 0 | 6.630 | 6.625 | MON | 5,215 | 98,223 | 12/19/2002 | 02/01/2023 |
| 26875P-AU-5 | EOG RESOURCES INC | | | 1,2 | 1.G FE | 1,999,200 | 115.6667 | 2,313,334 | 2,000,000 | 1,999,316 | 0 | 67 | 0 | 0 | 4.375 | 4.380 | AO | 18,472 | 87,500 | 04/08/2020 | 04/15/2030 |
| 26882P-AR-3 | ERAC USA FINANCE LLC | | | 1 | 2.A FE | 4,086,030 | 138.4610 | 5,538,440 | 4,000,000 | 4,060,005 | 0 | (3,094) | 0 | 0 | 6.700 | 6.520 | JD | 22,333 | 268,000 | 08/17/2010 | 06/01/2034 |
| 26882P-BE-1 | ERAC USA FINANCE LLC | | | 1 | 2.A FE | 3,843,720 | 147.6355 | 5,167,242 | 3,500,000 | 3,763,372 | 0 | (9,584) | 0 | 0 | 7.000 | 6.243 | AO | 51,722 | 245,000 | 06/09/2010 | 10/15/2037 |
| 26884L-AG-4 | EQT CORP | | | 1,2 | 3.A FE | 623,427 | 128.5000 | 674,625 | 525,000 | 611,866 | 0 | (8,429) | 0 | 0 | 7.500 | 4.928 | FA | 16,406 | 45,281 | 08/07/2020 | 02/01/2030 |
| 26943B-40-7 | FIRST EAGLE ALTERNATIVE CAPITAL BDC INC | | | 2 | 2.C PL | 1,856,165 | 25.5500 | 1,889,193 | 1,848,525 | 1,852,571 | 0 | (3,594) | 0 | 0 | 5.000 | 4.836 | MJSD | 257 | 53,199 | 12/06/2021 | 05/25/2026 |
| 279158-AQ-2 | ECOPETROL SA | | C | 1,2 | 3.A FE | 290,000 | 93.6940 | 271,713 | 290,000 | 290,000 | 0 | 0 | 0 | 0 | 5.875 | 5.875 | MN | 2,792 | 0 | 10/27/2021 | 11/02/2051 |
| 28176E-AD-0 | EDWARDS LIFESCIENCES CORP | | | 1,2 | 2.B FE | 465,907 | 112.4099 | 472,121 | 420,000 | 455,528 | 0 | (5,172) | 0 | 0 | 4.300 | 2.805 | JD | 803 | 18,060 | 12/19/2019 | 06/15/2028 |
| 28932M-AJ-4 | ELM ROAD GENERATING STATION SUPERCRITICA | | | 1 | 1.F FE | 4,000,000 | 128.3398 | 5,133,592 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 5.848 | 5.847 | JJ | 105,264 | 233,920 | 01/12/2011 | 01/19/2041 |
| 290876-AD-3 | EMERA INC | | C | 2,5 | 3.A FE | 2,670,355 | 115.0000 | 2,725,500 | 2,370,000 | 2,542,540 | 0 | (33,991) | 0 | 0 | 6.750 | 4.907 | JD | 7,110 | 159,975 | 04/16/2020 | 06/15/2076 |
| 29103D-AM-8 | EMERA US FINANCE LP | | | 1,2 | 2.C FE | 4,208,610 | 118.1691 | 4,135,920 | 3,500,000 | 4,175,673 | 0 | (17,666) | 0 | 0 | 4.750 | 3.547 | JD | 7,389 | 166,250 | 02/05/2020 | 06/15/2046 |
| 29248H-AC-7 | EMPOWER FINANCE 2020 LP | C | | 1,2 | 1.F FE | 103,461 | 101.5013 | 101,501 | 100,000 | 103,371 | 0 | (72) | 0 | 0 | 3.075 | 2.903 | MS | 888 | 3,075 | 09/30/2020 | 09/17/2051 |
| 29250N-AF-2 | ENBRIDGE INC | | C | 1,2 | 2.A FE | 1,266,307 | 104.4148 | 1,252,977 | 1,200,000 | 1,228,791 | 0 | (18,660) | 0 | 0 | 4.000 | 2.361 | AO | 12,000 | 48,000 | 12/19/2019 | 10/01/2023 |
| 29250N-BC-8 | ENBRIDGE INC | | C | 2 | 2.C FE | 721,297 | 111.0000 | 799,200 | 720,000 | 721,153 | 0 | (103) | 0 | 0 | 5.750 | 5.726 | JJ | 19,090 | 42,205 | 07/22/2020 | 07/15/2080 |
| 29250N-BE-4 | ENBRIDGE INC | C | C | 1,2 | 2.A FE | 1,246,925 | 101.7485 | 1,271,857 | 1,250,000 | 1,246,988 | 0 | 63 | 0 | 0 | 3.400 | 3.413 | FA | 21,604 | 0 | 06/24/2021 | 08/01/2051 |
| 29250R-AT-3 | ENBRIDGE ENERGY PARTNERS LP | | | 1,2 | 2.A FE | 1,092,010 | 128.7019 | 1,287,019 | 1,000,000 | 1,081,912 | 0 | (2,762) | 0 | 0 | 5.500 | 4.819 | MS | 16,194 | 55,000 | 01/22/2018 | 09/15/2040 |
| 29267H-AA-7 | ENDURANCE SPECIALTY HOLDINGS LTD | | C | 1 | 1.G FE | 7,263,650 | 135.9488 | 9,856,286 | 7,250,000 | 7,255,710 | 0 | (627) | 0 | 0 | 7.000 | 6.986 | JJ | 234,014 | 507,500 | 09/18/2013 | 07/15/2034 |
| 29273R-AJ-8 | ENERGY TRANSFER LP | | | 1 | 2.C FE | 5,937,360 | 138.1102 | 8,286,615 | 6,000,000 | 5,952,132 | 0 | 1,422 | 0 | 0 | 7.500 | 7.586 | JJ | 225,000 | 450,000 | 03/25/2008 | 07/01/2038 |
| 29364D-10-0 | ENTERGY ARKANSAS LLC | | | 2 | 1.F FE | 2,430,464 | 25.4900 | 2,467,432 | 2,420,000 | 2,460,156 | 0 | 43,404 | 0 | 0 | 4.875 | 4.885 | MJSD | 9,831 | 117,975 | 12/19/2017 | 09/01/2066 |
| 29366M-AA-6 | ENTERGY ARKANSAS LLC | | | 1,2 | 1.F FE | 8,943,375 | 119.0026 | 8,925,197 | 7,500,000 | 8,890,666 | 0 | (32,655) | 0 | 0 | 4.200 | 3.167 | AO | 78,750 | 315,000 | 05/11/2020 | 04/01/2049 |
| 29379V-AM-5 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1 | 2.A FE | 3,978,368 | 149.2715 | 5,970,862 | 4,000,000 | 3,984,242 | 0 | 478 | 0 | 0 | 7.550 | 7.593 | AO | 63,756 | 302,000 | 10/27/2009 | 04/15/2038 |
| 29379V-CA-9 | ENTERPRISE PRODUCTS OPERATING LLC | C | | 1,2 | 2.A FE | 992,330 | 98.4447 | 984,447 | 1,000,000 | 992,537 | 0 | 146 | 0 | 0 | 3.200 | 3.239 | FA | 12,089 | 32,711 | 07/30/2020 | 02/15/2052 |
| 29379V-CB-7 | ENTERPRISE PRODUCTS OPERATING LLC | C | | 1,2 | 2.A FE | 497,321 | 99.8558 | 499,279 | 500,000 | 497,329 | 0 | 8 | 0 | 0 | 3.300 | 3.328 | FA | 4,858 | 0 | 09/07/2021 | 02/15/2053 |
| 29444U-BT-2 | EQUINIX INC | C | | 1,2 | 2.B FE | 495,890 | 102.3445 | 511,722 | 500,000 | 495,980 | 0 | 90 | 0 | 0 | 3.400 | 3.443 | FA | 10,578 | 0 | 05/03/2021 | 02/15/2052 |
| 29977G-AA-0 | TIAA FSB HOLDINGS INC | | | 2 | 1.G FE | 1,500,000 | 109.0920 | 1,636,380 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JJ | 42,885 | 86,250 | 06/26/2015 | 07/02/2025 |
| 299808-AH-8 | EVEREST REINSURANCE HOLDINGS INC | C | C | 1,2 | 1.G FE | 1,760,996 | 105.2911 | 1,842,594 | 1,750,000 | 1,760,741 | 0 | (217) | 0 | 0 | 3.500 | 3.465 | AO | 12,931 | 62,611 | 10/09/2020 | 10/15/2050 |
| 30231G-AW-2 | EXXON MOBIL CORP | | | 1,2 | 1.D FE | 180,852 | 117.2605 | 181,754 | 155,000 | 179,480 | 0 | (687) | 0 | 0 | 4.114 | 3.161 | MS | 2,126 | 6,377 | 12/19/2019 | 03/01/2046 |
| 30231G-BF-8 | EXXON MOBIL CORP | C | | 1,2 | 1.D FE | 1,491,670 | 118.5458 | 1,778,187 | 1,500,000 | 1,492,153 | 0 | 275 | 0 | 0 | 4.227 | 4.268 | MS | 17,965 | 63,405 | 03/18/2020 | 03/19/2040 |
| 30231G-BF-8 | EXXON MOBIL CORP | | | 1,2 | 1.D FE | 9,000,000 | 118.5458 | 10,669,120 | 9,000,000 | 9,000,000 | 0 | 0 | 0 | 0 | 4.227 | 4.227 | MS | 107,789 | 380,430 | 03/17/2020 | 03/19/2040 |
| 302508-AQ-9 | FMR LLC | | | 1 | 1.E FE | 1,066,980 | 137.7512 | 1,377,513 | 1,000,000 | 1,031,784 | 0 | (3,153) | 0 | 0 | 7.570 | 7.015 | JD | 3,364 | 75,700 | 12/10/2001 | 06/15/2029 |
| 30251B-AC-2 | FMR LLC | | | 1 | 1.E FE | 1,988,560 | 148.0267 | 2,960,533 | 2,000,000 | 1,990,795 | 0 | 240 | 0 | 0 | 6.500 | 6.543 | JD | 6,139 | 130,000 | 06/30/2010 | 12/14/2040 |
| 30257W-AA-4 | FAGE INTERNATIONAL SA | | C | 2 | 4.A FE | 329,510 | 102.5000 | 340,300 | 332,000 | 330,009 | 0 | 367 | 0 | 0 | 5.625 | 5.775 | FA | 7,055 | 20,239 | 08/14/2020 | 08/15/2026 |
| 302635-AF-4 | FS KKR CAPITAL CORP | | | 1,2 | 2.C FE | 2,000,000 | 110.2704 | 2,205,408 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 8.625 | 8.627 | MN | 22,042 | 172,500 | 04/24/2020 | 05/15/2025 |
| 31428X-BE-5 | FEDEX CORP | | | 1,2 | 2.B FE | 158,627 | 122.2286 | 183,343 | 150,000 | 158,236 | 0 | (199) | 0 | 0 | 4.750 | 4.373 | MN | 910 | 7,125 | 12/19/2019 | 11/15/2045 |
| 31428X-BG-0 | FEDEX CORP | | | 1,2 | 2.B FE | 462,300 | 120.2111 | 546,960 | 455,000 | 462,002 | 0 | (164) | 0 | 0 | 4.550 | 4.444 | AO | 5,176 | 20,703 | 12/19/2019 | 04/01/2046 |
| 31428X-BQ-8 | FEDEX CORP | | | 1,2 | 2.B FE | 995,840 | 112.6465 | 1,126,465 | 1,000,000 | 996,055 | 0 | 83 | 0 | 0 | 4.050 | 4.075 | FA | 15,300 | 40,500 | 01/29/2018 | 02/15/2048 |
| 31428X-BS-4 | FEDEX CORP | | | 1,2 | 2.B FE | 5,565,931 | 128.1541 | 6,279,551 | 4,900,000 | 5,540,786 | 0 | (13,325) | 0 | 0 | 4.950 | 4.130 | AO | 49,858 | 242,550 | 01/24/2020 | 10/17/2048 |
| 31428X-CA-2 | FEDEX CORP | C | | 1,2 | 2.B FE | 1,761,345 | 134.2317 | 1,991,998 | 1,484,000 | 1,753,242 | 0 | (5,063) | 0 | 0 | 5.250 | 4.146 | MN | 9,955 | 77,910 | 05/05/2020 | 05/15/2050 |
| 31428X-CE-4 | FEDEX CORP | | | 1,2 | 2.B FE | 498,037 | 102.4394 | 512,197 | 500,000 | 498,091 | 0 | 54 | 0 | 0 | 3.250 | 3.277 | MN | 2,076 | 8,847 | 04/20/2021 | 05/15/2041 |
| 31620M-BU-9 | FIDELITY NATIONAL INFORMATION SERVICES I | C | | 1,2 | 2.B FE | 248,023 | 101.2521 | 253,130 | 250,000 | 248,083 | 0 | 60 | 0 | 0 | 3.100 | 3.154 | MS | 2,583 | 3,853 | 02/24/2021 | 03/01/2041 |
| 31620R-AL-9 | FIDELITY NATIONAL FINANCIAL INC | C | | 1,2 | 2.B FE | 997,700 | 95.9272 | 959,272 | 1,000,000 | 997,714 | 0 | 14 | 0 | 0 | 3.200 | 3.212 | MS | 9,244 | 0 | 09/14/2021 | 09/17/2051 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 316500-AC-1 | FIDUS INVESTMENT CORP | | | 1,2 | 1.G FE | 422,983 | 100.4986 | 425,109 | 423,000 | 422,989 | 0 | 6 | 0 | 0 | 3.500 | 3.500 | MN | 3,413 | 0 | 10/01/2021 | 11/15/2026 |
| 32055R-A@-6 | FIRST INDUSTRIAL LP | | | | 2.B FE | 1,650,000 | 108.6702 | 1,793,058 | 1,650,000 | 1,650,000 | 0 | 0 | 0 | 0 | 4.300 | 4.300 | AO | 13,993 | 70,950 | 04/20/2017 | 04/20/2027 |
| 33735B-BD-6 | WELLS FARGO & CO | | | | 2.B FE | 3,900,155 | 135.3122 | 4,735,927 | 3,500,000 | 3,766,729 | 0 | (12,068) | 0 | 0 | 6.550 | 5.742 | AO | 48,397 | 229,250 | 01/25/2006 | 10/15/2035 |
| 33738M-AB-7 | WELLS FARGO BANK NA | | | | 1.F FE | 1,018,460 | 121.1785 | 1,211,785 | 1,000,000 | 1,007,793 | 0 | (873) | 0 | 0 | 6.500 | 6.359 | JD | 5,417 | 65,000 | 12/10/1998 | 12/01/2028 |
| 33793Z-AJ-6 | FIRSTENERGY CORP | | | 1,2 | 3.A FE | 2,442,980 | 119.0338 | 2,380,675 | 2,000,000 | 2,423,670 | 0 | (10,343) | 0 | 0 | 5.350 | 3.784 | JJ | 49,339 | 102,000 | 02/05/2020 | 07/15/2047 |
| 33793Z-AM-9 | FIRSTENERGY CORP | | | 1,2 | 3.A FE | 4,243,583 | 98.0000 | 4,165,000 | 4,250,000 | 4,243,858 | 0 | 128 | 0 | 0 | 3.400 | 3.408 | MS | 48,167 | 144,500 | 02/18/2020 | 03/01/2050 |
| 33803M-AB-5 | FISHERS LANE ASSOCIATES LLC | | | 2 | 1.C YE | 6,000,000 | 122.2988 | 7,337,931 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 5.477 | 5.477 | MON | 23,734 | 328,620 | 06/20/2012 | 08/05/2040 |
| 33891S-AM-3 | BANK OF AMERICA CORP | | | | 2.A FE | 4,488,200 | 125.9710 | 5,038,841 | 4,000,000 | 4,210,134 | 0 | (25,692) | 0 | 0 | 6.700 | 5.725 | JJ | 123,578 | 268,000 | 01/26/2006 | 07/15/2028 |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC | C | | 1 | 2.B FE | 2,099,673 | 107.2712 | 2,269,366 | 2,115,540 | 2,103,545 | 0 | 738 | 0 | 0 | 4.125 | 4.201 | MS | 22,059 | 87,266 | 09/29/2016 | 03/31/2038 |
| 34108I-FF-9 | FLORIDA POWER & LIGHT CO | | | 1,2 | 1.E FE | 2,020,760 | 119.3409 | 2,386,818 | 2,000,000 | 2,017,269 | 0 | (568) | 0 | 0 | 4.125 | 4.061 | FA | 34,375 | 82,500 | 09/04/2014 | 02/01/2042 |
| 344775-AC-5 | DELHAIZE AMERICA LLC | | | 1 | 2.B FE | 3,196,740 | 124.6660 | 3,739,981 | 3,000,000 | 3,075,640 | 0 | (11,304) | 0 | 0 | 8.050 | 7.464 | AO | 50,983 | 241,500 | 02/08/2002 | 04/15/2027 |
| 34490B-AE-4 | FOOTBALL CLUB SER 2020-XI-E TR CTF | | | | 1.F FE | 1,500,000 | 107.8477 | 1,617,716 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 3.530 | 3.530 | OCT | 12,649 | 53,685 | 07/17/2020 | 10/05/2035 |
| 34490B-AF-1 | FOOTBALL CLUB SER 2020-XI-F TR CTF | | | | 1.F FE | 3,530,000 | 111.8997 | 3,950,059 | 3,530,000 | 3,530,000 | 0 | 0 | 0 | 0 | 3.850 | 3.850 | OCT | 32,466 | 137,793 | 07/17/2020 | 10/05/2040 |
| 34490B-AK-0 | FOOTBALL CLUB SER 2020-XI-J TR CTF | | | | 1.F FE | 1,470,000 | 111.9104 | 1,645,083 | 1,470,000 | 1,470,000 | 0 | 0 | 0 | 0 | 3.850 | 3.850 | OCT | 13,520 | 57,853 | 07/17/2020 | 10/05/2040 |
| 345370-CX-6 | FORD MOTOR CO | | | 1,2 | 3.A FE | 976,345 | 146.3750 | 1,068,538 | 730,000 | 947,435 | 0 | (21,370) | 0 | 0 | 9.625 | 5.074 | AO | 13,467 | 70,263 | 08/27/2020 | 04/22/2030 |
| 346845-AF-7 | FORT BENNING FAMILY CMNTYS LLC | | | 1 | 2.A FE | 738,051 | 126.2700 | 984,906 | 780,000 | 740,510 | 0 | 480 | 0 | 0 | 5.810 | 6.188 | JJ | 20,897 | 45,318 | 06/01/2016 | 01/15/2051 |
| 349631-AG-6 | BEAM SUNTORY INC | | | 1 | 2.B FE | 8,455,112 | 120.7524 | 10,402,823 | 8,615,000 | 8,547,923 | 0 | 7,917 | 0 | 0 | 6.625 | 6.774 | JJ | 263,176 | 570,744 | 04/19/2002 | 07/15/2028 |
| 35137L-AL-9 | FOX CORP | | | 1,2 | 2.B FE | 997,990 | 107.7237 | 1,077,237 | 1,000,000 | 998,291 | 0 | 175 | 0 | 0 | 3.500 | 3.524 | AO | 8,069 | 35,000 | 03/31/2020 | 04/08/2030 |
| 35671D-BC-8 | FREEPORT-MCMORAN INC | | | 1,2 | 3.A FE | 627,165 | 125.7090 | 691,400 | 550,000 | 624,218 | 0 | (2,150) | 0 | 0 | 5.450 | 4.446 | MS | 8,826 | 29,975 | 08/07/2020 | 03/15/2043 |
| 361448-BH-5 | GATX CORP | C | | 1,2 | 2.B FE | 976,150 | 97.5162 | 975,162 | 1,000,000 | 976,370 | 0 | 220 | 0 | 0 | 3.100 | 3.225 | JD | 2,583 | 15,500 | 08/02/2021 | 06/01/2051 |
| 361448-BH-5 | GATX CORP | | | 1,2 | 2.B FE | 488,075 | 97.5162 | 487,581 | 500,000 | 488,185 | 0 | 110 | 0 | 0 | 3.100 | 3.225 | JD | 1,292 | 7,750 | 08/02/2021 | 06/01/2051 |
| 36158F-AA-8 | SWISS RE SOLUTIONS HOLDING CORP | | | | 1.F FE | 5,208,230 | 120.9513 | 5,745,186 | 4,750,000 | 4,894,668 | 0 | (29,530) | 0 | 0 | 7.000 | 6.152 | FA | 125,611 | 332,500 | 10/31/2006 | 02/15/2026 |
| 36158F-AD-2 | SWISS RE SOLUTIONS HOLDING CORP | | | 1 | 1.F FE | 8,624,830 | 139.7083 | 11,176,666 | 8,000,000 | 8,325,460 | 0 | (27,295) | 0 | 0 | 7.750 | 7.102 | JD | 27,556 | 620,000 | 05/02/2002 | 06/15/2030 |
| 36321P-AC-4 | GALAXY PIPELINE ASSETS BIDCO LTD | C | C | 1 | 1.C FE | 1,750,000 | 100.9528 | 1,766,675 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 3.250 | 3.250 | MS | 14,377 | 51,503 | 10/27/2020 | 09/30/2040 |
| 36321P-AE-0 | GALAXY PIPELINE ASSETS BIDCO LTD | | C | 1 | 1.C FE | 750,000 | 99.5215 | 746,411 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 2.940 | 2.940 | MS | 5,574 | 13,659 | 02/09/2021 | 09/30/2040 |
| 369550-BJ-6 | GENERAL DYNAMICS CORP | | | 1,2 | 1.G FE | 3,941,200 | 127.9859 | 5,119,434 | 4,000,000 | 3,942,998 | 0 | 1,014 | 0 | 0 | 4.250 | 4.338 | AO | 42,500 | 170,000 | 03/23/2020 | 04/01/2050 |
| 369550-BM-9 | GENERAL DYNAMICS CORP | | | 1,2 | 1.G FE | 2,473,675 | 111.1826 | 2,779,566 | 2,500,000 | 2,477,657 | 0 | 2,273 | 0 | 0 | 3.625 | 3.752 | AO | 22,656 | 90,625 | 03/23/2020 | 04/01/2030 |
| 369550-BQ-0 | GENERAL DYNAMICS CORP | C | | 1,2 | 1.G FE | 249,125 | 103.1600 | 257,900 | 250,000 | 249,149 | 0 | 24 | 0 | 0 | 2.850 | 2.873 | JD | 594 | 3,978 | 05/03/2021 | 06/01/2041 |
| 370334-CL-6 | GENERAL MILLS INC | | | 1,2 | 2.B FE | 4,990,000 | 104.4651 | 5,223,256 | 5,000,000 | 4,991,572 | 0 | 888 | 0 | 0 | 2.875 | 2.898 | AO | 30,347 | 143,750 | 03/31/2020 | 04/15/2030 |
| 37149#-AA-8 | GENERATIONAL PC LLC | | | | 1.D PL | 28,675,594 | 102.1900 | 29,303,590 | 28,675,594 | 28,675,594 | 0 | 0 | 0 | 0 | 5.250 | 5.250 | N/A | 125,456 | 1,537,817 | 02/02/2018 | 12/01/2057 |
| 37255L-AA-5 | ENACT HOLDINGS INC | | | 1,2 | 3.B FE | 216,913 | 109.2500 | 229,425 | 210,000 | 215,256 | 0 | (1,526) | 0 | 0 | 6.500 | 5.606 | FA | 5,157 | 13,423 | 11/30/2020 | 08/15/2025 |
| 37329B-BN-7 | GEORGIA-PACIFIC LLC | | | | 1.G FE | 1,958,561 | 121.3074 | 2,293,923 | 1,891,000 | 1,946,294 | 0 | (13,472) | 0 | 0 | 7.375 | 6.463 | JD | 11,622 | 139,461 | 12/19/2019 | 12/01/2025 |
| 375558-AW-3 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 285,386 | 105.1346 | 283,863 | 270,000 | 277,794 | 0 | (3,774) | 0 | 0 | 3.700 | 2.215 | AO | 2,498 | 9,990 | 12/19/2019 | 04/01/2024 |
| 375558-AX-1 | GILEAD SCIENCES INC | | | 1,2 | 2.A FE | 2,307,334 | 126.5868 | 2,436,795 | 1,925,000 | 2,285,739 | 0 | (10,844) | 0 | 0 | 4.800 | 3.555 | AO | 23,100 | 92,400 | 12/19/2019 | 04/01/2044 |
| 376546-B8-3 | GLADSTONE INVESTMENT CORP | | | 2 | 2.B PL | 40,912 | 26.1000 | 43,143 | 41,325 | 40,929 | 0 | 17 | 0 | 0 | 4.875 | 5.042 | FMAN | 336 | 482 | 08/12/2021 | 11/01/2028 |
| 37959G-AB-3 | GLOBAL ATLANTIC (FIN) CO | | | 1,2 | 2.C FE | 255,403 | 99.0989 | 247,747 | 250,000 | 255,272 | 0 | (130) | 0 | 0 | 3.125 | 2.863 | JD | 347 | 3,863 | 09/21/2021 | 06/15/2031 |
| 37959G-AC-1 | GLOBAL ATLANTIC (FIN) CO | | | 2 | 3.A FE | 1,350,291 | 101.4797 | 1,369,976 | 1,350,000 | 1,350,258 | 0 | (33) | 0 | 0 | 4.700 | 4.695 | AO | 13,395 | 17,449 | 06/24/2021 | 10/15/2051 |
| 38143Y-AC-7 | GOLDMAN SACHS GROUP INC | | | 1 | 2.B FE | 7,297,060 | 136.8816 | 9,581,712 | 7,000,000 | 7,209,696 | 0 | (8,238) | 0 | 0 | 6.450 | 6.133 | MN | 75,250 | 451,500 | 04/03/2007 | 05/01/2036 |
| 382550-BP-5 | GOODYEAR TIRE & RUBBER CO | | | 1,2 | 3.C FE | 289,000 | 108.5705 | 309,426 | 285,000 | 288,851 | 0 | (149) | 0 | 0 | 5.250 | 5.063 | JJ | 9,268 | 0 | 06/25/2021 | 07/15/2031 |
| 384311-AA-4 | GRAFTECH FINANCE INC | | | 1,2 | 3.C FE | 150,963 | 101.5000 | 152,250 | 150,000 | 150,859 | 0 | (103) | 0 | 0 | 4.625 | 4.528 | JD | 308 | 6,803 | 01/04/2021 | 12/15/2028 |
| 39121J-AE-0 | GREAT RIVER ENERGY | | | 1 | 1.G FE | 0 | 120.5565 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6.254 | 6.258 | JJ | 0 | 0 | 06/21/2007 | 07/01/2038 |
| 40049J-AV-9 | GRUPO TELEVISA SAB | | C | 1 | 2.A FE | 6,083,166 | 114.0324 | 7,070,010 | 6,200,000 | 6,163,476 | 0 | 9,593 | 0 | 0 | 6.625 | 6.830 | MS | 117,520 | 410,750 | 11/12/2008 | 03/18/2025 |
| 40168*-AA-2 | GUGGENHEIM LOAN SERV CO LLC | | | 5 | 1.C | 724,702 | 212.9168 | 1,156,248 | 543,052 | 700,982 | 0 | (4,706) | 0 | 0 | 11.697 | 8.955 | MON | 2,823 | 51,385 | 01/04/2017 | 07/15/2055 |
| 404119-BY-4 | HCA INC | C | | 1,2 | 2.C FE | 507,730 | 123.4441 | 617,220 | 500,000 | 507,091 | 0 | (261) | 0 | 0 | 5.125 | 5.000 | JD | 1,139 | 25,625 | 06/07/2019 | 06/15/2039 |
| 404119-CB-3 | HCA INC | C | | 1,2 | 2.C FE | 746,258 | 102.3299 | 767,474 | 750,000 | 746,303 | 0 | 45 | 0 | 0 | 3.500 | 3.527 | JJ | 13,198 | 0 | 06/21/2021 | 07/15/2051 |
| 404280-AT-6 | HSBC HOLDINGS PLC | | C | 2 | 2.C FE | 2,584,500 | 107.9280 | 2,590,272 | 2,400,000 | 2,478,697 | 0 | (24,260) | 0 | 0 | 6.375 | 5.260 | MS | 38,675 | 153,000 | 09/11/2017 | 12/29/2049 |
| 404280-BK-4 | HSBC HOLDINGS PLC | | D | 2,5 | 1.G FE | 723,293 | 108.1612 | 811,209 | 750,000 | 730,821 | 0 | 2,640 | 0 | 0 | 4.041 | 4.521 | MS | 9,092 | 30,308 | 01/14/2019 | 03/13/2028 |
| 406216-AS-0 | HALLIBURTON CO | | | | 2.A FE | 5,599,680 | 134.9147 | 6,745,734 | 5,000,000 | 5,598,454 | 0 | (271) | 0 | 0 | 7.600 | 6.782 | FA | 143,556 | 380,000 | 02/02/2011 | 08/15/2096 |
| 406216-AY-7 | HALLIBURTON CO | | | 1 | 2.A FE | 4,974,300 | 147.2669 | 7,363,343 | 5,000,000 | 4,980,924 | 0 | 506 | 0 | 0 | 7.450 | 7.489 | MS | 109,681 | 372,500 | 03/10/2009 | 09/15/2039 |
| 409322-AB-0 | HAMPTON RDS PPV LLC | | | 1 | 2.C FE | 447,635 | 110.8384 | 554,192 | 500,000 | 446,205 | 0 | 1,201 | 0 | 0 | 6.071 | 7.087 | JD | 1,349 | 30,355 | 09/30/2014 | 12/15/2041 |
| 409322-AD-6 | HAMPTON ROADS PPV LLC | C | | | 3.B FE | 584,150 | 110.4700 | 552,350 | 500,000 | 582,997 | 0 | (971) | 0 | 0 | 6.621 | 5.505 | N/A | 1,471 | 33,105 | 09/30/2020 | 06/15/2053 |
| 411163G-AF-8 | RELX INC | | | 1 | 2.A FE | 3,087,206 | 122.8700 | 4,546,191 | 3,700,000 | 3,440,044 | 0 | 34,722 | 0 | 0 | 7.200 | 8.821 | FA | 111,000 | 266,400 | 10/27/2000 | 08/01/2027 |
| 413875-AN-5 | L3HARRIS TECHNOLOGIES INC | | | 1 | 2.B FE | 995,070 | 142.2764 | 1,422,764 | 1,000,000 | 996,050 | 0 | 107 | 0 | 0 | 6.150 | 6.186 | JD | 2,733 | 61,500 | 12/07/2010 | 12/15/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 416515-AP-9 | HARTFORD FINANCIAL SERVICES GROUP INC | | | 1 | 2.A FE | 6,839,682 | 140.2939 | 9,820,572 | 7,000,000 | 6,871,560 | 0 | 3,768 | 0 | 0 | 6.100 | 6.260 | AO | 106,750 | 427,000 | 10/10/2006 | 10/01/2041 |
| 423012-AG-8 | HEINEKEN NV | | C | 1,2 | 2.A FE | 992,210 | 124.5869 | 1,245,869 | 1,000,000 | 992,909 | 0 | 151 | 0 | 0 | 4.350 | 4.397 | MS | 11,117 | 43,500 | 03/20/2017 | 03/29/2047 |
| 42307T-AG-3 | KRAFT HEINZ FOODS CO | | | 1 | 3.A FE | 13,713,613 | 135.6117 | 18,646,606 | 13,750,000 | 13,612,543 | 0 | 1,850 | 0 | 0 | 6.750 | 6.837 | MS | 273,281 | 928,125 | 12/11/2008 | 03/15/2032 |
| 42307T-AH-1 | KRAFT HEINZ FOODS CO | | | 1 | 3.A FE | 1,634,493 | 152.1306 | 2,091,796 | 1,375,000 | 1,602,970 | 0 | (7,987) | 0 | 0 | 7.125 | 5.595 | FA | 40,820 | 97,969 | 08/07/2020 | 08/01/2039 |
| 42824C-AW-9 | HEWLETT PACKARD ENTERPRISE CO | | | 1,2 | 2.B FE | 1,107,008 | 110.9596 | 1,109,596 | 1,000,000 | 1,069,840 | 0 | (18,527) | 0 | 0 | 4.900 | 2.813 | AO | 10,344 | 49,000 | 12/19/2019 | 10/15/2025 |
| 431571-AD-0 | HILLENBRAND INC | | | 1,2 | 3.A FE | 250,000 | 104.5000 | 261,250 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | JD | 639 | 14,375 | 06/09/2020 | 06/15/2025 |
| 431571-AE-8 | HILLENBRAND INC | | | 1,2 | 3.A FE | 135,000 | 100.2500 | 135,338 | 135,000 | 135,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | MS | 1,688 | 2,503 | 02/24/2021 | 03/01/2031 |
| 432833-AF-8 | HILTON DOMESTIC OPERATING COMPANY INC | | | 1,2 | 3.B FE | 421,720 | 106.8750 | 427,500 | 400,000 | 418,196 | 0 | (2,563) | 0 | 0 | 4.875 | 4.031 | JJ | 8,992 | 19,500 | 08/07/2020 | 01/15/2030 |
| 437076-BC-5 | HOME DEPOT INC | | | 1,2 | 1.F FE | 282,114 | 105.4200 | 279,363 | 265,000 | 273,376 | 0 | (4,344) | 0 | 0 | 3.750 | 2.022 | FA | 3,754 | 9,938 | 12/19/2019 | 02/15/2024 |
| 437076-BF-8 | HOME DEPOT INC | | | 1,2 | 1.F FE | 812,274 | 125.1857 | 857,522 | 685,000 | 805,259 | 0 | (3,515) | 0 | 0 | 4.400 | 3.296 | MS | 8,875 | 30,140 | 12/19/2019 | 03/15/2045 |
| 437076-BK-7 | HOME DEPOT INC | | | 1,2 | 1.F FE | 1,593,411 | 106.8003 | 1,602,004 | 1,500,000 | 1,560,031 | 0 | (16,577) | 0 | 0 | 3.350 | 2.141 | MS | 14,796 | 50,250 | 12/19/2019 | 09/15/2025 |
| 440327-AK-0 | HORACE MANN EDUCATORS CORP | | | 1,2 | 2.B FE | 997,350 | 108.0133 | 1,080,133 | 1,000,000 | 998,853 | 0 | 293 | 0 | 0 | 4.500 | 4.532 | JD | 3,750 | 45,000 | 11/18/2015 | 12/01/2025 |
| 44267D-AD-9 | HOWARD HUGHES CORP | | | 1,2 | 3.C FE | 435,221 | 106.5045 | 452,644 | 425,000 | 433,725 | 0 | (1,096) | 0 | 0 | 5.375 | 5.005 | FA | 9,518 | 21,765 | 08/07/2020 | 08/01/2028 |
| 443201-AA-6 | HOWMET AEROSPACE INC | | | 1,2 | 3.A FE | 1,171,938 | 114.8905 | 1,321,241 | 1,150,000 | 1,165,204 | 0 | (4,083) | 0 | 0 | 6.875 | 6.418 | MN | 13,177 | 79,063 | 04/27/2020 | 05/01/2025 |
| 443201-AA-6 | HOWMET AEROSPACE INC | C | | 1,2 | 3.A FE | 508,300 | 114.8905 | 574,453 | 500,000 | 505,808 | 0 | (1,550) | 0 | 0 | 6.875 | 6.475 | MN | 5,729 | 34,375 | 05/01/2020 | 05/01/2025 |
| 44329H-AD-6 | HP CMNTYS LLC | | | | 1.C FE | 498,750 | 125.0425 | 625,213 | 500,000 | 498,885 | 0 | 17 | 0 | 0 | 5.820 | 5.835 | MS | 8,568 | 29,100 | 07/21/2015 | 09/15/2053 |
| 44329H-AH-7 | HP CMNTYS LLC | | | | 1.C FE | 225,750 | 111.4840 | 222,968 | 200,000 | 215,117 | 0 | (2,216) | 0 | 0 | 5.630 | 4.170 | MS | 3,315 | 11,260 | 10/06/2016 | 09/15/2034 |
| 44329H-AT-1 | HP CMNTYS LLC | | | | 1.D FE | 112,175 | 115.6377 | 115,638 | 100,000 | 109,595 | 0 | (531) | 0 | 0 | 5.930 | 4.905 | MS | 1,746 | 5,930 | 08/10/2016 | 09/15/2034 |
| 44329H-AU-8 | HP CMNTYS LLC | | | | 1.D FE | 498,750 | 122.2548 | 611,274 | 500,000 | 498,954 | 0 | 29 | 0 | 0 | 6.080 | 6.097 | MS | 8,951 | 30,400 | 07/21/2015 | 03/15/2046 |
| 44329H-AV-6 | HP CMNTYS LLC | | | | 1.D FE | 399,000 | 126.7602 | 507,041 | 400,000 | 399,101 | 0 | 12 | 0 | 0 | 6.160 | 6.175 | MS | 7,255 | 24,640 | 07/21/2015 | 09/15/2053 |
| 443628-AH-5 | HUDBAY MINERALS INC | | C | 1,2 | 4.B FE | 36,184 | 106.0000 | 38,160 | 36,000 | 36,162 | 0 | (17) | 0 | 0 | 6.125 | 6.047 | AO | 551 | 2,254 | 09/11/2020 | 04/01/2029 |
| 444454-AF-9 | HUGHES SATELLITE SYSTEMS CORP | | | 1 | 4.B FE | 338,760 | 111.9250 | 335,775 | 300,000 | 330,672 | 0 | (5,956) | 0 | 0 | 6.625 | 4.152 | FA | 8,281 | 19,875 | 08/14/2020 | 08/01/2026 |
| 444859-BB-7 | HUMANA INC | | | 1,2 | 2.C FE | 2,221,252 | 123.4343 | 2,746,413 | 2,225,000 | 2,222,192 | 0 | 151 | 0 | 0 | 4.625 | 4.634 | JD | 8,576 | 102,906 | 01/18/2013 | 12/01/2042 |
| 448579-AH-5 | HYATT HOTELS CORP | C | | 1,2 | 2.C FE | 806,631 | 110.8887 | 887,110 | 800,000 | 804,556 | 0 | (1,260) | 0 | 0 | 5.375 | 5.403 | AO | 8,122 | 43,000 | 05/13/2020 | 04/23/2025 |
| 448579-AJ-1 | HYATT HOTELS CORP | | | 1,2 | 2.C FE | 750,000 | 119.3942 | 895,457 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 5.750 | 5.987 | AO | 8,146 | 43,125 | 04/21/2020 | 04/23/2030 |
| 448579-AJ-1 | HYATT HOTELS CORP | C | | 1,2 | 2.C FE | 2,404,813 | 119.3942 | 2,626,673 | 2,200,000 | 2,379,106 | 0 | (18,540) | 0 | 0 | 5.750 | 4.742 | AO | 23,894 | 126,500 | 08/06/2020 | 04/23/2030 |
| 449669-AK-6 | MOSAIC GLOBAL HOLDINGS INC | | | 1 | 2.C FE | 1,174,910 | 123.9970 | 1,239,970 | 1,000,000 | 1,081,158 | 0 | (10,982) | 0 | 0 | 7.300 | 5.693 | JJ | 33,661 | 73,000 | 10/13/2010 | 01/15/2028 |
| 45174H-BG-1 | IHEARTCOMMUNICATIONS INC | | | 1,2 | 4.A FE | 336,035 | 101.4120 | 354,942 | 350,000 | 338,235 | 0 | 1,610 | 0 | 0 | 4.750 | 5.410 | JJ | 7,666 | 16,625 | 08/14/2020 | 01/15/2028 |
| 453140-AB-1 | IMPERIAL BRANDS FINANCE PLC | | C | 1,2 | 2.B FE | 1,326,341 | 101.8673 | 1,324,275 | 1,300,000 | 1,308,091 | 0 | (9,118) | 0 | 0 | 3.500 | 2.767 | FA | 17,694 | 45,500 | 12/19/2019 | 02/11/2023 |
| 454750-AQ-6 | INDIANA GAS COMPANY INC | | | | 2.A FE | 7,673,903 | 120.5228 | 9,039,212 | 7,500,000 | 7,574,358 | 0 | (9,260) | 0 | 0 | 6.550 | 6.359 | MS | 144,646 | 491,250 | 11/12/2008 | 06/30/2028 |
| 454889-AM-8 | INDIANA MICHIGAN POWER CO | | | 1 | 1.G FE | 3,081,260 | 136.4744 | 4,435,417 | 3,250,000 | 3,126,853 | 0 | 4,665 | 0 | 0 | 6.050 | 6.445 | MS | 57,895 | 196,625 | 02/11/2008 | 03/15/2037 |
| 455434-BH-2 | INDIANAPOLIS POWER & LIGHT CO | | | 1 | 1.G FE | 6,433,331 | 134.9763 | 8,301,044 | 6,150,000 | 6,360,769 | 0 | (8,924) | 0 | 0 | 6.050 | 5.703 | AO | 93,019 | 372,075 | 03/02/2011 | 10/01/2036 |
| 455434-BL-3 | INDIANAPOLIS POWER & LIGHT CO | | | 1 | 1.G FE | 1,999,820 | 140.5964 | 2,811,928 | 2,000,000 | 1,999,974 | 0 | 1 | 0 | 0 | 6.600 | 6.600 | JD | 11,000 | 132,000 | 06/12/2007 | 06/01/2037 |
| 456472-AD-1 | INDUSTRIAS PENOLES SAB DE CV | | C | 1,2 | 2.B FE | 310,950 | 109.2510 | 327,753 | 300,000 | 310,833 | 0 | (117) | 0 | 0 | 4.750 | 4.522 | FA | 5,740 | 7,125 | 04/12/2021 | 08/06/2050 |
| 45665Q-AF-0 | INFINITY PROPERTY AND CASUALTY CORP | | | 1 | 2.B FE | 3,041,840 | 102.6860 | 3,080,581 | 3,000,000 | 3,003,762 | 0 | (5,040) | 0 | 0 | 5.000 | 4.815 | MS | 42,500 | 150,000 | 01/10/2013 | 09/19/2022 |
| 456837-AK-9 | ING GROEP NV | | C | | 1.G FE | 232,873 | 105.2716 | 231,598 | 220,000 | 226,100 | 0 | (3,371) | 0 | 0 | 4.100 | 2.471 | AO | 2,230 | 9,020 | 12/19/2019 | 10/02/2023 |
| 456837-AM-5 | ING GROEP NV | | C | | 1.G FE | 2,375,041 | 114.7782 | 2,410,342 | 2,100,000 | 2,317,296 | 0 | (28,806) | 0 | 0 | 4.550 | 2.854 | AO | 23,622 | 95,550 | 12/19/2019 | 10/02/2028 |
| 456866-AL-6 | TRANE TECHNOLOGIES CO LLC | | | | 2.B FE | 918,658 | 112.6364 | 899,964 | 799,000 | 828,569 | 0 | (7,589) | 0 | 0 | 7.200 | 5.985 | JD | 4,794 | 57,528 | 09/28/2005 | 06/01/2025 |
| 45687A-AG-7 | TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN | | | 1 | 2.B FE | 995,900 | 141.0053 | 1,410,053 | 1,000,000 | 996,570 | 0 | 79 | 0 | 0 | 5.750 | 5.778 | JD | 2,556 | 57,500 | 06/17/2013 | 06/15/2043 |
| 45866F-AG-9 | INTERCONTINENTAL EXCHANGE INC | | | 1,2 | 1.G FE | 564,202 | 103.8807 | 560,956 | 540,000 | 551,017 | 0 | (6,548) | 0 | 0 | 3.450 | 2.173 | MS | 5,175 | 18,630 | 12/19/2019 | 09/21/2023 |
| 459200-JG-7 | INTERNATIONAL BUSINESS MACHINES CORP | | | 1 | 1.G FE | 847,622 | 107.1974 | 857,579 | 800,000 | 832,696 | 0 | (7,438) | 0 | 0 | 3.450 | 2.405 | FA | 10,120 | 27,600 | 12/19/2019 | 02/19/2026 |
| 459506-AL-5 | INTERNATIONAL FLAVORS & FRAGRANCES INC | | | 1,2 | 2.B FE | 838,316 | 128.9590 | 954,297 | 740,000 | 834,489 | 0 | (1,939) | 0 | 0 | 5.000 | 4.193 | MS | 9,764 | 37,000 | 12/19/2019 | 09/26/2048 |
| 460146-CN-1 | INTERNATIONAL PAPER CO | | | 1,2 | 2.B FE | 572,450 | 132.2977 | 661,488 | 500,000 | 569,195 | 0 | (1,653) | 0 | 0 | 5.150 | 4.224 | MN | 3,290 | 25,750 | 12/19/2019 | 05/15/2046 |
| 460690-BS-8 | INTERPUBLIC GROUP OF COMPANIES INC | | | 1,2 | 2.B FE | 1,496,493 | 103.2408 | 1,548,612 | 1,500,000 | 1,496,627 | 0 | 134 | 0 | 0 | 3.375 | 3.391 | MS | 16,875 | 26,156 | 02/24/2021 | 03/01/2041 |
| 460690-BS-8 | INTERPUBLIC GROUP OF COMPANIES INC | C | | 1,2 | 2.B FE | 997,830 | 103.2408 | 1,032,408 | 1,000,000 | 997,901 | 0 | 71 | 0 | 0 | 3.375 | 3.390 | MS | 11,250 | 17,438 | 02/23/2021 | 03/01/2041 |
| 461070-AG-9 | INTERSTATE POWER AND LIGHT CO | | | 1 | 2.A FE | 3,015,900 | 139.9332 | 4,197,995 | 3,000,000 | 3,012,618 | 0 | (393) | 0 | 0 | 6.250 | 6.210 | JJ | 86,458 | 187,500 | 07/14/2009 | 07/15/2039 |
| 46284V-AL-5 | IRON MOUNTAIN INC | | | 1,2 | 3.C FE | 1,250,000 | 107.0184 | 1,337,730 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 5.625 | 5.624 | JJ | 32,422 | 74,805 | 06/17/2020 | 07/15/2032 |
| 465685-AH-8 | ITC HOLDINGS CORP | | | 1,2 | 2.B FE | 2,991,960 | 131.0565 | 3,931,694 | 3,000,000 | 2,993,262 | 0 | 165 | 0 | 0 | 5.300 | 5.318 | JJ | 79,500 | 159,000 | 06/26/2013 | 07/01/2043 |
| 466488-AC-3 | JM HUBER CORPORATION | | | | 3.A | 3,315,720 | 103.4854 | 3,104,562 | 3,000,000 | 3,025,503 | 0 | (29,203) | 0 | 0 | 7.390 | 6.317 | AO | 37,566 | 221,700 | 02/20/2007 | 10/30/2022 |
| 47010B-AK-0 | JAGUAR LAND ROVER AUTOMOTIVE PLC | | C | 1,2 | 4.A FE | 290,150 | 101.7500 | 284,900 | 280,000 | 289,855 | 0 | (295) | 0 | 0 | 5.875 | 5.410 | JJ | 7,585 | 0 | 08/03/2021 | 01/15/2028 |
| 47216Q-AC-7 | JDE PEETS NV | | C | 1,2 | 2.C FE | 1,991,820 | 96.3261 | 1,926,523 | 2,000,000 | 1,992,020 | 0 | 200 | 0 | 0 | 2.250 | 2.296 | MS | 12,125 | 0 | 09/21/2021 | 09/24/2031 |
| 476556-CX-1 | JERSEY CENTRAL POWER & LIGHT CO | | | 1 | 2.B FE | 1,489,908 | 132.5104 | 1,987,656 | 1,500,000 | 1,492,890 | 0 | 269 | 0 | 0 | 6.150 | 6.198 | JD | 7,688 | 92,250 | 12/17/2007 | 06/01/2037 |
| 478165-AF-0 | S C JOHNSON & SON INC | | | | 1.G FE | 8,355,064 | 131.6524 | 11,190,456 | 8,500,000 | 8,395,719 | 0 | 5,536 | 0 | 0 | 5.750 | 5.892 | FA | 184,639 | 488,750 | 11/12/2008 | 02/15/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 48126B-AA-1 | JPMORGAN CHASE & CO | | | | 1.F FE | 2,671,104 | 136.3544 | 2,727,087 | 2,000,000 | 2,627,250 | 0 | (21,942) | 0 | 0 | 5.400 | 3.255 | JJ | 52,500 | 108,000 | 12/19/2019 | 01/06/2042 |
| 48255B-AA-4 | KKR GROUP FINANCE CO X LLC | | | 1,2 | 1.F FE | 249,190 | 100.0426 | 250,107 | 250,000 | 249,191 | 0 | 1 | 0 | 0 | 3.250 | 3.267 | JD | 519 | 0 | 12/01/2021 | 12/15/2051 |
| 483050-AD-5 | KAISER FOUNDATION HOSPITALS | C | | 1,2 | 1.D FE | 3,087,925 | 123.6914 | 3,710,742 | 3,000,000 | 3,080,060 | 0 | (1,863) | 0 | 0 | 4.150 | 3.980 | MN | 20,750 | 124,500 | 06/01/2017 | 05/01/2047 |
| 485170-BB-9 | KANSAS CITY SOUTHERN | | | 1,2 | 2.B FE | 1,163,062 | 124.8277 | 1,248,277 | 1,000,000 | 1,156,048 | 0 | (3,532) | 0 | 0 | 4.700 | 3.751 | MN | 7,833 | 47,000 | 12/19/2019 | 05/01/2048 |
| 485260-BJ-1 | EVERGY KANSAS SOUTH INC | C | | 1 | 1.F FE | 4,488,300 | 144.1264 | 7,206,320 | 5,000,000 | 4,599,177 | 0 | 12,851 | 0 | 0 | 6.530 | 7.394 | JD | 14,511 | 326,500 | 05/19/2009 | 12/15/2037 |
| 487312-AD-2 | KEENAN FORT DETRICK ENERGY LLC | C | | 1 | 1.D FE | 500,000 | 107.3770 | 536,885 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.166 | 4.166 | MN | 2,662 | 20,830 | 04/03/2019 | 11/15/2048 |
| 49326E-EH-2 | KEYCORP | | | | 2.A FE | 2,181,634 | 109.4203 | 2,188,406 | 2,000,000 | 2,121,469 | 0 | (29,929) | 0 | 0 | 4.150 | 2.475 | AO | 14,294 | 83,000 | 12/19/2019 | 10/29/2025 |
| 494368-BL-6 | KIMBERLY-CLARK CORP | | | 1 | 1.F FE | 2,419,600 | 110.5654 | 2,764,134 | 2,500,000 | 2,432,518 | 0 | 1,990 | 0 | 0 | 3.700 | 3.887 | JD | 7,708 | 92,500 | 10/14/2014 | 06/01/2043 |
| 494368-BW-2 | KIMBERLY-CLARK CORP | | | 1,2 | 1.F FE | 496,410 | 120.2103 | 601,052 | 500,000 | 496,733 | 0 | 74 | 0 | 0 | 3.900 | 3.941 | MN | 3,088 | 19,500 | 05/01/2017 | 05/04/2047 |
| 494368-CA-9 | KIMBERLY-CLARK CORP | | | 1,2 | 1.F FE | 3,488,800 | 102.9123 | 3,601,930 | 3,500,000 | 3,489,260 | 0 | 245 | 0 | 0 | 2.875 | 2.891 | FA | 40,250 | 100,625 | 01/30/2020 | 02/07/2050 |
| 494550-AL-0 | KINDER MORGAN ENER PART | | | 1 | 2.B FE | 2,289,140 | 140.1229 | 2,802,458 | 2,000,000 | 2,174,248 | 0 | (11,688) | 0 | 0 | 7.750 | 6.565 | MS | 45,639 | 155,000 | 02/12/2007 | 03/15/2032 |
| 494550-BK-1 | KINDER MORGAN ENERGY PARTNERS LP | | | 1 | 2.B FE | 3,138,036 | 123.3672 | 3,361,757 | 2,725,000 | 3,114,177 | 0 | (12,081) | 0 | 0 | 5.625 | 4.521 | MS | 51,094 | 153,281 | 12/19/2019 | 09/01/2041 |
| 49456B-AQ-4 | KINDER MORGAN INC | | | 1,2 | 2.B FE | 997,590 | 123.9034 | 1,239,034 | 1,000,000 | 997,733 | 0 | 40 | 0 | 0 | 5.200 | 5.216 | MS | 17,333 | 52,000 | 02/22/2018 | 03/01/2048 |
| 50076Q-AE-6 | KRAFT HEINZ FOODS CO | | | | 3.A FE | 2,440,553 | 124.3503 | 2,797,882 | 2,250,000 | 2,411,526 | 0 | (4,768) | 0 | 0 | 5.000 | 4.461 | JD | 8,438 | 112,500 | 01/09/2015 | 06/04/2042 |
| 501797-AQ-7 | BATH & BODY WORKS INC | | | 1 | 3.B FE | 270,160 | 115.0000 | 316,250 | 275,000 | 271,049 | 0 | 635 | 0 | 0 | 6.694 | 7.038 | JJ | 8,488 | 18,409 | 08/07/2020 | 01/15/2027 |
| 50201D-AA-1 | LOPR SENIOR SECURED FINANCING DAC | | C | 1,2 | 4.A FE | 340,298 | 105.0000 | 329,700 | 314,000 | 331,674 | 0 | (8,624) | 0 | 0 | 6.750 | 3.685 | AO | 4,475 | 21,546 | 01/04/2021 | 10/15/2027 |
| 52532X-AF-2 | LEIDOS INC | C | | 1,2 | 2.C FE | 740,370 | 111.4120 | 835,590 | 750,000 | 741,700 | 0 | 832 | 0 | 0 | 4.375 | 4.535 | MN | 4,193 | 32,813 | 05/07/2020 | 05/15/2030 |
| 527288-BE-3 | JEFFERIES FINANCIAL GROUP INC | | | 1,2 | 2.B FE | 4,932,050 | 104.3798 | 5,218,988 | 5,000,000 | 4,985,090 | 0 | 7,692 | 0 | 0 | 5.500 | 5.677 | AO | 55,764 | 275,000 | 10/15/2013 | 10/18/2023 |
| 53079E-AE-4 | LIBERTY MUTUAL GROUP INC | | | 1 | 2.B FE | 1,188,420 | 134.7542 | 1,347,542 | 1,000,000 | 1,133,711 | 0 | (7,533) | 0 | 0 | 7.000 | 5.482 | MS | 20,611 | 70,000 | 01/08/2013 | 03/15/2034 |
| 53079E-AG-9 | LIBERTY MUTUAL GROUP INC | | | 1 | 2.B FE | 10,661,495 | 139.1375 | 15,096,415 | 10,850,000 | 10,737,241 | 0 | 3,570 | 0 | 0 | 6.500 | 6.605 | MS | 207,657 | 705,250 | 11/09/2012 | 03/15/2035 |
| 53079E-AZ-7 | LIBERTY MUTUAL GROUP INC | | | 1 | 2.B FE | 5,763,450 | 142.5918 | 7,129,588 | 5,000,000 | 5,642,402 | 0 | (16,959) | 0 | 0 | 6.500 | 5.447 | MN | 54,167 | 325,000 | 03/06/2013 | 05/01/2042 |
| 53079E-BJ-2 | LIBERTY MUTUAL GROUP INC | C | | 1,2 | 2.B FE | 270,650 | 111.0863 | 277,716 | 250,000 | 270,423 | 0 | (227) | 0 | 0 | 3.951 | 3.494 | AO | 2,085 | 4,939 | 06/09/2021 | 10/15/2050 |
| 53219L-AT-6 | LIFEPOINT HEALTH INC | | | 1,2 | 4.B FE | 347,295 | 104.2500 | 338,813 | 325,000 | 337,974 | 0 | (6,858) | 0 | 0 | 6.750 | 4.394 | AO | 4,631 | 21,938 | 08/14/2020 | 04/15/2025 |
| 534187-AR-0 | LINCOLN NATIONAL CORP | | | 1 | 2.A FE | 3,223,998 | 135.6249 | 4,204,372 | 3,100,000 | 3,184,003 | 0 | (3,483) | 0 | 0 | 6.150 | 5.863 | AO | 44,485 | 190,650 | 01/28/2010 | 04/07/2036 |
| 534187-BL-2 | LINCOLN NATIONAL CORP | C | | 1,2 | 2.A FE | 499,560 | 121.6369 | 608,184 | 500,000 | 499,623 | 0 | 36 | 0 | 0 | 4.375 | 4.380 | JD | 972 | 21,875 | 05/08/2020 | 06/15/2050 |
| 539439-AN-9 | LLOYDS BANKING GROUP PLC | | C | | 2.A FE | 1,303,071 | 132.5441 | 1,891,404 | 1,427,000 | 1,304,355 | 0 | 2,269 | 0 | 0 | 5.300 | 5.980 | JD | 6,303 | 75,631 | 04/05/2005 | 12/01/2045 |
| 539830-BH-1 | LOCKHEED MARTIN CORP | | | 1,2 | 1.G FE | 725,813 | 108.3004 | 736,443 | 680,000 | 710,507 | 0 | (7,617) | 0 | 0 | 3.550 | 2.307 | JJ | 11,131 | 24,140 | 12/19/2019 | 01/15/2026 |
| 539830-BK-4 | LOCKHEED MARTIN CORP | | | 1,2 | 1.G FE | 770,676 | 122.2129 | 794,384 | 650,000 | 758,259 | 0 | (6,201) | 0 | 0 | 4.500 | 3.021 | MN | 3,738 | 29,250 | 12/19/2019 | 05/15/2036 |
| 539830-BL-2 | LOCKHEED MARTIN CORP | | | 1,2 | 1.G FE | 1,207,398 | 131.0357 | 1,257,943 | 960,000 | 1,194,520 | 0 | (6,443) | 0 | 0 | 4.700 | 3.225 | MN | 5,765 | 45,120 | 12/19/2019 | 05/15/2046 |
| 541098-AC-3 | LOGAN RIDGE FINANCE CORPORATION | | | | 2.C FE | 5,507,600 | 98.0000 | 5,507,600 | 5,620,000 | 5,510,945 | 0 | 3,345 | 0 | 0 | 5.250 | 5.716 | N/A | 51,634 | 0 | 10/29/2021 | 10/30/2026 |
| 548661-AH-0 | LOWE'S COMPANIES INC | | | | 2.A FE | 1,159,230 | 126.5550 | 1,265,550 | 1,000,000 | 1,064,923 | 0 | (8,671) | 0 | 0 | 6.875 | 5.607 | FA | 25,972 | 68,750 | 01/11/2006 | 02/15/2028 |
| 548661-CU-9 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 1,691,618 | 124.8036 | 1,797,172 | 1,440,000 | 1,675,679 | 0 | (8,012) | 0 | 0 | 5.125 | 3.912 | MN | 9,430 | 73,800 | 12/19/2019 | 11/15/2041 |
| 54866N-BM-0 | LOWE'S COMPANIES INC | | | | 2.A FE | 1,044,680 | 126.4754 | 1,264,754 | 1,000,000 | 1,017,446 | 0 | (2,506) | 0 | 0 | 7.580 | 7.190 | MS | 25,267 | 75,800 | 02/11/2002 | 06/18/2027 |
| 549271-AF-1 | LUBRIZOL CORP | | | 1 | 1.C FE | 447,590 | 143.8212 | 719,106 | 500,000 | 462,947 | 0 | 1,702 | 0 | 0 | 6.500 | 7.408 | AO | 8,125 | 32,500 | 08/05/2008 | 10/01/2034 |
| 552848-AG-8 | MGIC INVESTMENT CORP | | | 1,2 | 3.A FE | 513,070 | 105.0000 | 525,000 | 500,000 | 511,152 | 0 | (1,397) | 0 | 0 | 5.250 | 4.852 | FA | 9,917 | 26,469 | 08/07/2020 | 08/15/2028 |
| 55760L-AA-5 | MADISON IAQ LLC | | | 1,2 | 4.B FE | 265,206 | 100.2500 | 265,663 | 265,000 | 265,200 | 0 | (6) | 0 | 0 | 4.125 | 4.111 | JD | 30 | 5,739 | 08/26/2021 | 06/30/2028 |
| 559080-AC-0 | MAGELLAN MIDSTREAM PARTNERS LP | | | 1 | 2.A FE | 4,719,521 | 130.0677 | 6,178,218 | 4,750,000 | 4,728,929 | 0 | 783 | 0 | 0 | 6.400 | 6.446 | MN | 50,667 | 304,000 | 11/15/2007 | 05/01/2037 |
| 559080-AQ-9 | MAGELLAN MIDSTREAM PARTNERS LP | | | 1,2 | 2.A FE | 5,892,920 | 105.1289 | 6,202,605 | 5,900,000 | 5,893,954 | 0 | 615 | 0 | 0 | 3.250 | 3.264 | JD | 15,979 | 191,750 | 05/06/2020 | 06/01/2030 |
| 56081*-AA-2 | MLB INFRASTRUCTURE FACILITY | | | | 1.G FE | 2,000,000 | 114.6955 | 2,293,910 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 4.430 | 4.430 | JD | 5,168 | 88,600 | 11/29/2018 | 12/10/2043 |
| 565130-AA-9 | MAPLE GROVE FUNDING TRUST I | C | | 2 | 2.A FE | 1,000,000 | 103.3283 | 1,033,283 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.161 | 4.161 | FA | 8,784 | 0 | 10/07/2021 | 08/15/2051 |
| 565130-AA-9 | MAPLE GROVE FUNDING TRUST I | | | 2 | 2.A FE | 1,000,000 | 103.3283 | 1,033,283 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.161 | 4.161 | FA | 8,784 | 0 | 10/07/2021 | 08/15/2051 |
| 565849-AB-2 | MARATHON OIL CORP | | | 1 | 2.C FE | 1,136,030 | 128.9742 | 1,289,742 | 1,000,000 | 1,077,617 | 0 | (5,454) | 0 | 0 | 6.800 | 5.782 | MS | 20,022 | 68,000 | 02/14/2006 | 03/15/2032 |
| 570535-AX-2 | MARKEL CORP | C | | 1,2 | 2.B FE | 497,170 | 103.4854 | 517,427 | 500,000 | 497,204 | 0 | 34 | 0 | 0 | 3.450 | 3.480 | MN | 2,588 | 8,625 | 05/04/2021 | 05/07/2052 |
| 57169*-AM-9 | MARS INC | | | | 1.F | 3,000,000 | 109.0241 | 3,270,723 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 6.720 | 6.718 | AO | 47,600 | 201,600 | 09/12/2008 | 10/06/2023 |
| 571748-AK-8 | MARSH & MCLENNAN COMPANIES INC | | | | 2.A FE | 1,238,484 | 132.7900 | 1,593,480 | 1,200,000 | 1,228,621 | 0 | (1,772) | 0 | 0 | 5.875 | 5.583 | FA | 29,375 | 70,500 | 08/20/2013 | 08/01/2033 |
| 571748-BA-9 | MARSH & MCLENNAN COMPANIES INC | | | 1,2 | 2.A FE | 1,030,635 | 102.6306 | 1,026,306 | 1,000,000 | 1,010,554 | 0 | (9,980) | 0 | 0 | 3.300 | 2.261 | MS | 9,808 | 33,000 | 12/19/2019 | 03/14/2023 |
| 571903-BD-4 | MARRIOTT INTERNATIONAL INC | C | | 1,2 | 2.C FE | 109,180 | 112.6086 | 119,365 | 106,000 | 108,175 | 0 | (600) | 0 | 0 | 5.750 | 5.058 | MN | 1,016 | 8,244 | 04/15/2020 | 05/01/2025 |
| 571903-BD-4 | MARRIOTT INTERNATIONAL INC | | | 1,2 | 2.C FE | 108,919 | 112.6086 | 119,365 | 106,000 | 108,004 | 0 | (545) | 0 | 0 | 5.750 | 5.112 | MN | 1,016 | 6,095 | 04/15/2020 | 05/01/2025 |
| 571903-BE-2 | MARRIOTT INTERNATIONAL INC | | | 1,2 | 2.C FE | 1,108,837 | 112.6015 | 1,210,467 | 1,075,000 | 1,104,693 | 0 | (3,070) | 0 | 0 | 4.625 | 4.214 | JD | 2,210 | 49,719 | 08/07/2020 | 06/15/2030 |
| 573284-AJ-5 | MARTIN MARIETTA MATERIALS INC | | | 1 | 2.B FE | 241,250 | 130.1576 | 325,394 | 250,000 | 243,432 | 0 | 244 | 0 | 0 | 6.250 | 6.524 | MN | 2,604 | 15,625 | 03/04/2010 | 05/01/2037 |
| 574599-AT-3 | MASCO CORP | | | | 2.B FE | 1,026,270 | 133.6800 | 1,336,800 | 1,000,000 | 1,013,181 | 0 | (1,250) | 0 | 0 | 7.750 | 7.519 | FA | 32,292 | 77,500 | 03/13/2002 | 08/01/2029 |
| 575767-AR-9 | MASSACHUSETTS MUTUAL LIFE INSURANCE CO | | | 1 | 1.D FE | 744,128 | 98.9346 | 742,010 | 750,000 | 744,136 | 0 | 9 | 0 | 0 | 3.200 | 3.235 | JD | 2,533 | 0 | 11/18/2021 | 12/01/2061 |
| 57636Q-AP-9 | MASTERCARD INC | | | 1,2 | 1.E FE | 1,996,120 | 110.1118 | 2,202,236 | 2,000,000 | 1,996,715 | 0 | 341 | 0 | 0 | 3.350 | 3.373 | MS | 17,681 | 67,000 | 03/24/2020 | 03/26/2030 |

# 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 |
| 57636Q-AQ-7 | MASTERCARD INC | | | 1,2 | 1.E FE | 1,991,520 | 120.6265 | 2,412,529 | 2,000,000 | 1,991,796 | 0 | 158 | 0 | 0 | 3.850 | 3.874 | MS | 20,319 | 77,000 | 03/24/2020 | 03/26/2050 |
| 57763R-AA-5 | MAUSER PACKAGING SOLUTIONS HOLDING CO | C | | 1,2 | 4.C FE | 495,000 | 103.2500 | 516,250 | 500,000 | 496,868 | 0 | 1,189 | 0 | 0 | 8.500 | 8.809 | AO | 8,972 | 42,500 | 05/04/2020 | 04/15/2024 |
| 579780-AQ-0 | MCCORMICK & COMPANY INC | | | 1,2 | 2.B FE | 1,993,160 | 101.1838 | 2,023,676 | 2,000,000 | 1,994,212 | 0 | 620 | 0 | 0 | 2.500 | 2.539 | AO | 10,556 | 50,000 | 04/13/2020 | 04/15/2030 |
| 58013M-ER-1 | MCDONALD'S CORP | | | 1 | 2.A FE | 450,415 | 108.9057 | 544,529 | 500,000 | 458,033 | 0 | 1,194 | 0 | 0 | 3.625 | 4.226 | MN | 3,021 | 18,125 | 10/02/2014 | 05/01/2043 |
| 58013M-FA-7 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 2,042,440 | 128.8753 | 2,577,507 | 2,000,000 | 2,038,055 | 0 | (872) | 0 | 0 | 4.875 | 4.740 | JD | 5,958 | 97,500 | 02/02/2016 | 12/09/2045 |
| 58013M-FB-5 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 638,192 | 108.0726 | 648,436 | 600,000 | 627,684 | 0 | (5,231) | 0 | 0 | 3.500 | 2.497 | MS | 7,000 | 21,000 | 12/19/2019 | 03/01/2027 |
| 58013M-FQ-2 | MCDONALD'S CORP | | | 1,2 | 2.A FE | 1,985,320 | 110.6153 | 2,212,306 | 2,000,000 | 1,987,396 | 0 | 1,242 | 0 | 0 | 3.600 | 3.687 | JJ | 36,000 | 72,000 | 03/25/2020 | 07/01/2030 |
| 585055-BU-9 | MEDTRONIC INC | | | 1 | 1.G FE | 822,351 | 131.3797 | 864,479 | 658,000 | 813,410 | 0 | (4,473) | 0 | 0 | 4.625 | 3.178 | MS | 8,961 | 30,433 | 12/19/2019 | 03/15/2045 |
| 586054-AC-2 | MEMORIAL SLOAN-KETTERING CANCER CENTER | | | 1 | 1.D FE | 498,185 | 126.8406 | 634,203 | 500,000 | 498,328 | 0 | 22 | 0 | 0 | 4.200 | 4.219 | JJ | 10,500 | 21,000 | 02/04/2015 | 07/01/2055 |
| 58933Y-AJ-4 | MERCK & CO INC | | | 1 | 1.E FE | 2,231,190 | 121.8793 | 2,742,285 | 2,250,000 | 2,234,260 | 0 | 448 | 0 | 0 | 4.150 | 4.200 | MN | 11,153 | 93,375 | 08/12/2014 | 05/18/2043 |
| 590188-JB-5 | BANK OF AMERICA CORP | C | | | 1.G FE | 4,642,063 | 127.2510 | 5,618,132 | 4,415,000 | 4,526,670 | 0 | (13,764) | 0 | 0 | 6.750 | 6.265 | JD | 24,834 | 298,013 | 07/27/2010 | 06/01/2028 |
| 59151K-AJ-7 | METHANEX CORP | | C | 1,2 | 3.B FE | 453,516 | 100.0560 | 500,280 | 500,000 | 454,719 | 0 | 852 | 0 | 0 | 5.650 | 6.409 | JD | 2,354 | 28,250 | 08/27/2020 | 12/01/2044 |
| 59151K-AM-0 | METHANEX CORP | | C | 1,2 | 3.B FE | 219,981 | 105.0000 | 231,000 | 220,000 | 219,985 | 0 | 3 | 0 | 0 | 5.125 | 5.126 | AO | 2,380 | 11,995 | 09/18/2020 | 10/15/2027 |
| 59156R-AM-0 | METLIFE INC | | | 1 | 1.G FE | 1,014,100 | 134.3577 | 1,343,577 | 1,000,000 | 1,009,288 | 0 | (427) | 0 | 0 | 5.700 | 5.601 | JD | 2,533 | 57,000 | 07/21/2005 | 06/15/2035 |
| 59156R-AP-3 | METLIFE INC | | | 1,2,5 | 2.B FE | 2,262,500 | 122.9785 | 3,074,462 | 2,500,000 | 2,318,313 | 0 | 6,600 | 0 | 0 | 6.400 | 7.202 | JD | 7,111 | 160,000 | 01/14/2010 | 12/15/2066 |
| 59156R-AV-0 | METLIFE INC | | | 1,2,5 | 2.B FE | 2,891,040 | 168.7748 | 2,911,365 | 1,725,000 | 2,685,397 | 0 | (54,485) | 0 | 0 | 10.750 | 4.803 | FA | 77,266 | 185,438 | 10/08/2019 | 08/01/2069 |
| 59156R-BS-6 | METLIFE INC | | | 1,2,5 | 2.B FE | 2,237,470 | 148.0109 | 2,220,164 | 1,500,000 | 2,082,729 | 0 | (38,330) | 0 | 0 | 9.250 | 4.756 | AO | 31,990 | 138,750 | 09/11/2017 | 04/08/2068 |
| 59217G-EG-0 | METROPOLITAN LIFE GLOBAL FUNDING I | | | | 1.D FE | 3,243,305 | 105.5540 | 3,430,505 | 3,250,000 | 3,244,328 | 0 | 597 | 0 | 0 | 2.950 | 2.974 | AO | 21,838 | 95,875 | 04/03/2020 | 04/09/2030 |
| 594457-BT-9 | DTE GAS CO | | | 1 | 1.F FE | 960,620 | 129.7638 | 1,297,638 | 1,000,000 | 976,339 | 0 | 1,447 | 0 | 0 | 5.700 | 5.993 | MS | 16,783 | 57,000 | 11/14/2005 | 03/15/2033 |
| 594918-BJ-2 | MICROSOFT CORP | | | 1,2 | 1.A FE | 1,212,194 | 106.7216 | 1,227,298 | 1,150,000 | 1,190,533 | 0 | (10,764) | 0 | 0 | 3.125 | 2.100 | MN | 5,790 | 35,938 | 12/19/2019 | 11/03/2025 |
| 594918-BL-7 | MICROSOFT CORP | | | 1,2 | 1.A FE | 3,647,553 | 130.7301 | 3,791,172 | 2,900,000 | 3,606,203 | 0 | (20,667) | 0 | 0 | 4.450 | 2.993 | MN | 20,791 | 129,050 | 12/19/2019 | 11/03/2045 |
| 59523U-AA-5 | MID-AMERICA APARTMENTS LP | | | 1,2 | 2.A FE | 717,502 | 104.6498 | 706,386 | 675,000 | 693,738 | 0 | (11,822) | 0 | 0 | 4.300 | 2.448 | AO | 6,128 | 29,025 | 12/19/2019 | 10/15/2023 |
| 59562V-AP-2 | BERKSHIRE HATHAWAY ENERGY CO | | | 1 | 1.G FE | 1,460,992 | 134.7024 | 2,020,536 | 1,500,000 | 1,471,963 | 0 | 1,073 | 0 | 0 | 5.950 | 6.140 | MN | 11,404 | 89,250 | 07/23/2007 | 05/15/2037 |
| 59590A-AA-7 | MIDCAP FINANCIAL ISSUER TRUST | | | 1,2 | 4.A FE | 200,000 | 100.2605 | 200,521 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 5.625 | 5.624 | JJ | 5,656 | 0 | 06/28/2021 | 01/15/2030 |
| 598329-AE-0 | MWFAM 6.631 01/01/51 | C | | | 2.C FE | 563,059 | 112.3347 | 532,641 | 474,155 | 561,657 | 0 | (1,221) | 0 | 0 | 6.631 | 5.369 | JJ | 15,721 | 31,441 | 10/22/2020 | 01/01/2051 |
| 59833C-AC-6 | MIDWEST CONNECTOR CAPITAL COMPANY LLC | C | | 1,2 | 2.B FE | 504,375 | 107.7234 | 538,617 | 500,000 | 503,833 | 0 | (449) | 0 | 0 | 4.625 | 4.497 | AO | 5,781 | 23,125 | 10/08/2020 | 04/01/2029 |
| 60871R-AD-2 | MOLSON COORS BEVERAGE CO | | | 1 | 2.C FE | 757,803 | 121.1294 | 847,906 | 700,000 | 754,591 | 0 | (1,631) | 0 | 0 | 5.000 | 4.415 | MN | 5,833 | 35,000 | 12/19/2019 | 05/01/2042 |
| 61746B-EF-9 | MORGAN STANLEY | | | 1 | 1.G FE | 1,300,910 | 108.4820 | 1,328,905 | 1,225,000 | 1,280,562 | 0 | (10,147) | 0 | 0 | 3.625 | 2.659 | JJ | 19,859 | 44,406 | 12/19/2019 | 01/20/2027 |
| 617482-V9-2 | MORGAN STANLEY | C | | | 1.G FE | 6,920,690 | 151.8938 | 10,632,566 | 7,000,000 | 6,932,598 | 0 | 1,540 | 0 | 0 | 6.375 | 6.460 | JJ | 194,615 | 446,250 | 07/19/2012 | 07/24/2042 |
| 617482-V9-2 | MORGAN STANLEY | | | | 1.G FE | 2,966,010 | 151.8938 | 4,556,814 | 3,000,000 | 2,971,431 | 0 | 653 | 0 | 0 | 6.375 | 6.459 | JJ | 83,406 | 191,250 | 07/19/2012 | 07/24/2042 |
| 61769H-ZV-0 | MS WEISS ALPHA BALANCED RISK STRAT | | | 5 | 1.F FE | 10,000,000 | 105.4800 | 10,548,000 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 1.500 | 1.500 | N/A | 28,333 | 125,833 | 10/17/2019 | 10/23/2029 |
| 62952E-AA-5 | NYU LANGONE HOSPITALS | | | 1 | 1.G FE | 2,053,840 | 120.3582 | 2,407,164 | 2,000,000 | 2,043,484 | 0 | (1,306) | 0 | 0 | 4.428 | 4.268 | JJ | 44,280 | 88,560 | 08/01/2012 | 07/01/2042 |
| 631005-BJ-3 | NARRAGANSETT ELECTRIC CO | | | 1,2 | 2.A FE | 2,000,000 | 106.6200 | 2,132,400 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.395 | 3.395 | AO | 15,466 | 67,900 | 04/07/2020 | 04/09/2030 |
| 63254A-BA-5 | NATIONAL AUSTRALIA BANK LTD (NEW YORK BR | | | | 1.D FE | 1,546,906 | 104.0438 | 1,534,646 | 1,475,000 | 1,505,776 | 0 | (20,429) | 0 | 0 | 3.625 | 2.172 | JD | 1,634 | 53,469 | 12/19/2019 | 06/20/2023 |
| 638585-BF-5 | BANK OF AMERICA CORP | | | | 2.A FE | 1,701,285 | 125.3884 | 1,880,826 | 1,500,000 | 1,583,473 | 0 | (10,797) | 0 | 0 | 6.800 | 5.721 | MS | 30,033 | 102,000 | 12/08/2005 | 03/15/2028 |
| 63938C-AH-1 | NAVIENT CORP | | | 1 | 3.C FE | 336,879 | 110.0000 | 357,500 | 325,000 | 333,875 | 0 | (2,236) | 0 | 0 | 6.750 | 5.871 | JD | 366 | 21,938 | 08/14/2020 | 06/25/2025 |
| 63946B-AF-7 | NBCUNIVERSAL MEDIA LLC | | | 1 | 1.G FE | 6,248,900 | 148.5185 | 8,911,111 | 6,000,000 | 6,201,343 | 0 | (5,703) | 0 | 0 | 6.400 | 6.088 | AO | 65,067 | 384,000 | 08/25/2011 | 04/30/2040 |
| 64110L-AV-8 | NETFLIX INC | | | 1,2 | 3.A FE | 682,928 | 116.6250 | 670,594 | 575,000 | 668,932 | 0 | (10,124) | 0 | 0 | 4.875 | 2.647 | JD | 1,246 | 28,031 | 08/07/2020 | 06/15/2030 |
| 64128X-AG-5 | NEUBERGER BERMAN GROUP LLC | | | 1,2 | 2.B FE | 446,423 | 111.1489 | 500,170 | 450,000 | 447,957 | 0 | 340 | 0 | 0 | 4.500 | 4.599 | MS | 5,963 | 20,250 | 03/09/2017 | 03/15/2027 |
| 644274-AH-5 | NEW ENTERPRISE STONE & LIME CO INC | | | 1,2 | 4.B FE | 130,000 | 101.4000 | 131,820 | 130,000 | 130,000 | 0 | 0 | 0 | 0 | 5.250 | 5.251 | JJ | 1,574 | 0 | 09/29/2021 | 07/15/2028 |
| 649322-AA-2 | NEW YORK AND PRESBYTERIAN HOSPITAL | | | 1 | 1.C FE | 950,000 | 122.6583 | 1,165,254 | 950,000 | 950,000 | 0 | 0 | 0 | 0 | 4.024 | 4.024 | FA | 15,928 | 38,228 | 01/29/2015 | 08/01/2045 |
| 649604-AG-0 | NEW YORK MORTGAGE TRUST, INC. | | | | 2.A PL | 1,191,000 | 99.1698 | 1,181,113 | 1,191,000 | 1,191,000 | 0 | 0 | 0 | 0 | 5.750 | 5.747 | AO | 11,604 | 34,812 | 04/15/2021 | 04/30/2026 |
| 649757-AA-9 | NEW YORK PUBLIC LIBRARY | | | 1 | 1.D FE | 500,000 | 125.5363 | 627,682 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.305 | 4.305 | JJ | 10,763 | 21,525 | 02/25/2015 | 07/01/2045 |
| 65120F-AE-4 | NEWCREST FINANCE PTY LTD | | C | 1,2 | 2.B FE | 1,841,046 | 113.6578 | 2,102,669 | 1,850,000 | 1,841,305 | 0 | 163 | 0 | 0 | 4.200 | 4.229 | MN | 10,360 | 77,700 | 05/07/2020 | 05/13/2050 |
| 65120F-AE-4 | NEWCREST FINANCE PTY LTD | C | C | 1,2 | 2.B FE | 1,991,321 | 113.6578 | 2,273,156 | 2,000,000 | 1,991,566 | 0 | 151 | 0 | 0 | 4.200 | 4.226 | MN | 11,200 | 84,000 | 05/07/2020 | 05/13/2050 |
| 652526-70-8 | NEWTEK BUSINESS SERVICES CORP | | | 1,2 | 2.A PL | 3,640 | 25.7700 | 3,685 | 3,575 | 3,612 | 0 | (27) | 0 | 0 | 5.500 | 4.509 | FMAN | 33 | 99 | 05/12/2021 | 02/01/2026 |
| 65334H-AG-7 | CNOOC PETROLEUM NORTH AMERICA ULC | | C | 1 | 1.E FE | 1,556,340 | 131.0791 | 1,966,187 | 1,500,000 | 1,542,463 | 0 | (1,629) | 0 | 0 | 6.400 | 6.113 | MN | 12,267 | 96,000 | 05/13/2010 | 05/15/2037 |
| 65339K-CB-4 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 2 | 2.B FE | 1,129,013 | 101.8316 | 1,148,661 | 1,128,000 | 1,129,003 | 0 | (10) | 0 | 0 | 3.800 | 3.781 | MS | 2,024 | 0 | 12/10/2021 | 03/15/2082 |
| 654106-AK-9 | NIKE INC | | | 1,2 | 1.E FE | 2,745,958 | 106.4063 | 2,926,173 | 2,750,000 | 2,746,590 | 0 | 362 | 0 | 0 | 2.850 | 2.867 | MS | 20,465 | 78,375 | 03/25/2020 | 03/27/2030 |
| 654106-AM-5 | NIKE INC | | | 1,2 | 1.E FE | 4,983,150 | 113.4706 | 5,673,528 | 5,000,000 | 4,983,742 | 0 | 339 | 0 | 0 | 3.375 | 3.393 | MS | 44,063 | 168,750 | 03/25/2020 | 03/27/2050 |
| 65473P-AJ-4 | NISOURCE INC | | | 1,2 | 2.B FE | 1,992,620 | 107.8868 | 2,157,735 | 2,000,000 | 1,993,731 | 0 | 634 | 0 | 0 | 3.600 | 3.644 | MN | 12,000 | 72,000 | 04/07/2020 | 05/01/2030 |
| 654730-BB-8 | NISOURCE INC | | | 1,2 | 2.B FE | 1,997,280 | 128.2639 | 2,565,278 | 2,000,000 | 1,998,201 | 0 | 46 | 0 | 0 | 5.250 | 5.257 | FA | 39,667 | 105,000 | 06/11/2012 | 02/15/2043 |
| 65486A-AA-1 | NLV FINANCIAL CORP | | | 1 | 2.A FE | 3,464,500 | 134.2582 | 4,537,926 | 3,380,000 | 3,440,781 | 0 | (3,240) | 0 | 0 | 7.500 | 7.268 | FA | 95,767 | 253,500 | 10/13/2011 | 08/15/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 65486A-AB-9 | NLV FINANCIAL CORP | | | 1 | 2.A FE | 3,018,440 | 127.3281 | 5,093,125 | 4,000,000 | 3,239,551 | 0 | 29,206 | 0 | 0 | 6.500 | 8.989 | MS | 76,556 | 260,000 | 07/30/2010 | 03/15/2035 |
| 655844-BH-0 | NORFOLK SOUTHERN CORP | | | 1 | 2.A FE | 236,703 | 126.3399 | 252,680 | 200,000 | 234,362 | 0 | (1,176) | 0 | 0 | 4.837 | 3.612 | AO | 2,419 | 9,674 | 12/19/2019 | 10/01/2041 |
| 655844-BS-6 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 409,000 | 105.5489 | 422,196 | 400,000 | 406,219 | 0 | (1,384) | 0 | 0 | 2.900 | 2.508 | JD | 516 | 11,600 | 12/19/2019 | 06/15/2026 |
| 655844-BY-3 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 995,410 | 119.5479 | 1,195,479 | 1,000,000 | 995,752 | 0 | 142 | 0 | 0 | 4.150 | 4.159 | FA | 14,179 | 41,500 | 02/13/2018 | 02/28/2048 |
| 655844-BZ-0 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 1,038,276 | 110.4590 | 1,049,361 | 950,000 | 1,018,544 | 0 | (9,844) | 0 | 0 | 3.800 | 2.559 | FA | 15,042 | 36,100 | 12/19/2019 | 08/01/2028 |
| 655844-CA-4 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 287,254 | 106.9348 | 288,724 | 270,000 | 281,084 | 0 | (3,075) | 0 | 0 | 3.650 | 2.392 | FA | 4,106 | 9,855 | 12/19/2019 | 08/01/2025 |
| 655844-CC-0 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 992,640 | 119.3645 | 1,193,645 | 1,000,000 | 992,996 | 0 | 136 | 0 | 0 | 4.100 | 4.143 | MN | 5,239 | 41,000 | 04/29/2019 | 05/15/2049 |
| 655844-CH-9 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 496,477 | 101.7209 | 572,688 | 563,000 | 498,046 | 0 | 962 | 0 | 0 | 3.155 | 3.765 | MN | 2,270 | 17,763 | 05/15/2020 | 05/15/2055 |
| 655844-CJ-5 | NORFOLK SOUTHERN CORP | | | 1,2 | 2.A FE | 498,685 | 113.6763 | 568,381 | 500,000 | 498,687 | 0 | 2 | 0 | 0 | 4.100 | 4.111 | MN | 2,619 | 10,421 | 05/03/2021 | 05/15/2121 |
| 66516X-AC-9 | NORTHERN GROUP HSG LLC | | | | 1.C FE | 1,065,928 | 146.2512 | 1,170,010 | 800,000 | 1,045,000 | 0 | (4,108) | 0 | 0 | 6.803 | 4.783 | MON | 2,419 | 54,424 | 07/22/2016 | 08/15/2053 |
| 66516X-AC-9 | NORTHERN GROUP HSG LLC | C | | | 1.C FE | 1,105,065 | 146.2512 | 1,316,261 | 900,000 | 1,088,820 | 0 | (2,790) | 0 | 0 | 6.803 | 5.336 | MON | 2,721 | 61,227 | 10/28/2015 | 08/15/2053 |
| 665228-B@-0 | NORTHERN ILL GAS CO | | | | 1.D YE | 10,827,594 | 120.0000 | 13,800,000 | 11,500,000 | 10,976,662 | 0 | 16,333 | 0 | 0 | 6.250 | 6.704 | FA | 271,528 | 718,750 | 11/12/2008 | 08/15/2038 |
| 666807-BD-3 | NORTHROP GRUMMAN CORP | | | 1 | 2.A FE | 851,125 | 129.7986 | 908,590 | 700,000 | 840,845 | 0 | (5,153) | 0 | 0 | 5.050 | 3.575 | MN | 4,517 | 35,350 | 12/19/2019 | 11/15/2040 |
| 666807-BM-3 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.A FE | 293,087 | 104.2071 | 296,990 | 285,000 | 289,848 | 0 | (1,613) | 0 | 0 | 2.930 | 2.315 | JJ | 3,851 | 8,351 | 12/19/2019 | 01/15/2025 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.A FE | 612,072 | 118.2604 | 650,432 | 550,000 | 609,170 | 0 | (1,460) | 0 | 0 | 4.030 | 3.393 | AO | 4,679 | 22,165 | 12/19/2019 | 10/15/2047 |
| 666807-BU-5 | NORTHROP GRUMMAN CORP | | | 1,2 | 2.A FE | 2,982,210 | 140.5446 | 4,216,338 | 3,000,000 | 2,982,911 | 0 | 255 | 0 | 0 | 5.250 | 5.289 | MN | 26,250 | 157,500 | 03/19/2020 | 05/01/2050 |
| 666807-BX-9 | NORTHROP GRUMMAN CORP | C | | 1 | 2.A FE | 13,907,850 | 123.4772 | 18,521,587 | 15,000,000 | 14,637,755 | 0 | 69,414 | 0 | 0 | 7.750 | 8.445 | MS | 342,292 | 1,237,500 | 09/15/2000 | 03/15/2026 |
| 670346-AM-7 | NUCOR CORP | | | 1,2 | 1.G FE | 839,866 | 104.2438 | 828,738 | 795,000 | 813,200 | 0 | (13,277) | 0 | 0 | 4.000 | 2.250 | FA | 13,250 | 31,800 | 12/19/2019 | 08/01/2023 |
| 670346-AN-5 | NUCOR CORP | | | 1,2 | 1.G FE | 503,125 | 134.2091 | 671,046 | 500,000 | 502,681 | 0 | (69) | 0 | 0 | 5.200 | 5.158 | FA | 10,833 | 26,000 | 02/14/2014 | 08/01/2043 |
| 67059T-AH-8 | NUSTAR LOGISTICS LP | | | 1,2 | 3.C FE | 350,000 | 111.0000 | 388,500 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 6.375 | 6.374 | AO | 5,578 | 23,366 | 09/09/2020 | 10/01/2030 |
| 67103B-70-4 | OFS CAPITAL CORP | | | 2 | 2.B PL | 675,625 | 25.6500 | 693,191 | 675,625 | 675,625 | 0 | 0 | 0 | 0 | 4.950 | 4.952 | JAJO | 5,853 | 0 | 10/22/2021 | 10/31/2028 |
| 674599-ED-3 | OCCIDENTAL PETROLEUM CORP | | | 1,2 | 3.B FE | 687,167 | 123.7500 | 847,688 | 685,000 | 686,935 | 0 | (176) | 0 | 0 | 6.625 | 6.579 | MS | 15,127 | 46,012 | 08/27/2020 | 09/01/2030 |
| 677071-AC-6 | OHANA MILITARY COMMUNITIES LLC | C | | 1 | 1.D FE | 1,770,238 | 140.3270 | 1,754,088 | 1,250,000 | 1,759,081 | 0 | (11,157) | 0 | 0 | 6.193 | 3.452 | AO | 19,353 | 38,706 | 04/22/2021 | 04/01/2049 |
| 677071-AC-6 | OHANA MILITARY COMMUNITIES LLC | | | 1 | 1.D FE | 1,062,143 | 140.3270 | 1,052,453 | 750,000 | 1,055,448 | 0 | (6,694) | 0 | 0 | 6.193 | 3.452 | AO | 11,612 | 23,224 | 04/22/2021 | 04/01/2049 |
| 677071-AK-8 | OHANA MILITARY COMMUNITIES LLC | | | | 1.G FE | 4,397,753 | 128.8986 | 5,084,489 | 3,944,565 | 4,346,409 | 0 | (9,827) | 0 | 0 | 5.880 | 4.998 | AO | 57,985 | 231,940 | 07/08/2016 | 10/01/2051 |
| 677071-AU-6 | OHANA 2007A I - RMBS | | | 1 | 1.D FE | 1,043,638 | 136.4156 | 1,277,546 | 936,510 | 1,031,142 | 0 | (2,185) | 0 | 0 | 6.000 | 5.119 | AO | 14,048 | 56,191 | 10/28/2015 | 10/01/2051 |
| 677071-AV-4 | OHANA 2007A II - RMBS | | | | 1.G FE | 1,526,399 | 132.4224 | 1,864,508 | 1,408,000 | 1,513,099 | 0 | (2,339) | 0 | 0 | 6.150 | 5.480 | AO | 21,648 | 86,592 | 10/28/2015 | 10/01/2051 |
| 677347-CE-4 | OHIO EDISON CO | | | 1 | 2.B FE | 3,256,020 | 142.5576 | 4,276,728 | 3,000,000 | 3,180,891 | 0 | (7,471) | 0 | 0 | 6.875 | 6.238 | JJ | 95,104 | 206,250 | 10/24/2006 | 07/15/2036 |
| 677415-CQ-2 | OHIO POWER CO | | | 1,2 | 1.G FE | 2,481,700 | 117.4770 | 2,936,925 | 2,500,000 | 2,482,981 | 0 | 351 | 0 | 0 | 4.150 | 4.193 | AO | 25,938 | 103,750 | 03/20/2018 | 04/01/2048 |
| 678858-BV-2 | OKLAHOMA GAS AND ELECTRIC CO | | | 1,2 | 1.G FE | 9,767,035 | 106.7745 | 10,143,575 | 9,500,000 | 9,725,133 | 0 | (26,053) | 0 | 0 | 3.250 | 2.901 | AO | 77,188 | 308,750 | 05/14/2020 | 04/01/2030 |
| 68233D-AP-2 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | | 1 | 1.F FE | 1,390,425 | 144.9744 | 1,812,180 | 1,250,000 | 1,334,578 | 0 | (5,094) | 0 | 0 | 7.250 | 6.386 | JJ | 41,788 | 90,625 | 07/28/2004 | 01/15/2033 |
| 68233D-AT-4 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | | 1 | 1.F FE | 5,201,948 | 138.3358 | 6,916,788 | 5,000,000 | 5,120,973 | 0 | (7,736) | 0 | 0 | 7.000 | 6.665 | MN | 58,333 | 350,000 | 12/12/2006 | 05/01/2032 |
| 68233J-AF-1 | ONCOR ELECTRIC DELIVERY COMPANY LLC | C | | 1 | 1.F FE | 19,939,414 | 158.7315 | 31,746,294 | 20,000,000 | 19,955,860 | 0 | 1,297 | 0 | 0 | 7.500 | 7.523 | MS | 500,000 | 1,500,000 | 05/29/2009 | 09/01/2038 |
| 68233J-BP-8 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | | 1,2 | 1.F FE | 2,326,560 | 116.0333 | 2,320,666 | 2,000,000 | 2,312,632 | 0 | (7,518) | 0 | 0 | 3.800 | 2.954 | JD | 6,333 | 76,000 | 02/11/2020 | 06/01/2049 |
| 68233J-BV-5 | ONCOR ELECTRIC DELIVERY COMPANY LLC | | | 1,2 | 1.F FE | 4,985,250 | 115.3817 | 5,769,088 | 5,000,000 | 4,986,178 | 0 | 271 | 0 | 0 | 3.700 | 3.716 | MN | 23,639 | 185,000 | 03/17/2020 | 05/15/2050 |
| 68235P-AE-8 | ONE GAS INC | | | 1,2 | 2.A FE | 654,183 | 104.2620 | 651,637 | 625,000 | 639,182 | 0 | (7,474) | 0 | 0 | 3.610 | 2.340 | FA | 9,401 | 22,563 | 12/19/2019 | 02/01/2024 |
| 68235P-AF-5 | ONE GAS INC | | | 1,2 | 2.A FE | 2,751,750 | 123.1098 | 3,077,744 | 2,500,000 | 2,713,703 | 0 | (6,097) | 0 | 0 | 4.658 | 4.060 | FA | 48,521 | 116,450 | 11/25/2014 | 02/01/2044 |
| 682441-AB-6 | ONEAMERICA FINANCIAL PARTNERS INC | C | | 1,2 | 1.G FE | 669,222 | 108.7864 | 728,869 | 670,000 | 669,258 | 0 | 21 | 0 | 0 | 4.250 | 4.256 | AO | 6,011 | 30,373 | 09/24/2020 | 10/15/2050 |
| 68268N-AC-7 | ONEOK PARTNERS LP | | | 1 | 2.B FE | 1,489,665 | 130.9449 | 1,964,173 | 1,500,000 | 1,492,717 | 0 | 283 | 0 | 0 | 6.650 | 6.702 | AO | 24,938 | 99,750 | 06/09/2010 | 10/01/2036 |
| 68389X-BZ-7 | ORACLE CORP | C | | 1,2 | 2.A FE | 993,260 | 101.3808 | 1,013,808 | 1,000,000 | 993,440 | 0 | 180 | 0 | 0 | 3.650 | 3.698 | MS | 9,733 | 18,351 | 03/22/2021 | 03/25/2041 |
| 68389X-BZ-7 | ORACLE CORP | | | 1,2 | 2.A FE | 248,315 | 101.3808 | 253,452 | 250,000 | 248,360 | 0 | 45 | 0 | 0 | 3.650 | 3.698 | MS | 2,433 | 4,588 | 03/22/2021 | 03/25/2041 |
| 68404L-AA-0 | OPTION CARE HEALTH INC | | | 1,2 | 4.C FE | 250,093 | 100.2500 | 250,625 | 250,000 | 250,047 | 0 | (6) | 0 | 0 | 4.375 | 4.371 | AO | 1,975 | 0 | 10/25/2021 | 10/31/2029 |
| 68902V-AM-9 | OTIS WORLDWIDE CORP | | | 1,2 | 2.B FE | 1,999,640 | 105.7772 | 2,115,543 | 2,000,000 | 1,999,662 | 0 | 14 | 0 | 0 | 3.362 | 3.363 | FA | 25,402 | 67,240 | 02/19/2020 | 02/15/2050 |
| 690742-AB-7 | OWENS CORNING | | | 1 | 2.C FE | 3,258,672 | 141.4049 | 4,595,660 | 3,250,000 | 3,258,088 | 0 | (339) | 0 | 0 | 7.000 | 6.972 | JD | 18,958 | 227,500 | 08/09/2010 | 12/01/2036 |
| 690742-AB-7 | OWENS CORNING | C | | 1 | 2.C FE | 4,903,097 | 141.4049 | 7,070,246 | 5,000,000 | 4,989,610 | 0 | 385 | 0 | 0 | 7.000 | 7.023 | JD | 29,167 | 350,000 | 06/22/2007 | 12/01/2036 |
| 69181V-30-5 | OXFORD SQUARE CAPITAL CORP | | | 2 | 2.B PL | 1,128 | 25.4200 | 1,144 | 1,125 | 1,121 | 0 | (7) | 0 | 0 | 6.250 | 7.383 | JAJO | 12 | 35 | 04/19/2021 | 04/30/2026 |
| 69181V-50-3 | OXFORD SQUARE CAPITAL CORP | | | 2 | 2.B PL | 2,636,170 | 25.0500 | 2,693,151 | 2,687,775 | 2,639,360 | 0 | 3,190 | 0 | 0 | 5.500 | 5.832 | JAJO | 25,049 | 66,130 | 05/13/2021 | 07/31/2028 |
| 69331C-AJ-7 | PG&E CORP | | | 1,2 | 3.C FE | 511,770 | 104.8700 | 524,350 | 500,000 | 510,492 | 0 | (972) | 0 | 0 | 5.250 | 4.945 | JJ | 13,125 | 26,833 | 08/14/2020 | 07/01/2030 |
| 69336V-AB-7 | PGT INNOVATIONS INC | | | 1,2 | 4.B FE | 254,794 | 100.5000 | 256,275 | 255,000 | 254,799 | 0 | 5 | 0 | 0 | 4.375 | 4.387 | AO | 3,006 | 0 | 10/22/2021 | 10/01/2029 |
| 693506-BC-0 | PPG INDUSTRIES INC | C | | 1 | 2.A FE | 3,977,320 | 155.3947 | 6,215,787 | 4,000,000 | 3,983,694 | 0 | 492 | 0 | 0 | 7.700 | 7.745 | MS | 90,689 | 308,000 | 03/13/2008 | 03/15/2038 |
| 69351U-AV-5 | PPL ELECTRIC UTILITIES CORP | | | 1,2 | 1.F FE | 2,983,170 | 120.6491 | 3,619,472 | 3,000,000 | 2,984,255 | 0 | 321 | 0 | 0 | 4.150 | 4.183 | JD | 5,533 | 124,500 | 06/11/2018 | 06/15/2048 |
| 69351U-AW-3 | PPL ELECTRIC UTILITIES CORP | | | 1,2 | 1.F FE | 2,010,400 | 102.7153 | 2,054,306 | 2,000,000 | 2,010,020 | 0 | (236) | 0 | 0 | 3.000 | 2.973 | AO | 15,000 | 60,000 | 02/12/2020 | 10/01/2049 |
| 693627-AY-7 | DUKE ENERGY INDIANA LLC | | | 1 | 2.A FE | 3,498,145 | 133.5113 | 4,672,895 | 3,500,000 | 3,499,789 | 0 | 384 | 0 | 0 | 6.120 | 6.121 | AO | 45,220 | 214,200 | 10/18/2005 | 10/15/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 69415@-AA-0 | PETERSHILL II ONSHORE IM | | | 2 | 2.B PL | 722,000 | 104.0366 | 751,144 | 722,000 | 722,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | JJ | 16,646 | 36,100 | 09/27/2019 | 12/02/2039 |
| 69416*-AA-1 | PETERSHILL II OFFSHORE IM | | | 2 | 2.B PL | 534,000 | 104.0366 | 555,555 | 534,000 | 534,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | JJ | 12,312 | 26,700 | 09/27/2019 | 12/02/2039 |
| 69416@-AA-9 | PETERSHILL II ONSHORE GP | | | 2 | 2.B PL | 422,000 | 104.0366 | 439,034 | 422,000 | 422,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | JJ | 9,729 | 21,100 | 09/27/2019 | 12/02/2039 |
| 69417#-AA-6 | PETERSHILL II OFFSHORE GP | | | 2 | 2.B PL | 322,000 | 104.0366 | 334,998 | 322,000 | 322,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | JJ | 7,424 | 16,100 | 09/27/2019 | 12/02/2039 |
| 694476-AA-0 | PACIFIC LIFECORP | | | 1 | 1.G FE | 3,414,090 | 139.0524 | 4,171,573 | 3,000,000 | 3,250,890 | 0 | (14,827) | 0 | 0 | 6.600 | 5.615 | MS | 58,300 | 198,000 | 08/05/2005 | 09/15/2033 |
| 694476-AD-4 | PACIFIC LIFECORP | | | 1 | 1.G FE | 987,750 | 126.4846 | 1,264,846 | 1,000,000 | 989,787 | 0 | 262 | 0 | 0 | 5.125 | 5.205 | JJ | 21,497 | 51,250 | 01/16/2013 | 01/30/2043 |
| 69478X-AC-9 | PACIFIC PREMIER BANCORP INC | | | | 2.B FE | 3,250,000 | 106.8422 | 3,472,371 | 3,250,000 | 3,250,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | MS | 61,253 | 186,875 | 08/25/2014 | 09/03/2024 |
| 695156-AW-9 | PACKAGING CORP OF AMERICA | C | | 1,2 | 2.B FE | 748,168 | 99.9083 | 749,313 | 750,000 | 748,181 | 0 | 13 | 0 | 0 | 3.050 | 3.062 | AO | 6,354 | 0 | 09/07/2021 | 10/01/2051 |
| 708062-AC-8 | PENNANTPARK INVESTMENT CORP | | | 1,2 | 2.B PL | 1,063,046 | 101.2315 | 1,082,165 | 1,069,000 | 1,063,806 | 0 | 760 | 0 | 0 | 4.500 | 4.625 | MN | 8,018 | 25,389 | 04/14/2021 | 05/01/2026 |
| 708062-AD-6 | PENNANTPARK INVESTMENT CORP | | | 1,2 | 2.B PL | 892,935 | 99.3119 | 891,821 | 898,000 | 893,120 | 0 | 185 | 0 | 0 | 4.000 | 4.125 | MN | 6,984 | 0 | 10/19/2021 | 11/01/2026 |
| 712704-AA-3 | PEOPLE'S UNITED FINANCIAL INC | | | 1,2 | 2.B FE | 570,457 | 101.9344 | 560,639 | 550,000 | 555,238 | 0 | (7,564) | 0 | 0 | 3.650 | 2.231 | JD | 1,394 | 20,075 | 12/19/2019 | 12/06/2022 |
| 713448-DV-7 | PEPSICO INC | | | 1,2 | 1.E FE | 995,670 | 124.3898 | 1,243,898 | 1,000,000 | 996,055 | 0 | 88 | 0 | 0 | 4.000 | 4.025 | MN | 6,556 | 40,000 | 04/27/2017 | 05/02/2047 |
| 713448-EU-8 | PEPSICO INC | | | 1,2 | 1.E FE | 9,947,400 | 118.5699 | 11,856,985 | 10,000,000 | 9,949,192 | 0 | 1,017 | 0 | 0 | 3.625 | 3.654 | MS | 102,708 | 362,500 | 03/17/2020 | 03/19/2050 |
| 71531Q-AA-9 | PERSHING SQUARE HOLDINGS LTD | C | | 1,2 | 2.B FE | 7,037,375 | 101.8432 | 7,129,024 | 7,000,000 | 7,004,505 | 0 | (9,617) | 0 | 0 | 5.500 | 5.355 | JJ | 177,528 | 385,000 | 04/16/2018 | 07/15/2022 |
| 71531Q-AB-7 | PERSHING SQUARE HOLDINGS LTD | C | | 1,2 | 2.B FE | 11,500,000 | 112.8040 | 12,972,461 | 11,500,000 | 11,500,000 | 0 | 0 | 0 | 0 | 4.950 | 4.950 | JJ | 262,488 | 569,250 | 07/12/2019 | 07/15/2039 |
| 71647N-BG-3 | PETROBRAS GLOBAL FINANCE BV | C | | 1,2 | 3.C FE | 420,000 | 104.6250 | 392,344 | 375,000 | 419,197 | 0 | (615) | 0 | 0 | 6.750 | 5.885 | JD | 1,969 | 25,313 | 08/07/2020 | 06/03/2050 |
| 71677K-AA-6 | PETSMART LLC | | | 1,2 | 4.A FE | 375,000 | 102.6250 | 384,844 | 375,000 | 375,000 | 0 | 0 | 0 | 0 | 4.750 | 4.750 | FA | 6,729 | 9,055 | 01/29/2021 | 02/15/2028 |
| 717081-DT-7 | PFIZER INC | | | 1 | 1.F FE | 7,354,401 | 140.8634 | 8,726,490 | 6,195,000 | 7,163,219 | 0 | (33,879) | 0 | 0 | 5.600 | 4.348 | MS | 102,149 | 346,920 | 10/05/2015 | 09/15/2040 |
| 717081-EC-3 | PFIZER INC | | | 1 | 1.F FE | 2,487,975 | 119.1514 | 2,978,786 | 2,500,000 | 2,490,223 | 0 | 472 | 0 | 0 | 4.000 | 4.035 | JD | 4,444 | 100,000 | 11/14/2016 | 12/15/2036 |
| 71742W-30-1 | PHENIXFIN CORP | | | 2 | 2.B FE | 585,186 | 25.1500 | 589,340 | 585,825 | 585,116 | 0 | (70) | 0 | 0 | 5.250 | 5.274 | FMAN | 3,930 | 0 | 12/01/2021 | 11/01/2028 |
| 718172-BE-8 | PHILIP MORRIS INTERNATIONAL INC | | | | 1.F FE | 393,542 | 104.8749 | 393,281 | 375,000 | 384,083 | 0 | (4,703) | 0 | 0 | 3.600 | 2.269 | MN | 1,725 | 13,500 | 12/19/2019 | 11/15/2023 |
| 718546-AC-8 | PHILLIPS 66 | | | 1 | 2.A FE | 25,112 | 100.8979 | 24,216 | 24,000 | 24,123 | 0 | (492) | 0 | 0 | 4.300 | 2.207 | AO | 258 | 1,285 | 12/19/2019 | 04/01/2022 |
| 718546-AH-7 | PHILLIPS 66 | C | | 1 | 2.A FE | 446,814 | 138.1051 | 483,368 | 350,000 | 440,219 | 0 | (2,829) | 0 | 0 | 5.875 | 4.009 | MN | 3,427 | 20,563 | 08/02/2019 | 05/01/2042 |
| 718546-AK-0 | PHILLIPS 66 | | | 1,2 | 2.A FE | 4,486,643 | 117.3248 | 5,326,545 | 4,540,000 | 4,500,472 | 0 | 2,405 | 0 | 0 | 4.650 | 4.741 | MN | 26,975 | 211,110 | 11/12/2014 | 11/15/2034 |
| 719245-AD-4 | SHUTTERFLY LLC | | | 1,2 | 4.C FE | 194,563 | 104.0220 | 192,441 | 185,000 | 193,621 | 0 | (910) | 0 | 0 | 8.500 | 7.601 | AO | 3,931 | 15,725 | 02/10/2021 | 10/01/2026 |
| 72302#-AA-8 | CTL-TRAINGLE 46 HOME DEPOT (NJ) | | | | 1.F | 7,200,770 | 130.5845 | 9,403,087 | 7,200,770 | 7,200,770 | 0 | 0 | 0 | 0 | 7.250 | 7.250 | MON | 43,505 | 520,536 | 07/30/2002 | 08/01/2032 |
| 723787-AB-3 | PIONEER NATURAL RESOURCES CO | | | 1 | 2.B FE | 3,786,950 | 124.8109 | 4,661,685 | 3,735,000 | 3,753,339 | 0 | (2,892) | 0 | 0 | 7.200 | 7.087 | JJ | 124,002 | 268,920 | 09/28/2005 | 01/15/2028 |
| 72605X-AK-1 | BARRICK GOLD CORP | C | | | 2.B FE | 1,017,440 | 119.0119 | 1,190,119 | 1,000,000 | 1,005,853 | 0 | (1,067) | 0 | 0 | 7.370 | 7.215 | JJ | 33,984 | 73,700 | 08/21/2001 | 06/03/2026 |
| 727493-AC-2 | PLANTRONICS INC | | | | 4.B FE | 237,519 | 95.3750 | 243,206 | 255,000 | 237,799 | 0 | 280 | 0 | 0 | 4.750 | 5.918 | MS | 4,038 | 0 | 11/22/2021 | 03/01/2029 |
| 731572-AB-9 | RALPH LAUREN CORP | | | 1,2 | 1.G FE | 1,979,900 | 104.3230 | 2,086,460 | 2,000,000 | 1,982,687 | 0 | 1,769 | 0 | 0 | 2.950 | 3.067 | JD | 2,622 | 59,000 | 06/01/2020 | 06/15/2030 |
| 736508-G@-5 | PORTLAND GENERAL ELECTRIC COMP | | | | 1.F | 2,000,000 | 120.0000 | 2,400,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 6.310 | 6.309 | MN | 21,033 | 126,200 | 04/10/2006 | 05/01/2036 |
| 736508-H*-6 | PORTLAND GENERAL ELECTRIC COMP | | | 1 | 1.F | 1,500,000 | 120.0000 | 1,800,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 5.800 | 5.799 | JD | 7,250 | 87,000 | 12/07/2006 | 06/01/2039 |
| 73688F-AA-0 | PORTMAN RIDGE FINANCE CORP | | | 1,2 | 2.C PL | 12,375,150 | 101.4088 | 12,838,360 | 12,660,000 | 12,407,947 | 0 | 32,797 | 0 | 0 | 4.875 | 5.397 | AO | 104,577 | 308,588 | 06/23/2021 | 04/30/2026 |
| 74005P-BF-0 | LINDE INC | | | 1,2 | 1.F FE | 1,526,216 | 101.7375 | 1,526,062 | 1,500,000 | 1,508,161 | 0 | (8,983) | 0 | 0 | 2.700 | 2.080 | FA | 14,625 | 40,500 | 12/19/2019 | 02/21/2023 |
| 74101X-AE-0 | PRESIDIO HOLDINGS INC | | | 1,2 | 4.B FE | 362,355 | 103.0000 | 360,500 | 350,000 | 360,274 | 0 | (1,536) | 0 | 0 | 4.875 | 4.295 | FA | 7,109 | 17,063 | 08/14/2020 | 02/01/2027 |
| 74166M-AC-0 | PRIME SECURITY SERVICES BORROWER LLC | | | 1 | 3.C FE | 239,000 | 107.3670 | 241,576 | 225,000 | 236,996 | 0 | (2,004) | 0 | 0 | 5.750 | 4.373 | MS | 3,809 | 7,188 | 03/15/2021 | 04/15/2026 |
| 74166N-AA-2 | ADT SECURITY CORP | | | 1 | 3.C FE | 3,296,700 | 102.0995 | 4,492,378 | 4,400,000 | 3,543,524 | 0 | 51,562 | 0 | 0 | 4.875 | 7.592 | JJ | 98,908 | 214,500 | 05/02/2016 | 07/15/2032 |
| 74251V-AA-0 | PRINCIPAL FINANCIAL GROUP INC | | | 1 | 1.G FE | 7,031,830 | 139.7079 | 9,779,555 | 7,000,000 | 7,020,482 | 0 | (268) | 0 | 0 | 6.050 | 6.018 | AO | 89,406 | 423,500 | 03/04/2010 | 10/15/2036 |
| 742718-FH-7 | PROCTER & GAMBLE CO | | | 1 | 1.D FE | 1,995,200 | 108.7981 | 2,175,963 | 2,000,000 | 1,995,949 | 0 | 428 | 0 | 0 | 3.000 | 3.028 | MS | 16,000 | 60,000 | 03/23/2020 | 03/25/2030 |
| 742718-FK-0 | PROCTER & GAMBLE CO | | | 1 | 1.D FE | 1,987,280 | 124.8380 | 2,496,760 | 2,000,000 | 1,987,711 | 0 | 246 | 0 | 0 | 3.600 | 3.635 | MS | 19,200 | 72,000 | 03/23/2020 | 03/25/2050 |
| 743263-AE-5 | PROGRESS ENERGY INC | | | 1 | 2.B FE | 288,220 | 139.4719 | 348,680 | 250,000 | 271,795 | 0 | (1,697) | 0 | 0 | 7.750 | 6.474 | MS | 6,458 | 19,375 | 07/26/2007 | 03/01/2031 |
| 743528-AA-5 | CTL - AMZN PROJECT DIXIE FUNDED | | | | 1.E | 1,411,222 | 99.5953 | 1,405,510 | 1,411,222 | 1,411,222 | 0 | 0 | 0 | 0 | 2.980 | 2.980 | MON | 2,453 | 42,438 | 11/13/2020 | 10/10/2041 |
| 743820-AB-8 | PROVIDENCE ST JOSEPH HEALTH | | | 1,2 | 1.D FE | 500,000 | 97.0522 | 485,261 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 2.700 | 2.700 | AO | 3,375 | 0 | 09/14/2021 | 10/01/2051 |
| 744320-AM-4 | PRUDENTIAL FINANCIAL INC | | | 1,2,5 | 2.B FE | 1,714,648 | 104.0598 | 1,701,378 | 1,635,000 | 1,653,645 | 0 | (16,422) | 0 | 0 | 5.625 | 4.537 | JD | 4,088 | 91,969 | 04/17/2020 | 06/15/2043 |
| 744320-AH-8 | PRUDENTIAL FINANCIAL INC | | | | 1.G FE | 10,337,879 | 127.0745 | 14,613,570 | 11,500,000 | 10,688,637 | 0 | 36,076 | 0 | 0 | 5.400 | 6.161 | JD | 31,050 | 621,000 | 11/12/2008 | 06/13/2035 |
| 744320-AQ-8 | PRUDENTIAL FINANCIAL INC | | | | 1.G FE | 3,481,555 | 134.5304 | 4,708,564 | 3,500,000 | 3,487,543 | 0 | 614 | 0 | 0 | 5.700 | 5.736 | JD | 9,421 | 199,500 | 12/11/2006 | 12/14/2036 |
| 744320-BD-6 | PRUDENTIAL FINANCIAL INC | | | | 1.G FE | 247,943 | 145.1855 | 362,964 | 250,000 | 248,492 | 0 | 52 | 0 | 0 | 6.625 | 6.687 | JD | 1,380 | 16,563 | 11/29/2007 | 12/01/2037 |
| 744320-BN-4 | PRUDENTIAL FINANCIAL INC | | | 1 | 1.G FE | 1,662,135 | 149.8054 | 2,247,082 | 1,500,000 | 1,630,020 | 0 | (3,806) | 0 | 0 | 6.625 | 5.851 | JD | 2,760 | 99,375 | 11/01/2010 | 06/21/2040 |
| 744320-BQ-7 | PRUDENTIAL FINANCIAL INC | | | 1 | 1.G FE | 754,431 | 139.4244 | 801,691 | 575,000 | 742,744 | 0 | (5,870) | 0 | 0 | 6.200 | 3.986 | MN | 4,555 | 35,650 | 12/19/2019 | 11/15/2040 |
| 744560-BZ-8 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1.F FE | 2,005,160 | 117.1763 | 2,343,526 | 2,000,000 | 2,004,883 | 0 | (103) | 0 | 0 | 3.850 | 3.835 | MN | 12,833 | 77,000 | 05/07/2019 | 05/01/2049 |
| 744560-CC-8 | PUBLIC SERVICE ELECTRIC AND GAS CO | | | 1,2 | 1.F FE | 6,489,990 | 104.9322 | 6,820,596 | 6,500,000 | 6,490,368 | 0 | 212 | 0 | 0 | 3.150 | 3.158 | JJ | 102,375 | 204,750 | 01/07/2020 | 01/01/2050 |
| 74531E-AC-6 | PUGET SOUND ENERGY INC | | | 1 | 1.G FE | 586,740 | 128.2729 | 641,365 | 500,000 | 539,312 | 0 | (4,323) | 0 | 0 | 7.000 | 5.654 | AO | 7,389 | 35,000 | 09/28/2005 | 03/09/2029 |
| 745332-BU-9 | PUGET SOUND ENERGY INC | | | 1 | 1.F FE | 1,000,000 | 125.3505 | 1,253,505 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.483 | 5.483 | JD | 4,569 | 54,830 | 05/23/2005 | 06/01/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 745332-CG-9 | PUGET SOUND ENERGY INC | | | 1,2 | 1.F FE | 2,389,200 | 119.5758 | 2,869,819 | 2,400,000 | 2,390,584 | 0 | 229 | 0 | 0 | 4.300 | 4.327 | MN | 11,753 | 103,200 | 05/11/2015 | 05/20/2045 |
| 74728G-AE-0 | QBE INSURANCE GROUP LTD | | C | 2 | 2.C FE | 3,008,821 | 108.0000 | 3,186,000 | 2,950,000 | 2,996,407 | 0 | (9,777) | 0 | 0 | 5.875 | 5.349 | MN | 23,590 | 173,313 | 05/04/2021 | 12/29/2049 |
| 74762E-AJ-1 | QUANTA SERVICES INC | C | | 1,2 | 2.C FE | 499,323 | 96.9602 | 484,801 | 500,000 | 499,330 | 0 | 8 | 0 | 0 | 3.050 | 3.059 | AO | 4,151 | 0 | 09/09/2021 | 10/01/2041 |
| 74834L-AN-0 | QUEST DIAGNOSTICS INC | | | 1 | 2.B FE | 6,471,110 | 139.4845 | 9,066,492 | 6,500,000 | 6,477,586 | 0 | 682 | 0 | 0 | 6.950 | 6.985 | JJ | 225,875 | 451,750 | 02/20/2008 | 07/01/2037 |
| 74955D-AA-9 | RGS (AEGCO) FUNDING CORP | | | | 2.A FE | 0 | 100.7500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9.810 | 0.000 | JD | 0 | 429 | 02/12/1993 | 12/07/2022 |
| 75281A-BG-3 | RANGE RESOURCES CORP | | | 1,2 | 4.A FE | 447,587 | 107.7793 | 463,451 | 430,000 | 444,002 | 0 | (2,726) | 0 | 0 | 9.250 | 8.294 | FA | 16,573 | 39,775 | 08/21/2020 | 02/01/2026 |
| 75513E-BT-7 | RAYTHEON TECHNOLOGIES CORP | | | 1 | 2.A FE | 4,339,930 | 141.7907 | 5,671,628 | 4,000,000 | 4,240,610 | 0 | (10,058) | 0 | 0 | 6.800 | 6.166 | JJ | 136,000 | 272,000 | 01/23/2008 | 07/01/2036 |
| 75513E-BU-4 | RAYTHEON TECHNOLOGIES CORP | | | | 2.A FE | 3,331,200 | 147.4674 | 4,424,022 | 3,000,000 | 3,243,567 | 0 | (8,233) | 0 | 0 | 7.000 | 6.200 | AO | 44,333 | 210,000 | 02/06/2006 | 04/15/2038 |
| 75513E-BY-6 | RAYTHEON TECHNOLOGIES CORP | | | 1 | 2.A FE | 3,490,620 | 124.8865 | 4,371,029 | 3,500,000 | 3,497,925 | 0 | 637 | 0 | 0 | 7.200 | 7.213 | FA | 95,200 | 252,000 | 07/31/2002 | 08/15/2027 |
| 75513E-CC-3 | RAYTHEON TECHNOLOGIES CORP | | | 1,2 | 2.A FE | 992,550 | 113.5599 | 1,135,599 | 1,000,000 | 993,633 | 0 | 161 | 0 | 0 | 4.200 | 4.244 | JD | 1,867 | 42,000 | 11/24/2014 | 12/15/2044 |
| 75574U-20-0 | READY CAPITAL CORP | | | | 2.C FE | 375,579 | 26.8900 | 382,349 | 355,475 | 370,886 | 0 | (4,693) | 0 | 0 | 7.000 | 4.225 | FMAN | 3,180 | 5,968 | 11/26/2021 | 08/15/2023 |
| 75574U-60-6 | READY CAPITAL CORP | | | 2 | 2.A PL | 232,305 | 25.7200 | 234,515 | 227,950 | 231,267 | 0 | (1,038) | 0 | 0 | 5.750 | 4.775 | JAJO | 2,221 | 996 | 12/29/2021 | 02/15/2026 |
| 759470-BA-4 | RELIANCE INDUSTRIES LTD | | C | 1 | 2.B FE | 2,831,760 | 141.2274 | 4,236,823 | 3,000,000 | 2,807,257 | 0 | 4,923 | 0 | 0 | 6.250 | 6.864 | AO | 37,500 | 187,500 | 03/30/2011 | 10/19/2040 |
| 759509-AB-8 | RELIANCE STEEL & ALUMINUM CO | | | 1 | 2.B FE | 6,658,895 | 139.7051 | 9,416,127 | 6,740,000 | 6,678,929 | 0 | 2,274 | 0 | 0 | 6.850 | 6.948 | MN | 58,994 | 461,690 | 07/21/2011 | 11/15/2036 |
| 759509-AB-8 | RELIANCE STEEL & ALUMINUM CO | C | | 1 | 2.B FE | 337,323 | 139.7051 | 488,968 | 350,000 | 340,237 | 0 | 359 | 0 | 0 | 6.850 | 7.158 | MN | 3,063 | 23,975 | 03/03/2011 | 11/15/2036 |
| 760759-AK-6 | REPUBLIC SERVICES INC | | | 1 | 2.B FE | 2,162,460 | 142.7466 | 2,854,933 | 2,000,000 | 2,129,124 | 0 | (3,832) | 0 | 0 | 6.200 | 5.628 | MS | 41,333 | 124,000 | 11/10/2010 | 03/01/2040 |
| 761713-BB-1 | REYNOLDS AMERICAN INC | C | | 1,2 | 2.B FE | 2,981,147 | 121.8444 | 2,741,499 | 2,250,000 | 2,954,889 | 0 | (18,762) | 0 | 0 | 5.850 | 3.801 | FA | 49,725 | 131,625 | 08/04/2020 | 08/15/2045 |
| 761713-BW-5 | REYNOLDS AMERICAN INC | | | 1 | 2.B FE | 299,383 | 132.1021 | 330,255 | 250,000 | 296,826 | 0 | (1,315) | 0 | 0 | 7.000 | 5.435 | FA | 7,146 | 17,500 | 12/19/2019 | 08/04/2041 |
| 771367-CA-5 | ROCHESTER GAS AND ELECTRIC CORP | C | | 1 | 1.F FE | 13,258,735 | 152.5509 | 20,212,989 | 13,250,000 | 13,256,198 | 0 | (308) | 0 | 0 | 8.000 | 7.992 | JD | 47,111 | 1,060,000 | 06/18/2009 | 12/15/2033 |
| 776743-AE-6 | ROPER TECHNOLOGIES INC | | | 1,2 | 2.A FE | 785,783 | 104.1065 | 780,798 | 750,000 | 766,216 | 0 | (9,724) | 0 | 0 | 3.650 | 2.282 | MS | 8,060 | 27,375 | 12/19/2019 | 09/15/2023 |
| 77775*-BT-7 | ROSENTHAL & ROSENTHAL INC | | | | 2.B PL | 100,000 | 100.5729 | 100,573 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 4.000 | 3.996 | JJ | 1,756 | 4,000 | 07/23/2015 | 07/23/2022 |
| 780099-CK-1 | NATWEST GROUP PLC | | C | 2 | 3.A FE | 1,533,890 | 116.1250 | 1,625,750 | 1,400,000 | 1,470,092 | 0 | (19,426) | 0 | 0 | 8.000 | 6.434 | MJSD | 311 | 112,000 | 04/28/2020 | 12/29/2049 |
| 780153-AG-7 | ROYAL CARIBBEAN CRUISES LTD | | | | 4.B FE | 34,902 | 115.7500 | 40,513 | 35,000 | 34,918 | 0 | 13 | 0 | 0 | 7.500 | 7.551 | AO | 554 | 2,625 | 11/12/2020 | 10/15/2027 |
| 780153-AU-6 | ROYAL CARIBBEAN CRUISES LTD | | | 1 | 4.B FE | 73,125 | 101.3770 | 81,102 | 80,000 | 76,969 | 0 | 3,191 | 0 | 0 | 5.250 | 9.914 | MN | 537 | 4,200 | 10/14/2020 | 11/15/2022 |
| 780153-AW-2 | ROYAL CARIBBEAN CRUISES LTD | | | 1,2 | 4.B FE | 40,050 | 93.8840 | 42,248 | 45,000 | 40,668 | 0 | 574 | 0 | 0 | 3.700 | 5.557 | MS | 490 | 1,665 | 12/02/2020 | 03/15/2028 |
| 780153-AZ-5 | ROYAL CARIBBEAN CRUISES LTD | | | 1,2 | 3.C FE | 126,245 | 112.0000 | 122,080 | 109,000 | 120,578 | 0 | (5,015) | 0 | 0 | 11.500 | 6.053 | JJ | 5,780 | 13,050 | 11/23/2020 | 06/01/2025 |
| 780153-BJ-0 | ROYAL CARIBBEAN CRUISES LTD | | | 1,2 | 4.B FE | 195,263 | 101.6800 | 198,276 | 195,000 | 195,244 | 0 | (18) | 0 | 0 | 5.500 | 5.444 | FA | 3,962 | 0 | 09/01/2021 | 08/31/2026 |
| 78081B-AP-8 | ROYALTY PHARMA PLC | C | | 1,2 | 2.C FE | 976,235 | 96.0161 | 960,161 | 1,000,000 | 976,457 | 0 | 222 | 0 | 0 | 3.350 | 3.478 | MS | 14,424 | 0 | 07/19/2021 | 09/02/2051 |
| 78081B-AP-8 | ROYALTY PHARMA PLC | | | 1,2 | 2.C FE | 488,410 | 96.0161 | 480,081 | 500,000 | 488,519 | 0 | 109 | 0 | 0 | 3.350 | 3.475 | MS | 7,212 | 0 | 07/19/2021 | 09/02/2051 |
| 783549-AZ-1 | RYDER SYSTEM INC | | | 1 | 2.B FE | 3,832,994 | 117.7307 | 4,473,768 | 3,800,000 | 3,810,740 | 0 | (2,161) | 0 | 0 | 6.950 | 6.864 | JD | 22,008 | 264,100 | 03/23/2006 | 12/01/2025 |
| 78355H-KH-1 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 786,395 | 103.7141 | 783,041 | 755,000 | 767,858 | 0 | (9,224) | 0 | 0 | 3.750 | 2.464 | JD | 1,730 | 28,313 | 12/19/2019 | 06/09/2023 |
| 78355H-KK-4 | RYDER SYSTEM INC | | | 1,2 | 2.B FE | 1,051,404 | 105.0297 | 1,050,297 | 1,000,000 | 1,024,965 | 0 | (13,159) | 0 | 0 | 3.875 | 2.473 | JD | 3,229 | 38,750 | 12/19/2019 | 12/01/2023 |
| 78390X-AC-5 | LEIDOS HOLDINGS INC | | | 1,2 | 2.C FE | 464,183 | 122.0668 | 518,784 | 425,000 | 461,908 | 0 | (1,171) | 0 | 0 | 5.950 | 5.211 | JD | 2,107 | 25,288 | 12/19/2019 | 12/01/2040 |
| 78442F-AZ-1 | NAVIENT CORP | | | | 3.C FE | 172,840 | 95.2500 | 190,500 | 200,000 | 174,663 | 0 | 1,360 | 0 | 0 | 5.625 | 7.261 | FA | 4,688 | 11,250 | 08/21/2020 | 08/01/2033 |
| 785592-A*-7 | SABINE PASS LIQUEFACTION | | | | 2.C FE | 6,750,000 | 113.8114 | 7,682,270 | 6,750,000 | 6,750,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | MS | 99,375 | 337,500 | 02/24/2017 | 09/15/2037 |
| 79466L-AM-6 | SALESFORCE.COM INC | | | 1,2 | 1.F FE | 498,390 | 103.3334 | 516,667 | 500,000 | 498,401 | 0 | 11 | 0 | 0 | 3.050 | 3.064 | JJ | 7,159 | 0 | 06/29/2021 | 07/15/2061 |
| 79588T-AC-4 | SAMMONS FINANCIAL GROUP INC | | | 1,2 | 2.A FE | 6,746,220 | 109.9528 | 7,421,817 | 6,750,000 | 6,747,768 | 0 | 361 | 0 | 0 | 4.450 | 4.457 | MN | 40,884 | 300,375 | 05/09/2017 | 05/12/2027 |
| 79588T-AC-4 | SAMMONS FINANCIAL GROUP INC | C | | 1,2 | 2.A FE | 3,298,152 | 109.9528 | 3,628,444 | 3,300,000 | 3,298,909 | 0 | 177 | 0 | 0 | 4.450 | 4.457 | MN | 19,988 | 146,850 | 05/09/2017 | 05/12/2027 |
| 816300-AH-0 | SELECTIVE INSURANCE GROUP INC | | | 1,2 | 2.B FE | 1,979,990 | 131.8839 | 2,637,678 | 2,000,000 | 1,980,814 | 0 | 301 | 0 | 0 | 5.375 | 5.443 | MS | 35,833 | 107,500 | 03/05/2019 | 03/01/2049 |
| 816300-AH-0 | SELECTIVE INSURANCE GROUP INC | C | | 1,2 | 2.B FE | 1,979,990 | 131.8839 | 2,637,678 | 2,000,000 | 1,980,827 | 0 | 314 | 0 | 0 | 5.375 | 5.443 | MS | 35,833 | 107,500 | 03/05/2019 | 03/01/2049 |
| 816851-BM-0 | SEMPRA ENERGY | | | 2 | 2.C FE | 1,290,308 | 101.3617 | 1,307,566 | 1,290,000 | 1,290,298 | 0 | (9) | 0 | 0 | 4.125 | 4.120 | AO | 6,208 | 0 | 11/16/2021 | 04/01/2052 |
| 822582-AD-4 | SHELL INTERNATIONAL FINANCE BV | C | C | 1 | 1.D FE | 655,975 | 145.9556 | 729,778 | 500,000 | 629,892 | 0 | (5,161) | 0 | 0 | 6.375 | 4.215 | JD | 1,417 | 31,875 | 06/13/2016 | 12/15/2038 |
| 822582-AY-8 | SHELL INTERNATIONAL FINANCE BV | | C | 1 | 1.D FE | 2,142,220 | 125.0665 | 2,501,331 | 2,000,000 | 2,120,309 | 0 | (3,396) | 0 | 0 | 4.550 | 4.127 | FA | 35,136 | 91,000 | 08/14/2014 | 08/12/2043 |
| 822582-CG-5 | SHELL INTERNATIONAL FINANCE BV | | C | 1,2 | 1.D FE | 5,246,798 | 104.5538 | 5,489,075 | 5,250,000 | 5,247,294 | 0 | 288 | 0 | 0 | 2.750 | 2.757 | AO | 34,089 | 144,375 | 04/01/2020 | 04/06/2030 |
| 822582-CH-3 | SHELL INTERNATIONAL FINANCE BV | C | C | 1,2 | 1.D FE | 537,170 | 106.7989 | 533,995 | 500,000 | 536,089 | 0 | (841) | 0 | 0 | 3.250 | 2.871 | AO | 3,837 | 16,250 | 09/10/2020 | 04/06/2050 |
| 832248-AZ-1 | SMITHFIELD FOODS INC | | | 1,2 | 2.C FE | 475,610 | 107.4627 | 537,314 | 500,000 | 483,130 | 0 | 2,848 | 0 | 0 | 4.250 | 5.010 | FA | 8,854 | 21,250 | 04/01/2019 | 02/01/2027 |
| 832248-BB-3 | SMITHFIELD FOODS INC | | | 1,2 | 2.C FE | 502,849 | 114.3097 | 571,548 | 500,000 | 502,191 | 0 | (250) | 0 | 0 | 5.200 | 5.126 | AO | 6,500 | 26,000 | 03/28/2019 | 04/01/2029 |
| 832248-BB-3 | SMITHFIELD FOODS INC | C | | 1,2 | 2.C FE | 994,920 | 114.3097 | 1,143,097 | 1,000,000 | 996,067 | 0 | 436 | 0 | 0 | 5.200 | 5.266 | AO | 13,000 | 52,000 | 03/27/2019 | 04/01/2029 |
| 837004-BV-1 | DOMINION ENERGY SOUTH CAROLINA INC | | | 1 | 1.F FE | 3,785,304 | 136.0289 | 5,441,155 | 4,000,000 | 3,865,634 | 0 | 8,872 | 0 | 0 | 6.625 | 7.097 | FA | 110,417 | 265,000 | 11/12/2008 | 02/01/2032 |
| 83751#-AA-1 | CTL - S COVE DEV AHOLD/STOP (NJ) | | | | 2.B | 3,048,044 | 112.1348 | 3,276,692 | 2,922,102 | 2,958,034 | 0 | (8,620) | 0 | 0 | 8.060 | 7.658 | MON | 19,627 | 235,522 | 10/22/2007 | 07/01/2025 |
| 838518-AA-6 | SOUTH JERSEY INDUSTRIES INC | | | | 2.C FE | 420,659 | 108.5218 | 455,792 | 420,000 | 420,611 | 0 | (48) | 0 | 0 | 5.020 | 5.000 | AO | 4,451 | 14,658 | 03/25/2021 | 04/15/2031 |
| 842400-GN-7 | SOUTHERN CALIFORNIA EDISON CO | | | 1,2 | 1.G FE | 338,472 | 106.8112 | 341,796 | 320,000 | 331,887 | 0 | (3,285) | 0 | 0 | 3.700 | 2.559 | FA | 4,933 | 11,840 | 12/19/2019 | 08/01/2025 |
| 842434-CS-9 | SOUTHERN CALIFORNIA GAS CO | | | 1,2 | 1.D FE | 2,498,875 | 124.4954 | 3,112,385 | 2,500,000 | 2,498,813 | 0 | 23 | 0 | 0 | 4.300 | 4.303 | JJ | 49,569 | 107,500 | 09/19/2018 | 01/15/2049 |

# 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 |
| 84265V-AA-3 | SOUTHERN COPPER CORP | | | 1 | 2.A FE | 12,752,238 | 142.8750 | 16,787,813 | 11,750,000 | 12,474,072 | 0 | (32,392) | 0 | 0 | 7.500 | 6.792 | JJ | 376,979 | 881,250 | 08/18/2010 | 07/27/2035 |
| 843452-AY-9 | SOUTHERN NATURAL GAS COMPANY LLC | | | 1 | 2.A FE | 2,233,020 | 131.0460 | 2,620,920 | 2,000,000 | 2,140,437 | 0 | (11,088) | 0 | 0 | 7.350 | 6.325 | FA | 55,533 | 147,000 | 08/18/2010 | 02/15/2031 |
| 845743-BL-6 | SOUTHWESTERN PUBLIC SERVICE CO | | | 1 | 2.B FE | 992,310 | 131.9649 | 1,319,649 | 1,000,000 | 994,896 | 0 | 317 | 0 | 0 | 6.000 | 6.053 | AO | 15,000 | 60,000 | 10/03/2006 | 10/01/2036 |
| 84859D-AA-5 | SPIRE MISSOURI INC | C | | 1,2 | 1.F FE | 498,575 | 108.7726 | 543,863 | 500,000 | 498,597 | 0 | 22 | 0 | 0 | 3.300 | 3.315 | JD | 1,375 | 8,754 | 05/13/2021 | 06/01/2051 |
| 852060-AT-9 | SPRINT CAPITAL CORP | | | 1 | 3.A FE | 540,855 | 150.0000 | 525,000 | 350,000 | 521,375 | 0 | (14,075) | 0 | 0 | 8.750 | 3.111 | MS | 9,017 | 30,625 | 08/07/2020 | 03/15/2032 |
| 853250-AA-6 | STANDARD CHARTERED BANK | C | C | | 2.B FE | 5,752,440 | 135.7947 | 7,876,093 | 5,800,000 | 5,773,642 | 0 | 1,814 | 0 | 0 | 8.000 | 8.070 | MN | 39,956 | 464,000 | 05/24/2001 | 05/30/2031 |
| 853254-BH-2 | STANDARD CHARTERED PLC | | C | 2 | 3.A FE | 1,057,740 | 105.7500 | 1,057,500 | 1,000,000 | 1,012,905 | 0 | (11,160) | 0 | 0 | 7.750 | 6.499 | AO | 19,160 | 77,500 | 12/03/2018 | 12/29/2049 |
| 854502-AH-4 | STANLEY BLACK & DECKER INC | | | 1,2 | 1.G FE | 1,125,545 | 113.6901 | 1,136,901 | 1,000,000 | 1,098,529 | 0 | (13,459) | 0 | 0 | 4.250 | 2.620 | MN | 5,431 | 42,500 | 12/19/2019 | 11/15/2028 |
| 855244-AU-3 | STARBUCKS CORP | | | 1,2 | 2.B FE | 1,996,480 | 123.5158 | 2,470,315 | 2,000,000 | 1,996,519 | 0 | 63 | 0 | 0 | 4.450 | 4.461 | FA | 33,622 | 89,000 | 05/02/2019 | 08/15/2049 |
| 855244-BA-6 | STARBUCKS CORP | | | 1,2 | 2.B FE | 3,476,550 | 108.0860 | 3,783,010 | 3,500,000 | 3,477,304 | 0 | 446 | 0 | 0 | 3.500 | 3.536 | MN | 15,653 | 122,500 | 05/04/2020 | 11/15/2050 |
| 857477-AM-5 | STATE STREET CORP | | | | 1.F FE | 572,233 | 105.2284 | 568,233 | 540,000 | 555,823 | 0 | (8,151) | 0 | 0 | 3.700 | 2.105 | MN | 2,276 | 19,980 | 12/19/2019 | 11/20/2023 |
| 857477-AN-3 | STATE STREET CORP | | | | 1.F FE | 2,300,296 | 106.4734 | 2,337,091 | 2,195,000 | 2,258,785 | 0 | (20,631) | 0 | 0 | 3.300 | 2.278 | JD | 3,018 | 72,435 | 12/19/2019 | 12/16/2024 |
| 857477-BN-2 | STATE STREET CORP | | | 2,5 | 1.E FE | 2,000,000 | 108.3528 | 2,167,056 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.152 | 3.152 | MS | 15,935 | 63,040 | 03/26/2020 | 03/30/2031 |
| 858155-AE-4 | STEELCASE INC | C | | 1,2 | 2.C FE | 1,986,102 | 113.0968 | 2,261,936 | 2,000,000 | 1,989,494 | 0 | 1,206 | 0 | 0 | 5.125 | 5.215 | JJ | 46,410 | 102,500 | 01/17/2019 | 01/18/2029 |
| 85917P-AB-3 | STERIS IRISH FINCO UNLIMITED CO | C | C | 1,2 | 2.B FE | 995,200 | 109.8340 | 1,098,340 | 1,000,000 | 995,253 | 0 | 53 | 0 | 0 | 3.750 | 3.777 | MS | 11,042 | 17,083 | 03/24/2021 | 03/15/2051 |
| 86171#-AA-6 | STONE POINT CAPITAL LLC | | | | 1.F PL | 3,500,000 | 99.5799 | 3,485,297 | 3,500,000 | 3,500,000 | 0 | 0 | 0 | 0 | 3.200 | 3.200 | N/A | 38,889 | 56,000 | 02/26/2021 | 02/26/2036 |
| 86389Q-AG-7 | STUDIO CITY FINANCE LTD | | C | 1,2 | 4.A FE | 200,000 | 89.5000 | 179,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 5.000 | 5.000 | JJ | 4,611 | 5,028 | 01/05/2021 | 01/15/2029 |
| 866688-AA-8 | SCA 2019-1 A | | | 5 | 1.G PL | 1,691,505 | 99.9854 | 1,691,258 | 1,691,505 | 1,691,500 | 0 | 1 | 0 | 0 | 4.180 | 4.180 | JD | 39,634 | 35,397 | 11/19/2019 | 12/15/2027 |
| 867914-AH-6 | TRUIST FINANCIAL CORP | | | | 1.G FE | 2,192,589 | 115.8789 | 2,439,252 | 2,105,000 | 2,132,034 | 0 | (5,514) | 0 | 0 | 6.000 | 5.646 | FA | 47,713 | 126,300 | 02/13/2006 | 02/15/2026 |
| 868870-20-8 | SURO CAPITAL CORP | | | 2 | 3.A FE | 3,453,037 | 25.4600 | 3,595,410 | 3,530,450 | 3,453,594 | 0 | 557 | 0 | 0 | 6.000 | 6.513 | MJSD | 8,240 | 0 | 12/30/2021 | 12/30/2026 |
| 86960B-AX-0 | SVENSKA HANDELSBANKEN AB | C | | | 1.C FE | 1,443,690 | 105.5993 | 1,430,870 | 1,355,000 | 1,398,558 | 0 | (22,423) | 0 | 0 | 3.900 | 2.149 | MN | 6,018 | 52,845 | 12/19/2019 | 11/20/2023 |
| 871829-BL-0 | SYSCO CORP | C | | 1,2 | 2.B FE | 997,920 | 124.9331 | 1,249,331 | 1,000,000 | 998,200 | 0 | 165 | 0 | 0 | 5.950 | 5.978 | AO | 14,875 | 59,500 | 03/30/2020 | 04/01/2030 |
| 871829-BM-8 | SYSCO CORP | C | | 1,2 | 2.B FE | 748,515 | 145.1958 | 1,088,969 | 750,000 | 748,580 | 0 | 39 | 0 | 0 | 6.600 | 6.618 | AO | 12,375 | 49,500 | 03/30/2020 | 04/01/2040 |
| 871829-BN-6 | SYSCO CORP | C | | 1,2 | 2.B FE | 2,863,520 | 155.8453 | 3,116,907 | 2,000,000 | 2,840,166 | 0 | (16,139) | 0 | 0 | 6.600 | 4.062 | AO | 33,000 | 132,000 | 07/09/2020 | 04/01/2050 |
| 87264A-BL-8 | T-MOBILE USA INC | | | 1,2 | 2.C FE | 1,221,655 | 97.9093 | 1,223,866 | 1,250,000 | 1,222,834 | 0 | 1,009 | 0 | 0 | 3.000 | 3.152 | FA | 14,167 | 32,188 | 10/20/2020 | 02/15/2041 |
| 87264A-CM-5 | T-MOBILE USA INC | C | | 1,2 | 2.C FE | 1,748,215 | 99.8852 | 1,747,991 | 1,750,000 | 1,748,293 | 0 | 78 | 0 | 0 | 3.400 | 3.405 | AO | 22,808 | 0 | 08/10/2021 | 10/15/2052 |
| 87264A-CM-5 | T-MOBILE USA INC | | | 1,2 | 2.C FE | 745,665 | 99.8852 | 749,139 | 750,000 | 745,686 | 0 | 21 | 0 | 0 | 3.400 | 3.430 | AO | 9,775 | 0 | 12/01/2021 | 10/15/2052 |
| 87264A-CP-8 | T-MOBILE USA INC | | | 1,2 | 2.C FE | 1,993,800 | 100.7522 | 2,015,043 | 2,000,000 | 1,993,851 | 0 | 51 | 0 | 0 | 2.700 | 2.734 | MS | 3,750 | 0 | 12/01/2021 | 03/15/2032 |
| 87305Q-CB-5 | TTX CO | | | 1 | 1.F FE | 2,976,090 | 137.3006 | 4,119,018 | 3,000,000 | 2,981,139 | 0 | 530 | 0 | 0 | 5.875 | 5.931 | JD | 14,688 | 176,250 | 11/18/2010 | 12/01/2040 |
| 87470L-AH-4 | TALLGRASS ENERGY PARTNERS LP | | | 1,2 | 3.C FE | 185,000 | 108.2500 | 200,263 | 185,000 | 185,000 | 0 | 0 | 0 | 0 | 7.500 | 7.499 | AO | 3,469 | 14,453 | 09/11/2020 | 10/01/2025 |
| 87470L-AJ-0 | TALLGRASS ENERGY PARTNERS LP | | | 1,2 | 3.C FE | 90,080 | 100.2070 | 90,186 | 90,000 | 90,073 | 0 | (7) | 0 | 0 | 6.000 | 5.990 | JD | 15 | 5,520 | 12/17/2020 | 12/31/2030 |
| 875127-AV-4 | TAMPA ELECTRIC CO | | | 1 | 1.G FE | 1,231,615 | 141.0748 | 1,551,822 | 1,100,000 | 1,196,223 | 0 | (4,163) | 0 | 0 | 6.550 | 5.653 | MN | 9,206 | 72,050 | 01/07/2011 | 05/15/2036 |
| 875127-BD-3 | TAMPA ELECTRIC CO | | | 1,2 | 1.G FE | 2,495,350 | 115.9864 | 2,899,660 | 2,500,000 | 2,495,966 | 0 | 100 | 0 | 0 | 4.200 | 4.211 | MN | 13,417 | 105,000 | 05/15/2015 | 05/15/2045 |
| 875127-BE-1 | TAMPA ELECTRIC CO | | | 1,2 | 1.G FE | 684,063 | 122.6327 | 717,401 | 585,000 | 679,554 | 0 | (2,254) | 0 | 0 | 4.300 | 3.362 | JD | 1,118 | 25,155 | 12/19/2019 | 06/15/2048 |
| 87612B-BQ-4 | TARGA RESOURCES PARTNERS LP | | | 1,2 | 3.A FE | 528,900 | 109.2500 | 546,250 | 500,000 | 524,643 | 0 | (3,110) | 0 | 0 | 5.500 | 4.624 | MS | 9,167 | 27,500 | 08/07/2020 | 03/01/2030 |
| 87817*-AA-8 | CTL -CYPRESS CREEK EDGE LLC TD FL | | | | 1.D | 3,064,716 | 114.7553 | 3,516,926 | 3,064,716 | 3,064,716 | 0 | 0 | 0 | 0 | 5.670 | 5.670 | MON | 7,723 | 173,769 | 10/14/2010 | 06/15/2036 |
| 879240-AQ-2 | COMCAST CABLE COMMUNICATIONS LLC | | | | 1.G FE | 3,887,560 | 102.7212 | 3,492,519 | 3,400,000 | 3,413,087 | 0 | (43,778) | 0 | 0 | 10.125 | 8.719 | AO | 72,675 | 344,250 | 08/02/1995 | 04/15/2022 |
| 879385-AD-4 | TELEFONICA EUROPE BV | | C | 1 | 2.C FE | 1,958,260 | 141.3533 | 2,827,067 | 2,000,000 | 1,976,773 | 0 | 1,751 | 0 | 0 | 8.250 | 8.441 | MS | 48,583 | 165,000 | 08/01/2002 | 09/15/2030 |
| 87938W-AC-7 | TELEFONICA EMISIONES SAU | | C | 1 | 2.C FE | 3,949,415 | 142.8644 | 5,000,253 | 3,500,000 | 3,820,992 | 0 | (13,643) | 0 | 0 | 7.045 | 6.080 | JD | 7,534 | 246,575 | 09/04/2009 | 06/20/2036 |
| 87938W-AC-7 | TELEFONICA EMISIONES SAU | C | C | 1 | 2.C FE | 3,000,000 | 142.8644 | 4,285,931 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 7.045 | 7.044 | JD | 6,458 | 211,350 | 06/09/2006 | 06/20/2036 |
| 88033G-DA-5 | TENET HEALTHCARE CORP | | | 1,2 | 4.A FE | 438,405 | 104.1250 | 442,531 | 425,000 | 436,882 | 0 | (1,142) | 0 | 0 | 5.125 | 4.715 | MN | 3,630 | 21,781 | 08/14/2020 | 11/01/2027 |
| 880349-AS-4 | TENNECO INC | | | 2 | 3.C FE | 373,997 | 108.0000 | 361,800 | 335,000 | 367,071 | 0 | (6,926) | 0 | 0 | 7.875 | 4.753 | JJ | 12,165 | 16,488 | 03/09/2021 | 01/15/2029 |
| 88104K-10-5 | TERRA PROPERTY TRUST INC | | | 2 | 2.C PL | 3,150,651 | 24.9515 | 3,200,978 | 3,207,200 | 3,150,622 | 0 | (30) | 0 | 0 | 6.000 | 6.455 | MJSD | 535 | 104,861 | 12/10/2021 | 06/30/2026 |
| 88104U-AC-7 | TERRAFORM GLOBAL OPERATING LP | | | 1,2 | 3.C FE | 356,440 | 101.8750 | 356,563 | 350,000 | 355,035 | 0 | (1,043) | 0 | 0 | 6.125 | 5.732 | MS | 7,146 | 21,438 | 08/18/2020 | 03/01/2026 |
| 88163V-AD-1 | TEVA PHARMACEUTICAL FINANCE COMPANY LLC | | | 1 | 3.C FE | 299,058 | 104.8300 | 290,379 | 277,000 | 297,762 | 0 | (963) | 0 | 0 | 6.150 | 5.384 | FA | 7,098 | 17,036 | 08/18/2020 | 02/01/2036 |
| 88167A-AK-7 | TEVA PHARMACEUTICAL FINANCE NETHERLANDS | | C | 1,2 | 3.C FE | 257,693 | 106.5000 | 239,625 | 225,000 | 252,250 | 0 | (3,952) | 0 | 0 | 6.750 | 4.402 | MS | 5,063 | 15,188 | 08/07/2020 | 03/01/2028 |
| 883556-BG-6 | THERMO FISHER SCIENTIFIC INC | | | 1,2 | 2.A FE | 999,280 | 137.9257 | 1,379,257 | 1,000,000 | 999,636 | 0 | 9 | 0 | 0 | 5.300 | 5.303 | FA | 22,083 | 53,000 | 12/04/2013 | 02/01/2044 |
| 88579Y-BB-6 | 3M CO | | | 1,2 | 1.E FE | 2,088,266 | 104.5432 | 2,090,863 | 2,000,000 | 2,045,129 | 0 | (21,460) | 0 | 0 | 3.250 | 2.112 | FA | 24,736 | 65,000 | 12/19/2019 | 02/14/2024 |
| 886546-AD-2 | TIFFANY & CO | | | 1,2 | 1.E FE | 983,090 | 134.7149 | 1,347,149 | 1,000,000 | 984,372 | 0 | 362 | 0 | 0 | 4.900 | 5.016 | AO | 12,250 | 50,500 | 04/12/2018 | 10/01/2044 |
| 88732J-AN-8 | TIME WARNER CABLE LLC | | | 1 | 2.C FE | 6,979,420 | 141.8330 | 9,928,310 | 7,000,000 | 6,984,942 | 0 | 459 | 0 | 0 | 7.300 | 7.323 | JJ | 255,500 | 511,000 | 06/16/2008 | 07/01/2038 |
| 88732J-AU-2 | TIME WARNER CABLE LLC | C | | 1 | 2.C FE | 3,885,240 | 136.5503 | 5,462,011 | 4,000,000 | 3,909,225 | 0 | 3,181 | 0 | 0 | 6.750 | 6.977 | JD | 12,000 | 270,000 | 06/24/2009 | 06/15/2039 |
| 891140-C4-8 | TORONTO-DOMINION BANK | | C | | 1.C FE | 1,551,305 | 104.2160 | 1,542,397 | 1,480,000 | 1,511,481 | 0 | (19,794) | 0 | 0 | 3.500 | 2.097 | JJ | 23,310 | 51,800 | 12/19/2019 | 07/19/2023 |
| 891490-AR-5 | CONOCOPHILLIPS CO | | | | 1.G FE | 1,123,833 | 125.0324 | 1,075,278 | 860,000 | 1,053,050 | 0 | (35,344) | 0 | 0 | 7.800 | 2.940 | JJ | 33,540 | 67,080 | 12/19/2019 | 01/01/2027 |

# 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 |
| 89153V-AL-3 | TOTALENERGIES CAPITAL INTERNATIONAL SA | | C | 1 | 1.E FE | 2,702,155 | 106.1422 | 2,690,704 | 2,535,000 | 2,625,063 | 0 | (38,293) | 0 | 0 | 3.750 | 2.139 | AO | 21,389 | 95,063 | 12/19/2019 | 04/10/2024 |
| 892231-AB-7 | TOWNSQUARE MEDIA INC | | | 2 | 4.B FE | 125,000 | 106.1250 | 132,656 | 125,000 | 125,000 | 0 | 0 | 0 | 0 | 6.875 | 6.873 | FA | 3,581 | 4,894 | 12/16/2020 | 02/01/2026 |
| 893521-AB-0 | TRANSATLANTIC HOLDINGS INC | C | | 1 | 2.A FE | 8,751,060 | 157.1554 | 14,143,987 | 9,000,000 | 8,793,449 | 0 | 4,931 | 0 | 0 | 8.000 | 8.247 | MN | 62,000 | 720,000 | 11/18/2009 | 11/30/2039 |
| 89352H-BA-6 | TRANSCANADA PIPELINES LTD | | C | 1,2 | 2.A FE | 2,495,900 | 111.6544 | 2,791,360 | 2,500,000 | 2,496,520 | 0 | 346 | 0 | 0 | 4.100 | 4.120 | AO | 21,639 | 102,500 | 04/02/2020 | 04/15/2030 |
| 89356B-AA-6 | TRANSCANADA TRUST | | C | 2,5 | 2.C FE | 1,890,602 | 105.0000 | 1,938,300 | 1,846,000 | 1,873,594 | 0 | (8,568) | 0 | 0 | 5.625 | 5.069 | MN | 11,826 | 103,838 | 12/18/2019 | 05/20/2075 |
| 893647-BE-6 | TRANSDIGM INC | | | 1,2 | 4.A FE | 336,148 | 103.9375 | 337,797 | 325,000 | 335,290 | 0 | (644) | 0 | 0 | 6.250 | 5.858 | MS | 5,981 | 20,313 | 08/14/2020 | 03/15/2026 |
| 89420G-AE-9 | TRAVELERS PROPERTY CASUALTY CORP | | | 1 | 1.F FE | 5,688,048 | 139.2216 | 7,260,408 | 5,215,000 | 5,506,148 | 0 | (17,876) | 0 | 0 | 6.375 | 5.693 | MS | 97,890 | 332,456 | 09/17/2009 | 03/15/2033 |
| 896442-AG-5 | TRINITY CAPITAL INC | | | 1,2 | 2.B PL | 1,135,000 | 99.8160 | 1,132,912 | 1,135,000 | 1,135,000 | 0 | 0 | 0 | 0 | 4.375 | 4.375 | FA | 17,518 | 0 | 08/19/2021 | 08/24/2026 |
| 898813-AT-7 | TUCSON ELECTRIC POWER CO | C | | 1,2 | 1.G FE | 594,131 | 102.9378 | 617,627 | 600,000 | 594,201 | 0 | 71 | 0 | 0 | 3.250 | 3.302 | MN | 3,250 | 9,208 | 05/10/2021 | 05/01/2051 |
| 902133-AG-2 | TYCO ELECTRONICS GROUP SA | | C | 1 | 1.G FE | 1,990,938 | 151.7996 | 3,035,991 | 2,000,000 | 1,993,542 | 0 | 216 | 0 | 0 | 7.125 | 7.160 | AO | 35,625 | 142,500 | 05/20/2008 | 10/01/2037 |
| 90290M-AC-5 | US FOODS INC | C | | 1,2 | 4.A FE | 750,000 | 104.1250 | 780,938 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 6.250 | 6.251 | AO | 9,896 | 46,875 | 04/24/2020 | 04/15/2025 |
| 902917-AH-6 | WASTE MANAGEMENT INC | | | 1 | 2.A FE | 5,849,012 | 129.8966 | 6,722,151 | 5,175,000 | 5,459,460 | 0 | (34,458) | 0 | 0 | 7.000 | 5.972 | JJ | 167,038 | 362,250 | 09/08/2005 | 07/15/2028 |
| 90313Q-AQ-8 | UNUM GROUP | | | | 2.C FE | 2,290,030 | 121.5362 | 2,613,029 | 2,150,000 | 2,219,229 | 0 | (8,971) | 0 | 0 | 7.190 | 6.542 | MN | 19,753 | 154,585 | 06/01/2011 | 02/01/2028 |
| 903192-AA-0 | UNUM GROUP | | | 1 | 2.C FE | 6,391,603 | 124.1346 | 7,423,250 | 5,980,000 | 6,205,215 | 0 | (25,351) | 0 | 0 | 6.750 | 6.078 | JD | 17,940 | 403,650 | 08/15/2012 | 12/15/2028 |
| 906548-CH-3 | UNION ELECTRIC CO | C | | 1 | 1.F FE | 10,375,800 | 167.4243 | 16,742,433 | 10,000,000 | 10,308,866 | 0 | (8,391) | 0 | 0 | 8.450 | 8.111 | MS | 248,806 | 845,000 | 05/08/2009 | 03/15/2039 |
| 906548-CH-3 | UNION ELECTRIC CO | | | 1 | 1.F FE | 4,983,350 | 167.4243 | 8,371,217 | 5,000,000 | 4,988,591 | 0 | 287 | 0 | 0 | 8.450 | 8.475 | MS | 124,403 | 422,500 | 03/13/2009 | 03/15/2039 |
| 907818-CS-5 | UNION PACIFIC CORP | | | 1 | 2.A FE | 1,048,980 | 123.3143 | 1,233,143 | 1,000,000 | 1,032,345 | 0 | (2,059) | 0 | 0 | 5.375 | 5.000 | JD | 4,479 | 53,750 | 12/13/2011 | 06/01/2033 |
| 907818-DN-5 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 284,570 | 101.8707 | 285,238 | 280,000 | 281,579 | 0 | (1,487) | 0 | 0 | 2.750 | 2.198 | AO | 1,626 | 7,700 | 12/19/2019 | 04/15/2023 |
| 907818-EJ-3 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 740,115 | 118.5839 | 889,379 | 750,000 | 741,246 | 0 | 208 | 0 | 0 | 4.050 | 4.127 | MS | 10,125 | 30,375 | 02/25/2016 | 03/01/2046 |
| 907818-EQ-7 | UNION PACIFIC CORP | | | 1,2 | 2.A FE | 119,599 | 111.1173 | 127,785 | 115,000 | 119,184 | 0 | (209) | 0 | 0 | 3.600 | 3.294 | MS | 1,219 | 4,140 | 12/19/2019 | 09/15/2037 |
| 907818-FQ-6 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 2,259,540 | 104.9611 | 2,361,626 | 2,250,000 | 2,259,159 | 0 | (381) | 0 | 0 | 2.891 | 2.856 | AO | 15,358 | 32,524 | 04/08/2021 | 04/06/2036 |
| 90932L-AH-0 | UNITED AIRLINES INC | | | 1,2 | 3.B FE | 210,000 | 103.1250 | 216,563 | 210,000 | 210,000 | 0 | 0 | 0 | 0 | 4.625 | 4.625 | AO | 2,050 | 4,694 | 04/14/2021 | 04/15/2029 |
| 90983V-AA-1 | UNITED COMMUNITIES LLC | C | | | 2.B FE | 3,949,890 | 114.3653 | 4,253,222 | 3,718,979 | 3,927,310 | 0 | (3,541) | 0 | 0 | 5.611 | 5.117 | MS | 61,442 | 208,672 | 05/25/2016 | 09/15/2051 |
| 910637-N#-0 | UNITED ILLUMINATING CO | | | | 1.G | 1,000,000 | 103.4126 | 1,034,126 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.260 | 6.258 | MS | 20,171 | 62,600 | 07/20/2007 | 09/05/2022 |
| 910637-P*-2 | UNITED ILLUMINATING CO | | | | 1.G | 750,000 | 104.5841 | 784,381 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 6.260 | 6.259 | JD | 3,260 | 46,950 | 07/20/2007 | 12/06/2022 |
| 910637-R*-0 | UNITED ILLUMINATING CO | | | | 1.G | 2,000,000 | 111.4106 | 2,228,212 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.610 | 5.609 | MS | 34,595 | 112,200 | 12/10/2009 | 03/10/2025 |
| 911312-AY-2 | UNITED PARCEL SERVICE INC | | | 1,2 | 1.G FE | 503,184 | 103.6643 | 518,322 | 500,000 | 502,267 | 0 | (458) | 0 | 0 | 2.400 | 2.296 | MN | 1,533 | 12,000 | 12/19/2019 | 11/15/2026 |
| 911312-BN-5 | UNITED PARCEL SERVICE INC | | | 1,2 | 1.G FE | 268,738 | 119.3236 | 298,309 | 250,000 | 267,858 | 0 | (442) | 0 | 0 | 3.750 | 3.331 | MN | 1,198 | 9,375 | 12/19/2019 | 11/15/2047 |
| 911312-BV-7 | UNITED PARCEL SERVICE INC | | | 1,2 | 1.G FE | 2,487,975 | 135.0645 | 3,376,611 | 2,500,000 | 2,488,643 | 0 | 365 | 0 | 0 | 5.200 | 5.239 | AO | 32,500 | 130,000 | 03/19/2020 | 04/01/2040 |
| 91159H-HK-9 | US BANCORP | | | 2 | 1.F FE | 1,486,950 | 106.2353 | 1,593,530 | 1,500,000 | 1,496,004 | 0 | 1,388 | 0 | 0 | 3.600 | 3.705 | MS | 16,500 | 54,000 | 09/11/2014 | 09/11/2024 |
| 911684-88-4 | UNITED STATES CELLULAR CORP | | | 2 | 3.B FE | 705,072 | 26.3200 | 742,461 | 705,225 | 705,045 | 0 | (27) | 0 | 0 | 5.500 | 5.499 | MJSD | 3,232 | 20,902 | 05/28/2021 | 06/01/2070 |
| 913017-CX-5 | RAYTHEON TECHNOLOGIES CORP | | | 1,2 | 2.A FE | 1,242,268 | 128.5385 | 1,285,385 | 1,000,000 | 1,231,417 | 0 | (5,434) | 0 | 0 | 4.625 | 3.304 | MN | 5,781 | 46,250 | 12/19/2019 | 11/16/2048 |
| 91324P-AX-0 | UNITEDHEALTH GROUP INC | | | 1 | 1.G FE | 4,945,129 | 148.1186 | 7,405,931 | 5,000,000 | 4,960,267 | 0 | 1,448 | 0 | 0 | 6.500 | 6.583 | JD | 14,444 | 325,000 | 02/22/2008 | 06/15/2037 |
| 91324P-DQ-2 | UNITEDHEALTH GROUP INC | | | 1,2 | 1.G FE | 2,489,750 | 128.0571 | 3,201,428 | 2,500,000 | 2,490,277 | 0 | 183 | 0 | 0 | 4.450 | 4.475 | JD | 4,944 | 111,250 | 12/13/2018 | 12/15/2048 |
| 914906-AU-6 | UNIVISION COMMUNICATIONS INC | | | 1,2 | 4.B FE | 151,725 | 107.7500 | 150,850 | 140,000 | 149,571 | 0 | (2,154) | 0 | 0 | 6.625 | 3.910 | JD | 773 | 9,275 | 05/06/2021 | 06/01/2027 |
| 914906-AV-4 | UNIVISION COMMUNICATIONS INC | | | 1,2 | 4.A FE | 80,375 | 101.0000 | 80,800 | 80,000 | 80,350 | 0 | (25) | 0 | 0 | 4.500 | 4.430 | MN | 600 | 1,600 | 05/10/2021 | 05/01/2029 |
| 918453-AA-9 | VZ IRVING TX REPACK TR | | | | 2.B PL | 1,003,707 | 44.6100 | 1,516,740 | 3,400,000 | 1,617,551 | 0 | 121,834 | 0 | 0 | 0.088 | 6.481 | N/A | 134 | 3,160 | 12/12/2016 | 08/20/2036 |
| 91913Y-AE-0 | VALERO ENERGY CORP | | | 1 | 2.B FE | 8,687,530 | 138.0995 | 11,738,460 | 8,500,000 | 8,611,060 | 0 | (7,319) | 0 | 0 | 7.500 | 7.314 | AO | 134,583 | 637,500 | 07/15/2003 | 04/15/2032 |
| 91913Y-AL-4 | VALERO ENERGY CORP | C | | 1 | 2.B FE | 1,504,072 | 134.9975 | 1,619,969 | 1,200,000 | 1,491,292 | 0 | (10,679) | 0 | 0 | 6.625 | 4.433 | JD | 3,533 | 72,875 | 10/04/2021 | 06/15/2037 |
| 92328M-AA-1 | VENTURE GLOBAL CALCASIEU PASS LLC | | | 1,2 | 3.C FE | 100,000 | 103.7500 | 103,750 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | FA | 1,572 | 0 | 07/29/2021 | 08/15/2029 |
| 92328M-AB-9 | VENTURE GLOBAL CALCASIEU PASS LLC | | | 1,2 | 3.C FE | 120,000 | 106.0000 | 127,200 | 120,000 | 120,000 | 0 | 0 | 0 | 0 | 4.125 | 4.125 | FA | 2,008 | 0 | 07/29/2021 | 08/15/2031 |
| 92328M-AC-7 | VENTURE GLOBAL CALCASIEU PASS LLC | | | 1,2 | 3.C FE | 135,000 | 105.0200 | 141,777 | 135,000 | 135,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | MN | 567 | 0 | 11/17/2021 | 11/01/2033 |
| 92343V-BT-0 | VERIZON COMMUNICATIONS INC | | | 1 | 2.A FE | 4,758,302 | 156.7799 | 5,095,348 | 3,250,000 | 4,673,349 | 0 | (42,574) | 0 | 0 | 6.550 | 3.619 | MS | 62,680 | 212,875 | 12/19/2019 | 09/15/2043 |
| 92343V-GK-4 | VERIZON COMMUNICATIONS INC | | | 1,2 | 2.A FE | 249,855 | 104.9832 | 262,458 | 250,000 | 249,859 | 0 | 4 | 0 | 0 | 3.400 | 3.404 | MS | 2,338 | 4,250 | 03/11/2021 | 03/22/2041 |
| 925524-AH-3 | VIACOMCBS INC | | | 1,2 | 2.B FE | 2,138,406 | 138.2992 | 2,600,024 | 1,880,000 | 2,012,448 | 0 | (11,072) | 0 | 0 | 7.875 | 6.778 | JJ | 62,099 | 148,050 | 12/04/2001 | 07/30/2030 |
| 927804-FP-4 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 2.A FE | 2,732,675 | 125.6259 | 3,140,647 | 2,500,000 | 2,696,124 | 0 | (5,756) | 0 | 0 | 4.650 | 4.092 | FA | 43,917 | 116,250 | 10/02/2014 | 08/15/2043 |
| 927804-FQ-2 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 2.A FE | 912,563 | 104.2202 | 911,927 | 875,000 | 893,440 | 0 | (9,523) | 0 | 0 | 3.450 | 2.295 | FA | 11,404 | 30,188 | 12/19/2019 | 02/15/2024 |
| 927804-FW-9 | VIRGINIA ELECTRIC AND POWER CO | | | 1,2 | 2.A FE | 1,667,189 | 116.2321 | 1,743,482 | 1,500,000 | 1,658,904 | 0 | (4,158) | 0 | 0 | 4.000 | 3.360 | MN | 7,667 | 60,000 | 12/19/2019 | 11/15/2046 |
| 92826C-AH-5 | VISA INC | | | 1,2 | 1.D FE | 1,037,094 | 105.4857 | 1,054,857 | 1,000,000 | 1,027,616 | 0 | (4,714) | 0 | 0 | 2.750 | 2.210 | MS | 8,097 | 27,500 | 12/19/2019 | 09/15/2027 |
| 92826C-AJ-1 | VISA INC | | | 1,2 | 1.D FE | 220,027 | 116.9302 | 228,014 | 195,000 | 218,774 | 0 | (628) | 0 | 0 | 3.650 | 2.960 | MS | 2,096 | 7,118 | 12/19/2019 | 09/15/2047 |
| 92826C-AK-8 | VISA INC | | | 1,2 | 1.D FE | 4,963,200 | 102.4691 | 5,123,454 | 5,000,000 | 4,965,708 | 0 | 1,427 | 0 | 0 | 2.700 | 2.748 | AO | 28,500 | 135,000 | 03/31/2020 | 04/15/2040 |
| 92840V-AH-5 | VISTRA OPERATIONS COMPANY LLC | | | 1,2 | 3.B FE | 252,343 | 100.1630 | 252,411 | 252,000 | 252,326 | 0 | (17) | 0 | 0 | 4.375 | 4.354 | MN | 1,838 | 5,237 | 10/05/2021 | 05/01/2029 |
| 92856H-AB-0 | VIVO ENERGY INVESTMENTS BV | | C | 2 | 3.A FE | 200,000 | 104.5000 | 209,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 5.125 | 5.125 | MS | 2,762 | 10,250 | 09/17/2020 | 09/24/2027 |

# 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 |
| 92857T-AH-0 | VODAFONE GROUP PLC | | C | 1 | 2.B FE | 7,530,510 | 139.0677 | 9,039,399 | 6,500,000 | 7,006,313 | 0 | (45,870) | 0 | 0 | 7.875 | 6.619 | FA | 193,375 | 511,875 | 11/13/2002 | 02/15/2030 |
| 92857W-AB-6 | VODAFONE GROUP PLC | | C | 1 | 2.B FE | 5,110,212 | 132.6775 | 6,766,551 | 5,100,000 | 5,106,645 | 0 | (416) | 0 | 0 | 6.250 | 6.233 | MN | 27,448 | 318,750 | 11/19/2002 | 11/30/2032 |
| 92857W-BU-3 | VODAFONE GROUP PLC | C | C | 1 | 2.B FE | 283,558 | 115.8295 | 289,574 | 250,000 | 283,195 | 0 | (362) | 0 | 0 | 4.250 | 3.512 | MS | 3,069 | 5,313 | 06/09/2021 | 09/17/2050 |
| 929160-AG-4 | VULCAN MATERIALS CO | | | 1 | 2.B FE | 4,299,000 | 140.2850 | 5,611,399 | 4,000,000 | 4,231,462 | 0 | (8,073) | 0 | 0 | 7.150 | 6.559 | MN | 24,628 | 286,000 | 03/04/2010 | 11/30/2037 |
| 929218-AA-3 | CTL - VZ REPACK TRUST | | | | 2.B PL | 2,761,131 | 53.0100 | 4,982,940 | 9,400,000 | 4,825,412 | 0 | 342,017 | 0 | 0 | 0.000 | 12.394 | MON | 0 | 4,084 | 12/11/2015 | 05/20/2035 |
| 931142-CB-7 | WALMART INC | | | | 1.C FE | 2,299,680 | 136.3261 | 2,726,523 | 2,000,000 | 2,223,341 | 0 | (11,923) | 0 | 0 | 5.250 | 4.170 | MS | 35,000 | 105,000 | 09/17/2014 | 09/01/2035 |
| 931427-AC-2 | WALGREENS BOOTS ALLIANCE INC | | | 1,2 | 2.B FE | 817,062 | 120.6022 | 964,818 | 800,000 | 816,284 | 0 | (407) | 0 | 0 | 4.800 | 4.653 | MN | 4,587 | 38,400 | 12/19/2019 | 11/18/2044 |
| 931427-AR-9 | WALGREENS BOOTS ALLIANCE INC | C | | 1,2 | 2.B FE | 533,260 | 118.2949 | 591,474 | 500,000 | 532,338 | 0 | (772) | 0 | 0 | 4.650 | 4.218 | JD | 1,938 | 23,250 | 10/06/2020 | 06/01/2046 |
| 931427-AR-9 | WALGREENS BOOTS ALLIANCE INC | | | 1,2 | 2.B FE | 5,167,250 | 118.2949 | 5,914,743 | 5,000,000 | 5,160,747 | 0 | (3,413) | 0 | 0 | 4.650 | 4.431 | JD | 19,375 | 232,500 | 01/21/2020 | 06/01/2046 |
| 931427-AS-7 | WALGREENS BOOTS ALLIANCE INC | | | 1,2 | 2.B FE | 1,999,840 | 105.9778 | 2,119,556 | 2,000,000 | 1,999,864 | 0 | 14 | 0 | 0 | 3.200 | 3.201 | AO | 13,511 | 64,000 | 04/13/2020 | 04/15/2030 |
| 931427-AT-5 | WALGREENS BOOTS ALLIANCE INC | | | 1,2 | 2.B FE | 745,195 | 112.4865 | 803,154 | 714,000 | 744,806 | 0 | (407) | 0 | 0 | 4.100 | 3.843 | AO | 6,180 | 24,496 | 06/28/2021 | 04/15/2050 |
| 931427-AT-5 | WALGREENS BOOTS ALLIANCE INC | C | | 1,2 | 2.B FE | 577,888 | 112.4865 | 611,926 | 544,000 | 577,157 | 0 | (571) | 0 | 0 | 4.100 | 3.745 | AO | 4,709 | 20,586 | 06/28/2021 | 04/15/2050 |
| 94106B-AD-3 | WASTE CONNECTIONS INC | C | C | 1,2 | 2.A FE | 738,758 | 98.8312 | 741,234 | 750,000 | 738,805 | 0 | 48 | 0 | 0 | 2.950 | 3.026 | JJ | 6,207 | 0 | 09/07/2021 | 01/15/2052 |
| 948565-AD-8 | WEEKLEY HOMES LLC | | | 1,2 | 3.C FE | 55,000 | 103.0000 | 56,650 | 55,000 | 55,000 | 0 | 0 | 0 | 0 | 4.875 | 4.875 | MS | 789 | 2,622 | 09/09/2020 | 09/15/2028 |
| 94973V-AH-0 | ANTHEM INC | | | 1 | 2.B FE | 9,312,193 | 136.2881 | 11,925,207 | 8,750,000 | 9,107,244 | 0 | (18,282) | 0 | 0 | 5.950 | 5.505 | JD | 23,139 | 520,625 | 08/05/2005 | 12/15/2034 |
| 94973V-AL-1 | ANTHEM INC | | | 1 | 2.B FE | 497,335 | 134.4684 | 672,342 | 500,000 | 498,258 | 0 | 92 | 0 | 0 | 5.850 | 5.887 | JJ | 13,488 | 29,250 | 01/05/2006 | 01/15/2036 |
| 94973V-AN-7 | ANTHEM INC | | | 1 | 2.B FE | 1,868,412 | 142.0426 | 2,350,805 | 1,655,000 | 1,813,165 | 0 | (6,345) | 0 | 0 | 6.375 | 5.452 | JD | 4,689 | 105,506 | 08/31/2010 | 06/15/2037 |
| 94974B-GA-2 | WELLS FARGO & CO | | | | 2.A FE | 1,958,120 | 105.1720 | 2,103,441 | 2,000,000 | 1,987,253 | 0 | 4,450 | 0 | 0 | 3.300 | 3.551 | MS | 20,533 | 66,000 | 09/15/2014 | 09/09/2024 |
| 94980V-AG-3 | WELLS FARGO BANK NA | | | | 2.A FE | 3,981,057 | 133.1742 | 5,320,311 | 3,995,000 | 3,985,286 | 0 | 406 | 0 | 0 | 5.950 | 5.975 | FA | 82,536 | 237,703 | 10/18/2010 | 08/26/2036 |
| 95101V-AB-5 | WESLEYAN UNIVERSITY | | | 1,2 | 1.C FE | 1,000,000 | 112.3036 | 1,123,036 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.369 | 3.369 | JJ | 16,845 | 33,690 | 01/09/2020 | 07/01/2050 |
| 957576-AA-9 | WESTERN & SOUTHERN FINANCIAL GROUP INC | | | 1 | 1.F FE | 3,835,580 | 129.1910 | 5,167,641 | 4,000,000 | 3,900,855 | 0 | 5,798 | 0 | 0 | 5.750 | 6.052 | JJ | 106,056 | 230,000 | 09/30/2004 | 07/15/2033 |
| 95829T-AA-3 | WESTERN GROUP HSG LP | | | 1 | 1.C FE | 2,093,372 | 146.6850 | 2,570,656 | 1,752,501 | 2,066,876 | 0 | (5,577) | 0 | 0 | 6.750 | 5.336 | MS | 34,831 | 118,294 | 05/18/2020 | 03/15/2057 |
| 961548-AY-0 | WESTROCK MWV LLC | | | 1 | 2.B FE | 8,241,046 | 141.1216 | 9,695,057 | 6,870,000 | 7,620,762 | 0 | (59,186) | 0 | 0 | 7.950 | 6.353 | FA | 206,329 | 546,165 | 09/28/2005 | 02/15/2031 |
| 962166-AW-4 | WEYERHAEUSER CO | | | | 2.B FE | 966,440 | 126.4643 | 1,264,643 | 1,000,000 | 986,758 | 0 | 1,801 | 0 | 0 | 6.950 | 7.236 | AO | 17,375 | 69,500 | 06/27/2002 | 10/01/2027 |
| 962166-BR-4 | WEYERHAEUSER CO | | | 1 | 2.B FE | 1,032,180 | 140.8350 | 1,408,350 | 1,000,000 | 1,019,085 | 0 | (1,239) | 0 | 0 | 7.375 | 7.109 | MS | 21,715 | 73,750 | 10/07/2002 | 03/15/2032 |
| 963320-AW-6 | WHIRLPOOL CORP | | | 1,2 | 2.B FE | 994,757 | 115.5320 | 1,155,320 | 1,000,000 | 996,061 | 0 | 509 | 0 | 0 | 4.750 | 4.816 | FA | 16,493 | 47,500 | 02/20/2019 | 02/26/2029 |
| 963320-AX-4 | WHIRLPOOL CORP | C | | 1,2 | 2.B FE | 750,825 | 124.1022 | 930,766 | 750,000 | 750,819 | 0 | (14) | 0 | 0 | 4.600 | 4.593 | MN | 4,408 | 34,500 | 05/13/2020 | 05/15/2050 |
| 969457-BX-7 | WILLIAMS COMPANIES INC | | | 1,2 | 2.B FE | 2,984,850 | 106.3999 | 3,191,998 | 3,000,000 | 2,986,856 | 0 | 1,240 | 0 | 0 | 3.500 | 3.558 | MN | 13,417 | 105,000 | 05/12/2020 | 11/15/2030 |
| 976826-BK-2 | WISCONSIN POWER AND LIGHT CO | | | 1,2 | 1.G FE | 999,140 | 114.3304 | 1,143,304 | 1,000,000 | 999,279 | 0 | 19 | 0 | 0 | 4.100 | 4.105 | AO | 8,656 | 41,000 | 10/06/2014 | 10/15/2044 |
| 976826-BN-6 | WISCONSIN POWER AND LIGHT CO | | | 1,2 | 1.G FE | 4,993,650 | 112.4856 | 5,624,279 | 5,000,000 | 4,993,857 | 0 | 123 | 0 | 0 | 3.650 | 3.657 | AO | 45,625 | 182,500 | 03/30/2020 | 04/01/2050 |
| 976843-BM-3 | WISCONSIN PUBLIC SERVICE CORP | | | 1,2 | 1.F FE | 1,498,275 | 106.7940 | 1,601,910 | 1,500,000 | 1,498,378 | 0 | 35 | 0 | 0 | 3.300 | 3.306 | MS | 16,500 | 49,500 | 08/07/2019 | 09/01/2049 |
| 98313R-AH-9 | WYNN MACAU LTD | | C | 1,2 | 4.B FE | 288,400 | 92.5985 | 259,276 | 280,000 | 288,223 | 0 | (175) | 0 | 0 | 5.625 | 5.394 | FA | 5,469 | 15,750 | 12/15/2020 | 08/26/2028 |
| 98389B-AX-8 | XCEL ENERGY INC | | | 1,2 | 2.A FE | 995,730 | 106.7173 | 1,067,173 | 1,000,000 | 995,931 | 0 | 85 | 0 | 0 | 3.500 | 3.523 | JD | 2,917 | 35,000 | 11/04/2019 | 12/01/2049 |
| 98389B-AY-6 | XCEL ENERGY INC | | | 1,2 | 2.A FE | 2,740,925 | 107.3888 | 2,953,191 | 2,750,000 | 2,742,422 | 0 | 765 | 0 | 0 | 3.400 | 3.438 | JD | 7,792 | 93,500 | 03/27/2020 | 06/01/2030 |
| 98420E-AB-1 | XLIT LTD | C | | 1 | 1.F FE | 498,850 | 138.3805 | 691,903 | 500,000 | 499,101 | 0 | 21 | 0 | 0 | 5.250 | 5.264 | JD | 1,167 | 26,250 | 11/18/2013 | 12/15/2043 |
| 9AMBDB-27-6 | CALIFORNIA REPUBLIC BANK | | | | 3.B | 1,500,000 | 106.0000 | 1,590,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 5.250 | 5.249 | MN | 10,063 | 78,750 | 10/22/2014 | 10/31/2024 |
| 9TERM6-WH-5 | TCFC PC LEASECO LP 0.00001% 6/01/27 | | | | 2.B PL | 562,696 | 102.1900 | 559,854 | 547,856 | 559,402 | 0 | (2,132) | 0 | 0 | 0.000 | (0.384) | N/A | 0 | 0 | 06/05/2020 | 06/01/2027 |
| A8372T-AC-2 | SUZANO AUSTRIA GMBH | | D | 1 | 2.C FE | 425,645 | 126.6760 | 449,700 | 355,000 | 423,904 | 0 | (1,281) | 0 | 0 | 7.000 | 5.547 | MS | 7,248 | 24,850 | 08/07/2020 | 03/16/2047 |
| BGH6P7-UB-3 | PRICEWATERHOUSECOOPERS LLP | | | | 1.D Z | 3,000,000 | 105.1464 | 3,154,392 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 3.730 | 3.730 | N/A | 33,259 | 113,765 | 06/09/2020 | 09/14/2035 |
| BGH6PF-Y8-8 | DYAL III ISSUER A | | | 2 | 1.D PL | 3,175,341 | 102.1532 | 3,243,713 | 3,175,341 | 3,175,341 | 0 | 0 | 0 | 0 | 4.400 | 4.400 | N/A | 6,210 | 139,327 | 06/11/2020 | 06/15/2040 |
| BGH6PL-E9-5 | DYAL III ISSUER B | | | 2 | 1.D PL | 1,824,659 | 102.1532 | 1,863,947 | 1,824,659 | 1,824,659 | 0 | 0 | 0 | 0 | 4.400 | 4.400 | N/A | 3,568 | 80,062 | 06/11/2020 | 06/15/2040 |
| BGH6SJ-PN-4 | UNIVERSE ISSUER LLC INTERESTS | C | | | 2.B | 101,200 | 227.5903 | 250,349 | 1,100 | 101,646 | 0 | 446 | 0 | 0 | 0.000 | 0.348 | MJSD | 0 | 0 | 08/21/2020 | 09/30/2045 |
| BGH6SL-AJ-4 | CHENIERE CORPUS CHRISTI HOLDINGS L | | | | 2.B FE | 3,700,000 | 100.9435 | 3,734,910 | 3,700,000 | 3,700,000 | 0 | 0 | 0 | 0 | 3.520 | 3.521 | JD | 65,482 | 112,513 | 08/11/2020 | 12/31/2039 |
| BGH6XU-WX-3 | GEORGETOWN 11TH AVE BR LLC CLASS A | | | | 1.D Z | 1,000,000 | 90.3924 | 903,924 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.000 | 3.000 | JJ | 13,833 | 11,583 | 12/29/2020 | 07/15/2053 |
| BGH706-GL-4 | LENDLEASE ARMY PRA REV UNFUNDED | | | 5 | 1.E Z | 1,201,750 | 100.0000 | 1,201,750 | 1,201,750 | 1,201,750 | 0 | 0 | 0 | 0 | 0.750 | 0.750 | MON | 751 | 59,914 | 11/15/2021 | 03/01/2026 |
| BGH71B-8B-3 | BAIN CAPITAL HOLDINGS LP | | | | 1.D PL | 500,000 | 94.8104 | 474,052 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 2.840 | 2.840 | AO | 2,998 | 9,703 | 02/09/2021 | 04/15/2036 |
| BGH7LW-B6-2 | LENDLEASE ARMY PRA TL 2022 | | | | 1.E PL | 2,980,000 | 100.1255 | 2,983,740 | 2,980,000 | 2,980,000 | 0 | 0 | 0 | 0 | 5.116 | 5.190 | N/A | 51,242 | 0 | 12/08/2021 | 07/01/2048 |
| C8665*-AD-8 | TFI INTERNATIONAL INC | | C | | 2.C PL | 2,750,000 | 98.0624 | 2,696,716 | 2,750,000 | 2,750,000 | 0 | 0 | 0 | 0 | 3.350 | 3.350 | N/A | 45,039 | 69,094 | 10/23/2020 | 01/05/2033 |
| F1876N-BV-3 | CNP ASSURANCES SA | | D | 2 | 2.A FE | 1,613,249 | 101.8750 | 1,630,000 | 1,600,000 | 1,612,412 | 0 | (837) | 0 | 0 | 4.875 | 4.765 | AO | 18,429 | 39,000 | 04/08/2021 | 12/29/2049 |
| G1981*-AA-2 | CTL - CAYMAN UNIVERSE HOLDINGS LLC | | C | | 1.D PL | 10,574,624 | 100.8093 | 10,759,200 | 10,672,825 | 10,576,171 | 0 | 1,545 | 0 | 0 | 3.800 | 3.859 | MJSD | 66,129 | 341,045 | 08/21/2020 | 09/30/2045 |
| G67487-AA-9 | OMGRID FUNDING LTD | | D | | 3.C FE | 192,220 | 103.2180 | 206,436 | 200,000 | 193,510 | 0 | 1,006 | 0 | 0 | 5.196 | 5.911 | FA | 3,897 | 10,392 | 09/16/2020 | 05/16/2027 |
| H919B9-YE-5 | CREDIT SUISSE GROUP AG | | D | 2 | 3.C FE | 1,800,050 | 102.5000 | 1,742,500 | 1,700,000 | 1,712,076 | 0 | (22,232) | 0 | 0 | 7.125 | 5.724 | JJ | 51,142 | 121,125 | 11/30/2018 | 12/29/2049 |
| P0156P-AC-3 | ALFA SAB DE CV | | D | 1,2 | 2.C FE | 418,013 | 129.7500 | 460,613 | 355,000 | 416,068 | 0 | (1,431) | 0 | 0 | 6.875 | 5.508 | MS | 6,508 | 24,406 | 08/07/2020 | 03/25/2044 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| P07790-AE-1 | BANCO BTG PACTUAL SA (CAYMAN ISLANDS BRA | | D | 2 | 4.B FE | 294,420 | 105.0000 | 294,000 | 280,000 | 289,118 | 0 | (3,912) | 0 | 0 | 7.750 | 6.086 | FA | 8,198 | 21,700 | 08/14/2020 | 02/15/2029 |
| P09252-AK-6 | BANCO DE BOGOTA SA | | D | | 3.C FE | 266,750 | 108.0000 | 270,000 | 250,000 | 263,203 | 0 | (2,655) | 0 | 0 | 6.250 | 4.890 | MN | 2,127 | 15,625 | 08/19/2020 | 05/12/2026 |
| P2253T-JN-0 | CEMEX SAB DE CV | | D | 2 | 3.B FE | 354,375 | 107.1250 | 374,938 | 350,000 | 353,073 | 0 | (966) | 0 | 0 | 5.450 | 5.118 | MN | 2,225 | 19,075 | 08/07/2020 | 11/19/2029 |
| P3367D-AA-3 | COSAN OVERSEAS LTD | | D | 2 | 3.B FE | 362,600 | 102.1250 | 357,438 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 8.250 | 8.250 | FMAN | 4,492 | 28,875 | 08/14/2020 | 12/29/2049 |
| P47777-AB-6 | GLOBO COMUNICACOES E PARTICIPACOES SA | | D | | 3.B FE | 424,150 | 97.1260 | 412,786 | 425,000 | 424,262 | 0 | 75 | 0 | 0 | 4.875 | 4.901 | JJ | 9,151 | 20,719 | 08/07/2020 | 01/22/2030 |
| P56145-AC-2 | INFRAESTRUCTURA ENERGETICA NOVA SAB DE C | | D | 1,2 | 2.B FE | 304,260 | 99.1260 | 297,378 | 300,000 | 304,284 | 0 | 24 | 0 | 0 | 4.750 | 4.659 | JJ | 6,571 | 11,875 | 04/12/2021 | 01/15/2051 |
| P98088-AA-8 | VOTORANTIM CIMENTOS INTERNATIONAL SA | | D | 1 | 2.C FE | 428,400 | 130.5010 | 443,703 | 340,000 | 424,993 | 0 | (2,526) | 0 | 0 | 7.250 | 5.183 | AO | 5,889 | 24,650 | 08/14/2020 | 04/05/2041 |
| Q7397#-AM-6 | PRATT FINANCE PTY LTD | | C | | 2.B PL | 1,000,000 | 104.5892 | 1,045,892 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.320 | 5.320 | JJ | 24,827 | 53,200 | 07/13/2011 | 07/13/2023 |
| Q7397#-AN-4 | PRATT FINANCE PTY LTD | | C | | 2.B PL | 2,000,000 | 104.7393 | 2,094,786 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 5.420 | 5.420 | JJ | 50,587 | 108,400 | 10/13/2011 | 07/13/2023 |
| Q9194#-AL-9 | TRANSURBAN FINANCE COMPANY PTY LTD | | D | 5 | 2.A | 1,395,953 | 115.0000 | 1,550,011 | 1,347,836 | 1,368,569 | 0 | (3,603) | 0 | 0 | 6.210 | 5.840 | MN | 10,928 | 83,701 | 11/15/2010 | 11/14/2026 |
| T6827#-AA-1 | GUGGENHEIM NSA NAPOLI-MIRABELLA TR | | C | 2 | 1.G PL | 9,573,727 | 99.5100 | 9,526,816 | 9,573,727 | 9,573,727 | 0 | 0 | 0 | 0 | 5.000 | 4.997 | OCT | 119,672 | 485,335 | 11/27/2019 | 10/01/2045 |
| V4256B-AB-0 | HTA GROUP LTD | | D | 2 | 4.B FE | 302,100 | 104.1000 | 296,685 | 285,000 | 296,843 | 0 | (3,898) | 0 | 0 | 7.000 | 5.355 | JD | 720 | 19,950 | 08/17/2020 | 12/18/2025 |
| Y202ER-AD-2 | ABJA INVESTMENT CO PTE LTD | | D | | 2.C FE | 289,200 | 109.2555 | 327,766 | 300,000 | 290,855 | 0 | 1,218 | 0 | 0 | 5.450 | 6.058 | JJ | 7,130 | 16,350 | 08/19/2020 | 01/24/2028 |
| Y3R27A-AL-8 | HPCL-MITTAL ENERGY LTD | | D | 1 | 3.C FE | 297,750 | 104.0176 | 312,053 | 300,000 | 298,167 | 0 | 290 | 0 | 0 | 5.250 | 5.384 | AO | 2,756 | 15,750 | 08/19/2020 | 04/28/2027 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 1,889,119,595 | XXX | 2,319,413,773 | 1,860,950,578 | 1,884,682,972 | 0 | (2,182,258) | 0 | 0 | XXX | XXX | XXX | 25,372,292 | 101,425,664 | XXX | XXX |
| 00764M-CG-0 | AABST 2004-3 M2 - RMBS | | | 4 | 1.A FM | 620,730 | 103.3768 | 733,311 | 709,357 | 141,455 | 0 | 0 | 0 | 0 | 1.977 | 10.053 | MON | 195 | 14,183 | 03/15/2006 | 09/25/2034 |
| 00971A-AA-0 | AJAXM 21A A1 - CMO/RMBS | | | 4 | 1.A FE | 769,617 | 98.2416 | 756,100 | 769,633 | 769,617 | 0 | 0 | 0 | 0 | 1.065 | 1.065 | MON | 137 | 7,431 | 01/22/2021 | 09/25/2065 |
| 03465L-AC-9 | AOMT 2020-3 A3 - CMO/RMBS | | | 4 | 1.A | 3,299,092 | 100.6824 | 3,321,611 | 3,299,099 | 3,299,000 | 0 | (71) | 0 | 0 | 2.872 | 2.864 | MON | 7,896 | 94,750 | 06/26/2020 | 04/27/2065 |
| 05946X-S6-1 | BAFC 2005-7 3A1 - CMO/RMBS | | | 4 | 1.A FM | 113,467 | 107.2844 | 125,376 | 116,863 | 114,911 | 0 | 484 | 0 | 0 | 5.750 | 6.440 | MON | 560 | 6,719 | 09/27/2011 | 11/25/2035 |
| 05949Q-AY-1 | BAFC 2006-2 217 - CMO/RMBS | | | 4 | 1.D FM | 5,302 | 95.9964 | 5,194 | 5,411 | 4,450 | 0 | (33) | 0 | 0 | 5.750 | 9.681 | MON | 26 | 303 | 10/18/2010 | 03/25/2036 |
| 05949T-BD-0 | BAFC 2006-1 2A1 - CMO/RMBS | | | 4 | 1.D FM | 181,504 | 97.5997 | 185,893 | 190,465 | 167,291 | 0 | 6,070 | 0 | 0 | 5.500 | 7.461 | MON | 873 | 10,785 | 03/04/2010 | 01/25/2036 |
| 05950F-AE-5 | BAFC 2006-4 A5 - CMO/RMBS | | | 4 | 1.D FM | 285,426 | 94.0377 | 299,493 | 318,482 | 258,134 | 0 | 10,101 | 0 | 0 | 6.000 | 10.003 | MON | 1,592 | 19,092 | 03/02/2012 | 07/25/2036 |
| 06051G-BU-2 | BAFC 2004-2 3A1 - CMO/RMBS | | | 4 | 1.A FM | 323,576 | 106.1630 | 346,158 | 326,063 | 323,897 | 0 | 47 | 0 | 0 | 5.500 | 5.700 | MON | 1,494 | 17,914 | 08/18/2004 | 09/20/2034 |
| 07336G-AV-6 | BVINV 2021-INV4 A20 - CMO/RMBS | | | 4 | 1.B FE | 1,699,803 | 98.9537 | 1,670,015 | 1,687,673 | 1,699,686 | 0 | (117) | 0 | 0 | 2.500 | 2.440 | MON | 3,516 | 10,594 | 09/24/2021 | 10/25/2051 |
| 07336L-AB-9 | BVINV 21INV2 A2 - CMO/RMBS | | | 4 | 1.A FE | 2,652,855 | 100.7419 | 2,607,353 | 2,588,151 | 2,654,180 | 0 | 1,325 | 0 | 0 | 2.500 | 2.127 | MON | 5,392 | 26,960 | 07/26/2021 | 06/30/2051 |
| 073879-LN-6 | BSABS 2004-AC6 A1 - RMBS | | | 4 | 1.D FM | 547,681 | 98.5040 | 558,693 | 567,178 | 521,079 | 0 | 20,442 | 0 | 0 | 5.750 | 6.142 | MON | 2,718 | 22,346 | 10/11/2013 | 11/25/2034 |
| 12062B-AE-5 | BHLD 193 M1 - CMO/RMBS | | | 4 | 1.A | 2,050,000 | 100.4715 | 2,009,430 | 2,000,000 | 2,049,568 | 0 | (432) | 0 | 0 | 3.269 | 3.147 | MON | 5,448 | 38,138 | 05/20/2021 | 11/25/2059 |
| 12566T-AD-9 | CMALT 2006-A7 1A4 - CMO/RMBS | | | 4 | 1.D FM | 246,939 | 100.1559 | 292,692 | 292,236 | 218,653 | 0 | 8,264 | 0 | 0 | 5.750 | 9.504 | MON | 1,400 | 16,804 | 09/18/2014 | 12/25/2036 |
| 12566V-AE-2 | CMALT 2007-A4 1A5 - CMO/RMBS | | | 4 | 1.D FM | 458,843 | 99.5839 | 645,843 | 648,542 | 427,676 | 0 | 12,966 | 0 | 0 | 5.750 | 17.454 | MON | 3,108 | 37,292 | 06/25/2012 | 04/25/2037 |
| 12646U-AA-6 | CSMC 2013-IVR1 A1 - CMO/RMBS | | | 4 | 1.A | 200,791 | 99.9280 | 214,487 | 214,642 | 206,224 | 0 | 523 | 0 | 0 | 2.500 | 3.382 | MON | 447 | 5,361 | 09/04/2014 | 03/25/2043 |
| 126673-3F-7 | CWL 2005-BC3 M4 - RMBS | | | 4 | 1.A FM | 773,756 | 100.1655 | 771,721 | 770,446 | 772,538 | 0 | (1,218) | 0 | 0 | 1.602 | 1.202 | MON | 171 | 11,495 | 02/18/2021 | 04/25/2035 |
| 126673-WD-0 | CWL 2005-1 AF6 - RMBS | | | 4 | 1.A FM | 19 | 99.9719 | 21 | 21 | 21 | 0 | 1 | 0 | 0 | 5.030 | 9.829 | MON | 0 | 239 | 01/29/2010 | 06/25/2035 |
| 126673-Y9-7 | CWL 2005-7 AF6 - RMBS | | | 4 | 1.A FM | 95 | 100.4349 | 108 | 108 | 107 | 0 | 3 | 0 | 0 | 4.693 | 6.529 | MON | 0 | 50 | 04/26/2010 | 08/27/2035 |
| 12667F-GD-1 | CWALT 2004-7T1 A4 - CMO/RMBS | | | 4 | 1.A FM | 194,107 | 102.6724 | 202,658 | 197,383 | 191,082 | 0 | 1,162 | 0 | 0 | 5.750 | 6.800 | MON | 946 | 11,350 | 01/11/2007 | 06/25/2034 |
| 12667F-Y4-1 | CWALT 2005-3CB 114 - CMO/RMBS | | | 4 | 1.D FM | 619,832 | 99.5288 | 706,561 | 709,906 | 547,845 | 0 | (9,683) | 0 | 0 | 5.500 | 9.755 | MON | 3,254 | 39,045 | 01/25/2005 | 03/25/2035 |
| 12668A-Z3-2 | CWALT 2005-65CB 2A3 - CMO/RMBS | | | 4 | 1.D FM | 518,767 | 89.9720 | 503,230 | 559,318 | 409,506 | 0 | (11,033) | 0 | 0 | 5.500 | 7.904 | MON | 2,564 | 30,759 | 02/24/2011 | 12/25/2035 |
| 126694-3B-2 | CWHL 2006-8 1A1 - CMO/RMBS | | | 4 | 1.D FM | 337,114 | 81.8310 | 314,975 | 384,909 | 241,706 | 0 | (22,512) | 0 | 0 | 6.000 | 11.078 | MON | 1,925 | 23,096 | 04/04/2012 | 05/25/2036 |
| 126694-GU-6 | CWHL 2005-23 A1 - CMO/RMBS | | | 4 | 1.D FM | 380,347 | 74.3251 | 314,103 | 422,607 | 261,533 | 0 | (15,400) | 0 | 0 | 5.500 | 8.436 | MON | 1,937 | 23,688 | 02/11/2010 | 11/25/2035 |
| 12669G-Q5-3 | CWHL 2005-15 A1 - CMO/RMBS | | | 4 | 1.D FM | 33,008 | 68.6237 | 24,324 | 35,445 | 20,957 | 0 | (3,404) | 0 | 0 | 5.500 | 7.334 | MON | 162 | 1,862 | 01/26/2012 | 08/25/2035 |
| 12669G-QK-0 | CWHL 2005-8R A6 - CMO/RMBS | | | 4 | 1.A FM | 1,163,557 | 103.6098 | 1,160,478 | 1,120,046 | 1,136,037 | 0 | (1,254) | 0 | 0 | 6.000 | 5.206 | MON | 5,600 | 67,126 | 01/21/2005 | 10/25/2034 |
| 14066E-AA-9 | CPMRK 2006A 6A - RMBS | | | 4 | 1.E | 929,503 | 108.0590 | 986,497 | 912,925 | 918,996 | 0 | (9,180) | 0 | 0 | 6.314 | 6.087 | MON | 3,362 | 55,451 | 07/08/2016 | 05/10/2051 |
| 140694-AA-8 | CPMRK 2007A NT - RMBS | | | 4 | 1.F | 1,130,417 | 119.3750 | 1,373,799 | 1,150,827 | 1,132,591 | 0 | 359 | 0 | 0 | 6.059 | 6.287 | MON | 4,068 | 69,729 | 04/23/2015 | 10/10/2052 |
| 14070A-AA-1 | CPMRK 2007A NT - RMBS | | | 4 | 1.D | 2,790,952 | 118.8300 | 3,317,043 | 2,791,419 | 2,791,614 | 0 | 47 | 0 | 0 | 6.063 | 6.139 | MON | 9,873 | 167,598 | 07/08/2021 | 10/10/2052 |
| 14070E-AA-3 | CPMRK 2008A-1A A1A - RMBS | | | 4 | 1.E FE | 6,415,474 | 145.9688 | 7,317,624 | 5,013,142 | 6,284,307 | 0 | (25,112) | 0 | 0 | 6.897 | 5.000 | MON | 20,169 | 345,756 | 05/25/2016 | 07/10/2055 |
| 14070E-AA-3 | CPMRK 2008A-1A A1A - RMBS | C | | 4 | 1.E FE | 3,022,678 | 145.9688 | 3,447,727 | 2,361,961 | 2,961,110 | 0 | (11,677) | 0 | 0 | 6.897 | 4.999 | MON | 9,503 | 163,123 | 05/25/2016 | 07/10/2055 |
| 144539-AC-7 | CARR 2006-NC5 A3 - RMBS | | | 4 | 1.A FM | 2,097,650 | 95.6779 | 3,608,067 | 3,771,056 | 3,238,997 | 0 | 177,009 | 0 | 0 | 0.252 | 7.221 | MON | 132 | 9,624 | 01/24/2013 | 10/27/2036 |
| 161546-EB-8 | CFAB 2003-1 IM1 - RMBS | | | 4 | 1.A FM | 425,870 | 101.1660 | 436,393 | 431,364 | 427,919 | 0 | 1,464 | 0 | 0 | 5.142 | 5.475 | MON | 1,848 | 35,898 | 12/19/2019 | 04/25/2032 |
| 161546-FV-3 | CFAB 2003-4 1A5 - RMBS | | | 4 | 1.A FM | 293,055 | 100.4225 | 354,570 | 353,078 | 330,397 | 0 | (971) | 0 | 0 | 5.916 | 8.075 | MON | 1,741 | 17,784 | 02/25/2010 | 07/25/2036 |
| 16162W-KT-5 | CHASE 2005-S1 A13 - CMO/RMBS | | | 4 | 1.A FM | 110,596 | 103.7836 | 118,330 | 114,016 | 115,913 | 0 | 258 | 0 | 0 | 6.000 | 5.315 | MON | 570 | 6,841 | 05/05/2010 | 05/25/2035 |
| 172973-W5-4 | CMSI 2005-4 1A6 - CMO/RMBS | | | 4 | 1.A FM | 217,152 | 103.1634 | 233,660 | 226,495 | 221,587 | 0 | 388 | 0 | 0 | 5.500 | 6.332 | MON | 1,038 | 12,451 | 03/30/2010 | 07/25/2035 |
| 20754R-AB-2 | CAS 2021-R01 1M2 - CMO/RMBS | | | 4,5 | 2.C FE | 1,000,000 | 100.1206 | 1,001,207 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 1.600 | 1.570 | MON | 311 | 2,710 | 10/27/2021 | 10/25/2041 |
| 225458-5R-5 | CSFB 2005-9 2A1 - CMO/RMBS | | | 4 | 1.D FM | 176,192 | 70.8545 | 131,281 | 185,282 | 116,901 | 0 | (305) | 0 | 0 | 5.500 | 6.779 | MON | 849 | 10,168 | 02/15/2011 | 10/25/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 225458-F7-8 | CSFB 2005-7 2A4 - CMO/RMBS | | | 4 | 1.D FM | 591,681 | 65.8240 | 452,866 | 687,995 | 398,613 | 0 | (27,577) | 0 | 0 | 5.500 | 7.794 | MON | 3,153 | 38,032 | 11/02/2010 | 08/25/2035 |
| 225470-VP-5 | CSMC 2006-1 413 - CMO/RMBS | | | 4 | 1.D FM | 207,613 | 100.8500 | 229,964 | 228,026 | 206,900 | 0 | 952 | 0 | 0 | 5.500 | 8.488 | MON | 1,045 | 12,414 | 09/30/2010 | 02/25/2036 |
| 2254W0-NS-0 | CSFB 2005-11 5A3 - CMO/RMBS | | | 4 | 6. FE | 164,999 | 60.7036 | 122,717 | 202,158 | 122,717 | (69,468) | (9,978) | 0 | 0 | 5.250 | (111.664) | MON | 884 | 3,902 | 12/19/2019 | 09/01/2026 |
| 23244A-AB-1 | CWL 2006-SD3 M1 - RMBS | | | 4,5 | 1.D FM | 379,921 | 37.9957 | 144,354 | 379,921 | 18,819 | 0 | 0 | 0 | 0 | 1.032 | 20.019 | MON | 54 | 18,151 | 08/29/2006 | 07/25/2046 |
| 31574P-AA-3 | EFMT 2020-1 A1 - CMO/RMBS | | | 4 | 1.A | 644,424 | 100.1552 | 645,433 | 644,433 | 644,408 | 0 | (12) | 0 | 0 | 2.010 | 2.006 | MON | 1,079 | 12,927 | 06/02/2020 | 05/26/2065 |
| 33851L-AN-4 | FSMT 2018-4 B2 - CMO/RMBS | | | 4 | 1.A | 5,184,555 | 101.3957 | 5,266,791 | 5,194,294 | 5,186,650 | 0 | 6,190 | 0 | 0 | 4.260 | (22.277) | MON | 18,441 | 222,200 | 04/22/2020 | 07/27/2048 |
| 33852E-AD-1 | FSMT 2021-2 A4 - CMO/RMBS | | | 4 | 1.A | 1,880,152 | 99.1419 | 1,842,712 | 1,858,662 | 1,880,292 | 0 | 139 | 0 | 0 | 2.500 | 2.325 | MON | 3,872 | 30,978 | 04/15/2021 | 04/25/2051 |
| 35564K-KY-4 | STACR 2021-DNA6 M2 - CMO/RMBS | | | 4,5 | 2.C FE | 2,000,000 | 99.9399 | 1,998,799 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 1.550 | 1.520 | MON | 603 | 5,076 | 10/27/2021 | 10/25/2041 |
| 36185M-EB-4 | GMACM 2006-J1 A1 - CMO/RMBS | | | 4 | 1.D FM | 43,965 | 99.8925 | 51,839 | 51,895 | 43,199 | 0 | (576) | 0 | 0 | 5.750 | 7.717 | MON | 249 | 2,984 | 03/21/2006 | 04/25/2036 |
| 36186X-AB-3 | GMACN 2005-BL1S A2 - CMBS/CMO | | | 1 | 2.A FE | 9,018,387 | 114.0312 | 9,920,714 | 8,700,000 | 8,982,991 | 0 | (7,087) | 0 | 0 | 5.254 | 5.007 | MON | 26,664 | 457,098 | 05/25/2016 | 07/10/2050 |
| 36186X-AB-3 | GMACN 2005-BL1S A2 - CMBS/CMO | C | | 1 | 2.A FE | 415,234 | 114.0312 | 456,125 | 400,000 | 413,536 | 0 | (339) | 0 | 0 | 5.254 | 4.998 | MON | 1,226 | 21,016 | 05/20/2016 | 07/10/2050 |
| 36228C-VE-0 | GSMS 2005-ROCK G - CMBS/CMO | C | | 4 | 1.A FM | 9,457,813 | 105.6338 | 10,563,382 | 10,000,000 | 9,829,584 | 0 | 43,776 | 0 | 0 | 5.614 | 6.250 | MON | 46,783 | 561,400 | 07/08/2010 | 05/03/2032 |
| 45254N-JW-8 | IMM 2004-6 2A - RMBS | | | 4 | 1.A FM | 482,444 | 110.6613 | 561,978 | 507,836 | 480,146 | 0 | 7,704 | 0 | 0 | 6.060 | 6.844 | MON | 2,565 | 21,670 | 07/30/2013 | 10/25/2034 |
| 45660N-F7-5 | RAST 2004-A3 A7 - CMO/RMBS | | | 4 | 1.A FM | 85,779 | 105.8592 | 93,794 | 88,603 | 86,731 | 0 | 186 | 0 | 0 | 5.250 | 5.885 | MON | 388 | 4,652 | 03/05/2010 | 06/25/2034 |
| 466247-M8-3 | JPMMT 2006-S1 2A1 - CMO/RMBS | | | 4 | 1.A FM | 1,596,438 | 101.9457 | 1,582,623 | 1,552,417 | 1,585,488 | 0 | (5,512) | 0 | 0 | 6.000 | 4.381 | MON | 7,762 | 93,145 | 12/19/2019 | 04/25/2036 |
| 466247-VH-3 | JPMMT 2005-S2 215 - CMO/RMBS | | | 4 | 1.D FM | 271,221 | 91.7529 | 270,126 | 294,406 | 116,728 | 0 | (115,266) | 0 | 0 | 6.000 | 5.458 | MON | 1,472 | 17,665 | 05/05/2010 | 09/25/2035 |
| 46651H-BH-9 | JPMMT 19LTV3 A15 - CMO/RMBS | | | 4 | 1.A | 482,881 | 100.3719 | 484,525 | 482,730 | 482,771 | 0 | (355) | 0 | 0 | 3.500 | 3.277 | MON | 1,408 | 16,896 | 04/27/2020 | 03/25/2050 |
| 53946J-AC-8 | LNCR 2019-CRE2 AS - CMBS | | C | 2 | 1.A FE | 887,000 | 100.0000 | 1,000,000 | 1,000,000 | 933,031 | 0 | 27,599 | 0 | 0 | 1.610 | 4.812 | MON | 760 | 16,260 | 04/14/2020 | 05/15/2036 |
| 53946J-AC-8 | LNCR 2019-CRE2 AS - CMBS | C | C | 2 | 1.A FE | 887,000 | 100.0000 | 1,000,000 | 1,000,000 | 933,211 | 0 | 27,780 | 0 | 0 | 1.610 | 4.803 | MON | 760 | 16,260 | 04/14/2020 | 05/15/2036 |
| 542514-DV-3 | LBMLT 2003-2 M2 - RMBS | | | 4 | 1.A FM | 42,228 | 105.3702 | 45,989 | 43,645 | 6,438 | 0 | 4,818 | 0 | 0 | 2.952 | 89.139 | MON | 18 | 1,303 | 03/13/2006 | 06/25/2033 |
| 552740-AP-0 | MASTR 2006-2 114 - CMO/RMBS | | | 4 | 3.B FM | 542,250 | 83.7741 | 480,516 | 573,586 | 463,775 | 0 | (41,319) | 0 | 0 | 6.000 | 3.200 | MON | 2,868 | 34,415 | 12/19/2019 | 06/25/2036 |
| 576434-TE-4 | MALT 2004-7 3A1 - CMO/RMBS | | | 4 | 1.A FM | 279,405 | 106.3735 | 297,864 | 280,017 | 265,779 | 0 | (580) | 0 | 0 | 6.500 | 8.067 | MON | 1,517 | 18,128 | 01/22/2010 | 08/25/2034 |
| 576434-UG-7 | MALT 2004-9 A5 - RMBS | | | 4 | 1.A FM | 13,118 | 100.0114 | 14,203 | 14,201 | 18,311 | 0 | 2,680 | 0 | 0 | 6.547 | 7.499 | MON | 77 | 784 | 03/04/2010 | 08/25/2034 |
| 57643L-FP-6 | MABS 2004-WMC3 M2 - RMBS | | | 4 | 1.A FM | 117,151 | 99.9031 | 134,044 | 134,174 | 131,383 | 0 | 5,729 | 0 | 0 | 0.972 | 9.091 | MON | 18 | 1,319 | 07/26/2012 | 02/26/2035 |
| 57643L-NX-0 | MABS 2006-AB1 A4 - RMBS | | | 4 | 1.D FM | 42,387 | 96.3094 | 44,983 | 46,707 | 38,731 | 0 | (124) | 0 | 0 | 5.719 | 8.881 | MON | 223 | 1,603 | 09/15/2011 | 02/25/2036 |
| 57643L-QD-1 | MABS 2006-AM1 M1 - RMBS | | | 4 | 1.A FM | 7,295,656 | 97.2370 | 7,748,818 | 7,969,000 | 7,607,882 | 0 | 175,627 | 0 | 0 | 0.658 | 2.881 | MON | 728 | 39,334 | 12/19/2019 | 01/25/2036 |
| 57643L-QE-9 | MABS 2006-AM1 M2 - RMBS | | | 4 | 1.D FM | 3,375,593 | 96.6616 | 5,996,176 | 6,203,266 | 3,876,609 | 0 | 506,489 | 0 | 0 | 0.688 | 8.164 | MON | 593 | 236,679 | 12/19/2019 | 01/25/2036 |
| 59980M-AC-5 | MCMLT 182 A1 - CMO/RMBS | | | 4 | 1.A | 731,917 | 101.4850 | 735,660 | 724,895 | 731,719 | 0 | (115) | 0 | 0 | 3.500 | 3.443 | MON | 2,114 | 25,371 | 04/01/2020 | 05/25/2058 |
| 64352V-LY-5 | NCHET 2005-A A4 - RMBS | | | 4 | 1.A FM | 30,929 | 99.9772 | 31,801 | 31,808 | 31,655 | 0 | 307 | 0 | 0 | 5.114 | 5.518 | MON | 136 | 1,645 | 09/24/2014 | 08/25/2035 |
| 64830U-AC-9 | NRZT 20NQM2 A3 - CMO/RMBS | | | 4 | 1.A | 2,250,000 | 101.2642 | 2,278,444 | 2,250,000 | 2,250,013 | 0 | 0 | 0 | 0 | 3.292 | 3.292 | MON | 1,234 | 74,066 | 06/19/2020 | 05/25/2060 |
| 67647L-AA-9 | OCMT 2021-1 A1 - CMO/RMBS | | | 4 | 1.A | 2,583,521 | 99.9819 | 2,535,124 | 2,535,583 | 2,583,261 | 0 | (260) | 0 | 0 | 2.500 | 2.203 | MON | 5,282 | 42,283 | 04/14/2021 | 05/25/2051 |
| 67647W-CF-2 | BVINV 2021-INV3 B3A - CMO/RMBS | | | 4 | 2.C FE | 1,040,523 | 103.2738 | 1,025,535 | 993,025 | 1,039,208 | 0 | (1,314) | 0 | 0 | 3.607 | 2.965 | MON | 2,985 | 11,928 | 08/24/2021 | 07/25/2051 |
| 69337B-AH-7 | PHHAM 2007-1 21A - CMO/RMBS | | | 4 | 1.D FM | 275,302 | 94.8317 | 345,838 | 364,686 | 230,399 | 0 | 4,699 | 0 | 0 | 6.000 | 16.026 | MON | 1,823 | 21,880 | 10/26/2010 | 02/25/2037 |
| 74957E-AM-9 | RFMSI 2006-S5 A12 - CMO/RMBS | | | 4 | 1.D FM | 278,150 | 97.9110 | 340,424 | 347,688 | 228,539 | 0 | (2,587) | 0 | 0 | 6.000 | 15.122 | MON | 1,738 | 20,861 | 08/31/2011 | 06/25/2036 |
| 749580-AD-8 | RFMSI 2007-S5 A4 - CMO/RMBS | | | 4 | 1.D FM | 746,775 | 98.8383 | 862,014 | 872,146 | 609,747 | 0 | 4,592 | 0 | 0 | 6.000 | 13.082 | MON | 4,361 | 52,329 | 08/17/2011 | 05/25/2037 |
| 74958A-AJ-3 | RFMSI 2006-S7 A9 - CMO/RMBS | | | 4 | 1.D FM | 104,886 | 98.6663 | 120,685 | 122,316 | 89,123 | 0 | 418 | 0 | 0 | 6.500 | 12.104 | MON | 663 | 7,951 | 03/16/2012 | 08/25/2036 |
| 75406B-AF-4 | RASC 2006-KS2 M2 - RMBS | | | 4 | 1.A FM | 6,548,607 | 99.5685 | 6,887,506 | 6,917,356 | 6,768,353 | 0 | 97,962 | 0 | 0 | 0.687 | 2.679 | MON | 660 | 51,692 | 12/19/2019 | 03/25/2036 |
| 759950-GA-0 | RAMC 2005-4 A6 - RMBS | | | 4 | 1.D FM | 221,738 | 98.1428 | 234,203 | 238,635 | 217,249 | 0 | 17,299 | 0 | 0 | 5.749 | 7.884 | MON | 1,143 | 7,780 | 01/05/2016 | 02/25/2036 |
| 76111X-RB-1 | RFMSI 2004-S9 A23 - CMO/RMBS | | | 4 | 1.A FM | 154,436 | 98.7625 | 166,466 | 168,552 | 160,418 | 0 | 628 | 0 | 0 | 5.500 | 6.962 | MON | 773 | 9,269 | 02/04/2010 | 12/25/2034 |
| 76112B-ZK-9 | RAMP 2005-RS8 M2 - RMBS | | | 4 | 1.A FM | 1,541,250 | 99.5967 | 1,991,934 | 2,000,000 | 1,827,415 | 0 | 77,822 | 0 | 0 | 0.852 | 5.469 | MON | 237 | 17,181 | 09/27/2016 | 09/25/2035 |
| 81377A-AD-4 | SABR 2006-HE2 A2C - RMBS | | | 4 | 1.D FM | 511,998 | 55.6642 | 567,869 | 1,020,170 | 456,918 | 0 | 393 | 0 | 0 | 0.252 | 8.583 | MON | 36 | 4,151 | 02/21/2013 | 07/25/2036 |
| 81745J-AA-6 | SEMT 2013-11 A1 - CMO/RMBS | | | 4 | 1.A | 604,269 | 100.5067 | 638,141 | 634,924 | 594,096 | 0 | (13,102) | 0 | 0 | 3.500 | 4.986 | MON | 1,852 | 22,221 | 09/05/2013 | 09/25/2043 |
| 81746X-AU-0 | SEMT 2017-3 A19 - CMO/RMBS | | | 4 | 1.A | 83,379 | 100.6907 | 85,464 | 84,878 | 83,029 | 0 | (240) | 0 | 0 | 3.500 | 3.994 | MON | 248 | 2,971 | 03/13/2017 | 04/25/2047 |
| 81747D-AA-7 | SEMT 2018-CH1 A1 - CMO/RMBS | | | 4 | 1.A | 254,790 | 100.9932 | 253,362 | 250,870 | 258,433 | 0 | 2,264 | 0 | 0 | 4.000 | 2.905 | MON | 836 | 10,031 | 03/31/2020 | 03/25/2048 |
| 81748M-AU-2 | SEMT 2020-1 A19 - CMO/RMBS | | | 4 | 1.A | 330,564 | 101.6078 | 329,344 | 324,132 | 336,742 | 0 | 2,999 | 0 | 0 | 3.500 | 2.451 | MON | 945 | 11,345 | 01/08/2020 | 02/25/2050 |
| 89171V-AC-1 | TPMT 2015-5 M1 - CMO/RMBS | | | 4 | 1.A | 2,256,328 | 101.3345 | 2,280,027 | 2,250,000 | 2,250,924 | 0 | (3,658) | 0 | 0 | 3.500 | 3.370 | MON | 6,563 | 78,750 | 04/08/2020 | 05/25/2055 |
| 89173F-AB-6 | TPMT 2017-1 A2 - RMBS | | | 4 | 1.A | 3,019,688 | 102.7915 | 3,083,745 | 3,000,000 | 3,010,596 | 0 | (7,149) | 0 | 0 | 3.500 | 3.323 | MON | 8,750 | 105,000 | 04/06/2020 | 10/25/2056 |
| 89175M-AA-1 | TPMT 2018-3 A1 - RMBS | | | 2 | 1.A | 2,624,026 | 103.3977 | 2,569,360 | 2,484,928 | 2,609,028 | 0 | (14,998) | 0 | 0 | 3.750 | 1.055 | MON | 7,765 | 62,123 | 04/01/2021 | 05/28/2058 |
| 89175T-AA-6 | TPMT 2018-4 A1 - RMBS | | | 4 | 1.A | 1,106,208 | 102.3376 | 1,095,272 | 1,070,254 | 1,101,935 | 0 | (1,551) | 0 | 0 | 3.000 | 1.860 | MON | 2,676 | 32,108 | 05/13/2020 | 06/25/2058 |
| 89176E-AA-8 | TPMT 2018-1 A1 - RMBS | | | 2 | 1.A | 775,048 | 101.2630 | 767,684 | 758,109 | 770,200 | 0 | (3,178) | 0 | 0 | 3.000 | 1.985 | MON | 1,895 | 22,743 | 05/14/2020 | 01/25/2058 |
| 89176L-AB-0 | TPMT 2018-6 A1B - RMBS | | | 4 | 1.A | 3,009,609 | 103.9100 | 3,117,299 | 3,000,000 | 3,002,129 | 0 | (1,819) | 0 | 0 | 3.750 | 3.665 | MON | 9,375 | 112,500 | 05/06/2019 | 03/25/2058 |
| 901857-AB-8 | 2 BROADWAY LLC - MBS | C | | 1 | 1.B | 18,457,413 | 110.3419 | 20,366,267 | 18,457,413 | 18,461,347 | 0 | (409) | 0 | 0 | 8.310 | 8.299 | MS | 451,622 | 1,533,795 | 03/23/2000 | 09/15/2029 |
| 92837B-AC-5 | VISIO 2019-1 A2 - RMBS | | | 4 | 2.B | 0 | 100.9633 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3.673 | 4.917 | MON | 0 | 0 | 04/22/2020 | 06/25/2054 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 949797-AA-2 | WFMBS 2007-15 A1 - CMO/RMBS | | | 4 | 1.D FM | 122,471 | 98.2342 | 127,987 | 130,288 | 112,724 | 0 | 5,411 | 0 | 0 | 6.000 | 9.024 | MON | 651 | 7,818 | 02/23/2011 | 11/25/2037 |
| 949798-AS-1 | WFMBS 2021-2 A17 - CMO/RMBS | | | 4 | 1.A FE | 729,950 | 99.1119 | 717,414 | 723,842 | 729,945 | 0 | (5) | 0 | 0 | 2.500 | 2.286 | MON | 1,508 | 4,524 | 09/15/2021 | 06/26/2051 |
| 95003K-AB-8 | WFMBS 211NV1 A2 - CMO/RMBS | | | 4 | 1.A FE | 6,630,296 | 100.1719 | 6,601,466 | 6,590,138 | 6,630,132 | 0 | (164) | 0 | 0 | 2.500 | 2.463 | MON | 13,729 | 27,459 | 10/21/2021 | 08/25/2051 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 139,499,131 | XXX | 151,703,696 | 145,130,153 | 139,907,486 | (69,468) | 893,698 | 0 | 0 | XXX | XXX | XXX | 761,636 | 5,722,582 | XXX | XXX |
| 00868P-AA-3 | ADNA 2001 A2 - CMBS | | C | 4 | 2.B FE | 920,146 | 113.1250 | 929,389 | 821,559 | 834,253 | 0 | (6,243) | 0 | 0 | 8.620 | 7.065 | JJ | 35,212 | 98,505 | 02/09/2010 | 01/02/2025 |
| 05492J-AZ-5 | BBCMS 2019-C5 C - CMBS | | | 4 | 1.G FE | 537,383 | 101.4903 | 507,451 | 500,000 | 535,937 | 0 | (1,446) | 0 | 0 | 3.710 | 2.690 | MON | 1,546 | 6,183 | 08/24/2021 | 11/18/2052 |
| 05492P-AA-6 | BAMLL 19BPR AN - CMBS | | | 4 | 1.A FE | 2,000,156 | 101.9577 | 2,039,155 | 2,000,000 | 1,999,900 | 0 | (191) | 0 | 0 | 3.112 | 3.121 | MON | 5,187 | 62,240 | 08/14/2020 | 11/15/2032 |
| 05492P-AE-8 | BAMLL 19BPR BN - CMBS | | | 4 | 1.F FE | 514,999 | 100.7398 | 503,699 | 500,000 | 508,909 | 0 | (3,031) | 0 | 0 | 3.465 | 2.815 | MON | 1,444 | 17,325 | 11/27/2019 | 11/15/2032 |
| 05526Q-AG-1 | BAMLL 2015-200P C - CMBS | | | 2 | 1.A | 2,570,155 | 103.2105 | 2,580,263 | 2,500,000 | 2,523,455 | 0 | (7,523) | 0 | 0 | 3.596 | 3.327 | MON | 7,491 | 91,144 | 04/14/2015 | 04/15/2033 |
| 05550M-AS-3 | BBCMS 2019-C3 A3 - CMBS | | | 4 | 1.A | 2,272,349 | 106.8324 | 2,403,729 | 2,250,000 | 2,266,070 | 0 | (2,431) | 0 | 0 | 3.319 | 3.199 | MON | 6,223 | 74,677 | 05/17/2019 | 05/17/2052 |
| 06054M-AJ-2 | BACM 2016-UBS10 B - CMBS | | | 4 | 1.A | 1,287,411 | 104.4637 | 1,305,796 | 1,250,000 | 1,265,154 | 0 | (5,830) | 0 | 0 | 3.790 | 3.479 | MON | 3,948 | 47,375 | 05/20/2016 | 07/16/2049 |
| 065403-BF-3 | BANK 2019-BNK17 AS - CMBS | | | 4 | 1.A | 1,544,877 | 109.4339 | 1,641,509 | 1,500,000 | 1,533,507 | 0 | (4,278) | 0 | 0 | 3.976 | 3.626 | MON | 4,970 | 59,640 | 03/21/2019 | 04/17/2052 |
| 065405-AF-9 | BANK 2019-BNK16 AS - CMBS | | | 4 | 1.A | 1,029,953 | 111.8144 | 1,118,145 | 1,000,000 | 1,022,031 | 0 | (2,871) | 0 | 0 | 4.267 | 3.913 | MON | 3,556 | 42,670 | 02/01/2019 | 02/16/2052 |
| 06541F-BB-4 | BANK 2017-BNK4 XA - CMBS | | | 3 | 1.A FE | 98,433 | 5.2247 | 64,442 | 0 | 68,295 | 0 | (14,259) | 0 | 0 | 1.378 | 0.130 | MON | 1,417 | 18,096 | 09/12/2019 | 05/17/2050 |
| 07332V-BD-6 | BBCMS 2017-C1 A4 - CMBS | | | 4 | 1.A | 1,066,730 | 108.2525 | 1,082,526 | 1,000,000 | 1,048,378 | 0 | (9,167) | 0 | 0 | 3.674 | 2.630 | MON | 3,062 | 36,740 | 12/19/2019 | 02/17/2050 |
| 07388V-AG-3 | BSCMS 2007-T0P26 AM - CMBS | | | 4 | 1.A FM | 615,413 | 99.1900 | 625,562 | 630,671 | 627,263 | 0 | 18,164 | 0 | 0 | 5.513 | 8.907 | MON | 2,897 | 34,468 | 03/24/2011 | 01/12/2045 |
| 08162P-AX-9 | BMARK 2018-B1 A5 - CMBS | | | 4 | 1.A | 1,076,960 | 108.7793 | 1,087,793 | 1,000,000 | 1,058,217 | 0 | (9,375) | 0 | 0 | 3.666 | 2.580 | MON | 3,055 | 36,660 | 12/19/2019 | 01/18/2051 |
| 08162T-BC-6 | BMARK 2018-B7 XA - CMBS | | | 3 | 1.A FE | 256,896 | 2.3367 | 177,989 | 0 | 177,145 | 0 | (26,742) | 0 | 0 | 0.435 | 2.231 | MON | 2,761 | 38,487 | 11/09/2018 | 05/16/2053 |
| 12515A-BF-6 | CD 2016-CD2 XA - CMBS | | | 3 | 1.A FE | 257,902 | 2.2680 | 156,142 | 0 | 162,183 | 0 | (59,507) | 0 | 0 | 0.565 | 2.061 | MON | 3,239 | 55,882 | 02/14/2019 | 11/15/2049 |
| 12515D-AR-5 | CD 2017-CD4 A4 - CMBS | | | 4 | 1.A | 1,060,260 | 107.3117 | 1,073,117 | 1,000,000 | 1,044,075 | 0 | (8,087) | 0 | 0 | 3.514 | 2.594 | MON | 2,928 | 35,140 | 12/19/2019 | 05/12/2050 |
| 12531W-BH-4 | CFCRE 2016-C3 C - CMBS | | | 4 | 1.D | 10,141,328 | 102.3028 | 11,116,217 | 10,866,000 | 10,374,738 | 0 | 33,840 | 0 | 0 | 4.754 | 5.555 | MON | 43,045 | 523,737 | 01/22/2016 | 01/10/2048 |
| 12591Q-AT-9 | COMM 2014-UBS4 AM - CMBS | | | 4 | 1.A | 2,059,851 | 104.7434 | 2,094,867 | 2,000,000 | 2,015,874 | 0 | (6,635) | 0 | 0 | 3.968 | 3.625 | MON | 6,613 | 79,360 | 07/23/2014 | 08/12/2047 |
| 12591V-AH-4 | COMM 2014-CCRE16 B - CMBS | | | 4 | 1.A | 2,117,813 | 104.5957 | 2,091,913 | 2,000,000 | 2,029,911 | 0 | (13,288) | 0 | 0 | 4.582 | 3.873 | MON | 7,637 | 91,640 | 07/09/2014 | 04/12/2047 |
| 12591Y-BF-1 | COMM 2014-UBS3 B - CMBS | | | 4 | 1.A | 1,554,375 | 104.3905 | 1,565,858 | 1,500,000 | 1,513,820 | 0 | (6,133) | 0 | 0 | 4.313 | 3.887 | MON | 5,391 | 64,695 | 07/09/2014 | 06/12/2047 |
| 12592L-BM-3 | COMM 2014-CCRE20 B - CMBS | | | 4 | 1.A | 2,059,864 | 103.5768 | 2,071,537 | 2,000,000 | 2,032,489 | 0 | (1,677) | 0 | 0 | 4.239 | 4.060 | MON | 7,065 | 84,780 | 10/22/2014 | 11/12/2047 |
| 12592M-BN-9 | COMM 2014-LC17 B - CMBS | | | 4 | 1.A | 514,993 | 104.8188 | 524,094 | 500,000 | 504,276 | 0 | (1,665) | 0 | 0 | 4.490 | 4.145 | MON | 1,871 | 22,450 | 09/18/2014 | 10/11/2047 |
| 12592M-BQ-2 | COMM 2014-LC17 C - CMBS | | | 4 | 1.D | 1,582,734 | 104.6084 | 1,569,126 | 1,500,000 | 1,525,354 | 0 | (8,998) | 0 | 0 | 4.558 | 3.949 | MON | 5,697 | 69,376 | 03/04/2015 | 10/11/2047 |
| 12593A-BB-0 | COMM 2015-CCRE23 XA - CMBS | | | 3 | 1.B FE | 5,838,076 | 2.4192 | 2,045,215 | 0 | 2,028,361 | 0 | (646,108) | 0 | 0 | 0.881 | 4.684 | MON | 62,090 | 813,575 | 05/08/2015 | 05/12/2048 |
| 12593F-BG-8 | COMM 2015-LC21 B - CMBS | | | 4 | 1.D | 1,986,406 | 106.2080 | 2,124,160 | 2,000,000 | 1,987,804 | 0 | 4,528 | 0 | 0 | 4.334 | 4.453 | MON | 7,223 | 87,890 | 08/26/2015 | 07/10/2048 |
| 12593Q-BJ-8 | COMM 2015-CCRE26 C - CMBS | | | 4 | 1.D | 2,863,664 | 105.1468 | 3,206,978 | 3,050,000 | 2,964,081 | 0 | 19,766 | 0 | 0 | 4.478 | 5.406 | MON | 11,382 | 138,646 | 01/14/2016 | 10/13/2048 |
| 12595B-AD-3 | CSAIL 2017-C8 A4 - CMBS | | | 4 | 1.A | 1,576,335 | 106.5665 | 1,598,498 | 1,500,000 | 1,556,307 | 0 | (10,002) | 0 | 0 | 3.392 | 2.630 | MON | 4,240 | 50,879 | 12/19/2019 | 06/17/2050 |
| 12623S-AF-7 | COMM 2012-CCRE5 XA - CMBS | | | 3 | 1.A FE | 2,549,981 | 0.8484 | 260,271 | 0 | 409,477 | 0 | (469,821) | 0 | 0 | 1.495 | (52.744) | MON | 38,208 | 492,270 | 09/15/2015 | 12/12/2045 |
| 126281-BB-9 | CSAIL 2015-C1 XA - CMBS | | | 3 | 1.A FE | 1,186,020 | 2.0381 | 347,035 | 0 | 381,048 | 0 | (127,647) | 0 | 0 | 0.822 | 2.405 | MON | 11,670 | 152,119 | 03/10/2015 | 04/15/2050 |
| 12632Q-BA-0 | COMM 2014-CCRE18 B - CMBS | | | 4 | 1.A | 2,068,750 | 104.9322 | 2,098,644 | 2,000,000 | 2,019,319 | 0 | (8,759) | 0 | 0 | 4.456 | 4.002 | MON | 7,427 | 89,120 | 08/26/2015 | 07/17/2047 |
| 12636L-AY-6 | CSAIL 2016-C5 A5 - CMBS | | | 4 | 1.A | 1,578,570 | 107.0379 | 1,605,568 | 1,500,000 | 1,551,917 | 0 | (13,313) | 0 | 0 | 3.757 | 2.773 | MON | 4,696 | 56,350 | 12/19/2019 | 11/18/2048 |
| 14069B-AA-2 | CPMRK 2007A A1 - CMBS/RMBS | | | 4 | 2.A | 6,374,458 | 115.0200 | 7,359,844 | 6,398,752 | 6,375,273 | 0 | 500 | 0 | 0 | 5.746 | 5.850 | MON | 21,448 | 367,672 | 09/22/2015 | 02/10/2052 |
| 17290X-AT-7 | CGCMT 2016-GC37 A4 - CMBS | | | 4 | 1.A | 325,370 | 105.5226 | 328,699 | 311,496 | 320,864 | 0 | (2,245) | 0 | 0 | 3.314 | 2.519 | MON | 860 | 10,323 | 12/19/2019 | 04/12/2049 |
| 17322M-AZ-9 | CGCMT 2014-GC21 B - CMBS | | | 4 | 1.A | 2,060,313 | 104.2199 | 2,084,397 | 2,000,000 | 2,014,913 | 0 | (7,035) | 0 | 0 | 4.328 | 3.968 | MON | 7,213 | 86,560 | 09/25/2014 | 05/10/2047 |
| 17328H-BF-7 | CGCMT 2019-GC43 XA - CMBS | | | 3 | 1.A FE | 260,271 | 4.1868 | 208,592 | 0 | 201,429 | 0 | (28,477) | 0 | 0 | 0.626 | 2.458 | MON | 2,600 | 33,802 | 10/30/2019 | 11/13/2052 |
| 200474-BC-7 | COMM 2015-LC19 A4 - CMBS | | | 4 | 1.A | 4,658,040 | 104.4515 | 4,700,318 | 4,500,000 | 4,594,635 | 0 | (31,626) | 0 | 0 | 3.183 | 2.432 | MON | 11,936 | 143,235 | 12/19/2019 | 02/10/2048 |
| 30261H-AN-3 | FREMF 2012-K18 B - CMBS | | | 4 | 1.A FM | 2,839,219 | 99.9561 | 2,998,684 | 3,000,000 | 3,000,000 | 0 | 33,749 | 0 | 0 | 4.139 | 0.197 | MON | 10,347 | 127,137 | 08/01/2013 | 01/25/2045 |
| 30261N-AE-0 | FREMF 2013-K25 B - CMBS | | | 4 | 1.A | 3,600,000 | 101.9788 | 4,079,152 | 4,000,000 | 3,947,314 | 0 | 49,449 | 0 | 0 | 3.620 | 5.049 | MON | 12,067 | 146,873 | 07/18/2013 | 11/27/2045 |
| 30291H-AE-7 | FREMF 2013-K28 B - CMBS | | | 4 | 1.A | 3,507,188 | 102.5712 | 4,102,850 | 4,000,000 | 3,919,140 | 0 | 58,127 | 0 | 0 | 3.489 | 5.181 | MON | 11,630 | 141,573 | 06/28/2013 | 06/25/2046 |
| 30294D-AQ-6 | FREMF 2016-K52 C - CMBS | | | 4 | 1.A | 967,344 | 104.1948 | 1,041,948 | 1,000,000 | 982,259 | 0 | 3,546 | 0 | 0 | 3.924 | 4.453 | MON | 3,270 | 39,812 | 06/13/2017 | 01/25/2049 |
| 36186Y-AF-2 | GMACN 2007A CTF - CMBS/RMBS | | | 4 | 2.A | 7,217,480 | 119.2900 | 7,464,887 | 6,257,764 | 7,121,236 | 0 | (19,136) | 0 | 0 | 6.107 | 5.005 | MON | 22,293 | 382,384 | 10/13/2016 | 08/10/2052 |
| 36192K-AY-3 | GSMS 2012-GCJ7 C - CMBS | | | 4 | 1.A FM | 1,697,077 | 100.9720 | 1,635,746 | 1,620,000 | 1,622,928 | 0 | (8,905) | 0 | 0 | 5.423 | 4.591 | MON | 7,321 | 91,671 | 07/31/2013 | 05/12/2045 |
| 36198F-AG-7 | GSMS 2013-GCJ14 XA - CMBS | | | 3 | 1.A FE | 295,351 | 0.7661 | 45,902 | 0 | 76,816 | 0 | (45,859) | 0 | 0 | 0.542 | (41.376) | MON | 2,707 | 39,148 | 11/25/2014 | 08/10/2046 |
| 36228C-VC-4 | GSMS 2005-ROCK E - CMBS | | | 4 | 1.A FM | 11,762,186 | 110.0907 | 12,727,585 | 11,561,000 | 11,608,044 | 0 | (13,463) | 0 | 0 | 5.465 | 5.381 | MON | 52,651 | 631,809 | 01/21/2011 | 05/03/2032 |
| 36228C-VD-2 | GSMS 2005-ROCK F - CMBS | C | | 4 | 1.A FM | 2,917,500 | 109.6825 | 3,290,474 | 3,000,000 | 2,972,596 | 0 | 6,986 | 0 | 0 | 5.515 | 5.877 | MON | 13,788 | 165,450 | 11/18/2011 | 05/03/2032 |
| 36228C-VF-7 | GSMS 2005-ROCK H - CMBS | C | | 4 | 1.A FM | 6,062,773 | 104.3662 | 6,783,805 | 6,500,000 | 6,361,511 | 0 | 35,506 | 0 | 0 | 5.713 | 6.499 | MON | 30,945 | 371,345 | 06/28/2010 | 05/03/2032 |
| 36251F-AY-2 | GSMS 2015-GC28 XA - CMBS | | | 3 | 1.A FE | 989,681 | 2.5721 | 325,850 | 0 | 388,498 | 0 | (135,190) | 0 | 0 | 0.985 | (1.832) | MON | 10,396 | 134,680 | 02/17/2015 | 02/12/2048 |
| 36251X-AR-8 | GSMS 2016-GS4 A4 - CMBS | | | 4 | 1.A | 1,912,103 | 106.7674 | 1,937,828 | 1,815,000 | 1,884,309 | 0 | (13,895) | 0 | 0 | 3.442 | 2.582 | MON | 5,206 | 62,472 | 12/19/2019 | 11/15/2049 |

# 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 |
| 36257U-AN-7 | GSMS 2019-GC42 XA - CMBS | | | 3 | 1.A FE | 147,869 | 5.2033 | 116,410 | 0 | 112,612 | 0 | (16,121) | 0 | 0 | 0.808 | 2.674 | MON | 1,507 | 19,300 | 09/17/2019 | 09/12/2052 |
| 36260J-AD-9 | GSMS 2019-GC39 A4 - CMBS | | | 4 | 1.A | 4,892,229 | 109.3741 | 5,195,271 | 4,750,000 | 4,857,832 | 0 | (13,529) | 0 | 0 | 3.567 | 3.223 | MON | 14,119 | 169,433 | 05/09/2019 | 05/10/2052 |
| 38012D-AB-3 | GMAC COMMERICAL MILIARTY HSG TR XIX - CM | | | 1 | 2.B FE | 2,620,862 | 106.7200 | 2,614,577 | 2,449,941 | 2,600,777 | 0 | (3,677) | 0 | 0 | 5.466 | 4.918 | MON | 7,811 | 134,046 | 05/20/2016 | 05/10/2050 |
| 38012D-AB-3 | GMAC COMMERICAL MILIARTY HSG TR XIX - CM | C | | 1 | 2.B FE | 1,238,953 | 106.7200 | 1,235,982 | 1,158,154 | 1,229,418 | 0 | (1,782) | 0 | 0 | 5.466 | 4.919 | MON | 3,693 | 63,462 | 05/20/2016 | 05/10/2050 |
| 46639J-AK-6 | JPMCC 2013-C10 C - CMBS | | | 4 | 1.A | 1,815,956 | 101.0618 | 2,021,237 | 2,000,000 | 1,966,367 | 0 | 24,256 | 0 | 0 | 4.100 | 5.561 | MON | 6,833 | 83,210 | 08/22/2013 | 12/17/2047 |
| 46640U-AJ-1 | JPMBB 2013-C17 B - CMBS | | | 4 | 1.A | 2,200,636 | 105.0366 | 2,111,237 | 2,010,000 | 2,052,168 | 0 | (22,350) | 0 | 0 | 4.886 | 3.768 | MON | 8,184 | 99,593 | 07/09/2014 | 01/17/2047 |
| 46641B-AJ-2 | JPMCC 2013-C16 B - CMBS | | | 4 | 1.A | 3,347,481 | 105.3389 | 3,423,514 | 3,250,000 | 3,266,626 | 0 | (12,512) | 0 | 0 | 4.941 | 4.663 | MON | 13,381 | 163,243 | 11/08/2013 | 12/17/2046 |
| 46642C-BP-4 | JPMCC 2014-C20 B - CMBS | | | 4 | 1.A | 1,043,984 | 104.3167 | 1,043,167 | 1,000,000 | 1,011,241 | 0 | (4,886) | 0 | 0 | 4.399 | 3.875 | MON | 3,666 | 43,992 | 07/09/2014 | 07/17/2047 |
| 46643P-BJ-8 | JPMBB 2014-C25 AS - CMBS | | | 4 | 1.A | 2,575,000 | 104.4263 | 2,610,659 | 2,500,000 | 2,521,216 | 0 | (8,424) | 0 | 0 | 4.065 | 3.714 | MON | 8,469 | 101,628 | 11/04/2014 | 11/18/2047 |
| 46644F-AJ-0 | JPMBB 2015-C28 B - CMBS | | | 4 | 1.A | 1,929,922 | 100.9474 | 2,018,949 | 2,000,000 | 1,971,264 | 0 | 7,288 | 0 | 0 | 3.986 | 4.457 | MON | 6,643 | 79,720 | 08/17/2015 | 10/19/2048 |
| 46644U-BF-4 | JPMBB 2015-C30 B - CMBS | | | 4 | 1.A | 2,502,832 | 103.7791 | 2,594,478 | 2,500,000 | 2,497,427 | 0 | (76) | 0 | 0 | 4.263 | 4.350 | MON | 8,882 | 108,132 | 08/17/2015 | 07/17/2048 |
| 46644Y-BA-7 | JPMBB 2015-C31 B - CMBS | | | 4 | 1.A | 2,297,813 | 106.6342 | 2,399,268 | 2,250,000 | 2,267,465 | 0 | (5,205) | 0 | 0 | 4.621 | 4.439 | MON | 8,664 | 105,389 | 08/19/2015 | 08/17/2048 |
| 46652W-AL-7 | JPMCC 21410T HRR - CMBS | | | 4 | 2.B FE | 25,237,968 | 89.0630 | 24,937,640 | 28,000,000 | 25,500,498 | 0 | 262,530 | 0 | 0 | 2.576 | 4.206 | MON | 60,115 | 551,057 | 03/12/2021 | 03/03/2042 |
| 49836M-AA-6 | KREIGN I NTS - CMBS | | | 4 | 1.D Z | 6,500,000 | 100.2538 | 6,516,497 | 6,500,000 | 6,500,000 | 0 | 0 | 0 | 0 | 5.000 | 4.999 | MN | 27,986 | 325,000 | 04/25/2019 | 05/30/2049 |
| 50085P-AG-2 | KREST 21CHIP C - CMBS | | | 4 | 1.G FE | 1,017,031 | 99.0056 | 990,056 | 1,000,000 | 1,016,298 | 0 | (733) | 0 | 0 | 2.927 | 2.817 | MON | 2,439 | 7,399 | 08/30/2021 | 11/05/2044 |
| 55375K-AE-6 | MSSG 2017-237P B - CMBS | | | 4 | 1.A | 1,481,367 | 106.1415 | 1,592,123 | 1,500,000 | 1,487,426 | 0 | 1,681 | 0 | 0 | 3.690 | 3.863 | MON | 4,613 | 55,350 | 03/12/2018 | 09/15/2039 |
| 61691R-AH-9 | MSC 2018-H4 AS - CMBS | | | 4 | 1.A | 2,059,863 | 114.0262 | 2,280,525 | 2,000,000 | 2,043,432 | 0 | (5,694) | 0 | 0 | 4.621 | 4.268 | MON | 7,702 | 92,420 | 12/14/2018 | 12/15/2051 |
| 61762D-AW-1 | MSBAM 2013-C9 A4 - CMBS | | | 4 | 1.A | 983,125 | 101.7186 | 1,017,186 | 1,000,000 | 996,177 | 0 | 1,966 | 0 | 0 | 3.102 | 3.336 | MON | 2,585 | 31,020 | 09/16/2014 | 05/17/2046 |
| 61763B-AX-2 | MSBAM 2013-C13 B - CMBS | | | 4 | 1.A | 1,070,320 | 104.6592 | 1,034,033 | 988,000 | 1,005,549 | 0 | (9,766) | 0 | 0 | 4.745 | 3.761 | MON | 3,907 | 47,559 | 07/22/2014 | 11/16/2046 |
| 61763U-BB-7 | MSBAM 2014-C17 AS - CMBS | | | 4 | 1.A | 1,303,937 | 104.7860 | 1,326,591 | 1,266,000 | 1,275,649 | 0 | (4,291) | 0 | 0 | 4.011 | 3.660 | MON | 4,232 | 50,779 | 07/31/2014 | 08/15/2047 |
| 61764B-AA-1 | MSC 2014-150E A - CMBS | | | 4 | 1.A | 2,059,917 | 104.5798 | 2,091,596 | 2,000,000 | 2,017,129 | 0 | (6,569) | 0 | 0 | 3.912 | 3.570 | MON | 6,520 | 78,240 | 09/16/2014 | 09/10/2032 |
| 61765B-AA-0 | MSC 2015-420 A - CMBS | | | 4 | 1.A | 482,835 | 104.0821 | 487,913 | 468,777 | 472,750 | 0 | (1,440) | 0 | 0 | 3.727 | 3.371 | MON | 1,456 | 17,471 | 03/06/2015 | 10/17/2050 |
| 68275C-AC-2 | FB FB 2005-1 A3 - CMBS | | | 2 | 1.A FM | 10,360,987 | 104.0649 | 9,995,246 | 9,604,820 | 10,270,544 | 0 | 28,791 | 0 | 0 | 5.278 | 3.105 | MON | 32,388 | 616,861 | 12/19/2019 | 08/10/2035 |
| 78413M-AE-8 | SFAVE 2015-5AVE A2B - CMBS | | | 4 | 1.A | 1,559,834 | 108.4431 | 1,626,646 | 1,500,000 | 1,543,827 | 0 | (2,586) | 0 | 0 | 4.144 | 3.885 | MON | 5,180 | 62,160 | 02/03/2015 | 01/08/2043 |
| 78413M-AL-2 | SFAVE 2015-5AVE B - CMBS | | | 4 | 1.A | 519,002 | 100.2574 | 501,287 | 500,000 | 513,987 | 0 | (794) | 0 | 0 | 4.388 | 4.204 | MON | 1,828 | 22,245 | 02/03/2015 | 01/08/2043 |
| 78413M-AN-8 | SFAVE 2015-5AVE C - CMBS | | | 4 | 2.B | 502,359 | 89.8966 | 449,483 | 500,000 | 500,370 | 0 | (4) | 0 | 0 | 4.388 | 4.486 | MON | 1,828 | 22,245 | 02/03/2015 | 01/08/2043 |
| 78432W-AJ-2 | SFO 21555 E - CMBS | | | 4 | 1.D | 5,000,000 | 100.1405 | 5,007,024 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 2.991 | 3.034 | MON | 7,062 | 90,949 | 04/30/2021 | 05/15/2038 |
| 90276F-BB-9 | UBSCM 2018-C10 C - CMBS | | | 4,5 | 1.D | 1,130,859 | 106.6693 | 1,066,693 | 1,000,000 | 1,103,031 | 0 | (15,060) | 0 | 0 | 5.087 | 3.303 | MON | 4,239 | 51,582 | 02/14/2020 | 05/17/2051 |
| 90276Y-AJ-2 | UBSCM 2019-C16 B - CMBS | | | 4 | 1.D | 2,059,984 | 110.5146 | 2,210,292 | 2,000,000 | 2,045,058 | 0 | (5,700) | 0 | 0 | 4.320 | 3.966 | MON | 7,200 | 86,402 | 03/27/2019 | 04/17/2052 |
| 94989K-BA-0 | WFCM 2015-C29 B - CMBS | | | 4 | 1.A | 2,574,880 | 105.4575 | 2,636,438 | 2,500,000 | 2,526,637 | 0 | (8,156) | 0 | 0 | 4.194 | 3.845 | MON | 8,738 | 104,850 | 06/19/2015 | 06/17/2048 |
| 94989X-BC-8 | WFCM 2015-NXS4 A4 - CMBS | | | 4 | 1.A | 1,253,396 | 107.1685 | 1,259,230 | 1,175,000 | 1,226,680 | 0 | (13,342) | 0 | 0 | 3.718 | 2.471 | MON | 3,641 | 43,686 | 12/19/2019 | 12/17/2048 |
| 95000C-BA-0 | WFCM 2016-NXS5 A5 - CMBS | | | 4 | 1.A | 1,360,307 | 105.6754 | 1,373,780 | 1,300,000 | 1,340,292 | 0 | (9,981) | 0 | 0 | 3.372 | 2.526 | MON | 3,653 | 43,836 | 12/19/2019 | 01/17/2059 |
| 95001A-BJ-4 | WFCM 2017-C41 C - CMBS | | | 4 | 3.B | 248,623 | 100.6562 | 251,641 | 250,000 | 248,776 | 0 | 233 | 0 | 0 | 4.506 | 4.639 | MON | 939 | 11,423 | 03/06/2018 | 11/18/2050 |
| 95001M-AF-7 | WFCM 2017-C38 A5 - CMBS | | | 4 | 1.A | 1,587,195 | 107.7955 | 1,616,933 | 1,500,000 | 1,564,627 | 0 | (11,252) | 0 | 0 | 3.453 | 2.592 | MON | 4,316 | 51,795 | 12/19/2019 | 07/15/2050 |
| 95001N-AY-4 | WFCM 2018-C45 A4 - CMBS | | | 4 | 1.A | 2,443,936 | 112.1625 | 2,467,575 | 2,200,000 | 2,389,495 | 0 | (27,154) | 0 | 0 | 4.184 | 2.710 | MON | 7,671 | 92,048 | 12/19/2019 | 06/15/2051 |
| 95001W-BF-4 | WFCM 2019-C49 B - CMBS | | | 4 | 1.D | 1,064,453 | 111.4683 | 1,114,683 | 1,000,000 | 1,048,390 | 0 | (6,033) | 0 | 0 | 4.546 | 3.772 | MON | 3,788 | 45,460 | 03/28/2019 | 03/15/2052 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 214,710,852 | XXX | 213,969,108 | 202,952,934 | 206,952,348 | 0 | (1,407,064) | 0 | 0 | XXX | XXX | XXX | 845,745 | 10,321,049 | XXX | XXX |
| 00037U-AA-8 | AASET 2018-3 A - ABS | | D | 2 | 2.B FE | 6,145,031 | 92.0041 | 5,653,680 | 6,145,031 | 6,145,031 | 0 | 0 | 0 | 0 | 4.460 | 4.502 | MON | 12,181 | 274,127 | 11/20/2018 | 12/15/2038 |
| 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 |
| 001202-AA-8 | AGL 14 E - CDO | | C | 4,5 | 3.C FE | 1,000,000 | 98.6214 | 986,214 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.823 | 6.898 | MJSD | 5,686 | 0 | 11/05/2021 | 12/02/2034 |
| 00120C-AA-6 | AGL 12 E - CDO | | C | 4 | 3.C FE | 575,000 | 98.8554 | 568,419 | 575,000 | 575,000 | 0 | 0 | 0 | 0 | 6.280 | 6.407 | JAJO | 19,961 | 0 | 05/14/2021 | 07/20/2034 |
| 00176B-AH-6 | AMMC 13R B2R - CDO | | | 4 | 3.C FE | 1,322,050 | 98.0347 | 1,343,075 | 1,370,000 | 1,314,279 | 0 | (2,840) | 0 | 0 | 6.564 | 6.914 | JAJO | 16,986 | 91,748 | 01/09/2020 | 07/24/2029 |
| 00256D-AB-8 | AASET 2019-1 B - ABS | | | 2 | 3.B FE | 668,439 | 79.7291 | 668,431 | 838,378 | 668,439 | 0 | (99,717) | 70,202 | 0 | 4.948 | 6.206 | MON | 1,844 | 42,149 | 06/12/2019 | 05/15/2039 |
| 009349-AR-2 | ALS 2016-1 D1 - ABS | | C | 4 | 2.B | 316,210 | 57.9624 | 492,361 | 849,448 | 280,151 | 0 | (36,058) | 0 | 0 | 16.000 | 22.539 | MON | 16,045 | 2,830 | 12/23/2016 | 12/15/2041 |
| 009349-AU-5 | ALS 2016-1 D2 - ABS | | C | 4 | 2.B | 53 | 57.9624 | 93 | 160 | 58 | 0 | 5 | 0 | 0 | 0.000 | 19.195 | MON | 0 | 0 | 12/23/2016 | 12/15/2041 |
| 009349-AX-9 | ALS 2016-1 AR - ABS | | D | 2 | 2.A PL | 3,744,535 | 97.9564 | 3,837,768 | 3,917,833 | 3,756,606 | 0 | 12,071 | 0 | 0 | 5.625 | 7.395 | MON | 9,795 | 200,344 | 04/22/2019 | 05/15/2034 |
| 01448T-AB-0 | ALESC V A2 - CDO | | C | 4 | 1.C FE | 558,150 | 92.3750 | 563,488 | 610,000 | 560,083 | 0 | 1,933 | 0 | 0 | 0.866 | 1.621 | MJSD | 132 | 2,428 | 07/19/2021 | 12/23/2034 |
| 01449T-AB-9 | ALESC 9 A2A - CDO | | | 4 | 1.C PL | 1,148,850 | 85.9313 | 1,271,783 | 1,480,000 | 1,174,725 | 0 | 17,848 | 0 | 0 | 0.666 | 2.368 | MJSD | 246 | 9,405 | 12/18/2019 | 06/23/2036 |
| 01449T-AD-5 | ALESC 9 B1 - CDO | | | 4 | 2.B PL | 5,868,570 | 77.4583 | 5,495,944 | 7,095,355 | 5,910,967 | 0 | 84,137 | 0 | 0 | 0.916 | 2.622 | MJSD | 1,625 | 63,074 | 02/04/2019 | 06/23/2036 |
| 01449W-AC-0 | ALESC X B - CDO | | | 4 | 2.C PL | 6,089,730 | 76.5500 | 5,827,110 | 7,612,162 | 6,348,091 | 0 | 88,796 | 0 | 0 | 0.866 | 2.357 | MJSD | 1,648 | 63,809 | 01/31/2019 | 09/23/2036 |
| 01450A-AC-4 | ALESC XI B - CDO | | | 4 | 2.C PL | 2,094,125 | 72.2500 | 2,178,362 | 3,015,033 | 2,125,518 | 0 | 34,925 | 0 | 0 | 0.816 | 3.357 | MJSD | 615 | 19,844 | 05/18/2021 | 12/23/2036 |
| 01450N-AC-6 | ALESC XVII B - CDO | | | 4 | 3.B FE | 2,227,050 | 80.5000 | 2,276,540 | 2,828,000 | 2,228,618 | 0 | 29,018 | 0 | 0 | 1.216 | 2.880 | MJSD | 860 | 33,741 | 11/15/2018 | 09/23/2038 |

# 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 |
| 017154-AE-5 | ALLPK 1 B2 - CDO | | C | 4 | 1.C FE | 1,499,907 | 100.0845 | 1,501,268 | 1,500,000 | 1,500,024 | 0 | (3) | 0 | 0 | 3.494 | 3.509 | JAJO | 10,336 | 52,410 | 12/11/2019 | 01/20/2033 |
| 01751F-AA-3 | ALLEG II-S D - CDO | | C | 4 | 4.A FE | 1,777,000 | 96.6076 | 1,716,718 | 1,777,000 | 1,777,000 | 0 | 0 | 0 | 0 | 5.880 | 6.001 | JAJO | 20,896 | 106,983 | 08/22/2018 | 10/23/2028 |
| 023767-AA-4 | AMERICAN AIRLINES 2011-1 PASS THROUGH TR | | | 1 | 1.A FE | 0 | 99.9643 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5.250 | 2.446 | JJ | 0 | 0 | 12/19/2019 | 07/31/2022 |
| 02665U-AC-9 | AH4R 2014-SFR2 C - RMBS | | | 4 | 1.A FE | 1,999,896 | 105.0370 | 2,100,740 | 2,000,000 | 1,997,154 | 0 | (433) | 0 | 0 | 4.705 | 4.726 | MON | 7,842 | 94,100 | 09/10/2014 | 10/17/2036 |
| 02665X-AB-5 | AH4R 2014-SFR3 B - RMBS | | | 4 | 1.A FE | 762,975 | 103.9666 | 793,265 | 763,000 | 761,875 | 0 | (89) | 0 | 0 | 4.201 | 4.224 | MON | 2,671 | 32,054 | 11/20/2014 | 12/18/2036 |
| 02665X-AC-3 | AH4R 2014-SFR3 C - RMBS | | | 4 | 1.A FE | 499,969 | 104.4664 | 522,332 | 500,000 | 499,228 | 0 | (74) | 0 | 0 | 4.596 | 4.623 | MON | 1,915 | 22,980 | 11/20/2014 | 12/18/2036 |
| 02666A-AC-2 | AH4R 2015-SFR1 C - RMBS | | | 4 | 1.A FE | 749,966 | 103.8333 | 778,750 | 750,000 | 749,135 | 0 | (122) | 0 | 0 | 4.110 | 4.124 | MON | 2,569 | 30,825 | 02/26/2015 | 04/18/2052 |
| 02666B-AB-2 | AH4R 2015-SFR2 B - RMBS | | | 4 | 1.A FE | 999,933 | 106.5030 | 1,065,030 | 1,000,000 | 999,717 | 0 | (38) | 0 | 0 | 4.295 | 4.323 | MON | 3,579 | 42,950 | 09/11/2015 | 10/17/2052 |
| 02666B-AC-0 | AH4R 2015-SFR2 C - RMBS | | | 4 | 1.A FE | 499,997 | 107.1370 | 535,685 | 500,000 | 499,659 | 0 | (16) | 0 | 0 | 4.691 | 4.727 | MON | 1,955 | 23,455 | 09/11/2015 | 10/17/2052 |
| 03328U-AS-1 | ANCHC 7RR ER2 - CDO | | C | 4 | 3.C FE | 2,175,000 | 100.1105 | 2,177,404 | 2,175,000 | 2,175,149 | 0 | 149 | 0 | 0 | 7.236 | 7.312 | JAJO | 28,416 | 80,243 | 05/20/2021 | 01/15/2031 |
| 03329D-AA-7 | ANCHC 17 E - CDO | | C | 4 | 3.C FE | 2,301,750 | 98.2761 | 2,284,919 | 2,325,000 | 2,302,736 | 0 | 986 | 0 | 0 | 7.007 | 7.245 | JAJO | 85,985 | 0 | 06/04/2021 | 07/15/2034 |
| 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 |
| 03754D-AE-3 | APEXC 211 E - CDO | | C | 4 | 3.C FE | 2,280,000 | 98.3174 | 2,359,618 | 2,400,000 | 2,285,893 | 0 | 5,893 | 0 | 0 | 7.382 | 8.245 | JAJO | 93,509 | 0 | 05/28/2021 | 07/18/2034 |
| 03766#-AA-2 | AASET 2014-1 AR - ABS | | | 2 | 1.F FE | 3,072,420 | 92.0041 | 2,826,752 | 3,072,420 | 3,072,420 | 0 | 0 | 0 | 0 | 4.067 | 4.111 | MON | 5,554 | 126,047 | 01/31/2018 | 01/15/2043 |
| 03766#-AB-0 | AASET 2014-1 CR - ABS | | | 2 | 5.B FE | 372,709 | 54.7932 | 301,164 | 549,637 | 372,709 | 0 | 0 | 176,928 | 0 | 7.350 | 10.839 | MON | 1,795 | 0 | 01/31/2018 | 01/15/2043 |
| 03789X-AD-0 | DIN 2019-1 A21 - RMBS | C | | 2 | 2.B FE | 1,124,116 | 101.1020 | 1,151,046 | 1,138,500 | 1,126,378 | 0 | 4,288 | 0 | 0 | 4.194 | 4.678 | MJSD | 3,449 | 47,749 | 09/24/2020 | 06/07/2049 |
| 03789X-AE-8 | DIN 2019-1 A22 - RMBS | C | | 2 | 2.B FE | 990,000 | 102.8436 | 1,018,152 | 990,000 | 990,000 | 0 | 0 | 0 | 0 | 4.723 | 4.751 | MJSD | 3,377 | 46,758 | 05/28/2019 | 06/07/2049 |
| 04015Y-AA-8 | ARES LIII E - CDO | | C | 4 | 3.C FE | 700,385 | 99.7551 | 698,286 | 700,000 | 699,764 | 0 | (621) | 0 | 0 | 6.974 | 6.903 | JAJO | 9,221 | 37,280 | 04/07/2021 | 04/24/2031 |
| 04016N-BF-9 | ARES 44R 3R2 - CDO | | | 4 | 1.C FE | 2,000,000 | 99.9915 | 1,999,831 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 3.199 | 3.212 | JAJO | 13,508 | 29,505 | 03/31/2021 | 04/17/2034 |
| 04301Y-AA-1 | ARTEMIS 2018-1 CN - ABS | | | 4 | 3.A S | 2,907,249 | 44.8624 | 2,186,158 | 4,873,029 | 2,907,249 | 0 | 0 | 1,965,780 | 0 | 1.500 | 2.515 | MON | 3,004 | 73,095 | 11/20/2018 | 12/17/2068 |
| 04546K-AA-6 | AASET 2018-2 A - ABS | | | 2 | 2.B FE | 3,761,168 | 95.4772 | 3,591,173 | 3,761,287 | 3,761,213 | 0 | 17 | 0 | 0 | 4.454 | 4.496 | MON | 6,980 | 168,332 | 11/01/2018 | 11/18/2038 |
| 04623H-AA-9 | MORGN 2 E - CDO | | | 4 | 3.C FE | 1,790,625 | 92.7578 | 1,739,209 | 1,875,000 | 1,791,606 | 0 | 981 | 0 | 0 | 5.731 | 6.650 | JAJO | 21,792 | 0 | 11/23/2021 | 04/21/2031 |
| 05178T-AA-9 | AURMIL 2011A I1 - RMBS | | | 1 | 1.F FE | 911,577 | 115.5473 | 992,951 | 859,346 | 896,472 | 0 | (2,589) | 0 | 0 | 5.820 | 5.132 | JJ | 23,062 | 50,014 | 09/22/2015 | 07/15/2034 |
| 05178T-AC-5 | AURMIL 2011A I3 - RMBS | C | | 1 | 1.F FE | 349,513 | 150.2063 | 450,619 | 300,000 | 346,256 | 0 | (950) | 0 | 0 | 6.890 | 5.657 | JJ | 9,531 | 20,670 | 09/22/2020 | 01/15/2047 |
| 05551C-AA-3 | BIBCARD 2019-1 - ABS | | | 4 | 2.A FE | 1,500,000 | 102.2015 | 1,533,023 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 3.500 | 3.698 | JAJO | 13,125 | 52,500 | 10/22/2019 | 01/07/2030 |
| 05580N-AC-0 | BRAD 2014-1 B - ABS | | | 4 | 3.B FE | 212,573 | 97.9587 | 208,233 | 212,573 | 212,573 | 0 | 0 | 0 | 0 | 5.438 | 5.438 | MON | 610 | 50,677 | 12/15/2014 | 03/12/2026 |
| 05682X-AA-9 | BCC 194 E - CDO | | C | 4 | 3.C FE | 2,402,760 | 100.0294 | 2,400,706 | 2,400,000 | 2,402,161 | 0 | (599) | 0 | 0 | 7.604 | 7.012 | JAJO | 34,471 | 0 | 12/02/2021 | 01/23/2033 |
| 06762U-AA-6 | BABSN 213 E - CDO | | C | 4 | 3.C FE | 1,025,000 | 99.4991 | 1,019,865 | 1,025,000 | 1,025,000 | 0 | 0 | 0 | 0 | 6.793 | 6.903 | JAJO | 1,934 | 0 | 12/22/2021 | 01/18/2035 |
| 07134H-AA-4 | BATLN 12 E - CDO | | | 2 | 3.C FE | 1,306,781 | 99.9802 | 1,324,738 | 1,325,000 | 1,309,031 | 0 | 2,250 | 0 | 0 | 6.248 | 6.571 | FMAN | 10,348 | 84,141 | 02/03/2021 | 05/19/2031 |
| 08866T-AA-0 | BIB MERCHANT VOUCHER RECEIVABLES LTD - A | | C | 4 | 2.A FE | 1,941,284 | 103.6107 | 2,011,378 | 1,941,284 | 1,941,284 | 0 | 0 | 0 | 0 | 4.080 | 4.101 | JAJO | 18,481 | 79,204 | 02/22/2017 | 04/07/2027 |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABLES LTD - A | | C | 4 | 2.A FE | 800,000 | 104.3128 | 834,502 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 4.180 | 4.202 | JAJO | 7,803 | 33,440 | 03/23/2018 | 04/07/2028 |
| 09629R-AA-0 | BLUEM 23 E - CDO | | C | 4 | 3.C FE | 537,075 | 98.0780 | 539,429 | 550,000 | 537,359 | 0 | 284 | 0 | 0 | 5.782 | 6.312 | JAJO | 6,448 | 0 | 11/04/2021 | 10/20/2031 |
| 09631D-AA-7 | BLUEM XXXI E - CDO | | C | 4 | 3.C FE | 2,288,500 | 98.8590 | 2,273,758 | 2,300,000 | 2,290,489 | 0 | 1,989 | 0 | 0 | 6.654 | 6.854 | JAJO | 31,457 | 58,221 | 04/26/2021 | 04/19/2034 |
| 10806L-AA-6 | BRDGS II D - CDO | | C | 4 | 3.C FE | 812,295 | 97.5223 | 804,559 | 825,000 | 800,664 | 0 | (11,631) | 0 | 0 | 7.190 | 7.840 | JAJO | 19,936 | 0 | 08/02/2021 | 07/20/2034 |
| 12479M-AH-1 | CBCI 2016-1 A - ABS | | | 4 | 1.F FE | 8,988,149 | 91.0835 | 8,186,721 | 8,988,149 | 8,989,017 | 0 | 868 | 0 | 0 | 5.250 | 5.525 | JAJO | 99,619 | 471,878 | 05/19/2016 | 07/15/2046 |
| 12479M-AJ-7 | CBCI 2016-1 B - ABS | | | 4 | 2.B FE | 31,600,000 | 90.4153 | 28,571,235 | 31,600,000 | 31,600,000 | 0 | 0 | 0 | 0 | 7.500 | 7.789 | JAJO | 500,333 | 2,370,000 | 05/19/2016 | 07/15/2046 |
| 12479R-AE-7 | CAUTO 2017-1 A2 - ABS | | | 4 | 1.E FE | 678,264 | 99.1232 | 672,411 | 678,358 | 678,324 | 0 | 14 | 0 | 0 | 4.180 | 4.219 | MON | 1,260 | 28,293 | 03/30/2017 | 04/15/2047 |
| 12510H-AD-2 | CAUTO 2020-1 A4 - ABS | | | 4 | 1.E FE | 3,987,656 | 101.8817 | 4,063,380 | 3,988,333 | 3,987,901 | 0 | 129 | 0 | 0 | 3.190 | 3.215 | MON | 5,655 | 127,235 | 01/15/2020 | 02/15/2050 |
| 12510H-AE-0 | CAUTO 2020-1 A5 - ABS | | | 4 | 1.E FE | 251,764 | 102.6427 | 255,858 | 249,271 | 251,266 | 0 | (352) | 0 | 0 | 3.480 | 3.331 | MON | 386 | 8,675 | 07/28/2020 | 02/15/2050 |
| 12510H-AN-0 | CAUTO 211 A4 - ABS | | | 4 | 1.E FE | 499,869 | 98.8967 | 494,483 | 500,000 | 499,811 | 0 | (58) | 0 | 0 | 2.760 | 2.779 | MON | 613 | 4,562 | 07/27/2021 | 08/15/2051 |
| 12530M-AA-3 | SORT 2020-1 A1 - ABS | | | 4 | 1.D FE | 1,840,753 | 99.2156 | 1,826,567 | 1,841,007 | 1,840,815 | 0 | 60 | 0 | 0 | 1.690 | 1.699 | MON | 1,383 | 31,121 | 07/14/2020 | 07/15/2060 |
| 12549R-AG-8 | CIFC 2014-III ER2 - CDO | | | 4 | 3.C FE | 2,247,926 | 96.1583 | 2,235,681 | 2,325,000 | 2,252,729 | 0 | 4,803 | 0 | 0 | 6.228 | 6.822 | JAJO | 28,559 | 148,271 | 01/19/2021 | 10/22/2031 |
| 12555G-AE-8 | CIFC 195R DR - CDO | | C | 4 | 3.C FE | 1,218,875 | 99.5000 | 1,218,875 | 1,225,000 | 1,218,920 | 0 | 45 | 0 | 0 | 6.991 | 7.115 | JAJO | 3,806 | 0 | 11/30/2021 | 01/16/2035 |
| 126650-BP-4 | CVSPAS 06 CRT - ABS | C | | 1 | 2.B FE | 3,904,573 | 114.0238 | 4,633,097 | 4,063,270 | 3,957,958 | 0 | 11,171 | 0 | 0 | 6.036 | 6.500 | MON | 14,307 | 245,259 | 09/03/2009 | 12/10/2028 |
| 126650-BP-4 | CVSPAS 06 CRT - ABS | | | 1 | 2.B FE | 677,794 | 114.0238 | 795,075 | 697,289 | 686,878 | 0 | 1,035 | 0 | 0 | 6.036 | 6.296 | MON | 2,455 | 42,088 | 01/19/2012 | 12/10/2028 |
| 126650-BS-8 | CVSPAS 2009-B CFT - ABS | | | 1 | 2.B FE | 1,599,849 | 123.9115 | 1,982,397 | 1,599,849 | 1,599,849 | 0 | 0 | 0 | 0 | 7.507 | 7.623 | MON | 7,006 | 120,101 | 12/07/2009 | 01/10/2032 |
| 126659-AA-9 | CVSPAS 2009-6 CTF - ABS | | | 4 | 2.B FE | 636,223 | 127.3835 | 822,701 | 645,846 | 640,165 | 0 | 494 | 0 | 0 | 8.353 | 8.723 | N/A | 3,147 | 53,948 | 06/11/2009 | 07/10/2031 |
| 14311Y-AA-8 | CGMS 2018-1 D - CDO | | | 4 | 3.C FE | 1,527,756 | 95.6081 | 1,587,094 | 1,660,000 | 1,541,952 | 0 | 13,570 | 0 | 0 | 5.881 | 7.352 | JAJO | 19,798 | 95,644 | 01/19/2021 | 04/21/2031 |
| 143134-AA-2 | CGMS 216 E - CDO | | C | 4 | 3.C FE | 2,376,000 | 99.0442 | 2,377,062 | 2,400,000 | 2,377,810 | 0 | 1,810 | 0 | 0 | 6.595 | 6.854 | JAJO | 62,432 | 0 | 06/30/2021 | 07/15/2034 |
| 14314F-AL-2 | CGMS 2017-3 1AR - CDO | | C | 4 | 1.A FE | 2,000,000 | 99.9807 | 1,999,614 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 1.032 | 1.098 | JAJO | 4,183 | 13,411 | 02/19/2021 | 07/20/2029 |
| 14316D-AA-9 | CGMS 2019-1 D - CDO | | | 4 | 3.C FE | 2,286,750 | 97.8409 | 2,250,342 | 2,300,000 | 2,288,603 | 0 | 1,853 | 0 | 0 | 6.832 | 7.053 | JAJO | 31,861 | 120,031 | 02/24/2021 | 04/21/2031 |
| 14686C-AE-5 | CARVL II ER - CDO | | | 4 | 3.C FE | 1,608,750 | 98.5034 | 1,600,680 | 1,625,000 | 1,610,611 | 0 | 1,861 | 0 | 0 | 6.702 | 6.997 | JAJO | 22,082 | 67,371 | 02/25/2021 | 04/20/2032 |
| 14855M-AA-6 | CLAST 2019-1 A - ABS | C | | 2 | 2.B FE | 710,007 | 98.5797 | 699,924 | 710,008 | 710,006 | 0 | 0 | 0 | 0 | 3.967 | 4.000 | MON | 1,252 | 28,166 | 04/11/2019 | 04/15/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 14856C-AA-7 | CLAST 2018-1 A - ABS | C | | 4 | 2.A FE | 211,474 | 97.9539 | 289,716 | 295,768 | 210,606 | 0 | 3,238 | 0 | 0 | 4.125 | 13.053 | MON | 542 | 12,200 | 03/24/2020 | 06/15/2043 |
| 14856E-AA-3 | CLAST 151R A - ABS | | | 2 | 2.A PL | 1,644,251 | 98.9970 | 1,635,150 | 1,651,717 | 1,645,120 | 0 | 144 | 0 | 0 | 4.750 | 4.971 | MON | 3,487 | 78,457 | 03/08/2019 | 03/15/2034 |
| 14856G-AA-8 | CLAST 2021-1 A - ABS | C | | 4 | 1.F FE | 380,855 | 101.1433 | 385,220 | 380,865 | 380,854 | 0 | (1) | 0 | 0 | 3.474 | 3.500 | MON | 588 | 11,724 | 01/20/2021 | 01/15/2046 |
| 233046-AL-5 | DNKN 2019-1 A23 - RMBS | | | 4 | 2.B FE | 977,500 | 107.0276 | 1,046,195 | 977,500 | 977,500 | 0 | 0 | 0 | 0 | 4.352 | 4.375 | FMAN | 4,845 | 42,568 | 03/20/2019 | 05/20/2049 |
| 233046-AQ-4 | DNKN 211 A22 - RMBS | | | 4 | 2.B FE | 2,000,000 | 99.5528 | 1,991,056 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2.493 | 2.493 | FMAN | 9,695 | 0 | 10/15/2021 | 11/20/2051 |
| 25755T-AH-3 | DPABS 2017-1 A23 - ABS | | | 4 | 2.A FE | 962,500 | 104.6464 | 1,007,222 | 962,500 | 962,500 | 0 | 0 | 0 | 0 | 4.118 | 4.139 | JAJO | 7,267 | 39,636 | 06/12/2017 | 07/25/2047 |
| 25755T-AK-6 | DPABS 2018-1 A22 - RMBS | | | 4 | 2.A FE | 485,000 | 105.1743 | 510,095 | 485,000 | 485,000 | 0 | 0 | 0 | 0 | 4.328 | 4.351 | JAJO | 3,848 | 20,991 | 04/18/2018 | 07/27/2048 |
| 25755T-AN-0 | DPABS 2021-1 A1 - RMBS | | | 4 | 2.A FE | 1,990,000 | 100.4209 | 1,998,376 | 1,990,000 | 1,990,000 | 0 | 0 | 0 | 0 | 2.662 | 2.662 | JAJO | 9,712 | 27,811 | 04/08/2021 | 04/25/2051 |
| 25755T-AP-5 | DPABS 2021-1 A11 - RMBS | | | 4 | 2.A FE | 1,990,000 | 102.2095 | 2,033,969 | 1,990,000 | 1,990,000 | 0 | 0 | 0 | 0 | 3.151 | 3.163 | JAJO | 11,496 | 32,963 | 04/08/2021 | 04/25/2051 |
| 26244F-AG-2 | DRSLF 40 ER - CDO | | | 4 | 3.C FE | 984,641 | 97.5077 | 999,453 | 1,025,000 | 988,967 | 0 | 4,326 | 0 | 0 | 5.906 | 6.645 | FMAN | 7,903 | 61,405 | 01/11/2021 | 08/15/2031 |
| 26245T-AA-4 | DRSLF 58 E - CDO | | | 4 | 3.C FE | 2,028,188 | 95.8336 | 2,084,381 | 2,175,000 | 2,044,673 | 0 | 15,401 | 0 | 0 | 5.472 | 6.701 | JAJO | 24,796 | 121,872 | 11/24/2020 | 07/17/2031 |
| 26251E-AG-5 | DRSLF 38 ER - CDO | | C | 4 | 3.C FE | 780,363 | 95.1691 | 775,628 | 815,000 | 780,101 | 0 | 2,093 | 0 | 0 | 5.724 | 6.486 | JAJO | 10,107 | 47,900 | 01/09/2020 | 07/15/2030 |
| 28851P-AE-5 | ECLO 1R ER - CDO | | | 4 | 4.A FE | 1,706,880 | 92.4177 | 1,643,186 | 1,778,000 | 1,692,817 | 0 | 11,681 | 0 | 0 | 7.124 | 8.665 | JAJO | 27,443 | 205,588 | 08/08/2018 | 10/15/2029 |
| 30258H-AA-6 | FNBM LLC - ABS | | | 4 | 1.F PL | 5,400,000 | 100.5625 | 5,430,375 | 5,400,000 | 5,400,000 | 0 | 0 | 0 | 0 | 4.192 | 3.515 | MON | 23,268 | 229,539 | 05/31/2017 | 05/31/2022 |
| 30605Y-AB-7 | FLCON 171 A - ABS | | | 4 | 1.G FE | 879,464 | 98.9189 | 870,254 | 879,765 | 879,474 | 0 | 23 | 0 | 0 | 4.581 | 4.636 | MON | 1,791 | 40,302 | 01/14/2019 | 02/15/2042 |
| 30605Y-AD-3 | FLCON 171 B - ABS | | | 4 | 2.C FE | 163,120 | 95.7081 | 156,337 | 163,348 | 163,027 | 0 | 18 | 0 | 0 | 6.300 | 6.417 | MON | 457 | 10,291 | 02/01/2017 | 02/15/2042 |
| 30610G-AA-1 | FLCON 2019-1 A - ABS | C | D | 2 | 2.B FE | 1,538,877 | 97.4870 | 1,500,504 | 1,539,185 | 1,538,905 | 0 | 32 | 0 | 0 | 3.597 | 3.629 | MON | 2,461 | 54,763 | 06/24/2021 | 09/15/2039 |
| 32010G-AA-3 | FEIM 2019-1 D - CDO | | C | 4 | 3.C FE | 1,691,500 | 98.2825 | 1,670,802 | 1,700,000 | 1,684,521 | 0 | (6,979) | 0 | 0 | 7.832 | 7.387 | JAJO | 26,997 | 101,607 | 02/18/2021 | 01/20/2033 |
| 33830J-AA-3 | GUYS 2017-1 A2 - RMBS | | | 4 | 2.C FE | 744,375 | 103.3111 | 769,022 | 744,375 | 744,375 | 0 | 0 | 0 | 0 | 4.600 | 4.626 | JAJO | 6,278 | 34,241 | 05/24/2017 | 07/25/2047 |
| 34417M-AB-3 | FOCUS 2017-1 A22 - ABS | | | 4 | 2.B FE | 2,387,500 | 105.4520 | 2,517,667 | 2,387,500 | 2,387,500 | 0 | 0 | 0 | 0 | 5.093 | 5.125 | JAJO | 20,604 | 121,674 | 03/21/2017 | 04/30/2047 |
| 36173M-AA-4 | GPIM 1 A - CDO | | | 4 | 1.D IF | 4,466,032 | 100.3332 | 4,480,911 | 4,466,032 | 4,466,032 | 0 | 0 | 0 | 0 | 1.500 | 2.501 | JAJO | 14,142 | 66,990 | 12/17/2018 | 12/15/2060 |
| 36173M-AB-2 | GPIM 1 B - CDO | | | 4 | 2.B IF | 3,226,226 | 92.2482 | 2,976,136 | 3,226,226 | 3,226,226 | 0 | 0 | 0 | 0 | 1.500 | 18.474 | JAJO | 10,216 | 48,393 | 12/17/2018 | 12/15/2060 |
| 36186E-AA-7 | GMACN 2003A CTF - RMBS | | | 4 | 1.F | 4,197,033 | 121.3700 | 4,381,470 | 3,610,011 | 4,091,403 | 0 | (20,409) | 0 | 0 | 6.240 | 4.743 | MON | 18,772 | 225,459 | 10/05/2016 | 10/10/2041 |
| 36186E-AA-7 | GMACN 2003A CTF - RMBS | C | | 4 | 1.F | 863,921 | 121.3700 | 876,294 | 722,002 | 838,391 | 0 | (5,071) | 0 | 0 | 6.240 | 4.459 | MON | 3,754 | 45,053 | 10/04/2016 | 10/10/2041 |
| 36259B-AC-1 | GPMT 2019-FL2 AS - CDO | | | 2 | 1.A FE | 897,000 | 99.9578 | 999,578 | 1,000,000 | 982,526 | 0 | 41,064 | 0 | 0 | 1.702 | 5.185 | MON | 520 | 17,274 | 04/14/2020 | 02/22/2036 |
| 36259B-AC-1 | GPMT 2019-FL2 AS - CDO | C | | 2 | 1.A FE | 897,000 | 99.9578 | 999,578 | 1,000,000 | 974,727 | 0 | 33,264 | 0 | 0 | 1.702 | 6.777 | MON | 520 | 17,274 | 04/14/2020 | 02/22/2036 |
| 38011W-AA-4 | GMACN 2002A CTF - RMBS | | | 4 | 1.F | 1,375,584 | 124.9100 | 1,423,196 | 1,139,377 | 1,340,379 | 0 | (11,897) | 0 | 0 | 6.845 | 4.423 | MON | 6,499 | 77,990 | 12/17/2018 | 05/10/2037 |
| 38011W-AA-4 | GMACN 2002A CTF - RMBS | C | | 4 | 1.F | 1,146,320 | 124.9100 | 1,185,997 | 949,481 | 1,116,982 | 0 | (9,914) | 0 | 0 | 6.845 | 4.423 | MON | 5,416 | 64,992 | 12/17/2018 | 05/10/2037 |
| 39809B-AA-4 | GWOLF 7 D - CDO | | | 4 | 3.C FE | 2,357,081 | 98.4800 | 2,363,520 | 2,400,000 | 2,360,190 | 0 | 3,108 | 0 | 0 | 6.061 | 6.381 | JAJO | 29,499 | 107,774 | 05/07/2021 | 10/20/2031 |
| 39809H-AA-1 | GWOLF VI D - CDO | | | 4 | 3.C FE | 1,873,020 | 97.3162 | 1,849,009 | 1,900,000 | 1,875,475 | 0 | 2,455 | 0 | 0 | 5.875 | 6.219 | JAJO | 20,774 | 56,988 | 05/05/2021 | 04/26/2031 |
| 40168P-AH-1 | GPDFNI-2 2 B1 - CDO | | | 4 | 1.E FE | 1,801,996 | 100.0000 | 1,801,996 | 1,801,996 | 1,801,996 | 0 | 0 | 0 | 0 | 3.249 | 3.376 | JAJO | 12,684 | 60,690 | 04/12/2016 | 04/15/2027 |
| 40168P-AJ-7 | GPDFNI-2 2 B2 - CDO | | | 4 | 1.E FE | 900,998 | 100.0000 | 900,998 | 900,998 | 900,998 | 0 | 0 | 0 | 0 | 3.249 | 3.376 | JAJO | 6,342 | 30,345 | 07/08/2016 | 04/15/2027 |
| 40168P-AK-4 | GPDFNI-2 2 B3 - CDO | | | 4 | 1.E FE | 900,998 | 100.0000 | 900,998 | 900,998 | 900,998 | 0 | 0 | 0 | 0 | 3.249 | 3.376 | JAJO | 6,342 | 30,345 | 08/26/2016 | 04/15/2027 |
| 40168P-AL-2 | GPDFNI-2 2 B4 - CDO | | | 4 | 1.E FE | 900,997 | 100.0000 | 900,997 | 900,997 | 900,997 | 0 | 0 | 0 | 0 | 3.249 | 3.376 | JAJO | 6,342 | 30,345 | 05/11/2017 | 04/15/2027 |
| 40168P-AM-0 | GPDFNI-2 2 B5 - CDO | | | 4 | 1.E FE | 1,249,333 | 100.0000 | 1,249,333 | 1,249,333 | 1,249,333 | 0 | 0 | 0 | 0 | 3.249 | 3.376 | JAJO | 8,794 | 42,077 | 06/09/2017 | 04/15/2027 |
| 40168P-AQ-1 | GPDFNI-2 2 C1 - CDO | | | 4 | 1.E FE | 1,559,810 | 129.0916 | 2,013,583 | 1,559,810 | 2,002,248 | 0 | 95,416 | 0 | 0 | 3.000 | 7.540 | JAJO | 10,139 | 47,475 | 04/12/2016 | 04/15/2027 |
| 40168P-AR-9 | GPDFNI-2 2 C2 - CDO | | | 4 | 1.E FE | 734,337 | 129.0916 | 947,967 | 734,337 | 928,953 | 0 | 43,786 | 0 | 0 | 3.000 | 7.540 | JAJO | 4,773 | 22,336 | 07/08/2016 | 04/15/2027 |
| 40168P-AS-7 | GPDFNI-2 2 C3 - CDO | | | 4 | 1.E FE | 576,979 | 129.0916 | 744,831 | 576,979 | 729,891 | 0 | 34,403 | 0 | 0 | 3.000 | 7.540 | JAJO | 3,750 | 17,550 | 08/26/2016 | 04/15/2027 |
| 40168P-AT-5 | GPDFNI-2 2 C4 - CDO | | | 4 | 1.E FE | 269,270 | 129.0916 | 347,605 | 269,270 | 345,654 | 0 | 16,477 | 0 | 0 | 3.000 | 7.540 | JAJO | 1,750 | 8,190 | 05/11/2017 | 04/15/2027 |
| 40168P-AU-2 | GPDFNI-2 2 C5 - CDO | | | 4 | 1.E FE | 648,488 | 129.0916 | 837,144 | 648,488 | 832,445 | 0 | 39,683 | 0 | 0 | 3.000 | 7.540 | JAJO | 4,215 | 19,725 | 06/09/2017 | 04/15/2027 |
| 40168P-AX-6 | GPDFNI-2 2 D1 - CDO | | | 4 | 1.E FE | 688,575 | 136.9669 | 943,120 | 688,575 | 929,447 | 0 | 58,356 | 0 | 0 | 3.000 | 9.157 | JAJO | 4,476 | 20,944 | 04/12/2016 | 04/15/2027 |
| 40168P-AY-4 | GPDFNI-2 2 D2 - CDO | | | 4 | 1.E FE | 335,768 | 136.9669 | 459,891 | 335,768 | 443,651 | 0 | 27,549 | 0 | 0 | 3.000 | 9.157 | JAJO | 2,182 | 10,213 | 07/08/2016 | 04/15/2027 |
| 40168P-AZ-1 | GPDFNI-2 2 D3 - CDO | | | 4 | 1.E FE | 277,735 | 136.9669 | 380,405 | 277,735 | 374,890 | 0 | 23,538 | 0 | 0 | 3.000 | 9.157 | JAJO | 1,805 | 8,448 | 08/26/2016 | 04/15/2027 |
| 40168P-BA-5 | GPDFNI-2 2 D4 - CDO | | | 4 | 1.E FE | 274,458 | 136.9669 | 375,917 | 274,458 | 370,467 | 0 | 23,260 | 0 | 0 | 3.000 | 9.157 | JAJO | 1,784 | 8,348 | 05/11/2017 | 04/15/2027 |
| 40168P-BB-3 | GPDFNI-2 2 D5 - CDO | | | 4 | 1.E FE | 286,550 | 136.9669 | 392,479 | 286,550 | 386,789 | 0 | 24,285 | 0 | 0 | 3.000 | 9.157 | JAJO | 1,863 | 8,716 | 06/09/2017 | 04/15/2027 |
| 40170F-AA-4 | GPIM 2018-1 A1 - CDO | C | | 2 | 1.A FE | 6,000,000 | 99.9093 | 5,994,560 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 1.654 | 1.655 | JAJO | 21,499 | 105,047 | 11/20/2018 | 01/15/2031 |
| 41165T-AJ-0 | HARV7 7RR D - CDO | | | 4 | 3.B FE | 1,521,424 | 87.2823 | 1,553,625 | 1,780,000 | 1,552,277 | 0 | 30,340 | 0 | 0 | 3.482 | 6.170 | JAJO | 12,913 | 63,913 | 12/09/2020 | 07/18/2031 |
| 43133A-AD-9 | HITR 2018-1 B - CDO | | C | 4 | 2.C FE | 8,127,829 | 98.0833 | 8,143,859 | 8,303,000 | 8,035,949 | 0 | 24,842 | 0 | 0 | 4.161 | 5.029 | JAJO | 79,656 | 336,028 | 03/08/2021 | 10/11/2038 |
| 43133F-AB-2 | HCOMF 1R D - CDO | | C | 4 | 4.A FE | 9,198,775 | 100.0313 | 9,247,889 | 9,245,000 | 9,204,962 | 0 | 5,483 | 0 | 0 | 7.000 | 7.153 | FMAN | 107,858 | 645,352 | 10/22/2020 | 11/01/2035 |
| 43133H-AA-0 | HITR 2019-2 C - CDO | | C | 4 | 3.C FE | 15,098,860 | 97.5000 | 15,021,825 | 15,407,000 | 14,980,471 | 0 | 67,185 | 0 | 0 | 3.960 | 4.608 | FMAN | 67,784 | 618,294 | 04/16/2019 | 05/23/2039 |
| 43133R-AB-6 | HITRR 2019-P10B B - CDO | | | 4 | 3.C FE | 5,281,750 | 93.5000 | 5,338,850 | 5,710,000 | 5,354,552 | 0 | 61,470 | 0 | 0 | 2.774 | 4.322 | JAJO | 37,838 | 164,926 | 10/10/2019 | 07/11/2033 |
| 43133T-AB-2 | HITRR 2019-P12B B - CDO | | | 4 | 3.B FE | 18,986,177 | 89.0000 | 18,752,300 | 21,070,000 | 19,434,988 | 0 | 338,990 | 0 | 0 | 2.718 | 4.753 | MJSD | 7,802 | 715,283 | 05/29/2019 | 12/30/2033 |
| 43133X-AC-1 | HITR 203R CR - CDO | | C | 4.5 | 3.B FE | 11,073,375 | 97.2500 | 11,159,438 | 11,475,000 | 11,092,598 | 0 | 19,223 | 0 | 0 | 5.632 | 6.373 | FMAN | 109,500 | 120,059 | 08/10/2021 | 08/01/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 440405-AE-8 | HORZN 181 A - ABS | | | 4 | 2.A FE | 6,987,566 | 97.0105 | 6,773,235 | 6,981,963 | 6,986,311 | 0 | (430) | 0 | 0 | 4.458 | 4.485 | MON | 13,834 | 311,256 | 12/03/2018 | 12/15/2038 |
| 440405-AE-8 | HORZN 181 A - ABS | C | | 4 | 2.A FE | 1,404,388 | 97.0105 | 1,362,432 | 1,404,418 | 1,404,400 | 0 | 2 | 0 | 0 | 4.458 | 4.500 | MON | 2,783 | 62,609 | 11/16/2018 | 12/15/2038 |
| 44040H-AA-0 | HORZN 2019 A - ABS | | | 4 | 2.A FE | 876,073 | 97.9825 | 858,402 | 876,077 | 876,076 | 0 | 0 | 0 | 0 | 3.721 | 3.721 | MON | 1,449 | 32,599 | 06/21/2019 | 07/15/2039 |
| 44040J-AA-6 | HORZN 2019-2 A - ABS | C | | 4 | 2.A FE | 1,152,749 | 97.9213 | 1,128,814 | 1,152,776 | 1,152,653 | 0 | 5 | 0 | 0 | 3.425 | 3.426 | MON | 1,755 | 39,483 | 10/18/2019 | 11/15/2039 |
| 453247-AC-2 | MMCFND 1 B1 - CDO | C | | 4 | 3.B FE | 1,483,769 | 92.1833 | 1,564,304 | 1,696,948 | 1,507,786 | 0 | 24,016 | 0 | 0 | 2.171 | 5.365 | MJSD | 3,172 | 27,850 | 03/11/2021 | 06/01/2033 |
| 453247-AD-0 | MMCFND 1 B2 - CDO | C | | 4 | 3.B FE | 228,272 | 92.1833 | 240,662 | 261,069 | 229,946 | 0 | 1,673 | 0 | 0 | 2.342 | 4.073 | MJSD | 526 | 4,285 | 03/11/2021 | 06/01/2033 |
| 46603B-AS-8 | IVYH IX CR - CDO | | | 2 | 2.A FE | 350,000 | 98.8416 | 345,946 | 350,000 | 350,000 | 0 | 0 | 0 | 0 | 2.472 | 2.556 | JAJO | 1,803 | 8,993 | 11/21/2017 | 01/18/2030 |
| 46617T-AA-2 | HENDR 2014-1 A - RMBS | | | 2 | 1.A FE | 866,455 | 109.4434 | 912,490 | 833,756 | 857,601 | 0 | (1,761) | 0 | 0 | 3.960 | 3.457 | MON | 1,467 | 33,017 | 09/25/2014 | 03/15/2063 |
| 46618H-AB-5 | HENDR 2014-3 B - RMBS | | | 2 | 2.C FE | 788,175 | 107.1475 | 844,709 | 788,361 | 788,229 | 0 | 2 | 0 | 0 | 4.400 | 4.443 | MON | 1,542 | 34,688 | 11/18/2014 | 06/15/2079 |
| 46619R-AB-2 | HENDR 2015-2 B - RMBS | | | 2 | 2.B FE | 844,270 | 110.3418 | 931,592 | 844,279 | 844,271 | 0 | 0 | 0 | 0 | 4.830 | 4.879 | MON | 1,812 | 40,779 | 07/21/2015 | 03/15/2060 |
| 46620J-AB-7 | HENDR 171 B - RMBS | | | 4 | 2.B FE | 234,566 | 120.2648 | 286,295 | 238,054 | 234,890 | 0 | 112 | 0 | 0 | 5.430 | 5.689 | MON | 575 | 12,934 | 04/13/2020 | 08/15/2062 |
| 46651N-AA-2 | JOLAR 2019-1 A - ABS | C | C | 2 | 2.A FE | 1,766,212 | 96.6202 | 1,720,272 | 1,780,447 | 1,767,695 | 0 | 1,279 | 0 | 0 | 3.967 | 4.150 | MON | 3,139 | 69,809 | 05/06/2021 | 04/15/2044 |
| 46651N-AA-2 | JOLAR 2019-1 A - ABS | | C | 2 | 2.A FE | 4,062,938 | 96.6202 | 3,888,614 | 4,024,639 | 4,056,783 | 0 | (3,778) | 0 | 0 | 3.967 | 3.832 | MON | 7,096 | 159,657 | 01/13/2020 | 04/15/2044 |
| 470170-AB-7 | NCBJ 2015-1 NTS - ABS | | C | 4 | 3.A FE | 211,506 | 100.9029 | 213,416 | 211,506 | 211,506 | 0 | 0 | 0 | 0 | 5.875 | 5.911 | JAJO | 2,968 | 12,426 | 05/18/2015 | 07/08/2022 |
| 470170-AD-3 | NCBJ 2016-1 A - ABS | | C | | 3.A FE | 1,821,587 | 104.4493 | 1,902,635 | 1,821,587 | 1,821,587 | 0 | 0 | 0 | 0 | 5.625 | 5.625 | JAJO | 24,478 | 98,753 | 11/21/2016 | 01/08/2027 |
| 47047Q-AA-6 | JTWN 12 D - CDO | | | 4 | 3.C FE | 761,825 | 96.8319 | 750,447 | 775,000 | 760,579 | 0 | (1,246) | 0 | 0 | 7.131 | 6.846 | JAJO | 11,207 | 28,212 | 05/19/2021 | 04/20/2032 |
| 47048T-AA-9 | JTWN 16 E - CDO | | C | 4 | 3.C FE | 2,352,000 | 98.5306 | 2,364,734 | 2,400,000 | 2,354,630 | 0 | 2,630 | 0 | 0 | 7.284 | 7.697 | JAJO | 75,267 | 0 | 06/21/2021 | 07/25/2034 |
| 48250Q-AH-1 | KKR 12RR ER2 - CDO | | | 4 | 3.C FE | 1,761,750 | 96.1486 | 1,730,675 | 1,800,000 | 1,763,967 | 0 | 2,217 | 0 | 0 | 6.274 | 6.766 | JAJO | 24,468 | 57,689 | 05/11/2021 | 10/15/2030 |
| 48252X-AA-9 | KKR 23 E - CDO | | | 4 | 3.C FE | 2,340,000 | 95.2944 | 2,287,066 | 2,400,000 | 2,342,277 | 0 | 2,277 | 0 | 0 | 6.131 | 6.460 | JAJO | 29,840 | 75,165 | 05/27/2021 | 10/20/2031 |
| 49255P-AA-1 | KSTRL 2018-1 A - ABS | | C | 4 | 2.B FE | 1,634,456 | 97.7104 | 1,643,396 | 1,681,905 | 1,657,953 | 0 | 7,042 | 0 | 0 | 4.250 | 4.812 | MON | 3,177 | 71,481 | 12/11/2018 | 12/15/2038 |
| 50188C-AB-8 | LCORRT 1503 A - ABS | @ | | 3 | 1.F PL | 3,845,978 | 36.3100 | 5,119,710 | 14,100,000 | 7,346,210 | 0 | 630,308 | 0 | 0 | 0.000 | 6.182 | N/A | 0 | 0 | 03/13/2015 | 09/16/2032 |
| 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 | 4,405 | 05/25/2018 | 06/15/2048 |
| 50209L-AC-1 | LMRK 2018-1 F - RMBS | | | 2 | 3.C FE | 140,238 | 98.4861 | 138,153 | 140,276 | 140,264 | 0 | 8 | 0 | 0 | 5.920 | 6.000 | MON | 369 | 8,308 | 05/25/2018 | 06/15/2048 |
| 50543L-AA-0 | LAFL 2016 A1 - ABS | C | | 1 | 2.A FE | 1,378,844 | 97.7282 | 1,374,182 | 1,406,126 | 1,396,049 | 0 | 4,080 | 0 | 0 | 4.300 | 4.752 | MON | 2,687 | 60,463 | 12/08/2016 | 01/15/2042 |
| 53688T-AA-2 | LITIGATION FEE RESIDUAL FDG 2015-1 LLC - | | | 4 | 1.G PL | 107,913 | 98.1499 | 105,916 | 107,913 | 107,913 | 0 | 0 | 0 | 0 | 4.000 | 11.567 | JAJO | 731 | 7,945 | 04/24/2015 | 04/29/2022 |
| 55037L-AA-2 | LUNRR 2020-1 A - ABS | C | | 4 | 2.B FE | 2,343,542 | 96.6739 | 2,265,618 | 2,343,566 | 2,343,551 | 0 | 0 | 0 | 0 | 3.376 | 3.376 | MON | 3,516 | 79,119 | 02/18/2020 | 02/15/2045 |
| 55283L-AA-3 | MAPSL 191 A - ABS | C | | 2 | 1.F | 1,130,861 | 98.2789 | 1,111,415 | 1,130,879 | 1,130,864 | 0 | 1 | 0 | 0 | 4.458 | 4.500 | MON | 2,241 | 50,415 | 02/20/2019 | 03/15/2044 |
| 55283L-AA-3 | MAPSL 191 A - ABS | C | C | 2 | 1.F | 1,319,338 | 98.2789 | 1,296,651 | 1,319,359 | 1,319,342 | 0 | 2 | 0 | 0 | 4.458 | 4.500 | MON | 2,614 | 58,817 | 02/20/2019 | 03/15/2044 |
| 55320Q-AA-7 | MP3 III ER - CDO | | | 4 | 4.A FE | 490,950 | 93.7871 | 525,208 | 560,000 | 498,500 | 0 | 5,922 | 0 | 0 | 6.591 | 8.842 | JAJO | 7,485 | 37,763 | 01/07/2020 | 10/21/2030 |
| 55320T-AB-9 | MP7 7RR ERR - CDO | | C | 4 | 4.A FE | 1,101,345 | 92.2592 | 1,097,884 | 1,190,000 | 1,108,230 | 0 | 3,358 | 0 | 0 | 5.872 | 7.048 | JAJO | 14,558 | 71,486 | 01/23/2020 | 10/18/2028 |
| 55446M-AA-5 | MAACH 1 A - ABS | C | C | 2 | 1.G FE | 778,042 | 97.8543 | 761,373 | 778,068 | 778,046 | 0 | 2 | 0 | 0 | 3.474 | 3.500 | MON | 1,201 | 27,030 | 10/04/2019 | 10/15/2039 |
| 55818K-AX-9 | MDPK XI BR2 - CDO | | | 4 | 1.C FE | 2,000,000 | 99.9796 | 1,999,591 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 1.574 | 1.647 | JAJO | 5,946 | 19,003 | 03/04/2021 | 07/23/2029 |
| 55818T-AG-7 | MDPK 14RR ER - CDO | | | 4 | 3.C FE | 2,297,125 | 96.3716 | 2,264,732 | 2,350,000 | 2,298,801 | 0 | 1,676 | 0 | 0 | 5.928 | 6.441 | JAJO | 27,476 | 35,662 | 10/08/2021 | 10/22/2030 |
| 55819P-AE-9 | MDPK XXXVI B2 - CDO | C | | 4 | 1.C FE | 750,000 | 100.0527 | 750,395 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 3.467 | 3.482 | JAJO | 5,489 | 26,003 | 12/04/2019 | 01/18/2033 |
| 56564R-AA-8 | MAPSL 2018-1 A - ABS | C | | 2 | 2.A FE | 466,469 | 97.9373 | 444,536 | 453,898 | 462,721 | 0 | (1,769) | 0 | 0 | 4.212 | 3.406 | MON | 850 | 19,118 | 02/13/2020 | 05/15/2043 |
| 60689W-AR-2 | VENTR II E - CDO | | | 4 | 3.A FE | 597,508 | 88.4333 | 731,344 | 827,000 | 626,348 | 0 | 17,593 | 0 | 0 | 6.279 | 11.721 | JAJO | 10,098 | 53,169 | 11/22/2019 | 07/23/2030 |
| 610333-AY-2 | MOCAP 2014-1 DR - CDO | | | 2 | 1.G FE | 500,000 | 99.3953 | 496,977 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 3.728 | 3.813 | JAJO | 3,676 | 19,213 | 10/06/2017 | 10/22/2026 |
| 62940F-AH-2 | NSTAR 8 F - CDO | | | 4 | 6. FE | 856,430 | 0.5768 | 5,805 | 1,006,430 | 5,805 | (161,375) | 28,910 | 0 | 0 | 0.949 | 22.953 | MON | 1,438 | 9,740 | 11/10/2006 | 02/01/2041 |
| 62946A-AB-0 | NPRL 161 A2 - ABS | | | 4 | 1.F FE | 500,000 | 103.7491 | 518,746 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 5.438 | 5.500 | MON | 831 | 27,190 | 04/26/2016 | 04/30/2046 |
| 63170N-AA-9 | NCC 2018-I E - CDO | | | 4 | 3.C FE | 1,357,250 | 86.6322 | 1,542,053 | 1,780,000 | 1,389,698 | 0 | 31,657 | 0 | 0 | 5.974 | 10.304 | JAJO | 23,039 | 109,128 | 12/21/2020 | 07/15/2031 |
| 63172D-AA-9 | CFOZ 2019 A - CDO | | | 2 | 1.F FE | 1,220,920 | 101.0549 | 1,233,799 | 1,220,920 | 1,220,920 | 0 | 0 | 0 | 0 | 3.980 | 3.999 | FMAN | 6,209 | 48,593 | 08/16/2019 | 08/31/2034 |
| 63172D-AA-9 | CFOZ 2019 A - CDO | C | | 2 | 1.F FE | 813,946 | 101.0549 | 822,533 | 813,946 | 813,946 | 0 | 0 | 0 | 0 | 3.980 | 3.999 | FMAN | 4,139 | 32,395 | 08/16/2019 | 08/31/2034 |
| 63615#-AD-3 | NFL VENTURES LP - ABS | | | 4 | 1.E FE | 432,690 | 105.3114 | 530,439 | 503,686 | 482,152 | 0 | 8,960 | 0 | 0 | 5.600 | 9.584 | AO | 5,955 | 28,206 | 02/25/2008 | 03/31/2024 |
| 63942B-AA-2 | NAVSL 2021-A A - ABS | | | 4 | 1.A FE | 2,525,621 | 98.7461 | 2,494,315 | 2,525,988 | 2,525,545 | 0 | (76) | 0 | 0 | 0.840 | 0.846 | MON | 943 | 18,769 | 01/19/2021 | 05/15/2069 |
| 64128Y-AF-5 | NEUB 18RR DR2 - CDO | | | 4 | 3.C FE | 1,600,625 | 98.1080 | 1,594,256 | 1,625,000 | 1,603,042 | 0 | 2,417 | 0 | 0 | 6.099 | 6.416 | JAJO | 19,823 | 75,182 | 01/25/2021 | 10/21/2030 |
| 64131F-AA-2 | NEUB 29 E - CDO | | | 4 | 3.C FE | 1,349,219 | 96.7645 | 1,330,512 | 1,375,000 | 1,352,006 | 0 | 2,787 | 0 | 0 | 5.724 | 6.147 | JAJO | 16,177 | 60,289 | 02/01/2021 | 10/20/2031 |
| 643188-AA-9 | NEW CARDINALS STADIUM LLC | | | | 2.B PL | 2,487,280 | 115.3655 | 2,869,463 | 2,487,280 | 2,487,280 | 0 | 0 | 0 | 0 | 6.180 | 6.077 | JUN | 77,284 | 153,713 | 06/14/2007 | 06/30/2032 |
| 66859X-AA-8 | WOODS XVI E - CDO | | | 4 | 3.C FE | 1,596,793 | 95.2834 | 1,594,091 | 1,673,000 | 1,599,105 | 0 | 2,312 | 0 | 0 | 6.606 | 7.500 | FMAN | 14,429 | 27,804 | 09/30/2021 | 11/15/2030 |
| 66860H-AD-4 | WOODS 15R ER - CDO | | | 4 | 3.C FE | 1,170,675 | 95.2001 | 1,151,921 | 1,210,000 | 1,171,701 | 0 | 1,026 | 0 | 0 | 7.854 | 8.377 | MJSD | 3,168 | 47,520 | 08/31/2021 | 06/20/2034 |
| 67107H-AG-8 | OZLM VIII DRR - CDO | | | 4 | 3.B FE | 1,692,780 | 96.4714 | 1,717,192 | 1,780,000 | 1,699,726 | 0 | 6,946 | 0 | 0 | 6.202 | 6.944 | JAJO | 23,000 | 70,194 | 05/14/2021 | 10/17/2029 |
| 67114F-AA-6 | OFSBS 10 E - CDO | C | | 4,5 | 3.C FE | 2,298,900 | 95.9949 | 2,275,079 | 2,370,000 | 2,304,674 | 0 | 5,774 | 0 | 0 | 7.351 | 7.909 | JAJO | 35,330 | 109,639 | 01/28/2021 | 04/20/2034 |
| 67590A-BT-8 | OCT14 14RR A2R - CDO | | | 4 | 1.B FE | 1,000,000 | 99.9998 | 999,998 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 1.624 | 1.696 | JAJO | 3,518 | 9,932 | 03/02/2021 | 07/16/2029 |
| 677071-AW-2 | OHANA MILITARY CMNTYS LLC - RMBS | | | 1 | 1.D FE | 988,401 | 124.3433 | 1,204,900 | 969,011 | 985,787 | 0 | (391) | 0 | 0 | 5.334 | 5.178 | AO | 12,922 | 51,687 | 01/14/2016 | 10/01/2051 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 677071-AW-2 | OHANA MILITARY CMNTYS LLC - RMBS | C | | 1 | 1.D FE | 1,586,920 | 124.3433 | 1,807,350 | 1,453,517 | 1,577,926 | 0 | (3,015) | 0 | 0 | 5.334 | 4.607 | AO | 19,383 | 77,531 | 01/09/2019 | 10/01/2051 |
| 67707F-AG-6 | OAKC 2 ER - CDO | | | 4 | 3.C FE | 1,293,500 | 99.0645 | 1,287,839 | 1,300,000 | 1,291,743 | 0 | (1,757) | 0 | 0 | 6.489 | 3.634 | JAJO | 16,873 | 0 | 11/24/2021 | 04/21/2034 |
| 682337-AA-8 | OELF III A1 - CDO | | C | 2 | 1.A FE | 250,000 | 102.7616 | 256,904 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.250 | 4.272 | JAJO | 2,125 | 10,625 | 05/24/2019 | 07/19/2037 |
| 682337-AA-8 | OELF III A1 - CDO | C | C | 2 | 1.A FE | 250,000 | 102.7616 | 256,904 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.250 | 4.272 | JAJO | 2,125 | 10,625 | 05/24/2019 | 07/19/2037 |
| 682687-AB-4 | ODART 211 B - ABS | | | 4 | 1.B FE | 3,248,909 | 98.8607 | 3,212,973 | 3,250,000 | 3,248,941 | 0 | 32 | 0 | 0 | 1.260 | 1.265 | MON | 3,413 | 6,711 | 10/07/2021 | 07/14/2028 |
| 68269L-AA-4 | OMFIT 2020-1 A - ABS | | | 4 | 1.A FE | 2,749,790 | 102.2626 | 2,812,222 | 2,750,000 | 2,749,905 | 0 | 73 | 0 | 0 | 3.840 | 3.874 | MON | 4,987 | 105,600 | 04/24/2020 | 05/14/2032 |
| 68269M-AC-8 | OMFIT 2021-1 B - ABS | | | 4 | 1.C FE | 2,998,372 | 98.7420 | 2,962,259 | 3,000,000 | 2,998,510 | 0 | 137 | 0 | 0 | 1.950 | 1.967 | MON | 2,763 | 32,175 | 05/17/2021 | 06/16/2036 |
| 69700T-AA-2 | PFIXD 2019-1 A - CDO | | C | 2 | 1.A FE | 1,000,000 | 99.1607 | 991,607 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.640 | 4.638 | AO | 9,151 | 46,400 | 02/21/2019 | 04/20/2037 |
| 69700T-AA-2 | PFIXD 2019-1 A - CDO | C | C | 2 | 1.A FE | 1,750,000 | 99.1607 | 1,735,313 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 4.640 | 4.638 | AO | 16,014 | 81,200 | 02/21/2019 | 04/20/2037 |
| 69916Y-AA-1 | PARL 191 E - CDO | | C | 4 | 3.C FE | 1,061,500 | 98.2859 | 1,081,145 | 1,100,000 | 1,064,486 | 0 | 2,986 | 0 | 0 | 6.851 | 7.551 | JAJO | 15,283 | 57,573 | 03/26/2021 | 07/20/2032 |
| 70017X-AA-9 | PAIA 2019-1 D - CDO | | C | 4 | 3.C FE | 2,112,000 | 97.8665 | 2,153,062 | 2,200,000 | 2,118,984 | 0 | 6,984 | 0 | 0 | 7.006 | 7.763 | FMAN | 20,123 | 116,488 | 03/11/2021 | 05/17/2032 |
| 74041N-AA-3 | PRETSL XII A1 - CDO | | C | 4 | 1.C FE | 53,895 | 98.2500 | 56,183 | 57,183 | 54,038 | 0 | 625 | 0 | 0 | 0.916 | 3.074 | MJSD | 7 | 501 | 02/26/2020 | 12/24/2033 |
| 74042C-AE-8 | PRETSL XXVIII B - CDO | | C | 4 | 3.B FE | 1,976,755 | 78.9167 | 1,844,926 | 2,337,815 | 2,068,778 | 0 | 52,994 | 0 | 0 | 0.803 | 3.771 | MJSD | 521 | 17,981 | 04/15/2019 | 03/22/2038 |
| 74042D-AE-6 | PRETSL XX B - CDO | | | 4 | 4.B FE | 579,585 | 74.0833 | 596,411 | 805,054 | 584,002 | 0 | 4,418 | 0 | 0 | 0.853 | 3.328 | MJSD | 191 | 2,923 | 11/19/2021 | 03/22/2038 |
| 74042E-AC-8 | PRETSL XVII B - CDO | | C | 4 | 2.C PL | 10,573,586 | 76.7500 | 9,448,623 | 12,310,909 | 10,531,098 | 0 | 49,499 | 0 | 0 | 1.016 | 2.514 | MJSD | 3,126 | 117,654 | 07/28/2021 | 06/23/2035 |
| 74042F-AC-5 | PRETSL 25 B1 - CDO | | C | 4 | 4.B FE | 759,502 | 71.4167 | 768,085 | 1,075,499 | 759,673 | 0 | 171 | 0 | 0 | 0.703 | 1.867 | MJSD | 210 | 1,675 | 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 | 3,646,716 | 80.2333 | 3,577,756 | 4,459,189 | 3,823,583 | 0 | 94,886 | 0 | 0 | 0.803 | 4.305 | MJSD | 994 | 29,794 | 10/07/2021 | 12/22/2035 |
| 74042J-AC-7 | PRETSL XXI B1 - CDO | | C | 4 | 3.B FE | 1,369,734 | 74.6667 | 1,458,958 | 1,953,962 | 1,416,285 | 0 | 27,970 | 0 | 0 | 0.853 | 3.367 | MJSD | 463 | 15,203 | 10/20/2021 | 03/22/2038 |
| 74042J-AJ-2 | PRETSL XXI B2 - CDO | | C | 4 | 3.B FE | 1,924,804 | 74.6667 | 2,060,483 | 2,759,576 | 1,995,510 | 0 | 41,966 | 0 | 0 | 0.853 | 3.436 | MJSD | 588 | 22,624 | 10/29/2019 | 03/22/2038 |
| 74042Q-AE-7 | PRETSL 26 B2 - CDO | | | 4 | 3.B FE | 573,988 | 73.9375 | 816,139 | 1,103,823 | 610,309 | 0 | 36,174 | 0 | 0 | 0.763 | 5.131 | MJSD | 234 | 8,042 | 04/03/2020 | 09/22/2037 |
| 74043A-AE-1 | PRETSL XXIII A2 - CDO | | | 4 | 2.B FE | 2,616,533 | 85.5167 | 2,952,029 | 3,451,992 | 2,893,607 | 0 | 190,642 | 0 | 0 | 0.593 | 7.924 | MJSD | 568 | 19,201 | 07/27/2020 | 12/22/2036 |
| 74043A-AF-8 | PRETSL XXIII BFP - CDO | | | 4 | 1.D FE | 47,004 | 80.6250 | 42,836 | 53,129 | 35,501 | 0 | 5,053 | 0 | 0 | 0.583 | 17.810 | MJSD | 9 | 290 | 10/18/2018 | 12/22/2036 |
| 74043A-AJ-0 | PRETSL XXIII B1 - CDO | | | 4 | 3.B FE | 423,140 | 79.6250 | 443,322 | 556,763 | 426,760 | 0 | 3,620 | 0 | 0 | 0.823 | 2.934 | MJSD | 127 | 3,231 | 05/14/2021 | 12/22/2036 |
| 74043C-AB-3 | PRETSL 24 A2 - CDO | | C | 4 | 3.B FE | 2,630,474 | 79.9167 | 2,587,307 | 3,237,507 | 2,636,842 | 0 | 36,480 | 0 | 0 | 0.583 | 2.121 | MJSD | 524 | 17,680 | 12/14/2018 | 03/22/2037 |
| 74331F-AE-1 | PROG 2021-SFR1 C - RMBS | | | 4 | 1.G FE | 1,999,997 | 96.2499 | 1,924,999 | 2,000,000 | 1,999,780 | 0 | (218) | 0 | 0 | 1.555 | 1.546 | MON | 2,592 | 23,584 | 02/11/2021 | 03/19/2038 |
| 74988M-AA-0 | RRAM 3 DR2 - CDO | | | 4 | 4.A FE | 2,331,000 | 95.7508 | 2,298,018 | 2,400,000 | 2,332,117 | 0 | 1,117 | 0 | 0 | 5.524 | 6.144 | JAJO | 28,724 | 0 | 10/14/2021 | 01/15/2030 |
| 75903A-AC-1 | REGDIV 2005-1 A2 - CDO | | C | 4 | 1.F FE | 354,166 | 88.4167 | 372,787 | 421,625 | 352,323 | 0 | (1,843) | 0 | 0 | 0.624 | 2.330 | JAJO | 497 | 1,387 | 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 |
| 80307A-AA-7 | SAPA 201 A - ABS | | C | 2 | 2.A FE | 821,936 | 97.1052 | 798,154 | 821,948 | 821,941 | 0 | 1 | 0 | 0 | 3.228 | 3.250 | MON | 1,179 | 26,533 | 02/10/2020 | 03/15/2040 |
| 80307A-AA-7 | SAPA 201 A - ABS | C | C | 2 | 2.A FE | 821,936 | 97.1052 | 798,154 | 821,948 | 821,941 | 0 | 1 | 0 | 0 | 3.228 | 3.250 | MON | 1,179 | 26,533 | 02/10/2020 | 03/15/2040 |
| 817743-AA-5 | SPRO 2019-1 A2 - ABS | C | | 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 | 3,570,500 | 92.6982 | 3,578,150 | 3,860,000 | 3,578,786 | 0 | 8,286 | 0 | 0 | 6.346 | 7.671 | JAJO | 49,675 | 31,316 | 11/01/2021 | 04/20/2029 |
| 82321U-AA-1 | SHNTN 2015-1 A - ABS | | C | 1 | 2.A FE | 885,715 | 91.6923 | 820,004 | 894,300 | 889,902 | 0 | 846 | 0 | 0 | 4.750 | 4.998 | MON | 1,888 | 42,479 | 10/09/2015 | 10/15/2042 |
| 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 | 2,894 | 02/06/2018 | 09/15/2065 |
| 82667C-AA-3 | SRL 211 A - RMBS | | | 4 | 1.F FE | 493,465 | 98.4797 | 486,196 | 493,702 | 493,475 | 0 | 11 | 0 | 0 | 2.230 | 2.249 | MON | 428 | 3,639 | 08/12/2021 | 08/17/2051 |
| 83404R-AC-2 | SOFI 2018-B BFX - ABS | | | 4 | 1.B FE | 749,926 | 102.9146 | 771,859 | 750,000 | 749,950 | 0 | 7 | 0 | 0 | 3.830 | 3.862 | MON | 479 | 28,725 | 03/13/2018 | 08/25/2047 |
| 83405T-AC-7 | SOLP 2019-3 C - ABS | | | 4 | 1.B FE | 2,988,750 | 101.1523 | 3,034,568 | 3,000,000 | 2,996,076 | 0 | 5,690 | 0 | 0 | 3.350 | 3.552 | MON | 1,675 | 100,500 | 07/14/2020 | 05/25/2028 |
| 83546D-AN-8 | SONIC 2021-1 A21 - RMBS | | | 4 | 2.B FE | 1,995,000 | 97.5264 | 1,945,652 | 1,995,000 | 1,995,000 | 0 | 0 | 0 | 0 | 2.190 | 2.190 | MON | 1,335 | 12,136 | 07/29/2021 | 08/21/2051 |
| 83614A-AA-9 | SNDPT 6RR E - CDO | | | 4 | 3.C FE | 1,539,700 | 90.5018 | 1,610,933 | 1,780,000 | 1,555,477 | 0 | 15,777 | 0 | 0 | 6.221 | 8.242 | JAJO | 22,456 | 84,659 | 03/30/2021 | 10/20/2031 |
| 85236K-AD-4 | SIDC 201 A2 - ABS | | | 4 | 1.G FE | 2,000,000 | 98.2836 | 1,965,672 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 1.893 | 1.893 | MON | 631 | 37,755 | 08/24/2020 | 08/25/2045 |
| 85573L-AA-9 | STARR 2019-1 A - ABS | | C | 4 | 2.B FE | 1,030,926 | 99.4007 | 1,024,793 | 1,030,972 | 1,030,946 | 0 | 8 | 0 | 0 | 4.089 | 4.090 | MON | 1,874 | 42,156 | 04/12/2019 | 03/15/2044 |
| 85816E-AA-2 | STCR 2018-1 E - CDO | | C | 4 | 3.C FE | 1,421,515 | 88.7459 | 1,464,308 | 1,650,000 | 1,434,570 | 0 | 13,055 | 0 | 0 | 5.874 | 8.251 | JAJO | 20,999 | 59,786 | 06/10/2021 | 04/15/2031 |
| 86190B-AA-2 | STR 2021-1 A1 - ABS | | | 2 | 1.A FE | 1,994,294 | 98.5583 | 1,966,238 | 1,995,000 | 1,994,301 | 0 | 7 | 0 | 0 | 2.120 | 2.122 | MON | 1,292 | 20,090 | 05/19/2021 | 06/20/2051 |
| 86190B-AC-8 | STR 2021-1 A3 - ABS | | | 2 | 1.E FE | 1,994,034 | 99.1473 | 1,977,989 | 1,995,000 | 1,994,042 | 0 | 8 | 0 | 0 | 2.860 | 2.862 | MON | 1,743 | 27,102 | 05/19/2021 | 06/20/2051 |
| 86212V-AA-2 | STR 2016-1 A1 - ABS | | | 2 | 1.E FE | 1,800,946 | 103.3910 | 1,863,005 | 1,801,902 | 1,801,390 | 0 | 90 | 0 | 0 | 3.960 | 4.000 | MON | 2,180 | 71,355 | 10/12/2016 | 10/22/2046 |
| 86212V-AD-6 | STR 2018-1 A1 - ABS | | | 4 | 1.A FE | 1,183,457 | 102.0781 | 1,208,362 | 1,183,763 | 1,183,606 | 0 | 51 | 0 | 0 | 3.960 | 3.998 | MON | 1,432 | 46,877 | 10/12/2018 | 10/20/2048 |
| 86212X-AC-4 | STR 2019-1 A3 - ABS | | | 2 | 1.E FE | 2,917,841 | 102.1172 | 3,031,605 | 2,968,750 | 2,928,377 | 0 | 7,310 | 0 | 0 | 3.320 | 3.655 | MON | 3,012 | 98,563 | 07/15/2020 | 11/22/2049 |
| 86213B-AB-3 | STR 2014-1 A2 - ABS | | | 2 | 1.E FE | 2,020,600 | 101.5835 | 1,954,636 | 1,924,167 | 1,951,036 | 0 | (10,771) | 0 | 0 | 5.000 | 4.397 | MON | 2,940 | 96,208 | 07/30/2014 | 04/20/2044 |
| 86213C-AB-1 | STR 2015-1 A2 - ABS | | | 2 | 1.E FE | 6,152,295 | 102.4851 | 6,340,410 | 6,186,667 | 6,173,414 | 0 | 3,635 | 0 | 0 | 4.170 | 4.278 | MON | 7,883 | 258,245 | 05/06/2015 | 04/20/2045 |
| 87166X-AA-2 | SYMP XX E - CDO | | | 4 | 3.C FE | 938,235 | 99.6751 | 946,913 | 950,000 | 939,329 | 0 | 1,094 | 0 | 0 | 6.412 | 6.755 | JAJO | 12,691 | 46,416 | 03/12/2021 | 01/16/2032 |
| 87248M-AD-2 | TICP 161R ER - CDO | | C | 4 | 3.C FE | 1,338,054 | 95.3379 | 1,310,897 | 1,375,000 | 1,341,317 | 0 | 3,263 | 0 | 0 | 5.872 | 6.453 | JAJO | 16,822 | 61,629 | 03/31/2021 | 07/17/2031 |
| 87249P-AA-0 | WINDR 2014-3K E - CDO | | | 4 | 3.C FE | 1,745,530 | 91.6811 | 1,741,940 | 1,900,000 | 1,749,984 | 0 | 4,454 | 0 | 0 | 6.214 | 7.677 | JAJO | 25,580 | 30,183 | 08/18/2021 | 10/15/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 87268T-AA-8 | TFINS 192 B - CDO | | | 4 | 3.B FE | 2,960,000 | 99.6250 | 2,948,900 | 2,960,000 | 2,960,000 | 0 | 0 | 0 | 0 | 4.930 | 4.988 | FMAN | 13,377 | 147,166 | 12/18/2019 | 02/28/2039 |
| 87331V-AH-1 | TBRNA VIII B - CDO | | | 4 | 4.B FE | 8,311,090 | 57.8333 | 8,253,973 | 14,272,000 | 8,417,772 | 0 | 106,452 | 0 | 0 | 0.844 | 4.741 | FMAN | 18,076 | 45,914 | 11/16/2021 | 11/07/2037 |
| 87342R-AC-8 | BELL 2016-1 A23 - RMBS | | | 2 | 2.B FE | 7,782,713 | 104.3353 | 8,120,677 | 7,783,250 | 7,782,812 | 0 | 133 | 0 | 0 | 4.970 | 5.002 | FMAN | 38,683 | 386,828 | 04/14/2020 | 05/25/2046 |
| 87342R-AC-8 | BELL 2016-1 A23 - RMBS | C | | 2 | 2.B FE | 1,104,316 | 104.3353 | 1,135,898 | 1,088,700 | 1,096,765 | 0 | (2,867) | 0 | 0 | 4.970 | 4.753 | FMAN | 5,411 | 54,108 | 04/08/2020 | 05/25/2046 |
| 87342R-AE-4 | BELL 181 A22 - RMBS | | | 4 | 2.B FE | 242,500 | 108.4728 | 263,047 | 242,500 | 242,500 | 0 | 0 | 0 | 0 | 4.940 | 4.970 | FMAN | 1,198 | 11,979 | 11/14/2018 | 11/25/2048 |
| 87404L-AA-0 | TLWND 2019-1 A - ABS | C | C | 2 | 2.B FE | 967,217 | 97.4992 | 943,033 | 967,221 | 1,096,414 | 0 | (16,875) | 0 | 0 | 3.967 | 1.158 | MON | 1,705 | 38,370 | 11/22/2019 | 12/15/2044 |
| 88432V-AE-4 | WINDR 2018-1 B - CDO | | | 4 | 1.C FE | 2,000,000 | 99.4225 | 1,988,450 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 1.774 | 1.847 | JAJO | 7,686 | 37,449 | 06/22/2018 | 07/15/2030 |
| 886065-AA-9 | TBOLT 2018 A - ABS | | C | 4 | 2.C FE | 856,784 | 98.1534 | 840,980 | 856,802 | 856,802 | 0 | 0 | 0 | 0 | 4.147 | 4.147 | MON | 1,579 | 35,532 | 07/19/2018 | 09/15/2038 |
| 88606W-AA-0 | TBOLT 2017 A - ABS | | C | 4 | 1.G FE | 577,285 | 97.9279 | 565,347 | 577,310 | 577,301 | 0 | (332) | 0 | 0 | 4.212 | 4.250 | MON | 1,081 | 24,316 | 04/25/2017 | 05/17/2032 |
| 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 |
| 89300K-AA-3 | TRAL 7 E - CDO | | C | 4 | 3.C FE | 1,034,000 | 95.9958 | 1,055,954 | 1,100,000 | 1,038,033 | 0 | 4,033 | 0 | 0 | 7.514 | 8.542 | JAJO | 15,612 | 49,741 | 02/26/2021 | 04/25/2034 |
| 894135-AJ-1 | TRAP XIII C1 - CDO | | | 4 | 4.B FE | 1,220,258 | 68.2000 | 1,357,862 | 1,991,000 | 1,251,540 | 0 | 31,282 | 0 | 0 | 1.193 | (8.034) | FMAN | 3,496 | 15,244 | 05/14/2021 | 11/09/2042 |
| 89413C-AE-7 | TRAP X B - CDO | | | 4 | 2.C PL | 3,168,035 | 71.7500 | 2,976,190 | 4,148,000 | 3,204,352 | 0 | 51,441 | 0 | 0 | 0.777 | 2.751 | JAJO | 7,785 | 35,770 | 02/07/2019 | 07/06/2041 |
| 89657B-AA-2 | TRL 191 A1 - RMBS | | | 4 | 1.F FE | 1,773,749 | 102.6968 | 1,822,497 | 1,774,637 | 1,773,898 | 0 | (26) | 0 | 0 | 3.820 | 3.857 | MON | 2,636 | 67,791 | 04/02/2019 | 04/17/2049 |
| 89708B-AD-5 | TROPC 5 A2L - CDO | | C | 4 | 4.B FE | 190,978 | 62.5000 | 206,250 | 330,000 | 195,144 | 0 | 4,167 | 0 | 0 | 0.724 | 4.718 | JAJO | 517 | 1,266 | 05/14/2021 | 07/15/2036 |
| 89854D-A*-2 | TSGE 2017-1 NOTE - ABS | | | 2 | 2.A PL | 1,800,000 | 101.5902 | 1,828,624 | 1,800,000 | 1,800,000 | 0 | 0 | 0 | 0 | 6.250 | 6.332 | MON | 11,250 | 112,500 | 08/15/2017 | 09/25/2031 |
| 90341X-AA-4 | USCAP IV A1 - CDO | | | 4 | 3.A FE | 1,409,821 | 85.4167 | 2,539,471 | 2,973,040 | 1,384,223 | 0 | (25,598) | 0 | 0 | 0.491 | 6.304 | MJSD | 1,257 | 6,558 | 03/04/2021 | 12/01/2039 |
| 90341X-AB-2 | USCAP IV A2 - CDO | | | 4 | 4.C FE | 267,378 | 68.6563 | 297,282 | 433,000 | 271,784 | 0 | 4,407 | 0 | 0 | 0.621 | 4.177 | MJSD | 232 | 1,246 | 06/29/2021 | 12/01/2039 |
| 90342B-AB-6 | USCAP VI A2 - CDO | | | 4 | 4.B FE | 534,244 | 60.2500 | 554,300 | 920,000 | 535,199 | 0 | 955 | 0 | 0 | 0.674 | 1.468 | JAJO | 1,394 | 3,289 | 05/14/2021 | 07/10/2043 |
| 90342W-AE-7 | USCAP V A3 - CDO | | | 4 | 4.B FE | 3,130,425 | 58.0000 | 3,364,000 | 5,800,000 | 3,221,926 | 0 | 91,501 | 0 | 0 | 0.701 | 5.063 | JAJO | 9,150 | 27,658 | 04/29/2021 | 10/10/2040 |
| 91823A-AQ-4 | VBTOW 2020-1 D - RMBS | C | | 2 | 2.B FE | 250,000 | 103.3795 | 258,449 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 4.090 | 4.125 | MON | 454 | 10,225 | 05/12/2020 | 06/15/2050 |
| 91823A-AS-0 | VBTOW 2020-1 F - RMBS | | | 2 | 3.C FE | 1,000,000 | 106.4491 | 1,064,491 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.657 | 6.750 | MON | 2,959 | 66,570 | 05/12/2020 | 06/15/2050 |
| 91823A-AS-0 | VBTOW 2020-1 F - RMBS | C | | 2 | 3.C FE | 1,000,000 | 106.4491 | 1,064,491 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 6.657 | 6.750 | MON | 2,959 | 66,570 | 05/12/2020 | 06/15/2050 |
| 92211M-AE-3 | VDC 2018-2 A2 - ABS | | | 4 | 1.G FE | 4,186,800 | 102.4787 | 4,469,352 | 4,361,250 | 4,266,581 | 0 | 46,115 | 0 | 0 | 4.196 | 5.491 | MON | 8,133 | 182,998 | 03/19/2020 | 11/16/2043 |
| 92212K-AC-0 | VDC 202 A2 - ABS | | | 2 | 1.G FE | 2,000,000 | 98.0892 | 1,961,783 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 1.992 | 1.992 | MON | 1,771 | 39,840 | 09/22/2020 | 09/15/2045 |
| 92329H-AH-6 | VENTR XVIII ER - CDO | | | 4 | 4.A FE | 2,357,768 | 94.5259 | 2,242,155 | 2,372,000 | 2,302,593 | 0 | 6,133 | 0 | 0 | 6.714 | 7.450 | JAJO | 34,504 | 163,219 | 09/12/2018 | 10/15/2029 |
| 92914Q-AG-9 | VOYA 2015-1 DR - CDO | | | 4 | 4.A FE | 3,073,533 | 94.4099 | 3,077,762 | 3,260,000 | 3,091,663 | 0 | 19,307 | 0 | 0 | 5.772 | 6.889 | JAJO | 39,203 | 192,538 | 01/10/2020 | 01/18/2029 |
| 94354K-AA-8 | WAAV 2019-1 A - ABS | C | | 4 | 2.A FE | 926,515 | 97.5257 | 906,434 | 929,431 | 926,846 | 0 | 283 | 0 | 0 | 3.597 | 3.682 | MON | 1,486 | 33,432 | 10/21/2020 | 09/15/2044 |
| 94949H-AC-3 | WELF 2020-1 D - CDO | | C | 4 | 3.C FE | 1,481,250 | 99.2396 | 1,488,594 | 1,500,000 | 1,482,979 | 0 | 1,729 | 0 | 0 | 7.364 | 7.700 | JAJO | 23,932 | 84,440 | 03/19/2021 | 04/15/2033 |
| 94949Q-AN-9 | WELF 151RRR ER3 - CDO | | | 4 | 3.C FE | 1,761,488 | 99.5832 | 1,772,581 | 1,780,000 | 1,761,569 | 0 | 81 | 0 | 0 | 7.181 | 7.261 | JAJO | 25,921 | 32,680 | 09/14/2021 | 07/20/2029 |
| 94978#-DY-0 | WF BK EQUIP SER A-5J TDCC 06-A - ABS | | | 4 | 2.B | 118,752 | 100.2692 | 118,139 | 117,821 | 91,615 | 0 | (11,174) | 0 | 0 | 5.670 | 11.633 | JJ | 3,303 | 6,736 | 06/29/2006 | 06/29/2030 |
| 94978#-EA-1 | WF BK EQUIP SER A-5 TDCC 06-A - ABS | | | 4.5 | 2.B | 141,415 | 100.3423 | 141,900 | 141,415 | 130,416 | 0 | (1,387) | 0 | 0 | 5.780 | 8.355 | JJ | 4,087 | 7,161 | 04/27/2007 | 01/27/2029 |
| 95058X-AE-8 | WEN 2018-1 A22 - RMBS | | | 2 | 2.B FE | 1,680,000 | 103.8192 | 1,744,163 | 1,680,000 | 1,680,000 | 0 | 0 | 0 | 0 | 3.884 | 3.903 | MJSD | 2,900 | 65,251 | 12/06/2017 | 03/16/2048 |
| 95058X-AH-1 | WEN 2019-1 A22 - ABS | | | 4 | 2.B FE | 920,000 | 106.5425 | 980,191 | 920,000 | 920,000 | 0 | 0 | 0 | 0 | 4.080 | 4.080 | MJSD | 1,668 | 37,536 | 06/13/2019 | 06/15/2049 |
| 96MSCD-7Q-8 | AESF VI VERDI 3.850% 11/25/24 - ABS | | | 4 | 2.B PL | 3,165,802 | 100.0000 | 3,164,003 | 3,164,003 | 3,146,348 | 0 | 4,901 | 0 | 0 | 3.850 | 2.988 | N/A | 20,302 | 107,294 | 02/18/2020 | 11/25/2024 |
| 98625F-AA-3 | GNRT 7 E - CDO | | C | 4 | 3.C FE | 2,299,453 | 100.0195 | 2,315,452 | 2,315,000 | 2,307,407 | 0 | 8,143 | 0 | 0 | 7.072 | 7.559 | JAJO | 33,196 | 162,503 | 04/08/2021 | 01/22/2033 |
| BGH5ZA-HX-4 | VICOF 2 TERM LOAN FUNDED - ABS | | | 2 | 1.D PL | 4,313,829 | 102.5029 | 4,421,799 | 4,313,829 | 4,313,829 | 0 | 0 | 0 | 0 | 5.500 | 5.674 | MON | 19,772 | 262,066 | 01/29/2021 | 08/16/2027 |
| BGH6M6-92-2 | FINS 2020-1 A1 - ABS | | | 4 | 1.D PL | 8,000,000 | 102.6500 | 8,212,000 | 8,000,000 | 8,000,000 | 0 | 0 | 0 | 0 | 5.000 | 4.937 | JAJO | 84,444 | 400,000 | 04/22/2020 | 10/15/2038 |
| BGH6UA-2X-3 | AV-DAL 2020 A - ABS | | | 4 | 2.A PL | 2,340,219 | 101.4572 | 2,374,321 | 2,340,219 | 2,340,219 | 0 | 0 | 0 | 0 | 4.250 | 4.288 | MON | 12,753 | 83,068 | 10/08/2020 | 12/15/2045 |
| P7906#-AA-7 | CTL - GOVT OF TRINIDAD & TOBAGO - ABS | | | 4 | 3.A | 186,242 | 99.5000 | 185,311 | 186,242 | 186,286 | 0 | (51) | 0 | 0 | 6.090 | 6.064 | JJ | 5,671 | 11,342 | 12/19/2006 | 01/01/2023 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 535,360,778 | XXX | 538,273,331 | 580,612,695 | 541,694,413 | (161,375) | 2,876,088 | 2,274,584 | 0 | XXX | XXX | XXX | 3,621,523 | 19,534,156 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 2,778,690,356 | XXX | 3,223,359,908 | 2,789,646,359 | 2,773,237,219 | (230,843) | 180,464 | 2,274,584 | 0 | XXX | XXX | XXX | 30,601,196 | 137,003,450 | XXX | XXX |
| 00131L-AK-1 | AIA GROUP LTD | C | C | 1,2 | 1.F FE | 352,229 | 102.2143 | 357,750 | 350,000 | 352,117 | 0 | (87) | 0 | 0 | 3.200 | 3.156 | MS | 3,267 | 11,200 | 09/10/2020 | 09/16/2040 |
| 007924-AJ-2 | AEGON NV | | C | 2,5 | 2.B FE | 970,000 | 114.2545 | 1,142,545 | 1,000,000 | 971,451 | 0 | 461 | 0 | 0 | 5.500 | 5.711 | AO | 12,222 | 55,000 | 09/20/2018 | 04/11/2048 |
| 008252-83-5 | AFFILIATED MANAGERS GROUP INC | | | 2 | 2.C FE | 770,000 | 124.7150 | 761,222 | 770,000 | 770,000 | 0 | 0 | 0 | 0 | 4.200 | 4.200 | MJSD | 90 | 15,002 | 07/08/2021 | 09/30/2061 |
| 025537-AU-5 | AMERICAN ELECTRIC POWER COMPANY INC | | | 2 | 2.C FE | 790,000 | 101.6101 | 802,720 | 790,000 | 790,000 | 0 | 0 | 0 | 0 | 3.875 | 3.875 | FA | 3,912 | 0 | 11/10/2021 | 02/15/2062 |
| 025932-86-4 | AMERICAN FINANCIAL GROUP INC | | | 2 | 2.C FE | 500,000 | 126.7000 | 534,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | MJSD | 1,000 | 22,500 | 09/08/2020 | 09/15/2060 |
| 025932-88-0 | AMERICAN FINANCIAL GROUP INC | | | 2 | 2.C FE | 1,250,000 | 127.0263 | 1,351,315 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 5.125 | 5.137 | MJSD | 2,847 | 64,063 | 11/21/2019 | 12/15/2059 |
| 04621X-AK-4 | ASSURANT INC | | | 2,5 | 3.A FE | 1,200,000 | 113.8750 | 1,366,500 | 1,200,000 | 1,200,000 | 0 | 0 | 0 | 0 | 7.000 | 7.000 | MS | 21,933 | 84,000 | 03/22/2018 | 03/27/2048 |
| 05254H-AA-2 | AUSTRALIA AND NEW ZEALAND BANKING GROUP | | C | 2 | 2.B FE | 1,118,750 | 113.6250 | 1,136,250 | 1,000,000 | 1,066,902 | 0 | (13,088) | 0 | 0 | 6.750 | 5.053 | JD | 3,000 | 67,500 | 09/11/2017 | 12/29/2049 |
| 054536-AA-5 | AXA FINANCIAL INC. | | C | | 2.A FE | 4,321,938 | 144.2332 | 5,402,974 | 3,746,000 | 4,061,024 | 0 | (24,522) | 0 | 0 | 8.600 | 7.297 | JD | 14,318 | 322,156 | 05/14/2010 | 12/15/2030 |

# 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 |
| 054536-AC-1 | AXA SA | | C | 1,2,5 | 2.B FE | 3,880,366 | 138.0250 | 5,175,938 | 3,750,000 | 3,861,442 | 0 | (7,449) | 0 | 0 | 6.379 | 6.049 | JD | 11,296 | 239,213 | 07/17/2019 | 12/29/2049 |
| 05463H-AC-5 | AXIS SPECIALTY FINANCE LLC | | | 1,2 | 2.B FE | 1,000,000 | 104.5888 | 1,045,888 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 4.900 | 4.900 | JJ | 22,594 | 49,000 | 12/03/2019 | 01/15/2040 |
| 05565A-AB-9 | BNP PARIBAS SA | | C | 5 | 2.C FE | 1,395,000 | 99.8750 | 1,198,500 | 1,200,000 | 1,351,676 | 0 | (9,792) | 0 | 0 | 7.195 | 5.806 | JD | 1,439 | 86,340 | 07/26/2017 | 12/29/2049 |
| 05565A-AN-3 | BNP PARIBAS SA | | C | 2 | 2.C FE | 2,355,110 | 113.6250 | 2,386,125 | 2,100,000 | 2,217,278 | 0 | (32,282) | 0 | 0 | 7.375 | 5.648 | FA | 56,788 | 154,875 | 08/15/2018 | 12/29/2049 |
| 05565A-CA-9 | BNP PARIBAS SA | | C | 2 | 2.C FE | 606,710 | 101.0000 | 606,000 | 600,000 | 600,432 | 0 | (2,114) | 0 | 0 | 6.750 | 6.264 | MS | 12,038 | 40,500 | 10/18/2018 | 12/29/2049 |
| 05565A-GF-4 | BNP PARIBAS SA | | C | 2 | 2.C FE | 2,348,560 | 117.0450 | 2,574,990 | 2,200,000 | 2,309,888 | 0 | (16,581) | 0 | 0 | 7.000 | 6.066 | FA | 57,750 | 154,000 | 09/30/2019 | 12/29/2049 |
| 05565A-HN-6 | BNP PARIBAS SA | | C | 2,5 | 2.C FE | 1,300,000 | 107.6300 | 1,399,190 | 1,300,000 | 1,300,000 | 0 | 0 | 0 | 0 | 6.625 | 6.625 | MS | 22,967 | 86,125 | 03/18/2019 | 12/29/2049 |
| 05565Q-DV-7 | BP CAPITAL MARKETS PLC | | C | 2 | 2.A FE | 1,040,000 | 107.2500 | 1,115,400 | 1,040,000 | 1,040,000 | 0 | 0 | 0 | 0 | 4.875 | 4.875 | JD | 1,268 | 50,700 | 06/17/2020 | 12/29/2049 |
| 05946K-AG-6 | BANCO BILBAO VIZCAYA ARGENTARIA SA | | C | 2 | 3.B FE | 600,000 | 105.8750 | 635,250 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 6.500 | 6.500 | MJSD | 2,817 | 39,000 | 08/28/2019 | 12/29/2049 |
| 060505-EL-4 | BANK OF AMERICA CORP | | | 2,5 | 2.C FE | 3,601,500 | 109.4970 | 3,832,395 | 3,500,000 | 3,553,016 | 0 | (16,896) | 0 | 0 | 6.500 | 5.906 | AO | 42,972 | 227,500 | 12/06/2018 | 12/29/2049 |
| 060505-FL-3 | BANK OF AMERICA CORP | | | 2,5 | 2.C FE | 1,235,280 | 111.2500 | 1,335,000 | 1,200,000 | 1,211,798 | 0 | (9,328) | 0 | 0 | 5.875 | 5.019 | MS | 20,758 | 70,500 | 05/14/2019 | 12/29/2049 |
| 06428J-AA-7 | BANK OF CHINA HONG KONG LTD | | C | 2 | 2.B FE | 1,300,000 | 107.0140 | 1,391,183 | 1,300,000 | 1,300,000 | 0 | 0 | 0 | 0 | 5.900 | 5.899 | MS | 22,797 | 76,700 | 09/11/2018 | 12/29/2049 |
| 06738E-BA-2 | BARCLAYS PLC | | C | 2 | 3.B FE | 800,000 | 107.3120 | 858,496 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 7.750 | 7.750 | MJSD | 2,756 | 62,000 | 08/07/2018 | 12/29/2049 |
| 06738E-BG-9 | BARCLAYS PLC | | C | 2 | 3.B FE | 1,000,000 | 110.5280 | 1,105,280 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 8.000 | 8.000 | MJSD | 3,556 | 80,000 | 03/20/2019 | 12/29/2049 |
| 11259P-10-9 | BROOKFIELD BRP HOLDINGS (CANADA) INC | | C | 2 | 2.C FE | 1,531,620 | 24.3900 | 1,502,424 | 1,540,000 | 1,529,798 | 0 | (1,821) | 0 | 0 | 4.625 | 4.667 | JAJO | 483 | 38,580 | 05/05/2021 | 12/29/2049 |
| 11276B-10-9 | BROOKFIELD INFRASTRUCTURE FINANCE ULC | | C | 2 | 2.C FE | 844,136 | 24.9700 | 843,986 | 845,000 | 844,121 | 0 | (16) | 0 | 0 | 5.000 | 5.006 | MJSD | 117 | 25,350 | 05/19/2021 | 05/24/2081 |
| 125896-BU-3 | CMS ENERGY CORP | | | 1,2 | 2.C FE | 1,378,289 | 108.7500 | 1,485,525 | 1,366,000 | 1,376,639 | 0 | (1,051) | 0 | 0 | 4.750 | 4.634 | JD | 5,407 | 64,885 | 05/19/2020 | 06/01/2050 |
| 14314C-10-5 | CARLYLE FINANCE LLC | | | 2 | 2.C FE | 1,856,357 | 25.2850 | 1,890,054 | 1,868,750 | 1,853,807 | 0 | (2,550) | 0 | 0 | 4.625 | 4.668 | FMAN | 11,044 | 44,175 | 06/04/2021 | 05/15/2061 |
| 15189T-AS-6 | CENTERPOINT ENERGY INC | | | 2,5 | 3.A FE | 1,250,000 | 104.0000 | 1,300,000 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 6.125 | 6.125 | MS | 25,521 | 76,563 | 08/15/2018 | 12/31/2049 |
| 172967-GD-7 | CITIGROUP INC | | | 2,5 | 3.A FE | 1,115,050 | 103.0000 | 1,194,800 | 1,160,000 | 1,116,774 | 0 | 566 | 0 | 0 | 5.950 | 6.233 | JJ | 28,950 | 69,020 | 12/12/2018 | 12/29/2049 |
| 172967-KM-2 | CITIGROUP INC | | | 2,5 | 3.A FE | 1,025,000 | 112.7800 | 1,127,800 | 1,000,000 | 1,016,598 | 0 | (3,047) | 0 | 0 | 6.250 | 5.835 | FA | 23,611 | 62,500 | 01/25/2019 | 12/29/2049 |
| 172967-MG-3 | CITIGROUP INC | | | 2,5 | 3.A FE | 1,500,000 | 103.0000 | 1,545,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 5.000 | 0.000 | MS | 22,708 | 75,000 | 09/05/2019 | 12/29/2049 |
| 17305H-AA-6 | CITIGROUP CAPITAL III | | | | 2.C FE | 3,896,550 | 146.9807 | 5,144,326 | 3,500,000 | 3,779,281 | 0 | (10,590) | 0 | 0 | 7.625 | 6.767 | JD | 22,240 | 266,875 | 11/18/2002 | 12/01/2036 |
| 225313-AJ-4 | CREDIT AGRICOLE SA | | C | 2 | 2.C FE | 3,742,140 | 118.4250 | 4,263,300 | 3,600,000 | 3,689,085 | 0 | (18,617) | 0 | 0 | 8.125 | 7.401 | MJSD | 6,500 | 292,500 | 12/10/2018 | 12/29/2049 |
| 225313-AL-9 | CREDIT AGRICOLE SA | | C | 2 | 2.C FE | 1,200,000 | 108.5000 | 1,302,000 | 1,200,000 | 1,200,000 | 0 | 0 | 0 | 0 | 6.875 | 6.874 | MS | 22,458 | 82,500 | 02/20/2019 | 12/29/2049 |
| 225401-AJ-7 | CREDIT SUISSE GROUP AG | | C | 2 | 3.B FE | 2,657,780 | 105.7500 | 2,749,500 | 2,600,000 | 2,618,316 | 0 | (11,896) | 0 | 0 | 7.500 | 7.008 | JJ | 88,833 | 195,000 | 10/16/2018 | 12/29/2049 |
| 225401-AK-4 | CREDIT SUISSE GROUP AG | | C | 2 | 3.B FE | 1,060,750 | 109.8880 | 1,098,880 | 1,000,000 | 1,038,297 | 0 | (10,354) | 0 | 0 | 7.250 | 6.063 | MS | 21,951 | 72,500 | 12/18/2019 | 12/29/2049 |
| 225401-AL-2 | CREDIT SUISSE GROUP AG | | C | 2 | 3.B FE | 2,140,920 | 107.7800 | 2,317,270 | 2,150,000 | 2,141,148 | 0 | 109 | 0 | 0 | 6.375 | 6.406 | FA | 49,495 | 137,063 | 04/28/2020 | 12/29/2049 |
| 22546D-AB-2 | CREDIT SUISSE GROUP AG | | C | 2 | 3.A FE | 904,920 | 108.0000 | 864,000 | 800,000 | 832,309 | 0 | (16,633) | 0 | 0 | 7.500 | 5.285 | JD | 3,333 | 60,000 | 09/11/2017 | 12/29/2049 |
| 29250N-AN-5 | ENBRIDGE INC | | C | 2,5 | 2.C FE | 1,897,438 | 107.4785 | 2,065,737 | 1,922,000 | 1,897,698 | 0 | 52 | 0 | 0 | 6.000 | 6.080 | JJ | 53,175 | 115,320 | 04/15/2019 | 01/15/2077 |
| 29250N-AW-5 | ENBRIDGE INC | | C | 2,5 | 2.C FE | 3,118,250 | 108.6152 | 3,182,425 | 2,930,000 | 3,079,678 | 0 | (20,372) | 0 | 0 | 6.250 | 5.260 | MS | 61,042 | 183,125 | 01/24/2020 | 03/01/2078 |
| 29265W-AA-6 | ENEL SPA | | C | 2 | 2.C FE | 2,181,000 | 111.3750 | 2,004,750 | 1,800,000 | 1,920,548 | 0 | (65,613) | 0 | 0 | 8.750 | 4.669 | MS | 42,438 | 157,500 | 09/26/2017 | 09/24/2073 |
| 29273V-AM-2 | ENERGY TRANSFER LP | | | 2 | 3.B FE | 1,860,000 | 101.5000 | 1,887,900 | 1,860,000 | 1,860,000 | 0 | 0 | 0 | 0 | 7.125 | 7.124 | MN | 16,934 | 78,375 | 12/09/2021 | 12/29/2049 |
| 30767E-AD-1 | FARM CREDIT BANK OF TEXAS | | | 2 | 1.A | 1,279,438 | 106.5000 | 1,357,875 | 1,275,000 | 1,278,294 | 0 | (794) | 0 | 0 | 5.700 | 5.621 | MJSD | 3,230 | 72,675 | 07/23/2020 | 12/29/2049 |
| 316773-CM-0 | FIFTH THIRD BANCORP | | | 2,5 | 3.A FE | 4,897,500 | 101.6500 | 5,082,500 | 5,000,000 | 4,906,506 | 0 | 1,374 | 0 | 0 | 5.100 | 5.225 | JD | 708 | 255,000 | 10/17/2013 | 12/29/2049 |
| 404280-BP-3 | HSBC HOLDINGS PLC | | C | 2 | 2.C FE | 2,746,660 | 110.1480 | 2,863,848 | 2,600,000 | 2,708,923 | 0 | (17,491) | 0 | 0 | 6.500 | 5.683 | MS | 46,006 | 169,000 | 12/18/2019 | 12/29/2049 |
| 456837-AR-4 | ING GROEP NV | | C | 2 | 3.A FE | 1,000,000 | 107.6250 | 1,076,250 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 5.750 | 5.750 | MN | 7,188 | 57,500 | 09/03/2019 | 12/29/2049 |
| 45685E-AG-1 | VOYA FINANCIAL INC | | | 1,2,5 | 2.C FE | 683,830 | 103.3750 | 677,106 | 655,000 | 662,405 | 0 | (5,417) | 0 | 0 | 5.650 | 4.708 | MN | 4,729 | 37,008 | 05/04/2018 | 05/15/2053 |
| 46115H-AU-1 | INTESA SANPAOLO SPA | | C | 2 | 3.C FE | 594,750 | 112.0000 | 672,000 | 600,000 | 594,963 | 0 | 51 | 0 | 0 | 7.700 | 7.773 | MS | 13,347 | 46,200 | 07/17/2019 | 12/29/2049 |
| 46556U-AB-0 | ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS | | C | 2 | 4.B FE | 302,064 | 100.6260 | 311,941 | 310,000 | 302,435 | 0 | 270 | 0 | 0 | 6.125 | 6.312 | JD | 1,002 | 18,988 | 08/14/2020 | 12/29/2049 |
| 48128B-AF-8 | JPMORGAN CHASE & CO | | | 2,5 | 2.B FE | 2,092,500 | 102.7500 | 2,055,000 | 2,000,000 | 2,054,931 | 0 | (19,843) | 0 | 0 | 5.000 | 3.873 | FA | 41,667 | 100,000 | 01/23/2020 | 12/31/2049 |
| 48253M-10-4 | KKR GROUP FINANCE CO IX LLC | | | 2 | 2.A FE | 1,419,370 | 26.1753 | 1,485,448 | 1,418,750 | 1,419,200 | 0 | (170) | 0 | 0 | 4.625 | 4.617 | JAJO | 16,404 | 32,991 | 04/20/2021 | 04/01/2061 |
| 49326Q-AA-4 | KEYCORP CAPITAL III | C | | 1 | 3.A FE | 9,059,850 | 126.3110 | 11,367,991 | 9,000,000 | 9,030,335 | 0 | (2,878) | 0 | 0 | 7.750 | 7.690 | JJ | 321,625 | 697,500 | 03/01/2002 | 07/15/2029 |
| 514666-AN-6 | LAND O LAKES INC | | | 2 | 3.B FE | 900,000 | 106.5000 | 958,500 | 900,000 | 900,000 | 0 | 0 | 0 | 0 | 7.000 | 7.000 | MJSD | 2,800 | 63,000 | 09/13/2018 | 12/29/2049 |
| 539439-AU-3 | LLOYDS BANKING GROUP PLC | | C | 2 | 2.C FE | 2,118,636 | 113.0704 | 2,261,407 | 2,000,000 | 2,079,764 | 0 | (18,836) | 0 | 0 | 7.500 | 6.277 | MJSD | 1,667 | 150,000 | 12/18/2019 | 12/27/2066 |
| 539473-AE-8 | LLOYDS BANK PLC | | C | 2,5 | 2.C FE | 1,060,875 | 101.1700 | 910,530 | 900,000 | 979,119 | 0 | (26,739) | 0 | 0 | 12.000 | 8.176 | JD | 4,500 | 108,000 | 12/10/2018 | 12/16/2024 |
| 585270-AA-9 | MEIJI YASUDA LIFE INSURANCE CO | | C | 1,2 | 1.G FE | 6,000,000 | 109.9187 | 6,595,124 | 6,000,000 | 6,000,000 | 0 | 0 | 0 | 0 | 5.200 | 5.199 | AO | 61,533 | 312,000 | 10/15/2015 | 10/20/2045 |
| 591560-AA-5 | METLIFE CAPITAL TRUST IV | | | 1,2,5 | 2.B FE | 2,040,603 | 136.5000 | 2,184,000 | 1,600,000 | 1,928,594 | 0 | (29,977) | 0 | 0 | 7.875 | 5.173 | JD | 5,600 | 126,000 | 05/03/2019 | 12/15/2067 |
| 59156R-BT-4 | METLIFE INC | | | 2,5 | 2.B FE | 650,000 | 112.3870 | 730,515 | 650,000 | 650,000 | 0 | 0 | 0 | 0 | 5.875 | 5.875 | MS | 11,244 | 38,188 | 03/20/2018 | 12/31/2049 |
| 606839-AB-4 | MITSUI SUMITOMO INSURANCE CO LTD | | C | 2 | 1.G FE | 3,056,600 | 113.7500 | 3,412,500 | 3,000,000 | 3,043,751 | 0 | (5,033) | 0 | 0 | 4.950 | 4.707 | MS | 47,438 | 148,500 | 04/29/2019 | 12/29/2049 |
| 638612-AJ-0 | NATIONWIDE FINANCIAL SERVICES INC | | | 1,2,5 | 2.B FE | 1,597,500 | 120.5000 | 1,807,500 | 1,500,000 | 1,577,468 | 0 | (2,943) | 0 | 0 | 6.750 | 6.223 | MN | 12,938 | 101,250 | 04/02/2013 | 05/15/2087 |
| 65339K-BK-5 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 2,5 | 2.B FE | 1,407,151 | 113.3893 | 1,598,789 | 1,410,000 | 1,406,346 | 0 | (379) | 0 | 0 | 5.650 | 5.636 | MN | 13,278 | 79,665 | 04/24/2020 | 05/01/2079 |
| 654579-AD-3 | NIPPON LIFE INSURANCE CO | | C | 1,2 | 1.G FE | 1,014,380 | 107.6250 | 1,076,250 | 1,000,000 | 1,004,012 | 0 | (1,437) | 0 | 0 | 5.100 | 4.941 | AO | 10,625 | 51,000 | 10/14/2014 | 10/16/2044 |

# 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 |
| 654579-AK-7 | NIPPON LIFE INSURANCE CO | C | C | 2 | 1.G FE | 1,000,000 | 99.0030 | 990,030 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 2.900 | 2.900 | MS | 8,458 | 0 | 09/09/2021 | 09/16/2051 |
| 65559C-AA-9 | NORDEA BANK ABP | | C | 2 | 2.B FE | 1,415,810 | 113.6250 | 1,590,750 | 1,400,000 | 1,411,030 | 0 | (2,236) | 0 | 0 | 6.625 | 6.406 | MS | 24,476 | 92,750 | 04/27/2020 | 12/29/2049 |
| 65559C-AD-3 | NORDEA BANK ABP | | C | 2 | 2.B FE | 800,000 | 94.8000 | 758,400 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 3.750 | 3.750 | MS | 10,000 | 0 | 08/24/2021 | 12/29/2049 |
| 693475-AM-7 | PNC FINANCIAL SERVICES GROUP INC | | | 2,5 | 2.B FE | 6,888,933 | 102.0000 | 7,824,420 | 7,671,000 | 6,961,134 | 0 | 10,492 | 0 | 0 | 4.850 | 5.501 | JD | 31,004 | 372,044 | 10/23/2013 | 12/29/2049 |
| 70213B-AC-5 | PARTNERRE FINANCE B LLC | C | | 1,2 | 2.B FE | 1,500,000 | 105.3160 | 1,579,740 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | AO | 16,875 | 69,188 | 09/17/2020 | 10/01/2050 |
| 70213B-AC-5 | PARTNERRE FINANCE B LLC | | | 1,2 | 2.B FE | 720,000 | 105.3160 | 758,275 | 720,000 | 720,000 | 0 | 0 | 0 | 0 | 4.500 | 4.500 | AO | 8,100 | 33,210 | 09/17/2020 | 10/01/2050 |
| 743863-AA-0 | PROVIDENT FINANCING TRUST I | | | | 3.A FE | 1,354,539 | 122.0000 | 1,485,960 | 1,218,000 | 1,349,221 | 0 | (3,213) | 0 | 0 | 7.405 | 6.322 | MS | 26,557 | 72,236 | 06/08/2021 | 03/15/2038 |
| 744320-AL-6 | PRUDENTIAL FINANCIAL INC | | | 1,2,5 | 2.B FE | 1,161,080 | 102.2045 | 1,226,454 | 1,200,000 | 1,147,076 | 0 | (3,370) | 0 | 0 | 5.875 | 5.696 | MS | 20,758 | 70,500 | 03/25/2020 | 09/15/2042 |
| 744320-BF-8 | PRUDENTIAL FINANCIAL INC | | | 2,5 | 2.B FE | 1,923,500 | 112.1146 | 2,107,754 | 1,880,000 | 1,913,198 | 0 | (4,046) | 0 | 0 | 5.700 | 5.381 | MS | 31,553 | 107,160 | 04/25/2019 | 09/15/2048 |
| 76025L-AB-0 | SCENTRE GROUP TRUST 2 | C | | 1,2 | 2.A FE | 2,837,540 | 107.1250 | 3,010,213 | 2,810,000 | 2,835,783 | 0 | (1,757) | 0 | 0 | 5.125 | 4.988 | MS | 38,803 | 130,944 | 04/13/2021 | 09/24/2080 |
| 78397D-AA-6 | SBL HOLDINGS INC | | | 2 | 3.B FE | 838,750 | 100.0000 | 880,000 | 880,000 | 839,134 | 0 | 384 | 0 | 0 | 7.000 | 7.384 | MN | 8,213 | 61,600 | 01/04/2021 | 12/29/2049 |
| 808513-BD-6 | CHARLES SCHWAB CORP | | | 2 | 2.B FE | 4,280,000 | 109.0000 | 4,665,200 | 4,280,000 | 4,280,000 | 0 | 0 | 0 | 0 | 5.375 | 5.375 | MJSD | 19,171 | 230,050 | 04/27/2020 | 12/29/2049 |
| 83367T-BF-5 | SOCIETE GENERALE SA | | C | 2 | 3.B FE | 1,350,800 | 109.3750 | 1,312,500 | 1,200,000 | 1,246,568 | 0 | (23,740) | 0 | 0 | 7.875 | 5.755 | JD | 3,413 | 94,500 | 09/11/2017 | 12/29/2049 |
| 83370R-AA-6 | SOCIETE GENERALE SA | | C | 2 | 3.B FE | 1,400,000 | 105.0400 | 1,470,560 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 5.375 | 5.375 | MN | 8,988 | 75,250 | 11/12/2020 | 12/29/2049 |
| 835407-AA-5 | SOMPO JAPAN INSURANCE INC | | C | 2,5 | 1.G FE | 3,000,000 | 104.8310 | 3,144,930 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 5.325 | 5.325 | MS | 41,269 | 159,750 | 03/21/2013 | 03/28/2073 |
| 842587-DJ-3 | SOUTHERN CO | | | 2 | 2.C FE | 1,508,174 | 100.0000 | 1,502,000 | 1,502,000 | 1,507,426 | 0 | (748) | 0 | 0 | 3.750 | 3.661 | MS | 16,585 | 20,183 | 05/05/2021 | 09/15/2051 |
| 857477-AQ-6 | STATE STREET CORP | | | 2 | 2.A FE | 1,000,000 | 100.2382 | 1,002,382 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 3.800 | 3.800 | MJSD | 1,794 | 38,078 | 05/14/2015 | 12/29/2049 |
| 86564C-AA-8 | SUMITOMO LIFE INSURANCE CO | | C | 2,5 | 1.G FE | 644,000 | 107.8750 | 647,250 | 600,000 | 616,921 | 0 | (9,259) | 0 | 0 | 6.500 | 4.767 | MS | 10,942 | 39,000 | 12/05/2018 | 09/20/2073 |
| 87089N-AA-8 | SWISS RE FINANCE LUXEMBOURG SA | C | C | 2 | 1.F FE | 1,811,400 | 111.8750 | 2,013,750 | 1,800,000 | 1,808,789 | 0 | (989) | 0 | 0 | 5.000 | 4.918 | AO | 22,250 | 90,000 | 03/28/2019 | 04/02/2049 |
| 87089N-AA-8 | SWISS RE FINANCE LUXEMBOURG SA | | C | 2 | 1.F FE | 1,206,460 | 111.8750 | 1,342,500 | 1,200,000 | 1,204,999 | 0 | (569) | 0 | 0 | 5.000 | 4.930 | AO | 14,833 | 60,000 | 04/25/2019 | 04/02/2049 |
| 89356B-AB-4 | TRANSCANADA TRUST | | C | 2,5 | 2.C FE | 8,132,923 | 109.2500 | 8,128,200 | 7,440,000 | 7,833,588 | 0 | (85,157) | 0 | 0 | 5.875 | 4.493 | FA | 165,127 | 437,100 | 01/27/2020 | 08/15/2076 |
| 89356B-AE-8 | TRANSCANADA TRUST | | C | 2,5 | 2.C FE | 3,003,035 | 106.7500 | 3,202,500 | 3,000,000 | 3,002,473 | 0 | (253) | 0 | 0 | 5.500 | 5.487 | MS | 48,583 | 165,000 | 09/11/2019 | 09/15/2079 |
| 90352J-AF-0 | UBS GROUP AG | | C | 2 | 2.C FE | 1,403,800 | 107.8250 | 1,509,550 | 1,400,000 | 1,401,610 | 0 | (773) | 0 | 0 | 7.000 | 6.938 | JJ | 41,106 | 98,000 | 02/28/2019 | 12/29/2049 |
| 92857W-BQ-2 | VODAFONE GROUP PLC | | C | 2 | 3.A FE | 2,326,353 | 120.9840 | 2,782,632 | 2,300,000 | 2,320,634 | 0 | (2,265) | 0 | 0 | 7.000 | 6.834 | AO | 38,908 | 161,000 | 05/08/2019 | 04/04/2079 |
| 929089-AG-5 | VOYA FINANCIAL INC | | | 2 | 3.A FE | 600,000 | 103.9470 | 623,682 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 6.125 | 6.124 | MS | 10,821 | 36,750 | 09/05/2018 | 12/29/2049 |
| 949746-NL-1 | WELLS FARGO & CO | | | 1,2,5 | 2.B FE | 1,244,375 | 134.6272 | 1,480,899 | 1,100,000 | 1,222,820 | 0 | (5,469) | 0 | 0 | 5.950 | 4.889 | JD | 2,909 | 65,450 | 09/11/2017 | 12/01/2086 |
| E2R99C-Q5-9 | BANCO SANTANDER SA | | D | 2 | 3.A FE | 998,420 | 107.8125 | 1,078,125 | 1,000,000 | 998,187 | 0 | (81) | 0 | 0 | 7.500 | 7.500 | FMAN | 11,005 | 75,000 | 03/11/2019 | 12/29/2049 |
| G0809L-DY-2 | BARCLAYS PLC | | D | 2 | 4.A FE | 613,620 | 101.1250 | 606,750 | 600,000 | 601,738 | 0 | (8,264) | 0 | 0 | 7.875 | 6.425 | MJSD | 2,100 | 47,250 | 07/14/2020 | 12/29/2049 |
| G5361W-AB-0 | LANCASHIRE HOLDINGS LTD | | D | 1,2,5 | 3.A FE | 1,610,500 | 107.2500 | 1,716,000 | 1,600,000 | 1,609,932 | 0 | (568) | 0 | 0 | 5.625 | 5.538 | MS | 25,750 | 45,000 | 04/08/2021 | 09/18/2041 |
| G7S40C-AG-8 | ROTHESAY LIFE PLC | | D | 2 | 2.C FE | 1,800,200 | 99.4296 | 1,789,733 | 1,800,000 | 1,800,193 | 0 | (7) | 0 | 0 | 4.875 | 4.872 | AO | 15,600 | 0 | 10/26/2021 | 12/29/2049 |
| G7S8MZ-AA-7 | PHOENIX GROUP HOLDINGS PLC | | D | 2 | 2.B FE | 605,900 | 105.3750 | 632,250 | 600,000 | 603,790 | 0 | (1,110) | 0 | 0 | 5.625 | 5.398 | AO | 6,094 | 33,750 | 01/23/2020 | 12/29/2049 |
| J17074-AC-9 | FUKOKU MUTUAL LIFE INSURANCE CO | | D | 1,2,5 | 2.A FE | 1,261,500 | 108.2500 | 1,299,000 | 1,200,000 | 1,231,087 | 0 | (7,904) | 0 | 0 | 5.000 | 4.211 | JJ | 25,500 | 60,000 | 11/20/2017 | 12/29/2049 |
| P0607L-AC-7 | AES ANDES SA | | D | 2 | 3.B FE | 425,888 | 103.5010 | 424,354 | 410,000 | 420,286 | 0 | (4,101) | 0 | 0 | 7.125 | 5.931 | JJ | 14,201 | 29,213 | 08/07/2020 | 03/26/2079 |
| P16259-AN-6 | BBVA BANCOMER SA (HOUSTON BRANCH) | | D | 2 | 3.B FE | 419,580 | 109.2000 | 458,640 | 420,000 | 419,632 | 0 | 19 | 0 | 0 | 5.875 | 5.884 | MS | 7,403 | 24,675 | 08/07/2020 | 09/13/2034 |
| Q7787G-AE-0 | QBE INSURANCE GROUP LTD | | D | 2 | 2.C FE | 2,726,456 | 110.5166 | 2,983,948 | 2,700,000 | 2,695,667 | 0 | (7,711) | 0 | 0 | 5.875 | 5.588 | JD | 6,169 | 158,625 | 03/25/2020 | 06/17/2046 |
| Q78063-AG-1 | QBE INSURANCE GROUP LTD | | D | 2 | 2.C FE | 1,096,250 | 110.7400 | 1,107,400 | 1,000,000 | 1,041,524 | 0 | (14,218) | 0 | 0 | 6.750 | 5.191 | JD | 5,438 | 67,500 | 01/30/2019 | 12/02/2044 |
| W9T10Z-EB-7 | SVENSKA HANDELSBANKEN AB | | D | 2 | 2.B FE | 1,408,500 | 107.3750 | 1,503,250 | 1,400,000 | 1,403,661 | 0 | (1,692) | 0 | 0 | 6.250 | 6.109 | MAR | 72,917 | 87,500 | 02/19/2019 | 12/29/2049 |
| W9T10Z-ZQ-1 | SVENSKA HANDELSBANKEN AB | | D | 2 | 2.B FE | 600,000 | 103.6250 | 621,750 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 4.750 | 4.749 | MAR | 23,750 | 11,479 | 09/29/2020 | 12/29/2049 |
| 4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 179,735,633 | XXX | 195,031,392 | 175,137,500 | 177,526,270 | 0 | (602,359) | 0 | 0 | XXX | XXX | XXX | 2,365,570 | 10,238,900 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 179,735,633 | XXX | 195,031,392 | 175,137,500 | 177,526,270 | 0 | (602,359) | 0 | 0 | XXX | XXX | XXX | 2,365,570 | 10,238,900 | 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 | 9,418,286 | 109.0882 | 10,274,239 | 9,418,286 | 9,418,286 | 0 | 0 | 0 | 0 | 4.800 | 4.870 | MJSD | 0 | 1,223,502 | 07/20/2018 | 12/01/2049 |
| 99LNPQ-MY-7 | Metropolitan Financing VI Senior Secured | | | 4 | 2.B | 1,369,863 | 98.5500 | 1,350,000 | 1,369,863 | 1,369,863 | 0 | 0 | 0 | 0 | 3.500 | (1.000) | N/A | 1,199 | 0 | 12/21/2021 | 08/02/2024 |
| 9TERM7-2L-7 | BREAKWATER CREDIT 0.00001% 6/30/25 | | | 5 | 2.B FE | 3,291,255 | 99.0000 | 3,291,255 | 3,324,500 | 3,295,082 | 0 | 3,827 | 0 | 0 | 0.000 | 0.254 | MJSD | 58,393 | 85,098 | 07/09/2021 | 06/30/2025 |
| 9TERM7-4E-1 | TERRA INCOME FUND 6 6.000% 4/09/25 | | | 5 | 1.G FE | 563,789 | 98.5500 | 634,987 | 644,330 | 571,311 | 0 | 7,522 | 0 | 0 | 6.000 | 10.198 | N/A | 0 | 22,995 | 08/26/2021 | 04/09/2025 |
| BGH6W2-6Y-3 | SUTHERLAND GLOBAL INC 1L TL CTP | | | 5 | 4.B FE | 2,443,691 | 99.0393 | 2,451,223 | 2,475,000 | 2,451,196 | 0 | 6,287 | 0 | 0 | 8.250 | 8.666 | N/A | 6 | 248,513 | 10/22/2020 | 10/14/2025 |
| 6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired | | | | | | 17,086,884 | XXX | 18,001,704 | 17,231,979 | 17,105,738 | 0 | 17,636 | 0 | 0 | XXX | XXX | XXX | 59,598 | 1,580,108 | XXX | XXX |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 17,086,884 | XXX | 18,001,704 | 17,231,979 | 17,105,738 | 0 | 17,636 | 0 | 0 | XXX | XXX | XXX | 59,598 | 1,580,108 | XXX | XXX |
| 7699999. Total - Issuer Obligations | | | | | | 2,661,287,851 | XXX | 3,234,739,523 | 2,749,401,162 | 2,671,271,646 | 0 | 777,036 | 0 | 0 | XXX | XXX | XXX | 34,705,981 | 133,668,011 | XXX | XXX |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 214,602,857 | XXX | 234,544,459 | 221,841,174 | 215,495,750 | (69,468) | 1,008,792 | 0 | 0 | XXX | XXX | XXX | 1,012,043 | 8,813,286 | XXX | XXX |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 250,258,787 | XXX | 251,196,145 | 235,227,610 | 240,579,118 | 0 | (1,819,623) | 0 | 0 | XXX | XXX | XXX | 975,741 | 11,898,155 | XXX | XXX |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 561,153,053 | XXX | 566,628,664 | 605,295,030 | 567,324,518 | (161,375) | 2,827,986 | 2,274,584 | 0 | XXX | XXX | XXX | 3,843,223 | 20,726,361 | 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 | | | | | | 17,086,884 | XXX | 18,001,704 | 17,231,979 | 17,105,738 | 0 | 17,636 | 0 | 0 | XXX | XXX | XXX | 59,598 | 1,580,108 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 3,704,389,433 | XXX | 4,305,110,496 | 3,828,996,957 | 3,711,776,770 | (230,843) | 2,811,827 | 2,274,584 | 0 | XXX | XXX | XXX | 40,596,586 | 176,685,921 | XXX | XXX |

1.

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

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A ...$ | 564,241,477 | 1B ...$ | 103,193,421 | 1C ...$ | 110,443,867 | 1D ...$ | 295,499,838 | 1E ...$ | 196,112,194 | 1F ...$ | 374,924,623 | 1G ...$ 374,504,035 |
| 1B | 2A ...$ | 427,485,362 | 2B ...$ | 660,612,444 | 2C ...$ | 269,175,629 | | | | | | | |
| 1C | 3A ...$ | 85,245,785 | 3B ...$ | 75,072,484 | 3C ...$ | 122,012,318 | | | | | | | |
| 1D | 4A ...$ | 27,010,842 | 4B ...$ | 23,437,850 | 4C ...$ | 2,140,621 | | | | | | | |
| 1E | 5A ...$ | 0 | 5B ...$ | 535,458 | 5C ...$ | 0 | | | | | | | |
| 1F | 6 ...$ | 128,522 | | | | | | | | | | | |

# 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 |
| 00489Q-30-0 | ACRES COMMERCIAL REALTY CORP | | | 134,014.000 | 25.00 | 0.000 | 3,374,473 | 25.180 | 3,374,473 | 3,350,309 | 0 | 115,614 | 0 | 24,164 | 0 | 0 | 24,164 | 0 | 2.C PL | 08/10/2021 |
| 008492-20-9 | AGREE REALTY CORP | | | 5,385.000 | 25.00 | 23.720 | 127,732 | 23.720 | 127,732 | 134,011 | 477 | 1,130 | 0 | (6,279) | 0 | 0 | (6,279) | 0 | 3.A FE | 11/26/2021 |
| 020002-83-8 | ALLSTATE CORP | | | 86,610.000 | 25.00 | 0.000 | 2,359,256 | 27.240 | 2,359,256 | 2,047,229 | 27,607 | 110,428 | 0 | 312,027 | 0 | 0 | 312,027 | 0 | 2.B FE | 03/20/2020 |
| 02005N-BM-1 | ALLY FINANCIAL INC | | | 640,000.000 | 1,000.00 | 103.750 | 664,000 | 103.750 | 664,000 | 640,000 | 0 | 16,960 | 0 | 24,000 | 0 | 0 | 24,000 | 0 | 3.C FE | 04/19/2021 |
| 025816-CH-0 | AMERICAN EXPRESS CO | | | 1,479,000.000 | 1,000.00 | 0.000 | 1,481,588 | 100.175 | 1,481,588 | 1,479,000 | 0 | 19,543 | 0 | 2,588 | 0 | 0 | 2,588 | 0 | 2.C FE | 07/27/2021 |
| 02665T-86-8 | AMERICAN HOMES 4 RENT | | | 26,000.000 | 25.00 | 26.990 | 701,740 | 26.990 | 701,740 | 689,101 | 0 | 40,626 | 0 | 12,639 | 0 | 0 | 12,639 | 0 | 3.B FE | 10/04/2019 |
| 02665T-87-6 | AMERICAN HOMES 4 RENT | | | 53,872.000 | 25.00 | 25.600 | 1,379,123 | 25.600 | 1,379,123 | 1,347,354 | 0 | 79,125 | 0 | 31,769 | 0 | 0 | 31,769 | 0 | 3.B FE | 12/20/2019 |
| 038923-85-0 | ARBOR REALTY TRUST INC | | | 108,500.000 | 25.00 | 0.000 | 2,761,325 | 25.450 | 2,761,325 | 2,712,500 | 0 | 0 | 0 | 48,825 | 0 | 0 | 48,825 | 0 | 2.A PL | 10/04/2021 |
| 038923-86-8 | ARBOR REALTY TRUST INC | | | 41,058.000 | 25.00 | 0.000 | 1,048,621 | 25.540 | 1,048,621 | 1,026,450 | 0 | 14,078 | 0 | 22,171 | 0 | 0 | 22,171 | 0 | 2.A PL | 08/04/2021 |
| 038923-87-6 | ARBOR REALTY TRUST INC | | | 110,205.000 | 25.00 | 0.000 | 2,793,697 | 25.350 | 2,793,697 | 2,755,125 | 0 | 72,207 | 0 | 38,572 | 0 | 0 | 38,572 | 0 | 2.A PL | 05/25/2021 |
| 03939A-10-7 | ARCH CAPITAL GROUP LTD | | C | 80,821.000 | 25.00 | 0.000 | 2,069,018 | 25.600 | 2,069,018 | 1,978,618 | 0 | 110,119 | 0 | 90,400 | 0 | 0 | 90,400 | 0 | 2.B FE | 04/27/2020 |
| 03939A-40-4 | ARCH CAPITAL GROUP LTD | | C | 62,800.000 | 25.00 | 0.000 | 1,614,902 | 25.715 | 1,614,902 | 1,570,000 | 0 | 39,488 | 0 | 44,902 | 0 | 0 | 44,902 | 0 | 2.B FE | 06/02/2021 |
| 060505-19-5 | BANK OF AMERICA CORP | | | 56,684.000 | 25.00 | 0.000 | 1,495,324 | 26.380 | 1,495,324 | 1,431,584 | 20,814 | 83,255 | 0 | 63,740 | 0 | 0 | 63,740 | 0 | 2.C FE | 01/31/2019 |
| 060505-22-9 | BANK OF AMERICA CORP | | | 141,245.000 | 25.00 | 0.000 | 3,767,004 | 26.670 | 3,767,004 | 3,703,157 | 0 | 211,868 | 0 | 63,847 | 0 | 0 | 63,847 | 0 | 2.C FE | 09/27/2019 |
| 06053U-60-1 | BANK OF AMERICA CORP | | | 24,125.000 | 25.00 | 0.000 | 647,998 | 26.860 | 647,998 | 602,821 | 0 | 32,418 | 0 | 45,176 | 0 | 0 | 45,176 | 0 | 2.C FE | 06/19/2019 |
| 062545-20-7 | BANK OF HAWAII CORP | | | 44,400.000 | 25.00 | 0.000 | 1,159,950 | 26.125 | 1,159,950 | 1,110,000 | 0 | 18,348 | 0 | 49,950 | 0 | 0 | 49,950 | 0 | 2.B FE | 06/08/2021 |
| 064058-AL-4 | BANK OF NEW YORK MELLON CORP | | | 760,000.000 | 1,000.00 | 0.000 | 762,713 | 100.357 | 762,713 | 760,000 | 0 | 0 | 0 | 2,713 | 0 | 0 | 2,713 | 0 | 2.A FE | 11/08/2021 |
| 10922N-70-7 | BRIGHTHOUSE FINANCIAL INC | | | 61,600.000 | 25.00 | 26.320 | 1,621,312 | 26.320 | 1,621,312 | 1,540,000 | 0 | 90,823 | 0 | 81,312 | 0 | 0 | 81,312 | 0 | 3.A FE | 11/10/2020 |
| 12542R-80-3 | CHS INC | | | 62,900.000 | 25.00 | 28.470 | 1,790,763 | 28.470 | 1,790,763 | 1,815,120 | 0 | 117,938 | 0 | (24,357) | 0 | 0 | (24,357) | 0 | 3.B | 12/17/2019 |
| 172967-34-1 | CITIGROUP INC | | | 46,841.000 | 25.00 | 27.620 | 1,293,748 | 27.620 | 1,293,748 | 1,209,040 | 0 | 80,508 | 0 | 84,709 | 0 | 0 | 84,709 | 0 | 3.A FE | 12/07/2018 |
| 18469C-30-7 | CLEAR STREET GROUP INC. | | | 118,400.000 | 25.00 | 0.000 | 2,960,000 | 25.000 | 2,960,000 | 2,960,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 10/19/2021 |
| 25432G-20-8 | DIME COMMUNITY BANCSHARES INC | | | 44,000.000 | 25.00 | 26.010 | 1,144,440 | 26.010 | 1,144,440 | 1,012,905 | 0 | 60,500 | 0 | 131,535 | 0 | 0 | 131,535 | 0 | 3.A FE | 06/03/2020 |
| 25746U-DM-8 | DOMINION ENERGY INC | | | 1,039,000.000 | 1,000.00 | 0.000 | 1,072,768 | 103.250 | 1,072,768 | 1,041,037 | 0 | 0 | 0 | 31,731 | 0 | 0 | 31,731 | 0 | 2.C FE | 12/09/2021 |
| 26441C-50-1 | DUKE ENERGY CORP | | | 85,075.000 | 25.00 | 27.450 | 2,335,309 | 27.450 | 2,335,309 | 2,128,192 | 0 | 122,295 | 0 | 207,117 | 0 | 0 | 207,117 | 0 | 3.A FE | 03/26/2019 |
| 281020-AT-4 | EDISON INTERNATIONAL | | | 880,000.000 | 1,000.00 | 102.180 | 899,184 | 102.180 | 899,184 | 883,936 | 0 | 0 | 0 | 15,248 | 0 | 0 | 15,248 | 0 | 3.B FE | 11/05/2021 |
| 28852N-30-7 | ELLINGTON FINANCIAL INC | | | 70,000.000 | 25.00 | 0.000 | 1,767,500 | 25.250 | 1,767,500 | 1,750,000 | 0 | 0 | 0 | 17,500 | 0 | 0 | 17,500 | 0 | 1.G PL | 12/08/2021 |
| 29273V-60-5 | ENERGY TRANSFER LP | | | 50,044.000 | 25.00 | 25.410 | 1,271,618 | 25.410 | 1,271,618 | 1,245,327 | 0 | 95,084 | 0 | 26,291 | 0 | 0 | 26,291 | 0 | 3.B FE | 08/09/2019 |
| 29273V-AN-0 | ENERGY TRANSFER LP | | | 780,000.000 | 1,000.00 | 101.750 | 793,650 | 101.750 | 793,650 | 780,000 | 0 | 21,125 | 0 | 13,650 | 0 | 0 | 13,650 | 0 | 3.B FE | 06/01/2021 |
| 29359U-10-9 | ENSTAR GROUP LTD | | C | 67,936.000 | 25.00 | 29.310 | 1,991,204 | 29.310 | 1,991,204 | 1,698,400 | 0 | 118,888 | 0 | 292,804 | 0 | 0 | 292,804 | 0 | 3.A FE | 06/20/2018 |
| 29452E-20-0 | EQUITABLE HOLDINGS INC | | | 23,108.000 | 25.00 | 0.000 | 615,262 | 26.625 | 615,262 | 529,732 | 0 | 30,329 | 0 | 85,530 | 0 | 0 | 85,530 | 0 | 2.C FE | 06/30/2020 |
| 319626-30-5 | FIRST CITIZENS BANCSHARES INC (DELAWARE) | | | 63,482.000 | 25.00 | 0.000 | 1,660,054 | 26.150 | 1,660,054 | 1,587,050 | 0 | 85,304 | 0 | 73,004 | 0 | 0 | 73,004 | 0 | 2.C FE | 03/05/2020 |
| 33616C-69-6 | FIRST REPUBLIC BANK | | | 45,525.000 | 25.00 | 0.000 | 1,178,870 | 25.895 | 1,178,870 | 1,137,898 | 0 | 0 | 0 | 40,972 | 0 | 0 | 40,972 | 0 | 2.C FE | 11/29/2021 |
| 33616C-72-0 | FIRST REPUBLIC BANK | | | 405.000 | 25.00 | 0.000 | 9,889 | 24.418 | 9,889 | 10,125 | 0 | 111 | 0 | (236) | 0 | 0 | (236) | 0 | 2.C FE | 07/14/2021 |
| 33616C-78-7 | FIRST REPUBLIC BANK | | | 20,557.000 | 25.00 | 0.000 | 550,722 | 26.790 | 550,722 | 440,777 | 0 | 24,154 | 0 | 109,945 | 0 | 0 | 109,945 | 0 | 2.C FE | 03/23/2020 |
| 360271-30-8 | FULTON FINANCIAL CORP | | | 71,200.000 | 25.00 | 0.000 | 1,860,456 | 26.130 | 1,860,456 | 1,811,337 | 22,802 | 69,943 | 0 | 49,119 | 0 | 0 | 49,119 | 0 | 2.C FE | 05/05/2021 |
| 369604-BQ-5 | GENERAL ELECTRIC CO | | | 325,000.000 | 1,000.00 | 0.000 | 323,375 | 99.500 | 323,375 | 262,979 | 0 | 11,983 | 0 | 60,396 | 0 | 0 | 60,396 | 0 | 2.C FE | 08/19/2020 |
| 376536-88-4 | GLADSTONE COMMERCIAL CORP | | | 30,400.000 | 25.00 | 0.000 | 814,416 | 26.790 | 814,416 | 760,000 | 0 | 22,800 | 0 | 54,416 | 0 | 0 | 54,416 | 0 | 2.C PL | 06/21/2021 |
| 38141G-YU-2 | GOLDMAN SACHS GROUP INC | | | 480,000.000 | 1,000.00 | 101.644 | 487,890 | 101.644 | 487,890 | 480,000 | 0 | 0 | 0 | 7,890 | 0 | 0 | 7,890 | 0 | 3.A FE | 10/25/2021 |
| 38145G-30-8 | GOLDMAN SACHS GROUP INC | | | 152,840.000 | 25.00 | 26.650 | 4,073,186 | 26.650 | 4,073,186 | 3,821,000 | 0 | 210,155 | 0 | 252,186 | 0 | 0 | 252,186 | 0 | 3.A FE | 04/18/2013 |
| 38741L-30-5 | GRANITE POINT MORTGAGE TRUST INC | | | 143,670.000 | 25.00 | 0.000 | 3,670,769 | 25.550 | 3,670,769 | 3,591,667 | 21,688 | 0 | 0 | 79,101 | 0 | 0 | 79,101 | 0 | 2.B FE | 11/30/2021 |
| 416518-60-3 | HARTFORD FINANCIAL SERVICES GROUP INC | | | 49,657.000 | 25.00 | 0.000 | 1,334,557 | 26.875 | 1,334,557 | 1,274,929 | 0 | 74,486 | 0 | 59,628 | 0 | 0 | 59,628 | 0 | 2.C FE | 11/01/2019 |
| 42226B-30-3 | HEALTHCARE TRUST INC | | | 5,469.000 | 25.00 | 0.000 | 138,584 | 25.340 | 138,584 | 135,310 | 0 | 0 | 0 | 3,275 | 0 | 0 | 3,275 | 0 | 2.B FE | 12/10/2021 |
| 48126H-AC-4 | JPMORGAN CHASE & CO | | | 5,700,000.000 | 1,000.00 | 0.000 | 6,013,500 | 105.500 | 6,013,500 | 5,700,000 | 0 | 347,700 | 0 | 313,500 | 0 | 0 | 313,500 | 0 | 2.B FE | 09/18/2014 |
| 48128B-52-3 | JPMORGAN CHASE & CO | | | 32,581.000 | 25.00 | 0.000 | 830,164 | 25.480 | 830,164 | 815,064 | 0 | 11,593 | 0 | 15,100 | 0 | 0 | 15,100 | 0 | 2.B FE | 07/27/2021 |
| 48128B-54-9 | JPMORGAN CHASE & CO | | | 58,000.000 | 25.00 | 0.000 | 1,520,186 | 26.210 | 1,520,186 | 1,456,492 | 0 | 35,582 | 0 | 63,694 | 0 | 0 | 63,694 | 0 | 2.B FE | 05/19/2021 |
| 48128B-64-8 | JPMORGAN CHASE & CO | | | 40,382.000 | 25.00 | 0.000 | 1,102,429 | 27.300 | 1,102,429 | 1,055,766 | 0 | 60,573 | 0 | 46,663 | 0 | 0 | 46,663 | 0 | 2.B FE | 09/30/2019 |
| 48128B-65-5 | JPMORGAN CHASE & CO | | | 75,350.000 | 25.00 | 0.000 | 2,025,408 | 26.880 | 2,025,408 | 1,949,883 | 0 | 108,316 | 0 | 75,525 | 0 | 0 | 75,525 | 0 | 2.B FE | 11/29/2019 |
| 48251K-20-9 | KKR REAL ESTATE FINANCE TRUST INC | | | 19,061.000 | 25.00 | 0.000 | 489,868 | 25.700 | 489,868 | 479,673 | 0 | 20,563 | 0 | 10,195 | 0 | 0 | 10,195 | 0 | 2.C PL | 05/13/2021 |
| 49446R-71-1 | KIMCO REALTY CORP | | | 30,000.000 | 25.00 | 0.000 | 779,100 | 25.970 | 779,100 | 677,763 | 9,844 | 39,375 | 0 | 101,337 | 0 | 0 | 101,337 | 0 | 2.C FE | 08/08/2018 |
| 55025L-20-7 | LUMENT FINANCE TRUST INC | | | 102,448.000 | 25.00 | 0.000 | 2,701,554 | 26.370 | 2,701,554 | 2,561,103 | 50,424 | 89,642 | 0 | 140,450 | 0 | 0 | 140,450 | 0 | 2.B PL | 04/29/2021 |
| 59156R-87-6 | METLIFE INC | | | 34,413.000 | 25.00 | 0.000 | 913,304 | 26.540 | 913,304 | 858,980 | 0 | 48,393 | 0 | 54,324 | 0 | 0 | 54,324 | 0 | 2.B FE | 05/31/2018 |
| 60784B-20-0 | MODIV INC | | | 3,359.000 | 25.00 | 0.000 | 87,200 | 25.960 | 87,200 | 83,306 | 1,789 | 0 | 0 | 3,894 | 0 | 0 | 3,894 | 0 | 2.C PL | 09/15/2021 |
| 61761J-40-6 | MORGAN STANLEY | | | 120,000.000 | 25.00 | 0.000 | 3,403,200 | 28.360 | 3,403,200 | 3,000,000 | 47,813 | 191,251 | 0 | 403,200 | 0 | 0 | 403,200 | 0 | 2.C FE | 09/11/2014 |

# 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 |
| 61763E-20-7 | MORGAN STANLEY | | | 98,161.000 | 25.00 | 0.000 | 2,726,913 | 27.780 | 2,726,913 | 2,507,618 | 42,179 | 168,715 | 0 | 219,294 | 0 | 0 | 219,294 | 0 | 2.C FE | 03/19/2020 |
| 637870-20-5 | NATIONAL STORAGE AFFILIATES TRUST | | | 52,500.000 | 25.00 | 0.000 | 1,361,603 | 25.935 | 1,361,603 | 1,303,575 | 0 | 78,750 | 0 | 58,028 | 0 | 0 | 58,028 | 0 | 2.C FE | 05/16/2019 |
| 649604-86-5 | NEW YORK MORTGAGE TRUST INC | | | 89,923.000 | 25.00 | 0.000 | 2,207,610 | 24.550 | 2,207,610 | 2,246,075 | 38,639 | 41,583 | 0 | (38,466) | 0 | 0 | (38,466) | 0 | 2.C PL | 10/08/2021 |
| 65473P-88-1 | NISOURCE INC | | | 24,139.000 | 25.00 | 27.342 | 660,011 | 27.342 | 660,011 | 602,660 | 0 | 39,226 | 0 | 57,351 | 0 | 0 | 57,351 | 0 | 3.A FE | 12/21/2018 |
| 66661N-30-8 | NORTHPOINTE BANCSHARES INC | | | 68,625.000 | 25.00 | 0.000 | 1,835,719 | 26.750 | 1,835,719 | 1,715,625 | 0 | 141,932 | 0 | 120,094 | 0 | 0 | 120,094 | 0 | 2.A PL | 12/30/2020 |
| 674001-40-9 | OAKTREE CAPITAL GROUP LLC | | | 70,877.000 | 25.00 | 0.000 | 1,877,532 | 26.490 | 1,877,532 | 1,797,614 | 0 | 108,938 | 0 | 79,918 | 0 | 0 | 79,918 | 0 | 2.B FE | 05/18/2021 |
| 693475-85-7 | PNC FINANCIAL SERVICES GROUP INC | | | 60,971.000 | 25.00 | 0.000 | 1,563,906 | 25.650 | 1,563,906 | 1,622,369 | 0 | 93,362 | 0 | (58,463) | 0 | 0 | (58,463) | 0 | 2.B FE | 12/07/2018 |
| 693475-BC-8 | PNC FINANCIAL SERVICES GROUP INC | | | 489,000.000 | 1,000.00 | 0.000 | 481,293 | 98.424 | 481,293 | 489,000 | 0 | 4,249 | 0 | (7,707) | 0 | 0 | (7,707) | 0 | 2.B FE | 09/08/2021 |
| 70931T-50-9 | PENNYMAC MORTGAGE INVESTMENT TRUST | | | 59,250.000 | 25.00 | 0.000 | 1,491,915 | 25.180 | 1,491,915 | 1,481,250 | 0 | 30,828 | 0 | 10,665 | 0 | 0 | 10,665 | 0 | 2.C PL | 08/17/2021 |
| 74460W-62-8 | PUBLIC STORAGE | | | 30,000.000 | 25.00 | 0.000 | 798,000 | 26.600 | 798,000 | 750,000 | 0 | 36,563 | 0 | 48,000 | 0 | 0 | 48,000 | 0 | 2.A FE | 09/05/2019 |
| 7591EP-70-4 | REGIONS FINANCIAL CORP | | | 83,000.000 | 25.00 | 28.950 | 2,402,850 | 28.950 | 2,402,850 | 2,082,350 | 0 | 118,275 | 0 | 320,500 | 0 | 0 | 320,500 | 0 | 3.A FE | 06/04/2019 |
| 75968N-30-9 | RENAISSANCERE HOLDINGS LTD | C | | 66,943.000 | 25.00 | 0.000 | 1,763,279 | 26.340 | 1,763,279 | 1,683,416 | 0 | 96,231 | 0 | 79,862 | 0 | 0 | 79,862 | 0 | 2.B FE | 04/27/2020 |
| 784860-AQ-4 | SVB FINANCIAL GROUP | | | 920,000.000 | 1,000.00 | 102.870 | 946,404 | 102.870 | 946,404 | 920,000 | 0 | 0 | 0 | 26,404 | 0 | 0 | 26,404 | 0 | 3.B FE | 10/25/2021 |
| 808513-86-5 | CHARLES SCHWAB CORP | | | 30,000.000 | 25.00 | 0.000 | 783,300 | 26.110 | 783,300 | 750,000 | 0 | 22,350 | 0 | 33,300 | 0 | 0 | 33,300 | 0 | 2.B FE | 03/23/2021 |
| 808513-BK-0 | CHARLES SCHWAB CORP | | | 4,470,000.000 | 1,000.00 | 0.000 | 4,559,400 | 102.000 | 4,559,400 | 4,470,000 | 0 | 125,657 | 0 | 89,400 | 0 | 0 | 89,400 | 0 | 2.B FE | 03/15/2021 |
| 81784T-20-7 | 777 PARTNERS LLC | | | 2,370.000 | 25.00 | 1,000.000 | 2,370,000 | 1,000.000 | 2,370,000 | 2,370,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3.B FE | 12/28/2021 |
| 82981J-87-7 | SITE CENTERS CORP | | | 27,800.000 | 25.00 | 25.610 | 711,958 | 25.610 | 711,958 | 629,573 | 11,077 | 44,307 | 0 | 82,385 | 0 | 0 | 82,385 | 0 | 3.B FE | 02/04/2019 |
| 84857L-30-9 | SPIRE INC | | | 31,350.000 | 25.00 | 27.240 | 853,974 | 27.240 | 853,974 | 783,912 | 0 | 46,241 | 0 | 70,063 | 0 | 0 | 70,063 | 0 | 3.A FE | 05/14/2019 |
| 857477-60-8 | STATE STREET CORP | | | 19,674.000 | 25.00 | 0.000 | 537,297 | 27.310 | 537,297 | 524,733 | 0 | 29,015 | 0 | 12,564 | 0 | 0 | 12,564 | 0 | 2.A FE | 07/16/2019 |
| 857477-85-5 | STATE STREET CORP | | | 90,000.000 | 25.00 | 0.000 | 2,577,600 | 28.640 | 2,577,600 | 2,250,000 | 0 | 120,348 | 0 | 327,600 | 0 | 0 | 327,600 | 0 | 2.A FE | 04/04/2016 |
| 87161C-70-9 | SYNOVUS FINANCIAL CORP | | | 32,000.000 | 25.00 | 27.240 | 871,680 | 27.240 | 871,680 | 800,000 | 11,750 | 47,000 | 0 | 71,680 | 0 | 0 | 71,680 | 0 | 3.C FE | 06/24/2019 |
| 87266M-20-6 | TPG RE FINANCE TRUST INC | | | 34,871.000 | 25.00 | 0.000 | 834,812 | 23.940 | 834,812 | 870,642 | 0 | 29,665 | 0 | (35,830) | 0 | 0 | (35,830) | 0 | 2.B PL | 08/10/2021 |
| 879433-76-1 | TELEPHONE AND DATA SYSTEMS INC | | | 55,600.000 | 25.00 | 26.410 | 1,468,396 | 26.410 | 1,468,396 | 1,390,613 | 0 | 31,043 | 0 | 77,783 | 0 | 0 | 77,783 | 0 | 3.C FE | 08/20/2021 |
| 88224Q-30-5 | TEXAS CAPITAL BANCSHARES INC | | | 41,225.000 | 25.00 | 27.000 | 1,113,075 | 27.000 | 1,113,075 | 1,024,741 | 0 | 46,421 | 0 | 88,334 | 0 | 0 | 88,334 | 0 | 4.A FE | 03/03/2021 |
| 89832Q-69-5 | TRUIST FINANCIAL CORP | | | 102,000.000 | 25.00 | 0.000 | 2,716,260 | 26.630 | 2,716,260 | 2,575,388 | 0 | 121,125 | 0 | 140,872 | 0 | 0 | 140,872 | 0 | 2.B FE | 08/12/2020 |
| 89832Q-74-5 | TRUIST FINANCIAL CORP | | | 27,500.000 | 25.00 | 0.000 | 763,950 | 27.780 | 763,950 | 687,086 | 0 | 36,094 | 0 | 76,864 | 0 | 0 | 76,864 | 0 | 2.B FE | 05/20/2020 |
| 902973-83-3 | US BANCORP | | | 23,012.000 | 25.00 | 0.000 | 575,070 | 24.990 | 575,070 | 608,838 | 9,349 | 37,395 | 0 | (33,769) | 0 | 0 | (33,769) | 0 | 2.A FE | 12/14/2018 |
| 902973-BC-9 | US BANCORP | | | 1,374,000.000 | 1,000.00 | 0.000 | 1,373,725 | 99.980 | 1,373,725 | 1,374,000 | 0 | 0 | 0 | (275) | 0 | 0 | (275) | 0 | 2.A FE | 10/19/2021 |
| 929042-79-4 | VORNADO REALTY TRUST | | | 11,520.000 | 25.00 | 24.700 | 284,544 | 24.700 | 284,544 | 288,000 | 6,165 | 0 | 0 | (3,456) | 0 | 0 | (3,456) | 0 | 3.A FE | 09/13/2021 |
| 929089-20-9 | VOYA FINANCIAL INC | | | 38,400.000 | 25.00 | 29.550 | 1,134,720 | 29.550 | 1,134,720 | 960,000 | 0 | 51,360 | 0 | 174,720 | 0 | 0 | 174,720 | 0 | 3.A FE | 06/11/2019 |
| 938824-30-7 | WASHINGTON FEDERAL INC | | | 73,200.000 | 25.00 | 0.000 | 1,905,762 | 26.035 | 1,905,762 | 1,860,774 | 22,303 | 54,405 | 0 | 44,988 | 0 | 0 | 44,988 | 0 | 2.C FE | 05/04/2021 |
| 949746-46-5 | WELLS FARGO & CO | | | 100,524.000 | 25.00 | 0.000 | 2,788,536 | 27.740 | 2,788,536 | 2,713,971 | 0 | 166,492 | 0 | 74,565 | 0 | 0 | 74,565 | 0 | 2.B FE | 09/26/2019 |
| 949746-55-6 | WELLS FARGO & CO | | | 291,405.000 | 25.00 | 0.000 | 7,815,482 | 26.820 | 7,815,482 | 7,102,683 | 0 | 426,186 | 0 | 712,799 | 0 | 0 | 712,799 | 0 | 2.B FE | 02/28/2020 |
| 949746-TD-3 | WELLS FARGO & CO | | | 3,115,000.000 | 1,000.00 | 0.000 | 3,200,663 | 102.750 | 3,200,663 | 3,123,837 | 0 | 107,649 | 0 | 76,826 | 0 | 0 | 76,826 | 0 | 2.B FE | 02/03/2021 |
| 94988U-15-1 | WELLS FARGO & CO | | | 12,700.000 | 25.00 | 0.000 | 330,327 | 26.010 | 330,327 | 329,812 | 0 | 3,770 | 0 | 515 | 0 | 0 | 515 | 0 | 2.B FE | 10/22/2021 |
| 95002Y-40-0 | WELLS FARGO & CO | | | 45,825.000 | 25.00 | 0.000 | 1,139,210 | 24.860 | 1,139,210 | 1,145,532 | 0 | 18,665 | 0 | (6,323) | 0 | 0 | (6,323) | 0 | 2.B FE | 07/21/2021 |
| 95082P-30-3 | WESCO INTERNATIONAL INC | | | 35,000.000 | 25.00 | 30.540 | 1,068,900 | 30.540 | 1,068,900 | 1,062,166 | 0 | 86,328 | 0 | 6,734 | 0 | 0 | 6,734 | 0 | 4.B FE | 05/03/2021 |
| 957638-40-6 | WESTERN ALLIANCE BANCORP | | | 31,400.000 | 25.00 | 26.190 | 822,366 | 26.190 | 822,366 | 788,232 | 0 | 9,082 | 0 | 34,134 | 0 | 0 | 34,134 | 0 | 3.A FE | 09/17/2021 |
| G16249-15-6 | BROOKFIELD PROPERTY PARTNERS LP | C | | 38,000.000 | 25.00 | 25.430 | 966,340 | 25.430 | 966,340 | 950,000 | 0 | 46,253 | 0 | 16,340 | 0 | 0 | 16,340 | 0 | 3.B FE | 08/13/2019 |
| G16249-16-4 | BROOKFIELD PROPERTY PARTNERS LP | C | | 41,200.000 | 25.00 | 23.800 | 980,560 | 23.800 | 980,560 | 1,030,000 | 7 | 15,879 | 0 | (140,975) | 25,390 | 0 | (115,585) | 0 | 3.B FE | 02/10/2020 |
| G16252-26-7 | BROOKFIELD INFRASTRUCTURE PARTNERS LP | C | | 57,200.000 | 25.00 | 0.000 | 1,447,732 | 25.310 | 1,447,732 | 1,430,000 | 0 | 73,288 | 0 | 17,732 | 0 | 0 | 17,732 | 0 | 2.C FE | 09/14/2020 |
| G16258-23-1 | BROOKFIELD RENEWABLE PARTNERS LP | C | | 9,234.000 | 25.00 | 0.000 | 242,577 | 26.270 | 242,577 | 230,850 | 0 | 12,120 | 0 | 11,727 | 0 | 0 | 11,727 | 0 | 2.C FE | 02/19/2020 |
| 8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | 150,089,150 | XXX | 150,089,150 | 143,208,984 | 344,725 | 5,921,405 | 0 | 6,788,631 | 25,390 | 0 | 6,814,021 | 0 | XXX | XXX |
| 00206R-40-9 | AT&T INC | | | 60,000.000 | 25.00 | 0.000 | 1,498,227 | 27.150 | 1,629,000 | 1,513,834 | 14,063 | 42,187 | 0 | 0 | (2,689) | 0 | (2,689) | 0 | 2.B FE | 04/15/2020 |
| 00775V-10-4 | AEGON FUNDING COMPANY LLC | | | 72,000.000 | 25.00 | 0.000 | 1,800,000 | 26.810 | 1,930,320 | 1,800,000 | 0 | 91,800 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 10/15/2019 |
| 008252-84-3 | AFFILIATED MANAGERS GROUP INC | | | 29,600.000 | 25.00 | 0.000 | 740,000 | 26.238 | 776,636 | 740,000 | 98 | 17,575 | 0 | 0 | 0 | 0 | 0 | 0 | 2.C FE | 09/17/2020 |
| 015857-70-9 | ALGONQUIN POWER & UTILITIES CORP | C | | 39,325.000 | 25.00 | 26.695 | 982,056 | 26.695 | 1,049,781 | 990,538 | (3,004) | 33,795 | 0 | 0 | (29) | 0 | (29) | 0 | 3.A FE | 01/14/2019 |
| 015857-80-8 | ALGONQUIN POWER & UTILITIES CORP | C | | 40,150.000 | 25.00 | 27.162 | 1,005,756 | 27.162 | 1,090,562 | 1,007,567 | 0 | 31,116 | 0 | 0 | (368) | 0 | (368) | 0 | 3.A FE | 05/20/2019 |
| 02005N-BN-9 | ALLY FINANCIAL INC | | | 2,040,000.000 | 1,000.00 | 103.080 | 2,040,000 | 103.080 | 2,102,832 | 2,040,000 | 0 | 43,411 | 0 | 0 | 0 | 0 | 0 | 0 | 3.C FE | 05/25/2021 |
| 025932-80-7 | AMERICAN FINANCIAL GROUP INC | | | 64,431.000 | 25.00 | 0.000 | 1,617,481 | 26.830 | 1,728,684 | 1,617,481 | 0 | 94,633 | 0 | 0 | 0 | 0 | 0 | 0 | 2.C FE | 04/27/2020 |
| 025932-87-2 | AMERICAN FINANCIAL GROUP INC | | | 28,800.000 | 25.00 | 0.000 | 720,000 | 28.950 | 833,760 | 720,000 | 3,375 | 20,250 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 05/21/2020 |
| 04621X-30-6 | ASSURANT INC | | | 35,200.000 | 25.00 | 26.680 | 880,407 | 26.680 | 939,136 | 880,503 | (1,797) | 23,100 | 0 | 0 | (45) | 0 | (45) | 0 | 3.A FE | 11/16/2020 |
| 05973K-AB-3 | BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL | | C | 600,000.000 | 1,000.00 | 99.550 | 600,000 | 99.550 | 597,300 | 600,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3.C FE | 11/17/2021 |

# 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 |
| 064058-AH-3 | BANK OF NEW YORK MELLON CORP | | | 1,878,000.000 | 1,000.00 | 0.000 | 1,884,553 | 106.675 | 2,003,357 | 1,884,553 | 0 | 44,133 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 05/19/2020 |
| 064058-AH-3 | BANK OF NEW YORK MELLON CORP | C | | 1,500,000.000 | 1,000.00 | 0.000 | 1,500,000 | 106.675 | 1,600,125 | 1,500,000 | 0 | 35,250 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 05/12/2020 |
| 11271L-10-2 | BROOKFIELD FINANCE INC | | C | 38,400.000 | 25.00 | 0.000 | 960,000 | 25.170 | 966,528 | 960,000 | (1,850) | 22,200 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 10/08/2020 |
| 125896-84-5 | CMS ENERGY CORP | | | 49,975.000 | 25.00 | 0.000 | 1,249,320 | 26.891 | 1,343,868 | 1,249,319 | 6,117 | 36,700 | 0 | 0 | 0 | 0 | 0 | 0 | 2.C FE | 02/06/2019 |
| 125896-85-2 | CMS ENERGY CORP | | | 51,446.000 | 25.00 | 0.000 | 1,252,917 | 26.620 | 1,369,493 | 1,265,367 | 15,952 | 37,781 | 0 | 0 | 28 | 0 | 28 | 0 | 2.C FE | 03/20/2020 |
| 125896-86-0 | CMS ENERGY CORP | | | 4,005.000 | 25.00 | 0.000 | 77,842 | 26.170 | 104,811 | 77,913 | 250 | 2,816 | 0 | 0 | 14 | 0 | 14 | 0 | 2.C FE | 03/19/2020 |
| 12621E-30-1 | CNO FINANCIAL GROUP INC | | | 22,000.000 | 25.00 | 26.380 | 550,000 | 26.380 | 580,360 | 550,000 | 2,819 | 14,094 | 0 | 0 | 0 | 0 | 0 | 0 | 3.B FE | 11/18/2020 |
| 172967-NB-3 | CITIGROUP INC | | | 810,000.000 | 1,000.00 | 101.625 | 810,000 | 101.625 | 823,163 | 810,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3.A FE | 10/20/2021 |
| 174610-AQ-8 | CITIZENS FINANCIAL GROUP INC | | | 700,000.000 | 1,000.00 | 104.375 | 700,000 | 104.375 | 730,625 | 700,000 | 0 | 22,313 | 0 | 0 | 0 | 0 | 0 | 0 | 3.A FE | 10/22/2018 |
| 174610-AU-9 | CITIZENS FINANCIAL GROUP INC | | | 430,000.000 | 1,000.00 | 109.375 | 430,000 | 109.375 | 470,313 | 430,000 | 6,074 | 12,148 | 0 | 0 | 0 | 0 | 0 | 0 | 3.B FE | 05/28/2020 |
| 190750-80-5 | COBANK ACB | | | 11,000.000 | 100.00 | 0.000 | 1,170,000 | 101.000 | 1,111,000 | 1,170,000 | 17,188 | 34,375 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 02/20/2018 |
| 190750-86-2 | COBANK ACB | | | 19,200.000 | 100.00 | 0.000 | 2,075,923 | 106.500 | 2,044,800 | 2,075,923 | 29,760 | 59,520 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 10/09/2017 |
| 190750-87-0 | COBANK ACB | | | 6,425.000 | 100.00 | 0.000 | 643,700 | 100.000 | 642,500 | 643,700 | 9,838 | 19,677 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 09/18/2017 |
| 190750-AC-6 | COBANK ACB | | | 200,000.000 | 1,000.00 | 0.000 | 226,495 | 113.082 | 226,164 | 226,495 | 0 | 6,250 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 08/02/2017 |
| 200340-AU-1 | COMERICA INC | | | 640,000.000 | 1,000.00 | 109.000 | 642,641 | 109.000 | 697,600 | 642,641 | 9,000 | 18,000 | 0 | 0 | 0 | 0 | 0 | 0 | 3.A FE | 05/20/2020 |
| 26441C-BG-9 | DUKE ENERGY CORP | | | 1,125,000.000 | 1,000.00 | 0.000 | 1,125,000 | 103.750 | 1,167,188 | 1,125,000 | 0 | 27,422 | 0 | 0 | 0 | 0 | 0 | 0 | 2.C FE | 09/09/2019 |
| 281020-AS-6 | EDISON INTERNATIONAL | | | 1,300,000.000 | 1,000.00 | 104.760 | 1,300,000 | 104.760 | 1,361,880 | 1,300,000 | 0 | 36,102 | 0 | 0 | 0 | 0 | 0 | 0 | 3.B FE | 03/02/2021 |
| 29250N-47-7 | ENBRIDGE INC | | C | 145,475.000 | 25.00 | 0.000 | 3,577,662 | 26.640 | 3,875,454 | 3,605,273 | 1,958 | 115,914 | 0 | 0 | (1,090) | 0 | (1,090) | 0 | 2.C FE | 12/17/2018 |
| 29273V-40-7 | ENERGY TRANSFER LP | | | 49,746.000 | 25.00 | 24.657 | 1,112,897 | 24.657 | 1,226,577 | 1,112,897 | 0 | 91,719 | 0 | 0 | 0 | 0 | 0 | 0 | 3.B FE | 12/11/2018 |
| 29364D-10-0 | ENTERGY ARKANSAS LLC | | | 32,000.000 | 25.00 | 0.000 | 732,800 | 25.490 | 815,680 | 732,800 | 0 | 39,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1.F FE | 03/18/2020 |
| 30767E-40-6 | FARM CREDIT BANK OF TEXAS | | | 19,783.000 | 100.00 | 0.000 | 2,146,466 | 104.500 | 2,067,324 | 2,146,466 | 0 | 66,768 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 03/09/2018 |
| 30767E-AC-3 | FARM CR BK TEX | | | 3,000,000.000 | 1,000.00 | 0.000 | 3,000,000 | 107.500 | 3,225,000 | 3,000,000 | 0 | 93,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 06/20/2018 |
| 37045X-DB-9 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 854,000.000 | 1,000.00 | 114.000 | 880,768 | 114.000 | 973,560 | 880,768 | 0 | 50,571 | 0 | 0 | 0 | 0 | 0 | 0 | 3.B FE | 11/09/2020 |
| 39808B-20-6 | GREYSTONE SENIOR DEBT OPPORTUNITY FUND P | | | 136,781.000 | 25.00 | 0.000 | 3,419,525 | 25.000 | 3,419,525 | 3,419,525 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 12/17/2021 |
| 416518-50-4 | HARTFORD FINANCIAL SERVICES GROUP INC | | | 14,788.000 | 25.00 | 0.000 | 348,940 | 25.410 | 375,763 | 348,940 | 7,278 | 29,114 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 03/26/2020 |
| 45822P-20-4 | INTEGRYS HOLDING INC | | | 90,714.000 | 25.00 | 0.000 | 2,379,367 | 25.400 | 2,304,136 | 2,379,367 | 0 | 136,071 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 04/21/2020 |
| 48128B-AN-1 | JPMORGAN CHASE & CO | | | 985,000.000 | 1,000.00 | 0.000 | 984,883 | 99.750 | 982,538 | 984,883 | 0 | 19,873 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 05/05/2021 |
| 570535-AW-4 | MARKEL CORP | | | 1,260,000.000 | 1,000.00 | 109.625 | 1,260,000 | 109.625 | 1,381,275 | 1,260,000 | 0 | 37,800 | 0 | 0 | 0 | 0 | 0 | 0 | 3.A FE | 05/21/2020 |
| 637432-10-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 33,293.000 | 25.00 | 0.000 | 832,325 | 27.100 | 902,240 | 832,325 | 5,849 | 22,889 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A FE | 04/29/2019 |
| 65339K-86-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 47,041.000 | 25.00 | 0.000 | 1,175,816 | 27.850 | 1,310,092 | 1,175,886 | 5,537 | 33,223 | 0 | 0 | (13) | 0 | (13) | 0 | 2.B FE | 03/12/2019 |
| 744320-80-5 | PRUDENTIAL FINANCIAL INC | | | 47,106.000 | 25.00 | 0.000 | 1,168,292 | 27.114 | 1,277,256 | 1,168,053 | 8,464 | 33,121 | 0 | 0 | 38 | 0 | 38 | 0 | 2.B FE | 08/07/2018 |
| 75574U-40-8 | READY CAPITAL CORP | | | 5,920.000 | 25.00 | 0.000 | 151,568 | 25.790 | 152,677 | 151,568 | 0 | 406 | 0 | 0 | 0 | 0 | 0 | 0 | 2.A PL | 12/03/2021 |
| 75574U-88-7 | READY CAPITAL CORP | | | 86,317.000 | 25.00 | 0.000 | 2,157,925 | 24.730 | 2,134,619 | 2,157,925 | 35,066 | 54,548 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B PL | 06/03/2021 |
| 7591EP-AR-1 | REGIONS FINANCIAL CORP | | | 430,000.000 | 1,000.00 | 109.500 | 430,000 | 109.500 | 470,850 | 430,000 | 0 | 12,363 | 0 | 0 | 0 | 0 | 0 | 0 | 3.A FE | 06/02/2020 |
| 759351-80-2 | REINSURANCE GROUP OF AMERICA INC | | | 304,000.000 | 25.00 | 0.000 | 7,600,000 | 29.270 | 8,898,080 | 7,600,000 | 0 | 437,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 06/01/2016 |
| 78397D-AC-2 | SBL HOLDINGS INC | | | 1,230,000.000 | 1,000.00 | 98.500 | 1,230,000 | 98.500 | 1,211,550 | 1,230,000 | 0 | 32,202 | 0 | 0 | 0 | 0 | 0 | 0 | 3.B FE | 06/17/2021 |
| 816851-60-4 | SEMPRA ENERGY | | | 21,500.000 | 25.00 | 0.000 | 542,925 | 27.280 | 586,520 | 548,771 | 0 | 15,453 | 0 | 0 | (904) | 0 | (904) | 0 | 2.C FE | 07/12/2019 |
| 816851-BK-4 | SEMPRA ENERGY | | | 1,160,000.000 | 1,000.00 | 0.000 | 1,160,000 | 107.078 | 1,242,105 | 1,160,000 | 0 | 28,275 | 0 | 0 | 0 | 0 | 0 | 0 | 2.C FE | 06/10/2020 |
| 838518-20-7 | SOUTH JERSEY INDUSTRIES INC | | | 55,050.000 | 25.00 | 26.329 | 1,379,082 | 26.329 | 1,449,417 | 1,381,278 | 3,226 | 38,707 | 0 | 0 | (486) | 0 | (486) | 0 | 3.A FE | 11/12/2020 |
| 842587-80-0 | SOUTHERN CO | | | 130,400.000 | 25.00 | 0.000 | 3,260,000 | 27.130 | 3,537,752 | 3,260,000 | 27,343 | 80,685 | 0 | 0 | 0 | 0 | 0 | 0 | 2.C FE | 01/06/2020 |
| 896442-50-6 | TRINITY CAPITAL INC | | | 36,764.000 | 25.00 | 0.000 | 955,864 | 26.250 | 965,055 | 955,864 | 0 | 32,169 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 05/10/2021 |
| 89832Q-AE-9 | TRUIST FINANCIAL CORP | | | 1,395,000.000 | 1,000.00 | 0.000 | 1,398,873 | 107.289 | 1,496,684 | 1,398,873 | 0 | 34,526 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 05/28/2020 |
| 89832Q-AF-6 | TRUIST FINANCIAL CORP | | | 2,310,000.000 | 1,000.00 | 0.000 | 2,411,628 | 111.750 | 2,581,425 | 2,411,628 | 0 | 58,905 | 0 | 0 | 0 | 0 | 0 | 0 | 2.B FE | 03/26/2021 |
| 911684-70-2 | UNITED STATES CELLULAR CORP | | | 58,000.000 | 25.00 | 27.185 | 1,451,246 | 27.185 | 1,576,730 | 1,451,726 | 7,552 | 45,313 | 0 | 0 | (153) | 0 | (153) | 0 | 3.B FE | 08/25/2020 |
| 911684-80-1 | UNITED STATES CELLULAR CORP | | | 48,800.000 | 25.00 | 26.400 | 1,220,000 | 26.400 | 1,288,320 | 1,220,000 | 5,592 | 33,550 | 0 | 0 | 0 | 0 | 0 | 0 | 3.B FE | 11/30/2020 |
| 91529Y-60-1 | UNUM GROUP | | | 64,000.000 | 25.00 | 26.100 | 1,586,860 | 26.100 | 1,670,400 | 1,591,209 | 4,444 | 50,000 | 0 | 0 | 132 | 0 | 132 | 0 | 3.A FE | 08/02/2018 |
| 949746-RN-3 | WELLS FARGO & CO | | | 4,150,000.000 | 1,000.00 | 0.000 | 4,187,649 | 109.250 | 4,533,875 | 4,255,671 | 0 | 243,813 | 0 | 0 | (10,898) | 0 | (10,898) | 0 | 2.B FE | 10/05/2015 |
| 8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | 82,625,677 | XXX | 87,854,261 | 82,772,530 | 220,192 | 2,793,624 | 0 | 0 | (16,463) | 0 | (16,463) | 0 | XXX | XXX |
| 8999999 - Total Preferred Stocks | | | | | | | 232,714,827 | XXX | 237,943,411 | 225,981,514 | 564,917 | 8,715,030 | 0 | 6,788,631 | 8,928 | 0 | 6,797,558 | 0 | XXX | XXX |

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

| | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A | $ | 0 | 1B | $ | 0 | 1C | $ | 0 | 1D | $ | 0 | |
| | | | | | | | | | | 1E | $ | 0 | |
| | | | | | | | | | | 1F | $ | 732,800 | |
| | | | | | | | | | | 1G | $ | 1,767,500 | |
| 1B | 2A | $ | 31,654,796 | 2B | $ | 89,903,960 | 2C | $ | 50,933,381 | | | | |
| 1C | 3A | $ | 28,910,088 | 3B | $ | 20,986,251 | 3C | $ | 5,644,076 | | | | |
| 1D | 4A | $ | 1,113,075 | 4B | $ | 1,068,900 | 4C | $ | 0 | | | | |
| 1E | 5A | $ | 0 | 5B | $ | 0 | 5C | $ | 0 | | | | |
| 1F | 6 | $ | 0 | | | | | | | | | | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 000000-00-0 | Stone Point Credit Corp | | | 427,082.438 | 8,710,773 | 20.396 | 8,710,773 | 8,535,976 | 0 | 267,622 | 0 | 174,797 | 0 | 174,797 | 0 | 12/08/2021 | |
| 31339*-10-7 | FHLB CAPITAL STOCK INDIANA | RF | | 189,483.000 | 18,948,300 | 100.000 | 18,948,300 | 18,948,300 | 0 | 248,436 | 0 | 0 | 0 | 0 | 0 | 07/12/2007 | |
| 40521H-2#-4 | HAIGHTS CROSS COMMUN INC NEW RESTR | | | 400.000 | 0 | 1.000 | 0 | 4,875 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 03/22/2010 | |
| 9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other | | | | | 27,659,073 | XXX | 27,659,073 | 27,489,151 | 0 | 516,058 | 0 | 174,797 | 0 | 174,797 | 0 | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 27,659,073 | XXX | 27,659,073 | 27,489,151 | 0 | 516,058 | 0 | 174,797 | 0 | 174,797 | 0 | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 260,373,901 | XXX | 265,602,484 | 253,470,665 | 564,917 | 9,231,087 | 0 | 6,963,428 | 0 | 6,972,356 | 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<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 38378X-QK-0 | GNR 2014-130 KZ - CMBS | | 12/01/2021 | Direct | | 36,543 | 36,543 | 0 |
| 912803-FT-5 | UNITED STATES TREASURY | | 02/26/2021 | Various | | 53,990,415 | 104,920,000 | 0 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 54,026,959 | 104,956,543 | 0 |
| 29135L-AR-1 | EMIRATE OF ABU DHABI | C | 09/08/2021 | J.P. Morgan Securities LLC | | 1,000,000 | 1,000,000 | 0 |
| 74730D-AD-5 | QATAR PETROLEUM | C | 06/30/2021 | HSBC Securities (USA), Inc. | | 1,250,000 | 1,250,000 | 0 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 2,250,000 | 2,250,000 | 0 |
| 445638-AC-9 | HUNT FEE III 2021-1 | | 09/29/2021 | DIRECT LOAN FUND | | 3,858,131 | 3,858,131 | 0 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 3,858,131 | 3,858,131 | 0 |
| 02554C-AC-3 | AMERICAN EAGLE NORTHWEST LLC | | 07/01/2021 | SSB CUSTODIAN | | (807,068) | (750,000) | (117) |
| 13057E-EK-6 | CALIFORNIA PUB FIN AUTH REV | | 02/25/2021 | B.C. ZIEGLER & CO. | | 250,000 | 250,000 | 0 |
| 3132D6-N5-5 | FH SB8512 - RMBS | | 06/09/2021 | SUNTRUST ROBINSON HUMPHREY INC | | 2,049,279 | 1,972,832 | 1,754 |
| 3133EN-AN-0 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 10/06/2021 | Various | | 499,500 | 500,000 | 0 |
| 3136B0-ZZ-2 | FNR 2018-2 CZ - CMO/RMBS | | 02/01/2021 | Direct | | 16,819 | 16,819 | 0 |
| 3136B2-7H-9 | FNR 2018-72 ZB - CMO/RMBS | | 12/01/2021 | Direct | | 67,334 | 67,334 | 0 |
| 3136B3-PT-1 | FNR 2018-88 MZ - CMO/RMBS | | 11/01/2021 | Direct | | 132,353 | 132,353 | 0 |
| 31396Q-UD-9 | FNR 2009-62 Z - CMO/RMBS | | 12/01/2021 | Direct | | 41,433 | 41,433 | 0 |
| 3140LB-5R-0 | FN BS1755 - CMBS/RMBS | | 02/22/2021 | BANK OF AMERICA SECURITIES | | 1,250,781 | 1,250,000 | 1,869 |
| 35563P-HJ-1 | SCRT 2018-4 MZ - CMO/RMBS | | 12/01/2021 | Direct | | 76,730 | 76,730 | 0 |
| 451174-AX-4 | IDAHO ENERGY RES AUTH TRANSMISSION FACS | | 06/16/2021 | TD SECURITIES (USA) LLC | | 500,000 | 500,000 | 0 |
| 591745-8C-1 | METROPOLITAN ATLANTA RAPID TRAN AUTH GA | | 12/10/2021 | GOLDMAN SACHS & CO | | 250,000 | 250,000 | 0 |
| 880591-EJ-7 | TENNESSEE VALLEY AUTHORITY | | 05/12/2021 | CITIGROUP GLOBAL MARKETS INC. | | 137,324 | 100,000 | 745 |
| 88059F-BT-7 | TENNESSEE VALLEY AUTHORITY | | 02/24/2021 | KEYBANC CAPITAL MARKETS INC | | 307,600 | 1,000,000 | 0 |
| 88059F-CG-4 | TENNESSEE VALLEY AUTHORITY | | 08/13/2021 | Various | | 77,023 | 466,000 | 29 |
| 886640-JL-6 | TIFT CNTY GA HOSP AUTH REV | | 04/28/2021 | RAYMOND JAMES & ASSOCIATES INC. | | 100,000 | 100,000 | 0 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 4,949,109 | 5,973,501 | 4,279 |
| 000000-00-0 | MEDALIST PART OP 9/1 5.750% 9/01/23 SEN | | 09/21/2021 | DIRECT | | 2,759,832 | 2,808,989 | 0 |
| 000000-00-0 | MEDALIST PART OP 9/1 5.750% 9/01/23 REV | | 12/01/2021 | DIRECT FROM ISSUER | | 842,697 | 842,697 | 0 |
| 000328-AA-8 | LENDLEASE ARMY PRA TL | | 04/13/2021 | DIRECT LOAN FUND | | 2,384,000 | 2,384,000 | 0 |
| 000328-AC-4 | LENDLEASE ARMY PRA REV FUNDED | | 07/16/2021 | Not Provided | | 0 | 5,060,000 | 0 |
| 001202-AA-8 | AGL 14 E - CDO | C | 11/05/2021 | MORGAN STANLEY & CO. LLC | | 1,000,000 | 1,000,000 | 0 |
| 00120C-AA-6 | AGL 12 E - CDO | C | 05/14/2021 | MLPFS INC FIXED INCOME | | 575,000 | 575,000 | 0 |
| 00206R-40-9 | AT&T INC | | 09/01/2021 | Various | | 0 | (1,500,000) | 0 |
| 00253X-AB-7 | AADVANTAGE LOYALTY IP LTD | | 03/10/2021 | GOLDMAN, SACHS & CO. | | 250,000 | 250,000 | 0 |
| 00388W-AK-7 | ABU DHABI NATIONAL ENERGY COMPANY PJSC | C | 04/20/2021 | HSBC Securities (USA), Inc. | | 1,250,000 | 1,250,000 | 0 |
| 00489Q-AA-0 | ACRES COMMERCIAL REALTY CORP | | 08/09/2021 | RAYMOND JAMES/FI | | 3,500,000 | 3,500,000 | 0 |
| 00653V-AE-1 | ADAPTHEALTH LLC | | 08/12/2021 | U.S. Bank | | 150,000 | 150,000 | 0 |
| 00774M-AX-3 | AERCAP IRELAND CAPITAL DAC | C | 10/21/2021 | CITIGROUP GLOBAL MARKETS INC. | | 4,981,200 | 5,000,000 | 0 |
| 00775P-AA-5 | ADVANTAGE SALES & MARKETING INC | | 10/27/2021 | Various | | 224,769 | 215,000 | 6,295 |
| 008911-BK-4 | AIR CANADA | C | 07/27/2021 | CITIGROUP GLOBAL MARKETS INC. | | 120,000 | 120,000 | 0 |
| 009349-AR-2 | ALS 2016-1 D1 - ABS | C | 11/15/2021 | U.S. Bank | | 131,754 | 353,937 | 49 |
| 009349-AU-5 | ALS 2016-1 D2 - ABS | C | 06/28/2021 | U.S. Bank | | 53 | 160 | 0 |
| 009349-AX-9 | ALS 2016-1 AR - ABS | D | 06/28/2021 | U.S. Bank | | 200,299 | 385,743 | 75 |
| 00971A-AA-0 | AJAXM 21A A1 - CMO/RMBS | | 01/22/2021 | NOMURA SECURITIES/FIXED INCOME | | 1,999,958 | 2,000,000 | 0 |
| 013304-AA-8 | ALBION FINANCING 1 SARL | C | 10/15/2021 | BARCLAYS CAPITAL INC FIXED INC | | 290,000 | 290,000 | 0 |
| 01448T-AB-0 | ALESC V A2 - CDO | C | 07/19/2021 | CITIGROUP GLOBAL MARKETS INC. | | 558,150 | 610,000 | 374 |
| 01450A-AC-4 | ALESC XI B - CDO | | 12/23/2021 | CITIGROUP GLOBAL MARKETS INC. | | 1,200,384 | 1,846,745 | 2,371 |
| 01626P-AP-1 | ALIMENTATION COUCHE-TARD INC | C | 05/10/2021 | RBC CAPITAL MARKETS, LLC | | 500,000 | 500,000 | 0 |
| 02124T-AA-1 | QATAR AIRWAYS | | 06/29/2021 | Not Provided | | 2,732,895 | 2,750,000 | 0 |
| 02209S-BM-4 | ALTRIA GROUP INC | | 02/01/2021 | CREDIT SUISSE SECURITIES | | 248,528 | 250,000 | 0 |
| 02554C-AC-3 | AMERICAN EAGLE NORTHWEST LLC | | 07/01/2021 | SSB CUSTODIAN | | 807,068 | 750,000 | 117 |
| 02608A-AA-7 | AMERICAN FINANCE TRUST INC | | 09/30/2021 | US Bank | | 275,000 | 275,000 | 0 |
| 03060N-AD-2 | AMERICO LIFE INC | | 04/22/2021 | Cantor Fitzgerald | | 251,723 | 250,000 | 264 |
| 03115A-AC-7 | AMFAM HOLDINGS, INC. | | 03/08/2021 | J.P. Morgan Securities LLC | | 1,000,000 | 1,000,000 | 0 |
| 031921-AB-5 | AMWINS GROUP INC | | 07/14/2021 | GOLDMAN, SACHS & CO. | | 50,000 | 50,000 | 0 |
| 032654-AW-5 | ANALOG DEVICES INC | | 09/28/2021 | Morgan Stanley | | 744,203 | 750,000 | 0 |
| 03328U-AS-1 | ANCHC 7RR ER2 - CDO | C | 05/20/2021 | CREDIT SUISSE SECURITIES | | 2,175,000 | 2,175,000 | 11,442 |
| 03329D-AA-7 | ANCHC 17 E - CDO | C | 06/04/2021 | BNP Paribas | | 2,301,750 | 2,325,000 | 0 |
| 03329M-AG-4 | ANCHF 2R ER - CDO | | 09/22/2021 | KEYBANC CAPITAL MARKETS INC | | 483,750 | 500,000 | 14,577 |
| 03754D-AE-3 | APEXC 211 E - CDO | C | 05/28/2021 | U.S. Bank | | 2,280,000 | 2,400,000 | 0 |
| 03766#-AA-2 | AASET 2014-1 AR - ABS | | 09/15/2021 | WELLS FARGO SECURITIES LLC | | 0 | 0 | 0 |
| 04015Y-AA-8 | ARES LIII E - CDO | C | 04/26/2021 | CREDIT SUISSE SECURITIES | | 700,385 | 700,000 | 10,170 |
| 04016N-BF-9 | ARES 44R 3R2 - CDO | | 03/31/2021 | GOLDMAN, SACHS & CO. | | 2,000,000 | 2,000,000 | 0 |
| 04018V-AA-1 | ARES FINANCE CO III LLC | | 06/24/2021 | Various | | 1,160,839 | 1,160,000 | 0 |
| 04623H-AA-9 | MORGN 2 E - CDO | | 11/23/2021 | BARCLAYS CAPITAL INC. | | 1,790,625 | 1,875,000 | 11,045 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 05492J-AZ-5 | BBCMS 2019-C5 C - CMBS | | 08/24/2021 | PERSHING DIV OF DLJ SEC LNDING | | 537,383 | 500,000 | 1,288 |
| 05682X-AA-9 | BCC 194 E - CDO | C | 12/02/2021 | Jefferies LLC | | 2,402,760 | 2,400,000 | 21,291 |
| 06762U-AA-6 | BABSN 213 E - CDO | C | 12/22/2021 | BARCLAYS CAPITAL INC. | | 1,025,000 | 1,025,000 | 0 |
| 07134H-AA-4 | BATLN 12 E - CDO | | 02/03/2021 | MORGAN STANLEY & CO. LLC | | 1,306,781 | 1,325,000 | 18,585 |
| 07336G-AV-6 | BVINV 21INV4 A20 - CMO/RMBS | | 09/24/2021 | MLPFS INC FIXED INCOME | | 1,762,578 | 1,750,000 | 3,403 |
| 07336L-AB-9 | BVINV 21INV2 A2 - CMO/RMBS | | 07/26/2021 | MLPFS INC FIXED INCOME | | 2,818,750 | 2,750,000 | 5,538 |
| 084423-AV-4 | W. R. BERKLEY CORP | | 03/09/2021 | CREDIT SUISSE SECURITIES (USA) | | 746,910 | 750,000 | 0 |
| 09345B-AA-8 | BLAST MOTION INC | | 03/30/2021 | RBC CAPITAL MARKETS, LLC | | 1,192,975 | 1,190,000 | 3,702 |
| 09629R-AA-0 | BLUEM 23 E - CDO | C | 11/04/2021 | NOMURA SECURITIES INTL., FIXED I | | 537,075 | 550,000 | 1,678 |
| 09631D-AA-7 | BLUEM XXXI E - CDO | C | 04/26/2021 | CREDIT SUISSE SECURITIES | | 2,288,500 | 2,300,000 | 0 |
| 103557-AC-8 | BOYNE USA INC | | 04/15/2021 | WELLS FARGO SECURITIES LLC | | 95,000 | 95,000 | 0 |
| 10373Q-BP-4 | BP CAPITAL MARKETS AMERICA INC | | 02/03/2021 | CITIGROUP GLOBAL MARKETS INC. | | 710,910 | 750,000 | 3,919 |
| 10373Q-BS-8 | BP CAPITAL MARKETS AMERICA INC | | 09/14/2021 | BARCLAYS CAPITAL INC FIXED INC | | 750,000 | 750,000 | 0 |
| 10806L-AA-6 | BRDGS 2 D - CDO | C | 08/02/2021 | J.P. MORGAN SECURITIES INC. | | 812,295 | 825,000 | 0 |
| 111021-AN-1 | BRITISH TELECOMMUNICATIONS PLC | C | 07/15/2021 | JP MORGAN SECURITIES LLC | | 851,168 | 750,000 | 6,286 |
| 11135F-BJ-9 | BROADCOM INC | | 05/21/2021 | BARCLAYS CAPITAL INC FIXED INC | | 240,685 | 250,000 | 3,063 |
| 11259P-20-8 | BROOKFIELD BRP HOLDINGS (CANADA) INC | C | 12/09/2021 | Various | | 1,973,333 | 78,975 | 0 |
| 12062B-AE-5 | BHLD 193 M1 - CMO/RMBS | | 05/20/2021 | GOLDMAN, SACHS & CO. | | 2,050,000 | 2,000,000 | 4,177 |
| 12510H-AN-0 | CAUTO 211 A4 - ABS | | 07/27/2021 | CREDIT SUISSE SECURITIES | | 499,869 | 500,000 | 0 |
| 12549R-AG-8 | CIFC 143RR ER2 - CDO | | 01/19/2021 | BAIRD, ROBERT W., & COMPANY IN | | 2,247,926 | 2,325,000 | 37,118 |
| 12555G-AE-8 | CIFC 195R DR - CDO | C | 11/30/2021 | BOFA SECURITIES, INC | | 1,218,875 | 1,225,000 | 0 |
| 12656V-AA-1 | C3NANO INC. | | 03/01/2021 | RBC CAPITAL MARKETS, LLC | | 2,138,200 | 2,140,000 | 715 |
| 126673-3F-7 | CWL 2005-BC3 M4 - RMBS | | 02/18/2021 | J.P. MORGAN SECURITIES INC. | | 1,387,967 | 1,382,028 | 1,752 |
| 13645R-BG-8 | CANADIAN PACIFIC RAILWAY CO | C | 11/17/2021 | GOLDMAN SACHS & CO. | | 994,780 | 1,000,000 | 0 |
| 140501-AC-1 | CAPITAL SOUTHWEST CORP | | 11/04/2021 | RAYMOND JAMES/FI | | 308,978 | 309,000 | 2,086 |
| 14070A-AA-1 | CPMRK 2007-AET2 A - CMBS | | 07/08/2021 | COWEN & CO. | | 53,037 | 46,728 | 16 |
| 14311Y-AA-8 | CGMS 2018-1 D - CDO | | 01/19/2021 | BARCLAYS CAPITAL INC FIXED INC | | 272,175 | 285,000 | 47 |
| 143134-AA-2 | CGMS 216 E - CDO | C | 06/30/2021 | BARCLAYS CAPITAL INC FIXED INC | | 2,376,000 | 2,400,000 | 0 |
| 14314F-AL-2 | CARLYLE US CLO 2017-3 LTD. - CDO | C | 02/19/2021 | Morgan Stanley | | 2,000,000 | 2,000,000 | 0 |
| 14316D-AA-9 | CGMS 191 D - CDO | | 02/24/2021 | Various | | 2,286,750 | 2,300,000 | 12,559 |
| 143658-BR-2 | CARNIVAL CORP | | 10/20/2021 | Various | | 290,435 | 290,000 | 0 |
| 144523-AC-1 | CARRINGTON HOLDING COMPANY LLC | | 06/15/2021 | KEYBANC CAPITAL MARKETS INC | | 2,982,194 | 2,967,000 | 3,693 |
| 14686C-AE-5 | CARVL II ER - CDO | | 02/25/2021 | MLPFS INC FIXED INCOME | | 1,608,750 | 1,625,000 | 0 |
| 14856G-AA-8 | CLAST 211 A - ABS | | 01/20/2021 | GOLDMAN, SACHS & CO. | | 499,986 | 500,000 | 0 |
| 16411Q-AL-5 | CHENIERE ENERGY PARTNERS LP | | 09/13/2021 | RBC CAPITAL MARKETS | | 100,000 | 100,000 | 0 |
| 17027N-AB-8 | CHOBANI LLC | | 05/11/2021 | CREDIT SUISSE SECURITIES (USA) | | 46,575 | 45,000 | 1,156 |
| 20754R-AB-2 | CAS 2021-R01 1M2 - CMO/RMBS | | 10/27/2021 | BOFA SECURITIES, INC | | 1,000,000 | 1,000,000 | 0 |
| 224044-CP-0 | COX COMMUNICATIONS INC | | 05/18/2021 | Various | | 1,740,113 | 1,750,000 | 0 |
| 23244A-AB-1 | CWL 2006-SD3 M1 - RMBS | | 09/25/2021 | Direct | | 14,605 | 14,605 | 0 |
| 233046-AQ-4 | DNKN 211 A22 - RMBS | | 10/15/2021 | BARCLAYS CAPITAL INC. | | 2,000,000 | 2,000,000 | 0 |
| 25470X-BF-1 | DISH DBS CORP | | 11/12/2021 | DEUTSCHE BANK SECURITIES, INC. | | 289,925 | 290,000 | 0 |
| 25755T-AN-0 | DPABS 211 AI - RMBS | | 04/08/2021 | KEYBANC CAPITAL MARKETS INC | | 2,000,000 | 2,000,000 | 0 |
| 25755T-AP-5 | DPABS 211 AII - RMBS | | 04/08/2021 | KEYBANC CAPITAL MARKETS INC | | 2,000,000 | 2,000,000 | 0 |
| 26244F-AG-2 | DRSLF 40 ER - CDO | | 01/11/2021 | BARCLAYS CAPITAL INC FIXED INC | | 984,641 | 1,025,000 | 9,860 |
| 26943B-40-7 | FIRST EAGLE ALTERNATIVE CAPITAL BDC INC | | 12/06/2021 | Various | | 3,321,240 | 3,313,600 | 0 |
| 279158-AQ-2 | ECOPETROL SA | C | 10/27/2021 | CITIGROUP GLOBAL MARKETS INC. | | 290,000 | 290,000 | 0 |
| 281020-AS-6 | EDISON INTERNATIONAL | | 12/01/2021 | WELLS FARGO SECURITIES LLC | | 1,300,000 | 0 | 0 |
| 29250N-BE-4 | ENBRIDGE INC | C | 06/24/2021 | CREDIT SUISSE SECURITIES (USA) | | 1,246,925 | 1,250,000 | 0 |
| 29379V-CB-7 | ENTERPRISE PRODUCTS OPERATING LLC | | 09/07/2021 | Various | | 497,321 | 500,000 | 0 |
| 29444U-BT-2 | EQUINIX INC | | 05/03/2021 | BANK OF AMERICA SECURITIES | | 495,890 | 500,000 | 0 |
| 30610G-AA-1 | FLCON 2019-1 A - ABS | D | 06/24/2021 | CREDIT SUISSE SECURITIES (USA) | | 33,979 | 34,235 | 44 |
| 31428X-CE-4 | FEDEX CORP | | 04/20/2021 | Various | | 498,037 | 500,000 | 0 |
| 31620M-BU-9 | FIDELITY NATIONAL INFORMATION SERVICES I | | 02/24/2021 | Various | | 248,023 | 250,000 | 0 |
| 31620R-AL-9 | FIDELITY NATIONAL FINANCIAL INC | | 09/14/2021 | BANK OF AMERICA SECURITIES | | 997,700 | 1,000,000 | 0 |
| 316500-AC-1 | FIDUS INVESTMENT CORP | | 10/01/2021 | Raymond James Financial | | 760,970 | 761,000 | 0 |
| 32010G-AA-3 | FEIM 2019-1 D - CDO | C | 02/18/2021 | MORGAN STANLEY & CO. LLC | | 1,691,500 | 1,700,000 | 12,348 |
| 33852E-AD-1 | FSMT 212 A4 - CMO/RMBS | | 04/15/2021 | GOLDMAN, SACHS & CO. | | 2,023,125 | 2,000,000 | 3,750 |
| 35564K-KY-4 | STACR 2021-DNA6 M2 - CMO/RMBS | | 10/27/2021 | BOFA SECURITIES, INC | | 2,000,000 | 2,000,000 | 0 |
| 361448-BH-5 | GATX CORP | | 08/02/2021 | CITIGROUP GLOBAL MARKETS INC. | | 1,464,225 | 1,500,000 | 8,783 |
| 36321P-AE-0 | GALAXY PIPELINE ASSETS BIDCO LTD | C | 02/09/2021 | HSBC Securities (USA), Inc. | | 750,000 | 750,000 | 0 |
| 369550-BQ-0 | GENERAL DYNAMICS CORP | | 05/03/2021 | WELLS FARGO SECURITIES LLC | | 249,125 | 250,000 | 0 |
| 37045X-DB-9 | GENERAL MOTORS FINANCIAL COMPANY INC | | 12/01/2021 | Reclassification | | (1,761,536) | (854,000) | 0 |
| 376546-88-3 | GLADSTONE INVESTMENT CORP | | 08/12/2021 | Brownstone Investment Group LLC | | 60,885 | 61,500 | 0 |
| 37959G-AB-3 | GLOBAL ATLANTIC (FIN) CO | | 09/21/2021 | IMPERIAL CAPITAL LLC | | 255,403 | 250,000 | 2,083 |
| 37959G-AC-1 | GLOBAL ATLANTIC (FIN) CO | | 06/24/2021 | Various | | 1,350,291 | 1,350,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 382550-BP-5 | GOODYEAR TIRE & RUBBER CO | | 06/25/2021 | Various | | 289,000 | 285,000 | 598 |
| 384311-AA-4 | GRAFTECH FINANCE INC | | 01/04/2021 | CHASE SECURITIES INC | | 10,100 | 10,000 | 18 |
| 39809B-AA-4 | GWOLF 7 D - CDO | | 05/07/2021 | Various | | 2,357,081 | 2,400,000 | 3,110 |
| 39809H-AA-1 | GWOLF VI D - CDO | | 05/05/2021 | BOFA SECURITIES INC. | | 1,873,020 | 1,900,000 | 3,440 |
| 404119-CB-3 | HCA INC | | 06/21/2021 | BANK OF AMERICA SECURITIES | | 746,258 | 750,000 | 0 |
| 41165T-AJ-0 | HARV7 7RR D - CDO | | 01/01/2021 | GOLDMAN, SACHS & CO. | | (9,462) | 0 | 9,462 |
| 43133A-AD-9 | HITR 2018-1 B - CDO | C | 03/08/2021 | CREDIT SUISSE SECURITIES (USA) | | 1,735,289 | 1,780,000 | 12,441 |
| 43133X-AC-1 | HITR 203R CR - CDO | C | 08/10/2021 | U.S. Bank | | 11,073,375 | 11,475,000 | 0 |
| 431571-AE-8 | HILLENBRAND INC | | 02/24/2021 | HSBC SECURITIES INC. | | 135,000 | 135,000 | 0 |
| 453247-AC-2 | MMCFND 1 B1 - CDO | C | 03/11/2021 | CREDIT SUISSE SECURITIES | | 1,543,468 | 5,070,000 | 1,504 |
| 453247-AD-0 | MMCFND 1 B2 - CDO | C | 03/11/2021 | CREDIT SUISSE SECURITIES | | 237,457 | 780,000 | 231 |
| 456472-AD-1 | INDUSTRIAS PENOLES SAB DE CV | C | 04/12/2021 | BARCLAYS CAPITAL INC FIXED INC | | 310,950 | 300,000 | 2,692 |
| 460690-BS-8 | INTERPUBLIC GROUP OF COMPANIES INC | | 02/24/2021 | Various | | 2,494,323 | 2,500,000 | 23 |
| 46651N-AA-2 | JOLAR 2019-1 A - ABS | C | 05/06/2021 | Various | | 86,476 | 86,562 | 128 |
| 46652W-AL-7 | JPMCC 21410T HRR - CMBS | | 03/12/2021 | Not Provided | | 25,237,968 | 28,000,000 | 22,783 |
| 47010B-AK-0 | JAGUAR LAND ROVER AUTOMOTIVE PLC | C | 08/03/2021 | CHASE SECURITIES INC | | 290,150 | 280,000 | 914 |
| 47047Q-AA-6 | JTWN 12 D - CDO | | 05/19/2021 | CREDIT SUISSE SECURITIES | | 761,825 | 775,000 | 4,797 |
| 47048T-AA-9 | JTWN 16 E - CDO | C | 06/21/2021 | CREDIT SUISSE SECURITIES | | 2,352,000 | 2,400,000 | 0 |
| 47216Q-AC-7 | JDE PEETS NV | C | 09/21/2021 | MLPFS INC FIXED INCOME | | 1,991,820 | 2,000,000 | 0 |
| 48250Q-AH-1 | KKR 12RR ER2 - CDO | | 05/11/2021 | J.P. MORGAN SECURITIES INC. | | 1,761,750 | 1,800,000 | 10,134 |
| 48252X-AA-9 | KKR 23 E - CDO | | 05/27/2021 | Various | | 2,340,000 | 2,400,000 | 17,327 |
| 48255B-AA-4 | KKR GROUP FINANCE CO X LLC | | 12/01/2021 | Morgan Stanley | | 249,190 | 250,000 | 0 |
| 50085P-AG-2 | KREST 21CHIP C - CMBS | | 08/30/2021 | BARCLAYS CAPITAL INC | | 1,017,031 | 1,000,000 | 0 |
| 50201D-AA-1 | LCPR SENIOR SECURED FINANCING DAC | C | 01/04/2021 | CHASE SECURITIES INC | | 379,313 | 350,000 | 5,316 |
| 53079E-BJ-2 | LIBERTY MUTUAL GROUP INC | | 06/09/2021 | KEYBANC CAPITAL MARKETS INC | | 270,650 | 250,000 | 1,537 |
| 541098-AC-3 | LOGAN RIDGE FINANCE CORPORATION | | 10/29/2021 | U.S. Bank | | 5,507,600 | 5,620,000 | 0 |
| 55760L-AA-5 | MADISON IAQ LLC | | 08/26/2021 | Various | | 265,206 | 265,000 | 578 |
| 55818K-AX-9 | MDPK XI BR2 - CDO | | 03/04/2021 | Morgan Stanley | | 2,000,000 | 2,000,000 | 0 |
| 55818T-AG-7 | MDPK 14RR ER - CDO | | 10/08/2021 | BOFA SECURITIES INC. | | 2,297,125 | 2,350,000 | 32,174 |
| 565130-AA-9 | MAPLE GROVE FUNDING TRUST I | | 10/07/2021 | Various | | 2,000,000 | 2,000,000 | 0 |
| 570535-AX-2 | MARKEL CORP | | 05/04/2021 | CITIGROUP GLOBAL MARKETS INC. | | 497,170 | 500,000 | 0 |
| 575767-AR-9 | MASSACHUSETTS MUTUAL LIFE INSURANCE CO | | 11/18/2021 | CREDIT SUISSE SECURITIES | | 744,128 | 750,000 | 0 |
| 57643L-QE-9 | MABS 2006-AM1 M2 - RMBS | | 12/27/2021 | Direct | | 205,114 | 205,114 | 0 |
| 59590A-AA-7 | MIDCAP FINANCIAL ISSUER TRUST | | 06/28/2021 | CHASE SECURITIES INC | | 200,000 | 200,000 | 0 |
| 62940F-AH-2 | NSTAR 8 F - CDO | | 12/01/2021 | Direct | | 6,430 | 6,430 | 0 |
| 63942B-AA-2 | NAVSL 2021-A A - ABS | | 01/19/2021 | BARCLAYS CAPITAL INC. | | 3,999,419 | 4,000,000 | 0 |
| 64128Y-AF-5 | NEUB 18RR DR2 - CDO | | 01/25/2021 | MORGAN STANLEY & CO. LLC | | 1,600,625 | 1,625,000 | 1,664 |
| 64131F-AA-2 | NEUB 29 E - CDO | | 02/01/2021 | CROSS POINT CAPITAL LLC | | 1,349,219 | 1,375,000 | 6,228 |
| 644274-AH-5 | NEW ENTERPRISE STONE & LIME CO INC | | 09/29/2021 | SUNTRUST ROBINSON HUMPHREY INC | | 130,000 | 130,000 | 0 |
| 649604-AE-5 | NEW YORK MORTGAGE TRUST INC | | 04/15/2021 | US Bank | | 1,786,000 | 1,786,000 | 0 |
| 652526-70-8 | NEWTEK BUSINESS SERVICES CORP | | 05/12/2021 | LADENBURG THALMAN & CO. | | 4,989 | 4,900 | 0 |
| 65339K-CB-4 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 12/10/2021 | Various | | 1,129,013 | 1,128,000 | 0 |
| 655844-CJ-5 | NORFOLK SOUTHERN CORP | | 05/03/2021 | WELLS FARGO SECURITIES LLC | | 498,685 | 500,000 | 0 |
| 66859X-AA-8 | WOODS XVI E - CDO | | 09/30/2021 | Various | | 1,596,793 | 1,673,000 | 12,823 |
| 66860H-AD-4 | WOODS 15R ER - CDO | | 08/31/2021 | JP MORGAN SECURITIES LLC | | 1,170,675 | 1,210,000 | 19,045 |
| 67103B-70-4 | OFS CAPITAL CORP | | 10/22/2021 | LADENBURG THALMAN & CO. | | 918,100 | 918,100 | 0 |
| 67107H-AG-8 | OZLM VIII DRR - CDO | | 05/14/2021 | Various | | 1,692,780 | 1,780,000 | 4,807 |
| 67114F-AA-6 | OFSBS 10 E - CDO | C | 01/28/2021 | Jefferies | | 2,298,900 | 2,370,000 | 0 |
| 67590A-BT-8 | OCT14 14RR A2R - CDO | | 03/02/2021 | CREDIT SUISSE SECURITIES (USA) | | 1,000,000 | 1,000,000 | 0 |
| 67647L-AA-9 | OCMT 211 A1 - CMO/RMBS | | 04/14/2021 | WELLS FARGO SECURITIES LLC | | 2,801,992 | 2,750,000 | 4,010 |
| 67647W-CF-2 | BVINV 2021-INV3 B3A - CMO/RMBS | | 08/24/2021 | GOLDMAN | | 1,047,831 | 1,000,000 | 2,605 |
| 677071-AC-6 | OHANA MILITARY COMMUNITIES LLC | | 04/22/2021 | Various | | 2,832,380 | 2,000,000 | 8,601 |
| 67707F-AG-6 | OAKC 2 ER - CDO | | 11/24/2021 | MORGAN STANLEY & CO. LLC | | 1,293,500 | 1,300,000 | 9,139 |
| 682687-AB-4 | ODART 211 B - ABS | | 10/07/2021 | CITIGROUP GLOBAL MARKETS INC. | | 3,248,909 | 3,250,000 | 0 |
| 68269M-AC-8 | OMFIT 211 B - ABS | | 05/17/2021 | BARCLAYS CAPITAL INC. | | 2,998,372 | 3,000,000 | 0 |
| 68389X-BZ-7 | ORACLE CORP | | 03/22/2021 | WELLS FARGO SECURITIES LLC | | 1,241,575 | 1,250,000 | 0 |
| 68404L-AA-0 | OPTION CARE HEALTH INC | | 10/25/2021 | Various | | 250,093 | 250,000 | 0 |
| 69181V-30-5 | OXFORD SQUARE CAPITAL CORP | | 04/19/2021 | LADENBURG THALMAN & CO. | | 1,128 | 1,125 | 0 |
| 69181V-50-3 | OXFORD SQUARE CAPITAL CORP | | 05/13/2021 | LADENBURG THALMAN & CO. | | 2,774,315 | 2,828,625 | 0 |
| 69336V-AB-7 | PGT INNOVATIONS INC | | 10/22/2021 | Various | | 254,794 | 255,000 | 186 |
| 695156-AW-9 | PACKAGING CORP OF AMERICA | | 09/07/2021 | Various | | 748,168 | 750,000 | 0 |
| 69916Y-AA-1 | PARL 191 E - CDO | C | 03/26/2021 | Brownstone Investment Group LLC | | 1,061,500 | 1,100,000 | 14,640 |
| 70017X-AA-9 | PAIA 2019-1 D - CDO | C | 03/11/2021 | MORGAN STANLEY & CO. LLC | | 2,112,000 | 2,200,000 | 11,622 |
| 708062-AC-8 | PENNANTPARK INVESTMENT CORP | | 04/14/2021 | Raymond James Financial | | 2,332,933 | 2,346,000 | 0 |
| 708062-AD-6 | PENNANTPARK INVESTMENT CORP | | 10/19/2021 | Various | | 892,935 | 898,000 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 71677K-AA-6 | PETSMART INC | | 01/29/2021 | BARCLAYS CAPITAL INC FIXED INC | | 375,000 | 375,000 | 0 |
| 71742W-30-1 | PHENIXFIN CORP | | 12/01/2021 | Various | | 585,186 | 585,825 | 0 |
| 719245-AD-4 | SHUTTERFLY LLC | | 02/10/2021 | CITIGROUP GLOBAL MARKETS INC. | | 10,738 | 10,000 | 309 |
| 727493-AC-2 | PLANTRONICS INC | | 11/22/2021 | Various | | 237,519 | 255,000 | 2,383 |
| 73688F-AA-0 | PORTMAN RIDGE FINANCE CORPORATION | | 06/23/2021 | Not Provided | | 12,375,150 | 12,660,000 | 20,964 |
| 74042D-AE-6 | PRETSL XX B - CDO | | 11/19/2021 | Various | | 579,585 | 805,054 | 1,062 |
| 74042E-AC-8 | PRETSL XVII B - CDO | C | 07/28/2021 | CREDIT SUISSE SECURITIES | | 570,226 | 829,290 | 1,187 |
| 74042F-AC-5 | PRETSL 25 B1 - CDO | C | 10/28/2021 | PERSHING LLC | | 762,320 | 1,079,489 | 499 |
| 74042H-AC-1 | PRETSL XIX B - CDO | | 10/07/2021 | PERSHING LLC | | 610,319 | 767,581 | 305 |
| 74042J-AC-7 | PRETSL XXI B1 - CDO | C | 10/20/2021 | KEYBANC CAPITAL MARKETS INC | | 97,791 | 130,388 | 83 |
| 74043A-AJ-0 | PRETSL XXIII B1 - CDO | | 05/14/2021 | Brownstone Investment Group LLC | | 428,083 | 563,268 | 717 |
| 74166M-AC-0 | PRIME SECURITY SERVICES BORROWER LLC | | 03/15/2021 | Various | | 239,000 | 225,000 | 707 |
| 74331F-AE-1 | PROG 21SFR1 C - RMBS | | 02/11/2021 | BARCLAYS CAPITAL INC. | | 1,999,997 | 2,000,000 | 0 |
| 743820-AB-8 | PROVIDENCE ST JOSEPH HEALTH OBLIGATED GR | | 09/14/2021 | GOLDMAN, SACHS & CO. | | 500,000 | 500,000 | 0 |
| 74728G-AE-0 | QBE INSURANCE GROUP LTD | C | 05/04/2021 | DEUTSCHE BANK SECURITIES, INC. | | 435,516 | 400,000 | 11,358 |
| 74762E-AJ-1 | QUANTA SERVICES INC | | 09/09/2021 | Various | | 499,323 | 500,000 | 0 |
| 74988M-AA-0 | RR 3 LTD - CDO | | 10/14/2021 | BOFA SECURITIES INC. | | 2,331,000 | 2,400,000 | 1,105 |
| 75574U-20-0 | READY CAPITAL CORP | | 11/26/2021 | LADENBURG THALMAN & CO. | | 375,579 | 355,475 | 0 |
| 75574U-60-6 | READY CAPITAL CORP | | 12/29/2021 | Various | | 233,585 | 229,200 | 0 |
| 75903A-AC-1 | REGDIV 2005-1 A2 - CDO | C | 06/29/2021 | CITIGROUP GLOBAL MARKETS INC. | | 371,198 | 441,902 | 547 |
| 780153-BJ-0 | ROYAL CARIBBEAN CRUISES LTD | | 09/01/2021 | Various | | 195,263 | 195,000 | 32 |
| 78081B-AP-8 | ROYALTY PHARMA PLC | | 07/19/2021 | Various | | 1,464,645 | 1,500,000 | 0 |
| 78432W-AJ-2 | SFO COMMERCIAL MORTGAGE TRUST 2021-555 - | | 04/30/2021 | CHASE SECURITIES INC | | 5,000,000 | 5,000,000 | 0 |
| 79466L-AM-6 | SALESFORCE.COM INC | | 06/29/2021 | Merril Lynch Pierce Fenner Smith | | 498,390 | 500,000 | 0 |
| 816851-BM-0 | SEMPRA ENERGY | | 11/16/2021 | Various | | 1,290,308 | 1,290,000 | 0 |
| 81883C-AA-3 | SHACK 2017-X E - CDO | D | 11/01/2021 | Various | | 3,570,500 | 3,860,000 | 28,591 |
| 82667C-AA-3 | SIGNAL RAIL I LLC - ABS | | 08/12/2021 | CREDIT SUISSE SECURITIES | | 499,759 | 500,000 | 0 |
| 83546D-AN-8 | SONIC 211 A21 - RMBS | | 07/29/2021 | BARCLAYS CAPITAL INC FIXED INC | | 2,000,000 | 2,000,000 | 0 |
| 83614A-AA-9 | SNDPT 6RR E - CDO | | 03/30/2021 | CREDIT SUISSE SECURITIES (USA) | | 1,539,700 | 1,780,000 | 22,166 |
| 838518-AA-6 | SOUTH JERSEY INDUSTRIES INC | | 03/25/2021 | WELLS FARGO SECURITIES LLC | | 420,659 | 420,000 | 3,238 |
| 84859D-AA-5 | SPIRE MISSOURI INC | | 05/13/2021 | JP MORGAN SECURITIES LLC | | 498,575 | 500,000 | 0 |
| 85816E-AA-2 | STCR 2018-1 E - CDO | C | 06/10/2021 | Various | | 1,421,515 | 1,650,000 | 16,611 |
| 85917P-AB-3 | STERIS IRISH FINCO UNLIMITED CO | C | 03/24/2021 | J.P. Morgan Securities LLC | | 995,200 | 1,000,000 | 0 |
| 86171#-AA-6 | STONE POINT CAPITAL LLC | | 02/26/2021 | Not Available | | 3,500,000 | 3,500,000 | 0 |
| 86190B-AA-2 | STR 2021-1A A1 - ABS | | 05/19/2021 | CREDIT SUISSE SECURITIES (USA) | | 1,999,292 | 2,000,000 | 0 |
| 86190B-AC-8 | STR 2021-1A A3 - ABS | | 05/19/2021 | CREDIT SUISSE SECURITIES (USA) | | 1,999,031 | 2,000,000 | 0 |
| 86389Q-AG-7 | STUDIO CITY FINANCE LTD | C | 01/05/2021 | DEUTSCHE BANK SECURITIES, INC. | | 200,000 | 200,000 | 0 |
| 86887Q-20-8 | SURO CAPITAL CORP | | 12/30/2021 | LADENBURG THALMAN & CO. | | 3,458,954 | 3,536,500 | 0 |
| 87166X-AA-2 | SYMP XX E - CDO | | 03/12/2021 | Various | | 938,235 | 950,000 | 9,824 |
| 87248M-AD-2 | TICP 161R ER - CDO | C | 03/31/2021 | BARCLAYS CAPITAL INC FIXED INC | | 1,338,054 | 1,375,000 | 17,339 |
| 87249P-AA-0 | WINDR 2014-3K E - CDO | | 08/18/2021 | Morgan Stanley | | 1,745,530 | 1,900,000 | 11,811 |
| 87264A-CM-5 | T-MOBILE USA INC | | 12/01/2021 | Various | | 2,493,880 | 2,500,000 | 8,004 |
| 87264A-CP-8 | T-MOBILE USA INC | | 12/01/2021 | BARCLAYS CAPITAL INC. | | 1,993,800 | 2,000,000 | 0 |
| 87331V-AH-1 | TBRNA VIII B - CDO | | 11/16/2021 | CITIGROUP GLOBAL MARKETS INC. | | 6,783,250 | 12,150,000 | 9,285 |
| 880349-AS-4 | TENNECO INC | | 03/09/2021 | Various | | 373,997 | 335,000 | 7,334 |
| 88104K-10-5 | TERRA PROPERTY TRUST INC | | 12/10/2021 | Various | | 3,487,355 | 3,550,775 | 0 |
| 89175M-AA-1 | TPMT 2018-3 A1 - RMBS | | 04/01/2021 | BOFA SECURITIES INC. | | 3,289,430 | 3,115,060 | 1,622 |
| 89176L-AB-0 | TPMT 2018-6 A1B - RMBS | | 11/01/2021 | Morgan Stanley | | 0 | 0 | 0 |
| 89300K-AA-3 | TRALEE CLO VII LTD. - CDO | C | 02/26/2021 | J.P. MORGAN SECURITIES INC. | | 1,034,000 | 1,100,000 | 0 |
| 894135-AJ-1 | TRAP XIII C1 - CDO | | 05/14/2021 | Various | | 1,220,258 | 1,991,000 | 2,523 |
| 896442-AG-5 | TRINITY CAPITAL INC | | 08/19/2021 | GOLDMAN, SACHS & CO. | | 2,270,000 | 2,270,000 | 0 |
| 89708B-AD-5 | TROPC 5 A2L - CDO | C | 05/14/2021 | KEYBANC CAPITAL MARKETS INC | | 190,978 | 330,000 | 237 |
| 898320-AF-6 | TRUIST FINANCIAL CORP | | 12/01/2021 | Various | | 1,100,552 | 0 | 0 |
| 898813-AT-7 | TUCSON ELECTRIC POWER CO | | 05/10/2021 | WELLS FARGO SECURITIES LLC | | 594,131 | 600,000 | 9 |
| 90139A-AB-8 | CL-DAL 2020 B - ABS | | 05/17/2021 | Direct | | 0 | 0 | 0 |
| 90341X-AA-4 | USCAP IV A1 - CDO | | 03/04/2021 | CITIGROUP GLOBAL MARKETS INC. | | 2,930,865 | 6,180,628 | 383 |
| 90341X-AB-2 | USCAP IV A2 - CDO | | 06/29/2021 | CITIGROUP GLOBAL MARKETS INC. | | 267,378 | 433,000 | 211 |
| 90342B-AB-6 | USCAP VI A2 - CDO | | 05/14/2021 | Brownstone Investment Group LLC | | 534,244 | 920,000 | 679 |
| 90342W-AE-7 | USCAP V A3 - CDO | | 04/29/2021 | Various | | 3,130,425 | 5,800,000 | 3,658 |
| 907818-FP-8 | UNION PACIFIC CORP | | 04/08/2021 | Not Provided | | 2,259,540 | 2,250,000 | 361 |
| 90932L-AH-0 | UNITED AIRLINES INC | | 04/14/2021 | BARCLAYS CAPITAL INC FIXED INC | | 210,000 | 210,000 | 0 |
| 911684-70-2 | UNITED STATES CELLULAR CORP | | 09/01/2021 | Various | | 0 | (1,450,000) | 0 |
| 911684-80-1 | UNITED STATES CELLULAR CORP | | 09/01/2021 | WELLS FARGO SECURITIES LLC | | 0 | (1,220,000) | 0 |
| 911684-88-4 | UNITED STATES CELLULAR CORP | | 05/28/2021 | Various | | 705,072 | 705,225 | 0 |
| 914906-AU-6 | UNIVISION COMMUNICATIONS INC | | 05/06/2021 | CITIGROUP GLOBAL MARKETS INC. | | 151,725 | 140,000 | 4,096 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 914906-AV-4 | UNIVISION COMMUNICATIONS INC | | 05/10/2021 | Various | | 80,375 | 80,000 | 0 |
| 91913Y-AL-4 | VALERO ENERGY CORP | | 10/04/2021 | Various | | 270,982 | 200,000 | 3,147 |
| 92328M-AA-1 | VENTURE GLOBAL CALCASIEU PASS LLC | | 07/29/2021 | MORGAN STANLEY DW INC/ALGO/SOFT | | 100,000 | 100,000 | 0 |
| 92328M-AB-9 | VENTURE GLOBAL CALCASIEU PASS LLC | | 07/29/2021 | MORGAN STANLEY DW INC/ALGO/SOFT | | 120,000 | 120,000 | 0 |
| 92328M-AC-7 | VENTURE GLOBAL CALCASIEU PASS LLC | | 11/17/2021 | J.P. MORGAN SECURITIES LLC | | 135,000 | 135,000 | 0 |
| 92343V-GK-4 | VERIZON COMMUNICATIONS INC | | 03/11/2021 | Morgan Stanley | | 249,855 | 250,000 | 0 |
| 92840V-AH-5 | VISTRA OPERATIONS COMPANY LLC | | 10/05/2021 | Various | | 252,343 | 252,000 | 541 |
| 92857W-BU-3 | VODAFONE GROUP PLC | C | 06/09/2021 | DEUTSCHE BANK SECURITIES, INC. | | 283,558 | 250,000 | 2,479 |
| 931427-AT-5 | WALGREENS BOOTS ALLIANCE INC | | 06/28/2021 | Various | | 383,513 | 350,000 | 2,990 |
| 94106B-AD-3 | WASTE CONNECTIONS INC | C | 09/07/2021 | BANK OF AMERICA SECURITIES | | 738,758 | 750,000 | 0 |
| 94949H-AC-3 | WELF 2020-1 D - CDO | C | 03/19/2021 | MORGAN STANLEY & CO. LLC | | 1,481,250 | 1,500,000 | 20,885 |
| 94949Q-AN-9 | WELF 151RRR ER3 - CDO | | 09/14/2021 | Morgan Stanley | | 1,761,488 | 1,780,000 | 20,603 |
| 949798-AS-1 | WFMBS 2021-2 A17 - CMO/RMBS | | 09/15/2021 | WELLS FARGO SECURITIES LLC | | 756,328 | 750,000 | 1,406 |
| 95003K-AB-8 | WFMBS 21INV1 A2 - CMO/RMBS | | 10/21/2021 | WELLS FARGO SECURITIES LLC | | 6,765,980 | 6,725,000 | 12,142 |
| 98625F-AA-3 | YCLO 7 E - CDO | C | 04/08/2021 | NOMURA SECURITIES INTL., FIXED I | | 264,828 | 265,000 | 4,218 |
| BGH5ZA-HX-4 | VICOF 2 TERM LOAN FUNDED - ABS | | 01/29/2021 | DIRECT | | 875,000 | 875,000 | 0 |
| BGH6SJ-PN-4 | UNIVERSE ISSUER LLC INTERESTS | C | 03/01/2021 | DIRECT LOAN FUND | | 101,200 | 1,100 | 0 |
| BGH6XU-WX-3 | PROJECT H2OYA CLASS A | | 02/01/2021 | Not Provided | | 1,000,000 | 1,000,000 | 0 |
| BGH6YL-EY-0 | LENDLEASE ARMY PRA REV FUNDED | | 11/09/2021 | DIRECT LOAN FUND | | 1,201,750 | 1,201,750 | 0 |
| BGH704-UL-3 | LENDLEASE ARMY PRA TL | | 02/01/2021 | DIRECT LOAN FUND | | (894,000) | (894,000) | (10,432) |
| BGH706-GL-4 | LENDLEASE ARMY PRA REV UNFUNDED | | 11/15/2021 | Various | | 1,201,750 | 1,201,750 | 0 |
| BGH71B-8B-3 | BAIN CAPITAL HOLDINGS LP | | 02/09/2021 | CITC CITIBANK - CLIENT | | 500,000 | 500,000 | 0 |
| BGH7LW-B6-2 | LENDLEASE ARMY PRA TL 2022 | | 12/08/2021 | DIRECT LOAN FUND | | 2,980,000 | 2,980,000 | 0 |
| C8665*-AD-8 | TFI INTERNATIONAL INC | C | 01/01/2021 | Not Provided | | 2,750,000 | 2,750,000 | 0 |
| F1876N-BV-3 | CNP ASSURANCES SA | D | 04/08/2021 | Various | | 1,613,249 | 1,600,000 | 534 |
| G1981*-AA-2 | CTL - CAYMEN UNIVERSE HOLDINGS LLC | C | 03/01/2021 | Not Provided | | (101,200) | 0 | 0 |
| P56145-AC-2 | INFRAESTRUCTURA ENERGETICA NOVA SAB DE C | D | 04/12/2021 | SCOTIA CAPITAL (USA) INC. | | 304,260 | 300,000 | 8,273 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 349,849,141 | 371,071,059 | 706,328 |
| 008252-83-5 | AFFILIATED MANAGERS GROUP INC | | 07/08/2021 | WELLS FARGO SECURITIES LLC | | 770,000 | 770,000 | 0 |
| 008252-84-3 | AFFILIATED MANAGERS GROUP INC | | 09/01/2021 | MLPFS INC FIXED INCOME | | 0 | (740,000) | 0 |
| 015857-70-9 | ALGONQUIN POWER & UTILITIES CORP | C | 09/01/2021 | Various | | 0 | (983,125) | 0 |
| 015857-80-8 | ALGONQUIN POWER & UTILITIES CORP | C | 09/01/2021 | Various | | 0 | (1,003,750) | 0 |
| 025537-AU-5 | AMERICAN ELECTRIC POWER COMPANY INC | | 11/10/2021 | CREDIT SUISSE SECURITIES (USA) | | 790,000 | 790,000 | 0 |
| 025932-87-2 | AMERICAN FINANCIAL GROUP INC | | 09/01/2021 | MLPFS INC FIXED INCOME | | 0 | (720,000) | 0 |
| 04621X-30-6 | ASSURANT INC | | 09/01/2021 | Various | | 0 | (880,000) | 0 |
| 11259P-10-9 | BROOKFIELD BRP HOLDINGS (CANADA) INC | C | 05/05/2021 | Various | | 1,531,620 | 1,540,000 | 0 |
| 11271L-10-2 | BROOKFIELD FINANCE INC | C | 09/01/2021 | JP MORGAN SECURITIES LLC | | 0 | (960,000) | 0 |
| 11276B-10-9 | BROOKFIELD INFRASTRUCTURE FINANCE ULC | C | 05/19/2021 | Various | | 844,136 | 845,000 | 0 |
| 125896-84-5 | CMS ENERGY CORP | | 09/01/2021 | Various | | 0 | (1,249,375) | 0 |
| 125896-85-2 | CMS ENERGY CORP | | 09/01/2021 | Various | | 0 | (1,286,150) | 0 |
| 125896-86-0 | CMS ENERGY CORP | | 09/01/2021 | JEFFERIES LLC | | 0 | (100,125) | 0 |
| 12621E-30-1 | CNO FINANCIAL GROUP INC | | 09/01/2021 | MLPFS INC FIXED INCOME | | 0 | (550,000) | 0 |
| 14314C-10-5 | CARLYLE FINANCE LLC | | 06/04/2021 | Various | | 1,856,357 | 1,868,750 | 0 |
| 29250N-47-7 | ENBRIDGE INC | C | 09/01/2021 | Various | | 0 | (3,636,875) | 0 |
| 29273V-AM-2 | ENERGY TRANSFER LP | | 12/09/2021 | Various | | 1,860,000 | 1,860,000 | 34,691 |
| 37045X-DB-9 | GENERAL MOTORS FINANCIAL COMPANY INC | | 08/01/2021 | Various | | 1,761,536 | 854,000 | 0 |
| 48253M-10-4 | KKR GROUP FINANCE CO IX LLC | | 04/20/2021 | Various | | 1,419,370 | 1,418,750 | 0 |
| 637432-10-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 09/01/2021 | RBC CAPITAL MARKETS | | 0 | (832,325) | 0 |
| 65339K-86-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 09/01/2021 | Various | | 0 | (1,176,025) | 0 |
| 654579-AK-7 | NIPPON LIFE INSURANCE CO | C | 09/09/2021 | J.P. Morgan Securities LLC | | 1,000,000 | 1,000,000 | 0 |
| 65559C-AD-3 | NORDEA BANK ABP | C | 08/24/2021 | GOLDMAN, SACHS & CO. | | 800,000 | 800,000 | 0 |
| 743863-AA-0 | PROVIDENT FINANCING TRUST I | | 06/08/2021 | STIFEL NICOLAUS & COMPANY INC. | | 926,250 | 780,000 | 13,638 |
| 744320-80-5 | PRUDENTIAL FINANCIAL INC | | 09/01/2021 | Various | | 0 | (1,177,650) | 0 |
| 76025L-AB-0 | SCENTRE GROUP TRUST 2 | C | 04/13/2021 | Morgan Stanley | | 537,540 | 510,000 | 1,525 |
| 78397D-AA-6 | SBL HOLDINGS INC | | 01/04/2021 | JP MORGAN SECURITIES LLC | | 208,750 | 250,000 | 2,576 |
| 816851-60-4 | SEMPRA ENERGY | | 09/01/2021 | Various | | 0 | (537,500) | 0 |
| 838518-20-7 | SOUTH JERSEY INDUSTRIES INC | | 09/01/2021 | Various | | 0 | (1,376,250) | 0 |
| 842587-80-0 | SOUTHERN CO | | 09/01/2021 | MLPFS INC FIXED INCOME | | 0 | (3,260,000) | 0 |
| 842587-DJ-3 | SOUTHERN CO | | 05/05/2021 | Various | | 1,508,174 | 1,502,000 | 4 |
| 91529Y-60-1 | UNUM GROUP | | 09/01/2021 | Various | | 0 | (1,600,000) | 0 |
| G16249-16-4 | BROOKFIELD PROPERTY PARTNERS LP | C | 09/01/2021 | WELLS FARGO SECURITIES LLC | | 0 | (41,200) | 0 |
| G5361W-AB-0 | LANCASHIRE HOLDINGS LTD | D | 04/08/2021 | Various | | 1,610,500 | 1,600,000 | 2,250 |
| G7S40C-AG-8 | ROTHESAY LIFE PLC | D | 10/26/2021 | Various | | 1,800,200 | 1,800,000 | 27 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 19,224,432 | (3,921,850) | 54,711 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 99LNPQ-MY-7 | Metropolitan Financing VI Senior Secured | | 12/21/2021 | DIRECT FROM ISSUER | | 1,369,863 | 1,369,863 | 0 |
| 9TERM7-2L-7 | BREAKWATER CREDIT 0.00001% 6/30/25 | | 07/09/2021 | DIRECT | | 3,291,255 | 3,324,500 | 0 |
| 9TERM7-4E-1 | TERRA INCOME FUND 6 6.000% 4/09/25 | | 08/26/2021 | DIRECT | | 563,789 | 644,330 | 0 |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 5,224,907 | 5,338,693 | 0 |
| 8399997. Total - Bonds - Part 3 | | | | | | 439,382,679 | 489,526,078 | 765,317 |
| 8399998. Total - Bonds - Part 5 | | | | | | 62,858,307 | 63,617,156 | 147,907 |
| 8399999. Total - Bonds | | | | | | 502,240,985 | 553,143,233 | 913,224 |
| 00489Q-30-0 | ACRES COMMERCIAL REALTY CORP | | 08/10/2021 | Various | 135,214.000 | 3,380,309 | 0.00 | 0 |
| 00849Z-20-9 | AGREE REALTY CORP | | 11/26/2021 | Various | 19,847.000 | 495,561 | 0.00 | 0 |
| 02005N-BM-1 | ALLY FINANCIAL INC | | 04/19/2021 | CITIGROUP GLOBAL MARKETS INC. | 640,000.000 | 640,000 | 0.00 | 0 |
| 025816-CH-0 | AMERICAN EXPRESS CO | | 07/27/2021 | CITIGROUP GLOBAL MARKETS INC. | 2,060,000.000 | 2,060,000 | 0.00 | 0 |
| 038923-85-0 | ARBOR REALTY TRUST INC | | 10/04/2021 | RAYMOND JAMES & ASSOCIATES | 108,500.000 | 2,712,500 | 0.00 | 0 |
| 038923-86-8 | ARBOR REALTY TRUST INC | | 08/04/2021 | RAYMOND JAMES & ASSOCIATES | 70,000.000 | 1,750,000 | 0.00 | 0 |
| 038923-87-6 | ARBOR REALTY TRUST INC | | 05/25/2021 | RAYMOND JAMES & ASSOCIATES | 157,913.000 | 3,947,825 | 0.00 | 0 |
| 03939A-40-4 | ARCH CAPITAL GROUP LTD | C | 06/02/2021 | MLPFS INC FIXED INCOME | 62,800.000 | 1,570,000 | 0.00 | 0 |
| 062545-20-7 | BANK OF HAWAII CORP | | 06/08/2021 | MLPFS INC FIXED INCOME | 44,400.000 | 1,110,000 | 0.00 | 0 |
| 064058-AL-4 | BANK OF NEW YORK MELLON CORP | | 11/08/2021 | GOLDMAN SACHS & CO. | 760,000.000 | 760,000 | 0.00 | 0 |
| 18469C-30-7 | CLEAR STREET GROUP INC. | | 10/19/2021 | US Bank | 118,400.000 | 2,960,000 | 0.00 | 0 |
| 25746U-DM-8 | DOMINION ENERGY INC | | 12/09/2021 | Various | 1,039,000.000 | 1,041,037 | 0.00 | 0 |
| 281020-AT-4 | EDISON INTERNATIONAL | | 11/05/2021 | Various | 880,000.000 | 883,936 | 0.00 | 0 |
| 28852N-30-7 | ELLINGTON FINANCIAL INC | | 12/08/2021 | PERSHING LLC | 70,000.000 | 1,750,000 | 0.00 | 0 |
| 29273V-AN-0 | ENERGY TRANSFER LP | | 06/01/2021 | JP MORGAN SECURITIES LLC | 780,000.000 | 780,000 | 0.00 | 0 |
| 33616C-69-6 | FIRST REPUBLIC BANK | | 11/29/2021 | Various | 45,525.000 | 1,137,898 | 0.00 | 0 |
| 33616C-72-0 | FIRST REPUBLIC BANK | | 07/14/2021 | MLPFS INC FIXED INCOME | 52,000.000 | 1,300,000 | 0.00 | 0 |
| 360271-30-8 | FULTON FINANCIAL CORP | | 05/05/2021 | Various | 30,000.000 | 781,337 | 0.00 | 0 |
| 376536-88-4 | GLADSTONE COMMERCIAL CORP | | 06/21/2021 | STIFEL NICOLAUS & COMPANY INC. | 30,400.000 | 760,000 | 0.00 | 0 |
| 38141G-YU-2 | GOLDMAN SACHS GROUP INC | | 10/25/2021 | GOLDMAN, SACHS & CO. | 480,000.000 | 480,000 | 0.00 | 0 |
| 38741L-30-5 | GRANITE POINT MORTGAGE TRUST INC | | 11/30/2021 | Various | 143,670.000 | 3,591,667 | 0.00 | 0 |
| 42226B-30-3 | HEALTHCARE TRUST INC | | 12/10/2021 | LADENBURG THALMAN & CO. | 14,639.000 | 361,512 | 0.00 | 0 |
| 48128B-52-3 | JPMORGAN CHASE & CO | | 07/27/2021 | Various | 64,550.000 | 1,614,289 | 0.00 | 0 |
| 48128B-54-9 | JPMORGAN CHASE & CO | | 05/19/2021 | Various | 58,000.000 | 1,456,492 | 0.00 | 0 |
| 48251K-20-9 | KKR REAL ESTATE FINANCE TRUST INC | | 05/13/2021 | Various | 77,914.000 | 1,950,998 | 0.00 | 0 |
| 55025L-20-7 | LUMENT FINANCE TRUST INC | | 04/29/2021 | Various | 127,568.000 | 3,189,103 | 0.00 | 0 |
| 60784B-20-0 | MODIV INC | | 09/15/2021 | Various | 11,230.000 | 276,539 | 0.00 | 0 |
| 649604-86-5 | NEW YORK MORTGAGE TRUST INC | | 10/08/2021 | Various | 93,275.000 | 2,329,875 | 0.00 | 0 |
| 674001-40-9 | OAKTREE CAPITAL GROUP LLC | | 05/18/2021 | Various | 17,400.000 | 473,871 | 0.00 | 0 |
| 693475-BC-8 | PNC FINANCIAL SERVICES GROUP INC | | 09/08/2021 | CITIGROUP GLOBAL MARKETS INC. | 880,000.000 | 880,000 | 0.00 | 0 |
| 70931T-50-9 | PENNYMAC MORTGAGE INVESTMENT TRUST | | 08/17/2021 | Various | 59,250.000 | 1,481,250 | 0.00 | 0 |
| 78486Q-AQ-4 | SVB FINANCIAL GROUP | | 10/25/2021 | MLPFS INC FIXED INCOME | 920,000.000 | 920,000 | 0.00 | 0 |
| 808513-86-5 | CHARLES SCHWAB CORP | | 03/23/2021 | MLPFS INC FIXED INCOME | 30,000.000 | 750,000 | 0.00 | 0 |
| 808513-BK-0 | CHARLES SCHWAB CORP | | 03/15/2021 | CREDIT SUISSE SECURITIES (USA) | 4,470,000.000 | 4,470,000 | 0.00 | 0 |
| 81784T-20-7 | 777 PARTNERS LLC | | 12/28/2021 | U.S. Bank | 2,370.000 | 2,370,000 | 0.00 | 0 |
| 87266M-20-6 | TPG RE FINANCE TRUST INC | | 08/10/2021 | Various | 63,795.000 | 1,593,742 | 0.00 | 0 |
| 879433-76-1 | TELEPHONE AND DATA SYSTEMS INC | | 08/20/2021 | Various | 55,600.000 | 1,390,613 | 0.00 | 0 |
| 88224Q-30-5 | TEXAS CAPITAL BANCSHARES INC | | 03/03/2021 | Various | 41,225.000 | 1,024,741 | 0.00 | 0 |
| 89832Q-AF-6 | TRUIST FINANCIAL CORP | | 03/26/2021 | Various | 1,000,000.000 | 1,100,552 | 0.00 | 0 |
| 902973-BC-9 | US BANCORP | | 10/19/2021 | GOLDMAN, SACHS & CO. | 1,670,000.000 | 1,670,000 | 0.00 | 0 |
| 929042-79-4 | VORNADO REALTY TRUST | | 09/13/2021 | WELLS FARGO SECURITIES LLC | 26,201.000 | 655,025 | 0.00 | 0 |
| 938824-30-7 | WASHINGTON FEDERAL INC | | 05/04/2021 | Various | 91,200.000 | 2,310,774 | 0.00 | 0 |
| 949746-TD-3 | WELLS FARGO & CO | | 02/03/2021 | Various | 3,115,000.000 | 3,123,837 | 0.00 | 0 |
| 94988U-15-1 | WELLS FARGO & CO | | 10/22/2021 | J.P. MORGAN SECURITIES LLC | 12,700.000 | 329,812 | 0.00 | 0 |
| 95002Y-40-0 | WELLS FARGO & CO | | 07/21/2021 | Various | 45,825.000 | 1,145,532 | 0.00 | 0 |
| 95082P-30-3 | WESCO INTERNATIONAL INC | | 05/03/2021 | Various | 10,000.000 | 317,155 | 0.00 | 0 |
| 957638-40-6 | WESTERN ALLIANCE BANCORP | | 09/17/2021 | Various | 31,400.000 | 788,232 | 0.00 | 0 |
| BGH71S-02-4 | G-CRATON HOLDINGS LLC FUNDED | | 02/19/2021 | G-CRATON HOLDINGS LLC FUNDED | (19,832,584.000) | (19,832,584) | 0.00 | 0 |
| G16249-16-4 | BROOKFIELD PROPERTY PARTNERS LP | C | 09/01/2021 | WELLS FARGO SECURITIES LLC | 0.000 | 1,096,145 | 0.00 | 0 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 53,129,576 | XXX | 0 |
| 00206R-40-9 | AT&T INC | | 09/01/2021 | Various | 0.000 | 1,500,916 | 0.00 | 0 |
| 008252-84-3 | AFFILIATED MANAGERS GROUP INC | | 09/01/2021 | MLPFS INC FIXED INCOME | 0.000 | 740,000 | 0.00 | 0 |
| 015857-70-9 | ALGONQUIN POWER & UTILITIES CORP | C | 09/01/2021 | Various | 0.000 | 982,085 | 0.00 | 0 |
| 015857-80-8 | ALGONQUIN POWER & UTILITIES CORP | C | 09/01/2021 | Various | 0.000 | 1,006,123 | 0.00 | 0 |
| 02005N-BN-9 | ALLY FINANCIAL INC | | 05/25/2021 | DEUTSCHE BANK SECURITIES, INC. | 2,040,000.000 | 2,040,000 | 0.00 | 0 |
| 025932-87-2 | AMERICAN FINANCIAL GROUP INC | | 09/01/2021 | MLPFS INC FIXED INCOME | 0.000 | 720,000 | 0.00 | 0 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 04621X-30-6 | ASSURANT INC | | 09/01/2021 | Various | 0.000 | 880,452 | 0.00 | 0 |
| 05973K-AB-3 | BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL | C | 11/17/2021 | GOLDMAN SACHS & CO. | 600,000.000 | 600,000 | 0.00 | 0 |
| 064058-AH-3 | BANK OF NEW YORK MELLON CORP | | 12/01/2021 | Reclassification | 0.000 | 3,384,553 | 0.00 | 0 |
| 11271L-10-2 | BROOKFIELD FINANCE INC | C | 09/01/2021 | JP MORGAN SECURITIES LLC | 0.000 | 960,000 | 0.00 | 0 |
| 125896-84-5 | CMS ENERGY CORP | | 09/01/2021 | Various | 0.000 | 1,249,320 | 0.00 | 0 |
| 125896-85-2 | CMS ENERGY CORP | | 09/01/2021 | Various | 0.000 | 1,252,889 | 0.00 | 0 |
| 125896-86-0 | CMS ENERGY CORP | | 09/01/2021 | JEFFERIES LLC | 0.000 | 77,828 | 0.00 | 0 |
| 12621E-30-1 | CNO FINANCIAL GROUP INC | | 09/01/2021 | MLPFS INC FIXED INCOME | 0.000 | 550,000 | 0.00 | 0 |
| 172967-NB-3 | CITIGROUP INC | | 10/20/2021 | CITIGROUP GLOBAL MARKETS INC. | 810,000.000 | 810,000 | 0.00 | 0 |
| 174610-AQ-8 | CITIZENS FINANCIAL GROUP INC | | 12/01/2021 | Reclassification | 0.000 | 700,000 | 0.00 | 0 |
| 174610-AU-9 | CITIZENS FINANCIAL GROUP INC | | 12/01/2021 | Reclassification | 0.000 | 430,000 | 0.00 | 0 |
| 190750-80-5 | COBANK ACB | | 12/01/2021 | Reclassification | 0.000 | 1,170,000 | 0.00 | 0 |
| 190750-86-2 | COBANK ACB | | 12/01/2021 | Reclassification | 0.000 | 2,075,923 | 0.00 | 0 |
| 190750-87-0 | COBANK ACB | | 12/01/2021 | Reclassification | 0.000 | 643,700 | 0.00 | 0 |
| 190750-AC-6 | COBANK ACB | | 12/01/2021 | Reclassification | 0.000 | 226,495 | 0.00 | 0 |
| 200340-AU-1 | COMERICA INC | | 12/01/2021 | Reclassification | 0.000 | 642,641 | 0.00 | 0 |
| 26441C-BG-9 | DUKE ENERGY CORP | | 12/01/2021 | Reclassification | 0.000 | 1,125,000 | 0.00 | 0 |
| 29250N-47-7 | ENBRIDGE INC | C | 09/01/2021 | Various | 0.000 | 3,578,752 | 0.00 | 0 |
| 30767E-40-6 | FARM CREDIT BANK OF TEXAS | | 12/01/2021 | Reclassification | 0.000 | 2,146,466 | 0.00 | 0 |
| 30767E-AC-3 | FARM CR BK TEX | | 12/01/2021 | Reclassification | 0.000 | 3,000,000 | 0.00 | 0 |
| 37045X-DB-9 | GENERAL MOTORS FINANCIAL COMPANY INC | | 12/01/2021 | Reclassification | 0.000 | 1,761,536 | 0.00 | 0 |
| 39808B-20-6 | GREYSTONE SENIOR DEBT OPPORTUNITY FUND P | | 12/17/2021 | Raymond James & Associates, Inc. | 136,781.000 | 3,419,525 | 0.00 | 0 |
| 48128B-AN-1 | JPMORGAN CHASE & CO | | 05/05/2021 | Various | 2,410,000.000 | 2,409,883 | 0.00 | 0 |
| 570535-AW-4 | MARKEL CORP | | 12/01/2021 | Reclassification | 0.000 | 1,260,000 | 0.00 | 0 |
| 637432-10-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 09/01/2021 | RBC CAPITAL MARKETS | 0.000 | 832,325 | 0.00 | 0 |
| 65339K-86-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 09/01/2021 | Various | 0.000 | 1,175,829 | 0.00 | 0 |
| 744320-80-5 | PRUDENTIAL FINANCIAL INC | | 09/01/2021 | Various | 0.000 | 1,168,254 | 0.00 | 0 |
| 75574U-40-8 | READY CAPITAL CORP | | 12/03/2021 | LADENBURG THALMAN & CO. | 5,920.000 | 151,568 | 0.00 | 0 |
| 75574U-88-7 | READY CAPITAL CORP | | 06/03/2021 | STIFEL NICOLAUS & COMPANY INC. | 95,000.000 | 2,375,000 | 0.00 | 0 |
| 7591EP-AR-1 | REGIONS FINANCIAL CORP | | 12/01/2021 | Reclassification | 0.000 | 430,000 | 0.00 | 0 |
| 78397D-AC-2 | SBL HOLDINGS INC | | 06/17/2021 | RBC CAPITAL MARKETS | 1,230,000.000 | 1,230,000 | 0.00 | 0 |
| 816851-60-4 | SEMPRA ENERGY | | 09/01/2021 | Various | 0.000 | 543,830 | 0.00 | 0 |
| 816851-BK-4 | SEMPRA ENERGY | | 12/01/2021 | Reclassification | 0.000 | 1,160,000 | 0.00 | 0 |
| 838518-20-7 | SOUTH JERSEY INDUSTRIES INC | | 09/01/2021 | Various | 0.000 | 1,379,569 | 0.00 | 0 |
| 842587-80-0 | SOUTHERN CO | | 09/01/2021 | MLPFS INC FIXED INCOME | 0.000 | 3,260,000 | 0.00 | 0 |
| 896442-40-7 | TRINITY CAPITAL INC | | 05/10/2021 | Stifel, Nicolaus & Co., Inc. | 36,764.000 | 955,864 | 0.00 | 0 |
| 898320-AE-9 | TRUIST FINANCIAL CORP | | 12/01/2021 | Reclassification | 0.000 | 1,398,873 | 0.00 | 0 |
| 898320-AF-6 | TRUIST FINANCIAL CORP | | 12/01/2021 | Reclassification | 0.000 | 1,311,077 | 0.00 | 0 |
| 911684-70-2 | UNITED STATES CELLULAR CORP | | 09/01/2021 | Various | 0.000 | 1,451,399 | 0.00 | 0 |
| 911684-80-1 | UNITED STATES CELLULAR CORP | | 09/01/2021 | WELLS FARGO SECURITIES LLC | 0.000 | 1,220,000 | 0.00 | 0 |
| 91529Y-60-1 | UNUM GROUP | | 09/01/2021 | Various | 0.000 | 1,586,728 | 0.00 | 0 |
| BGH71S-02-4 | G-CRATON HOLDINGS LLC FUNDED | | 02/19/2021 | Not Provided | 19,832,584.000 | 19,832,584 | 0.00 | 0 |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | 82,806,984 | XXX | 0 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 135,936,560 | XXX | 0 |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 11,616,845 | XXX | 0 |
| 8999999. Total - Preferred Stocks | | | | | | 147,553,405 | XXX | 0 |
| 000000-00-0 | Stone Point Credit Corp | | 12/08/2021 | U.S. Bank | 394,381.340 | 7,904,171 | | 0 |
| 9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 7,904,171 | XXX | 0 |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 7,904,171 | XXX | 0 |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 1,726,210 | XXX | 0 |
| 9799999. Total - Common Stocks | | | | | | 9,630,381 | XXX | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | 157,183,786 | XXX | 0 |
| 9999999 - Totals | | | | | | 659,424,771 | XXX | 913,224 |

# 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 |
| 36202B-4Y-8 | G2 001739 - RMBS | | 02/22/2021 | Paydown | | 9 | 10 | 10 | 10 | 0 | 0 | 0 | 0 | 0 | 10 | 0 | 0 | 0 | 0 | 12/20/2021 |
| 36202B-7J-8 | G2 001797 - RMBS | | 12/01/2021 | Paydown | | 123 | 123 | 127 | 125 | 0 | (2) | 0 | (2) | 0 | 123 | 0 | 0 | 0 | 6 | 07/20/2024 |
| 36202B-EZ-4 | G2 001052 - RMBS | | 12/01/2021 | Paydown | | 324 | 324 | 335 | 328 | 0 | (5) | 0 | (5) | 0 | 324 | 0 | 0 | 0 | 15 | 04/20/2023 |
| 36202C-3B-7 | G2 002594 - RMBS | | 12/01/2021 | Paydown | | 480 | 480 | 497 | 490 | 0 | (10) | 0 | (10) | 0 | 480 | 0 | 0 | 0 | 22 | 05/20/2028 |
| 36202C-CW-1 | G2 001885 - RMBS | | 12/01/2021 | Paydown | | 477 | 477 | 494 | 484 | 0 | (7) | 0 | (7) | 0 | 477 | 0 | 0 | 0 | 23 | 10/20/2024 |
| 36202C-D5-9 | G2 001924 - RMBS | | 12/01/2021 | Paydown | | 469 | 469 | 485 | 478 | 0 | (9) | 0 | (9) | 0 | 469 | 0 | 0 | 0 | 23 | 12/20/2024 |
| 36202C-LX-9 | G2 002142 - RMBS | | 12/01/2021 | Paydown | | 2,311 | 2,311 | 2,392 | 2,358 | 0 | (47) | 0 | (47) | 0 | 2,311 | 0 | 0 | 0 | 108 | 12/20/2025 |
| 36202C-MF-7 | G2 002158 - RMBS | | 12/01/2021 | Paydown | | 511 | 511 | 529 | 516 | 0 | (5) | 0 | (5) | 0 | 511 | 0 | 0 | 0 | 16 | 01/20/2026 |
| 36202C-SP-9 | G2 002326 - RMBS | | 12/01/2021 | Paydown | | 708 | 708 | 732 | 727 | 0 | (19) | 0 | (19) | 0 | 708 | 0 | 0 | 0 | 33 | 11/20/2026 |
| 36202C-TA-1 | G2 002345 - RMBS | | 12/01/2021 | Paydown | | 103 | 103 | 106 | 105 | 0 | (2) | 0 | (2) | 0 | 103 | 0 | 0 | 0 | 5 | 12/20/2026 |
| 36202C-UD-3 | G2 002380 - RMBS | | 12/01/2021 | Paydown | | 21 | 21 | 22 | 22 | 0 | (1) | 0 | (1) | 0 | 21 | 0 | 0 | 0 | 1 | 02/20/2027 |
| 36202D-E4-9 | G2 002855 - RMBS | | 12/01/2021 | Paydown | | 8 | 8 | 9 | 9 | 0 | (1) | 0 | (1) | 0 | 8 | 0 | 0 | 0 | 0 | 12/20/2029 |
| 36202D-GF-2 | G2 002898 - RMBS | | 12/01/2021 | Paydown | | 18 | 18 | 18 | 20 | 0 | (2) | 0 | (2) | 0 | 18 | 0 | 0 | 0 | 1 | 03/20/2030 |
| 36202D-GT-2 | G2 002910 - RMBS | | 12/01/2021 | Paydown | | 2,959 | 2,959 | 3,010 | 3,050 | 0 | (91) | 0 | (91) | 0 | 2,959 | 0 | 0 | 0 | 52 | 04/20/2030 |
| 36202D-JC-6 | G2 002959 - RMBS | | 12/01/2021 | Paydown | | 1,240 | 1,240 | 1,259 | 1,291 | 0 | (51) | 0 | (51) | 0 | 1,240 | 0 | 0 | 0 | 45 | 08/20/2030 |
| 36203C-J8-6 | GN 345087 - RMBS | | 12/01/2021 | Paydown | | 9,114 | 9,114 | 8,909 | 9,043 | 0 | 71 | 0 | 71 | 0 | 9,114 | 0 | 0 | 0 | 195 | 12/15/2023 |
| 36203K-HN-7 | GN 351337 - RMBS | | 12/01/2021 | Paydown | | 949 | 948 | 939 | 944 | 0 | 5 | 0 | 5 | 0 | 948 | 0 | 0 | 0 | 22 | 12/15/2023 |
| 36203L-6J-6 | GN 352873 - RMBS | | 12/01/2021 | Paydown | | 2,336 | 2,336 | 2,312 | 2,324 | 0 | 12 | 0 | 12 | 0 | 2,336 | 0 | 0 | 0 | 59 | 03/15/2024 |
| 36203P-C3-5 | GN 354790 - RMBS | | 12/01/2021 | Paydown | | 7,168 | 7,168 | 6,821 | 7,070 | 0 | 98 | 0 | 98 | 0 | 7,168 | 0 | 0 | 0 | 169 | 04/15/2024 |
| 36204J-CS-3 | GN 370981 - RMBS | | 11/15/2021 | Paydown | | 6,850 | 6,850 | 6,645 | 6,785 | 0 | 66 | 0 | 66 | 0 | 6,850 | 0 | 0 | 0 | 327 | 12/15/2023 |
| 36205F-UU-5 | GN 389495 - RMBS | | 12/01/2021 | Paydown | | 10,532 | 10,532 | 9,976 | 10,428 | 0 | 104 | 0 | 104 | 0 | 10,532 | 0 | 0 | 0 | 245 | 04/15/2024 |
| 36206F-YV-8 | GN 410324 - RMBS | | 12/01/2021 | Paydown | | 2,965 | 2,965 | 2,912 | 2,941 | 0 | 24 | 0 | 24 | 0 | 2,965 | 0 | 0 | 0 | 80 | 03/15/2026 |
| 36206F-ZZ-8 | GN 410360 - RMBS | | 02/16/2021 | Paydown | | 3,122 | 3,122 | 3,117 | 3,112 | 0 | 10 | 0 | 10 | 0 | 3,122 | 0 | 0 | 0 | 36 | 09/15/2026 |
| 36207K-UU-2 | GN 434495 - RMBS | | 12/01/2021 | Paydown | | 15 | 15 | 15 | 15 | 0 | 0 | 0 | 0 | 0 | 15 | 0 | 0 | 0 | 1 | 08/15/2029 |
| 36207K-YX-2 | GN 434626 - RMBS | | 12/01/2021 | Paydown | | 9 | 9 | 9 | 9 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 0 | 0 | 12/15/2029 |
| 36209C-N9-3 | GN 467616 - RMBS | | 12/15/2021 | Paydown | | 7,580 | 7,580 | 7,758 | 7,611 | 0 | (31) | 0 | (31) | 0 | 7,580 | 0 | 0 | 0 | 380 | 01/15/2028 |
| 36209D-UR-3 | GN 468692 - RMBS | | 12/01/2021 | Paydown | | 2,075 | 2,075 | 2,082 | 2,076 | 0 | (1) | 0 | (1) | 0 | 2,075 | 0 | 0 | 0 | 62 | 02/15/2028 |
| 36209E-VU-3 | GN 469627 - RMBS | | 12/01/2021 | Paydown | | 6,350 | 6,350 | 6,370 | 6,348 | 0 | 2 | 0 | 2 | 0 | 6,350 | 0 | 0 | 0 | 163 | 10/15/2028 |
| 36209K-JW-9 | GN 473777 - RMBS | | 12/01/2021 | Paydown | | 1,254 | 1,254 | 1,258 | 1,255 | 0 | (2) | 0 | (2) | 0 | 1,254 | 0 | 0 | 0 | 48 | 10/15/2028 |
| 36209T-WL-9 | GN 481351 - RMBS | | 12/01/2021 | Paydown | | 224 | 224 | 225 | 225 | 0 | (1) | 0 | (1) | 0 | 224 | 0 | 0 | 0 | 9 | 10/15/2028 |
| 36209U-6R-2 | GN 482480 - RMBS | | 12/01/2021 | Paydown | | 1,211 | 1,211 | 1,215 | 1,212 | 0 | (1) | 0 | (1) | 0 | 1,211 | 0 | 0 | 0 | 42 | 10/15/2028 |
| 36210C-Z4-8 | GN 488663 - RMBS | | 12/01/2021 | Paydown | | 84 | 84 | 83 | 83 | 0 | 0 | 0 | 0 | 0 | 84 | 0 | 0 | 0 | 3 | 10/15/2029 |
| 36210E-SD-2 | GN 490216 - RMBS | | 12/01/2021 | Paydown | | 1,160 | 1,160 | 1,163 | 1,161 | 0 | (1) | 0 | (1) | 0 | 1,160 | 0 | 0 | 0 | 25 | 07/15/2029 |
| 36210F-PC-4 | GN 491019 - RMBS | | 12/01/2021 | Paydown | | 10,682 | 10,682 | 10,932 | 10,783 | 0 | (101) | 0 | (101) | 0 | 10,682 | 0 | 0 | 0 | 410 | 12/15/2028 |
| 36210L-S5-3 | GN 495640 - RMBS | | 12/01/2021 | Paydown | | 1,227 | 1,227 | 1,231 | 1,228 | 0 | 0 | 0 | 0 | 0 | 1,227 | 0 | 0 | 0 | 50 | 07/15/2029 |
| 36210N-AK-5 | GN 496910 - RMBS | | 12/01/2021 | Paydown | | 1,052 | 1,052 | 1,056 | 1,055 | 0 | (2) | 0 | (2) | 0 | 1,052 | 0 | 0 | 0 | 41 | 05/15/2029 |
| 36210P-K8-6 | GN 498119 - RMBS | | 12/01/2021 | Paydown | | 206 | 206 | 206 | 205 | 0 | 1 | 0 | 1 | 0 | 206 | 0 | 0 | 0 | 10 | 08/15/2029 |
| 36210R-KA-7 | GN 499889 - RMBS | | 12/01/2021 | Paydown | | 1,256 | 1,256 | 1,260 | 1,258 | 0 | (2) | 0 | (2) | 0 | 1,256 | 0 | 0 | 0 | 48 | 03/15/2029 |
| 36210U-R5-4 | GN 502808 - RMBS | | 12/01/2021 | Paydown | | 736 | 736 | 738 | 736 | 0 | (1) | 0 | (1) | 0 | 736 | 0 | 0 | 0 | 30 | 10/15/2029 |
| 36210U-WT-6 | GN 502958 - RMBS | | 12/01/2021 | Paydown | | 102 | 102 | 102 | 102 | 0 | 0 | 0 | 0 | 0 | 102 | 0 | 0 | 0 | 4 | 02/15/2029 |
| 36210Y-2E-4 | GN 506673 - RMBS | | 12/01/2021 | Paydown | | 125 | 125 | 125 | 125 | 0 | 0 | 0 | 0 | 0 | 125 | 0 | 0 | 0 | 5 | 04/15/2029 |
| 36211A-YM-2 | GN 507516 - RMBS | | 12/01/2021 | Paydown | | 199 | 199 | 199 | 199 | 0 | 0 | 0 | 0 | 0 | 199 | 0 | 0 | 0 | 8 | 07/15/2029 |
| 36211E-EX-2 | GN 510550 - RMBS | | 12/01/2021 | Paydown | | 1,597 | 1,597 | 1,603 | 1,604 | 0 | (7) | 0 | (7) | 0 | 1,597 | 0 | 0 | 0 | 45 | 10/15/2029 |
| 36211G-Z7-1 | GN 512966 - RMBS | | 12/01/2021 | Paydown | | 226 | 226 | 227 | 226 | 0 | 0 | 0 | 0 | 0 | 226 | 0 | 0 | 0 | 9 | 07/15/2029 |
| 36211H-M7-3 | GN 513482 - RMBS | | 12/01/2021 | Paydown | | 107 | 107 | 107 | 107 | 0 | 0 | 0 | 0 | 0 | 107 | 0 | 0 | 0 | 4 | 11/15/2029 |
| 36211L-DE-9 | GN 515901 - RMBS | | 06/15/2021 | Paydown | | 3,754 | 3,754 | 3,792 | 3,787 | 0 | (33) | 0 | (33) | 0 | 3,754 | 0 | 0 | 0 | 146 | 09/15/2029 |
| 36211U-AT-9 | GN 523018 - RMBS | | 12/01/2021 | Paydown | | 76 | 76 | 76 | 77 | 0 | (2) | 0 | (2) | 0 | 76 | 0 | 0 | 0 | 3 | 07/15/2030 |
| 36212C-5M-9 | GN 530152 - RMBS | | 12/01/2021 | Paydown | | 90 | 90 | 90 | 90 | 0 | 0 | 0 | 0 | 0 | 90 | 0 | 0 | 0 | 4 | 10/15/2030 |
| 36225A-DZ-0 | GN 780120 - RMBS | | 09/15/2021 | Paydown | | 758 | 758 | 797 | 757 | 0 | 1 | 0 | 1 | 0 | 758 | 0 | 0 | 0 | 29 | 12/15/2021 |
| 38374T-C2-8 | GNR 2009-031 PT - CMO/RMBS | | 12/01/2021 | Paydown | | 110,846 | 110,846 | 110,707 | 106,367 | 0 | 4,479 | 0 | 4,479 | 0 | 110,846 | 0 | 0 | 0 | 1,364 | 05/20/2039 |
| 38374T-RW-6 | GNR 2009-022 MT - CMO/RMBS | | 12/01/2021 | Paydown | | 47,688 | 47,688 | 47,659 | 47,681 | 0 | 8 | 0 | 8 | 0 | 47,688 | 0 | 0 | 0 | 518 | 04/20/2038 |
| 38374T-SG-0 | GNR 2009-026 CB - CMO/RMBS | | 12/01/2021 | Paydown | | 247,074 | 247,074 | 247,074 | 247,074 | 0 | 0 | 0 | 0 | 0 | 247,074 | 0 | 0 | 0 | 3,781 | 04/16/2039 |
| 38374U-NM-9 | GNR 2009-029 PB - CMO/RMBS | | 12/01/2021 | Paydown | | 514,534 | 514,534 | 514,172 | 514,043 | 0 | 491 | 0 | 491 | 0 | 514,534 | 0 | 0 | 0 | 8,374 | 05/20/2039 |
| 38374V-H9-3 | GNR 2009-059 PZ - CMO/RMBS | | 12/01/2021 | Paydown | | 327,279 | 327,279 | 318,486 | 322,641 | 0 | 4,638 | 0 | 4,638 | 0 | 327,279 | 0 | 0 | 0 | 5,405 | 07/20/2039 |
| 38376C-L5-6 | GNR 2009-076 JM - CMO/RMBS | | 12/01/2021 | Paydown | | 109,416 | 109,416 | 109,254 | 109,073 | 0 | 343 | 0 | 343 | 0 | 109,416 | 0 | 0 | 0 | 1,674 | 09/20/2039 |
| 38376C-M9-7 | GNR 2009-076 NQ - CMO/RMBS | | 12/01/2021 | Paydown | | 273,540 | 273,540 | 273,455 | 273,046 | 0 | 494 | 0 | 494 | 0 | 273,540 | 0 | 0 | 0 | 4,054 | 09/20/2039 |
| 38376C-N2-1 | GNR 2009-076 NT - CMO/RMBS | | 12/01/2021 | Paydown | | 437,664 | 437,664 | 436,844 | 436,115 | 0 | 1,549 | 0 | 1,549 | 0 | 437,664 | 0 | 0 | 0 | 6,627 | 09/20/2039 |
| 38376C-XK-0 | GNR 2009-079 PE - CMO/RMBS | | 12/01/2021 | Paydown | | 3,465,886 | 3,465,886 | 3,404,285 | 3,436,269 | 0 | 29,617 | 0 | 29,617 | 0 | 3,465,886 | 0 | 0 | 0 | 50,032 | 09/20/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 38376E-HU-2 | GNR 2009-088 AW - CMO/RMBS | | 12/01/2021 | Paydown | | 287,519 | 287,519 | 286,441 | 286,621 | 0 | 898 | 0 | 898 | 0 | 287,519 | 0 | 0 | 0 | 7,361 | 10/20/2039 |
| 38376G-CV-0 | GNR 2009-115 D - CMBS | | 12/01/2021 | Paydown | | 251,782 | 251,782 | 251,782 | 251,782 | 0 | 0 | 0 | 0 | 0 | 251,782 | 0 | 0 | 0 | 2,050 | 01/16/2050 |
| 38376J-EQ-3 | GNR 2009-106 PE - CMO/RMBS | | 12/10/2021 | Various | | 4,865,677 | 4,568,704 | 4,552,523 | 4,555,343 | 0 | 4,170 | 0 | 4,170 | 0 | 4,559,513 | 0 | 306,165 | 306,165 | 177,350 | 11/20/2039 |
| 38376J-JV-7 | GNR 2009-104 XZ - CMO/RMBS | | 12/01/2021 | Paydown | | 357,389 | 357,389 | 357,389 | 357,056 | 0 | 334 | 0 | 334 | 0 | 357,389 | 0 | 0 | 0 | 5,928 | 11/20/2039 |
| 38376J-YD-0 | GNR 2009-103 DY - CMO/RMBS | | 12/01/2021 | Paydown | | 2,478,753 | 2,478,753 | 2,420,468 | 2,445,540 | 0 | 33,213 | 0 | 33,213 | 0 | 2,478,753 | 0 | 0 | 0 | 35,497 | 11/20/2039 |
| 38376K-AP-6 | GNR 2009-093 UZ - CMO/RMBS | | 12/01/2021 | Paydown | | 168,172 | 168,172 | 166,641 | 167,254 | 0 | 917 | 0 | 917 | 0 | 168,172 | 0 | 0 | 0 | 2,724 | 10/20/2039 |
| 38376K-EU-1 | GNR 2009-093 DZ - CMO/RMBS | | 12/01/2021 | Paydown | | 297,501 | 297,501 | 293,799 | 295,346 | 0 | 2,155 | 0 | 2,155 | 0 | 297,501 | 0 | 0 | 0 | 4,834 | 07/20/2039 |
| 38376P-MF-4 | GNR 2009-118 WP - CMO/RMBS | | 12/01/2021 | Paydown | | 511,374 | 511,374 | 507,858 | 509,208 | 0 | 2,165 | 0 | 2,165 | 0 | 511,374 | 0 | 0 | 0 | 7,301 | 12/20/2039 |
| 38378K-3E-7 | GNR 2013-143 C - CMBS | | 12/01/2021 | Paydown | | 1,159,221 | 1,159,221 | 1,176,621 | 1,173,277 | 0 | (14,055) | 0 | (14,055) | 0 | 1,159,221 | 0 | 0 | 0 | 12,766 | 05/16/2055 |
| 912803-CX-9 | UNITED STATES TREASURY | | 12/07/2021 | CITIGROUP GLOBAL MARKETS INC. | | 5,142,316 | 6,550,000 | 4,677,109 | 4,779,362 | 0 | 46,570 | 0 | 46,570 | 0 | 4,825,932 | 0 | 316,384 | 316,384 | 0 | 02/15/2036 |
| 912828-PX-2 | UNITED STATES TREASURY | | 02/15/2021 | Maturity @ 100.00 | | 500,000 | 500,000 | 519,303 | 500,279 | 0 | (279) | 0 | (279) | 0 | 500,000 | 0 | 0 | 0 | 9,063 | 02/15/2021 |
| 912828-RR-3 | UNITED STATES TREASURY | | 11/15/2021 | Maturity @ 100.00 | | 113,000 | 113,000 | 112,938 | 112,994 | 0 | 6 | 0 | 6 | 0 | 113,000 | 0 | 0 | 0 | 2,260 | 11/15/2021 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 21,761,580 | 22,872,291 | 20,879,183 | 21,021,363 | 0 | 117,669 | 0 | 117,669 | 0 | 21,139,032 | 0 | 622,548 | 622,548 | 352,026 | XXX |
| 05970A-AA-0 | BANCO NACIONAL DE COMERCIO EXTERIOR SNC | C | 04/21/2021 | JEFFERIES LLC | | 3,832,500 | 3,500,000 | 3,490,165 | 3,494,762 | 0 | 304 | 0 | 304 | 0 | 3,495,066 | 0 | 337,434 | 337,434 | 80,391 | 10/14/2025 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 3,832,500 | 3,500,000 | 3,490,165 | 3,494,762 | 0 | 304 | 0 | 304 | 0 | 3,495,066 | 0 | 337,434 | 337,434 | 80,391 | XXX |
| 13063B-JC-7 | CALIFORNIA ST | | 10/06/2021 | J.P. Morgan Securities LLC | | 2,565,902 | 1,485,000 | 2,190,866 | 2,103,546 | 0 | (15,256) | 0 | (15,256) | 0 | 2,088,290 | 0 | 477,612 | 477,612 | 105,650 | 11/01/2040 |
| 452152-ZB-0 | ILLINOIS ST | | 12/01/2021 | Paydown | | 166,667 | 166,667 | 170,232 | 169,699 | 0 | (3,033) | 0 | (3,033) | 0 | 166,667 | 0 | 0 | 0 | 9,417 | 12/01/2038 |
| 57582R-G3-4 | MASSACHUSETTS (COMMONWEALTH OF) | | 04/15/2021 | MERRILL LYNCH,PIERCE,FENNER & SMITH | | 2,004,860 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 4,860 | 4,860 | 39,107 | 07/01/2041 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 4,737,429 | 3,651,667 | 4,361,098 | 4,273,245 | 0 | (18,288) | 0 | (18,288) | 0 | 4,254,957 | 0 | 482,472 | 482,472 | 154,173 | XXX |
| 03667P-EL-2 | ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST | | 03/05/2021 | CITIGROUP GLOBAL MARKETS INC. | | 751,480 | 1,000,000 | 511,260 | 649,458 | 0 | 5,022 | 0 | 5,022 | 0 | 654,481 | 0 | 96,999 | 96,999 | 0 | 08/01/2031 |
| 03667P-EQ-1 | ANTELOPE VALLEY CALIF CMNTY COLLEGE DIST | | 03/05/2021 | CITIGROUP GLOBAL MARKETS INC. | | 1,442,261 | 2,300,000 | 965,471 | 1,238,483 | 0 | 9,970 | 0 | 9,970 | 0 | 1,248,453 | 0 | 193,808 | 193,808 | 0 | 08/01/2035 |
| 167484-QW-7 | CHICAGO ILL | | 02/10/2021 | RBC CAPITAL MARKETS, LLC | | 803,910 | 1,000,000 | 440,140 | 603,752 | 0 | 3,480 | 0 | 3,480 | 0 | 607,232 | 0 | 196,678 | 196,678 | 0 | 01/01/2031 |
| 251129-5D-0 | DETROIT MICH CITY SCH DIST | | 05/01/2021 | Call @ 100.00 | | 10,000 | 10,000 | 12,880 | 12,473 | 0 | (25) | 0 | (25) | 0 | 12,448 | 0 | (2,448) | (2,448) | 0 | 05/01/2039 |
| 346845-AG-5 | FORT BENNING FAMILY CMNTYS LLC | | 07/15/2021 | Paydown | | 11,291 | 11,291 | 11,573 | 11,567 | 0 | (276) | 0 | (276) | 0 | 11,291 | 0 | 0 | 0 | 519 | 01/15/2051 |
| 432272-FM-9 | HILLSBOROUGH CALIF SCH DIST | | 09/01/2021 | Call @ 52.06 | | 390,420 | 750,000 | 317,685 | 379,245 | 0 | 11,166 | 0 | 11,166 | 0 | 390,411 | 0 | 9 | 9 | 0 | 09/01/2036 |
| 445638-AA-3 | HUNT MH BORROWER LLC FEE | | 10/20/2021 | Various | | 3,989,016 | 3,911,854 | 3,911,854 | 3,911,854 | 0 | 0 | 0 | 0 | 0 | 3,911,854 | 0 | 77,162 | 77,162 | 117,356 | 12/21/2048 |
| 445638-AC-9 | HUNT FEE III 2021-1 | | 12/21/2021 | Paydown | | 28,347 | 28,347 | 28,347 | 0 | 0 | 0 | 0 | 0 | 0 | 28,347 | 0 | 0 | 0 | 562 | 12/21/2048 |
| 50207#-AA-0 | LMH FEE | | 12/21/2021 | Paydown | | 203,105 | 203,104 | 203,104 | 203,104 | 0 | 0 | 0 | 0 | 0 | 203,104 | 0 | 0 | 0 | 5,992 | 06/21/2048 |
| 542433-QN-0 | LONG BEACH CALIF UNI SCH DIST | | 07/19/2021 | KEYBANC CAPITAL MARKETS INC | | 1,226,475 | 2,250,000 | 829,125 | 1,063,035 | 0 | 25,356 | 0 | 25,356 | 0 | 1,088,391 | 0 | 138,084 | 138,084 | 0 | 08/01/2038 |
| 667278-AA-9 | NORTHWELL HEALTHCARE INC | | 05/01/2021 | Paydown | | 157,850 | 157,850 | 157,850 | 157,850 | 0 | 0 | 0 | 0 | 0 | 157,850 | 0 | 0 | 0 | 3,315 | 05/01/2030 |
| 899096-AW-1 | TULARE CALIF JT UN HIGH SCH DIST | | 02/26/2021 | JANNEY MONTGOMERY SCOTT | | 955,070 | 1,000,000 | 735,070 | 859,694 | 0 | 5,032 | 0 | 5,032 | 0 | 864,726 | 0 | 90,344 | 90,344 | 0 | 08/01/2025 |
| 98816P-EB-4 | YSLETA TEX INDPT SCH DIST | | 04/15/2021 | UBS FINANCIAL SERVICES INC. | | 2,001,800 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 1,800 | 1,800 | 30,595 | 08/15/2037 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 11,971,024 | 14,622,445 | 10,124,358 | 11,090,515 | 0 | 59,723 | 0 | 59,723 | 0 | 11,178,586 | 0 | 792,438 | 792,438 | 158,338 | XXX |
| 13034P-UJ-4 | CALIFORNIA HSG FIN AGY REV | | 09/22/2021 | 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 | 38,317 | 08/01/2030 |
| 30289U-AS-1 | FREMF 2016-K56 B - CMBS | | 03/03/2021 | WELLS FARGO SECURITIES LLC | | 0 | 0 | 0 | (306) | 0 | 306 | 0 | 306 | 0 | 0 | 0 | 0 | 0 | 9,850 | 06/25/2049 |
| 31283G-HR-1 | FH G00240 - RMBS | | 12/01/2021 | Paydown | | 1,414 | 1,414 | 1,268 | 1,367 | 0 | 47 | 0 | 47 | 0 | 1,414 | 0 | 0 | 0 | 32 | 06/01/2024 |
| 31292G-K4-7 | FH C00315 - RMBS | | 12/01/2021 | Paydown | | 864 | 864 | 820 | 852 | 0 | 12 | 0 | 12 | 0 | 864 | 0 | 0 | 0 | 20 | 04/01/2024 |
| 31292G-MQ-6 | FH C00367 - RMBS | | 12/01/2021 | Paydown | | 2,723 | 2,723 | 2,494 | 2,669 | 0 | 54 | 0 | 54 | 0 | 2,723 | 0 | 0 | 0 | 60 | 06/01/2024 |
| 31292H-NB-6 | FH C01286 - RMBS | | 12/01/2021 | Paydown | | 2,216 | 2,216 | 2,224 | 2,215 | 0 | 1 | 0 | 1 | 0 | 2,216 | 0 | 0 | 0 | 44 | 01/01/2032 |
| 31293H-DD-2 | FH C20100 - RMBS | | 12/01/2021 | Paydown | | 552 | 552 | 546 | 549 | 0 | 3 | 0 | 3 | 0 | 552 | 0 | 0 | 0 | 12 | 01/01/2029 |
| 31293H-T3-7 | FH C20570 - RMBS | | 12/01/2021 | Paydown | | 246 | 246 | 243 | 244 | 0 | 2 | 0 | 2 | 0 | 246 | 0 | 0 | 0 | 5 | 01/01/2029 |
| 31293J-BS-7 | FH C20949 - RMBS | | 12/01/2021 | Paydown | | 1,690 | 1,690 | 1,672 | 1,680 | 0 | 10 | 0 | 10 | 0 | 1,690 | 0 | 0 | 0 | 36 | 01/01/2029 |
| 31296S-A6-3 | FH A17229 - RMBS | | 12/01/2021 | Paydown | | 8,709 | 8,709 | 8,736 | 8,716 | 0 | (7) | 0 | (7) | 0 | 8,709 | 0 | 0 | 0 | 169 | 12/01/2033 |
| 31297E-NJ-1 | FH A26693 - RMBS | | 12/01/2021 | Paydown | | 3,306 | 3,306 | 3,332 | 3,339 | 0 | (33) | 0 | (33) | 0 | 3,306 | 0 | 0 | 0 | 88 | 09/01/2034 |
| 3130AF-CX-3 | FEDERAL HOME LOAN BANKS | | 11/19/2021 | Various | | 2,039,400 | 2,000,000 | 1,983,500 | 1,984,976 | 0 | 313 | 0 | 313 | 0 | 1,985,289 | 0 | 54,111 | 54,111 | 41,816 | 11/19/2035 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3130AF-FY-8 | FEDERAL HOME LOAN BANKS | | 02/26/2021 | TD SECURITIES (USA) LLC | | 1,028,300 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 28,300 | 28,300 | 10,688 | 11/26/2030 |
| 3130AF-G2-7 | FEDERAL HOME LOAN BANKS | | 03/02/2021 | CITIGROUP GLOBAL MARKETS INC. | | 1,102,500 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 102,500 | 102,500 | 11,097 | 11/29/2038 |
| 3130AF-GQ-4 | FEDERAL HOME LOAN BANKS | | 03/01/2021 | CITIGROUP GLOBAL MARKETS INC. | | 1,645,050 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | 145,050 | 145,050 | 15,667 | 11/28/2033 |
| 3130AF-HG-5 | FEDERAL HOME LOAN BANKS | | 02/26/2021 | TD SECURITIES (USA) LLC | | 771,750 | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 750,000 | 0 | 21,750 | 21,750 | 7,260 | 12/06/2030 |
| 3130AF-PP-6 | FEDERAL HOME LOAN BANKS | | 03/01/2021 | CITIGROUP GLOBAL MARKETS INC. | | 1,294,250 | 1,250,000 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 0 | 1,250,000 | 0 | 44,250 | 44,250 | 31,792 | 01/24/2039 |
| 3130AF-SM-0 | FEDERAL HOME LOAN BANKS | | 01/28/2021 | 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 | 21,100 | 01/28/2039 |
| 3130AF-WN-3 | FEDERAL HOME LOAN BANKS | | 02/25/2021 | Call @ 100.00 | | 1,340,000 | 1,340,000 | 1,340,000 | 1,340,000 | 0 | 0 | 0 | 0 | 0 | 1,340,000 | 0 | 0 | 0 | 26,130 | 02/25/2036 |
| 3132D6-N5-5 | FH SB8512 - RMBS | | 12/01/2021 | Various | | 364,812 | 357,860 | 371,727 | 0 | 0 | (5,077) | 0 | (5,077) | 0 | 366,650 | 0 | (1,838) | (1,838) | 2,647 | 05/01/2036 |
| 3132JC-D5-7 | FH U65173 - RMBS | | 12/01/2021 | Paydown | | 197,929 | 197,929 | 207,554 | 208,446 | 0 | (10,517) | 0 | (10,517) | 0 | 197,929 | 0 | 0 | 0 | 5,710 | 10/01/2043 |
| 3132JC-DV-0 | FH U65165 - RMBS | | 12/01/2021 | Paydown | | 537,916 | 537,916 | 564,175 | 561,470 | 0 | (23,554) | 0 | (23,554) | 0 | 537,916 | 0 | 0 | 0 | 3,500 | 09/01/2043 |
| 3132WR-RN-5 | FH WA0503 - CMBS/RMBS | | 03/05/2021 | Various | | 668,542 | 614,816 | 616,089 | 614,972 | 0 | (5) | 0 | (5) | 0 | 614,967 | 0 | 53,574 | 53,574 | 6,461 | 03/01/2044 |
| 31335G-MD-4 | FH C80356 - RMBS | | 12/01/2021 | Paydown | | 2,114 | 2,114 | 2,172 | 2,121 | 0 | (7) | 0 | (7) | 0 | 2,114 | 0 | 0 | 0 | 61 | 10/01/2025 |
| 3133AB-QY-9 | FH QB4971 - RMBS | | 12/01/2021 | Various | | 3,355,097 | 3,362,427 | 3,474,859 | 3,472,433 | 0 | (32,554) | 0 | (32,554) | 0 | 3,439,878 | 0 | (84,782) | (84,782) | 58,650 | 11/01/2050 |
| 3133EJ-FH-7 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 02/26/2021 | NOMURA SECURITIES INTL INC | | 1,401,050 | 1,400,000 | 1,400,000 | 1,400,000 | 0 | 0 | 0 | 0 | 0 | 1,400,000 | 0 | 1,050 | 1,050 | 26,070 | 03/08/2038 |
| 3133EJ-JL-4 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 02/26/2021 | TD SECURITIES (USA) LLC | | 1,003,600 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 3,600 | 3,600 | 16,141 | 04/05/2038 |
| 3133EJ-V2-2 | FEDERAL FARM CREDIT BANKS FUNDING CORP | | 04/09/2021 | CITIGROUP GLOBAL MARKETS INC. | | 2,190,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 190,000 | 190,000 | 31,882 | 11/21/2033 |
| 3133TC-WB-0 | FHR 2033 K - CMO/RMBS | | 12/01/2021 | Paydown | | 11,781 | 11,781 | 11,129 | 11,690 | 0 | 91 | 0 | 91 | 0 | 11,781 | 0 | 0 | 0 | 360 | 08/15/2023 |
| 3133TD-ML-7 | FHR 2043B CJ - CMO/RMBS | | 12/01/2021 | Paydown | | 11,106 | 11,106 | 10,995 | 11,043 | 0 | 64 | 0 | 64 | 0 | 11,106 | 0 | 0 | 0 | 389 | 04/15/2028 |
| 3133TD-VT-0 | FHR 2059 PG - CMO/RMBS | | 12/01/2021 | Paydown | | 1,479 | 1,479 | 1,467 | 1,472 | 0 | 7 | 0 | 7 | 0 | 1,479 | 0 | 0 | 0 | 52 | 05/15/2028 |
| 3133TE-R5-5 | FHR 2073 PH - CMO/RMBS | | 12/01/2021 | Paydown | | 6,681 | 6,681 | 6,731 | 6,686 | 0 | (5) | 0 | (5) | 0 | 6,681 | 0 | 0 | 0 | 251 | 07/15/2028 |
| 31356F-P6-2 | FH D53145 - RMBS | | 12/01/2021 | Various | | 2,466 | 2,466 | 2,405 | 2,446 | 0 | 20 | 0 | 20 | 0 | 2,466 | 0 | 0 | 0 | 195 | 05/01/2024 |
| 313615-H9-0 | FN 050656 - RMBS | | 12/01/2021 | Paydown | | 1,271 | 1,271 | 1,277 | 1,265 | 0 | 6 | 0 | 6 | 0 | 1,271 | 0 | 0 | 0 | 28 | 11/01/2022 |
| 3136B0-ZZ-2 | FNR 2018-2 CZ - CMO/RMBS | | 02/26/2021 | TRUIST SECURITIES, INC. | | 3,088,287 | 2,895,828 | 2,875,414 | 2,882,801 | 0 | 481 | 0 | 481 | 0 | 2,883,282 | 0 | 205,005 | 205,005 | 17,383 | 02/25/2048 |
| 3136B3-PT-1 | FNR 2018-88 MZ - CMO/RMBS | | 11/09/2021 | PERSHING LLC | | 4,865,400 | 4,197,845 | 3,849,376 | 3,893,464 | 0 | 19,964 | 0 | 19,964 | 0 | 3,913,428 | 0 | 951,972 | 951,972 | 138,067 | 12/25/2058 |
| 31371G-EH-9 | FN 251336 - RMBS | | 12/01/2021 | Paydown | | 264 | 264 | 264 | 263 | 0 | 1 | 0 | 1 | 0 | 264 | 0 | 0 | 0 | 9 | 12/01/2027 |
| 31371H-VH-8 | FN 252716 - RMBS | | 12/01/2021 | Paydown | | 340 | 340 | 345 | 344 | 0 | (4) | 0 | (4) | 0 | 340 | 0 | 0 | 0 | 13 | 09/01/2029 |
| 31371K-N4-9 | FN 254311 - RMBS | | 12/01/2021 | Paydown | | 1,580 | 1,580 | 1,647 | 1,652 | 0 | (72) | 0 | (72) | 0 | 1,580 | 0 | 0 | 0 | 61 | 05/01/2032 |
| 31375D-PU-1 | FN 331735 - RMBS | | 12/01/2021 | Paydown | | 5,659 | 5,659 | 5,506 | 5,593 | 0 | 66 | 0 | 66 | 0 | 5,659 | 0 | 0 | 0 | 132 | 03/01/2026 |
| 31384E-A8-3 | FN 521231 - RMBS | | 12/27/2021 | Paydown | | 18,117 | 18,117 | 18,734 | 18,343 | 0 | (226) | 0 | (226) | 0 | 18,117 | 0 | 0 | 0 | 1,487 | 12/01/2029 |
| 31384M-V7-4 | FN 528138 - RMBS | | 12/01/2021 | Paydown | | 708 | 708 | 722 | 716 | 0 | (8) | 0 | (8) | 0 | 708 | 0 | 0 | 0 | 33 | 03/01/2030 |
| 3138ET-PK-6 | FN AL8525 - RMBS | | 11/16/2021 | Various | | 4,753,855 | 4,596,136 | 4,799,725 | 4,759,780 | 0 | (74,220) | 0 | (74,220) | 0 | 4,685,560 | 0 | 68,295 | 68,295 | 145,328 | 04/01/2026 |
| 3138L1-2Z-1 | FN AM1691 - CMBS/RMBS | | 12/01/2021 | Paydown | | 27,461 | 27,461 | 26,637 | 27,453 | 0 | 8 | 0 | 8 | 0 | 27,461 | 0 | 0 | 0 | 524 | 01/01/2043 |
| 3138L7-EC-6 | FN AM6430 - CMBS/RMBS | | 11/03/2021 | Various | | 1,000,929 | 896,701 | 929,206 | 927,644 | 0 | 1,048 | 0 | 1,048 | 0 | 928,692 | 0 | 72,238 | 72,238 | 29,952 | 08/01/2029 |
| 3138L9-4A-7 | FN AM8916 - CMBS/RMBS | | 02/26/2021 | Morgan Stanley & Co. LLC | | 2,302,863 | 2,100,000 | 2,017,313 | 2,079,432 | 0 | 760 | 0 | 760 | 0 | 2,080,192 | 0 | 222,672 | 222,672 | 16,959 | 06/01/2035 |
| 3138L9-L6-7 | FN AM8448 - CMBS/RMBS | | 02/26/2021 | NORTHERN TRUST COMPANY-TRUST | | 2,193,047 | 2,000,000 | 1,993,438 | 2,031,243 | 0 | (46) | 0 | (46) | 0 | 2,031,196 | 0 | 161,851 | 161,851 | 17,633 | 05/01/2045 |
| 3138LL-ET-8 | FN AN7345 - CMBS/RMBS | | 12/01/2021 | Paydown | | 42,844 | 46,574 | 46,603 | 46,533 | 0 | 41 | 0 | 41 | 0 | 46,574 | 0 | (3,730) | (3,730) | 464 | 11/01/2037 |
| 3138MT-GM-3 | FN MB0203 - RMBS | | 12/01/2021 | Paydown | | 7,410 | 7,410 | 7,730 | 7,652 | 0 | (242) | 0 | (242) | 0 | 7,410 | 0 | 0 | 0 | 87 | 11/01/2042 |
| 3138WJ-MZ-1 | FN AR6675 - RMBS | | 12/01/2021 | Paydown | | 7,573 | 7,573 | 7,896 | 7,858 | 0 | (284) | 0 | (284) | 0 | 7,573 | 0 | 0 | 0 | 75 | 02/01/2043 |
| 31391J-R8-5 | FN 668411 - RMBS | | 12/01/2021 | Paydown | | 2,094 | 2,094 | 2,183 | 2,172 | 0 | (78) | 0 | (78) | 0 | 2,094 | 0 | 0 | 0 | 74 | 02/01/2033 |
| 31391X-FM-6 | FN 679772 - RMBS | | 12/01/2021 | Paydown | | 1,694 | 1,694 | 1,765 | 1,747 | 0 | (53) | 0 | (53) | 0 | 1,694 | 0 | 0 | 0 | 60 | 08/01/2032 |
| 31394A-SJ-6 | FNR 2004-61 EZ - CMO/RMBS | | 12/01/2021 | Paydown | | 243,879 | 243,879 | 244,869 | 243,879 | 0 | 0 | 0 | 0 | 0 | 243,879 | 0 | 0 | 0 | 7,279 | 05/25/2033 |
| 31397N-DH-5 | FNR 2009-15 KB - CMO/RMBS | | 12/01/2021 | Paydown | | 478,826 | 478,826 | 476,731 | 477,089 | 0 | 1,737 | 0 | 1,737 | 0 | 478,826 | 0 | 0 | 0 | 7,552 | 03/25/2039 |
| 31397N-UJ-2 | FNR 2009-19 PW - CMO/RMBS | | 12/01/2021 | Paydown | | 394,251 | 394,251 | 391,787 | 392,284 | 0 | 1,967 | 0 | 1,967 | 0 | 394,251 | 0 | 0 | 0 | 9,474 | 10/25/2036 |
| 31397Y-YA-3 | FHR 3507 NX - CMO/RMBS | | 12/01/2021 | Paydown | | 583,555 | 583,556 | 583,556 | 583,556 | 0 | 0 | 0 | 0 | 0 | 583,556 | 0 | 0 | 0 | 9,900 | 03/15/2036 |
| 31397Y-YK-1 | FHR 3507 PX - CMO/RMBS | | 12/01/2021 | Paydown | | 444,263 | 444,263 | 444,263 | 444,263 | 0 | 0 | 0 | 0 | 0 | 444,263 | 0 | 0 | 0 | 7,290 | 10/15/2037 |
| 31398C-3D-8 | FHR 3520 A - CMO/RMBS | | 12/01/2021 | Paydown | | 704,280 | 704,280 | 701,639 | 701,746 | 0 | 2,534 | 0 | 2,534 | 0 | 704,280 | 0 | 0 | 0 | 15,961 | 02/15/2035 |
| 31398C-6N-3 | FHR 3514 WA - CMO/RMBS | | 12/01/2021 | Paydown | | 586,605 | 586,605 | 562,407 | 574,137 | 0 | 12,467 | 0 | 12,467 | 0 | 586,605 | 0 | 0 | 0 | 13,679 | 07/15/2033 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 31398C-FA-1 | FHR 3522 NB - CMO/RMBS | | 12/01/2021 | Paydown | | 1,190,180 | 1,190,180 | 1,182,137 | 1,184,646 | 0 | 5,534 | 0 | 5,534 | 0 | 1,190,180 | 0 | 0 | 0 | 18,915 | 04/15/2039 |
| 31398C-R9-1 | FHR 3537 MX - CMO/RMBS | | 12/01/2021 | Paydown | | 1,296,853 | 1,296,853 | 1,289,558 | 1,290,998 | 0 | 5,855 | 0 | 5,855 | 0 | 1,296,853 | 0 | 0 | 0 | 26,264 | 06/15/2038 |
| 31398F-XJ-5 | FNR 2009-96 CB - CMO/RMBS | | 12/01/2021 | Paydown | | 23,686 | 23,686 | 22,346 | 22,776 | 0 | 910 | 0 | 910 | 0 | 23,686 | 0 | 0 | 0 | 350 | 11/25/2049 |
| 31398G-HQ-5 | FNR 2009-98 WK - CMO/RMBS | | 12/01/2021 | Paydown | | 373,415 | 373,415 | 373,298 | 372,806 | 0 | 609 | 0 | 609 | 0 | 373,415 | 0 | 0 | 0 | 9,575 | 12/25/2039 |
| 3140HR-H5-5 | FN BL0251 - CMBS/RMBS | | 03/11/2021 | Various | | 676,638 | 581,282 | 582,758 | 582,001 | 0 | (121) | 0 | (121) | 0 | 581,880 | 0 | 94,758 | 94,758 | 6,669 | 10/01/2036 |
| 3140HS-4F-5 | FN BL1721 - CMBS/RMBS | | 02/26/2021 | Morgan Stanley & Co. LLC | | 577,344 | 500,000 | 510,313 | 508,373 | 0 | (234) | 0 | (234) | 0 | 508,139 | 0 | 69,205 | 69,205 | 4,817 | 03/01/2031 |
| 3140HS-DV-0 | FN BL1015 - CMBS/RMBS | | 02/26/2021 | CROSS TRADE | | 1,969,297 | 1,750,000 | 1,750,000 | 1,750,000 | 0 | 0 | 0 | 0 | 0 | 1,750,000 | 0 | 219,297 | 219,297 | 17,688 | 12/01/2028 |
| 3140HS-VJ-7 | FN BL1516 - CMBS/RMBS | | 02/26/2021 | CROSS TRADE | | 843,193 | 750,000 | 755,156 | 753,497 | 0 | (234) | 0 | (234) | 0 | 753,263 | 0 | 89,930 | 89,930 | 7,073 | 03/01/2029 |
| 3140HS-X6-3 | FN BL1600 - CMBS/RMBS | | 02/26/2021 | BANK OF AMERICA SECURITIES | | 1,724,414 | 1,500,000 | 1,512,656 | 1,509,406 | 0 | (462) | 0 | (462) | 0 | 1,508,945 | 0 | 215,470 | 215,470 | 14,030 | 03/01/2031 |
| 3140KL-JF-0 | FN BQ1161 - RMBS | | 12/01/2021 | Paydown | | 505,057 | 505,057 | 532,598 | 531,145 | 0 | (26,088) | 0 | (26,088) | 0 | 505,057 | 0 | 0 | 0 | 7,991 | 08/01/2050 |
| 3140X8-KJ-5 | FN FM4796 - RMBS | | 12/01/2021 | Paydown | | 429,476 | 429,476 | 447,661 | 447,552 | 0 | (18,076) | 0 | (18,076) | 0 | 429,476 | 0 | 0 | 0 | 5,082 | 11/01/2050 |
| 31418D-SH-6 | FN MA4119 - RMBS | | 12/01/2021 | Paydown | | 413,727 | 413,727 | 427,044 | 426,526 | 0 | (12,799) | 0 | (12,799) | 0 | 413,727 | 0 | 0 | 0 | 4,619 | 09/01/2050 |
| 35563C-AA-6 | FMMHR 2015-R1 1A - CMBS | | 12/25/2021 | Paydown | | 86,764 | 86,764 | 93,614 | 93,591 | 0 | (6,827) | 0 | (6,827) | 0 | 86,764 | 0 | 0 | 0 | 2,114 | 11/26/2055 |
| 35563C-AD-0 | FMMHR 2015-R1 1B - CMBS | | 12/25/2021 | Paydown | | 9,712 | 9,712 | 10,392 | 10,279 | 0 | (566) | 0 | (566) | 0 | 9,712 | 0 | 0 | 0 | 179 | 11/26/2055 |
| 35563C-AJ-7 | FMMHR 2015-R1 2A - CMBS | | 12/25/2021 | Paydown | | 4,895 | 4,895 | 5,109 | 5,094 | 0 | (199) | 0 | (199) | 0 | 4,895 | 0 | 0 | 0 | 116 | 10/25/2052 |
| 35563C-AS-7 | FMMHR 2015-R1 3A - CMBS | | 12/25/2021 | Paydown | | 168,778 | 168,778 | 177,762 | 177,720 | 0 | (8,942) | 0 | (8,942) | 0 | 168,778 | 0 | 0 | 0 | 4,177 | 11/25/2052 |
| 35563P-HG-7 | SCRT 2018-4 MB - CMO/RMBS | | 08/01/2021 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 03/25/2058 |
| 432347-LU-4 | HILLSBOROUGH CNTY FLA UTIL REV | | 07/19/2021 | Call @ 100.00 | | 1,000,000 | 1,000,000 | 979,210 | 982,845 | 0 | 259 | 0 | 259 | 0 | 983,104 | 0 | 16,896 | 16,896 | 56,550 | 08/01/2040 |
| 56678P-AN-7 | MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE | | 03/05/2021 | UBS SECURITIES LLC | | 931,665 | 750,000 | 833,708 | 818,654 | 0 | (1,437) | 0 | (1,437) | 0 | 817,217 | 0 | 114,448 | 114,448 | 19,583 | 09/01/2035 |
| 57586N-3B-5 | MASSACHUSETTS ST HSG FIN AGY | | 03/01/2021 | Call @ 100.00 | | 30,000 | 30,000 | 30,000 | 30,000 | 0 | 0 | 0 | 0 | 0 | 30,000 | 0 | 0 | 0 | 13 | 12/01/2038 |
| 57586N-YV-7 | MASSACHUSETTS ST HSG FIN AGY | | 04/01/2021 | Call @ 100.00 | | 695,000 | 695,000 | 695,000 | 695,000 | 0 | 0 | 0 | 0 | 0 | 695,000 | 0 | 0 | 0 | 1,860 | 12/01/2053 |
| 57587A-P3-6 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | 07/12/2021 | Call @ 100.00 | | 400,000 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 400,000 | 0 | 0 | 0 | 8,985 | 06/01/2035 |
| 57587A-TG-3 | MASSACHUSETTS ST HSG FIN AGY HSG REV | | 10/22/2021 | Call @ 100.00 | | 700,000 | 700,000 | 700,000 | 700,000 | 0 | 0 | 0 | 0 | 0 | 700,000 | 0 | 0 | 0 | 24,640 | 06/01/2046 |
| 575896-RS-6 | MASSACHUSETTS ST PORT AUTH REV | | 07/14/2021 | Morgan Stanley | | 1,408,475 | 1,250,000 | 1,190,000 | 1,194,554 | 0 | 660 | 0 | 660 | 0 | 1,195,214 | 0 | 213,261 | 213,261 | 52,083 | 07/01/2046 |
| 584556-FH-2 | MEDICAL CTR EDL BLDG CORP MISS REV | | 03/11/2021 | Herber J. Sims & Co. | | 1,196,000 | 1,000,000 | 1,102,170 | 1,080,139 | 0 | (2,244) | 0 | (2,244) | 0 | 1,077,896 | 0 | 118,104 | 118,104 | 14,444 | 06/01/2042 |
| 590545-N7-0 | MESA ARIZ UTIL SYS REV | | 01/12/2021 | Call @ 100.00 | | 885,000 | 885,000 | 891,567 | 885,000 | 0 | 0 | 0 | 0 | 0 | 885,000 | 0 | 0 | 0 | 28,642 | 07/01/2034 |
| 59524E-AB-8 | MIDATL 2005 2 - RMBS | | 08/01/2021 | Paydown | | 17,097 | 17,097 | 21,248 | 21,153 | 0 | (4,056) | 0 | (4,056) | 0 | 17,097 | 0 | 0 | 0 | 652 | 08/01/2050 |
| 59524E-AC-6 | MIDATL 2005 3 - RMBS | | 08/01/2021 | Paydown | | 110,678 | 110,678 | 107,113 | 105,830 | 0 | 4,848 | 0 | 4,848 | 0 | 110,678 | 0 | 0 | 0 | 4,307 | 08/01/2050 |
| 605350-SP-6 | MISSISSIPPI HOME CORP SINGLE FAMILY MTG | | 12/01/2021 | 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 | 36,260 | 12/01/2039 |
| 605350-SQ-4 | MISSISSIPPI HOME CORP SINGLE FAMILY MTG | | 06/01/2021 | Call @ 100.00 | | 185,000 | 185,000 | 185,000 | 185,000 | 0 | 0 | 0 | 0 | 0 | 185,000 | 0 | 0 | 0 | 3,584 | 12/01/2043 |
| 646108-QM-5 | NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA | | 01/27/2021 | JANNEY MONTGOMERY SCOTT | | 1,438,554 | 1,300,000 | 1,300,000 | 1,300,000 | 0 | 0 | 0 | 0 | 0 | 1,300,000 | 0 | 138,554 | 138,554 | 14,843 | 11/01/2045 |
| 64987D-ST-2 | NEW YORK ST HSG FIN AGY REV | | 03/11/2021 | Citigroup Global Markets, Inc. | | 1,110,680 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 110,680 | 110,680 | 13,493 | 11/01/2033 |
| 649902-2E-2 | NEW YORK STATE DORMITORY AUTHORITY | | 03/18/2021 | Various | | 12,098,610 | 10,000,000 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 0 | 10,000,000 | 0 | 2,098,610 | 2,098,610 | 266,507 | 03/15/2033 |
| 67085K-AA-0 | OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL | | 09/01/2021 | Paydown | | 41,737 | 41,737 | 39,858 | 39,947 | 0 | 1,790 | 0 | 1,790 | 0 | 41,737 | 0 | 0 | 0 | 1,650 | 09/01/2050 |
| 678535-3W-3 | OKLAHOMA CITY OKLA ARPT TRUST | | 03/11/2021 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 857,259 | 705,000 | 774,457 | 761,210 | 0 | (1,322) | 0 | (1,322) | 0 | 759,888 | 0 | 97,371 | 97,371 | 24,871 | 07/01/2033 |
| 73209M-AN-7 | POMONA CALIF REDEV AGY SUCCESSOR AGY TAX | | 03/05/2021 | PIPER SANDLER & CO. | | 559,235 | 500,000 | 498,860 | 499,010 | 0 | 15 | 0 | 15 | 0 | 499,025 | 0 | 60,210 | 60,210 | 12,656 | 02/01/2031 |
| 73358W-RQ-9 | PORT AUTH N Y & N J | | 01/19/2021 | WELLS FARGO SECURITIES LLC | | 1,318,970 | 1,150,000 | 1,281,492 | 1,205,175 | 0 | (815) | 0 | (815) | 0 | 1,204,361 | 0 | 114,609 | 114,609 | 29,006 | 08/01/2046 |
| 79766D-LZ-0 | SAN FRANCISCO CALIF CITY & CNTY ARPTS CO | | 04/09/2021 | RBC CAPITAL MARKETS, LLC | | 1,231,210 | 1,000,000 | 1,128,950 | 1,108,251 | 0 | (3,168) | 0 | (3,168) | 0 | 1,105,084 | 0 | 126,126 | 126,126 | 22,500 | 05/01/2039 |
| 79768H-AL-2 | SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI | | 10/06/2021 | JP MORGAN SECURITIES LLC | | 2,417,043 | 1,700,000 | 1,992,553 | 1,953,975 | 0 | (6,147) | 0 | (6,147) | 0 | 1,947,828 | 0 | 469,215 | 469,215 | 100,864 | 10/01/2040 |
| 83755V-RC-0 | SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R | | 12/29/2021 | Call @ 100.00 | | 6,195,000 | 6,195,000 | 6,195,000 | 6,195,000 | 0 | 0 | 0 | 0 | 0 | 6,195,000 | 0 | 0 | 0 | 520,138 | 08/01/2039 |
| 880461-ET-1 | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR | | 12/01/2021 | Call @ 100.00 | | 100,000 | 100,000 | 98,329 | 98,406 | 0 | 19 | 0 | 19 | 0 | 98,425 | 0 | 1,575 | 1,575 | 2,901 | 07/01/2045 |
| 880461-PS-1 | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR | | 12/01/2021 | Call @ 100.00 | | 305,000 | 305,000 | 308,910 | 308,026 | 0 | (237) | 0 | (237) | 0 | 307,788 | 0 | (2,788) | (2,788) | 8,893 | 07/01/2036 |
| 880461-YK-8 | TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR | | 12/01/2021 | Call @ 100.00 | | 230,000 | 230,000 | 230,000 | 230,000 | 0 | 0 | 0 | 0 | 0 | 230,000 | 0 | 0 | 0 | 7,400 | 07/01/2039 |
| 88275F-PZ-6 | TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE | | 12/01/2021 | Call @ 100.00 | | 120,000 | 120,000 | 121,969 | 121,569 | 0 | (142) | 0 | (142) | 0 | 121,427 | 0 | (1,427) | (1,427) | 4,136 | 09/01/2038 |
| 914119-Z2-1 | UNIVERSITY CINCINNATI OHIO GEN RCPTS | | 07/06/2021 | Call @ 100.00 | | 255,000 | 255,000 | 255,000 | 255,000 | 0 | 0 | 0 | 0 | 0 | 255,000 | 0 | 0 | 0 | 9,875 | 06/01/2039 |
| 93878L-AD-9 | WASHINGTON D C CONVENTION & SPORTS AUTH | | 06/14/2021 | Call @ 100.00 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 73,286 | 10/01/2025 |
| 93878L-AF-4 | WASHINGTON D C CONVENTION & SPORTS AUTH | | 06/14/2021 | Call @ 100.00 | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 142,607 | 10/01/2039 |
| 93978T-F3-8 | WASHINGTON ST HSG FIN COMMN | | 09/01/2021 | Call @ 100.00 | | 140,000 | 140,000 | 140,000 | 140,000 | 0 | 0 | 0 | 0 | 0 | 140,000 | 0 | 0 | 0 | 4,069 | 06/01/2043 |
| 98322Q-SW-8 | WYOMING CMNTY DEV AUTH HSG REV | | 09/01/2021 | 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 | 20,205 | 06/01/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 96,025,239 | 88,959,546 | 89,677,964 | 89,232,141 | 0 | (178,599) | 0 | (178,599) | 0 | 89,425,268 | 0 | 6,599,971 | 6,599,971 | 2,467,219 | XXX |
| 00037U-AA-8 | AASET 2018-3 A - ABS | D | 12/15/2021 | Paydown | | 962,180 | 962,180 | 962,180 | 962,180 | 0 | 0 | 0 | 0 | 0 | 962,180 | 0 | 0 | 0 | 32,194 | 12/15/2038 |
| 00084D-AL-4 | ABN AMRO BANK NV | C | 04/27/2021 | BNP SECURITIES | | 4,418,037 | 3,900,000 | 3,893,253 | 3,896,032 | 0 | 214 | 0 | 214 | 0 | 3,896,247 | 0 | 521,790 | 521,790 | 99,320 | 04/18/2026 |
| 00119M-AG-4 | AGL 3 C - CDO | C | 01/06/2021 | BOFA SECURITIES INC. | | 2,175,000 | 2,175,000 | 2,088,000 | 2,091,451 | 0 | 163 | 0 | 163 | 0 | 2,091,615 | 0 | 83,385 | 83,385 | 12,258 | 01/18/2033 |
| 00119M-AJ-8 | AGL 3 D - CDO | C | 01/07/2021 | BOFA SECURITIES INC. | | 1,350,405 | 1,350,000 | 1,279,250 | 1,281,552 | 0 | 163 | 0 | 163 | 0 | 1,281,716 | 0 | 68,689 | 68,689 | 11,672 | 01/18/2033 |
| 00130H-CC-7 | AES CORP | | 03/09/2021 | Susquehanna Fin. Grp. | | 1,878,573 | 1,750,000 | 1,742,948 | 1,743,389 | 0 | 116 | 0 | 116 | 0 | 1,743,505 | 0 | 135,067 | 135,067 | 54,532 | 07/15/2030 |
| 001406-AA-5 | DCAL 2015 A1 - ABS | D | 01/14/2021 | Various | | 1,616,470 | 2,176,169 | 1,687,941 | 1,687,941 | 0 | 580 | 0 | 580 | 0 | 1,688,522 | 0 | (72,052) | (72,052) | 8,660 | 02/15/2040 |
| 00177T-AE-3 | AMMC 20 C - CDO | C | 01/15/2021 | DEUTSCHE BANK SECURITIES INC. | | 1,375,000 | 1,375,000 | 1,344,063 | 1,346,096 | 0 | 270 | 0 | 270 | 0 | 1,346,366 | 0 | 28,634 | 28,634 | 9,121 | 04/17/2029 |
| 001846-AA-2 | ANGI GROUP LLC | | 09/27/2021 | MLPFS INC FIXED INCOME | | 140,088 | 140,000 | 140,000 | 140,000 | 0 | 0 | 0 | 0 | 0 | 140,000 | 0 | 88 | 88 | 6,008 | 08/15/2028 |
| 00206R-40-9 | AT&T INC | | 09/30/2021 | Adjustment | | 1,500,916 | 0 | 1,513,834 | 1,503,547 | 0 | (2,631) | 0 | (2,631) | 0 | 1,500,916 | 0 | 0 | 0 | 42,187 | 08/01/2067 |
| 00214M-AB-9 | ARLFR 1406 A2 - RMBS | | 07/15/2021 | Paydown | | 2,000,000 | 2,000,000 | 2,006,875 | 2,002,744 | 0 | (2,744) | 0 | (2,744) | 0 | 2,000,000 | 0 | 0 | 0 | 46,317 | 06/15/2044 |
| 00256D-AB-8 | AASET 2019-1 B - ABS | | 09/15/2021 | Paydown | | 54,514 | 54,514 | 54,512 | 54,512 | 0 | 1 | 0 | 1 | 0 | 54,514 | 0 | 0 | 0 | 2,023 | 05/15/2039 |
| 00791A-AA-8 | AECORN LLC - ABS | | 06/19/2021 | Redemption @ 100.00 | | 671,139 | 671,139 | 671,139 | 671,139 | 0 | 0 | 0 | 0 | 0 | 671,139 | 0 | 0 | 0 | 571 | 12/19/2065 |
| 00868P-AA-3 | ADNA 2001 A2 - CMBS | C | 08/25/2021 | Paydown | | 588,197 | 588,197 | 658,781 | 601,755 | 0 | (13,558) | 0 | (13,558) | 0 | 588,197 | 0 | 0 | 0 | 47,403 | 01/02/2025 |
| 009349-AR-2 | ALS 2016-1 D1 - ABS | C | 12/15/2021 | Paydown | | (184,417) | (184,417) | (184,417) | (184,417) | 0 | 0 | 0 | 0 | 0 | (184,417) | 0 | 0 | 0 | (85) | 12/15/2041 |
| 009349-AX-9 | ALS 2016-1 AR - ABS | D | 12/15/2021 | Paydown | | 470,650 | 495,915 | 483,769 | 470,650 | 0 | 12,146 | 0 | 12,146 | 0 | 495,915 | 0 | (25,264) | (25,264) | 14,631 | 05/15/2034 |
| 00971A-AA-0 | AJAXM 21A A1 - CMO/RMBS | | 12/25/2021 | Various | | 1,228,674 | 1,230,367 | 1,230,341 | 0 | 0 | 7 | 0 | 7 | 0 | 1,230,348 | 0 | (1,674) | (1,674) | 5,510 | 09/25/2065 |
| 013822-AB-7 | ALCOA NEDERLAND HOLDING BV | C | 09/30/2021 | Call @ 103.50 | | 724,500 | 700,000 | 726,250 | 724,807 | 0 | (307) | 0 | (307) | 0 | 724,500 | 0 | 0 | 0 | 49,000 | 09/30/2026 |
| 013822-AE-1 | ALCOA NEDERLAND HOLDING BV | C | 04/21/2021 | MARKETAXESS | | 541,140 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 41,140 | 41,140 | 9,778 | 12/15/2027 |
| 01448Y-AB-9 | ALESC VII A1B - CDO | | 07/21/2021 | Various | | 193,409 | 193,882 | 181,279 | 181,284 | 0 | 386 | 0 | 386 | 0 | 181,669 | 0 | 11,740 | 11,740 | 580 | 07/23/2035 |
| 01448Y-AC-7 | ALESC VII A2 - CDO | | 06/09/2021 | Stifel, Nicolaus & Co., Inc. | | 364,088 | 365,000 | 336,256 | 333,641 | 0 | 668 | 0 | 668 | 0 | 334,308 | 0 | 29,779 | 29,779 | 1,311 | 07/23/2035 |
| 01449W-AB-2 | ALESC X A2A - CDO | | 05/12/2021 | MLPFS INC FIXED INCOME | | 1,243,755 | 1,494,000 | 1,181,627 | 1,182,159 | 0 | 6,123 | 0 | 6,123 | 0 | 1,188,282 | 0 | 55,473 | 55,473 | 4,286 | 09/23/2036 |
| 01450A-AC-4 | ALESC XI B - CDO | | 10/28/2021 | PERSHING LLC | | 2,207,008 | 2,923,190 | 2,236,240 | 2,227,402 | 0 | 24,947 | 0 | 24,947 | 0 | 2,252,349 | 0 | (45,340) | (45,340) | 19,946 | 12/23/2036 |
| 02124T-AA-1 | QATAR AIRWAYS | | 11/17/2021 | Paydown | | 108,924 | 119,155 | 118,414 | 0 | 0 | 741 | 0 | 741 | 0 | 119,155 | 0 | (10,231) | (10,231) | 1,761 | 05/14/2031 |
| 02209S-AQ-6 | ALTRIA GROUP INC | | 10/01/2021 | MERRILL LYNCH PIERCE FENNER SMITH INC | | 1,921,662 | 1,800,000 | 1,834,396 | 1,833,630 | 0 | (689) | 0 | (689) | 0 | 1,832,941 | 0 | 88,721 | 88,721 | 74,925 | 05/02/2043 |
| 02209S-AR-4 | ALTRIA GROUP INC | | 10/01/2021 | US Bank | | 293,390 | 250,000 | 312,398 | 311,841 | 0 | (1,304) | 0 | (1,304) | 0 | 310,537 | 0 | (17,147) | (17,147) | 15,864 | 01/31/2044 |
| 02209S-BD-4 | ALTRIA GROUP INC | | 03/05/2021 | CITIGROUP GLOBAL MARKETS INC. | | 2,017,033 | 1,750,000 | 1,745,048 | 1,745,808 | 0 | 78 | 0 | 78 | 0 | 1,745,886 | 0 | 271,147 | 271,147 | 47,833 | 02/14/2029 |
| 023767-AA-4 | AMERICAN AIRLINES 2011-1 PASS THROUGH TR | | 01/31/2021 | Maturity @ 100.00 | | 64,330 | 64,330 | 66,037 | 64,474 | 0 | (144) | 0 | (144) | 0 | 64,330 | 0 | 0 | 0 | 1,689 | 07/31/2022 |
| 03040#-AE-2 | AMERICAN WATER CAP CORP | | 06/14/2021 | Call @ 102.71 | | 2,680,715 | 2,610,000 | 2,610,000 | 2,610,000 | 0 | 0 | 0 | 0 | 0 | 2,610,000 | 0 | 70,715 | 70,715 | 72,370 | 12/21/2021 |
| 031921-AA-7 | AMWINS GROUP INC | | 07/19/2021 | Call @ 105.81 | | 31,744 | 30,000 | 31,800 | 31,784 | 0 | (68) | 0 | (68) | 0 | 31,716 | 0 | 28 | 28 | 2,441 | 07/01/2026 |
| 032654-AH-8 | ANALOG DEVICES INC | | 10/04/2021 | Corporate Action | | 1,874,502 | 1,800,000 | 1,829,576 | 1,820,266 | 0 | (6,981) | 0 | (6,981) | 0 | 1,813,285 | 0 | 61,217 | 61,217 | 43,700 | 06/01/2023 |
| 03465L-AC-9 | AOMT 2020-3 A3 - CMO/RMBS | | 12/01/2021 | Paydown | | 3,632,983 | 3,632,983 | 3,632,976 | 3,632,953 | 0 | 30 | 0 | 30 | 0 | 3,632,983 | 0 | 0 | 0 | 55,539 | 04/27/2065 |
| 035240-AE-0 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 06/01/2021 | CROSS TRADE | | 4,759,160 | 3,500,000 | 4,299,820 | 4,158,068 | 0 | (16,795) | 0 | (16,795) | 0 | 4,141,273 | 0 | 617,887 | 617,887 | 188,076 | 08/15/2033 |
| 037411-AR-6 | APACHE CORP | | 03/05/2021 | JP MORGAN SECURITIES LLC | | 5,575,000 | 5,000,000 | 5,432,835 | 5,416,269 | 0 | (3,107) | 0 | (3,107) | 0 | 5,413,162 | 0 | 161,838 | 161,838 | 195,000 | 01/15/2037 |
| 03765H-AB-7 | APOLLO MANAGEMENT HOLDINGS LP | | 03/05/2021 | CROSS TRADE | | 6,750,730 | 5,915,000 | 5,927,726 | 5,922,920 | 0 | (266) | 0 | (266) | 0 | 5,922,655 | 0 | 828,076 | 828,076 | 74,463 | 05/27/2026 |
| 03766#-AA-2 | AASET 2014-1 AR - ABS | | 12/15/2021 | Paydown | | 460,672 | 460,672 | 460,672 | 460,672 | 0 | 0 | 0 | 0 | 0 | 460,672 | 0 | 0 | 0 | 7,448 | 01/15/2043 |
| 03789X-AD-0 | DIN 2019-1 A21 - RMBS | | 09/05/2021 | Paydown | | 8,625 | 8,625 | 8,516 | 8,501 | 0 | 124 | 0 | 124 | 0 | 8,625 | 0 | 0 | 0 | 181 | 06/07/2049 |
| 03789X-AE-8 | DIN 2019-1 A22 - RMBS | | 11/09/2021 | Various | | 4,944,012 | 4,745,625 | 4,745,625 | 4,745,625 | 0 | 0 | 0 | 0 | 0 | 4,745,625 | 0 | 198,387 | 198,387 | 208,928 | 06/07/2049 |
| 04015C-AA-6 | ARES FINANCE CO LLC | | 02/17/2021 | Various | | 3,233,430 | 3,000,000 | 2,948,040 | 2,977,915 | 0 | 730 | 0 | 730 | 0 | 2,978,644 | 0 | 254,786 | 254,786 | 43,667 | 10/08/2024 |
| 04035G-AA-3 | ARIEL HLDGS LTD | C | 08/26/2021 | INTERNAL TRADE NO BROKER | | 1,143,891 | 1,191,000 | 1,165,691 | 1,168,831 | 0 | 861 | 0 | 861 | 0 | 1,169,692 | 0 | (25,801) | (25,801) | 27,957 | 09/15/2037 |
| 04301Y-AA-1 | ARTEMIS 2018-1 CN - ABS | | 12/17/2021 | Paydown | | 5,215 | 5,215 | 4,666 | 5,215 | 0 | 549 | 549 | 0 | 0 | 5,215 | 0 | 0 | 0 | 43 | 12/17/2068 |
| 04546K-AA-6 | AASET 2018-2 A - ABS | | 12/16/2021 | Paydown | | 560,653 | 560,653 | 560,635 | 560,640 | 0 | 13 | 0 | 13 | 0 | 560,653 | 0 | 0 | 0 | 14,122 | 11/18/2038 |
| 04621W-AC-4 | ASSURED GUARANTY US HOLDINGS INC | | 09/27/2021 | Call @ 111.30 | | 946,076 | 850,000 | 845,215 | 848,064 | 0 | 382 | 0 | 382 | 0 | 848,446 | 0 | 97,629 | 97,629 | 45,952 | 07/01/2024 |
| 048677-AD-0 | ATLANTIC MARINE CORPS CMNTYS LLC | | 12/01/2021 | Paydown | | 13,091 | 13,095 | 12,695 | 12,744 | 0 | 351 | 0 | 351 | 0 | 13,095 | 0 | (5) | (5) | 546 | 12/01/2050 |
| 048677-AG-3 | ATLANTIC MARINE CORPS COMMUNITIES LLC | | 12/01/2021 | Paydown | | 5,197 | 5,197 | 6,325 | 6,298 | 0 | (1,101) | 0 | (1,101) | 0 | 5,197 | 0 | 0 | 0 | 241 | 12/01/2051 |
| 04965F-AL-5 | ATRM 15 D - CDO | C | 01/29/2021 | CITIGROUP GLOBAL MARKETS INC. | | 1,250,000 | 1,250,000 | 1,205,725 | 1,206,824 | 0 | 342 | 0 | 342 | 0 | 1,207,166 | 0 | 42,834 | 42,834 | 11,368 | 01/23/2031 |
| 04966H-AG-1 | ATRM XIII C - CDO | C | 02/23/2021 | MORGAN STANLEY & CO. LLC | | 2,448,089 | 2,450,000 | 2,376,500 | 2,379,379 | 0 | 1,644 | 0 | 1,644 | 0 | 2,381,023 | 0 | 67,066 | 67,066 | 17,110 | 11/21/2030 |
| 05178T-AA-9 | AURMIL 2011A I1 - RMBS | | 01/15/2021 | Paydown | | 15,320 | 15,320 | 16,251 | 16,028 | 0 | (708) | 0 | (708) | 0 | 15,320 | 0 | 0 | 0 | 446 | 07/15/2034 |
| 05178T-AA-9 | AURMIL 2011A I1 - RMBS | | 07/15/2021 | Paydown | | 18,918 | 18,918 | 20,068 | 19,793 | 0 | (874) | 0 | (874) | 0 | 18,918 | 0 | 0 | 0 | 1,101 | 07/15/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 053611-AJ-8 | AVERY DENNISON CORP | | 03/05/2021 | Cantor Fitzgerald | | 1,180,500 | 1,000,000 | 995,000 | 995,846 | 0 | 80 | 0 | 80 | 0 | 995,926 | 0 | 184,574 | 184,574 | 12,594 | 12/06/2028 |
| 05400E-AB-0 | AVOLON AEROSPACE FDG 10 LTD - ABS | C | 04/01/2021 | Redemption @ 100.00 | | 3,179,062 | 3,179,062 | 3,179,062 | 3,179,062 | 0 | 0 | 0 | 0 | 0 | 3,179,062 | 0 | 0 | 0 | 40,271 | 03/31/2022 |
| 054561-AJ-4 | EQUITABLE HOLDINGS INC | | 02/26/2021 | CROSS TRADE | | 1,942,947 | 1,700,000 | 1,696,855 | 1,697,658 | 0 | 46 | 0 | 46 | 0 | 1,697,704 | 0 | 245,243 | 245,243 | 27,320 | 04/20/2028 |
| 054561-AM-7 | EQUITABLE HOLDINGS INC | | 04/27/2021 | RBC CAPITAL MARKETS, LLC | | 1,224,020 | 1,000,000 | 1,187,747 | 1,186,762 | 0 | (1,297) | 0 | (1,297) | 0 | 1,185,464 | 0 | 38,556 | 38,556 | 26,250 | 04/20/2048 |
| 054969-AA-8 | BFNS 191 D - CDO | C | 07/12/2021 | Paydown | | 6,815,000 | 6,815,000 | 6,880,931 | 6,800,319 | 0 | 14,681 | 0 | 14,681 | 0 | 6,815,000 | 0 | 0 | 0 | 261,052 | 03/25/2030 |
| 05565A-AR-4 | BNP PARIBAS SA | C | 04/21/2021 | TD SECURITIES (USA) LLC | | 7,626,996 | 6,850,000 | 6,837,944 | 6,842,891 | 0 | 366 | 0 | 366 | 0 | 6,843,257 | 0 | 783,738 | 783,738 | 134,027 | 05/12/2026 |
| 05580N-AA-4 | BRAD 2014-1 A - ABS | | 06/10/2021 | Paydown | | 1,206,473 | 1,206,473 | 1,206,473 | 1,206,473 | 0 | 0 | 0 | 0 | 0 | 1,206,473 | 0 | 0 | 0 | 5,295 | 03/12/2026 |
| 05580N-AC-0 | BRAD 2014-1 B - ABS | | 03/12/2021 | Paydown | | 934,071 | 934,071 | 934,071 | 934,071 | 0 | 0 | 0 | 0 | 0 | 934,071 | 0 | 0 | 0 | 219,894 | 03/12/2026 |
| 05607M-AA-5 | HEATHROW FUNDING LTD | C | 07/15/2021 | Maturity @ 100.00 | | 1,000,000 | 1,000,000 | 991,900 | 999,433 | 0 | 567 | 0 | 567 | 0 | 1,000,000 | 0 | 0 | 0 | 48,750 | 07/15/2023 |
| 05946X-S6-1 | BAFC 2005-7 3A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 26,670 | 26,670 | 25,895 | 26,114 | 0 | 556 | 0 | 556 | 0 | 26,670 | 0 | 0 | 0 | 1,024 | 11/25/2035 |
| 05949Q-AY-1 | BAFC 2006-2 217 - CMO/RMBS | | 12/01/2021 | Paydown | | 3,520 | 3,632 | 3,559 | 3,009 | 0 | 623 | 0 | 623 | 0 | 3,632 | 0 | (112) | (112) | 98 | 03/25/2036 |
| 05949T-BD-0 | BAFC 2006-1 2A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 69,342 | 72,992 | 69,558 | 61,785 | 0 | 11,207 | 0 | 11,207 | 0 | 72,992 | 0 | (3,650) | (3,650) | 1,652 | 01/25/2036 |
| 05950F-AE-5 | BAFC 2006-4 A5 - CMO/RMBS | | 12/01/2021 | Paydown | | 39,863 | 49,107 | 44,010 | 38,245 | 0 | 10,863 | 0 | 10,863 | 0 | 49,107 | 0 | (9,244) | (9,244) | 1,709 | 07/25/2036 |
| 06051G-BU-2 | BAFC 2004-2 3A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 61,662 | 61,662 | 61,192 | 61,243 | 0 | 419 | 0 | 419 | 0 | 61,662 | 0 | 0 | 0 | 1,635 | 09/20/2034 |
| 07132E-AQ-8 | BATLN 9R DR - CDO | C | 03/03/2021 | BOFA SECURITIES INC. | | 2,946,460 | 2,950,000 | 2,856,227 | 2,859,553 | 0 | 1,760 | 0 | 1,760 | 0 | 2,861,313 | 0 | 85,147 | 85,147 | 40,306 | 07/15/2031 |
| 07133M-AE-6 | BATLN XVI D - CDO | C | 03/18/2021 | J.P. MORGAN SECURITIES INC. | | 437,690 | 432,500 | 422,031 | 422,291 | 0 | 196 | 0 | 196 | 0 | 422,487 | 0 | 15,203 | 15,203 | 8,420 | 12/19/2032 |
| 071734-AF-4 | BAUSCH HEALTH COMPANIES INC | C | 08/10/2021 | CITIGROUP GLOBAL MARKETS INC. | | 475,052 | 475,000 | 524,775 | 521,744 | 0 | (4,945) | 0 | (4,945) | 0 | 516,799 | 0 | (41,747) | (41,747) | 24,106 | 05/30/2029 |
| 071813-BW-8 | BAXTER INTERNATIONAL INC | | 02/26/2021 | GOLDMAN, SACHS & CO. | | 859,163 | 750,000 | 747,233 | 747,412 | 0 | 38 | 0 | 38 | 0 | 747,450 | 0 | 111,712 | 111,712 | 12,426 | 04/01/2030 |
| 07336G-AV-6 | BVINV 2021-INV4 A20 - CMO/RMBS | | 12/01/2021 | Various | | 62,327 | 62,327 | 62,775 | 0 | 0 | (448) | 0 | (448) | 0 | 62,327 | 0 | 0 | 0 | 211 | 10/25/2051 |
| 07336L-AB-9 | BVINV 21INV2 A2 - CMO/RMBS | | 12/01/2021 | Paydown | | 161,849 | 161,849 | 165,895 | 0 | 0 | (4,046) | 0 | (4,046) | 0 | 161,849 | 0 | 0 | 0 | 1,086 | 06/30/2051 |
| 073879-LN-6 | BSABS 2004-AC6 A1 - RMBS | | 12/01/2021 | Paydown | | 151,000 | 151,000 | 145,810 | 133,285 | 0 | 17,715 | 0 | 17,715 | 0 | 151,000 | 0 | 0 | 0 | 2,810 | 11/25/2034 |
| 07388V-AG-3 | BSCMS 2007-TOP26 AM - CMBS | | 12/01/2021 | Paydown | | 25,669 | 25,669 | 25,048 | 24,791 | 0 | 878 | 0 | 878 | 0 | 25,669 | 0 | 0 | 0 | 850 | 01/12/2045 |
| 084423-60-7 | W R BERKLEY CORP | | 06/01/2021 | Call @ 25.00 | | 1,435,075 | 1,435,075 | 1,314,987 | 1,284,058 | 0 | (2,760) | 0 | (2,760) | 0 | 1,281,298 | 0 | 153,777 | 153,777 | 41,258 | 06/01/2056 |
| 08866T-AA-0 | BIB MERCHANT VOUCHER RECEIVABLES LTD - A | C | 10/07/2021 | Paydown | | 308,716 | 308,716 | 308,716 | 308,716 | 0 | 0 | 0 | 0 | 0 | 308,716 | 0 | 0 | 0 | 7,912 | 04/07/2027 |
| 09609N-AJ-4 | BLUEM 24 D - CDO | | 05/10/2021 | Paydown | | 1,175,000 | 1,175,000 | 1,166,658 | 1,166,888 | 0 | 8,112 | 0 | 8,112 | 0 | 1,175,000 | 0 | 0 | 0 | 26,616 | 04/21/2031 |
| 09629L-AJ-4 | BLUEM 23 D - CDO | C | 02/02/2021 | CITIGROUP GLOBAL MARKETS INC. | | 519,750 | 525,000 | 505,654 | 505,786 | 0 | 194 | 0 | 194 | 0 | 505,980 | 0 | 13,770 | 13,770 | 4,867 | 10/20/2031 |
| 10922N-AF-0 | BRIGHTHOUSE FINANCIAL INC | | 11/23/2021 | TENDER/PURCHASE OFFER | | 402,668 | 350,000 | 278,390 | 280,176 | 0 | 972 | 0 | 972 | 0 | 281,148 | 0 | 121,520 | 121,520 | 15,262 | 06/22/2047 |
| 11135F-BA-8 | BROADCOM INC | | 05/18/2021 | CROSS TRADE | | 4,556,840 | 4,000,000 | 3,981,000 | 3,983,996 | 0 | 610 | 0 | 610 | 0 | 3,984,606 | 0 | 572,234 | 572,234 | 114,000 | 04/15/2029 |
| 11271L-AC-6 | BROOKFIELD FINANCE INC | C | 10/29/2021 | DAIWA CAPITAL MARKETS AMERICA | | 4,445,730 | 4,000,000 | 3,823,688 | 3,865,171 | 0 | 9,673 | 0 | 9,673 | 0 | 3,874,844 | 0 | 570,886 | 570,886 | 158,925 | 01/25/2028 |
| 12479M-AH-1 | CBCI 2016-1 A - ABS | | 10/15/2021 | Paydown | | 328,881 | 328,881 | 328,881 | 328,881 | 0 | 0 | 0 | 0 | 0 | 328,881 | 0 | 0 | 0 | 9,042 | 07/15/2046 |
| 12479R-AB-3 | CAUTO 2014-1 A - ABS | | 08/16/2021 | Paydown | | 230,910 | 230,910 | 227,943 | 230,038 | 0 | 873 | 0 | 873 | 0 | 230,910 | 0 | 0 | 0 | 5,627 | 10/17/2044 |
| 12479R-AE-7 | CAUTO 2017-1 A2 - ABS | | 12/15/2021 | Paydown | | 11,196 | 11,198 | 11,196 | 11,197 | 0 | 1 | 0 | 1 | 0 | 11,198 | 0 | (2) | (2) | 354 | 04/15/2047 |
| 12510H-AD-2 | CAUTO 2020-1 A4 - ABS | | 12/15/2021 | Paydown | | 10,000 | 10,000 | 9,998 | 9,999 | 0 | 1 | 0 | 1 | 0 | 10,000 | 0 | 0 | 0 | 166 | 02/15/2050 |
| 12510H-AE-0 | CAUTO 2020-1 A5 - ABS | | 12/15/2021 | Paydown | | 625 | 625 | 631 | 631 | 0 | (6) | 0 | (6) | 0 | 625 | 0 | 0 | 0 | 11 | 02/15/2050 |
| 12527D-AE-0 | CFCRE 2011-C2 C - CMBS | | 02/09/2021 | GOLDMAN, SACHS & CO. | | 1,285,352 | 1,250,000 | 1,353,906 | 1,261,807 | 0 | (1,549) | 0 | (1,549) | 0 | 1,260,258 | 0 | 25,094 | 25,094 | 13,950 | 12/17/2047 |
| 12527E-AG-3 | CFCRE 2011-C1 B - CMBS | | 01/15/2021 | Paydown | | 8,656,000 | 8,656,000 | 9,518,895 | 8,664,488 | 0 | (8,488) | 0 | (8,488) | 0 | 8,656,000 | 0 | 0 | 0 | 41,335 | 04/15/2044 |
| 12530M-AA-3 | SORT 2020-1 A1 - ABS | | 12/15/2021 | Paydown | | 67,751 | 67,751 | 67,741 | 67,741 | 0 | 9 | 0 | 9 | 0 | 67,751 | 0 | 0 | 0 | 971 | 07/15/2060 |
| 12549R-AG-8 | CIFC 143RR ER2 - CDO | | 04/28/2021 | CITIGROUP GLOBAL MARKETS INC. | | 1,467,420 | 1,480,000 | 1,420,800 | 1,414,661 | 0 | 1,810 | 0 | 1,810 | 0 | 1,416,470 | 0 | 50,950 | 50,950 | 49,347 | 10/22/2031 |
| 12550T-AQ-8 | CIFC 154R A2R - CDO | C | 03/17/2021 | Paydown | | 250,000 | 250,000 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 250,000 | 0 | 0 | 0 | 2,128 | 10/20/2027 |
| 12555X-AJ-0 | CIFC 2019-VI D - CDO | C | 05/19/2021 | RBC CAPITAL MARKETS, LLC | | 1,640,048 | 1,625,000 | 1,620,125 | 1,616,409 | 0 | 2,490 | 0 | 2,490 | 0 | 1,618,898 | 0 | 21,149 | 21,149 | 40,845 | 01/18/2033 |
| 12563L-AL-1 | CLIF 191 A - RMBS | | 06/18/2021 | Paydown | | 1,473,356 | 1,473,356 | 1,405,213 | 1,409,008 | 0 | 64,348 | 0 | 64,348 | 0 | 1,473,356 | 0 | 0 | 0 | 26,639 | 05/18/2044 |
| 12566T-AD-9 | CMALT 2006-A7 1A4 - CMO/RMBS | | 12/01/2021 | Paydown | | 69,832 | 76,070 | 64,279 | 54,765 | 0 | 21,305 | 0 | 21,305 | 0 | 76,070 | 0 | (6,238) | (6,238) | 2,433 | 12/25/2036 |
| 12566V-AE-2 | CMALT 2007-A4 1A5 - CMO/RMBS | | 12/01/2021 | Paydown | | 178,382 | 203,739 | 144,145 | 130,281 | 0 | 73,458 | 0 | 73,458 | 0 | 203,739 | 0 | (25,356) | (25,356) | 6,273 | 04/25/2037 |
| 12630*-AA-1 | CTL-CS ATLANTIC PPTYS WAG (FL) | | 12/01/2021 | Various | | 274,289 | 274,289 | 274,289 | 274,289 | 0 | 0 | 0 | 0 | 0 | 274,289 | 0 | 0 | 0 | 12,031 | 07/01/2027 |
| 12635X-AA-3 | CSCN 1 A - CDO | | 12/21/2021 | Various | | 1,838,353 | 1,662,267 | 1,593,591 | 1,580,728 | 0 | 49,235 | 0 | 49,235 | 0 | 1,629,963 | 0 | 32,304 | 32,304 | 265,136 | 04/01/2056 |
| 12635X-AB-1 | CSCN 1 B - CDO | | 12/21/2021 | Various | | 4,922,911 | 3,760,332 | 3,760,332 | 3,760,332 | 0 | 0 | 0 | 0 | 0 | 3,760,332 | 0 | 0 | 0 | 1,222,064 | 04/01/2056 |
| 12646U-AA-6 | CSMC 2013-IVR1 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 219,161 | 219,161 | 205,018 | 210,032 | 0 | 9,129 | 0 | 9,129 | 0 | 219,161 | 0 | 0 | 0 | 2,293 | 03/25/2043 |
| 126650-BP-4 | CVSPAS 06 CRT - ABS | | 12/10/2021 | Paydown | | 542,373 | 542,373 | 522,072 | 527,798 | 0 | 14,575 | 0 | 14,575 | 0 | 542,373 | 0 | 0 | 0 | 17,896 | 12/10/2028 |
| 126650-BS-8 | CVSPAS 2009-B CFT - ABS | | 12/10/2021 | Paydown | | 105,653 | 105,653 | 105,653 | 105,653 | 0 | 0 | 0 | 0 | 0 | 105,653 | 0 | 0 | 0 | 4,345 | 01/10/2032 |
| 126659-AA-9 | CVSPAS 2009-6 CTF - ABS | | 12/10/2021 | Paydown | | 42,955 | 42,955 | 42,315 | 42,544 | 0 | 411 | 0 | 411 | 0 | 42,955 | 0 | 0 | 0 | 1,968 | 07/10/2031 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 126673-3F-7 | CWL 2005-BC3 M4 - RMBS | | 12/27/2021 | Paydown | | 611,582 | 611,582 | 614,210 | 0 | 0 | (2,628) | 0 | (2,628) | 0 | 611,582 | 0 | 0 | 0 | 6,037 | 04/25/2035 |
| 126673-QX-3 | CWL 2004-13 AF6 - RMBS | | 03/25/2021 | Paydown | | 232 | 232 | 223 | 230 | 0 | 2 | 0 | 2 | 0 | 232 | 0 | 0 | 0 | 1 | 04/25/2035 |
| 126673-WD-0 | CWL 2005-1 AF6 - RMBS | | 12/01/2021 | Paydown | | 1,860 | 1,860 | 1,620 | 1,810 | 0 | 50 | 0 | 50 | 0 | 1,860 | 0 | 0 | 0 | (210) | 06/25/2035 |
| 126673-Y9-7 | CWL 2005-7 AF6 - RMBS | | 12/01/2021 | Paydown | | 3,062 | 3,062 | 2,695 | 2,991 | 0 | 71 | 0 | 71 | 0 | 3,062 | 0 | 0 | 0 | 11 | 08/27/2035 |
| 12667F-GD-1 | CWALT 2004-7T1 A4 - CMO/RMBS | | 12/01/2021 | Paydown | | 96,505 | 96,505 | 94,903 | 92,856 | 0 | 3,649 | 0 | 3,649 | 0 | 96,505 | 0 | 0 | 0 | 2,722 | 06/25/2034 |
| 12667F-Y4-1 | CWALT 2005-3CB 11A - CMO/RMBS | | 12/01/2021 | Paydown | | 176,346 | 178,793 | 156,107 | 140,416 | 0 | 38,377 | 0 | 38,377 | 0 | 178,793 | 0 | (2,447) | (2,447) | 5,090 | 03/25/2035 |
| 12668A-Z3-2 | CWALT 2005-65CB 2A3 - CMO/RMBS | | 12/01/2021 | Paydown | | 119,396 | 125,851 | 116,727 | 94,624 | 0 | 31,227 | 0 | 31,227 | 0 | 125,851 | 0 | (6,455) | (6,455) | 3,368 | 12/25/2035 |
| 126694-3B-2 | CWHL 2006-8 1A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 147,462 | 145,796 | 127,692 | 100,080 | 0 | 45,715 | 0 | 45,715 | 0 | 145,796 | 0 | 1,666 | 1,666 | 4,195 | 05/25/2036 |
| 126694-GU-6 | CWHL 2005-23 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 78,303 | 78,647 | 70,782 | 51,537 | 0 | 27,110 | 0 | 27,110 | 0 | 78,647 | 0 | (344) | (344) | 2,716 | 11/25/2035 |
| 12669G-Q5-3 | CWHL 2005-15 A1 - CMO/RMBS | | 11/01/2021 | Paydown | | 16,863 | 16,743 | 15,592 | 11,507 | 0 | 5,236 | 0 | 5,236 | 0 | 16,743 | 0 | 120 | 120 | 465 | 08/25/2035 |
| 12669G-QK-0 | CWHL 2005-8R A6 - CMO/RMBS | | 12/01/2021 | Paydown | | 396,239 | 396,238 | 411,631 | 402,339 | 0 | (6,101) | 0 | (6,101) | 0 | 396,238 | 0 | 0 | 0 | 12,382 | 10/25/2034 |
| 12674T-AB-2 | C&W SENIOR FINANCING DAC | C | 10/04/2021 | Call @ 103.96 | | 415,848 | 400,000 | 427,996 | 423,755 | 0 | (8,418) | 0 | (8,418) | 0 | 415,338 | 0 | 510 | 510 | 29,083 | 10/15/2026 |
| 14066E-AA-9 | CPMRK 2006-CBPA A - CMBS | | 11/10/2021 | Paydown | | 9,476 | 9,476 | 9,648 | 9,634 | 0 | (158) | 0 | (158) | 0 | 9,476 | 0 | 0 | 0 | 290 | 05/10/2051 |
| 14066E-AA-9 | CPMRK 2006A 6A - RMBS | | 12/10/2021 | Paydown | | 889 | 889 | 905 | 904 | 0 | (15) | 0 | (15) | 0 | 889 | 0 | 0 | 0 | 54 | 05/10/2051 |
| 140694-AA-8 | CAPMARK MILITARY HSG TR XXXVI - CMBS | | 11/10/2021 | Paydown | | 10,922 | 10,922 | 10,728 | 10,745 | 0 | 176 | 0 | 176 | 0 | 10,922 | 0 | 0 | 0 | 334 | 10/10/2052 |
| 140694-AA-8 | CPMRK 2007A NT - RMBS | | 12/10/2021 | Paydown | | 1,024 | 1,024 | 1,006 | 1,008 | 0 | 17 | 0 | 17 | 0 | 1,024 | 0 | 0 | 0 | 62 | 10/10/2052 |
| 14069B-AA-2 | CPMRK 2007A A1 - CMBS/RMBS | | 12/10/2021 | Paydown | | 74,504 | 74,504 | 74,222 | 74,225 | 0 | 279 | 0 | 279 | 0 | 74,504 | 0 | 0 | 0 | 2,340 | 02/10/2052 |
| 14070A-AA-1 | CPMRK 2007-AET2 A - CMBS | | 11/10/2021 | Paydown | | 26,192 | 26,192 | 26,150 | 25,971 | 0 | 36 | 0 | 36 | 0 | 26,192 | 0 | 0 | 0 | 798 | 10/10/2052 |
| 14070A-AA-1 | CPMRK 2007A NT - RMBS | | 12/10/2021 | Paydown | | 2,482 | 2,482 | 2,482 | 2,435 | 0 | 0 | 0 | 0 | 0 | 2,482 | 0 | 0 | 0 | 149 | 10/10/2052 |
| 14070E-AA-3 | CAPMARK MILITARY HSG TR XXXIX - CMBS | | 11/10/2021 | Paydown | | 47,041 | 47,041 | 60,200 | 59,195 | 0 | (12,154) | 0 | (12,154) | 0 | 47,041 | 0 | 0 | 0 | 1,493 | 07/10/2055 |
| 14070E-AA-3 | CPMRK 2008A-1A A1A - RMBS | | 12/10/2021 | Paydown | | 4,430 | 4,430 | 5,669 | 5,570 | 0 | (1,140) | 0 | (1,140) | 0 | 4,430 | 0 | 0 | 0 | 232 | 07/10/2055 |
| 14311V-AE-6 | CGMS 2016-4 DR - CDO | C | 03/17/2021 | BROWNSTONE INVESTMENT GROUP LLC | | 1,664,300 | 1,780,000 | 1,647,390 | 1,654,147 | 0 | 3,461 | 0 | 3,461 | 0 | 1,657,607 | 0 | 6,693 | 6,693 | 41,686 | 10/20/2027 |
| 14316E-AJ-8 | CGMS 192 C - CDO | | 05/19/2021 | BOFA SECURITIES INC. | | 1,504,995 | 1,500,000 | 1,441,125 | 1,442,873 | 0 | 1,883 | 0 | 1,883 | 0 | 1,444,757 | 0 | 60,238 | 60,238 | 35,697 | 07/15/2032 |
| 144539-AC-7 | CARR 2006-NC5 A3 - RMBS | | 12/27/2021 | Paydown | | 328,944 | 328,944 | 182,975 | 267,093 | 0 | 61,851 | 0 | 61,851 | 0 | 328,944 | 0 | 0 | 0 | 694 | 10/27/2036 |
| 14686A-AG-4 | CARVL 2 D - CDO | | 03/12/2021 | Paydown | | 775,000 | 775,000 | 768,451 | 768,008 | 0 | 6,992 | 0 | 6,992 | 0 | 775,000 | 0 | 0 | 0 | 13,454 | 04/20/2032 |
| 14686C-AA-3 | CARVL 2 E - CDO | | 03/12/2021 | Paydown | | 1,100,000 | 1,100,000 | 1,084,380 | 1,084,189 | 0 | 15,811 | 0 | 15,811 | 0 | 1,100,000 | 0 | 0 | 0 | 30,457 | 04/20/2032 |
| 14855M-AA-6 | CLAST 2019-1 A - ABS | | 12/15/2021 | Paydown | | 109,871 | 109,870 | 109,870 | 109,870 | 0 | 0 | 0 | 0 | 0 | 109,870 | 0 | 0 | 0 | 2,597 | 04/15/2039 |
| 14856C-AA-7 | CLAST 2018-1 A - ABS | | 12/15/2021 | Paydown | | 69,659 | 69,659 | 49,806 | 48,839 | 0 | 20,820 | 0 | 20,820 | 0 | 69,659 | 0 | 0 | 0 | 2,091 | 06/15/2043 |
| 14856E-AA-3 | CLAST 151R A - ABS | | 12/15/2021 | Paydown | | 1,137,055 | 1,137,055 | 1,131,916 | 1,132,414 | 0 | 4,641 | 0 | 4,641 | 0 | 1,137,055 | 0 | 0 | 0 | 33,195 | 03/15/2034 |
| 14856G-AA-8 | CLAST 2021-1 A - ABS | | 12/15/2021 | Paydown | | 119,135 | 119,135 | 119,131 | 0 | 0 | 3 | 0 | 3 | 0 | 119,135 | 0 | 0 | 0 | 1,940 | 01/15/2046 |
| 14889G-AG-6 | CRMN 2013-1 ER - CDO | | 11/16/2021 | DEUTSCHE BANK SECURITIES, INC. | | 3,386,045 | 3,383,000 | 3,364,394 | 3,287,320 | 0 | 11,452 | 0 | 11,452 | 0 | 3,298,772 | 0 | 87,272 | 87,272 | 210,272 | 01/27/2028 |
| 15673Y-AA-7 | CERB XXVI A1T - CDO | C | 02/09/2021 | CROSS TRADE | | 4,750,000 | 4,750,000 | 4,750,000 | 4,750,000 | 0 | 0 | 0 | 0 | 0 | 4,750,000 | 0 | 0 | 0 | 32,526 | 04/15/2031 |
| 15769#-AL-9 | CHAMBERLAIN GROUP INC | | 11/03/2021 | 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 | 56,978 | 06/13/2023 |
| 161546-FV-3 | CFAB 2003-4 1A5 - RMBS | | 12/01/2021 | Paydown | | 104,668 | 104,668 | 86,875 | 98,233 | 0 | 6,436 | 0 | 6,436 | 0 | 104,668 | 0 | 0 | 0 | 2,928 | 07/25/2036 |
| 16162W-KT-5 | CHASE 2005-S1 A13 - CMO/RMBS | | 12/01/2021 | Paydown | | 16,343 | 16,343 | 15,853 | 16,578 | 0 | (235) | 0 | (235) | 0 | 16,343 | 0 | 0 | 0 | 345 | 05/25/2035 |
| 166430-AA-6 | CHEST 1412 N - RMBS | | 12/15/2021 | Paydown | | 3,339,000 | 3,339,000 | 3,339,000 | 3,339,000 | 0 | 0 | 0 | 0 | 0 | 3,339,000 | 0 | 0 | 0 | 131,119 | 12/15/2034 |
| 172973-W5-4 | CMSI 2005-4 1A6 - CMO/RMBS | | 12/01/2021 | Paydown | | 57,752 | 57,752 | 55,370 | 56,402 | 0 | 1,350 | 0 | 1,350 | 0 | 57,752 | 0 | 0 | 0 | 1,508 | 07/25/2035 |
| 17325D-AH-6 | CGCMT 2016-P5 C - CMBS | | 03/03/2021 | CITIGROUP GLOBAL MARKETS INC. | | 7,030,156 | 6,500,000 | 6,512,542 | 6,496,359 | 0 | (85) | 0 | (85) | 0 | 6,496,274 | 0 | 533,882 | 533,882 | 73,266 | 10/13/2049 |
| 185508-AG-3 | CLECO POWER LLC | | 01/27/2021 | CROSS TRADE | | 367,824 | 275,000 | 348,834 | 346,488 | 0 | (200) | 0 | (200) | 0 | 346,288 | 0 | 21,536 | 21,536 | 2,750 | 12/01/2040 |
| 185899-AJ-0 | CLEVELAND-CLIFFS INC | | 03/11/2021 | Call @ 109.88 | | 92,295 | 84,000 | 91,955 | 91,680 | 0 | (144) | 0 | (144) | 0 | 91,536 | 0 | 759 | 759 | 1,115 | 10/17/2025 |
| 194162-EA-4 | COLGATE-PALMOLIVE CO | | 11/16/2021 | MARKETAXESS CORPORATION | | 407,104 | 400,000 | 400,834 | 400,565 | 0 | (236) | 0 | (236) | 0 | 400,329 | 0 | 6,775 | 6,775 | 10,118 | 02/01/2023 |
| 195214-AA-9 | COLOEAST CAP TR I | | 04/06/2021 | KEYBANC CAPITAL MARKETS INC | | 815,693 | 906,326 | 787,720 | 798,816 | 0 | 1,320 | 0 | 1,320 | 0 | 800,135 | 0 | 15,558 | 15,558 | 4,577 | 09/30/2035 |
| 19688C-AA-0 | COLT 193 A1 - CMO/RMBS | | 07/02/2021 | Paydown | | 1,049,674 | 1,049,674 | 1,038,267 | 1,038,440 | 0 | 11,234 | 0 | 11,234 | 0 | 1,049,674 | 0 | 0 | 0 | 13,779 | 08/25/2049 |
| 222862-AJ-3 | COVENTRY HEALTH CARE INC | | 06/15/2021 | Maturity @ 100.00 | | 1,000,000 | 1,000,000 | 998,000 | 999,888 | 0 | 112 | 0 | 112 | 0 | 1,000,000 | 0 | 0 | 0 | 27,250 | 06/15/2021 |
| 225401-AC-2 | CREDIT SUISSE GROUP AG | C | 02/26/2021 | CROSS TRADE | | 2,263,240 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 263,240 | 263,240 | 55,666 | 01/09/2028 |
| 225458-5R-5 | CSFB 2005-9 2A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 27,911 | 27,911 | 26,541 | 17,656 | 0 | 10,255 | 0 | 10,255 | 0 | 27,911 | 0 | 0 | 0 | 419 | 10/25/2035 |
| 225458-F7-8 | CSFB 2005-7 2A4 - CMO/RMBS | | 12/01/2021 | Paydown | | 139,205 | 143,854 | 123,716 | 89,113 | 0 | 54,741 | 0 | 54,741 | 0 | 143,854 | 0 | (4,649) | (4,649) | 4,778 | 08/25/2035 |
| 225470-VP-5 | CSMC 2006-1 413 - CMO/RMBS | | 12/01/2021 | Paydown | | 106,518 | 99,531 | 90,621 | 89,895 | 0 | 9,637 | 0 | 9,637 | 0 | 99,531 | 0 | 6,987 | 6,987 | 2,748 | 02/25/2036 |
| 2254W0-NS-0 | CSFB 2005-11 5A3 - CMO/RMBS | | 02/01/2021 | Various | | (202,211) | (202,158) | (164,999) | (202,162) | 0 | 0 | 0 | 0 | 0 | (202,162) | 0 | (49) | (49) | 0 | 09/01/2026 |
| 233046-AL-5 | DNKN 2019-1 A23 - RMBS | | 11/20/2021 | Paydown | | 10,000 | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 245 | 05/20/2049 |
| 23305X-AJ-0 | DBUBS 2011-LC2 D - CMBS | | 06/11/2021 | Paydown | | 15,000,000 | 15,000,000 | 12,409,258 | 14,834,776 | 0 | 165,224 | 0 | 165,224 | 0 | 15,000,000 | 0 | 0 | 0 | 411,964 | 07/12/2044 |
| 24381F-AA-3 | DRMT 173 A1 - CMO/RMBS | | 02/25/2021 | Paydown | | 661,525 | 661,525 | 663,548 | 663,500 | 0 | (1,975) | 0 | (1,975) | 0 | 661,525 | 0 | 0 | 0 | 2,628 | 10/25/2047 |

# 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 |
| 25156P-AR-4 | DEUTSCHE TELEKOM INTERNATIONAL FINANCE B | C | 11/09/2021 | BNP PARIBAS SECURITIES CORP. | | 950,453 | 750,000 | 735,510 | 737,919 | 0 | 285 | 0 | 285 | 0 | 738,204 | 0 | 212,249 | 212,249 | 43,266 | 03/06/2042 |
| 25179M-AL-7 | DEVON ENERGY CORP | | 02/26/2021 | JP MORGAN SECURITIES LLC | | 1,112,276 | 925,000 | 1,121,937 | 1,115,710 | 0 | (1,027) | 0 | (1,027) | 0 | 1,114,683 | 0 | (2,408) | (2,408) | 32,663 | 07/15/2041 |
| 252391-AB-3 | DEXUS DIVERSIFIED TRUST | C | 03/15/2021 | Maturity @ 100.00 | | 3,000,000 | 3,000,000 | 2,989,350 | 2,999,733 | 0 | 267 | 0 | 267 | 0 | 3,000,000 | 0 | 0 | 0 | 84,000 | 03/15/2021 |
| 25257A-AE-4 | DIMND 191 B - CDO | C | 03/26/2021 | Paydown | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 5,696 | 04/25/2029 |
| 25654#-AB-8 | DODGER TICKETS LLC | | 03/31/2021 | Paydown | | 173,760 | 205,975 | 205,975 | 205,975 | 0 | 0 | 0 | 0 | 0 | 205,975 | 0 | (32,215) | (32,215) | 14,405 | 03/31/2032 |
| 25755T-AE-0 | DPABS 2015-1 A2 - RMBS | | 10/05/2021 | Various | | 4,374,092 | 4,213,000 | 4,213,000 | 4,213,000 | 0 | 0 | 0 | 0 | 0 | 4,213,000 | 0 | 161,092 | 161,092 | 178,745 | 10/25/2045 |
| 25755T-AH-3 | DPABS 2017-1 A23 - RMBS | | 10/25/2021 | Various | | 2,416,980 | 2,238,500 | 2,238,500 | 2,238,500 | 0 | 0 | 0 | 0 | 0 | 2,238,500 | 0 | 178,480 | 178,480 | 30,856 | 07/25/2047 |
| 25755T-AK-6 | DPABS 2018-1 A22 - RMBS | | 10/25/2021 | Paydown | | 3,750 | 3,750 | 3,750 | 3,750 | 0 | 0 | 0 | 0 | 0 | 3,750 | 0 | 0 | 0 | 122 | 07/27/2048 |
| 25755T-AN-0 | DPABS 2021-1 AI - RMBS | | 10/25/2021 | Paydown | | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 106 | 04/25/2051 |
| 25755T-AP-5 | DPABS 2021-1 AII - RMBS | | 10/25/2021 | Paydown | | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 83 | 04/25/2051 |
| 26249Y-AG-6 | DRSLF 37 CN - CDO | | 10/05/2021 | CROSS TRADE | | 1,935,225 | 2,250,000 | 2,192,137 | 2,318,501 | 0 | (61,288) | 0 | (61,288) | 0 | 2,257,213 | 0 | (321,988) | (321,988) | 114,869 | 04/15/2027 |
| 26439X-AH-6 | DCP MIDSTREAM OPERATING LP | | 06/25/2021 | C.L. King & Associates Inc. | | 4,081,875 | 3,500,000 | 3,523,135 | 3,518,042 | 0 | (332) | 0 | (332) | 0 | 3,517,710 | 0 | 564,165 | 564,165 | 147,992 | 11/03/2036 |
| 268318-AA-6 | CTL-EDF DANVERS KOHLS DANVERS (MA) | | 12/01/2021 | Various | | 385,464 | 385,464 | 385,464 | 385,464 | 0 | 0 | 0 | 0 | 0 | 385,464 | 0 | 0 | 0 | 17,376 | 10/01/2027 |
| 26851@-AA-1 | CTL-EH II LLC KOHLS BREWSTER (NY) | | 12/01/2021 | Paydown | | 808,129 | 808,129 | 808,129 | 808,207 | 0 | (79) | 0 | (79) | 0 | 808,129 | 0 | 0 | 0 | 58,597 | 02/01/2023 |
| 26943B-40-7 | FIRST EAGLE ALTERNATIVE CAPITAL BDC INC | | 12/31/2021 | Various | | 1,546,349 | 1,465,075 | 1,465,075 | 0 | 0 | 0 | 0 | 0 | 0 | 1,465,075 | 0 | 81,274 | 81,274 | 17,501 | 05/25/2026 |
| 278062-AC-8 | EATON CORP | | 10/26/2021 | STIFEL NICOLAUS & COMPANY INC. | | 1,023,510 | 1,000,000 | 1,016,290 | 1,010,535 | 0 | (4,645) | 0 | (4,645) | 0 | 1,005,890 | 0 | 17,620 | 17,620 | 27,118 | 11/02/2022 |
| 29273R-AQ-2 | ENERGY TRANSFER LP | | 11/01/2021 | Call @ 100.00 | | 675,000 | 675,000 | 707,190 | 689,593 | 0 | (14,593) | 0 | (14,593) | 0 | 675,000 | 0 | 0 | 0 | 43,875 | 02/01/2022 |
| 29379V-CA-9 | ENTERPRISE PRODUCTS OPERATING LLC | | 02/08/2021 | Various | | 1,441,095 | 1,500,000 | 1,489,224 | 1,489,310 | 0 | 27 | 0 | 27 | 0 | 1,489,337 | 0 | (48,242) | (48,242) | 23,529 | 02/15/2052 |
| 299808-AH-8 | EVEREST REINSURANCE HOLDINGS INC | | 02/17/2021 | CROSS TRADE | | 791,085 | 750,000 | 741,330 | 741,371 | 0 | 23 | 0 | 23 | 0 | 741,394 | 0 | 49,691 | 49,691 | 9,625 | 10/15/2050 |
| 30212P-BB-0 | EXPEDIA GROUP INC | | 02/08/2021 | CITIGROUP GLOBAL MARKETS INC. | | 757,107 | 675,000 | 686,813 | 686,249 | 0 | (161) | 0 | (161) | 0 | 686,089 | 0 | 71,019 | 71,019 | 17,864 | 08/01/2027 |
| 30231G-AT-9 | EXXON MOBIL CORP | | 12/28/2021 | MORGAN STANLEY & CO. LLC | | 2,118,380 | 2,000,000 | 2,093,842 | 2,078,383 | 0 | (15,146) | 0 | (15,146) | 0 | 2,063,237 | 0 | 55,143 | 55,143 | 80,809 | 03/01/2026 |
| 30256W-AC-1 | FDF 1 C - CDO | C | 02/18/2021 | Call @ 100.00 | | 1,500,000 | 1,500,000 | 1,488,750 | 1,494,383 | 0 | 170 | 0 | 170 | 0 | 1,494,553 | 0 | 5,447 | 5,447 | 27,500 | 11/12/2030 |
| 30257W-AA-4 | FAGE INTERNATIONAL SA | C | 12/10/2021 | Call @ 102.81 | | 121,319 | 118,000 | 117,115 | 117,162 | 0 | 122 | 0 | 122 | 0 | 117,284 | 0 | 4,035 | 4,035 | 7,193 | 08/15/2026 |
| 30289U-AS-1 | FREMF 2016-K56 B - CMBS | | 03/03/2021 | Adjustment | | 1,105,898 | 1,000,000 | 984,781 | 990,029 | 0 | 0 | 0 | 0 | 0 | 990,029 | 0 | 115,869 | 115,869 | 438 | 06/25/2049 |
| 30605Y-AB-7 | FLCON 171 A - ABS | | 08/15/2021 | Paydown | | 429,398 | 429,398 | 429,251 | 429,245 | 0 | 153 | 0 | 153 | 0 | 429,398 | 0 | 0 | 0 | 8,780 | 02/15/2042 |
| 30605Y-AD-3 | FLCON 171 B - ABS | | 08/15/2021 | Paydown | | 66,246 | 66,246 | 66,153 | 66,109 | 0 | 137 | 0 | 137 | 0 | 66,246 | 0 | 0 | 0 | 1,716 | 02/15/2042 |
| 30610G-AA-1 | FLCON 2019-1 A - ABS | D | 09/15/2021 | Paydown | | 201,866 | 201,866 | 201,853 | 201,083 | 0 | 14 | 0 | 14 | 0 | 201,866 | 0 | 0 | 0 | 2,680 | 09/15/2039 |
| 31428X-AW-6 | FEDEX CORP | | 11/30/2021 | CITIBANK | | 3,217,850 | 2,500,000 | 2,495,775 | 2,496,454 | 0 | 78 | 0 | 78 | 0 | 2,496,532 | 0 | 721,318 | 721,318 | 177,438 | 01/15/2044 |
| 31428X-BZ-8 | FEDEX CORP | | 02/26/2021 | Deutsche Bank | | 868,838 | 750,000 | 748,185 | 748,332 | 0 | 24 | 0 | 24 | 0 | 748,357 | 0 | 120,481 | 120,481 | 9,474 | 05/15/2030 |
| 31574P-AA-3 | EFMT 2020-1 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 1,002,516 | 1,002,516 | 1,002,503 | 1,002,497 | 0 | 20 | 0 | 20 | 0 | 1,002,516 | 0 | 0 | 0 | 10,514 | 05/26/2065 |
| 31650D-AC-1 | FIDUS INVESTMENT CORP | | 10/14/2021 | Various | | 340,007 | 338,000 | 337,986 | 0 | 0 | 0 | 0 | 0 | 0 | 337,987 | 0 | 2,020 | 2,020 | 164 | 11/15/2026 |
| 31847R-AG-7 | FIRST AMERICAN FINANCIAL CORP | | 03/01/2021 | CROSS TRADE | | 1,958,688 | 1,750,000 | 1,742,860 | 1,743,231 | 0 | 101 | 0 | 101 | 0 | 1,743,332 | 0 | 215,356 | 215,356 | 21,000 | 05/15/2030 |
| 32010A-AC-2 | NSCDN 001R BR - CDO | | 10/25/2021 | Paydown | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 10,166 | 01/25/2027 |
| 33851L-AN-4 | FSMT 2018-4 B2 - CMO/RMBS | | 12/01/2021 | Paydown | | 125,769 | 125,769 | 125,534 | 125,434 | 0 | 335 | 0 | 335 | 0 | 125,769 | 0 | 0 | 0 | 2,936 | 07/27/2048 |
| 33852E-AD-1 | FSMT 2021-2 A4 - CMO/RMBS | | 12/01/2021 | Paydown | | 141,338 | 141,338 | 142,973 | 0 | 0 | (1,634) | 0 | (1,634) | 0 | 141,338 | 0 | 0 | 0 | 1,302 | 04/25/2051 |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC | | 10/05/2021 | Various | | 6,741,861 | 6,283,180 | 6,282,583 | 6,282,701 | 0 | 479 | 0 | 479 | 0 | 6,283,180 | 0 | 458,681 | 458,681 | 263,246 | 03/31/2038 |
| 34354P-AF-2 | FLOWSERVE CORP | | 02/26/2021 | CROSS TRADE | | 786,465 | 750,000 | 749,484 | 749,510 | 0 | 10 | 0 | 10 | 0 | 749,521 | 0 | 36,944 | 36,944 | 11,813 | 10/01/2030 |
| 34417M-AB-3 | FOCUS 2017-1 A22 - RMBS | | 10/30/2021 | Paydown | | 25,000 | 25,000 | 25,000 | 25,000 | 0 | 0 | 0 | 0 | 0 | 25,000 | 0 | 0 | 0 | 717 | 04/30/2047 |
| 34961J-AG-9 | FCO IX B - CDO | | 02/10/2021 | AMHERST PIERPONT SECURITIES | | 600,000 | 600,000 | 587,400 | 585,624 | 0 | 410 | 0 | 410 | 0 | 586,034 | 0 | 13,966 | 13,966 | 3,184 | 11/15/2029 |
| 34961W-AJ-4 | FCO 11 BT - CDO | | 03/08/2021 | Cantor Fitzgerald | | 1,691,500 | 1,700,000 | 1,700,000 | 1,700,000 | 0 | 0 | 0 | 0 | 0 | 1,700,000 | 0 | (8,500) | (8,500) | 13,365 | 04/15/2031 |
| 35040T-AA-2 | FFIN 2016-1 A - ABS | | 10/15/2021 | Paydown | | 246,660 | 246,660 | 246,628 | 246,654 | 0 | 7 | 0 | 7 | 0 | 246,660 | 0 | 0 | 0 | 4,386 | 06/15/2035 |
| 361448-BE-2 | GATX CORP | | 03/05/2021 | TRUIST SECURITIES, INC. | | 2,039,363 | 1,750,000 | 1,748,293 | 1,748,577 | 0 | 27 | 0 | 27 | 0 | 1,748,603 | 0 | 290,759 | 290,759 | 36,099 | 04/01/2029 |
| 36173M-AA-4 | GPIM 1 A - CDO | | 10/15/2021 | Paydown | | 502,343 | 502,343 | 502,343 | 502,343 | 0 | 0 | 0 | 0 | 0 | 502,343 | 0 | 0 | 0 | 4,722 | 12/15/2060 |
| 36185M-EB-4 | GMACM 2006-J1 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 12,965 | 13,398 | 11,351 | 11,302 | 0 | 2,097 | 0 | 2,097 | 0 | 13,398 | 0 | (433) | (433) | 350 | 04/25/2036 |
| 36186E-AA-7 | GMACN 2003A CTF - RMBS | | 12/10/2021 | Paydown | | 100,838 | 100,838 | 117,806 | 115,333 | 0 | (14,494) | 0 | (14,494) | 0 | 100,838 | 0 | 0 | 0 | 3,249 | 10/10/2041 |
| 36186Y-AF-2 | GMACN 2007A CTF - CMBS/RMBS | | 12/10/2021 | Paydown | | 65,913 | 65,913 | 76,022 | 75,198 | 0 | (9,285) | 0 | (9,285) | 0 | 65,913 | 0 | 0 | 0 | 1,979 | 08/10/2052 |
| 36320T-AL-7 | GALXY XXII A1R - CDO | C | 05/21/2021 | Various | | 3,384,132 | 3,384,132 | 3,384,132 | 3,384,132 | 0 | 0 | 0 | 0 | 0 | 3,384,132 | 0 | 0 | 0 | 24,167 | 07/17/2028 |
| 36962G-3P-7 | GENERAL ELECTRIC CO | | 11/24/2021 | TENDER/PURCHASE OFFER | | 6,600,089 | 4,665,000 | 4,422,271 | 4,437,262 | 0 | 7,065 | 0 | 7,065 | 0 | 4,444,327 | 0 | 2,155,762 | 2,155,762 | 378,367 | 01/14/2038 |
| 36962G-4B-7 | GENERAL ELECTRIC CO | | 11/24/2021 | TENDER/PURCHASE OFFER | | 1,070,141 | 685,000 | 734,594 | 731,907 | 0 | (1,341) | 0 | (1,341) | 0 | 730,566 | 0 | 339,575 | 339,575 | 65,539 | 01/10/2039 |
| 37045X-DB-9 | GENERAL MOTORS FINANCIAL COMPANY INC | | 12/01/2021 | Various | | 880,768 | 0 | 880,768 | 0 | 0 | 0 | 0 | 0 | 0 | 880,768 | 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 |
| 37149#-AA-8 | GENERATIONAL PC LLC | | 12/01/2021 | Paydown | | 201,524 | 201,524 | 201,524 | 201,524 | 0 | 0 | 0 | 0 | 0 | 201,524 | 0 | 0 | 0 | 10,807 | 12/01/2057 |
| 376546-88-3 | GLADSTONE INVESTMENT CORP | | 12/31/2021 | LADENBURG THALMAN & CO. | | 21,055 | 20,175 | 19,973 | 0 | 0 | 9 | 0 | 9 | 0 | 19,982 | 0 | 1,073 | 1,073 | 235 | 11/01/2028 |
| 37952U-AD-5 | SEACO 2014-1 A1 - RMBS | D | 03/17/2021 | Paydown | | 895,833 | 895,833 | 858,320 | 877,637 | 0 | 18,196 | 0 | 18,196 | 0 | 895,833 | 0 | 0 | 0 | 6,978 | 07/17/2029 |
| 38011W-AA-4 | GMACN 2002A CTF - RMBS | | 12/01/2021 | Paydown | | 70,900 | 70,900 | 85,598 | 84,148 | 0 | (13,248) | 0 | (13,248) | 0 | 70,900 | 0 | 0 | 0 | 2,658 | 05/10/2037 |
| 38012D-AB-3 | GMAC COMMERICAL MILIARTY HSG TR XIX - CM | | 12/10/2021 | Paydown | | 48,220 | 48,221 | 51,585 | 51,253 | 0 | (3,032) | 0 | (3,032) | 0 | 48,221 | 0 | 0 | 0 | 1,137 | 05/10/2050 |
| 38138L-AG-3 | GLM 7 D - CDO | C | 01/21/2021 | WELLS FARGO SECURITIES LLC | | 2,729,442 | 2,725,000 | 2,564,906 | 2,578,366 | 0 | 1,667 | 0 | 1,667 | 0 | 2,580,033 | 0 | 149,409 | 149,409 | 23,486 | 04/21/2031 |
| 38172X-AL-3 | GOCAP 16 BR - CDO | C | 03/01/2021 | CROSS TRADE | | 750,469 | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 750,000 | 0 | 469 | 469 | 6,575 | 07/25/2029 |
| 39729R-AE-8 | GRNPK 1 D - CDO | | 05/25/2021 | MORGAN STANLEY & CO. LLC | | 815,513 | 825,000 | 762,960 | 765,440 | 0 | 2,719 | 0 | 2,719 | 0 | 768,160 | 0 | 47,353 | 47,353 | 14,007 | 04/15/2031 |
| 40168*-AA-2 | GUGGENHEIM LOAN SERV CO LLC | | 12/15/2021 | Paydown | | 64,899 | 64,899 | 86,607 | 84,335 | 0 | (19,436) | 0 | (19,436) | 0 | 64,899 | 0 | 0 | 0 | 3,190 | 07/15/2055 |
| 40168P-AA-6 | GPDFNI-2 2 A1 - CDO | | 07/27/2021 | Paydown | | 15,317,757 | 15,317,757 | 15,317,757 | 15,317,757 | 0 | 0 | 0 | 0 | 0 | 15,317,757 | 0 | 0 | 0 | 284,699 | 04/15/2027 |
| 40168P-AB-4 | GPDFNI-2 2 A2 - CDO | | 07/15/2021 | Paydown | | 7,813,084 | 7,813,084 | 7,813,084 | 7,813,084 | 0 | 0 | 0 | 0 | 0 | 7,813,084 | 0 | 0 | 0 | 145,216 | 04/15/2027 |
| 40168P-AC-2 | GPDFNI-2 2 A3 - CDO | | 07/27/2021 | Paydown | | 6,682,243 | 6,682,243 | 6,682,243 | 6,682,243 | 0 | 0 | 0 | 0 | 0 | 6,682,243 | 0 | 0 | 0 | 124,198 | 04/15/2027 |
| 40168P-AD-0 | GPDFNI-2 2 A4 - CDO | | 07/27/2021 | Paydown | | 6,168,224 | 6,168,224 | 6,168,224 | 6,168,224 | 0 | 0 | 0 | 0 | 0 | 6,168,224 | 0 | 0 | 0 | 114,644 | 04/15/2027 |
| 40168P-AE-8 | GPDFNI-2 2 A5 - CDO | | 07/27/2021 | Paydown | | 7,706,635 | 7,706,635 | 7,706,635 | 7,706,635 | 0 | 0 | 0 | 0 | 0 | 7,706,635 | 0 | 0 | 0 | 143,237 | 04/15/2027 |
| 40168P-AH-1 | GPDFNI-2 2 B1 - CDO | | 10/15/2021 | Paydown | | 3,338,191 | 3,338,191 | 3,338,191 | 3,338,191 | 0 | 0 | 0 | 0 | 0 | 3,338,191 | 0 | 0 | 0 | 104,381 | 04/15/2027 |
| 40168P-AJ-7 | GPDFNI-2 2 B2 - CDO | | 10/15/2021 | Paydown | | 1,669,096 | 1,669,096 | 1,669,096 | 1,669,096 | 0 | 0 | 0 | 0 | 0 | 1,669,096 | 0 | 0 | 0 | 52,190 | 04/15/2027 |
| 40168P-AK-4 | GPDFNI-2 2 B3 - CDO | | 10/15/2021 | Paydown | | 1,669,096 | 1,669,096 | 1,669,096 | 1,669,096 | 0 | 0 | 0 | 0 | 0 | 1,669,096 | 0 | 0 | 0 | 52,190 | 04/15/2027 |
| 40168P-AL-2 | GPDFNI-2 2 B4 - CDO | | 10/15/2021 | Paydown | | 1,669,095 | 1,669,095 | 1,669,095 | 1,669,095 | 0 | 0 | 0 | 0 | 0 | 1,669,095 | 0 | 0 | 0 | 52,190 | 04/15/2027 |
| 40168P-AM-0 | GPDFNI-2 2 B5 - CDO | | 10/15/2021 | Paydown | | 2,314,385 | 2,314,385 | 2,314,385 | 2,314,385 | 0 | 0 | 0 | 0 | 0 | 2,314,385 | 0 | 0 | 0 | 72,368 | 04/15/2027 |
| 40168P-AQ-1 | GPDFNI-2 2 C1 - CDO | | 10/15/2021 | Paydown | | 55,809 | 55,809 | 55,809 | 54,427 | 0 | 1,382 | 0 | 1,382 | 0 | 55,809 | 0 | 0 | 0 | 1,057 | 04/15/2027 |
| 40168P-AR-9 | GPDFNI-2 2 C2 - CDO | | 10/15/2021 | Redemption @ 100.00 | | 26,274 | 26,274 | 26,274 | 31,671 | 0 | 636 | 0 | 636 | 0 | 32,307 | 0 | (6,033) | (6,033) | 497 | 04/15/2027 |
| 40168P-AS-7 | GPDFNI-2 2 C3 - CDO | | 10/15/2021 | Redemption @ 100.00 | | 20,644 | 20,644 | 20,644 | 24,884 | 0 | 500 | 0 | 500 | 0 | 25,384 | 0 | (4,740) | (4,740) | 391 | 04/15/2027 |
| 40168P-AT-5 | GPDFNI-2 2 C4 - CDO | | 10/15/2021 | Paydown | | 9,634 | 9,634 | 9,634 | 9,396 | 0 | 239 | 0 | 239 | 0 | 9,634 | 0 | 0 | 0 | 182 | 04/15/2027 |
| 40168P-AU-2 | GPDFNI-2 2 C5 - CDO | | 10/15/2021 | Paydown | | 23,202 | 23,202 | 23,202 | 22,628 | 0 | 575 | 0 | 575 | 0 | 23,202 | 0 | 0 | 0 | 439 | 04/15/2027 |
| 40168P-AX-6 | GPDFNI-2 2 D1 - CDO | | 10/15/2021 | Paydown | | 31,877 | 31,877 | 31,877 | 30,791 | 0 | 1,087 | 0 | 1,087 | 0 | 31,877 | 0 | 0 | 0 | 602 | 04/15/2027 |
| 40168P-AY-4 | GPDFNI-2 2 D2 - CDO | | 10/15/2021 | Redemption @ 100.00 | | 15,544 | 15,544 | 15,544 | 19,263 | 0 | 515 | 0 | 515 | 0 | 19,778 | 0 | (4,234) | (4,234) | 294 | 04/15/2027 |
| 40168P-AZ-1 | GPDFNI-2 2 D3 - CDO | | 10/15/2021 | Paydown | | 12,858 | 12,858 | 12,858 | 12,419 | 0 | 438 | 0 | 438 | 0 | 12,858 | 0 | 0 | 0 | 243 | 04/15/2027 |
| 40168P-BA-5 | GPDFNI-2 2 D4 - CDO | | 10/15/2021 | Paydown | | 12,706 | 12,706 | 12,706 | 12,273 | 0 | 433 | 0 | 433 | 0 | 12,706 | 0 | 0 | 0 | 240 | 04/15/2027 |
| 40168P-BB-3 | GPDFNI-2 2 D5 - CDO | | 10/15/2021 | Paydown | | 13,266 | 13,266 | 13,266 | 12,814 | 0 | 452 | 0 | 452 | 0 | 13,266 | 0 | 0 | 0 | 251 | 04/15/2027 |
| 404119-BY-4 | HCA INC | | 12/02/2021 | CITIBANK | | 1,233,420 | 1,000,000 | 1,011,325 | 1,010,774 | 0 | (355) | 0 | (355) | 0 | 1,010,419 | 0 | 223,001 | 223,001 | 50,111 | 06/15/2039 |
| 41154X-AN-5 | HARB 1 D - CDO | | 04/27/2021 | BARCLAYS CAPITAL INC FIXED INC | | 825,413 | 825,000 | 773,438 | 775,291 | 0 | 1,669 | 0 | 1,669 | 0 | 776,961 | 0 | 48,452 | 48,452 | 13,655 | 01/20/2031 |
| 41165T-AJ-0 | HARV7 7RR D - CDO | | 04/19/2021 | Paydown | | 16,341 | 16,341 | 13,967 | 13,972 | 0 | 2,369 | 0 | 2,369 | 0 | 16,341 | 0 | 0 | 0 | 210 | 07/18/2031 |
| 42086P-AG-8 | HAYFN VIII C - CDO | C | 02/23/2021 | Morgan Stanley | | 1,767,101 | 1,775,000 | 1,696,013 | 1,699,706 | 0 | 1,528 | 0 | 1,528 | 0 | 1,701,234 | 0 | 65,867 | 65,867 | 13,379 | 04/20/2031 |
| 428040-CU-1 | HERTZ 2017-1 A - ABS | | 06/30/2021 | Paydown | | 33,162 | 57,015 | 55,305 | 57,015 | 0 | 0 | 0 | 0 | 0 | 57,015 | 0 | (23,853) | (23,853) | 24,496 | 10/25/2021 |
| 42806D-BQ-1 | HERTZ 2018-1 A - ABS | | 06/30/2021 | Paydown | | 66,376 | 113,903 | 110,985 | 111,575 | 0 | 1,567 | 0 | 1,567 | 0 | 113,142 | 0 | (46,766) | (46,766) | 48,955 | 02/25/2024 |
| 42809H-AG-2 | HESS CORP | | 04/21/2021 | JANE STREET EXECUTION SERVICES LLC | | 992,709 | 900,000 | 898,110 | 898,778 | 0 | 53 | 0 | 53 | 0 | 898,831 | 0 | 93,878 | 93,878 | 21,715 | 04/01/2027 |
| 43133A-AD-9 | HITR 2018-1 B - CDO | C | 03/01/2021 | Piper Jaffray | | 15,844,983 | 16,011,000 | 15,690,780 | 15,404,281 | 0 | (75,451) | 0 | (75,451) | 0 | 15,328,830 | 0 | 516,153 | 516,153 | 266,082 | 10/11/2038 |
| 43133X-AA-5 | HITR B - CDO | C | 08/26/2021 | Redemption @ 100.00 | | 3,410,000 | 3,410,000 | 3,299,175 | 3,307,608 | 0 | 4,240 | 0 | 4,240 | 0 | 3,311,848 | 0 | 98,152 | 98,152 | 133,420 | 02/01/2038 |
| 437076-AZ-5 | HOME DEPOT INC | | 11/09/2021 | BOFA SECURITIES, INC | | 1,026,030 | 1,000,000 | 1,023,443 | 1,015,598 | 0 | (6,658) | 0 | (6,658) | 0 | 1,008,939 | 0 | 17,091 | 17,091 | 30,075 | 04/01/2023 |
| 438516-BD-7 | HONEYWELL INTERNATIONAL INC | | 12/17/2021 | MARKETAXESS CORPORATION | | 2,409,650 | 2,300,000 | 2,412,889 | 2,384,181 | 0 | (26,929) | 0 | (26,929) | 0 | 2,357,251 | 0 | 52,399 | 52,399 | 79,907 | 12/01/2023 |
| 43940T-AB-5 | HOPE BANCORP INC | | 02/05/2021 | Piper Jaffray | | 6,278,368 | 6,533,000 | 5,466,778 | 5,583,560 | 0 | 30,739 | 0 | 30,739 | 0 | 5,614,299 | 0 | 664,068 | 664,068 | 27,664 | 05/15/2038 |
| 440405-AE-8 | HORZN 181 A - ABS | | 09/15/2021 | Paydown | | 889,397 | 889,397 | 889,988 | 889,902 | 0 | (505) | 0 | (505) | 0 | 889,397 | 0 | 0 | 0 | 22,368 | 12/15/2038 |
| 44040H-AA-0 | HORZN 2019 A - ABS | | 12/15/2021 | Paydown | | 62,072 | 62,072 | 62,072 | 62,072 | 0 | 0 | 0 | 0 | 0 | 62,072 | 0 | 0 | 0 | 1,031 | 07/15/2039 |
| 44040J-AA-6 | HORZN 2019-2 A - ABS | C | 07/15/2021 | Paydown | | 54,439 | 54,439 | 54,437 | 54,433 | 0 | 6 | 0 | 6 | 0 | 54,439 | 0 | 0 | 0 | 792 | 11/15/2039 |
| 443628-AG-7 | HUDBAY MINERALS INC | C | 02/22/2021 | Various | | 260,650 | 250,000 | 259,903 | 259,204 | 0 | (537) | 0 | (537) | 0 | 258,667 | 0 | 1,983 | 1,983 | 11,543 | 01/15/2025 |
| 44928Y-AJ-1 | ICG 2014-1 DR - CDO | C | 09/14/2021 | Redemption @ 100.00 | | 780,000 | 780,000 | 736,630 | 734,749 | 0 | 1,389 | 0 | 1,389 | 0 | 736,138 | 0 | 43,862 | 43,862 | 47,669 | 01/21/2030 |
| 45254N-JW-8 | IMM 2004-6 2A - RMBS | | 12/01/2021 | Paydown | | 133,435 | 133,435 | 126,763 | 124,135 | 0 | 9,300 | 0 | 9,300 | 0 | 133,435 | 0 | 0 | 0 | 2,519 | 10/25/2034 |
| 453247-AC-2 | MMCFND 1 B1 - CDO | C | 12/01/2021 | Paydown | | 68,276 | 68,276 | 59,699 | 0 | 0 | 8,577 | 0 | 8,577 | 0 | 68,276 | 0 | 0 | 0 | 758 | 06/01/2033 |
| 453247-AD-0 | MMCFND 1 B2 - CDO | C | 12/01/2021 | Paydown | | 10,504 | 10,504 | 9,184 | 0 | 0 | 1,320 | 0 | 1,320 | 0 | 10,504 | 0 | 0 | 0 | 117 | 06/01/2033 |
| 45660N-F7-5 | RAST 2004-A3 A7 - CMO/RMBS | | 12/01/2021 | Paydown | | 10,292 | 10,292 | 9,964 | 10,053 | 0 | 239 | 0 | 239 | 0 | 10,292 | 0 | 0 | 0 | 413 | 06/25/2034 |
| 456837-AM-5 | ING GROEP NV | C | 12/02/2021 | CROSS TRADE | | 920,560 | 800,000 | 797,264 | 797,776 | 0 | 228 | 0 | 228 | 0 | 798,004 | 0 | 122,556 | 122,556 | 42,972 | 10/02/2028 |
| 456866-AL-6 | TRANE TECHNOLOGIES CO LLC | | 06/01/2021 | Call @ 100.00 | | 199,000 | 199,000 | 228,802 | 208,260 | 0 | (773) | 0 | (773) | 0 | 207,487 | 0 | (8,487) | (8,487) | 7,164 | 06/01/2025 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 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 |
| 45780K-AE-6 | INTOW 161 B - ABS | | 01/29/2021 | Paydown | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 37,812 | 11/15/2046 |
| 45780K-AG-1 | INTOW 2018-1 A - ABS | | 01/29/2021 | Paydown | | 2,250,000 | 2,250,000 | 2,250,000 | 2,250,000 | 0 | 0 | 0 | 0 | 0 | 2,250,000 | 0 | 0 | 0 | 254,700 | 12/15/2048 |
| 45780K-AJ-5 | INTOW 2018-1 B - ABS | | 01/29/2021 | Paydown | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 0 | 0 | 141,956 | 12/15/2048 |
| 458140-AM-2 | INTEL CORP | | 11/16/2021 | GOLDMAN SACHS & CO. | | 420,148 | 410,000 | 418,838 | 415,834 | 0 | (2,600) | 0 | (2,600) | 0 | 413,234 | 0 | 6,914 | 6,914 | 10,240 | 12/15/2022 |
| 458140-BD-1 | INTEL CORP | | 12/07/2021 | BOFA SECURITIES, INC | | 468,959 | 450,000 | 464,804 | 461,301 | 0 | (3,227) | 0 | (3,227) | 0 | 458,074 | 0 | 10,885 | 10,885 | 13,908 | 05/11/2024 |
| 460690-BH-2 | INTERPUBLIC GROUP OF COMPANIES INC | | 03/27/2021 | Call @ 103.44 | | 1,551,675 | 1,500,000 | 1,550,925 | 1,527,683 | 0 | (5,325) | 0 | (5,325) | 0 | 1,522,358 | 0 | 29,317 | 29,317 | 32,000 | 03/15/2022 |
| 46617T-AA-2 | HENDR 2014-1 A - RMBS | | 12/15/2021 | Paydown | | 93,402 | 93,402 | 97,065 | 96,271 | 0 | (2,869) | 0 | (2,869) | 0 | 93,402 | 0 | 0 | 0 | 1,947 | 03/15/2063 |
| 46618H-AB-5 | HENDR 2014-3 B - RMBS | | 12/15/2021 | Paydown | | 71,211 | 71,211 | 71,195 | 71,199 | 0 | 12 | 0 | 12 | 0 | 71,211 | 0 | 0 | 0 | 1,635 | 06/15/2079 |
| 46619R-AB-2 | HENDR 2015-2 B - RMBS | | 12/15/2021 | Paydown | | 71,032 | 71,032 | 71,032 | 71,032 | 0 | 1 | 0 | 1 | 0 | 71,032 | 0 | 0 | 0 | 2,182 | 03/15/2060 |
| 46620J-AB-7 | HENDR 171 B - RMBS | | 12/15/2021 | Paydown | | 11,946 | 11,946 | 11,771 | 11,781 | 0 | 164 | 0 | 164 | 0 | 11,946 | 0 | 0 | 0 | 423 | 08/15/2062 |
| 466247-M8-3 | JPMMT 2006-S1 2A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 1,241,528 | 1,241,528 | 1,276,733 | 1,272,384 | 0 | (30,857) | 0 | (30,857) | 0 | 1,241,528 | 0 | 0 | 0 | 44,341 | 04/25/2036 |
| 466247-VH-3 | JPMMT 2005-S2 215 - CMO/RMBS | | 12/01/2021 | Paydown | | 83,058 | 78,717 | 72,518 | 62,030 | 0 | 16,687 | 0 | 16,687 | 0 | 78,717 | 0 | 4,341 | 4,341 | 2,802 | 09/25/2035 |
| 46651H-BH-9 | JPMMT 19LTV3 A15 - CMO/RMBS | | 12/01/2021 | Paydown | | 2,000,284 | 2,000,284 | 2,000,909 | 2,001,927 | 0 | (1,643) | 0 | (1,643) | 0 | 2,000,284 | 0 | 0 | 0 | 32,071 | 03/25/2050 |
| 46651N-AA-2 | JOLAR 2019-1 A - ABS | C | 12/15/2021 | Paydown | | 344,987 | 344,987 | 346,424 | 342,547 | 0 | (1,307) | 0 | (1,307) | 0 | 344,987 | 0 | 0 | 0 | 7,480 | 04/15/2044 |
| 470170-AB-7 | NCBJ 2015-1 NTS - ABS | C | 10/05/2021 | Paydown | | 267,994 | 267,994 | 267,994 | 267,994 | 0 | 0 | 0 | 0 | 0 | 267,994 | 0 | 0 | 0 | 9,912 | 07/08/2022 |
| 470170-AD-3 | NCBJ 2016-1 A - ABS | C | 10/05/2021 | Redemption @ 100.00 | | 290,236 | 290,236 | 290,236 | 290,236 | 0 | 0 | 0 | 0 | 0 | 290,236 | 0 | 0 | 0 | 9,974 | 01/08/2027 |
| 48251P-AG-4 | KKR 19 B2 - CDO | C | 10/22/2021 | Various | | 250,000 | 250,000 | 222,500 | 224,538 | 0 | 25,462 | 0 | 25,462 | 0 | 250,000 | 0 | 0 | 0 | 5,026 | 10/15/2030 |
| 48252M-AA-3 | KKR GROUP FINANCE CO VIII LLC | | 02/08/2021 | Various | | 1,334,600 | 1,250,000 | 1,238,750 | 1,238,825 | 0 | 27 | 0 | 27 | 0 | 1,238,851 | 0 | 95,749 | 95,749 | 20,781 | 08/25/2050 |
| 49255P-AA-1 | KSTRL 2018-1 A - ABS | C | 07/15/2021 | Paydown | | 20,802 | 20,802 | 20,216 | 20,419 | 0 | 383 | 0 | 383 | 0 | 20,802 | 0 | 0 | 0 | 74 | 12/15/2038 |
| 501797-AS-3 | L BRANDS INC | | 04/12/2021 | Call @ 111.05 | | 166,570 | 150,000 | 162,359 | 160,932 | 0 | (1,053) | 0 | (1,053) | 0 | 159,879 | 0 | 6,691 | 6,691 | 8,422 | 07/01/2025 |
| 50201D-AA-1 | LCPR SENIOR SECURED FINANCING DAC | C | 12/13/2021 | Call @ 103.00 | | 37,080 | 36,000 | 39,015 | 0 | 0 | (935) | 0 | (935) | 0 | 38,080 | 0 | (1,000) | (1,000) | 2,470 | 10/15/2027 |
| 50209L-AB-3 | LMRK 2018-1 D - RMBS | | 12/15/2021 | Paydown | | 2,000 | 2,000 | 1,999 | 2,000 | 0 | 0 | 0 | 0 | 0 | 2,000 | 0 | 0 | 0 | 42 | 06/15/2048 |
| 50209L-AC-1 | LMRK 2018-1 F - RMBS | | 12/15/2021 | Paydown | | 3,000 | 3,000 | 2,999 | 3,000 | 0 | 0 | 0 | 0 | 0 | 3,000 | 0 | 0 | 0 | 93 | 06/15/2048 |
| 50543L-AA-0 | LAFL 2016 A1 - ABS | C | 12/15/2021 | Paydown | | 119,676 | 119,676 | 117,354 | 118,471 | 0 | 1,205 | 0 | 1,205 | 0 | 119,676 | 0 | 0 | 0 | 2,821 | 01/15/2042 |
| 513774-AA-7 | LANCASHIRE HOLDINGS LTD | C | 05/13/2021 | Call @ 106.98 | | 3,637,422 | 3,400,000 | 3,632,356 | 3,457,439 | 0 | (11,519) | 0 | (11,519) | 0 | 3,445,921 | 0 | 191,501 | 191,501 | 119,510 | 10/01/2022 |
| 532457-BT-4 | ELI LILLY AND CO | | 09/20/2021 | Corporate Action | | 2,200,830 | 1,735,000 | 2,004,126 | 1,998,071 | 0 | (4,364) | 0 | (4,364) | 0 | 1,993,706 | 0 | 207,124 | 207,124 | 69,865 | 03/15/2049 |
| 53688T-AA-2 | LITIGATION FEE RESIDUAL FDG 2015-1 LLC - | | 10/30/2021 | Paydown | | 476,139 | 476,139 | 476,139 | 476,139 | 0 | 0 | 0 | 0 | 0 | 476,139 | 0 | 0 | 0 | 8,333 | 04/29/2022 |
| 539439-AR-0 | LLOYDS BANKING GROUP PLC | C | 02/26/2021 | HSBC Securities (USA), Inc. | | 1,205,799 | 1,050,000 | 1,046,294 | 1,047,212 | 0 | 54 | 0 | 54 | 0 | 1,047,266 | 0 | 158,533 | 158,533 | 20,417 | 03/22/2028 |
| 542514-DV-3 | LBMLT 2003-2 M2 - RMBS | | 12/27/2021 | Paydown | | 33,741 | 33,741 | 32,646 | 1,252 | 0 | 32,489 | 0 | 32,489 | 0 | 33,741 | 0 | 0 | 0 | 709 | 06/25/2033 |
| 548661-CV-7 | LOWE'S COMPANIES INC | | 11/15/2021 | Maturity @ 100.00 | | 230,000 | 230,000 | 236,600 | 232,500 | 0 | (2,500) | 0 | (2,500) | 0 | 230,000 | 0 | 0 | 0 | 8,740 | 11/15/2021 |
| 55037L-AA-2 | LUNRR 2020-1 A - ABS | C | 12/15/2021 | Paydown | | 220,314 | 220,315 | 220,312 | 220,313 | 0 | 1 | 0 | 1 | 0 | 220,315 | 0 | 0 | 0 | 3,929 | 02/15/2045 |
| 552697-AQ-7 | MIDAS OPCO HOLDINGS LLC | | 08/20/2021 | Call @ 101.62 | | 355,688 | 350,000 | 336,599 | 337,834 | 0 | 2,085 | 0 | 2,085 | 0 | 339,918 | 0 | 15,769 | 15,769 | 27,587 | 05/01/2024 |
| 55274Q-AP-0 | MASTR 2006-2 114 - CMO/RMBS | | 12/01/2021 | Paydown | | 217,288 | 217,345 | 205,471 | 191,392 | 0 | 25,953 | 0 | 25,953 | 0 | 217,345 | 0 | (57) | (57) | 5,755 | 06/25/2036 |
| 55282L-AE-6 | MF1 19FL2 B - CDO | C | 11/26/2021 | Paydown | | 500,000 | 500,000 | 448,750 | 455,301 | 0 | 44,699 | 0 | 44,699 | 0 | 500,000 | 0 | 0 | 0 | 7,710 | 11/27/2034 |
| 55283L-AA-3 | MAPSL 191 A - ABS | C | 12/15/2021 | Paydown | | 343,509 | 343,509 | 343,503 | 343,504 | 0 | 5 | 0 | 5 | 0 | 343,509 | 0 | 0 | 0 | 12,723 | 03/15/2044 |
| 55316L-AC-0 | MMCLO 192 A2 - CDO | | 03/01/2021 | CROSS TRADE | | 1,801,125 | 1,800,000 | 1,787,500 | 1,789,712 | 0 | 543 | 0 | 543 | 0 | 1,790,254 | 0 | 10,871 | 10,871 | 17,236 | 04/15/2029 |
| 55446M-AA-5 | MAACH 1 A - ABS | C | 12/15/2021 | Paydown | | 101,336 | 101,336 | 101,333 | 101,333 | 0 | 3 | 0 | 3 | 0 | 101,336 | 0 | 0 | 0 | 1,462 | 10/15/2039 |
| 55608J-AN-8 | MACQUARIE GROUP LTD | C | 03/19/2021 | INTERNAL TRANSFER | | 2,714,640 | 2,400,000 | 2,400,000 | 2,400,000 | 0 | 0 | 0 | 0 | 0 | 2,400,000 | 0 | 314,640 | 314,640 | 54,917 | 03/27/2029 |
| 55818K-AS-0 | MDPK 11R BR - CDO | | 03/25/2021 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 15,831 | 07/23/2029 |
| 55818T-AG-7 | MDPK 14RR ER - CDO | | 08/25/2021 | MLPFS INC FIXED INCOME | | 2,496,323 | 2,550,000 | 2,469,940 | 2,460,581 | 0 | 657 | 0 | 657 | 0 | 2,461,238 | 0 | 35,085 | 35,085 | 131,308 | 10/22/2030 |
| 55821T-AE-7 | MDPK 30 C - CDO | C | 01/21/2021 | DEUTSCHE BANK SECURITIES INC. | | 2,574,286 | 2,600,000 | 2,509,000 | 2,515,302 | 0 | 1,114 | 0 | 1,114 | 0 | 2,516,415 | 0 | 57,871 | 57,871 | 14,272 | 04/15/2029 |
| 56564R-AA-8 | MAPSL 2018-1 A - ABS | C | 12/15/2021 | Paydown | | 86,634 | 86,634 | 89,033 | 88,655 | 0 | (2,022) | 0 | (2,022) | 0 | 86,634 | 0 | 0 | 0 | 2,005 | 05/15/2043 |
| 56844Y-AG-2 | SPEAK 5 D - CDO | C | 05/25/2021 | BOFA SECURITIES INC. | | 1,460,471 | 1,475,000 | 1,381,073 | 1,384,783 | 0 | 4,492 | 0 | 4,492 | 0 | 1,389,276 | 0 | 71,196 | 71,196 | 24,963 | 04/25/2031 |
| 571903-BD-4 | MARRIOTT INTERNATIONAL INC | | 09/23/2021 | CROSS TRADE | | 3,202,083 | 2,788,000 | 2,865,974 | 2,856,081 | 0 | (7,033) | 0 | (7,033) | 0 | 2,849,047 | 0 | 353,036 | 353,036 | 129,566 | 05/01/2025 |
| 575385-AB-5 | MASONITE INTERNATIONAL CORP | | 07/24/2021 | Call @ 103.60 | | 518,017 | 500,000 | 487,500 | 490,126 | 0 | 829 | 0 | 829 | 0 | 490,955 | 0 | 27,062 | 27,062 | 24,677 | 09/15/2026 |
| 57636Q-AB-0 | MASTERCARD INC | | 11/16/2021 | BNP PARIBAS SEC CORP/BOND | | 1,058,300 | 1,000,000 | 1,057,427 | 1,043,983 | 0 | (11,633) | 0 | (11,633) | 0 | 1,032,350 | 0 | 25,950 | 25,950 | 38,156 | 04/01/2024 |
| 576434-TE-4 | MALT 2004-7 3A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 88,101 | 88,101 | 87,909 | 83,804 | 0 | 4,297 | 0 | 4,297 | 0 | 88,101 | 0 | 0 | 0 | 3,213 | 08/25/2034 |
| 576434-UG-7 | MALT 2004-9 A5 - RMBS | | 12/01/2021 | Paydown | | 43,271 | 43,271 | 39,971 | 47,628 | 0 | (4,357) | 0 | (4,357) | 0 | 43,271 | 0 | 0 | 0 | 1,331 | 08/25/2034 |
| 57643L-FP-6 | MABS 2004-WMC3 M2 - RMBS | | 12/27/2021 | Paydown | | 56,391 | 56,391 | 49,236 | 52,810 | 0 | 3,581 | 0 | 3,581 | 0 | 56,391 | 0 | 0 | 0 | 410 | 02/26/2035 |
| 57643L-NX-0 | MABS 2006-AB1 A4 - RMBS | | 12/01/2021 | Paydown | | 34,176 | 34,176 | 31,015 | 28,431 | 0 | 5,745 | 0 | 5,745 | 0 | 34,176 | 0 | 0 | 0 | 574 | 02/25/2036 |
| 589331-AT-4 | MERCK & CO INC | | 10/22/2021 | Various | | 2,237,864 | 2,200,000 | 2,227,218 | 2,216,055 | 0 | (7,073) | 0 | (7,073) | 0 | 2,208,982 | 0 | 28,882 | 28,882 | 49,813 | 09/15/2022 |
| 59156R-AP-3 | METLIFE INC | | 06/29/2021 | US Bank | | 481,050 | 375,000 | 391,875 | 391,154 | 0 | (533) | 0 | (533) | 0 | 390,621 | 0 | 90,429 | 90,429 | 13,067 | 12/15/2066 |
| 59156R-AV-0 | METLIFE INC | | 01/27/2021 | CREDIT SUISSE SECURITIES (USA) | | 1,152,563 | 675,000 | 1,112,563 | 1,056,878 | 0 | (1,492) | 0 | (1,492) | 0 | 1,055,386 | 0 | 97,177 | 97,177 | 35,878 | 08/01/2069 |

# 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 |
| 59156R-BS-6 | METLIFE INC | | 01/27/2021 | CREDIT SUISSE SECURITIES (USA) | | 1,224,000 | 800,000 | 1,190,000 | 1,130,521 | 0 | (1,533) | 0 | (1,533) | 0 | 1,128,988 | 0 | 95,012 | 95,012 | 22,817 | 04/08/2068 |
| 598329-AE-0 | MWFAM 6.631 01/01/51 | | 07/01/2021 | Paydown | | 4,970 | 4,970 | 5,902 | 5,900 | 0 | (930) | 0 | (930) | 0 | 4,970 | 0 | 0 | 0 | 247 | 01/01/2051 |
| 59980M-AC-5 | MCMLT 182 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 598,563 | 598,563 | 604,362 | 604,293 | 0 | (5,730) | 0 | (5,730) | 0 | 598,563 | 0 | 0 | 0 | 10,735 | 05/25/2058 |
| 60689W-BE-0 | VENTR II E - CDO | | 11/23/2021 | PERSHING LLC | | 607,182 | 607,000 | 450,698 | 461,054 | 0 | 12,147 | 0 | 12,147 | 0 | 473,202 | 0 | 133,980 | 133,980 | 42,692 | 10/22/2029 |
| 60909G-AG-5 | MNCLO 1802 C - CDO | | 04/27/2021 | Paydown | | 250,000 | 250,000 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 250,000 | 0 | 0 | 0 | 2,444 | 01/25/2028 |
| 610333-AW-6 | MOCAP 2014-1 CR - CDO | | 02/10/2021 | BANK OF AMERICA SECURITIES | | 1,491,000 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | (9,000) | (9,000) | 12,322 | 10/22/2026 |
| 61762D-AW-1 | MSBAM 2013-C9 A4 - CMBS | | 11/02/2021 | BANC OF AMERICA/FIXED INCOME | | 1,126,039 | 1,100,000 | 1,080,750 | 1,093,429 | 0 | 1,885 | 0 | 1,885 | 0 | 1,095,314 | 0 | 30,725 | 30,725 | 31,563 | 05/17/2046 |
| 61765B-AA-0 | MSC 2015-420 A - CMBS | | 12/01/2021 | Paydown | | 14,800 | 14,800 | 15,244 | 14,971 | 0 | (171) | 0 | (171) | 0 | 14,800 | 0 | 0 | 0 | 300 | 10/17/2050 |
| 62405T-AN-7 | MHAWK II D - CDO | | 04/21/2021 | Paydown | | 500,000 | 500,000 | 452,250 | 474,244 | 0 | 25,756 | 0 | 25,756 | 0 | 500,000 | 0 | 0 | 0 | 8,522 | 07/22/2024 |
| 62481W-AE-7 | MP8 VIII CR - CDO | C | 03/01/2021 | CROSS TRADE | | 748,125 | 750,000 | 750,000 | 750,000 | 0 | 0 | 0 | 0 | 0 | 750,000 | 0 | (1,875) | (1,875) | 5,568 | 10/28/2027 |
| 63172D-AA-9 | CFOZ 2019-1 A - ABS | | 02/15/2021 | Paydown | | 118,468 | 118,468 | 118,468 | 118,468 | 0 | 0 | 0 | 0 | 0 | 118,468 | 0 | 0 | 0 | 1,179 | 08/31/2034 |
| 63615#-AD-3 | NFL VENTURES LP - ABS | | 10/15/2021 | Paydown | | 182,707 | 182,707 | 156,954 | 171,645 | 0 | 11,061 | 0 | 11,061 | 0 | 182,707 | 0 | 0 | 0 | 7,709 | 03/31/2024 |
| 63861V-AC-1 | NATIONWIDE BUILDING SOCIETY | C | 02/26/2021 | CREDIT SUISSE SECURITIES (USA) | | 1,085,060 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 1,000,000 | 0 | 85,060 | 85,060 | 25,572 | 08/01/2024 |
| 63942B-AA-2 | NAVSL 2021-A A - ABS | | 12/15/2021 | Paydown | | 1,474,012 | 1,474,012 | 1,473,798 | 0 | 0 | 214 | 0 | 214 | 0 | 1,474,012 | 0 | 0 | 0 | 5,962 | 05/15/2069 |
| 643188-AA-9 | NEW CARDINALS STADIUM LLC | | 06/30/2021 | Paydown | | 154,987 | 155,000 | 155,000 | 155,000 | 0 | 0 | 0 | 0 | 0 | 155,000 | 0 | (13) | (13) | 9,579 | 06/30/2032 |
| 64352V-LY-5 | NCHET 2005-A A4 - RMBS | | 12/01/2021 | Paydown | | 341,640 | 341,640 | 332,201 | 336,701 | 0 | 4,938 | 0 | 4,938 | 0 | 341,640 | 0 | 0 | 0 | 8,307 | 08/25/2035 |
| 649604-AG-0 | NEW YORK MORTGAGE TRUST, INC. | | 09/27/2021 | Piper Jaffray | | 624,453 | 595,000 | 595,000 | 0 | 0 | 0 | 0 | 0 | 0 | 595,000 | 0 | 29,453 | 29,453 | 14,445 | 04/30/2026 |
| 652526-70-8 | NEWTEK BUSINESS SERVICES CORP | | 12/22/2021 | Various | | 1,365 | 1,325 | 1,349 | 0 | 0 | (6) | 0 | (6) | 0 | 1,343 | 0 | 22 | 22 | 21 | 02/01/2026 |
| 664787-AD-0 | NORTHERN BORDER PIPELINE CO | | 09/15/2021 | Maturity @ 100.00 | | 3,000,000 | 3,000,000 | 2,992,922 | 2,999,785 | 0 | 215 | 0 | 215 | 0 | 3,000,000 | 0 | 0 | 0 | 215,000 | 09/15/2021 |
| 66859X-AA-8 | WOODS XVI E - CDO | | 01/29/2021 | GOLDMAN, SACHS & CO. | | 316,750 | 350,000 | 304,675 | 306,446 | 0 | 358 | 0 | 358 | 0 | 306,804 | 0 | 9,946 | 9,946 | 5,059 | 11/15/2030 |
| 67103B-70-4 | OFS CAPITAL CORP | | 12/30/2021 | LADENBURG THALMAN & CO. | | 246,518 | 242,475 | 242,475 | 0 | 0 | 0 | 0 | 0 | 0 | 242,475 | 0 | 4,043 | 4,043 | 20 | 10/31/2028 |
| 67107F-BG-1 | OZLM VIII BRR - CDO | | 02/01/2021 | MLPFS INC FIXED INCOME | | 2,263,625 | 2,275,000 | 2,236,439 | 2,238,125 | 0 | 561 | 0 | 561 | 0 | 2,238,686 | 0 | 24,939 | 24,939 | 16,354 | 10/17/2029 |
| 67108L-BA-0 | OZLM VI B1S - CDO | | 02/10/2021 | NOMURA SECURITIES INTL., FIXED I | | 1,363,038 | 1,375,000 | 1,302,813 | 1,306,273 | 0 | 996 | 0 | 996 | 0 | 1,307,269 | 0 | 55,769 | 55,769 | 10,274 | 04/17/2031 |
| 67110U-AS-8 | OHALF 2016-1 DR - CDO | | 05/11/2021 | J.P. MORGAN SECURITIES INC. | | 550,660 | 550,000 | 515,625 | 516,562 | 0 | 1,028 | 0 | 1,028 | 0 | 517,590 | 0 | 33,070 | 33,070 | 10,077 | 01/20/2033 |
| 67647L-AA-9 | OCMT 2021-1 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 214,417 | 214,417 | 218,471 | 0 | 0 | (4,054) | 0 | (4,054) | 0 | 214,417 | 0 | 0 | 0 | 2,380 | 05/25/2051 |
| 67647W-CF-2 | BVINV 2021-INV3 B3A - CMO/RMBS | | 12/01/2021 | Paydown | | 6,975 | 6,975 | 7,309 | 0 | 0 | (334) | 0 | (334) | 0 | 6,975 | 0 | 0 | 0 | 52 | 07/25/2051 |
| 677071-AK-8 | OHANA MILITARY COMMUNITIES LLC | | 10/01/2021 | Paydown | | 42,055 | 42,055 | 46,887 | 46,444 | 0 | (4,389) | 0 | (4,389) | 0 | 42,055 | 0 | 0 | 0 | 1,870 | 10/01/2051 |
| 677071-AU-6 | OHANA 2007A I - RMBS | | 10/01/2021 | Paydown | | 10,800 | 10,800 | 12,035 | 11,916 | 0 | (1,116) | 0 | (1,116) | 0 | 10,800 | 0 | 0 | 0 | 488 | 10/01/2051 |
| 677071-AV-4 | OHANA 2007A II - RMBS | | 10/01/2021 | Paydown | | 15,750 | 15,750 | 17,074 | 16,952 | 0 | (1,202) | 0 | (1,202) | 0 | 15,750 | 0 | 0 | 0 | 730 | 10/01/2051 |
| 677071-AW-2 | OHANA MILITARY CMNTYS LLC - RMBS | | 10/01/2021 | Paydown | | 32,229 | 32,228 | 34,260 | 34,151 | 0 | (1,924) | 0 | (1,924) | 0 | 32,228 | 0 | 1 | 1 | 1,295 | 10/01/2051 |
| 68275C-AC-2 | FB FB 2005-1 A3 - CMBS | | 12/08/2021 | Paydown | | 4,143,854 | 4,143,854 | 4,470,091 | 4,404,227 | 0 | (260,373) | 0 | (260,373) | 0 | 4,143,854 | 0 | 0 | 0 | 159,870 | 08/10/2035 |
| 69181V-50-3 | OXFORD SQUARE CAPITAL CORP | | 11/04/2021 | LADENBURG THALMAN & CO. | | 144,770 | 140,850 | 138,146 | 0 | 0 | 45 | 0 | 45 | 0 | 138,190 | 0 | 6,580 | 6,580 | 1,510 | 07/31/2028 |
| 69337B-AH-7 | PHHAM 2007-1 21A - CMO/RMBS | | 12/01/2021 | Paydown | | 124,589 | 141,041 | 106,472 | 87,289 | 0 | 53,752 | 0 | 53,752 | 0 | 141,041 | 0 | (16,451) | (16,451) | 4,502 | 02/25/2037 |
| 69344B-AA-3 | PGT INNOVATIONS INC | | 09/27/2021 | Call @ 105.06 | | 341,455 | 325,000 | 348,660 | 345,930 | 0 | (5,315) | 0 | (5,315) | 0 | 340,615 | 0 | 840 | 840 | 25,350 | 08/01/2026 |
| 708062-AC-8 | PENNANTPARK INVESTMENT CORP | | 06/30/2021 | Various | | 1,286,978 | 1,277,000 | 1,269,887 | 0 | 0 | 113 | 0 | 113 | 0 | 1,270,000 | 0 | 16,977 | 16,977 | 5,040 | 05/01/2026 |
| 709599-BE-3 | PENSKE TRUCK LEASING CO LP | | 04/12/2021 | Various | | 8,757,363 | 7,750,000 | 7,729,230 | 7,734,312 | 0 | 663 | 0 | 663 | 0 | 7,734,975 | 0 | 1,022,387 | 1,022,387 | 229,237 | 01/29/2026 |
| 709629-AJ-8 | PENTAIR FINANCE SARL | C | 01/20/2021 | US Bank | | 651,157 | 650,000 | 662,155 | 651,310 | 0 | (611) | 0 | (611) | 0 | 650,699 | 0 | 458 | 458 | 6,049 | 05/15/2021 |
| 714264-AK-4 | PERNOD RICARD SA | C | 06/07/2021 | CROSS TRADE | | 9,652,508 | 7,250,000 | 8,034,063 | 7,907,046 | 0 | (8,340) | 0 | (8,340) | 0 | 7,898,706 | 0 | 1,753,801 | 1,753,801 | 359,524 | 01/15/2042 |
| 718546-AC-8 | PHILLIPS 66 | | 12/16/2021 | Call @ 100.00 | | 26,294 | 26,000 | 27,205 | 26,666 | 0 | (509) | 0 | (509) | 0 | 26,157 | 0 | (157) | (157) | 1,392 | 04/01/2022 |
| 722844-AA-5 | PINE STREET TRUST I | | 04/27/2021 | Various | | 2,848,105 | 2,500,000 | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 2,500,000 | 0 | 348,105 | 348,105 | 74,295 | 02/15/2029 |
| 72302#-AA-8 | CTL-TRAINGLE 46 HOME DEPOT (NJ) | | 12/01/2021 | Various | | 307,326 | 309,453 | 309,453 | 309,453 | 0 | 0 | 0 | 0 | 0 | 309,453 | 0 | (2,127) | (2,127) | 13,722 | 08/01/2032 |
| 74041N-AA-3 | PRETSL XII A1 - CDO | C | 12/24/2021 | Paydown | | 37,483 | 37,483 | 35,328 | 35,005 | 0 | 2,478 | 0 | 2,478 | 0 | 37,483 | 0 | 0 | 0 | 165 | 12/24/2033 |
| 74042C-AE-8 | PRETSL XXVIII B - CDO | C | 12/22/2021 | Paydown | | 27,374 | 27,374 | 23,146 | 23,533 | 0 | 3,841 | 0 | 3,841 | 0 | 27,374 | 0 | 0 | 0 | 135 | 03/22/2038 |
| 74042D-AE-6 | PRETSL XX B - CDO | | 05/14/2021 | KEYBANC CAPITAL MARKETS INC | | 798,454 | 1,101,166 | 776,322 | 787,419 | 0 | 6,028 | 0 | 6,028 | 0 | 793,447 | 0 | 5,007 | 5,007 | 3,731 | 03/22/2038 |
| 74042F-AB-7 | PRETSL 25 A2 - CDO | C | 04/14/2021 | Various | | 155,434 | 195,956 | 132,270 | 133,900 | 0 | 859 | 0 | 859 | 0 | 134,759 | 0 | 20,675 | 20,675 | 350 | 06/22/2037 |
| 74042F-AC-5 | PRETSL 25 B1 - CDO | C | 12/22/2021 | Paydown | | 3,990 | 3,990 | 2,818 | 0 | 0 | 1,172 | 0 | 1,172 | 0 | 3,990 | 0 | 0 | 0 | 6 | 06/22/2037 |
| 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 |
| 74042H-AC-1 | PRETSL XIX B - CDO | | 12/22/2021 | Paydown | | 50,484 | 50,484 | 41,473 | 41,018 | 0 | 8,014 | 0 | 8,014 | 0 | 50,484 | 0 | 0 | 0 | 236 | 12/22/2035 |
| 74042M-AE-6 | PRETSL 22 B1 - CDO | C | 05/07/2021 | PERSHING LLC | | 222,085 | 277,606 | 210,287 | 213,376 | 0 | 1,621 | 0 | 1,621 | 0 | 214,997 | 0 | 7,088 | 7,088 | 901 | 09/22/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 74042M-AG-1 | PRETSL 22 B2 - CDO | C | 05/07/2021 | Various | | 708,609 | 890,966 | 588,037 | 593,644 | 0 | 6,876 | 0 | 6,876 | 0 | 600,520 | 0 | 108,089 | 108,089 | 2,760 | 09/22/2036 |
| 74043A-AE-1 | PRETSL XXIII A2 - CDO | | 12/22/2021 | Paydown | | 52,559 | 52,559 | 39,839 | 41,155 | 0 | 11,405 | 0 | 11,405 | 0 | 52,559 | 0 | 0 | 0 | 191 | 12/22/2036 |
| 74043A-AF-8 | PRETSL XXIII BFP - CDO | | 12/22/2021 | Paydown | | 809 | 809 | 716 | 464 | 0 | 345 | 0 | 345 | 0 | 809 | 0 | 0 | 0 | 3 | 12/22/2036 |
| 74043A-AJ-0 | PRETSL XXIII B1 - CDO | | 12/22/2021 | Paydown | | 6,505 | 6,505 | 4,944 | 0 | 0 | 1,561 | 0 | 1,561 | 0 | 6,505 | 0 | 0 | 0 | 26 | 12/22/2036 |
| 74331M-AA-4 | PROG 2018-SFR3 A - RMBS | | 09/17/2021 | Paydown | | 1,996,576 | 1,996,576 | 1,996,511 | 1,995,067 | 0 | 1,509 | 0 | 1,509 | 0 | 1,996,576 | 0 | 0 | 0 | 58,100 | 10/19/2035 |
| 743528-AA-5 | CTL - AMZN PROJECT DIXIE FUNDED | | 12/10/2021 | Paydown | | 7,521 | 6,363 | 6,363 | 6,363 | 0 | 0 | 0 | 0 | 0 | 6,363 | 0 | 1,158 | 1,158 | 181 | 10/10/2041 |
| 74955D-AA-9 | RGS (AEGCO) FUNDING CORP | | 12/07/2021 | Paydown | | 12,425 | 12,425 | 14,482 | 12,172 | 0 | 254 | 0 | 254 | 0 | 12,425 | 0 | 0 | 0 | 790 | 12/07/2022 |
| 749571-AD-7 | RHP HOTEL PROPERTIES LP | | 04/15/2021 | Call @ 100.00 | | 450,000 | 450,000 | 438,660 | 440,182 | 0 | 1,149 | 0 | 1,149 | 0 | 441,331 | 0 | 8,669 | 8,669 | 11,250 | 04/15/2023 |
| 74957E-AM-9 | RFMSI 2006-S5 A12 - CMO/RMBS | | 12/01/2021 | Paydown | | 141,610 | 149,946 | 119,957 | 99,677 | 0 | 50,269 | 0 | 50,269 | 0 | 149,946 | 0 | (8,336) | (8,336) | 4,960 | 06/25/2036 |
| 749580-AD-8 | RFMSI 2007-S5 A4 - CMO/RMBS | | 12/01/2021 | Paydown | | 178,645 | 190,950 | 163,501 | 132,494 | 0 | 58,455 | 0 | 58,455 | 0 | 190,950 | 0 | (12,304) | (12,304) | 5,105 | 05/25/2037 |
| 74958A-AJ-3 | RFMSI 2006-S7 A9 - CMO/RMBS | | 12/01/2021 | Paydown | | 32,646 | 38,200 | 32,756 | 27,703 | 0 | 10,497 | 0 | 10,497 | 0 | 38,200 | 0 | (5,554) | (5,554) | 1,300 | 08/25/2036 |
| 74979V-AJ-2 | RRAM 5 C - CDO | C | 02/18/2021 | CITIGROUP GLOBAL MARKETS INC. | | 2,453,063 | 2,450,000 | 2,287,688 | 2,294,069 | 0 | 2,341 | 0 | 2,341 | 0 | 2,296,410 | 0 | 156,653 | 156,653 | 29,533 | 10/15/2031 |
| 75406B-AF-4 | RASC 2006-KS2 M2 - RMBS | | 12/27/2021 | Paydown | | 3,082,644 | 3,082,644 | 2,918,315 | 2,995,636 | 0 | 87,008 | 0 | 87,008 | 0 | 3,082,644 | 0 | 0 | 0 | 12,098 | 03/25/2036 |
| 75574U-60-6 | READY CAPITAL CORP | | 12/22/2021 | LADENBURG THALMAN & CO. | | 1,299 | 1,250 | 1,281 | 0 | 0 | (14) | 0 | (14) | 0 | 1,266 | 0 | 33 | 33 | 18 | 02/15/2026 |
| 758075-AC-9 | REDWOOD TRUST INC | | 02/16/2021 | US Bank | | 550,900 | 560,000 | 425,960 | 447,100 | 0 | 4,548 | 0 | 4,548 | 0 | 451,648 | 0 | 99,252 | 99,252 | 13,522 | 08/15/2023 |
| 758464-AA-9 | RESPK 2011 E - CDO | C | 11/23/2021 | Paydown | | 2,400,000 | 2,400,000 | 2,355,000 | 2,355,346 | 0 | 44,654 | 0 | 44,654 | 0 | 2,400,000 | 0 | 0 | 0 | 146,875 | 10/15/2032 |
| 75903A-AC-1 | REGDIV 2005-1 A2 - CDO | C | 10/25/2021 | Paydown | | 20,276 | 20,276 | 17,032 | 0 | 0 | 3,244 | 0 | 3,244 | 0 | 20,276 | 0 | 0 | 0 | 39 | 01/25/2036 |
| 759950-GA-0 | RAMC 2005-4 A6 - RMBS | | 12/01/2021 | Paydown | | 91,495 | 91,495 | 85,017 | 76,663 | 0 | 14,832 | 0 | 14,832 | 0 | 91,495 | 0 | 0 | 0 | 1,630 | 02/25/2036 |
| 76111X-RB-1 | RFMSI 2004-S9 A23 - CMO/RMBS | | 12/01/2021 | Paydown | | 75,733 | 75,733 | 69,390 | 71,796 | 0 | 3,937 | 0 | 3,937 | 0 | 75,733 | 0 | 0 | 0 | 1,537 | 12/25/2034 |
| 77341D-AJ-6 | ROCKT 2017-3 D - CDO | C | 04/08/2021 | BARCLAYS CAPITAL INC FIXED INC | | 1,087,076 | 1,100,000 | 1,033,640 | 1,036,327 | 0 | 2,324 | 0 | 2,324 | 0 | 1,038,651 | 0 | 48,425 | 48,425 | 15,264 | 10/21/2030 |
| 77342K-AG-5 | ROCKT 182 D - CDO | | 01/15/2021 | DEUTSCHE BANK SECURITIES INC. | | 2,173,913 | 2,175,000 | 2,088,218 | 2,091,350 | 0 | 471 | 0 | 471 | 0 | 2,091,821 | 0 | 82,092 | 82,092 | 18,445 | 10/20/2031 |
| 775109-AX-9 | ROGERS COMMUNICATIONS INC | C | 11/09/2021 | CITIGROUP GLOBAL MARKETS INC. | | 530,222 | 450,000 | 497,504 | 496,128 | 0 | (1,204) | 0 | (1,204) | 0 | 494,925 | 0 | 35,297 | 35,297 | 23,456 | 03/15/2043 |
| 775109-AY-7 | ROGERS COMMUNICATIONS INC | C | 11/09/2021 | MARKETAXESS CORPORATION | | 421,468 | 400,000 | 425,644 | 418,335 | 0 | (6,217) | 0 | (6,217) | 0 | 412,118 | 0 | 9,350 | 9,350 | 18,268 | 10/01/2023 |
| 77775*-BT-7 | ROSENTHAL & ROSENTHAL INC | | 07/23/2021 | Paydown | | 100,000 | 100,000 | 100,000 | 100,000 | 0 | 0 | 0 | 0 | 0 | 100,000 | 0 | 0 | 0 | 4,000 | 07/23/2022 |
| 780097-BA-8 | NATWEST GROUP PLC | C | 04/27/2021 | 8122 | | 3,430,620 | 3,000,000 | 2,994,570 | 2,996,826 | 0 | 173 | 0 | 173 | 0 | 2,996,999 | 0 | 433,621 | 433,621 | 81,600 | 04/05/2026 |
| 780153-AZ-5 | ROYAL CARIBBEAN CRUISES LTD | | 08/21/2021 | Call @ 111.50 | | 84,740 | 76,000 | 87,949 | 87,362 | 0 | (2,114) | 0 | (2,114) | 0 | 85,247 | 0 | (507) | (507) | 9,099 | 06/01/2025 |
| 78410C-AE-3 | SCOF 2R ER - CDO | | 01/11/2021 | CREDIT SUISSE SECURITIES (USA) | | 490,000 | 500,000 | 485,000 | 482,988 | 0 | 64 | 0 | 64 | 0 | 483,052 | 0 | 6,948 | 6,948 | 7,434 | 07/15/2028 |
| 78573N-AC-6 | SABRE GLBL INC | | 11/23/2021 | Jefferies LLC | | 452,020 | 400,000 | 431,620 | 429,465 | 0 | (5,590) | 0 | (5,590) | 0 | 423,875 | 0 | 28,145 | 28,145 | 41,214 | 04/15/2025 |
| 801060-AC-8 | SANOFI SA | C | 02/01/2021 | KEYBANC CAPITAL MARKETS INC | | 2,139,660 | 2,000,000 | 2,090,912 | 2,064,003 | 0 | (2,389) | 0 | (2,389) | 0 | 2,061,614 | 0 | 78,046 | 78,046 | 8,250 | 06/19/2023 |
| 80307A-AA-7 | SAPA 201 A - ABS | C | 12/15/2021 | Paydown | | 159,818 | 159,818 | 159,815 | 159,816 | 0 | 2 | 0 | 2 | 0 | 159,818 | 0 | 0 | 0 | 3,015 | 03/15/2040 |
| 80349B-AV-9 | SARAT 2013-1 DR2 - CDO | | 02/26/2021 | Paydown | | 1,625,000 | 1,625,000 | 1,542,369 | 1,546,283 | 0 | 78,717 | 0 | 78,717 | 0 | 1,625,000 | 0 | 0 | 0 | 23,117 | 01/22/2030 |
| 81377A-AD-4 | SABR 2006-HE2 A2C - RMBS | | 12/27/2021 | Paydown | | 91,622 | 91,622 | 45,983 | 41,001 | 0 | 50,621 | 0 | 50,621 | 0 | 91,622 | 0 | 0 | 0 | 205 | 07/25/2036 |
| 81745J-AA-6 | SEMT 2013-11 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 642,666 | 642,666 | 611,637 | 614,602 | 0 | 28,064 | 0 | 28,064 | 0 | 642,666 | 0 | 0 | 0 | 9,283 | 09/25/2043 |
| 81746X-AU-0 | SEMT 2017-3 A19 - CMO/RMBS | | 12/01/2021 | Paydown | | 111,015 | 111,015 | 109,055 | 108,910 | 0 | 2,104 | 0 | 2,104 | 0 | 111,015 | 0 | 0 | 0 | 1,732 | 04/25/2047 |
| 81747D-AA-7 | SEMT 2018-CH1 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 504,455 | 504,455 | 512,337 | 515,109 | 0 | (10,655) | 0 | (10,655) | 0 | 504,455 | 0 | 0 | 0 | 9,218 | 03/25/2048 |
| 81748M-AU-2 | SEMT 2020-1 A19 - CMO/RMBS | | 12/01/2021 | Paydown | | 382,350 | 382,350 | 389,937 | 393,687 | 0 | (11,338) | 0 | (11,338) | 0 | 382,350 | 0 | 0 | 0 | 5,765 | 02/25/2050 |
| 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 |
| 81783Q-AC-9 | SEVEN GENERATIONS ENERGY LTD | C | 04/06/2021 | Call @ 104.03 | | 462,938 | 445,000 | 424,310 | 425,626 | 0 | 914 | 0 | 914 | 0 | 426,540 | 0 | 36,398 | 36,398 | 12,358 | 09/30/2025 |
| 81881Q-AW-6 | SHACK 2013-III CR - CDO | | 02/23/2021 | GOLDMAN, SACHS & CO. | | 969,150 | 975,000 | 906,555 | 911,144 | 0 | 1,683 | 0 | 1,683 | 0 | 912,827 | 0 | 56,323 | 56,323 | 7,882 | 07/15/2030 |
| 82321U-AA-1 | SHNTN 2015-1 A - ABS | C | 12/15/2021 | Paydown | | 116,043 | 116,043 | 114,929 | 115,362 | 0 | 681 | 0 | 681 | 0 | 116,043 | 0 | 0 | 0 | 3,681 | 10/15/2042 |
| 82323M-AA-7 | SAIL 2018-1 CN - ABS | | 12/17/2021 | Paydown | | 595 | 595 | 546 | 595 | 0 | 48 | 48 | 0 | 0 | 595 | 0 | 0 | 0 | 5 | 09/15/2065 |
| 82453A-AA-5 | SHIFT4 PAYMENTS LLC | | 12/17/2021 | Goldman Sachs | | 72,100 | 70,000 | 70,000 | 70,000 | 0 | 0 | 0 | 0 | 0 | 70,000 | 0 | 2,100 | 2,100 | 3,705 | 11/01/2026 |
| 82667C-AA-3 | SRL 211 A - RMBS | | 12/17/2021 | Paydown | | 6,298 | 6,298 | 6,295 | 0 | 0 | 3 | 0 | 3 | 0 | 6,298 | 0 | 0 | 0 | 29 | 08/17/2051 |
| 82669G-AS-3 | SIGNATURE BANK | | 04/19/2021 | Call @ 100.00 | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 106,000 | 04/22/2026 |
| 828807-CN-5 | SIMON PROPERTY GROUP LP | | 09/09/2021 | Call @ 103.37 | | 1,550,548 | 1,500,000 | 1,523,432 | 1,515,180 | 0 | (5,633) | 0 | (5,633) | 0 | 1,509,547 | 0 | 41,001 | 41,001 | 45,605 | 02/01/2023 |
| 830867-AB-3 | SKYMILES IP LTD | | 02/08/2021 | CHASE SECURITIES INC | | 235,956 | 210,000 | 210,000 | 210,000 | 0 | 0 | 0 | 0 | 0 | 210,000 | 0 | 25,956 | 25,956 | 3,796 | 10/20/2028 |
| 83368J-KG-4 | SOCIETE GENERALE SA | C | 03/12/2021 | RBC CAPITAL MARKETS, LLC | | 1,228,200 | 1,200,000 | 1,306,080 | 1,218,515 | 0 | (5,373) | 0 | (5,373) | 0 | 1,213,142 | 0 | 15,058 | 15,058 | 44,988 | 12/29/2049 |
| 83368R-AA-0 | SOCIETE GENERALE SA | C | 04/15/2021 | Maturity @ 100.00 | | 3,008,160 | 3,000,000 | 3,012,630 | 3,000,498 | 0 | (437) | 0 | (437) | 0 | 3,000,061 | 0 | 8,099 | 8,099 | 69,478 | 04/15/2021 |
| 83546D-AN-8 | SONIC 2021-1 A21 - RMBS | | 12/20/2021 | Paydown | | 5,000 | 5,000 | 5,000 | 0 | 0 | 0 | 0 | 0 | 0 | 5,000 | 0 | 0 | 0 | 21 | 08/21/2051 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 835495-AJ-1 | SONOCO PRODUCTS CO | | 01/27/2021 | CROSS TRADE | | 598,500 | 450,000 | 552,855 | 549,453 | 0 | (292) | 0 | (292) | 0 | 549,162 | 0 | 49,338 | 49,338 | 6,469 | 11/01/2040 |
| 83751#-AA-1 | CTL - S COVE DEV AHOLD/STOP (NJ) | | 12/01/2021 | Various | | 676,203 | 676,203 | 705,347 | 686,516 | 0 | (4,981) | 0 | (4,981) | 0 | 681,534 | 0 | (5,332) | (5,332) | 29,884 | 07/01/2025 |
| 853254-BA-7 | STANDARD CHARTERED PLC | C | 08/12/2021 | Morgan Stanley | | 1,041,100 | 1,000,000 | 1,009,900 | 1,003,915 | 0 | (1,906) | 0 | (1,906) | 0 | 1,002,009 | 0 | 39,091 | 39,091 | 65,417 | 12/29/2049 |
| 85573L-AA-9 | STARR 2019-1 A - ABS | C | 12/15/2021 | Paydown | | 69,364 | 69,364 | 69,361 | 69,362 | 0 | 2 | 0 | 2 | 0 | 69,364 | 0 | 0 | 0 | 1,526 | 03/15/2044 |
| 86190B-AA-2 | STR 2021-1 A1 - ABS | | 12/20/2021 | Paydown | | 5,000 | 5,000 | 4,998 | 0 | 0 | 2 | 0 | 2 | 0 | 5,000 | 0 | 0 | 0 | 28 | 06/20/2051 |
| 86190B-AC-8 | STR 2021-1 A3 - ABS | | 12/20/2021 | Paydown | | 5,000 | 5,000 | 4,998 | 0 | 0 | 2 | 0 | 2 | 0 | 5,000 | 0 | 0 | 0 | 38 | 06/20/2051 |
| 86212V-AA-2 | STR 2016-1 A1 - ABS | | 12/20/2021 | Paydown | | 41,597 | 41,597 | 41,575 | 41,583 | 0 | 14 | 0 | 14 | 0 | 41,597 | 0 | 0 | 0 | 898 | 10/22/2046 |
| 86212V-AD-6 | STR 2018-1 A1 - ABS | | 12/20/2021 | Paydown | | 12,500 | 12,500 | 12,497 | 12,498 | 0 | 2 | 0 | 2 | 0 | 12,500 | 0 | 0 | 0 | 268 | 10/20/2048 |
| 86212X-AC-4 | STR 2019-1 A3 - ABS | | 12/20/2021 | Various | | 1,048,496 | 1,009,583 | 1,009,088 | 1,009,140 | 0 | 245 | 0 | 245 | 0 | 1,009,385 | 0 | 39,111 | 39,111 | 5,176 | 11/22/2049 |
| 86213B-AB-3 | STR 2014-1 A2 - ABS | | 12/20/2021 | Paydown | | 10,000 | 10,000 | 10,501 | 10,196 | 0 | (196) | 0 | (196) | 0 | 10,000 | 0 | 0 | 0 | 271 | 04/20/2044 |
| 86213C-AB-1 | STR 2015-1 A2 - ABS | | 12/20/2021 | Paydown | | 32,000 | 32,000 | 31,822 | 31,915 | 0 | 85 | 0 | 85 | 0 | 32,000 | 0 | 0 | 0 | 462 | 04/20/2045 |
| 86359B-G5-4 | SASC 2004-18H A5 - CMO/RMBS | | 03/30/2021 | Paydown | | 534,801 | 534,802 | 455,918 | 482,285 | 0 | 52,516 | 0 | 52,516 | 0 | 534,802 | 0 | (1) | (1) | 6,261 | 10/25/2034 |
| 86668@-AA-8 | SCA 2019-1 A | | 12/15/2021 | Paydown | | 170,283 | 170,283 | 170,283 | 170,283 | 0 | 1 | 0 | 1 | 0 | 170,283 | 0 | 0 | 0 | 3,563 | 12/15/2027 |
| 86887Q-20-8 | SURO CAPITAL CORP | | 12/27/2021 | LADENBURG THALMAN & CO. | | 6,229 | 6,050 | 5,917 | 0 | 0 | 1 | 0 | 1 | 0 | 5,918 | 0 | 311 | 311 | 0 | 12/30/2026 |
| 87165B-AP-8 | SYNCHRONY FINANCIAL | | 11/09/2021 | BOFA SECURITIES, INC | | 1,173,540 | 1,000,000 | 997,840 | 998,150 | 0 | 160 | 0 | 160 | 0 | 998,310 | 0 | 175,230 | 175,230 | 59,082 | 03/19/2029 |
| 87248K-AQ-7 | TICP 161R DR - CDO | D | 03/03/2021 | CITIGROUP GLOBAL MARKETS INC. | | 1,101,661 | 1,100,000 | 1,067,000 | 1,067,677 | 0 | 586 | 0 | 586 | 0 | 1,068,264 | 0 | 33,397 | 33,397 | 14,106 | 07/17/2031 |
| 87249A-AE-5 | TICP 9 C - CDO | | 02/05/2021 | BOFA SECURITIES INC. | | 2,400,000 | 2,400,000 | 2,347,500 | 2,349,910 | 0 | 803 | 0 | 803 | 0 | 2,350,713 | 0 | 49,287 | 49,287 | 15,535 | 01/20/2031 |
| 87249X-AA-3 | THLLS II A1 - CDO | | 02/09/2021 | Various | | 1,502,812 | 1,500,000 | 1,500,000 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 1,500,000 | 0 | 2,812 | 2,812 | 10,096 | 10/17/2031 |
| 87342R-AC-8 | BELL 2016-1 A23 - RMBS | | 11/25/2021 | Paydown | | 92,900 | 92,900 | 93,058 | 93,008 | 0 | (108) | 0 | (108) | 0 | 92,900 | 0 | 0 | 0 | 2,886 | 05/25/2046 |
| 87342R-AD-6 | BELL 181 A21 - RMBS | | 08/19/2021 | Paydown | | 980,000 | 980,000 | 980,000 | 980,000 | 0 | 0 | 0 | 0 | 0 | 980,000 | 0 | 0 | 0 | 30,955 | 11/25/2048 |
| 87342R-AE-4 | BELL 181 A22 - RMBS | | 11/25/2021 | Paydown | | 2,500 | 2,500 | 2,500 | 2,500 | 0 | 0 | 0 | 0 | 0 | 2,500 | 0 | 0 | 0 | 77 | 11/25/2048 |
| 87404L-AA-0 | TLWND 2019-1 A - ABS | C | 12/15/2021 | Paydown | | 115,691 | 115,691 | 115,690 | 133,162 | 0 | (17,471) | 0 | (17,471) | 0 | 115,691 | 0 | 0 | 0 | 2,436 | 12/15/2044 |
| 87817*-AA-8 | CTL -CYPRESS CREEK EDGE LLC TD FL | | 12/15/2021 | Paydown | | 95,177 | 95,177 | 95,177 | 95,177 | 0 | 0 | 0 | 0 | 0 | 95,177 | 0 | 0 | 0 | 3,133 | 06/15/2036 |
| 87974H-AU-5 | TELOS 2013-4 BR - CDO | | 02/02/2021 | RAYMOND JAMES/FI | | 1,621,100 | 1,625,000 | 1,529,531 | 1,538,234 | 0 | 1,883 | 0 | 1,883 | 0 | 1,540,117 | 0 | 80,983 | 80,983 | 9,841 | 01/17/2030 |
| 88104K-10-5 | TERRA PROPERTY TRUST INC | | 12/30/2021 | LADENBURG THALMAN & CO. | | 350,591 | 343,575 | 336,704 | 0 | 0 | 279 | 0 | 279 | 0 | 336,982 | 0 | 13,609 | 13,609 | 653 | 06/30/2026 |
| 88315L-AC-2 | TMCL 2019-1 A - ABS | C | 04/20/2021 | Paydown | | 2,340,000 | 2,340,000 | 2,228,999 | 2,237,056 | 0 | 102,944 | 0 | 102,944 | 0 | 2,340,000 | 0 | 0 | 0 | 30,532 | 04/20/2044 |
| 88432M-AE-4 | WINDR 2017-1 C - CDO | C | 01/15/2021 | BOFA SECURITIES INC. | | 1,375,000 | 1,375,000 | 1,351,281 | 1,352,499 | 0 | 230 | 0 | 230 | 0 | 1,352,729 | 0 | 22,271 | 22,271 | 8,943 | 04/18/2029 |
| 886065-AA-9 | TBOLT 2018 A - ABS | C | 12/15/2021 | Paydown | | 28,998 | 28,998 | 28,997 | 28,998 | 0 | 0 | 0 | 0 | 0 | 28,998 | 0 | 0 | 0 | 1,008 | 09/15/2038 |
| 88606W-AA-0 | TBOLT 2017 A - ABS | C | 12/15/2021 | Paydown | | 45,729 | 45,729 | 45,727 | 45,755 | 0 | (26) | 0 | (26) | 0 | 45,729 | 0 | 0 | 0 | 1,303 | 05/17/2032 |
| 89175M-AA-1 | TPMT 2018-3 A1 - RMBS | | 12/01/2021 | Paydown | | 630,132 | 630,132 | 665,404 | 0 | 0 | (35,273) | 0 | (35,273) | 0 | 630,132 | 0 | 0 | 0 | 8,181 | 05/28/2058 |
| 89175T-AA-6 | TPMT 2018-4 A1 - RMBS | | 12/01/2021 | Paydown | | 380,131 | 380,131 | 392,901 | 391,934 | 0 | (11,803) | 0 | (11,803) | 0 | 380,131 | 0 | 0 | 0 | 5,919 | 06/25/2058 |
| 89176E-AA-8 | TPMT 2018-1 A1 - RMBS | | 12/01/2021 | Paydown | | 472,822 | 472,822 | 483,386 | 482,344 | 0 | (9,523) | 0 | (9,523) | 0 | 472,822 | 0 | 0 | 0 | 7,850 | 01/25/2058 |
| 89176L-AB-0 | TPMT 2018-6 A1B - RMBS | | 12/01/2021 | Paydown | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 03/25/2058 |
| 892231-AA-9 | TOWNSQUARE MEDIA INC | | 01/14/2021 | Call @ 101.62 | | 304,875 | 300,000 | 276,465 | 279,517 | 0 | 292 | 0 | 292 | 0 | 279,809 | 0 | 25,066 | 25,066 | 5,579 | 04/01/2023 |
| 89300J-AL-2 | TRAL 5 E - CDO | C | 09/23/2021 | INDUSTRIAL AND COMMERCIAL BANK OF CHINA | | 2,965,000 | 2,965,000 | 2,965,000 | 2,965,000 | 0 | 0 | 0 | 0 | 0 | 2,965,000 | 0 | 0 | 0 | 171,677 | 10/20/2028 |
| 896442-AG-5 | TRINITY CAPITAL INC | | 09/03/2021 | Various | | 1,146,351 | 1,135,000 | 1,135,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,135,000 | 0 | 11,351 | 11,351 | 1,587 | 08/24/2026 |
| 89656F-AC-0 | TRL 2013-1 A1 - ABS | | 06/15/2021 | Paydown | | 997,747 | 997,747 | 995,630 | 996,452 | 0 | 1,296 | 0 | 1,296 | 0 | 997,747 | 0 | 0 | 0 | 19,405 | 07/15/2043 |
| 89657B-AA-2 | TRL 191 A1 - RMBS | | 12/17/2021 | Paydown | | 84,439 | 84,439 | 84,396 | 84,405 | 0 | 34 | 0 | 34 | 0 | 84,439 | 0 | 0 | 0 | 1,760 | 04/17/2049 |
| 89669G-AA-7 | TRNTS 5 E - CDO | | 11/09/2021 | J.P. MORGAN SECURITIES LLC | | 821,369 | 820,000 | 789,250 | 787,758 | 0 | 2,943 | 0 | 2,943 | 0 | 790,701 | 0 | 30,669 | 30,669 | 65,959 | 10/25/2028 |
| 89675*-AP-2 | TRITON CONTAINER INT 2010 A-2 | C | 09/01/2021 | Paydown | | 408,043 | 400,000 | 400,000 | 400,000 | 0 | 0 | 0 | 0 | 0 | 400,000 | 0 | 8,043 | 8,043 | 17,600 | 04/30/2022 |
| 90139A-AA-0 | CL-DAL 2020 A - ABS | | 11/22/2021 | Paydown | | 5,174,024 | 4,932,756 | 4,932,756 | 4,932,756 | 0 | 0 | 0 | 0 | 0 | 4,932,756 | 0 | (3,966) | (3,966) | 419,720 | 12/15/2045 |
| 90139A-AB-8 | CL-DAL 2020 B - ABS | | 11/15/2021 | Paydown | | 974,305 | 974,305 | 974,305 | 974,305 | 0 | 0 | 0 | 0 | 0 | 974,305 | 0 | 0 | 0 | 162,672 | 12/15/2045 |
| 901857-AB-8 | 2 BROADWAY LLC - MBS | | 09/15/2021 | Paydown | | 1,168,685 | 1,168,685 | 1,168,685 | 1,168,960 | 0 | (275) | 0 | (275) | 0 | 1,168,685 | 0 | 0 | 0 | 73,361 | 09/15/2029 |
| 902133-AM-9 | TYCO ELECTRONICS GROUP SA | C | 11/03/2021 | Call @ 100.00 | | 500,000 | 500,000 | 514,116 | 506,401 | 0 | (6,401) | 0 | (6,401) | 0 | 500,000 | 0 | 0 | 0 | 21,875 | 02/03/2022 |
| 90341X-AA-4 | USCAP IV A1 - CDO | | 09/01/2021 | Various | | 1,552,161 | 3,207,588 | 1,521,044 | 0 | 0 | 65,409 | 0 | 65,409 | 0 | 1,586,453 | 0 | (34,292) | (34,292) | 323 | 12/01/2039 |
| 904764-AX-5 | UNILEVER CAPITAL CORP | | 12/17/2021 | PERSHING LLC | | 2,355,376 | 2,275,000 | 2,324,465 | 2,312,720 | 0 | (11,216) | 0 | (11,216) | 0 | 2,301,505 | 0 | 53,871 | 53,871 | 66,544 | 05/05/2024 |
| 907818-BY-3 | UNION PACIFIC CORP | | 04/08/2021 | Unknown | | 2,929,635 | 2,250,000 | 2,922,678 | 2,845,791 | 0 | (20,276) | 0 | (20,276) | 0 | 2,825,515 | 0 | 104,120 | 104,120 | 138,938 | 02/01/2028 |
| 90983V-AA-1 | UNITED COMMUNITIES LLC | | 09/15/2021 | Paydown | | 45,673 | 45,673 | 48,509 | 48,265 | 0 | (2,591) | 0 | (2,591) | 0 | 45,673 | 0 | 0 | 0 | 1,922 | 09/15/2051 |
| 911312-BK-1 | UNITED PARCEL SERVICE INC | | 10/26/2021 | US Bank | | 2,346,946 | 2,285,000 | 2,316,757 | 2,306,725 | 0 | (8,099) | 0 | (8,099) | 0 | 2,298,627 | 0 | 48,320 | 48,320 | 61,251 | 04/01/2023 |
| 911684-70-2 | UNITED STATES CELLULAR CORP | | 09/30/2021 | Adjustment | | 1,451,399 | 0 | 1,451,726 | 1,451,545 | 0 | (146) | 0 | (146) | 0 | 1,451,399 | 0 | 0 | 0 | 45,313 | 09/01/2069 |
| 911684-80-1 | UNITED STATES CELLULAR CORP | | 09/30/2021 | Adjustment | | 1,220,000 | 0 | 1,220,000 | 1,220,000 | 0 | 0 | 0 | 0 | 0 | 1,220,000 | 0 | 0 | 0 | 33,364 | 03/01/2070 |

# 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 |
| 91412N-BE-9 | UNIVERSITY OF CHICAGO | | 11/09/2021 | J.P. MORGAN SECURITIES LLC | | 500,000 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 0 | 0 | 14,115 | 04/01/2050 |
| 915271-AA-8 | UNIVEST FINANCIAL CORP | | 06/30/2021 | Call @ 100.00 | | 1,250,000 | 1,250,000 | 1,250,000 | 1,250,000 | 0 | 0 | 0 | 0 | 0 | 1,250,000 | 0 | 0 | 0 | 28,137 | 03/30/2025 |
| 92211M-AE-3 | VDC 2018-2 A2 - ABS | | 12/15/2021 | Paydown | | 45,000 | 45,000 | 43,200 | 43,547 | 0 | 1,453 | 0 | 1,453 | 0 | 45,000 | 0 | 0 | 0 | 1,023 | 11/16/2043 |
| 92276M-AZ-8 | VENTAS REALTY LP | | 08/16/2021 | Call @ 102.85 | | 1,131,393 | 1,100,000 | 1,127,482 | 1,115,870 | 0 | (7,155) | 0 | (7,155) | 0 | 1,108,714 | 0 | 22,679 | 22,679 | 35,849 | 08/15/2022 |
| 92329W-AF-7 | VENTR XVI ERR - CDO | C | 04/30/2021 | Various | | 2,133,263 | 2,133,263 | 1,956,768 | 1,952,268 | 0 | 12,480 | 0 | 12,480 | 0 | 1,964,748 | 0 | 168,515 | 168,515 | 61,720 | 01/18/2028 |
| 92345Y-AA-4 | VERISK ANALYTICS INC | | 01/29/2021 | WELLS FARGO SECURITIES LLC | | 2,026,460 | 2,000,000 | 1,995,360 | 1,999,817 | 0 | 49 | 0 | 49 | 0 | 1,999,866 | 0 | 26,594 | 26,594 | 29,322 | 05/01/2021 |
| 92556H-AB-3 | VIACOMCBS INC | | 03/05/2021 | BNP PARIBAS SECURITIES CORP. | | 2,062,550 | 1,750,000 | 1,761,501 | 1,760,839 | 0 | (197) | 0 | (197) | 0 | 1,760,642 | 0 | 301,908 | 301,908 | 56,306 | 01/15/2031 |
| 92837B-AC-5 | VISIO 2019-1 A2 - RMBS | | 05/01/2021 | Paydown | | 3,589,291 | 3,589,291 | 3,545,547 | 3,557,043 | 0 | 32,248 | 0 | 32,248 | 0 | 3,589,291 | 0 | 0 | 0 | 54,748 | 06/25/2054 |
| 92857W-BC-3 | VODAFONE GROUP PLC | C | 03/26/2021 | Corporate Action | | 593,278 | 565,000 | 577,397 | 573,451 | 0 | (934) | 0 | (934) | 0 | 572,516 | 0 | 20,762 | 20,762 | 10,232 | 02/19/2023 |
| 92912N-AA-1 | VOYA 2014-3 D - CDO | D | 05/13/2021 | BARCLAYS CAP/FIXED INCOME, NEW YORK | | 586,755 | 590,000 | 579,380 | 577,078 | 0 | 1,053 | 0 | 1,053 | 0 | 578,130 | 0 | 8,625 | 8,625 | 17,340 | 07/25/2026 |
| 92915H-AS-2 | VOYA 163R BR - CDO | | 02/02/2021 | CREDIT SUISSE SECURITIES | | 818,153 | 825,000 | 785,813 | 787,614 | 0 | 421 | 0 | 421 | 0 | 788,034 | 0 | 30,118 | 30,118 | 5,986 | 10/18/2031 |
| 92917A-AG-1 | VOYA 181 C - CDO | C | 05/25/2021 | BOFA SECURITIES INC. | | 1,081,575 | 1,100,000 | 1,014,750 | 1,017,795 | 0 | 3,843 | 0 | 3,843 | 0 | 1,021,638 | 0 | 59,937 | 59,937 | 18,925 | 04/19/2031 |
| 92918K-AA-1 | VOYA 2020-3 E - CDO | C | 06/09/2021 | CROSS POINT CAPITAL LLC | | 2,402,250 | 2,400,000 | 2,367,000 | 2,367,375 | 0 | 1,903 | 0 | 1,903 | 0 | 2,369,278 | 0 | 32,972 | 32,972 | 93,830 | 10/20/2031 |
| 931427-AC-2 | WALGREENS BOOTS ALLIANCE INC | | 10/01/2021 | CROSS TRADE | | 304,155 | 250,000 | 278,393 | 278,204 | 0 | (561) | 0 | (561) | 0 | 277,643 | 0 | 26,512 | 26,512 | 10,567 | 11/18/2044 |
| 931427-AR-9 | WALGREENS BOOTS ALLIANCE INC | | 10/01/2021 | CROSS TRADE | | 1,188,600 | 1,000,000 | 1,066,520 | 1,066,220 | 0 | (1,166) | 0 | (1,166) | 0 | 1,065,054 | 0 | 123,546 | 123,546 | 39,267 | 06/01/2046 |
| 931427-AT-5 | WALGREENS BOOTS ALLIANCE INC | | 04/26/2021 | Not Provided | | 1,447,119 | 1,342,000 | 1,397,678 | 1,397,281 | 0 | (260) | 0 | (260) | 0 | 1,397,021 | 0 | 50,098 | 50,098 | 28,514 | 04/15/2050 |
| 94354K-AA-8 | WAAV 2019-1 A - ABS | | 12/15/2021 | Paydown | | 53,116 | 53,116 | 52,949 | 52,952 | 0 | 164 | 0 | 164 | 0 | 53,116 | 0 | 0 | 0 | 1,011 | 09/15/2044 |
| 94978#-DY-0 | WF BK EQUIP SER A-5J TDCC 06-A - ABS | | 01/03/2021 | Paydown | | 47,451 | 47,057 | 47,429 | 41,053 | 0 | 6,004 | 0 | 6,004 | 0 | 47,057 | 0 | 394 | 394 | 1,345 | 06/29/2030 |
| 94978#-EA-1 | WF BK EQUIP SER A-5 TDCC 06-A - ABS | | 01/03/2021 | Paydown | | 103,928 | 118,635 | 118,635 | 110,571 | 0 | 8,064 | 0 | 8,064 | 0 | 118,635 | 0 | (14,707) | (14,707) | 3,004 | 01/27/2029 |
| 949797-AA-2 | WFMBS 2007-15 A1 - CMO/RMBS | | 12/01/2021 | Paydown | | 42,990 | 50,220 | 47,207 | 41,364 | 0 | 8,856 | 0 | 8,856 | 0 | 50,220 | 0 | (7,230) | (7,230) | 1,414 | 11/25/2037 |
| 949798-AS-1 | WFMBS 2021-2 A17 - CMO/RMBS | | 12/01/2021 | Paydown | | 26,158 | 26,158 | 26,378 | 0 | 0 | (221) | 0 | (221) | 0 | 26,158 | 0 | 0 | 0 | 105 | 06/26/2051 |
| 95003K-AB-8 | WFMBS 21INV1 A2 - CMO/RMBS | | 12/01/2021 | Paydown | | 134,217 | 134,862 | 135,684 | 0 | 0 | (822) | 0 | (822) | 0 | 134,862 | 0 | (646) | (646) | 451 | 08/25/2051 |
| 95058K-AC-2 | WEN 2015-1 A23 - RMBS | | 06/22/2021 | Paydown | | 6,632,500 | 6,632,500 | 6,632,500 | 6,632,500 | 0 | 0 | 0 | 0 | 0 | 6,632,500 | 0 | 0 | 0 | 154,704 | 06/15/2045 |
| 95058X-AE-8 | WEN 2018-1 A22 - RMBS | | 12/15/2021 | Paydown | | 17,500 | 17,500 | 17,500 | 17,500 | 0 | 0 | 0 | 0 | 0 | 17,500 | 0 | 0 | 0 | 425 | 03/16/2048 |
| 95058X-AH-1 | WEN 2019-1 A22 - ABS | | 12/15/2021 | Paydown | | 45,000 | 45,000 | 45,000 | 45,000 | 0 | 0 | 0 | 0 | 0 | 45,000 | 0 | 0 | 0 | 1,224 | 06/15/2049 |
| 95168Q-AJ-9 | WSTC 131 C - CDO | | 02/08/2021 | Paydown | | 2,325,000 | 2,325,000 | 2,281,406 | 2,295,827 | 0 | 29,173 | 0 | 29,173 | 0 | 2,325,000 | 0 | 0 | 0 | 22,703 | 11/07/2025 |
| 95829T-AA-3 | WESTERN GROUP HSG LP | | 09/15/2021 | Paydown | | 11,800 | 11,800 | 14,095 | 13,954 | 0 | (2,154) | 0 | (2,154) | 0 | 11,800 | 0 | 0 | 0 | 600 | 03/15/2057 |
| 963320-AW-6 | WHIRLPOOL CORP | | 03/05/2021 | U.S. BANCORP INVESTMENTS, INC. | | 583,530 | 500,000 | 494,050 | 494,945 | 0 | 92 | 0 | 92 | 0 | 495,037 | 0 | 88,493 | 88,493 | 12,733 | 02/26/2029 |
| 96MSCD-7Q-8 | AESF VI VERDI 3.850% 11/25/24 - ABS | | 09/30/2021 | Redemption @ 100.00 | | 1,835,997 | 1,835,997 | 1,837,041 | 1,823,473 | 0 | (141) | 0 | (141) | 0 | 1,823,332 | 0 | 12,665 | 12,665 | 54,718 | 11/25/2024 |
| 98462Y-AB-6 | YAMANA GOLD INC | C | 09/05/2021 | Call @ 111.70 | | 893,584 | 800,000 | 789,550 | 794,670 | 0 | 952 | 0 | 952 | 0 | 795,621 | 0 | 97,963 | 97,963 | 45,100 | 07/15/2024 |
| 98462Y-C#-5 | YAMANA GOLD INC. | A | 09/08/2021 | Call @ 107.16 | | 3,214,874 | 3,000,000 | 2,875,440 | 2,949,242 | 0 | 13,305 | 0 | 13,305 | 0 | 2,962,547 | 0 | 252,327 | 252,327 | 98,787 | 06/30/2023 |
| 98939Q-AE-9 | ZENITH NATIONAL INSURANCE CORP | | 03/19/2021 | DINOSAUR FINANCIAL GROUP | | 1,068,000 | 890,000 | 1,032,400 | 1,005,673 | 0 | (2,674) | 0 | (2,674) | 0 | 1,002,999 | 0 | 65,001 | 65,001 | 49,039 | 08/01/2028 |
| BGH5ZA-HX-4 | VICOF 2 TERM LOAN FUNDED - ABS | | 12/20/2021 | Paydown | | 936,171 | 936,171 | 936,171 | 780,143 | 0 | 0 | 0 | 0 | 0 | 936,171 | 0 | 0 | 0 | 48,175 | 08/16/2027 |
| BGH6UA-2X-3 | AV-DAL 2020 A - ABS | | 12/15/2021 | Paydown | | 135,717 | 147,749 | 147,749 | 147,749 | 0 | 0 | 0 | 0 | 0 | 147,749 | 0 | (12,032) | (12,032) | 2,860 | 12/15/2045 |
| G03698-AK-2 | ANGLIAN WATER SERVICES LTD | D | 09/08/2021 | Call @ 100.00 | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | 0 | 0 | 0 | 0 | 0 | 4,000,000 | 0 | 0 | 0 | 201,734 | 12/05/2021 |
| G0685#-AA-9 | AVOLON 2017-1 LOANS - ABS | D | 09/20/2021 | Redemption @ 100.00 | | 6,041,529 | 6,041,529 | 6,041,529 | 6,041,529 | 0 | 0 | 0 | 0 | 0 | 6,041,529 | 0 | 0 | 0 | 140,799 | 12/31/2024 |
| G0685*-AA-3 | AVOLON 2017-2 LOANS - ABS | D | 09/07/2021 | Redemption @ 100.00 | | 6,281,079 | 6,281,079 | 6,281,079 | 6,281,079 | 0 | 0 | 0 | 0 | 0 | 6,281,079 | 0 | 0 | 0 | 142,150 | 05/31/2025 |
| G0754#-AD-9 | BABCOCK INTERNATIONAL GROUP PLC | D | 03/17/2021 | Maturity @ 100.00 | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | 0 | 0 | 0 | 0 | 0 | 7,000,000 | 0 | 0 | 0 | 197,400 | 03/17/2021 |
| G1981*-AA-2 | CTL - CAYMAN UNIVERSE HOLDINGS LLC | C | 12/31/2021 | Paydown | | 325,976 | 325,976 | 322,977 | 322,976 | 0 | 3,000 | 0 | 3,000 | 0 | 325,976 | 0 | 0 | 0 | 7,223 | 09/30/2045 |
| G2140A-AV-9 | CIFI HOLDINGS (GROUP) CO LTD | D | 12/06/2021 | GOLDMAN SACH LNDN | | 400,475 | 415,000 | 418,631 | 418,400 | 0 | (629) | 0 | (629) | 0 | 417,771 | 0 | (17,296) | (17,296) | 34,722 | 07/16/2025 |
| G8879T-AF-7 | TIMES CHINA HOLDINGS LTD | D | 10/20/2021 | NOMURA INTERNATIONAL PLC | | 386,158 | 415,000 | 422,263 | 421,797 | 0 | (1,079) | 0 | (1,079) | 0 | 420,718 | 0 | (34,560) | (34,560) | 36,105 | 07/08/2025 |
| G9300#-AC-1 | GAS NETWORKS IRELAND | C | 03/31/2021 | Maturity @ 100.00 | | 2,000,000 | 2,000,000 | 2,030,000 | 2,001,005 | 0 | (1,005) | 0 | (1,005) | 0 | 2,000,000 | 0 | 0 | 0 | 68,400 | 03/31/2021 |
| G9884T-AJ-0 | YUZHOU GROUP HOLDINGS CO LTD | D | 03/25/2021 | GUOTAI JUNAN SECURITIES | | 202,500 | 200,000 | 212,500 | 211,713 | 0 | (681) | 0 | (681) | 0 | 211,032 | 0 | (8,532) | (8,532) | 11,097 | 02/04/2023 |
| H42097-AA-5 | UBS GROUP AG | D | 06/18/2021 | Various | | 1,008,336 | 1,000,000 | 1,002,700 | 1,001,275 | 0 | (930) | 0 | (930) | 0 | 1,000,345 | 0 | 7,991 | 7,991 | 59,613 | 12/29/2049 |
| M9T40N-AS-6 | TURK TELEKOMUNIKASYON AS | D | 03/22/2021 | CITIGROUP GLBL MRKT LTD -LDN | | 318,000 | 300,000 | 308,940 | 308,306 | 0 | (395) | 0 | (395) | 0 | 307,910 | 0 | 10,090 | 10,090 | 11,802 | 02/28/2025 |
| P7906#-AA-7 | CTL - GOVT OF TRINIDAD & TOBAGO - ABS | | 07/01/2021 | Paydown | | 115,173 | 115,170 | 115,170 | 115,229 | 0 | (59) | 0 | (59) | 0 | 115,170 | 0 | 3 | 3 | 5,287 | 01/01/2023 |
| Q1629#-AA-5 | BRISBANE AIRPORT CORP PTY LTD | C | 07/14/2021 | Maturity @ 100.00 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 104,800 | 07/14/2021 |

# 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 |
| T6827#-AA-1 | GUGGENHEIM NSA NAPOLI-MIRABELLA TR | C | 10/01/2021 | Paydown | | 409,547 | 409,547 | 409,547 | 409,547 | 0 | 0 | 0 | 0 | 0 | 409,547 | 0 | 0 | 0 | 20,762 | 10/01/2045 |
| Y97351-AD-5 | YANLORD LAND HK CO LTD | D | 12/16/2021 | Nomura Securities Intern, Inc. (HK) | | 416,355 | 410,000 | 422,300 | 419,375 | 0 | (7,828) | 0 | (7,828) | 0 | 411,547 | 0 | 4,808 | 4,808 | 36,631 | 02/27/2024 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 595,794,800 | 569,669,079 | 569,022,114 | 555,991,200 | 0 | 1,154,488 | 597 | 1,153,891 | 0 | 570,425,811 | 0 | 23,784,795 | 23,784,795 | 17,421,132 | XXX |
| 008252-84-3 | AFFILIATED MANAGERS GROUP INC | | 09/30/2021 | Adjustment | | 740,000 | 0 | 740,000 | 740,000 | 0 | 0 | 0 | 0 | 0 | 740,000 | 0 | 0 | 0 | 17,575 | 09/30/2060 |
| 015857-70-9 | ALGONQUIN POWER & UTILITIES CORP | C | 09/30/2021 | Adjustment | | 982,085 | 0 | 990,538 | 982,113 | 0 | (28) | 0 | (28) | 0 | 982,085 | 0 | 0 | 0 | 33,795 | 10/17/2078 |
| 015857-80-8 | ALGONQUIN POWER & UTILITIES CORP | C | 09/30/2021 | Adjustment | | 1,006,123 | 0 | 1,007,567 | 1,006,481 | 0 | (357) | 0 | (357) | 0 | 1,006,123 | 0 | 0 | 0 | 31,116 | 07/01/2079 |
| 025932-87-2 | AMERICAN FINANCIAL GROUP INC | | 09/30/2021 | Adjustment | | 720,000 | 0 | 720,000 | 720,000 | 0 | 0 | 0 | 0 | 0 | 720,000 | 0 | 0 | 0 | 20,250 | 06/01/2060 |
| 03765H-AE-1 | APOLLO MANAGEMENT HOLDINGS LP | | 03/29/2021 | KEYBANC CAPITAL MARKETS INC | | 578,100 | 564,000 | 566,443 | 565,979 | 0 | (113) | 0 | (113) | 0 | 565,867 | 0 | 12,233 | 12,233 | 8,065 | 01/14/2050 |
| 04621X-30-6 | ASSURANT INC | | 09/30/2021 | Adjustment | | 880,452 | 0 | 880,503 | 880,493 | 0 | (41) | 0 | (41) | 0 | 880,452 | 0 | 0 | 0 | 18,737 | 01/15/2061 |
| 05565A-AB-9 | BNP PARIBAS SA | C | 06/28/2021 | DEUTSCHE BANK SECURITIES, INC. | | 213,000 | 200,000 | 232,500 | 226,911 | 0 | (805) | 0 | (805) | 0 | 226,106 | 0 | (13,106) | (13,106) | 7,395 | 12/29/2049 |
| 05565A-AQ-6 | BNP PARIBAS SA | C | 03/30/2021 | Call @ 100.00 | | 1,800,000 | 1,800,000 | 1,940,700 | 1,810,930 | 0 | (10,930) | 0 | (10,930) | 0 | 1,800,000 | 0 | 0 | 0 | 68,625 | 12/29/2049 |
| 064058-AB-6 | BANK OF NEW YORK MELLON CORP | | 11/08/2021 | UBS SECURITIES LLC | | 2,095,600 | 2,080,000 | 1,970,800 | 1,979,711 | 0 | 1,408 | 0 | 1,408 | 0 | 1,981,119 | 0 | 114,481 | 114,481 | 83,200 | 12/29/2049 |
| 11271L-10-2 | BROOKFIELD FINANCE INC | C | 09/30/2021 | Adjustment | | 960,000 | 0 | 960,000 | 960,000 | 0 | 0 | 0 | 0 | 0 | 960,000 | 0 | 0 | 0 | 22,200 | 10/16/2080 |
| 125896-84-5 | CMS ENERGY CORP | | 09/30/2021 | Adjustment | | 1,249,320 | 0 | 1,249,319 | 1,249,320 | 0 | 0 | 0 | 0 | 0 | 1,249,320 | 0 | 0 | 0 | 36,700 | 03/01/2079 |
| 125896-85-2 | CMS ENERGY CORP | | 09/30/2021 | Adjustment | | 1,252,889 | 0 | 1,265,367 | 1,252,862 | 0 | 27 | 0 | 27 | 0 | 1,252,889 | 0 | 0 | 0 | 37,781 | 10/15/2078 |
| 125896-86-0 | CMS ENERGY CORP | | 09/30/2021 | Adjustment | | 77,828 | 0 | 77,913 | 77,814 | 0 | 13 | 0 | 13 | 0 | 77,828 | 0 | 0 | 0 | 2,816 | 03/15/2078 |
| 12621E-30-1 | CNO FINANCIAL GROUP INC | | 09/30/2021 | Adjustment | | 550,000 | 0 | 550,000 | 550,000 | 0 | 0 | 0 | 0 | 0 | 550,000 | 0 | 0 | 0 | 14,094 | 11/25/2060 |
| 26156F-AA-1 | DRESDNER FUNDING TRUST I | | 03/30/2021 | Various | | 1,412,880 | 1,000,000 | 1,276,500 | 1,224,358 | 0 | (5,158) | 0 | (5,158) | 0 | 1,219,201 | 0 | 193,679 | 193,679 | 19,823 | 06/30/2031 |
| 29250N-47-7 | ENBRIDGE INC | C | 09/30/2021 | Adjustment | | 3,578,752 | 0 | 3,605,273 | 3,579,808 | 0 | (1,056) | 0 | (1,056) | 0 | 3,578,752 | 0 | 0 | 0 | 115,914 | 04/15/2078 |
| 29278N-AT-0 | ENERGY TRANSFER OPERATING LP | | 04/05/2021 | Unknown | | 1,100,000 | 1,100,000 | 1,100,000 | 1,100,000 | 0 | 0 | 0 | 0 | 0 | 1,100,000 | 0 | 0 | 0 | 30,479 | 12/29/2049 |
| 302570-AX-4 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 07/12/2021 | Various | | 11,032,750 | 11,900,000 | 11,880,960 | 11,815,096 | 0 | 773 | 0 | 773 | 0 | 11,815,869 | 0 | (783,119) | (783,119) | 131,649 | 06/15/2067 |
| 524901-50-1 | LEGG MASON INC | | 03/15/2021 | Call @ 25.00 | | 144,025 | 144,025 | 145,970 | 144,261 | 0 | (236) | 0 | (236) | 0 | 144,025 | 0 | 0 | 0 | 2,295 | 03/15/2056 |
| 606839-AB-4 | MITSUI SUMITOMO INSURANCE CO LTD | C | 02/22/2021 | CITIGROUP GLOBAL MARKETS INC. | | 694,500 | 600,000 | 600,000 | 600,000 | 0 | 0 | 0 | 0 | 0 | 600,000 | 0 | 94,500 | 94,500 | 13,860 | 12/29/2049 |
| 637432-10-5 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | 09/30/2021 | Adjustment | | 832,325 | 0 | 832,325 | 832,325 | 0 | 0 | 0 | 0 | 0 | 832,325 | 0 | 0 | 0 | 22,889 | 05/15/2064 |
| 65339K-86-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | 09/30/2021 | Adjustment | | 1,175,829 | 0 | 1,175,886 | 1,175,842 | 0 | (13) | 0 | (13) | 0 | 1,175,829 | 0 | 0 | 0 | 33,223 | 03/01/2079 |
| 665859-AQ-7 | NORTHERN TRUST CORP | | 07/14/2021 | UBS FINANCIAL SERVICES INC. | | 4,080,000 | 3,750,000 | 3,750,000 | 3,750,000 | 0 | 0 | 0 | 0 | 0 | 3,750,000 | 0 | 330,000 | 330,000 | 136,563 | 12/29/2049 |
| 693475-AM-7 | PNC FINANCIAL SERVICES GROUP INC | | 11/09/2021 | UBS SECURITIES LLC | | 2,050,000 | 2,000,000 | 1,915,000 | 1,921,589 | 0 | 1,044 | 0 | 1,044 | 0 | 1,922,634 | 0 | 127,367 | 127,367 | 91,881 | 12/29/2049 |
| 693475-AQ-8 | PNC FINANCIAL SERVICES GROUP INC | | 11/08/2021 | UBS SECURITIES LLC | | 2,888,500 | 2,650,000 | 2,650,000 | 2,650,000 | 0 | 0 | 0 | 0 | 0 | 2,650,000 | 0 | 238,500 | 238,500 | 135,813 | 12/29/2049 |
| 69352P-AC-7 | PPL CAPITAL FUNDING INC | | 05/06/2021 | KEYBANC CAPITAL MARKETS INC | | 3,780,000 | 4,000,000 | 3,931,600 | 3,941,080 | 0 | 450 | 0 | 450 | 0 | 3,941,530 | 0 | (161,530) | (161,530) | 42,098 | 03/30/2067 |
| 743863-AA-0 | PROVIDENT FINANCING TRUST I | | 10/22/2021 | Various | | 360,455 | 295,000 | 350,313 | 0 | 0 | (370) | 0 | (370) | 0 | 349,942 | 0 | 10,513 | 10,513 | 9,473 | 03/15/2038 |
| 744320-80-5 | PRUDENTIAL FINANCIAL INC | | 01/06/2021 | J.P. MORGAN SECURITIES LLC | | 1,429,986 | 233,325 | 1,399,636 | 1,399,830 | 0 | 37 | 0 | 37 | 0 | 1,399,867 | 0 | 30,119 | 30,119 | 33,121 | 08/15/2058 |
| 759351-AE-9 | REINSURANCE GROUP OF AMERICA INC | | 04/23/2021 | Various | | 12,301,250 | 13,000,000 | 12,655,312 | 12,704,340 | 0 | 2,026 | 0 | 2,026 | 0 | 12,706,366 | 0 | (405,116) | (405,116) | 134,285 | 12/15/2065 |
| 780097-BB-6 | NATWEST GROUP PLC | C | 06/18/2021 | Various | | 2,243,465 | 2,200,000 | 2,460,260 | 2,242,356 | 0 | (23,014) | 0 | (23,014) | 0 | 2,219,342 | 0 | 24,123 | 24,123 | 64,244 | 12/29/2049 |
| 808513-AP-0 | CHARLES SCHWAB CORP | | 05/03/2021 | Morgan Stanley | | 6,817,250 | 6,700,000 | 6,700,000 | 6,700,000 | 0 | 0 | 0 | 0 | 0 | 6,700,000 | 0 | 117,250 | 117,250 | 210,026 | 12/29/2049 |
| 816851-60-4 | SEMPRA ENERGY | | 09/30/2021 | Adjustment | | 543,830 | 0 | 548,771 | 544,710 | 0 | (880) | 0 | (880) | 0 | 543,830 | 0 | 0 | 0 | 15,453 | 07/01/2079 |
| 838518-20-7 | SOUTH JERSEY INDUSTRIES INC | | 09/30/2021 | Adjustment | | 1,379,569 | 0 | 1,381,278 | 1,380,036 | 0 | (467) | 0 | (467) | 0 | 1,379,569 | 0 | 0 | 0 | 38,707 | 09/16/2079 |
| 842587-80-0 | SOUTHERN CO | | 09/30/2021 | Adjustment | | 3,260,000 | 0 | 3,260,000 | 3,260,000 | 0 | 0 | 0 | 0 | 0 | 3,260,000 | 0 | 0 | 0 | 80,685 | 01/30/2080 |
| 857477-AQ-6 | STATE STREET CORP | | 03/15/2021 | Call @ 100.00 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 19,068 | 12/29/2049 |
| 89832Q-AD-1 | TRUIST FINANCIAL CORP | | 03/26/2021 | Various | | 1,044,000 | 1,000,000 | 1,032,500 | 1,026,418 | 0 | (1,618) | 0 | (1,618) | 0 | 1,024,800 | 0 | 19,200 | 19,200 | 27,813 | 12/29/2049 |
| 902973-AY-2 | U.S. BANCORP | | 04/15/2021 | Call @ 100.00 | | 200,000 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 0 | 0 | 6,989 | 12/29/2049 |
| 91529Y-60-1 | UNUM GROUP | | 09/30/2021 | Adjustment | | 1,586,728 | 0 | 1,591,209 | 1,586,602 | 0 | 126 | 0 | 126 | 0 | 1,586,728 | 0 | 0 | 0 | 50,000 | 06/15/2058 |
| G16249-16-4 | BROOKFIELD PROPERTY PARTNERS LP | C | 09/30/2021 | Adjustment | | 1,096,145 | 0 | 1,030,000 | 1,071,628 | 0 | 24,517 | 0 | 24,517 | 0 | 1,096,145 | 0 | 0 | 0 | 29,353 | 12/29/2049 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 80,137,634 | 57,416,350 | 80,624,442 | 79,852,892 | 0 | (14,665) | 0 | (14,665) | 0 | 80,188,540 | 0 | (50,906) | (50,906) | 1,898,053 | XXX |
| 49549*-AA-3 | KJ FDG SEC TL | | 12/09/2021 | Paydown | | 5,681,714 | 5,681,714 | 5,681,714 | 5,681,714 | 0 | 0 | 0 | 0 | 0 | 5,681,714 | 0 | 0 | 0 | 738,095 | 12/01/2049 |
| BGH6MC-PS-4 | US FOODS INC 1L TLB APRIL 2020 CL | | 02/04/2021 | Redemption @ 100.00 | | 4,660,938 | 4,660,938 | 4,334,672 | 4,377,838 | 0 | 6,295 | 0 | 6,295 | 0 | 4,384,133 | 0 | 276,804 | 276,804 | 19,259 | 04/24/2025 |
| BGH6WJ2-6Y-3 | SUTHERLAND GLOBAL INC 1L TL CTP | | 12/31/2021 | Redemption @ 100.00 | | 25,000 | 25,000 | 24,684 | 24,696 | 0 | 39 | 0 | 39 | 0 | 24,736 | 0 | 264 | 264 | 1,423 | 10/14/2025 |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 10,367,651 | 10,367,651 | 10,041,069 | 10,084,248 | 0 | 6,335 | 0 | 6,335 | 0 | 10,090,582 | 0 | 277,069 | 277,069 | 758,776 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 824,627,857 | 771,059,028 | 788,220,394 | 775,040,367 | 0 | 1,126,967 | 597 | 1,126,370 | 0 | 790,197,842 | 0 | 32,845,821 | 32,845,821 | 23,290,109 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 63,638,899 | 63,617,156 | 62,858,307 | | 0 | 102,380 | 0 | 102,380 | 0 | 62,960,687 | 0 | 678,213 | 678,213 | 1,387,713 | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 8399999. Total - Bonds | | | | | | 888,266,756 | 834,676,184 | 851,078,701 | 775,040,367 | 0 | 1,229,347 | 597 | 1,228,750 | 0 | 853,158,529 | 0 | 33,524,034 | 33,524,034 | 24,677,822 | XXX |
| 004890-30-0 | ACRES COMMERCIAL REALTY CORP | | 06/22/2021 | KEYBANC CAPITAL MARKETS INC | 1,200.000 | 30,338 | 0.00 | 30,000 | 0 | 0 | 0 | 0 | 0 | 0 | 30,000 | 0 | 338 | 338 | 0 | |
| 008492-20-9 | AGREE REALTY CORP | | 12/09/2021 | LADENBURG THALMAN & CO. | 14,462.000 | 365,384 | 0.00 | 361,550 | 0 | 0 | 0 | 0 | 0 | 0 | 361,550 | 0 | 3,834 | 3,834 | 47 | |
| 025816-CH-0 | AMERICAN EXPRESS CO | | 12/20/2021 | UBS SECURITIES LLC | 581,000.000 | 574,429 | 0.00 | 581,000 | 0 | 0 | 0 | 0 | 0 | 0 | 581,000 | 0 | (6,571) | (6,571) | 7,677 | |
| 02665T-80-1 | AMERICAN HOMES 4 RENT | | 06/10/2021 | J.P. MORGAN SECURITIES LLC | 20,000.000 | 507,052 | 0.00 | 466,008 | 466,008 | 0 | 0 | 0 | 0 | 0 | 466,008 | 0 | 41,043 | 41,043 | 7,938 | |
| 03768E-30-3 | APOLLO GLOBAL MANAGEMENT INC | | 04/05/2021 | J.P. MORGAN SECURITIES LLC | 53,200.000 | 1,380,504 | 0.00 | 1,382,373 | 1,382,373 | 0 | 0 | 0 | 0 | 0 | 1,382,373 | 0 | (1,869) | (1,869) | 21,197 | |
| 03768E-40-2 | APOLLO GLOBAL MANAGEMENT INC | | 04/06/2021 | Various | 63,706.000 | 1,714,985 | 0.00 | 1,593,981 | 1,593,981 | 0 | 0 | 0 | 0 | 0 | 1,593,981 | 0 | 121,003 | 121,003 | 25,383 | |
| 038923-86-8 | ARBOR REALTY TRUST INC | | 12/16/2021 | Various | 28,942.000 | 729,765 | 0.00 | 723,550 | 0 | 0 | 0 | 0 | 0 | 0 | 723,550 | 0 | 6,215 | 6,215 | 9,924 | |
| 038923-87-6 | ARBOR REALTY TRUST INC | | 12/31/2021 | Various | 47,708.000 | 1,216,040 | 0.00 | 1,192,700 | 0 | 0 | 0 | 0 | 0 | 0 | 1,192,700 | 0 | 23,340 | 23,340 | 11,678 | |
| 03939A-20-6 | ARCH CAPITAL GROUP LTD | C | 09/09/2021 | WELLS FARGO SECURITIES LLC | 35,785.000 | 904,998 | 0.00 | 913,271 | 913,271 | 0 | 0 | 0 | 0 | 0 | 913,271 | 0 | (8,273) | (8,273) | 23,484 | |
| 03990B-20-0 | ARES MANAGEMENT CORP | | 06/30/2021 | Call @ 25.00 | 72,293.000 | 1,807,325 | 0.00 | 1,922,871 | 1,922,871 | 0 | 0 | 0 | 0 | 0 | 1,922,871 | 0 | (115,546) | (115,546) | 63,256 | |
| 060505-28-6 | BANK OF AMERICA CORP | | 01/29/2021 | Call @ 25.00 | 47,134.000 | 1,178,350 | 0.00 | 1,230,717 | 1,230,717 | 0 | 0 | 0 | 0 | 0 | 1,230,717 | 0 | (52,367) | (52,367) | 18,264 | |
| 064058-AH-3 | BANK OF NEW YORK MELLON CORP | | 09/30/2021 | Adjustment | 0.000 | 3,384,553 | 0.00 | 3,384,553 | 3,384,553 | 0 | 0 | 0 | 0 | 0 | 3,384,553 | 0 | 0 | 0 | 79,383 | |
| 172967-31-7 | CITIGROUP INC | | 02/12/2021 | Call @ 25.00 | 46,000.000 | 1,150,000 | 0.00 | 1,234,723 | 1,234,723 | 0 | 0 | 0 | 0 | 0 | 1,234,723 | 0 | (84,723) | (84,723) | 18,113 | |
| 174610-AQ-8 | CITIZENS FINANCIAL GROUP INC | | 09/30/2021 | Adjustment | 0.000 | 700,000 | 0.00 | 700,000 | 700,000 | 0 | 0 | 0 | 0 | 0 | 700,000 | 0 | 0 | 0 | 22,313 | |
| 174610-AU-9 | CITIZENS FINANCIAL GROUP INC | | 09/30/2021 | Adjustment | 0.000 | 430,000 | 0.00 | 430,000 | 430,000 | 0 | 0 | 0 | 0 | 0 | 430,000 | 0 | 0 | 0 | 12,148 | |
| 19075Q-80-5 | COBANK ACB | | 09/30/2021 | Adjustment | 0.000 | 1,170,000 | 0.00 | 1,170,000 | 1,170,000 | 0 | 0 | 0 | 0 | 0 | 1,170,000 | 0 | 0 | 0 | 34,375 | |
| 19075Q-86-2 | COBANK ACB | | 09/30/2021 | Adjustment | 0.000 | 2,075,923 | 0.00 | 2,075,923 | 2,075,923 | 0 | 0 | 0 | 0 | 0 | 2,075,923 | 0 | 0 | 0 | 59,520 | |
| 19075Q-87-0 | COBANK ACB | | 09/30/2021 | Adjustment | 0.000 | 643,700 | 0.00 | 643,700 | 643,700 | 0 | 0 | 0 | 0 | 0 | 643,700 | 0 | 0 | 0 | 19,677 | |
| 19075Q-AC-6 | COBANK ACB | | 09/30/2021 | Adjustment | 0.000 | 226,495 | 0.00 | 226,495 | 226,495 | 0 | 0 | 0 | 0 | 0 | 226,495 | 0 | 0 | 0 | 6,250 | |
| 200340-AU-1 | COMERICA INC | | 09/30/2021 | Adjustment | 0.000 | 642,641 | 0.00 | 642,641 | 642,641 | 0 | 0 | 0 | 0 | 0 | 642,641 | 0 | 0 | 0 | 18,000 | |
| 26441C-50-1 | DUKE ENERGY CORP | | 03/31/2021 | J.P. MORGAN SECURITIES LLC | 18,000.000 | 498,898 | 0.00 | 450,000 | 450,000 | 0 | 0 | 0 | 0 | 0 | 450,000 | 0 | 48,898 | 48,898 | 6,469 | |
| 26441C-BG-9 | DUKE ENERGY CORP | | 09/30/2021 | Adjustment | 0.000 | 1,125,000 | 0.00 | 1,125,000 | 1,125,000 | 0 | 0 | 0 | 0 | 0 | 1,125,000 | 0 | 0 | 0 | 27,422 | |
| 30767E-40-6 | FARM CREDIT BANK OF TEXAS | | 09/30/2021 | Adjustment | 0.000 | 2,146,466 | 0.00 | 2,146,466 | 2,146,466 | 0 | 0 | 0 | 0 | 0 | 2,146,466 | 0 | 0 | 0 | 66,768 | |
| 30767E-AC-3 | FARM CR BK TEX | | 09/30/2021 | Adjustment | 0.000 | 3,000,000 | 0.00 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 93,000 | |
| 33616C-72-0 | FIRST REPUBLIC BANK | | 11/18/2021 | Various | 51,595.000 | 1,256,492 | 0.00 | 1,289,875 | 0 | 0 | 0 | 0 | 0 | 0 | 1,289,875 | 0 | (33,384) | (33,384) | 14,189 | |
| 33616C-83-7 | FIRST REPUBLIC BANK | | 03/30/2021 | Call @ 25.00 | 28,000.000 | 700,000 | 0.00 | 725,441 | 725,441 | 0 | 0 | 0 | 0 | 0 | 725,441 | 0 | (25,441) | (25,441) | 9,625 | |
| 37045X-DB-9 | GENERAL MOTORS FINANCIAL COMPANY INC | | 08/01/2021 | Adjustment | 0.000 | 880,768 | 0.00 | 880,768 | 880,768 | 0 | 0 | 0 | 0 | 0 | 880,768 | 0 | 0 | 0 | 0 | |
| 404280-60-4 | HSBC HOLDINGS PLC | C | 01/13/2021 | Call @ 25.00 | 42,000.000 | 1,050,000 | 0.00 | 1,043,528 | 1,043,528 | 0 | 0 | 0 | 0 | 0 | 1,043,528 | 0 | 6,472 | 6,472 | 5,244 | |
| 42226B-30-3 | HEALTHCARE TRUST INC | | 11/24/2021 | LADENBURG THALMAN & CO. | 9,170.000 | 231,884 | 0.00 | 226,203 | 0 | 0 | 0 | 0 | 0 | 0 | 226,203 | 0 | 5,681 | 5,681 | 0 | |
| 48127V-82-7 | JPMORGAN CHASE & CO | | 06/01/2021 | Call @ 25.00 | 54,771.000 | 1,369,275 | 0.00 | 1,398,511 | 1,398,511 | 0 | 0 | 0 | 0 | 0 | 1,398,511 | 0 | (29,236) | (29,236) | 42,105 | |
| 48127X-54-2 | JPMORGAN CHASE & CO | | 06/01/2021 | Call @ 25.00 | 40,828.000 | 1,020,700 | 0.00 | 1,039,561 | 1,039,561 | 0 | 0 | 0 | 0 | 0 | 1,039,561 | 0 | (18,861) | (18,861) | 31,131 | |
| 48128B-52-3 | JPMORGAN CHASE & CO | | 10/12/2021 | Various | 31,969.000 | 796,900 | 0.00 | 799,225 | 0 | 0 | 0 | 0 | 0 | 0 | 799,225 | 0 | (2,325) | (2,325) | 0 | |
| 48251K-20-9 | KKR REAL ESTATE FINANCE TRUST INC | | 12/31/2021 | Various | 58,853.000 | 1,553,070 | 0.00 | 1,471,325 | 0 | 0 | 0 | 0 | 0 | 0 | 1,471,325 | 0 | 81,745 | 81,745 | 23,122 | |
| 48251W-20-3 | KKR & CO INC | | 06/15/2021 | Call @ 25.00 | 10,428.000 | 260,700 | 0.00 | 275,898 | 275,898 | 0 | 0 | 0 | 0 | 0 | 275,898 | 0 | (15,198) | (15,198) | 8,799 | |
| 48251W-30-2 | KKR & CO INC | | 08/10/2021 | Various | 27,835.000 | 705,632 | 0.00 | 704,675 | 704,675 | 0 | 0 | 0 | 0 | 0 | 704,675 | 0 | 957 | 957 | 22,616 | |
| 55025L-20-7 | LUMENT FINANCE TRUST INC | | 12/20/2021 | Various | 25,120.000 | 672,513 | 0.00 | 628,000 | 0 | 0 | 0 | 0 | 0 | 0 | 628,000 | 0 | 44,513 | 44,513 | 20,876 | |
| 570535-AW-4 | MARKEL CORP | | 09/30/2021 | Adjustment | 0.000 | 1,260,000 | 0.00 | 1,260,000 | 1,260,000 | 0 | 0 | 0 | 0 | 0 | 1,260,000 | 0 | 0 | 0 | 37,800 | |
| 59156R-85-0 | METLIFE INC | | 03/09/2021 | J.P. MORGAN SECURITIES LLC | 29,200.000 | 747,563 | 0.00 | 730,000 | 730,000 | 0 | 0 | 0 | 0 | 0 | 730,000 | 0 | 17,563 | 17,563 | 8,669 | |
| 60784B-20-0 | MODIV INC | | 12/29/2021 | LADENBURG THALMAN & CO. | 7,871.000 | 205,351 | 0.00 | 193,233 | 0 | 0 | 0 | 0 | 0 | 0 | 193,233 | 0 | 12,118 | 12,118 | 0 | |
| 649604-86-5 | NEW YORK MORTGAGE TRUST INC | | 06/30/2021 | LADENBURG THALMAN & CO. | 3,352.000 | 84,660 | 0.00 | 83,800 | 0 | 0 | 0 | 0 | 0 | 0 | 83,800 | 0 | 860 | 860 | 0 | |
| 66661N-30-8 | NORTHPOINTE BANCSHARES INC | | 01/27/2021 | KEYBANC CAPITAL MARKETS INC | 16,575.000 | 433,022 | 0.00 | 414,375 | 414,375 | 0 | 0 | 0 | 0 | 0 | 414,375 | 0 | 18,647 | 18,647 | 0 | |
| 693475-BC-8 | PNC FINANCIAL SERVICES GROUP INC | | 11/12/2021 | MITSUBISHI UFJ SECURITIES (USA), INC. | 391,000.000 | 387,950 | 0.00 | 391,000 | 0 | 0 | 0 | 0 | 0 | 0 | 391,000 | 0 | (3,050) | (3,050) | 0 | |
| 74460W-62-8 | PUBLIC STORAGE | | 01/28/2021 | CROSS TRADE | 10,000.000 | 266,200 | 0.00 | 250,000 | 250,000 | 0 | 0 | 0 | 0 | 0 | 250,000 | 0 | 16,200 | 16,200 | 0 | |
| 7591EP-AR-1 | REGIONS FINANCIAL CORP | | 09/30/2021 | Adjustment | 0.000 | 430,000 | 0.00 | 430,000 | 430,000 | 0 | 0 | 0 | 0 | 0 | 430,000 | 0 | 0 | 0 | 12,363 | |

# 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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/Decrease | Current Year's (Amortization)/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 Contractual Maturity Date |
| 76169C-20-9 | REXFORD INDUSTRIAL REALTY INC | | 08/10/2021 | JP MORGAN SECURITIES LLC | 22,000.000 | 553,627 | 0.00 | 564,960 | 564,960 | 0 | 0 | 0 | 0 | 0 | 564,960 | 0 | (11,333) | (11,333) | 16,156 | |
| 808513-40-2 | CHARLES SCHWAB CORP | | 06/01/2021 | Call @ 25.00 | 47,809.000 | 1,195,225 | 0.00 | 1,234,762 | 1,234,762 | 0 | 0 | 0 | 0 | 0 | 1,234,762 | 0 | (39,537) | (39,537) | 35,857 | |
| 816851-BK-4 | SEMPRA ENERGY | | 09/30/2021 | Adjustment | 0.000 | 1,160,000 | 0.00 | 1,160,000 | 1,160,000 | 0 | 0 | 0 | 0 | 0 | 1,160,000 | 0 | 0 | 0 | 28,275 | |
| 82981J-80-2 | SITE CENTERS CORP | | 03/29/2021 | WELLS FARGO SECURITIES LLC | 66,000.000 | 1,672,101 | 0.00 | 1,651,830 | 1,651,830 | 0 | 0 | 0 | 0 | 0 | 1,651,830 | 0 | 20,271 | 20,271 | 25,782 | |
| 87266M-20-6 | TPG RE FINANCE TRUST INC | | 06/24/2021 | Various | 28,924.000 | 731,538 | 0.00 | 723,100 | 0 | 0 | 0 | 0 | 0 | 0 | 723,100 | 0 | 8,438 | 8,438 | 0 | |
| 898320-84-4 | TRUIST FINANCIAL CORP | | 03/01/2021 | Call @ 25.00 | 27,908.000 | 697,700 | 0.00 | 713,550 | 713,550 | 0 | 0 | 0 | 0 | 0 | 713,550 | 0 | (15,850) | (15,850) | 9,070 | |
| 898320-AE-9 | TRUIST FINANCIAL CORP | | 09/30/2021 | Adjustment | 0.000 | 1,398,873 | 0.00 | 1,398,873 | 1,398,873 | 0 | 0 | 0 | 0 | 0 | 1,398,873 | 0 | 0 | 0 | 34,526 | |
| 898320-AF-6 | TRUIST FINANCIAL CORP | | 09/30/2021 | Adjustment | 0.000 | 2,411,628 | 0.00 | 2,411,628 | 1,311,077 | 0 | 0 | 0 | 0 | 0 | 2,411,628 | 0 | 0 | 0 | 46,767 | |
| 902973-BC-9 | US BANCORP | | 12/22/2021 | BOFA SECURITIES, INC | 296,000.000 | 296,616 | 0.00 | 296,000 | 0 | 0 | 0 | 0 | 0 | 0 | 296,000 | 0 | 616 | 616 | 0 | |
| 92339V-20-9 | VEREIT INC | | 08/10/2021 | Various | 26,962.000 | 673,729 | 0.00 | 601,773 | 601,773 | 0 | 0 | 0 | 0 | 0 | 601,773 | 0 | 71,955 | 71,955 | 24,515 | |
| 929042-79-4 | VORNADO REALTY TRUST | | 12/31/2021 | Various | 14,681.000 | 363,611 | 0.00 | 367,025 | 0 | 0 | 0 | 0 | 0 | 0 | 367,025 | 0 | (3,414) | (3,414) | 0 | |
| 938824-30-7 | WASHINGTON FEDERAL INC | | 03/22/2021 | J.P. MORGAN SECURITIES LLC | 18,000.000 | 447,386 | 0.00 | 450,000 | 0 | 0 | 0 | 0 | 0 | 0 | 450,000 | 0 | (2,614) | (2,614) | 0 | |
| 949746-74-7 | WELLS FARGO & CO | | 06/15/2021 | Call @ 25.00 | 28,125.000 | 703,125 | 0.00 | 708,967 | 708,967 | 0 | 0 | 0 | 0 | 0 | 708,967 | 0 | (5,842) | (5,842) | 13,393 | |
| G68603-13-6 | PARTNERRE LTD | C | 05/03/2021 | Call @ 25.00 | 17,783.000 | 444,575 | 0.00 | 434,356 | 434,356 | 0 | 0 | 0 | 0 | 0 | 434,356 | 0 | 10,220 | 10,220 | 12,281 | |
| G68603-14-4 | PARTNERRE LTD | C | 05/03/2021 | Call @ 25.00 | 54,234.000 | 1,355,850 | 0.00 | 1,319,854 | 1,319,854 | 0 | 0 | 0 | 0 | 0 | 1,319,854 | 0 | 35,996 | 35,996 | 41,777 | |
| G68603-15-1 | PARTNERRE LTD | C | 05/03/2021 | Call @ 25.00 | 43,792.000 | 1,094,800 | 0.00 | 1,107,387 | 1,107,387 | 0 | 0 | 0 | 0 | 0 | 1,107,387 | 0 | (12,587) | (12,587) | 27,157 | |
| G7293H-11-4 | PRUDENTIAL PLC | C | 05/21/2021 | J.P. MORGAN SECURITIES LLC | 28,172.000 | 779,326 | 0.00 | 718,850 | 718,850 | 0 | 0 | 0 | 0 | 0 | 718,850 | 0 | 60,476 | 60,476 | 11,885 | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 57,895,236 | XXX | 57,725,856 | 46,817,719 | 0 | 0 | 0 | 0 | 0 | 57,725,856 | 0 | 169,380 | 169,380 | 1,216,263 | XXX |
| 249670-AA-8 | DEPOSITORY TRUST & CLEARING CORP | | 06/15/2021 | Call @ 100.00 | 250,000.000 | 250,000 | 0.00 | 244,531 | 245,314 | 0 | 73 | 0 | 73 | 0 | 245,387 | 0 | 4,613 | 4,613 | 4,256 | |
| 361860-20-8 | GMAC CAPITAL TRUST I | | 08/17/2021 | Various | 137,831.000 | 3,459,232 | 0.00 | 3,596,351 | 3,596,351 | 0 | 0 | 0 | 0 | 0 | 3,596,351 | 0 | (137,119) | (137,119) | 118,078 | |
| 48128B-AN-1 | JPMORGAN CHASE & CO | | 12/02/2021 | Various | 1,425,000.000 | 1,403,311 | 0.00 | 1,425,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,425,000 | 0 | (21,689) | (21,689) | 24,517 | |
| 69352P-20-2 | PPL CAPITAL FUNDING INC | | 07/15/2021 | Various | 38,403.000 | 975,099 | 0.00 | 982,823 | 982,823 | 0 | 0 | 0 | 0 | 0 | 982,823 | 0 | (7,724) | (7,724) | 23,388 | |
| 744320-88-8 | PRUDENTIAL FINANCIAL INC | | 01/22/2021 | J.P. MORGAN SECURITIES LLC | 30,034.000 | 767,480 | 0.00 | 750,850 | 750,850 | 0 | 0 | 0 | 0 | 0 | 750,850 | 0 | 16,630 | 16,630 | 0 | |
| 75574U-88-7 | READY CAPITAL CORP | | 07/29/2021 | Various | 8,683.000 | 220,363 | 0.00 | 217,075 | 0 | 0 | 0 | 0 | 0 | 0 | 217,075 | 0 | 3,288 | 3,288 | 127 | |
| 896442-50-6 | TRINITY CAPITAL INC | | 06/30/2021 | Adjustment | 0.000 | 0 | 0.00 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,084 | |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | 7,075,485 | XXX | 7,216,631 | 5,575,338 | 0 | 73 | 0 | 73 | 0 | 7,217,486 | 0 | (142,001) | (142,001) | 186,449 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 64,970,721 | XXX | 64,942,487 | 52,393,056 | 0 | 73 | 0 | 73 | 0 | 64,943,342 | 0 | 27,379 | 27,379 | 1,402,712 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 11,746,188 | XXX | 11,616,845 | | 0 | 0 | 0 | 0 | 0 | 11,616,845 | 0 | 129,344 | 129,344 | 53,940 | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 76,716,909 | XXX | 76,559,331 | 52,393,056 | 0 | 73 | 0 | 73 | 0 | 76,560,187 | 0 | 156,722 | 156,722 | 1,456,652 | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 1,465,814 | XXX | 1,726,210 | | 0 | 0 | 0 | 0 | 0 | 1,726,210 | 0 | (260,396) | (260,396) | 0 | XXX |
| 9799999. Total - Common Stocks | | | | | | 1,465,814 | XXX | 1,726,210 | 0 | 0 | 0 | 0 | 0 | 0 | 1,726,210 | 0 | (260,396) | (260,396) | 0 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 78,182,723 | XXX | 78,285,541 | 52,393,056 | 0 | 73 | 0 | 73 | 0 | 78,286,397 | 0 | (103,674) | (103,674) | 1,456,652 | XXX |
| 9999999 - Totals | | | | | | 966,449,479 | XXX | 929,364,242 | 827,433,423 | 0 | 1,229,420 | 597 | 1,228,823 | 0 | 931,444,926 | 0 | 33,420,360 | 33,420,360 | 26,134,474 | 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 |
| 445638-AC-9 | HUNT FEE III 2021-1 | | 09/29/2021 | DIRECT LOAN FUND | 10/21/2021 | Call @ 102.00 | 3,669,929 | 3,669,929 | 3,743,327 | 3,669,929 | 0 | 0 | 0 | 0 | 0 | 0 | 73,398 | 73,398 | 72,787 | 0 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | 3,669,929 | 3,669,929 | 3,743,327 | 3,669,929 | 0 | 0 | 0 | 0 | 0 | 0 | 73,398 | 73,398 | 72,787 | 0 |
| 000000-00-0 | MEDALIST PART OP 9/1 5.750% 9/01/23 REV | | 08/20/2021 | Not Provided | 10/05/2021 | Adjustment | 702,247 | 695,225 | 702,247 | 695,626 | 0 | 402 | 0 | 402 | 0 | 0 | 6,621 | 6,621 | 13,352 | 0 |
| 017175-AF-7 | ALLEGHANY CORP | | 08/11/2021 | Various | 10/06/2021 | JP MORGAN SECURITIES LLC | 800,000 | 790,960 | 785,992 | 790,987 | 0 | 27 | 0 | 27 | 0 | 0 | (4,995) | (4,995) | 3,972 | 0 |
| 018820-AB-6 | ALLIANZ SE | C | 09/01/2021 | CITIGROUP GLOBAL MARKETS INC. | 10/06/2021 | U.S. Bank | 200,000 | 200,022 | 190,760 | 200,019 | 0 | (3) | 0 | (3) | 0 | 0 | (9,259) | (9,259) | 551 | 0 |
| 04016N-AF-0 | ARES XLIV C - CDO | | 03/16/2021 | CREDIT SUISSE SECURITIES | 04/29/2021 | Paydown | 2,400,000 | 2,370,000 | 2,400,000 | 2,400,000 | 0 | 30,000 | 0 | 30,000 | 0 | 0 | 0 | 0 | 25,539 | 15,257 |
| 04621W-AE-0 | ASSURED GUARANTY US HOLDINGS INC | | 08/18/2021 | Various | 10/06/2021 | MERRILL LYNCH PIERCE FENNER SMITH INC | 600,000 | 601,089 | 607,068 | 601,090 | 0 | 1 | 0 | 1 | 0 | 0 | 5,978 | 5,978 | 2,880 | 0 |
| 05683U-AA-4 | BCC 2019-3 E - CDO | C | 03/04/2021 | BARCLAYS CAPITAL INC FIXED INC | 12/02/2021 | BOFA SECURITIES, INC | 2,219,000 | 2,222,462 | 2,225,213 | 2,178,080 | 0 | (44,382) | 0 | (44,382) | 0 | 0 | 47,133 | 47,133 | 142,655 | 20,907 |
| 064159-8N-9 | BANK OF NOVA SCOTIA | C | 09/29/2021 | SCOTIA CAPITAL USA INC | 12/10/2021 | Jefferies LLC | 800,000 | 800,000 | 773,000 | 800,000 | 0 | 0 | 0 | 0 | 0 | 0 | (27,000) | (27,000) | 5,397 | 0 |
| 06738E-BT-1 | BARCLAYS PLC | C | 08/04/2021 | Various | 11/05/2021 | GOLDMAN SACHS & CO. | 1,200,000 | 1,200,934 | 1,185,000 | 1,200,908 | 0 | (26) | 0 | (26) | 0 | 0 | (15,908) | (15,908) | 12,833 | 0 |
| 10373Q-BS-8 | BP CAPITAL MARKETS AMERICA INC | | 09/14/2021 | BARCLAYS CAPITAL INC | 10/06/2021 | WELLS FARGO SECURITIES LLC | 1,500,000 | 1,500,000 | 1,435,695 | 1,500,000 | 0 | 0 | 0 | 0 | 0 | 0 | (64,305) | (64,305) | 2,626 | 0 |
| 10805Y-AG-6 | BRDGS I C - CDO | C | 01/01/2021 | J.P. MORGAN SECURITIES INC. | 05/25/2021 | CITIGROUP GLOBAL MARKETS INC. | 2,725,000 | 2,670,500 | 2,762,087 | 2,671,882 | 0 | 1,382 | 0 | 1,382 | 0 | 0 | 90,205 | 90,205 | 39,391 | 0 |
| 125493-AA-4 | CIFC 194 D - CDO | C | 01/28/2021 | Various | 10/08/2021 | J.P. MORGAN SECURITIES INC. | 1,575,000 | 1,583,348 | 1,575,315 | 1,582,442 | 0 | (905) | 0 | (905) | 0 | 0 | (7,127) | (7,127) | 81,615 | 5,238 |
| 12555G-AA-6 | CIFC 195 D - CDO | C | 01/28/2021 | Various | 12/17/2021 | Paydown | 1,175,000 | 1,184,400 | 1,175,000 | 1,175,000 | 0 | (9,400) | 0 | (9,400) | 0 | 0 | 0 | 0 | 76,672 | 3,987 |
| 140501-AC-1 | CAPITAL SOUTHWEST CORP | | 08/24/2021 | RAYMOND JAMES/FI | 09/28/2021 | Various | 460,000 | 457,323 | 465,139 | 457,359 | 0 | 36 | 0 | 36 | 0 | 0 | 7,780 | 7,780 | 1,079 | 0 |
| 14054R-30-4 | LOGAN RIDGE FINANCE CORP | | 05/19/2021 | Various | 06/17/2021 | LADENBURG THALMAN & CO. | 123,275 | 123,893 | 123,172 | 123,080 | 0 | (812) | 0 | (812) | 0 | 0 | 92 | 92 | 1,184 | 0 |
| 14311W-AA-2 | CGMS 2016-3 D - CDO | C | 01/12/2021 | NOMURA SECURITIES INTL., FIXED I | 07/01/2021 | Paydown | 1,190,000 | 1,144,066 | 1,190,000 | 1,190,000 | 0 | 45,934 | 0 | 45,934 | 0 | 0 | 0 | 0 | 60,551 | 20,520 |
| 14918L-AG-0 | CATLK 2R E1R - CDO | D | 08/26/2021 | Various | 10/15/2021 | Paydown | 2,348,000 | 2,266,271 | 2,348,000 | 2,348,000 | 0 | 81,729 | 0 | 81,729 | 0 | 0 | 0 | 0 | 85,506 | 11,190 |
| 14918L-AJ-4 | CATLK 2R E2R - CDO | C | 06/15/2021 | Morgan Stanley | 10/15/2021 | Paydown | 130,000 | 123,825 | 130,000 | 130,000 | 0 | 6,175 | 0 | 6,175 | 0 | 0 | 0 | 0 | 4,893 | 1,691 |
| 191216-DL-1 | COCA-COLA CO | | 04/29/2021 | Various | 12/17/2021 | MORGAN STANLEY & CO. LLC | 1,750,000 | 1,715,153 | 1,862,525 | 1,715,681 | 0 | 529 | 0 | 529 | 0 | 0 | 146,844 | 146,844 | 41,708 | 8,495 |
| 25755T-AP-5 | DPABS 2021-1 AII - RMBS | | 04/08/2021 | KEYBANC CAPITAL MARKETS INC | 10/05/2021 | Various | 250,000 | 250,000 | 262,547 | 250,000 | 0 | 0 | 0 | 0 | 0 | 0 | 12,547 | 12,547 | 3,738 | 0 |
| 26252X-AC-1 | DRSLF 76 E - CDO | C | 01/28/2021 | CROSS POINT CAPITAL LLC | 11/18/2021 | Paydown | 1,950,000 | 1,964,625 | 1,950,000 | 1,950,000 | 0 | (14,625) | 0 | (14,625) | 0 | 0 | 0 | 0 | 118,382 | 4,735 |
| 31620M-BU-9 | FIDELITY NATIONAL INFORMATION SERVICES I | | 02/24/2021 | Various | 10/29/2021 | PERSHING LLC | 500,000 | 496,047 | 506,205 | 496,143 | 0 | 96 | 0 | 96 | 0 | 0 | 10,062 | 10,062 | 10,333 | 0 |
| 31620R-AL-9 | FIDELITY NATIONAL FINANCIAL INC | | 09/14/2021 | BANK OF AMERICA SECURITIES | 10/06/2021 | MERRILL LYNCH PIERCE FENNER SMITH INC | 750,000 | 748,275 | 712,598 | 748,277 | 0 | 2 | 0 | 2 | 0 | 0 | (35,680) | (35,680) | 1,400 | 0 |
| 376546-88-3 | GLADSTONE INVESTMENT CORP | | 08/11/2021 | OPPENHEIMER & CO. INC. | 12/31/2021 | Various | 984,200 | 984,200 | 1,019,358 | 984,200 | 0 | 0 | 0 | 0 | 0 | 0 | 35,158 | 35,158 | 1,386 | 0 |
| 37959E-30-0 | GLOBE LIFE INC | | 06/09/2021 | MLPFS INC FIXED INCOME | 08/19/2021 | J.P. MORGAN SECURITIES LLC | 1,300,000 | 1,300,000 | 1,351,323 | 1,300,000 | 0 | 0 | 0 | 0 | 0 | 0 | 51,323 | 51,323 | 0 | 0 |
| 390320-60-4 | GREAT ELM CAPITAL CORP | | 06/17/2021 | PERSHING LLC | 08/25/2021 | Various | 249,400 | 244,911 | 250,697 | 244,978 | 0 | 67 | 0 | 67 | 0 | 0 | 5,719 | 5,719 | 0 | 0 |
| 404119-CB-3 | HCA INC | | 06/21/2021 | BANK OF AMERICA SECURITIES | 07/26/2021 | GOLDMAN, SACHS & CO. | 1,000,000 | 995,010 | 1,029,250 | 995,019 | 0 | 9 | 0 | 9 | 0 | 0 | 34,231 | 34,231 | 2,722 | 0 |
| 43133X-AA-5 | HITR B - CDO | C | 02/05/2021 | PIPER SANDLER & CO. | 08/26/2021 | Redemption @ 100.00 | 3,560,000 | 3,466,550 | 3,560,000 | 3,472,509 | 0 | 5,959 | 0 | 5,959 | 0 | 0 | 87,492 | 87,492 | 95,466 | 3,778 |
| 458140-BW-9 | INTEL CORP | | 08/10/2021 | J.P. Morgan Securities LLC | 10/06/2021 | CITIGROUP GLOBAL MARKETS INC. | 750,000 | 747,510 | 749,400 | 747,518 | 0 | 8 | 0 | 8 | 0 | 0 | 1,882 | 1,882 | 3,558 | 0 |
| 55819L-AA-6 | MDPK XXXV E - CDO | C | 01/28/2021 | CROSS POINT CAPITAL LLC | 04/20/2021 | Paydown | 1,375,000 | 1,378,988 | 1,375,000 | 1,375,000 | 0 | (3,988) | 0 | (3,988) | 0 | 0 | 0 | 0 | 23,973 | 3,196 |
| 55820K-AG-2 | MDPK XXI DR - CDO | | 01/14/2021 | NOMURA SECURITIES INTL., FIXED I | 10/15/2021 | NOMURA SECURITIES INTL., FIXED I | 2,800,000 | 2,797,200 | 2,802,800 | 2,800,000 | 0 | 2,800 | 0 | 2,800 | 0 | 0 | 2,800 | 2,800 | 166,209 | 2,426 |
| 574599-BM-7 | MASCO CORP | | 08/20/2021 | CROSS TRADE | 10/06/2021 | GOLDMAN, SACHS & CO. | 250,000 | 306,840 | 299,730 | 306,665 | 0 | (175) | 0 | (175) | 0 | 0 | (6,935) | (6,935) | 4,469 | 3,094 |
| 59803B-AA-8 | MIDO X E - CDO | C | 01/29/2021 | NOMURA SECURITIES INTL., FIXED I | 10/08/2021 | J.P. MORGAN SECURITIES INC. | 925,000 | 923,483 | 926,156 | 923,300 | 0 | (183) | 0 | (183) | 0 | 0 | 2,856 | 2,856 | 51,082 | 1,574 |
| 615369-AV-7 | MOODY'S CORP | | 08/10/2021 | BANK OF AMERICA SECURITIES | 10/01/2021 | CROSS TRADE | 1,500,000 | 1,465,815 | 1,458,195 | 1,465,978 | 0 | 163 | 0 | 163 | 0 | 0 | (7,783) | (7,783) | 5,271 | 0 |
| 62922L-AA-6 | NGL ENERGY OPERATING LLC | | 04/06/2021 | Various | 09/01/2021 | CREDIT SUISSE SECURITIES (USA) | 269,000 | 270,902 | 272,363 | 270,843 | 0 | (59) | 0 | (59) | 0 | 0 | 1,520 | 1,520 | 11,713 | 573 |
| 649604-AG-0 | NEW YORK MORTGAGE TRUST, INC. | | 04/27/2021 | Not Provided | 09/24/2021 | KEYBANC CAPITAL MARKETS INC | 2,960,000 | 2,960,000 | 3,068,150 | 2,960,000 | 0 | 0 | 0 | 0 | 0 | 0 | 108,150 | 108,150 | 52,731 | 0 |
| 67103B-50-6 | OFS CAPITAL CORP | | 10/12/2021 | Various | 11/22/2021 | Various | 42,700 | 43,168 | 42,700 | 42,700 | 0 | (468) | 0 | (468) | 0 | 0 | 0 | 0 | 1,384 | 0 |
| 695156-AW-9 | PACKAGING CORP OF AMERICA | | 09/07/2021 | Various | 10/01/2021 | JP MORGAN SECURITIES LLC | 750,000 | 748,168 | 743,138 | 748,170 | 0 | 2 | 0 | 2 | 0 | 0 | (5,032) | (5,032) | 890 | 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 |
| 737446-AR-5 | POST HOLDINGS INC | | 02/24/2021 | GOLDMAN, SACHS & CO. | 06/25/2021 | Mitsubishi UFJ Securities | 285,000 | 285,000 | 282,675 | 285,000 | 0 | 0 | 0 | 0 | 0 | 0 | (2,325) | (2,325) | 3,827 | 0 |
| 74042M-AE-6 | PRETSL 22 B1 - CDO | C | 06/03/2021 | PERSHING LLC | 11/29/2021 | PERSHING LLC | 468,929 | 375,730 | 392,728 | 379,452 | 0 | 3,722 | 0 | 3,722 | 0 | 0 | 13,277 | 13,277 | 2,553 | 816 |
| 74762E-AJ-1 | QUANTA SERVICES INC | | 09/09/2021 | Various | 10/01/2021 | CROSS TRADE | 500,000 | 499,323 | 486,095 | 499,324 | 0 | 1 | 0 | 1 | 0 | 0 | (13,229) | (13,229) | 508 | 0 |
| 75574U-60-6 | READY CAPITAL CORP | | 09/17/2021 | LADENBURG THALMAN & CO. | 12/22/2021 | LADENBURG THALMAN & CO. | 3,475 | 3,574 | 3,613 | 3,534 | 0 | (40) | 0 | (40) | 0 | 0 | 79 | 79 | 49 | 0 |
| 78397D-AB-4 | SBL HOLDINGS INC | | 02/10/2021 | Various | 09/13/2021 | DEUTSCHE BANK SECURITIES, INC. | 1,030,000 | 1,020,760 | 1,111,422 | 1,021,183 | 0 | 423 | 0 | 423 | 0 | 0 | 90,238 | 90,238 | 29,899 | 0 |
| 78449M-AC-0 | SMB 2021-D B - ABS | | 08/10/2021 | BARCLAYS CAPITAL INC | 11/02/2021 | GOLDMAN | 1,000,000 | 999,156 | 986,445 | 999,163 | 0 | 7 | 0 | 7 | 0 | 0 | (12,718) | (12,718) | 4,877 | 0 |
| 79466L-AM-6 | SALESFORCE.COM INC | | 06/29/2021 | BANK OF AMERICA SECURITIES | 07/26/2021 | AMHERST PIERPONT SECURITIES | 500,000 | 498,390 | 520,685 | 498,391 | 0 | 1 | 0 | 1 | 0 | 0 | 22,294 | 22,294 | 678 | 0 |
| 80349A-AD-1 | SARATOGA INVESTMENT CORP | | 07/15/2021 | RAYMOND JAMES/FI | 11/02/2021 | Various | 1,518,000 | 1,533,180 | 1,549,964 | 1,532,854 | 0 | (326) | 0 | (326) | 0 | 0 | 17,110 | 17,110 | 30,717 | 23,982 |
| 86564C-AC-4 | SUMITOMO LIFE INSURANCE CO | C | 04/08/2021 | Various | 06/10/2021 | NOMURA SECURITIES INTERNATIONAL | 1,200,000 | 1,201,500 | 1,231,500 | 1,201,479 | 0 | (21) | 0 | (21) | 0 | 0 | 30,021 | 30,021 | 6,638 | 0 |
| 87264A-CM-5 | T-MOBILE USA INC | | 08/10/2021 | Deutsche Bank | 10/06/2021 | CITIGROUP GLOBAL MARKETS INC. | 1,250,000 | 1,248,725 | 1,215,013 | 1,248,747 | 0 | 22 | 0 | 22 | 0 | 0 | (33,735) | (33,735) | 6,493 | 0 |
| 883556-CM-2 | THERMO FISHER SCIENTIFIC INC | | 08/09/2021 | BARCLAYS CAPITAL INC | 10/01/2021 | US Bank | 500,000 | 497,540 | 500,500 | 497,554 | 0 | 14 | 0 | 14 | 0 | 0 | 2,946 | 2,946 | 1,633 | 0 |
| 94106B-AD-3 | WASTE CONNECTIONS INC | C | 09/07/2021 | BANK OF AMERICA SECURITIES | 10/01/2021 | JP MORGAN SECURITIES LLC | 750,000 | 738,758 | 737,738 | 738,764 | 0 | 7 | 0 | 7 | 0 | 0 | (1,027) | (1,027) | 922 | 0 |
| G24524-BC-6 | COUNTRY GARDEN HOLDINGS CO LTD | D | 10/08/2021 | Hong Kong Shanghai Bank Corp | 12/16/2021 | GOLDMAN SACH LNDN | 315,000 | 306,968 | 297,675 | 307,131 | 0 | 164 | 0 | 164 | 0 | 0 | (9,456) | (9,456) | 7,678 | 4,380 |
| G6179R-AC-9 | MMCFND XVIII B - CDO | | 03/08/2021 | CREDIT SUISSE SECURITIES (USA) | 05/18/2021 | CITIGROUP GLOBAL MARKETS INC. | 1,490,000 | 1,095,150 | 1,162,200 | 1,098,945 | 0 | 3,795 | 0 | 3,795 | 0 | 0 | 63,255 | 63,255 | 4,287 | 2,207 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 54,873,227 | 54,044,912 | 54,794,075 | 54,152,975 | 0 | 108,063 | 0 | 108,063 | 0 | 0 | 641,099 | 641,099 | 1,257,872 | 138,047 |
| 05971K-AH-2 | BANCO SANTANDER SA | C | 05/06/2021 | MLPFS INC FIXED INCOME | 11/18/2021 | BOFA SECURITIES, INC | 800,000 | 800,000 | 799,040 | 800,000 | 0 | 0 | 0 | 0 | 0 | 0 | (960) | (960) | 20,056 | 0 |
| 23380Y-AC-1 | DAI-ICHI LIFE HOLDINGS INC | C | 02/22/2021 | CITIGROUP GLOBAL MARKETS INC. | 06/10/2021 | KEYBANC CAPITAL MARKETS INC | 600,000 | 670,380 | 663,570 | 664,701 | 0 | (5,679) | 0 | (5,679) | 0 | 0 | (1,131) | (1,131) | 19,210 | 9,860 |
| 26441C-BP-9 | DUKE ENERGY CORP | | 09/23/2021 | Various | 10/20/2021 | BARCLAYS CAPITAL INC. | 600,000 | 600,089 | 597,000 | 600,087 | 0 | (2) | 0 | (2) | 0 | 0 | (3,087) | (3,087) | 1,300 | 0 |
| 53079E-BM-5 | LIBERTY MUTUAL GROUP INC | | 08/11/2021 | Various | 10/26/2021 | U.S. Bank | 824,000 | 824,871 | 844,600 | 824,848 | 0 | (23) | 0 | (23) | 0 | 0 | 19,752 | 19,752 | 6,798 | 0 |
| 556079-AD-3 | MACQUARIE BANK LTD | C | 02/24/2021 | Various | 05/19/2021 | RBC CAPITAL MARKETS, LLC | 1,250,000 | 1,248,125 | 1,211,788 | 1,248,146 | 0 | 21 | 0 | 21 | 0 | 0 | (36,358) | (36,358) | 8,160 | 0 |
| 654579-AK-7 | NIPPON LIFE INSURANCE CO | C | 09/09/2021 | J.P. Morgan Securities LLC | 10/01/2021 | MITSUBISHI UFJ SECURITIES | 1,000,000 | 1,000,000 | 985,500 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | (14,500) | (14,500) | 1,531 | 0 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | | 5,074,000 | 5,143,465 | 5,101,498 | 5,137,783 | 0 | (5,683) | 0 | (5,683) | 0 | 0 | (36,285) | (36,285) | 57,054 | 9,860 |
| 8399998. Total - Bonds | | | | | | | 63,617,156 | 62,858,307 | 63,638,899 | 62,960,687 | 0 | 102,380 | 0 | 102,380 | 0 | 0 | 678,213 | 678,213 | 1,387,713 | 147,907 |
| 038923-86-8 | ARBOR REALTY TRUST INC | | 08/04/2021 | RAYMOND JAMES & ASSOCIATES | 10/18/2021 | LADENBURG THALMAN & CO. | 20,781.000 | 519,525 | 524,848 | 519,525 | 0 | 0 | 0 | 0 | 0 | 0 | 5,323 | 5,323 | 292 | 0 |
| 101121-40-8 | BOSTON PROPERTIES INC | | 02/01/2021 | WELLS FARGO SECURITIES LLC | 04/01/2021 | Call @ 25.00 | 50,000.000 | 1,267,500 | 1,250,000 | 1,267,500 | 0 | 0 | 0 | 0 | 0 | 0 | (17,500) | (17,500) | 24,611 | 0 |
| 249670-AB-6 | DEPOSITORY TRUST & CLEARING CORP | | 06/08/2021 | MLPFS INC FIXED INCOME | 07/22/2021 | Various | 750,000.000 | 750,000 | 762,344 | 750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 12,344 | 12,344 | 0 | 0 |
| 376536-88-4 | GLADSTONE COMMERCIAL CORP | | 06/21/2021 | STIFEL NICOLAUS & COMPANY INC. | 06/30/2021 | BROWNSTONE INVESTMENT GROUP LLC | 32,524.000 | 813,100 | 825,315 | 813,100 | 0 | 0 | 0 | 0 | 0 | 0 | 12,215 | 12,215 | 0 | 0 |
| 48128B-52-3 | JPMORGAN CHASE & CO | | 07/22/2021 | Merril Lynch Pierce Fenner Smith | 10/06/2021 | KEYBANC CAPITAL MARKETS INC | 1,450.000 | 36,192 | 36,177 | 36,192 | 0 | 0 | 0 | 0 | 0 | 0 | (15) | (15) | 0 | 0 |
| 48128B-58-0 | JPMORGAN CHASE & CO | | 03/10/2021 | JP MORGAN SECURITIES LLC | 03/31/2021 | J.P. MORGAN SECURITIES LLC | 21,200.000 | 530,000 | 536,323 | 530,000 | 0 | 0 | 0 | 0 | 0 | 0 | 6,323 | 6,323 | 0 | 0 |
| 48251K-20-9 | KKR REAL ESTATE FINANCE TRUST INC | | 04/09/2021 | RAYMOND JAMES & ASSOCIATES | 06/04/2021 | Various | 70,000.000 | 1,750,000 | 1,810,957 | 1,750,000 | 0 | 0 | 0 | 0 | 0 | 0 | 60,957 | 60,957 | 9,275 | 0 |
| 55261F-AN-4 | M&T BANK CORP | | 08/11/2021 | Various | 11/17/2021 | J.P. MORGAN SECURITIES LLC | 579,000.000 | 580,459 | 573,236 | 580,459 | 0 | 0 | 0 | 0 | 0 | 0 | (7,223) | (7,223) | 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 | 4,440.000 | 111,000 | 112,554 | 111,000 | 0 | 0 | 0 | 0 | 0 | 0 | 1,554 | 1,554 | 0 | 0 |
| 61762V-86-1 | MORGAN STANLEY | | 10/19/2021 | Various | 11/30/2021 | J.P. MORGAN SECURITIES LLC | 5,450.000 | 135,666 | 135,225 | 135,666 | 0 | 0 | 0 | 0 | 0 | 0 | (442) | (442) | 0 | 0 |
| 64828T-70-6 | NEW RESIDENTIAL INVESTMENT CORP | | 10/08/2021 | Various | 11/02/2021 | LADENBURG THALMAN & CO. | 22,332.000 | 557,648 | 563,494 | 557,648 | 0 | 0 | 0 | 0 | 0 | 0 | 5,846 | 5,846 | 4,280 | 0 |
| 74460W-46-1 | PUBLIC STORAGE | | 06/07/2021 | MLPFS INC FIXED INCOME | 10/20/2021 | J.P. MORGAN SECURITIES LLC | 71,200.000 | 1,780,000 | 1,796,466 | 1,780,000 | 0 | 0 | 0 | 0 | 0 | 0 | 16,466 | 16,466 | 11,229 | 0 |
| 860630-86-2 | STIFEL FINANCIAL CORP | | 07/15/2021 | STIFEL NICOLAUS & COMPANY INC. | 11/05/2021 | Various | 25,200.000 | 630,000 | 642,730 | 630,000 | 0 | 0 | 0 | 0 | 0 | 0 | 12,730 | 12,730 | 4,253 | 0 |
| G7498P-12-7 | RENAISSANCERE HOLDINGS LTD | C | 07/07/2021 | WELLS FARGO SECURITIES LLC | 07/28/2021 | Various | 34,150.000 | 853,750 | 869,973 | 853,750 | 0 | 0 | 0 | 0 | 0 | 0 | 16,223 | 16,223 | 0 | 0 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | 10,314,840 | 10,439,642 | 10,314,840 | 0 | 0 | 0 | 0 | 0 | 0 | 124,802 | 124,802 | 53,940 | 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 |
| 38144G-AG-6 | GOLDMAN SACHS GROUP INC | | 07/23/2021 | Various | 07/28/2021 | CITIGROUP GLOBAL MARKETS INC. | 1,301,000.000 | 1,302,005 | 1,306,546 | 1,302,005 | 0 | 0 | 0 | 0 | 0 | 0 | 4,541 | 4,541 | 0 | 0 |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | | 1,302,005 | 1,306,546 | 1,302,005 | 0 | 0 | 0 | 0 | 0 | 0 | 4,541 | 4,541 | 0 | 0 |
| 8999998. Total - Preferred Stocks | | | | | | | | 11,616,845 | 11,746,188 | 11,616,845 | 0 | 0 | 0 | 0 | 0 | 0 | 129,344 | 129,344 | 53,940 | 0 |
| 94419L-10-1 | WAYFAIR CL A ORD | | 01/26/2021 | INTERNAL TRANSFER | 01/26/2021 | Various | 5,233.000 | 1,726,210 | 1,465,814 | 1,726,210 | 0 | 0 | 0 | 0 | 0 | 0 | (260,396) | (260,396) | 0 | 0 |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | 1,726,210 | 1,465,814 | 1,726,210 | 0 | 0 | 0 | 0 | 0 | 0 | (260,396) | (260,396) | 0 | 0 |
| 9799998. Total - Common Stocks | | | | | | | | 1,726,210 | 1,465,814 | 1,726,210 | 0 | 0 | 0 | 0 | 0 | 0 | (260,396) | (260,396) | 0 | 0 |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 13,343,054 | 13,212,002 | 13,343,054 | 0 | 0 | 0 | 0 | 0 | 0 | (131,053) | (131,053) | 53,940 | 0 |
| 9999999 - Totals | | | | | | | | 76,201,361 | 76,850,901 | 76,303,741 | 0 | 102,380 | 0 | 102,380 | 0 | 0 | 547,160 | 547,160 | 1,441,653 | 147,907 |

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 - Short-Term Investments Owned

**N O N E**

# 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) |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHWDI71265Z06 | 01/25/2021 | 01/14/2022 | 600 | 2,371,044 | 3951.74 | 0 | 84,432 | 0 | 240,884 | | 240,884 | 156,451 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHWDI71265Z06 | 02/11/2021 | 01/28/2022 | 1,000 | 4,018,210 | 4018.21 | 0 | 131,199 | 0 | 353,875 | | 353,875 | 222,676 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHWDI71265Z06 | 03/11/2021 | 02/22/2022 | 1,200 | 4,845,384 | 4037.82 | 0 | 144,180 | 0 | 467,390 | | 467,390 | 323,210 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 05/05/2021 | 04/07/2022 | 1,600 | 6,868,192 | 4292.62 | 0 | 138,697 | 0 | 410,859 | | 410,859 | 272,161 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHWDI71265Z06 | 07/21/2021 | 06/23/2022 | 1,300 | 5,921,279 | 4554.83 | 0 | 79,895 | 0 | 158,013 | | 158,013 | 78,118 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 08/17/2021 | 07/29/2022 | 1,000 | 4,692,720 | 4692.72 | 0 | 52,487 | 0 | 74,258 | | 74,258 | 21,770 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 09/01/2021 | 08/16/2022 | 1,000 | 4,727,670 | 4727.67 | 0 | 66,052 | 0 | 75,703 | | 75,703 | 9,651 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 10/18/2021 | 09/21/2022 | 800 | 3,793,752 | 4742.19 | 0 | 38,404 | 0 | 78,606 | | 78,606 | 40,202 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/04/2021 | 10/21/2022 | 800 | 3,893,808 | 4867.26 | 0 | 62,900 | 0 | 64,024 | | 64,024 | 1,124 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 11/08/2021 | 10/26/2022 | 800 | 3,874,200 | 4842.75 | 0 | 85,383 | 0 | 76,115 | | 76,115 | (9,268) | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 11/12/2021 | 11/07/2022 | 600 | 2,894,004 | 4823.34 | 0 | 66,309 | 0 | 68,135 | | 68,135 | 1,826 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHWDI71265Z06 | 11/17/2021 | 11/14/2022 | 600 | 2,981,994 | 4969.99 | 0 | 38,541 | 0 | 34,322 | | 34,322 | (4,219) | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 12/15/2021 | 11/29/2022 | 1,000 | 4,992,440 | 4992.44 | 0 | 80,067 | 0 | 61,751 | | 61,751 | (18,317) | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHWDI71265Z06 | 12/22/2021 | 12/16/2022 | 700 | 3,419,094 | 4884.42 | 0 | 77,258 | 0 | 77,894 | | 77,894 | 636 | 0 | 0 | 0 | 0 | | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 12/30/2021 | 12/23/2022 | 800 | 4,014,136 | 5017.67 | 0 | 63,844 | 0 | 56,943 | | 56,943 | (6,901) | 0 | 0 | 0 | 0 | | |
| 0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants | | | | | | | | | | 0 | 1,209,649 | 0 | 2,298,771 | XXX | 2,298,771 | 1,089,122 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 1,209,649 | 0 | 2,298,771 | XXX | 2,298,771 | 1,089,122 | 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 |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 0 | 1,209,649 | 0 | 2,298,771 | XXX | 2,298,771 | 1,089,122 | 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 | 1,209,649 | 0 | 2,298,771 | XXX | 2,298,771 | 1,089,122 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

# 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) |
| 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 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 1,209,649 | 0 | 2,298,771 | XXX | 2,298,771 | 1,089,122 | 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 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 0 | 1,209,649 | 0 | 2,298,771 | XXX | 2,298,771 | 1,089,122 | 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<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 INDEX OPTIONS OTM (02/21) | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo KB1H1DSPRFMYMCUFXT09 | 02/19/2020 | 01/25/2021 | 01/25/2021 | Expiration | 2,400 | 8,370,552 | 3487.73 | 117,838 | 0 | 0 | 0 | 117,838 | | 117,838 | 0 | 0 | (117,838) | 0 | 0 | |
| S&P 500 INDEX OPTIONS OTM (0 | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHIID71265Z06 | 03/11/2020 | 02/24/2021 | 02/23/2021 | Exercise | 1,900 | 5,729,488 | 3015.52 | 159,384 | 0 | 564,913 | 0 | 159,384 | | (363,529) | 0 | 0 | 405,529 | 0 | 0 | |
| S&P 500 INDEX OPTIONS OTM (03/21) | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHIID71265Z06 | 03/25/2020 | 03/16/2021 | 03/15/2021 | Exercise | 1,100 | 2,842,928 | 2584.48 | 185,172 | 0 | 937,162 | 0 | 185,172 | | (713,629) | 0 | 0 | 751,990 | 0 | 0 | |
| S&P 500 INDEX OPTIONS OTM (03/21) | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHIID71265Z06 | 04/08/2020 | 03/16/2021 | 03/15/2021 | Exercise | 1,000 | 2,749,980 | 2749.98 | 195,799 | 0 | 686,465 | 0 | 195,799 | | (474,573) | 0 | 0 | 490,666 | 0 | 0 | |
| S&P 500 INDEX OPTIONS OTM (04/21) | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 04/22/2020 | 04/13/2021 | 04/12/2021 | Exercise | 800 | 2,373,815 | 2967.2686 | 105,030 | 0 | 447,590 | 0 | 105,030 | | (286,619) | 0 | 0 | 342,560 | 0 | 0 | |
| S&P 500 INDEX OPTIONS OTM (04/21) | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHIID71265Z06 | 05/06/2020 | 04/27/2021 | 04/26/2021 | Exercise | 850 | 2,518,006 | 2962.36 | 107,015 | 0 | 494,031 | 0 | 107,015 | | (334,543) | 0 | 0 | 387,015 | 0 | 0 | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 05/20/2020 | 05/11/2021 | 05/10/2021 | Exercise | 750 | 2,228,708 | 2971.61 | 80,456 | 0 | 401,603 | 0 | 80,456 | | (245,814) | 0 | 0 | 321,146 | 0 | 0 | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHIID71265Z06 | 08/05/2020 | 07/08/2021 | 07/07/2021 | Exercise | 600 | 1,996,662 | 3327.77 | 93,244 | 0 | 292,394 | 0 | 93,244 | | (97,166) | 0 | 0 | 199,149 | 0 | 0 | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 08/12/2020 | 08/03/2021 | 08/02/2021 | Exercise | 821 | 2,886,275 | 3515.56 | 80,760 | 0 | 289,266 | 0 | 80,760 | | (49,884) | 0 | 0 | 208,505 | 0 | 0 | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHIID71265Z06 | 09/02/2020 | 08/17/2021 | 08/17/2021 | Exercise | 500 | 1,844,135 | 3688.27 | 67,141 | 0 | 122,215 | 0 | 67,141 | | 26,652 | 0 | 0 | 55,074 | 0 | 0 | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 09/23/2020 | 09/10/2021 | 09/09/2021 | Exercise | 1,000 | 3,463,500 | 3463.5 | 82,541 | 0 | 548,614 | 0 | 82,541 | | (164,482) | 0 | 0 | 466,072 | 0 | 0 | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHIID71265Z06 | 10/16/2020 | 10/01/2021 | 09/30/2021 | Exercise | 1,150 | 4,086,514 | 3553.49 | 155,848 | 0 | 548,329 | 0 | 155,848 | | (70,127) | 0 | 0 | 392,480 | 0 | 0 | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHIID71265Z06 | 11/05/2020 | 10/22/2021 | 10/21/2021 | Exercise | 1,000 | 3,650,870 | 3650.87 | 101,803 | 0 | 448,324 | 0 | 101,803 | | (54,879) | 0 | 0 | 346,521 | 0 | 0 | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 11/20/2020 | 11/09/2021 | 11/08/2021 | Exercise | 800 | 2,948,488 | 3685.61 | 80,543 | 0 | 400,637 | 0 | 80,543 | | (44,322) | 0 | 0 | 320,094 | 0 | 0 | |
| S&P 500 CALL OPTION @ 3836.83 | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 12/10/2020 | 11/26/2021 | 11/24/2021 | Exercise | 900 | 0 | 3836.83 | 0 | 73,289 | 343,856 | 0 | 73,289 | | 0 | 0 | 0 | 270,568 | 0 | 0 | |
| S&P 500 CALL OPTION @ 3836.83 | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 12/10/2020 | 11/26/2021 | 11/26/2021 | Expiration | 0 | 3,453,147 | 3836.83 | 73,289 | (73,289) | 0 | 0 | 0 | | (13,552) | 0 | 0 | 0 | 0 | 0 | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Truist Bank JJKC32MCHIID71265Z06 | 12/29/2020 | 12/14/2021 | 12/13/2021 | Exercise | 750 | 2,893,118 | 3857.49 | 72,677 | 0 | 311,128 | 0 | 72,677 | | (6,327) | 0 | 0 | 238,450 | 0 | 0 | |
| S&P 500 INDEX OPTION | Equity Index Product | Exhibit 5 | Equity Index | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 01/19/2021 | 01/03/2022 | 12/30/2021 | Exercise | 1,100 | 4,325,057 | 3931.87 | 0 | 110,320 | 411,994 | 0 | 110,320 | | 0 | 0 | 0 | 301,674 | 0 | 0 | |
| 0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants | | | | | | | | | | | | 1,758,540 | 110,320 | 7,248,517 | 0 | 1,868,861 | XXX | (2,774,955) | 0 | 0 | 5,379,656 | 0 | 0 | XXX |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 1,758,540 | 110,320 | 7,248,517 | 0 | 1,868,861 | XXX | (2,774,955) | 0 | 0 | 5,379,656 | 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 |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | 1,758,540 | 110,320 | 7,248,517 | 0 | 1,868,861 | XXX | (2,774,955) | 0 | 0 | 5,379,656 | 0 | 0 | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | | | 1,758,540 | 110,320 | 7,248,517 | 0 | 1,868,861 | XXX | (2,774,955) | 0 | 0 | 5,379,656 | 0 | 0 | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 0989999999. Total Written Options | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1409999999. Total Swaps | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 1,758,540 | 110,320 | 7,248,517 | 0 | 1,868,861 | XXX | (2,774,955) | 0 | 0 | 5,379,656 | 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 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 1759999999 - Totals | | | | | | | | | | | | 1,758,540 | 110,320 | 7,248,517 | 0 | 1,868,861 | XXX | (2,774,955) | 0 | 0 | 5,379,656 | 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 - Futures Contracts Terminated

**N O N E**

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | 2 | 3 | Counterparty Offset | | Book/Adjusted Carrying Value | | | Fair Value | | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | 0 | | 0 |
| Truist Bank JJKC32MCHWD171265Z06 | Y | N | 0 | 0 | 1,396,401 | 0 | 1,396,401 | 1,396,401 | 0 | 1,396,401 | 0 | 0 |
| Wells Fargo KB1H1DSPRFMYMCUFXT09 | Y | N | 0 | 0 | 828,111 | 0 | 828,111 | 828,111 | 0 | 828,111 | 0 | 0 |
| Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | Y | N | 0 | 0 | 74,258 | 0 | 74,258 | 74,258 | 0 | 74,258 | 0 | 0 |
| 0399999999. Total NAIC 2 Designation | | | 0 | 0 | 2,298,771 | 0 | 2,298,771 | 2,298,771 | 0 | 2,298,771 | 0 | 0 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | | | | 0 | | | 0 | | |
| 0999999999 - Gross Totals | | | 0 | 0 | 2,298,771 | 0 | 2,298,771 | 2,298,771 | 0 | 2,298,771 | 0 | 0 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 2,298,771 | 0 | | | | | | |

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 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| Bank of America | Chicago, IL | | 0.000 | 0 | 0 | 1,291,630 | XXX |
| Bank of New York Mellon | New York, NY | | 0.000 | 0 | 0 | 191,312 | XXX |
| Federal Home Loan Bank | Indianapolis, IN | | 0.000 | 0 | 0 | 2,948,382 | XXX |
| JP Morgan Chase | New York, NY | | 0.000 | 0 | 0 | 1,560,965 | XXX |
| The Northern Trust Company | Chicago, IL | | | | | 1,759,280 | XXX |
| PNC Bank | Pittsburgh, PA | | | | | 571,881 | XXX |
| US Bank | Philadelphia, PA | | | | | 15,035,513 | XXX |
| Wells Fargo Bank | Philadelphia, PA | | 0.000 | 0 | 0 | 16,662,861 | XXX |
| 0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | 0 | 0 | 175,876 | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 0 | 0 | 40,197,700 | XXX |
| 0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | | XXX | XXX | | | | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | 40,197,700 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| 0599999 Total - Cash | | XXX | XXX | 0 | 0 | 40,197,700 | XXX |

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

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. | January | 37,287,594 | 4. | April | 27,994,097 | 7. | July | 42,882,322 | 10. | October | 39,009,326 |
| 2. | February | (3,546,018) | 5. | May | 33,628,962 | 8. | August | 43,680,632 | 11. | November | 32,883,277 |
| 3. | March | 38,031,763 | 6. | June | 30,889,245 | 9. | September | 50,249,573 | 12. | December | 40,197,700 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>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 |
| | BNY CASH RESERVE FUND | | 12/27/2021 | 2.400 | | 1,971,474 | 0 | 0 |
| | DREYFUS CASH MGT INST | | 11/15/2021 | 0.050 | | 100,000 | 8 | 0 |
| 8499999. Subtotal - Sweep Accounts | | | | | | 2,071,474 | 8 | 0 |
| 31846V-41-9 | FIRST AMER:TRS OBG V | SD | 11/02/2021 | 0.010 | | 0 | 0 | 0 |
| 38142B-50-0 | GOLDMAN:FS TRS I INST | | 12/31/2021 | 0.010 | | 67,749,470 | 519 | 86 |
| 38142B-50-0 | GOLDMAN:FS TRS I INST | C | 12/30/2021 | 0.010 | | 15,265,832 | 70 | 22 |
| 94975H-29-6 | ALLSPRING:TRS+ MM I | | 12/31/2021 | 0.010 | | 110,984 | 0 | 2 |
| 8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 83,126,286 | 588 | 110 |
| 31846V-62-5 | FIRST AMER:INS PRM OBL Z | | 12/17/2021 | 0.050 | | 6,047,946 | 234 | 1,110 |
| 665278-70-1 | NORTHERN INST:US GS SHS | | 12/16/2021 | 0.030 | | 5,495,604 | 141 | 765 |
| 8699999. Subtotal - All Other Money Market Mutual Funds | | | | | | 11,543,550 | 375 | 1,875 |
| 9999999 - Total Cash Equivalents | | | | | | 96,741,310 | 972 | 1,985 |

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<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits For the Benefit of All Policyholders<br>3<br>Book/Adjusted Carrying Value | <br>4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusted Carrying Value | <br>6<br>Fair Value |
|---|---|---|---|---|---|---|
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | 0 | Life Insurance | 119,031 | 121,859 | 0 | 0 |
| 5. California CA | B | Workers Compensation | 0 | 0 | 11,163,282 | 12,505,752 |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | B | Life Insurance | 1,352,255 | 1,395,843 | 0 | 0 |
| 11. Georgia GA | B | Life Insurance | 84,561 | 87,520 | 131,672 | 137,043 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | 0 | Life Insurance | 1,770,817 | 1,842,012 | 0 | 0 |
| 15. Indiana IN | 0 | Life Insurance. Life Insurance, 2008 Permitted Insurance Practice Requirement | 11,902,628 | 12,203,156 | 0 | 0 |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | 0 | Life Insurance | 663,392 | 675,669 | 0 | 0 |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | B | Life Insurance | 204,491 | 212,832 | 0 | 0 |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | 0 | Life Insurance | 0 | 0 | 1,252,071 | 1,278,611 |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | | | | | | |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | | | | | | |
| 42. South Dakota SD | | | | | | |
| 43. Tennessee TN | ST | Life Insurance | 14,060 | 14,060 | 0 | 0 |
| 44. Texas TX | | | | | | |
| 45. Utah UT | | | | | | |
| 46. Vermont VT | | | | | | |
| 47. Virginia VA | | | | | | |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | ST | Life Insurance | 50,548 | 50,548 | 0 | 0 |
| 54. Puerto Rico PR | B | Life Insurance. State Deposit Requirement | 1,636,854 | 1,675,568 | 1,047,610 | 1,044,919 |
| 55. U.S. Virgin Islands VI | 0 | Life Insurance | 509,706 | 508,627 | 513,459 | 533,801 |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 1,136,738,051 | 1,397,410,413 |
| 59. Subtotal | XXX | XXX | 18,308,344 | 18,787,693 | 1,150,846,144 | 1,412,910,539 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. FHLB Stock | | | | | 18,948,300 | 18,948,300 |
| 5802. Discretionary Trust Supporting Assumed Reinsurance Business (SHIP) | | | | | 117,846,312 | 136,091,670 |
| 5803. CNA Structured Settlements, Inc. | | | | | 677,689,753 | 837,407,991 |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 322,253,686 | 404,962,452 |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | 0 | 0 | 1,136,738,051 | 1,397,410,413 |

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