

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

ANNUAL STATEMENT

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

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

NAIC G		NAIC Company Code	88072 Employer's ID Numb	per06-0974148
Organized under the Laws of	(Current) (Pi	ior) , Sta	ate of Domicile or Port of Entry	ст
Country of Domicile		United States of	America	
Licensed as business type:	Life,	Accident and Health [X] Fra	ternal Benefit Societies []	
Incorporated/Organized	02/16/1978		Commenced Business	01/01/1979
Statutory Home Office	1 American R			ford, CT, US 06103
	(Street and Nun	nber)	(City or Town,	State, Country and Zip Code)
Main Administrative Office	·	1 American I (Street and Nu		
	Hartford, CT, US 06103		•	800-862-6668
(City or To	own, State, Country and Zip Co	de)	(Area Coo	de) (Telephone Number)
Mail Address	1 American Row			ford, CT, US 06103
	(Street and Number or P.O	. Box)	(City or Town,	State, Country and Zip Code)
Primary Location of Books and F	decords	1 American		
	Hartford, CT, US 06103	(Street and Nu	•	800-862-6668
	own, State, Country and Zip Co	de)		de) (Telephone Number)
Internet Website Address		www.talcottresolu	ution.com	
Statutory Statement Contact	Andrew	2. Halmina		000 704 0400
		3. Helming ame)	,(Are:	860-791-0166 a Code) (Telephone Number)
Statemen	t.questions@talcottresolution.c	om,	· · · · · · · · · · · · · · · · · · ·	860-624-0444
	(E-mail Address)		•	(FAX Number)
Chief Compliance Officer VP and Controller			and Appointed Actuary AVP and Treasurer	
		OTHER		
Christopher Benedict Cram Secreta			·	
		DIRECTORS OR 1		
Matthew James Robert Willia		Peter Francis Sa Ronald Kazuo T		Samir Srivastava Christopher Blair Abreu
Lisa Michell		Robert Raymond		Federico Maria Bonini
State of	Connecticut	— ss		
County of	Hartford			
all of the herein described asset statement, together with related a condition and affairs of the said in in accordance with the NAIC Ani rules or regulations require diffi- respectively. Furthermore, the s	s were the absolute property of exhibits, schedules and explana eporting entity as of the reportinual Statement Instructions and erences in reporting not relation cope of this attestation by the	of the said reporting entity, fre titions therein contained, anney and period stated above, and of d Accounting Practices and Pred ed to accounting practices a described officers also include	e and clear from any liens or clair ked or referred to, is a full and true of its income and deductions therefrom cocedures manual except to the ex- and procedures, according to the sets the related corresponding electric	ntity, and that on the reporting period stated above, ms thereon, except as herein stated, and that this statement of all the assets and liabilities and of the porn for the period ended, and have been completed tent that: (1) state law may differ; or, (2) that state best of their information, knowledge and belief, onic filing with the NAIC, when required, that is an inested by various regulators in lieu of or in addition
- X Carp		masa 1100	TYPE (-	Motor Com
Lisa M. Proch Chief Legal Officer and Chief Co	ompliance Officer	Lindsay P. Mast Vice President and		Christopher B. Cramer Senior Vice President and Corporate Secretary
Subscribed and sworn to before reday of	ne this Albaa	in, 2024	a. Is this an original filing? b. If no, 1. State the amendment numl 2. Date filed 3. Number of pages attached.	ber

JILL Z. GILL NOTARY PUBLIC My Commission Expires July 31, 2026

ASSETS

			Prior Year		
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)		Nonadmitted / 133613	11,961,644,163	
2.	Stocks (Schedule D):				, , , , , , , , , , , , , , , , , , , ,
	2.1 Preferred stocks	10,096,766		10,096,766	50,652,206
	2.2 Common stocks	925,868,239		913,093,547	
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1, 161, 762, 330		1,161,762,330	1,402,357,791
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				
	encumbrances)				
	4.2 Properties held for the production of income (less				
	\$ encumbrances)				10,216,216
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$				
	(\$	1 000 404 001		1 000 404 001	1 070 000 701
	investments (\$327,621,859 , Schedule DA)			1,438,151,068	
6.	Contract loans (including \$ premium notes) Derivatives (Schedule DB)			208,075,919	
7. 8.	Other invested assets (Schedule BA)			841,120,413	
9.	Receivables for securities			7,869,947	
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets			216,125,327	
12.	Subtotals, cash and invested assets (Lines 1 to 11)				
	Title plants less \$ charged off (for Title insurers		12,771,002		
	only)				
14.	Investment income due and accrued				
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	55,828		55,828	136,683
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)				
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
	3				
	Net deferred tax asset				
19.	Electronic data processing equipment and software	· ·		,	,
20. 21.	Furniture and equipment, including health care delivery assets				
۷۱.	(\$)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care (\$) and other amounts receivable			2,680	
25.	Aggregate write-ins for other than invested assets			261,651,464	109,549,321
26.	Total assets excluding Separate Accounts, Segregated Accounts and	40.00= 45 : ==	400 400 51	10 711 000	00 007 07:
	Protected Cell Accounts (Lines 12 to 25)	18,867,431,959	122,492,694	18,744,939,265	20,065,674,789
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	65,371,428,212		65,371,428,212	64,507,908,894
28.	Total (Lines 26 and 27)	84,238,860,171	122,492,694	84,116,367,477	84,573,583,683
	DETAILS OF WRITE-INS				
1101.	Collateral on derivatives	216,125,327		216,125,327	292,463,521
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	216,125,327		216,125,327	292,463,521
2501.	Deferred Asset SSAP 108			, ,	
2502.	Disbursements and Items not allocated	, ,	, ,	, , ,	, ,
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	266,198,661	4,547,197	261,651,464	109,549,321

LIABILITIES, SURPLUS AND OTHER FUNDS

1. Aggregate reserve for life contracts \$	
included in Line 6.3 (including \$	
2. Aggregate reserve for accident and health contracts (including \$	
4. Contract claims: 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	219, 163,022
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	219, 163,022
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	219, 163,022
5. Policyholders' dividends/refunds to members \$ 0 and coupons \$ 0 due	
and unpaid (Exhibit 4, Line 10)	
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated	
amounts:	
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$	1 796 883
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$	
6.3 Coupons and similar benefits (including \$	
7. Amount provisionally held for deferred dividend policies not included in Line 6	
8. Premiums and annuity considerations for life and accident and health contracts received in advance less	
\$	
9. Contract liabilities not included elsewhere:	
9.1 Surrender values on canceled contracts	
9.2 Provision for experience rating refunds, including the liability of \$	
experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health	
Service Act	344,418,344
9.5 Other amounts payable on reinstrance, including \$	170 829 580
9.4 Interest maintenance reserve (IMR, Line 6)	
10. Commissions to agents due or accrued-life and annuity contracts \$ 7,050,240, accident and health	
\$	
11. Commissions and expense allowances payable on reinsurance assumed	
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	25,524,612
allowances recognized in reserves, net of reinsured allowances)	(870 968 923)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	
15.1 Current federal and foreign income taxes, including \$	
15.2 Net deferred tax liability	
16. Unearned investment income	
17. Amounts withheld or retained by reporting entity as agent or trustee	
19. Remittances and items not allocated	7, 300, 303
20. Net adjustment in assets and liabilities due to foreign exchange rates	
21. Liability for benefits for employees and agents if not included above	
22. Borrowed money \$0 and interest thereon \$0	
23. Dividends to stockholders declared and unpaid	
24. Miscellaneous liabilities: 24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	260 051 027
24.02 Reinsurance in unauthorized and certified (\$	200,001,907
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$	833.586.109
24.04 Payable to parent, subsidiaries and affiliates	
24.05 Drafts outstanding	
24.06 Liability for amounts held under uninsured plans	
24.07 Funds held under coinsurance	
	317, 189, 482
24.10 Payable for securities lending	
24.11 Capital notes \$ and interest thereon \$	
25. Aggregate write-ins for liabilities	689,867,310
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,327,187,300
	64,507,908,894
28. Total liabilities (Lines 26 and 27) 81,928,334,901 29. Common capital stock 5,690,000	81,835,096,194 5,690,000
30. Preferred capital stock	
31. Aggregate write-ins for other than special surplus funds	206,437,654
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	
35. Unassigned funds (surplus)	1,375,337,111
36.1shares common (value included in Line 29 \$)	
36.2 shares preferred (value included in Line 30 \$	
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$	2,732,797,489
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,738,487,489
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 84,116,367,477	84,573,583,683
DETAILS OF WRITE-INS	
	446,696,906
	24,565,460
2598. Summary of remaining write-ins for Line 25 from overflow page	24, 125, 615
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 617,326,528	689,867,310
3101. Gain on inforce reinsurance	
3102.	
3198. Summary of remaining write-ins for Line 31 from overflow page	
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 187, 383,846 3401. Special surplus SSAP 108	206,437,654 43,486,878
3402	
3403.	
3498. Summary of remaining write-ins for Line 34 from overflow page	
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) 68,373,245	43,486,878

SUMMARY OF OPERATIONS

	COMMANT OF CILITATIONS	1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1 less Col. 8)	151,310,738	1,429,400,295
2.	Considerations for supplementary contracts with life contingencies		
3. 4.	Net investment income (Exhibit of Net Investment Income, Line 17) Amortization of Interest Maintenance Reserve (IMR, Line 5)		
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	40,302,020	
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	197,796,023	94,440,605
7.	Reserve adjustments on reinsurance ceded	(2,250,834,647)	4,471,589,261
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate	900 306 306	000 150 010
	Accounts		
	8.3 Aggregate write-ins for miscellaneous income		(26,550,735)
9.	Total (Lines 1 to 8.3)	(77,467,477)	7,602,450,713
10.	Death benefits		
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,169,757	2,800,644
12. 13.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	2/4,010,041	10 800
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts		
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	21,352,187	(1,384,133)
18. 19.	Payments on supplementary contracts with life contingencies	143,334	(284,984,984)
20.	Totals (Lines 10 to 19)		
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part		, , ,
	2, Line 31, Col. 1)	36,840,544	43,344,943
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	109,864,255	85,134,769
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	149,995,794	114,285,282
24. 25.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cois. 1 + 2 + 3 + 5)		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2.520.281.386)	(2.026.304.765)
27.	Aggregate write-ins for deductions		6,622,983,470
28.	Totals (Lines 20 to 27)		7,038,033,701
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus	FF1 000 174	FC4 447 040
30.	Line 28)	2,654,998	564,417,012 3,228,662
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29	2,004,990	3,220,002
01.	minus Line 30)	548,973,176	561,188,350
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)		(17,147,707)
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)	571,492,043	578,336,057
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$	(445,895,006)	(135,765,350)
35.	Net income (Line 33 plus Line 34)	125 597 037	442,570,707
33.	CAPITAL AND SURPLUS ACCOUNT	120,007,007	
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,738,487,489	2,153,456,165
37.	Net income (Line 35)		
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$		
39. 40.	Change in net unrealized foreign exchange capital gain (loss)	2,329,637	(42 122 652)
41.	Change in nonadmitted assets		
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve		
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. 47.	Surplus (contributed to) withdrawn from Separate Accounts during period		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
52.	51.4 Change in surplus as a result of reinsurance		
53.	Aggregate write-ins for gains and losses in surplus		107,760,806
54.	Net change in capital and surplus for the year (Lines 37 through 53)		585,031,324
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,188,032,576	2,738,487,489
	DETAILS OF WRITE-INS		
	Reinsurance hedge program allowance		
	Miscellaneous income		
	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	122,583,077	(26,550,735)
2701.	Miscellaneous deductions		
	IMR adjustment on reinsurance ceded		
	Change in provision for future dividends		
2/98.	Summary of remaining write-ins for Line 27 from overflow page	(1,257,058,776)	6,050,956,85/
5301	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) Special Surplus SSAP 108		
	Gain on inforce reinsurance		
		1 / / /	, ,
l .	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	5,832,559	107,760,806

CASH FLOW

		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	(13,432,019)	614,322,569
2.	Net investment income		776,760,768
3.	Miscellaneous income	1,199,823,278	949, 131, 619
4.	Total (Lines 1 through 3)	2,054,801,783	2,340,214,956
5.	Benefit and loss related payments	5,352,702,447	4,073,649,199
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,530,117,812)	(2,031,183,457)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(876, 171, 804)	239,247,334
8.	Dividends paid to policyholders	2,884,120	3,254,542
9.	Federal and foreign income taxes paid (recovered) net of \$(12,108,002) tax on capital gains (losses)	46,367,759	(109,985,350)
10.	Total (Lines 5 through 9)	1,995,664,710	2,174,982,268
11.	Net cash from operations (Line 4 minus Line 10)	59,137,073	165,232,688
	Cash from Investments		
	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds		
	12.2 Stocks		, ,
	12.3 Mortgage loans		152,993,314
	12.4 Real estate		
	12.5 Other invested assets	, ,	45,052,895
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	10,986	(822, 108)
	12.7 Miscellaneous proceeds	142,658,848	68,869,747
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,079,301,625	4,535,550,020
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,046,407,858	3,199,506,519
	13.2 Stocks	795,820	5,908,995
	13.3 Mortgage loans	58,940,272	388,059,695
	13.4 Real estate		
	13.5 Other invested assets	82,289,455	133,940,269
	13.6 Miscellaneous applications	454,690,009	691,221,690
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,643,123,414	4,418,637,168
14.	Net increase/(decrease) in contract loans and premium notes	40,685,080	14,579,579
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	395,493,131	102,333,272
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(7,857,045)	(12,527,995)
	16.5 Dividends to stockholders	575,000,000	
	16.6 Other cash provided (applied)	(133,369,319)	52,502,794
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(716,226,364)	39,974,799
	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)	(261,596,160)	307,540,759
	Cash, cash equivalents and short-term investments:	(201,000,100)	001,040,100
	19.1 Beginning of year	1,270,020,781	962,480,022
	19.2 End of year (Line 18 plus Line 19.1)	1,008,424,621	1,270,020,781
	19.2 End of year (Line 10 plus Line 19.1)	1,000,424,021	1,270,020,701
	oplemental disclosures of cash flow information for non-cash transactions: Non-cash proceeds from asset exchanges – bonds and preferred stock	(274.842.851)	(277.296.385)
20.0002	Non-cash acquisitions from asset exchanges - bonds, preferred stock and other invested assets	(274,842,851)	(277,296,385)
	Non-cash ceded premiums for reinsurance		
20.0005	Non-cash transfer of funds witheld for unauthorized reinsurance	11,788,101	(15,366,062)
	Non-cash transfer of IMR liability for reinsurance		(28,652,920) 28,652,920
20.0008	Non-cash deferred asset SSAP 108	(154,274,911)	(68,052,338)
20.0009.	Non-cash deferred liability SSAP 108	, ,	24,565,460 43,486,878
20.0010			, ,
20.0011	Non-cash Modco premium		

Note: Supplemental disclosures of cash flow information for non-cash transactions:	
20.0014. Non-cash transfer of bonds purchased for reinsurance	 404,919,735
20.0015. Non-cash assumed premiums for reinsurance	 (7,051,915,098)
20.0016. Non-cash Modco assumed adjustment	 6,586,465,000
20.0017. Non-cash deferred gain on reinsurance	 73,544,941
20.0018. Non-cash adjustment of IMR on reinsurance	 (24,513,512)
20.0019. Non-cash transfer of IMR reserves on reinsurance	 24,513,512
20.0020. Non-cash transfer of other balances for reinsurance	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

ANALISIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY											
		1	2	3	4	5	6	7	8 Other Lines of	9 YRT Mortality	
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only	
1	Premiums and annuity considerations for life and accident and health contracts	151.310.738	(42.317.190)	(82.071.042)			99	Traternal	Dusiness	INISK OTITY	
2.	•		XXX	XXX	273,303,023	100,240	XXX	XXX		XXX	
	Net investment income	767,388,680	22,818,339		538,481,025	(23.139.216)					
3.		43.962.326	(748.539)	755.612		(-,, ,			(1.016.633)		
4.	Amortization of Interest Maintenance Reserve (IMR)	- / - / -	, , , , , , , , , , , , , , , , , , , ,	,	, - ,				(1,016,633)		
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	407 700 000	000 700	1,058,226	450.054.704		F 004 040	XXX			
6.	Commissions and expense allowances on reinsurance ceded	197,796,023			150,951,724		5,331,943	XXX			
7.		(2,250,834,648)	(109,723,476)		(856,657,431)	(1,284,453,741)		XXX			
8.	Miscellaneous Income:										
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	890,326,326	242,943,489	453,459,716	125,514,364	68,408,758		xxx			
	8.2 Charges and fees for deposit-type contracts						XXX	XXX			
	8.3 Aggregate write-ins for miscellaneous income	122,583,077	5,012,868	(53, 130, 179)	113,981,334	56,722,139			(3,085)		
9.	Totals (Lines 1 to 8.3)	(77,467,477)	118,684,255	413,290,998	392,806,525	(1,142,571,444)	5,332,042		134,990,149		
10.	Death benefits	608.920.664	212,674,392	396,246,272			XXX	XXX			
11.	Matured endowments (excluding guaranteed annual pure endowments)	3.169.757	, , , , ,	3. 169. 757			XXX	XXX			
12.	Annuity benefits	274.616.640	XXX	XXX	164.361.213	110,255,427	XXX	XXX		XXX	
13.	Disability benefits and benefits under accident and health contracts	21.600					21.600	XXX			
14.	Coupons, guaranteed annual pure endowments and similar benefits						21,000	XXX			
15.	Surrender benefits and withdrawals for life contracts	2,199,536,668	7.929.383	61,754,021	2,043,172,410		XXX	XXX			
16.	Group conversions	2, 199, 300, 000		01,734,021	2,040,172,410			XXX			
17.		21.352.187	3.739.555	12.730.574	4.802.431	79.626		XXX			
	, ,,			12,730,374		/9,020					
18.	Payments on supplementary contracts with life contingencies		40,000,550	40 000 450		/40 550 040	XXX	XXX			
19.	Increase in aggregate reserves for life and accident and health contracts	(259,829,959)	16,363,552	16,398,159	(250,031,821)	(42,553,318)	(6,531)	XXX			
20.	Totals (Lines 10 to 19)	2,847,930,892	240,706,882	490,298,784	1,962,447,567	154,462,589	15,069	XXX			
21.		00 040 544	4 047 000	0 500 070	00 000 550		5 005 700				
	(direct business only)	36,840,544		3,506,872	26,990,559		5,325,793			XXX	
22.	Commissions and expense allowances on reinsurance assumed	109,864,255	(11,976)		109,882,893		(6,662)	XXX			
23.	General insurance expenses and fraternal expenses	149,995,794	19,472,105	37,383,696	63, 162, 612	(884,612)			30,861,993		
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,613,026	1,033	335,549	2,519,485						
25.	Increase in loading on deferred and uncollected premiums							XXX			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,520,281,386)	(139,829,497)	(129,841,965)	(1,021,792,710)	(1,228,817,213)		XXX			
27.	Aggregate write-ins for deductions	(1,257,058,776)	(1, 186, 508)	(2,598)		(93,612)			3,068,984		
28.	Totals (Lines 20 to 27)	(629,095,651)	120, 169, 359	401,680,338	(115,634,636)	(1,075,332,848)	5,334,200		34,687,936		
29.	Net gain from operations before dividends to policyholders, refunds to members and										
	federal income taxes (Line 9 minus Line 28)	551,628,174	(1,485,105)	11,610,659	508,441,161	(67,238,596)	(2, 158)				
30.	Dividends to policyholders and refunds to members	2,654,998	2,654,998					XXX			
31.											
	before federal income taxes (Line 29 minus Line 30)	548,973,176	(4, 140, 103)	11,610,659	508,441,161	(67,238,596)	(2, 158)		100,302,213		
32.	Federal income taxes incurred (excluding tax on capital gains)	(22,518,867)							(22,518,867)		
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	F=00 0:-	/ / / / / / / / / / / / / / / / / / / /		F00 444 :-:	/	/A /FC:				
	Line 32)	571,492,043	(4, 140, 103)	11,610,659	508,441,161	(67,238,596)	(2, 158)		122,821,080		
34.	· · · · · · · · · · · · · · · · · · ·	1,404,110	289,634	89,744	628,638	395,399	695	XXX			
	DETAILS OF WRITE-INS										
	. Reinsurance hedge program allowance	88,649,233			88,649,233						
08.302	Miscellaneous income	27,691,488	4,819,871	21,906,460	968,242				(3,085)		
08.303	Other investment management fees	3,817,494	192,997	(75,036,639)	21,380,643	57,280,493					
08.398	. Summary of remaining write-ins for Line 8.3 from overflow page	2,424,862			2,983,216	(558,354)					
	. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	122,583,077	5,012,868	(53, 130, 179)		56,722,139			(3,085)		
2701.	Miscellaneous deductions	8.448.468	177.286	(2.598)		(28,379)			3.068.984		
2702.	IMR adjustment on reinsurance ceded	125,261	,200						3,555,001		
2702.	Change in provision for future dividends	(1,363,794)	(1,363,794)		120,201						
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,264,268,711)	(1,000,704)		(1,264,203,478)	(65.233)					
2796. 2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,257,058,776)	(1.186.508)	(2.598)		(- , ,			3.068.984		
2199.	rotais (Lines 2701 tillu 2703 pius 2790) (Line 27 above)	(1,201,000,170)	(1,100,000)	(2,390)	(1,200,040,042)	(30,012)	1		3,000,304		

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

		ALYSIS OF	OI LIVATI	CHO DI L	INES OF D	DOINE	- INDIVIDO	AL LII L III	IOUINAINO	<u> </u>			
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
								With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
	Premiums for life contracts (a)	(42,317,190)		98, 165			4,432,321			(46,847,676)			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	22,818,339		913,277			19,050,421			2,854,641			
4.	Amortization of Interest Maintenance Reserve (IMR)	(748,539)		(748,539)									
5.	Separate Accounts net gain from operations excluding unrealized gains or												
	losses												
6.	Commissions and expense allowances on reinsurance ceded	698,763			7,734		295,667	153,497		240,951		914	
7.	Reserve adjustments on reinsurance ceded	(109,723,476)					(7,346)	(32,712,441)		(77,003,689)			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	242,943,489						1,466,117		241,477,372			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	5,012,868					7,346	176, 162		4,829,360			
9.	Totals (Lines 1 to 8.3)	118,684,255		262,903	7,734		23,778,409	(30,916,665)		125,550,959		914	
10.	Death benefits	212,674,392		315,989			32,396,937	(5,261,722)		185,223,188			
11.	Matured endowments (excluding guaranteed annual pure endowments)												
	Annuity benefits	XXX	XXX	xxx	XXX	XXX	xxx	XXX	XXX	xxx	XXX	xxx	XXX
13.	Disability benefits and benefits under accident and health contracts												
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	7,929,383		61,949						7,867,434			
16.	Group conversions	,020,000								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
17.	Interest and adjustments on contract or deposit-type contract funds	3.739.555					437.796			3.288.725			
	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	16,363,552	•••••	726.651			(9,503,607)			25,140,508			
	Totals (Lines 10 to 19)	240,706,882		1.117.624			23.331.125	(5.261.722)		221.519.855			
-	Commissions on premiums, annuity considerations and deposit-type	240,700,002					20,001,120	(3,201,722)					
21.	contract funds (direct business only)	1.017.320			7.549		146.004	153 . 488		710.314		(35)	xxx
22.	Commissions and expense allowances on reinsurance assumed	(11.976)	• • • • • • • • • • • • • • • • • • • •	(2.080)	,040		(9.896)			10,014		(00)	
23.	General insurance expenses			(2,000)			747.596			18.724.180		329	
	Insurance taxes, licenses and fees, excluding federal income taxes	1.033					141,330			10,724,100		1 033	
24.		1,000										1,000	
25.	Increase in loading on deferred and uncollected premiums	(139,829,497)						(25,808,440)		(114,021,057)			
26.	Net transfers to or (from) Separate Accounts net of reinsurance				185		/1 1EE 010\	(25,606,440)				620	
	Aggregate write-ins for deductions	(1, 186, 508)		4 445 544			(1,155,319)			(32,004)			
	Totals (Lines 20 to 27)	120,169,359		1,115,544	7,734		23,059,511	(30,916,664)		126,901,288		1,947	
29.	Net gain from operations before dividends to policyholders, refunds to	(1.485.105)		(852.641)			718.898	/45		(1.350.328)		(1.033)	
	members and federal income taxes (Line 9 minus Line 28)	2.654.998	•••••	(802,641)			2.654.998	(1)		(1,300,328)		(1,033)	
30.	Dividends to policyholders and refunds to members	2,004,998					2,004,998						
31.	Net gain from operations after dividends to policyholders, refunds to	(4,140,103)		(852.641)			(1,936,100)	(1)		(1,350,328)		(1.033)	
- 00	members and before federal income taxes (Line 29 minus Line 30)	(4, 140, 103)	•••••	(802,641)			(1,930,100)	(1)		(1,300,328)		(1,033)	
32.	Federal income taxes incurred (excluding tax on capital gains)												
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or												
	(losses) (Line 31 minus Line 32)	(4,140,103)		(852.641)			(1,936,100)	(1)		(1,350,328)		(1,033)	
24	Policies/certificates in force end of year	289.634		4.302	16.790		37.684	9.160		221.698		(1,000)	
34.	,	203,034		4,302	10,790		31,004	3, 100		221,090			
00.55	DETAILS OF WRITE-INS												
	Reinsurance hedge program allowance	4 040 074								4 040 074			
	Miscellaneous income	4,819,871					7 040	470 400		4,819,871			
	Other investment management fees	192,997					7,346	176, 162		9,489			·····
	Summary of remaining write-ins for Line 8.3 from overflow page	- 040 ccc					7.000	470 400		4 000 000			·····
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	5,012,868					7,346	176, 162		4,829,360			
2701.	Miscellaneous deductions	177,286			185		208,475	10		(32,004)		620	
	Change in provision for future dividends	(1,363,794)					(1,363,794)						
2703.	IMR adjustment on reinsurance assumed												
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1, 186, 508)			185		(1,155,319)	10		(32,004)		620	

⁽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)

	ANAL 1313 UF						IVAITOL			
		1	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality
	Durani uma far life portugata (h)	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
1.	Premiums for life contracts (b)	(82,071,042)			2,692,057		(84,763,099)			
2. 3.	Considerations for supplementary contracts with life contingencies Net investment income	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.		, , -			, , ,		12,592,086			
4.	Amortization of interest maintenance Reserve (IMR)	755,612					755,612			
	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	1,058,226		1,058,226						
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract quarantees from Separate Accounts	453,459,716								
	8.3 Aggregate write-ins for miscellaneous income	(53, 130, 179)			22,701		(53, 152, 880)			
9.	Totals (Lines 1 to 8.3)	413.290.998		1.058.226	83.341.337		328.891.435			
10.	Death benefits	396.246.272		1,008,226	78.397.756		328,891,435			
	Matured endowments (excluding guaranteed annual pure endowments)									
		3, 169, 757		XXX	1,973,657	XXX	1, 196, 100	XXX	XXX	XXX
12. 13.	Annuity benefits	XXX	XXX	XXX	XXX		XXX	XXX	XXX	
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	61 754 001					61.754.021			
16.		, - ,					, - ,			
	Interest and adjustments on contract or deposit-type contract funds						10,000,140			
	Developed and adjustments on contract or deposit-type contract turings	12,730,574			,		12,398,146			
18.	Payments on supplementary contracts with life contingencies	40,000,450					40.040.007			
19.	Increase in aggregate reserves for life and accident and health contracts						16,312,037			
20.	Totals (Lines 10 to 19)	490, 298, 784			80,789,964		409,508,820			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3.506.872		1.058.226			2,448,646			XXX
22.	Commissions and expense allowances on reinsurance assumed	3,300,072		1,000,220						
23.	General insurance expenses	37.383.696			264 . 464		37 . 119 . 232			
24.		335.549			204,404		37 , 119 , 232			
25.	· · · · · · · · · · · · · · · · · · ·									
26.	Net transfers to or (from) Separate Accounts net of reinsurance						(129.841.965)			
27.	Aggregate write-ins for deductions	(2,598)					(2,598)			
28.	Totals (Lines 20 to 27)			4 050 000	04 054 400					
_	` '	401,680,338		1,058,226	81,054,428		319,567,685			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	11,610,659			2.286.909		9,323,750			
30.	Dividends to policyholders and refunds to members	11,010,000					,020,700	•••••		•••••
	Net gain from operations after dividends to policyholders, refunds to members and before									
31.	federal income taxes (Line 29 minus Line 30)	11,610,659			2,286,909		9,323,750			
32.	Federal income taxes incurred (excluding tax on capital gains)	, , , ==	1		, ,,,,,		.,,			
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)	11,610,659			2,286,909		9,323,750			
34.	Policies/certificates in force end of year	89,744		77	9,569		80,098			
	DETAILS OF WRITE-INS									
08.301.	Reinsurance hedge program allowance									
		21,906,460					21,906,460			
		(75,036,639)			22,701		(75,059,340)			
	Summary of remaining write-ins for Line 8.3 from overflow page						, , ,			
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(53, 130, 179)			22,701		(53, 152, 880)			
2701.	Miscellaneous deductions	(2.598)			,		(2.598)			
	IMR adjustment on reinsurance ceded						(2,300)			
	·									
	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(2.598)					(2.598)	• • • • • • • • • • • • • • • • • • • •		• • • • • • • • • • • • • • • • • • • •
	totals (Lines 2701 tillu 2703 pius 2790) (Line 27 above)	(2,590)	1	l .	l	1	(2,390)		1	

⁽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)

	ANALISIS OF OF LIVATIONS BY LIFE	1			erred		6	7
			2	3	4	5	Life Contingent	
					Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	275,563,623	19,434	176,029,980	24,038,307		75,354,489	121,413
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.		538,481,025	78	218,976,255			87,268	300,608,671
4.	Amortization of Interest Maintenance Reserve (IMR)			45.780.427	(5,649,792)		,	4.841.251
5.	Separate Accounts net gain from operations excluding unrealized gains or losses				,			
6.	Commissions and expense allowances on reinsurance ceded	150.951.724	11,365,681	106.631.881	28,344,230		846.671	3.763.261
7.	Reserve adjustments on reinsurance ceded	(856.657.431)		(272,267,363)	(465,952,687)		15.008.904	(133,446,285)
	Miscellaneous Income:	(000,001,101)		(2/2,20/,000/			10,000,001	(100, 110, 200)
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	125.514.364			125.514.364			
	8.2 Charges and fees for deposit-type contracts	120,514,004			120,014,004			
	8.3 Aggregate write-ins for miscellaneous income	113.981.334	612.619	96.584.814	15.695.582		1.088.319	
_	Totals (Lines 1 to 8.3)	392.806.525		371.735.994	(259,201,243)		92.385.651	175.888.311
9.		JJZ, 0U0, JZJ	11,331,612	3/1,/30,994	(209,201,243)		92,000,001	1/0,000,311
10.								
11.	33	404 004 040						
	. 9	164,361,213	82,327	20,499,171	(234,511)		6,349,019	137,665,207
13.	Discountly Device and Device and account and residue contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	2,043,172,410	89,793,190	226, 101, 293	1,727,434,422		(156,495)	
16.	Group conversions							
17.	7,	4,802,431	12		41,585		119,142	4,641,692
18.		143,334					143,334	
19.	Increase in aggregate reserves for life and accident and health contracts	(250,031,821)	(840,601)	(32, 155, 995)	(248,506,633)		27,683,276	3,788,132
20.	Totals (Lines 10 to 19)	1,962,447,567	89,034,928	214,444,469			34,138,276	146,095,031
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	26,990,559	1,822,966		25, 167, 593			
22.	Commissions and expense allowances on reinsurance assumed	109,882,893		94,551,503	15,331,390			
23.	General insurance expenses	63 . 162 . 612	9.805.518		41.648.141		12 . 166 . 508	(457.555)
24.		2.519.485	424.048		1.532.654		562.783	,
25.	g g	_,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,021,792,710)			(901, 128, 779)		(19,002,966)	
27.	Aggregate write-ins for deductions	(1,258,845,042)		4,943,411	(1,264,064,224)		251.611	371.422
28.	Totals (Lines 20 to 27)	(115.634.636)	(920.767)	313,939,383	(602.778.362)		28,116,212	146,008,898
29.		508,441,161	12.918.579	57,796,611	343.577.119		64.269.439	29.879.413
			12,910,379		343,377,119		04,209,439	29,079,413
30.	Dividends to policyholders and refunds to members	F00 444 404	40 040 570	F7 700 044	040 577 440		04 000 400	00 070 440
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	508,441,161	12,918,579	57,796,611	343,577,119		64,269,439	29,879,413
32.	Federal income taxes incurred (excluding tax on capital gains)							
33.		F00 444 404	40 040 570	F7 700 044	040 577 440		04 000 400	00 070 440
	gains or (losses) (Line 31 minus Line 32)	508,441,161	12,918,579	57,796,611	343,577,119		64,269,439	29,879,413
34.	Policies/certificates in force end of year	628,638	14, 157	441,689	151,000		13, 152	8,640
	DETAILS OF WRITE-INS							
	Reinsurance hedge program allowance	88,649,233		88,649,233				
	Miscellaneous income	968,242		985,077	(17,964)		1,129	
08.303	Other investment management fees	21,380,643		4,943,410	15,350,043		1,087,190	
08.398	Summary of remaining write-ins for Line 8.3 from overflow page	2,983,216	612,619	2,007,094	363,503			
08.399	. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	113,981,334	612,619	96,584,814	15,695,582		1,088,319	
2701.	Miscellaneous deductions	5,233,175	(5,760)	4,943,411	49,363			246, 161
2702.		125,261						125,261
2703.	Change in provision for future dividends	- ,						
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1.264 203 478)	(341.502)		(1.264.113.587)		251.611	
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1.258.845.042)	(- , - ,	4.943.411	(1.264.064.224)		251.611	371.422
	Totals (Lines 2701 till a 2705 ptus 2750) (Line 27 above)	(',==-,- :=,- :=,	(+,,	.,,	(1,204,004,224)	ı	201,011	07 1,422

(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		6	7			
i		·	2	3	erred 4	5	Life Contingent	•
1			-	· ·	Variable Annuities	Variable Annuities	Payout (Immediate	
i		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	135,249	67,484			21,423	(14,025)	60,367
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	(23, 139, 216)						(23, 139, 216)
4.	Amortization of Interest Maintenance Reserve (IMR)							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded		1,250,453					
7.	Reserve adjustments on reinsurance ceded	(1,284,453,741)	(1, 132, 360, 734)			(124,714,069)		(27,378,938)
8.	Miscellaneous Income:							
i	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	68,408,758			1,010,284	68,036,205	(637,731).	
1	8.2 Charges and fees for deposit-type contracts							
1	8.3 Aggregate write-ins for miscellaneous income	56,722,139	(558,414)		(1,010,199)	56,699,211	1,647,778	(56,237)
9.	Totals (Lines 1 to 8.3)	(1,142,571,444)	(1, 131, 601, 211)		85	42,770	996,022	(12,009,110)
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	110,255,427					(64,752,393).	175,007,820
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts		(9,706,811)		972,880	70,048,829		25,365,956
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	79,626						79,626
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(42,553,318)						(42,553,318)
20.	Totals (Lines 10 to 19)	154,462,589	(9,706,811)		972,880	70,048,829	(64,752,393)	157,900,084
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	(884,612)	(905,990)			21,378		
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,228,817,213)	(1,106,780,061)		(186, 137)	(70,027,481)	(15,621,666).	(36,201,868)
27.	Aggregate write-ins for deductions	(93,612)			(65,233)			(28,379)
28.	Totals (Lines 20 to 27)	(1,075,332,848)	(1, 117, 392, 862)		721,510	42,726	(80,374,059)	121,669,837
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(67,238,596)	(14,208,349)		(721,425)	44	81,370,081	(133,678,947
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(67,238,596)	(14,208,349)		(721,425)	44	81,370,081	(133,678,947)
32.	Federal income taxes incurred (excluding tax on capital gains)	. , . ,	. , ,,		, ,,==,		,. , - :	,, ,,
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital							
	gains or (losses) (Line 31 minus Line 32)	(67,238,596)	(14,208,349)		(721,425)		81,370,081	(133,678,947)
34.	Policies/certificates in force end of year	395,399	202,537		16	143,445		49,401
1	DETAILS OF WRITE-INS							
	Reinsurance hedge program allowance							
	Miscellaneous income							
	Other investment management fees	57,280,493			(1,010,259)	56,699,211	1,647,778	(56,237)
	Summary of remaining write-ins for Line 8.3 from overflow page	(558,354)	(558,414)		60			
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	56,722,139	(558,414)		(1,010,199)	56,699,211	1,647,778	(56,237)
	Miscellaneous deductions	(28,379)						(28,379)
2702.	IMR adjustment on reinsurance ceded							
2703.	Change in provision for future dividends							
2798.	Summary of remaining write-ins for Line 27 from overflow page	(65,233)			(65,233)			
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(93.612)			(65,233)			(28,379)

(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)

	.	TIVAL I SIS						ACCIDEIN I						
		1	(Hospital	ehensive & Medical)	4	5	6	7	8	9	10	11	12	13
		Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1	Premiums for accident and health contracts	99	ilidividual	Group	ouppiement	Vision Only	Dental Only	Deficites Figure	Wicalcarc	Wicaldaid	Orcuit Adiri	moone	Oaic	QQ QQ
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Net investment income													
-	Amortization of Interest Maintenance Reserve (IMR)													
	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	5,331,943			48,530							3,693,432	14,435	1,575,546
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income													
l l	Totals (Lines 1 to 8.3)	. 5,332,042			48,530							3,693,432	14,435	1,575,645
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	xxx	XXX	XXX	XXX	XXX	XXX	XXX
	Disability benefits and benefits under accident and health contracts Coupons, guaranteed annual pure endowments and similar benefits	21,600												21,600
	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
	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	. (6,531)												(6,531)
20.	Totals (Lines 10 to 19)	15,069												15,069
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)				48,530							3,693,432	14,435	
22.	Commissions and expense allowances on reinsurance assumed													(6,662)
23.	General insurance expenses													
24.	Insurance taxes, licenses and fees, excluding federal income taxes													
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
	Aggregate write-ins for deductions				40 500							0.000.400	44 405	4 577 000
	Totals (Lines 20 to 27)	5,334,200			48,530							3,693,432	14,435	1,577,803
	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(2,158)												(2, 158)
	Dividends to policyholders and refunds to members	•												
31.	members and before federal income taxes (Line 29 minus Line 30)	(2, 158)		l										(2.158)
32.	Federal income taxes incurred (excluding tax on capital gains)													(2, 100)
	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, 158)												(2, 158)
34.	Policies/certificates in force end of year	695			59							66	1	569
	DETAILS OF WRITE-INS													
08.301.	Reinsurance hedge program allowance							· ····· ·						
	Miscellaneous income							· · · · · · · · · · · · · · · · · · ·						
	Summary of remaining write-ins for Line 8.3 from overflow page	· [
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
	Miscellaneous deductions													
	IMR adjustment on reinsurance ceded													
	Change in provision for future dividends													
2798.	Summary of remaining write-ins for Line 27 from overflow page							.						
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	<u> </u>]										
(a) Indicat	e if blocks of business in run-off that comprise less than 5% of premiums and	loce than 5% of roce	aryo and loons liabil	ity are aggregated t	uith mastarial blasks	of husiness and whi	h aalumma ara affa	a a ta a d						

(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)

ANALI	SIS OF INC	JILAGE II	INCOLIN	LO DOMIN		AIX - INDIV	IDUAL LII	L INSUITA	IIOL ·			
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					YRT
							With Secondary		Variable	Credit Life (b)	Other Individual	Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
Reserve December 31 of prior year	563,584,071		25,713,742			492,520,892			45,349,437			
2. Tabular net premiums or considerations	99,742,313		98 , 165			4,416,992			95,227,156			
Present value of disability claims incurred												
4. Tabular interest	21,665,646		903,455			18,789,627			1,972,564			
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over		XXX								XXX		
7. Other increases (net)	22,707,944					(1,012)			22,708,956			
8. Totals (Lines 1 to 7)	707,699,974		26,715,362			515,726,499			165,258,113			
9. Tabular cost	102, 143, 913					7,375,746			94,768,167			
10. Reserves released by death			214,457			25,329,818						
11. Reserves released by other terminations (net)	64, 162		60,512			3,650						
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	127,752,350		274,969			32,709,214			94,768,167			
15. Reserve December 31 of current year	579,947,624		26,440,393			483,017,285			70,489,946			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	422,685,122		25,743,447			396,941,675						
17. Amount Available for Policy Loans Based upon Line 16 CSV	422,685,122		25,743,447			396,941,675						

⁽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.)

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Talcott Resolution Life Insurance Company

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a) (N/A Fraternal)

			(IN/A Flatelli	ai <i>j</i>					
	1	2	3	4	5	6	7	8	9
						Variable		Other	YRT
						Universal	Credit	Group	Mortality
	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	Life (b)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	1,415,072,863			1,217,137,417		197,935,446			
2. Tabular net premiums or considerations				1,711,282		204,766,170			
Present value of disability claims incurred									
4. Tabular interest	79,919,548			76,732,429		3, 187, 119			
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	13,821,329					13,821,329			
8. Totals (Lines 1 to 7)				1,295,581,128		419,710,064			
9. Tabular cost	223 , 477 , 476			18,014,895		205,462,581			
10. Reserves released by death	58,369,037			58,369,037					
11. Reserves released by other terminations (net)									
Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts				1,973,657					
14. Total Deductions (Lines 9 to 13)	283,820,170			78,357,589		205,462,581			
15. Reserve December 31 of current year	1,431,471,022			1,217,223,539		214,247,483			
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	98,719,518			98,719,518					
17. Amount Available for Policy Loans Based upon Line 16 CSV	98,719,518			98,719,518					

⁽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		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	11,348,966,077			1,667,120,703			1,740,330,569
Tabular net premiums or considerations	772,549,084		704,119,921				
Present value of disability claims incurred	XXX	XXX		XXX	XXX	XXX	XXX
4. Tabular interest	156,206,996	16,926				(31,048,174).	132,407,618
5. Tabular less actual reserve released	(509,991,600)	183,023	(510, 174, 623)				
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	57,618,340			13,649,470		43,968,870	
8. Totals (Lines 1 to 7)	11,825,348,897	5,534,428	7,875,870,015	1,734,313,097			
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	537,479,118	1,294	226, 101, 293				
12. Annuity, supplementary contract and disability payments involving life contingencies	184,979,976	976,364		449,274		56,634,267	126,920,07
13. Net transfers to or (from) Separate Accounts	2,361,959	82,327		2,279,632			
14. Total Deductions (Lines 9 to 13)	724,821,053	1,059,985	226, 101, 293	314, 105, 437		56,634,267	126,920,07
15. Reserve December 31 of current year	11,100,527,844	4,474,443	7,649,768,722	1,420,207,660		280,258,903	1,745,818,116
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	7,651,264,142	4,475,443	, , .,	1,362,325,314			
17. Amount Available for Policy Loans Based upon Line 16 CSV	3,762,858,182		3,762,858,182				

⁽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)

	1.1771114101114	-,	5 .			•	
	1		Defe	erred		б	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year				2,331,470			900,458,600
Tabular net premiums or considerations							60,36
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	119,143,000			(2,415,224)			121,558,22
Tabular less actual reserve released							
Increase in reserve on account of change in valuation basis							
7. Other increases (net)	6,785			6,785			
8. Totals (Lines 1 to 7)				(76,969)			1,022,077,19
9. Tabular cost							
10. Reserves released by death		XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	(814,849)			(814,849)			
12. Annuity, supplementary contract and disability payments involving life contingencies							200,373,77
13. Net transfers to or (from) Separate Accounts	(36,201,868)						(36,201,86
14. Total Deductions (Lines 9 to 13)	163,357,059			(814,849)			164,171,90
15. Reserve December 31 of current year	858,643,163			737,880			857,905,28
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	27,350,409			737,880			26,612,52
17. Amount Available for Policy Loans Based upon Line 16 CSV							

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

EXHIBIT OF NET INVESTMENT INCOME

Collected During Year Earned During Year
1.1 Bonds exempt from U.S. tax (a)
1.2 Other bonds (unaffiliated) (a) 468,570,874 467,909,732 1.3 Bonds of affiliates (a)
1.3 Bonds of affiliates (a) 2.1 Preferred stocks (unaffiliated) (b)
1.3 Bonds of affiliates (a) 2.1 Preferred stocks (unaffiliated) (b)
2.11 Preferred stocks of affiliates (b) 2.2 Common stocks (unaffiliated)
2.11 Preferred stocks of affiliates (b) 2.2 Common stocks (unaffiliated)
2.21 Common stocks of affiliates 94,800,000 94,800,000 3. Mortgage loans (c) .56,580,353 .57,556,177 4. Real estate (d)(26,940) (26,940) 5 Contract loans
3. Mortgage loans (c)56,580,353 57,556,177 4. Real estate (d)(26,940) (26,940) 5 Contract loans 93,260,940 90,242,765 6 Cash, cash equivalents and short-term investments (e)29,661,781 33,214,484 7 Derivative instruments (f)(29,749,931) (46,236,966)
4. Real estate (d)
5 Contract loans
5 Contract loans
7 Derivative instruments
00 004 044 045
8. Other invested assets
9. Aggregate write-ins for investment income
10. Total gross investment income 791,711,471 782,398,120
11. Investment expenses
12. Investment taxes, licenses and fees, excluding federal income taxes
13. Interest expense
14. Depreciation on real estate and other invested assets (i)
15. Aggregate write-ins for deductions from investment income
16. Total deductions (Lines 11 through 15)
17. Net investment income (Line 10 minus Line 16) 767,388,679
DETAILS OF WRITE-INS
0901. Miscelleanous investment
expense
0902.
0903.
0998. Summary of remaining write-ins for Line 9 from overflow page
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) (6,914,262) (13,796,587)
1501
1502
1503
1598. Summary of remaining write-ins for Line 15 from overflow page
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)
a) Includes \$
b) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued dividends on purchases.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		OI OAI II	/ LE		· • ·	
		1	2	3	4	5
				Tatal Daaliand	Oh : -	Obassas in Hansaliand
		Realized Gain (Loss)	Other Realized	Total Realized Capital Gain (Loss)	Change in Unrealized	Change in Unrealized Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds				Capital Gaill (LUSS)	
1.1	Bonds exempt from U.S. tax			(1,021,000)		
1.2	Other bonds (unaffiliated)	(140 576 520)	(32 425)	(140 608 045)	(66.265)	2 582 508
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)		(8 445 735)	(8 445 735)	6 130 267	
2.11	Preferred stocks of affiliates					
2.11	Common stocks (unofflicted)	(16)		(16)	760 656	
2.21	Common stocks (unaffiliated) Common stocks of affiliates	(10)		(10)		
	Mortgage loans	(15 644 470)		(15 644 470)	(676)	
3.	Real estate	(4.074.478)		(4,074,478)	(0/0)	
4.						
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments		10,646	10,986		(050, 074)
7.	Derivative instruments					
8.	Other invested assets	5,591,760	(8, 1/8, 661)	(2,586,901)	42,293,919	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(640, 129, 230)	72,863,463	(567, 265, 767)	(131,701,575)	2,329,637
	DETAILS OF WRITE-INS					
0901.	Miscelleanous gains	28,337		28,337		
0902.	SSAP 108 gains (losses)		89,509,638	89,509,638	(89,509,638)	
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	28,337	89,509,638	89,537,975	(89,509,638)	

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Talcott Resolution Life Insurance Company

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

		1	2	3	4	5	6	7	8
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
	FIRST YEAR (other than single)	Total	individual Life	Group Lile	Annuilles	Group Annuities	Accident & Health	Fraternal	Business
1	Uncollected								
	Deferred and accrued								
	Deferred , accrued and uncollected:								
٥.									
	3.1 Direct								
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded								
	3.4 Net (Line 1 + Line 2)								
	Advance								
	Line 3.4 - Line 4								
6.	Collected during year:								
	6.1 Direct								
	6.2 Reinsurance assumed								
	6.3 Reinsurance ceded								
	6.4 Net							l	
7.	Line 5 + Line 6.4								
8.	Prior year (uncollected + deferred and accrued - advance)								
	First year premiums and considerations:								
9.	9.1 Direct								
	9.2 Reinsurance assumed								
	9.3 Reinsurance ceded								
	9.4 Net (Line 7 - Line 8)								
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	1,082,013,463	98,245,755	185,864,690		684,438,187			
	10.2 Reinsurance assumed	761,982,077	61,325		761,920,752				
	10.3 Reinsurance ceded	1,284,169,105			599,841,394	684,324,361			
	10.4 Net		98.303.730	185 . 864 . 690	275 . 544 . 189				
	RENEWAL	, , , , , , , , , , , , , , , , , , , ,		,,	,				
11	Uncollected	55.827		55.827					
	Deferred and accrued	,	(35,681,797)	(183.264.255)					
	Deferred, accrued and uncollected:	(210,040,002)	(00,001,737)	(100,204,200)					
13.	13.1 Direct	(367.661.312)	(58,401,506)	(311.255.683)			1.995.877		
	13.2 Reinsurance assumed		(-,,,,-,,	(311,200,000)			1,995,077		
			(22.719.708)	(128.047.255)			4 005 077		
	13.3 Reinsurance ceded						1,995,877		
	13.4 Net (Line 11 + Line 12)		(35,681,797)	(183, 208, 428)					
	Advance								
	Line 13.4 - Line 14	(218,890,225)	(35,681,797)	(183, 208, 428)					
16.	Collected during year:								
	16.1 Direct		7,320,904	(175,020,938)		21,422	15,898,683		
	16.2 Reinsurance assumed		240						
	16.3 Reinsurance ceded	244,471,178	148,300,038	80,272,555			15,898,584		
	16.4 Net	(396,231,433)	(140,978,895)	(255,293,493)	19,434	21,422	99	l	
17.	Line 15 + Line 16.4	(615, 121, 659)	(176,660,692)	(438,501,921)		21,422	99		
	Prior year (uncollected + deferred and accrued - advance)		(36,039,771)	(170,566,188)					
	Renewal premiums and considerations:	(200,000,	(00,000,)						
10.	19.1 Direct	(178,603,281)		(201,845,952)	17 , 170	21.422			
	19.2 Reinsurance assumed			(201,040,902)			13,302,400		
			148,242,831						
	19.3 Reinsurance ceded					21.422			·····
	19.4 Net (Line 17 - Line 18)	(408,515,698)	(140,620,920)	(267,935,733)	19,434	21,422	99		
	TOTAL				1				1
20.	Total premiums and annuity considerations:		1						
	20.1 Direct	903,410,182	105,867,426	(15,981,262)		684,459,609	15,582,408		
	20.2 Reinsurance assumed	761,984,581	61,565		761,923,016				ļ
	20.3 Reinsurance ceded	1,514,084,026	148,246,181		599,841,394	684,324,361	15,582,309		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	151,310,737	(42,317,190)	(82,071,042)	275,563,623	135,248	99		1
	1	. , ,	` , . , . , , , .	, , .,,	.,,			i	

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ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Talcott Resolution Life Insurance Company

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

EXPENSE ALLOW	ANCES AND CO		INCURRED	(Direct pusit	iess Only)			
	1	2	3	4 Individual	5	6	7	8 Other Lines of
	Total	Individual Life	Group Life	Annuities	Group Annuities	Accident & Health	Fraternal	Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums								
22. All other	2,884,120	2,884,120						
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	3,051	2,330	112			609		
23.2 Reinsurance assumed	58,652,173			58,652,173				
23.3 Net ceded less assumed	(58,649,122)	2,330	112	(58,652,173)		609		
24. Single:								
24.1 Reinsurance ceded	188, 126, 434			149,621,520	38,504,914			
24.2 Reinsurance assumed	28,123,859			28,123,859				
24.3 Net ceded less assumed	160,002,575			121,497,661	38,504,914			
25. Renewal:								
25.1 Reinsurance ceded	9,666,536	696,433	1,058,114	1,330,204	1,250,453	5,331,332		
25.2 Reinsurance assumed	23,088,223	(11,976)		23, 106, 861		(6,662)		
25.3 Net ceded less assumed	(13,421,687)	708,409	1,058,114	(21,776,657)	1,250,453	5,337,994		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	197,796,021	698,763	1,058,226	150,951,724		5,331,941		
26.2 Reinsurance assumed (Page 6, Line 22)	109,864,255	(11,976)		109,882,893		(6,662)		
26.3 Net ceded less assumed	87,931,766	710,739	1,058,226	41,068,831		5,338,603		
COMMISSIONS INCURRED (direct business only)	, ,	•		, ,	, ,	, ,		
27. First year (other than single)	3.051	2.330	112			609		
28. Single				2,745,729				
29. Renewal	, , ,	1.014.990	3.506.760			5.331.332		
30. Deposit-type contract funds	- , - ,-	, ,				(6.150)		
31. Totals (to agree with Page 6. Line 21)	36.840.541	1.017.320	3.506.872	26.990.558		5.325.791		

EXHIBIT 2 - GENERAL EXPENSES

		PENSES		_	-			
	<u> </u>		Insur			5	6	7
		1	Accident a		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	541.349						565.818
2.		28,086,231			, ,			29,713,776
		4,066,502			742,948			4,809,449
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit							
3 31		1.099.960						1, 155, 788
	Other agent welfare							
								0.404.047
	Legal fees and expenses				, , .			3,431,617
	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	1.969.887			966.595			2.936.483
4.5	Expense of investigation and settlement of policy							, , , , ,
5.1		191.694						219.819
	0 1	. , .			,			., .
	Advertising							62,350
	Postage, express, telegraph and telephone							710,047
5.4	Printing and stationery	1,773,665			318,089			2,091,754
5.5	Cost or depreciation of furniture and equipment	348			2,615,202			2,615,550
	Rental of equipment							24,459
	Cost or depreciation of EDP equipment and							
3.7	software	7,680,707			438.486			8. 119. 192
6.1		23,075						24,627
								918.978
	Bureau and association fees							. , .
	Insurance, except on real estate							465,912
	Miscellaneous losses							18,712
6.5	Collection and bank service charges	156,793			529,906			686,699
6.6	Sundry general expenses	23 , 212 , 375			20 , 104 , 450			43,316,825
6.7	Group service and administration fees							48 . 107 . 939
	Reimbursements by uninsured plans							,,
	Agency expense allowance							
	Agents' balances charged off (less \$							
1.2								
	\$ recovered)							
8.1	Official publication (Fraternal Benefit Societies Only)	xxx	xxx	xxx	XXX	xxx		
8.2	Expense of supreme lodge meetings (Fraternal							
	Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1								
						14,867,549		14,867,549
	Aggregate write-ins for expenses					14,007,043		14,007,040
		110 100 001			00 057 700			101 000 010
10.	General expenses incurred					14,867,549	(b)	(a) 164,863,343
11.		15,945,886			3,849,386	5,729,340		25,524,612
12.	General expenses unpaid Dec. 31, current year	15,709,830				4,545,988		29, 119, 356
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans,							
	current year							
15.	General expenses paid during year (Lines 10+11-				05 040 540			101 000 501
	12-13+14)	119,374,150			25,843,548	16,050,901		161, 268, 599
	DETAILS OF WRITE-INS							
9.301.								
9.302.								
9.303.								L
	Summary of remaining write-ins for Line 9.3 from							
	overflow page							
9.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)							
	(Line 9.3 above)							
Include	(Line 9.3 above) s management fees of \$	to affiliates	and ¢	to	non-affiliates		l	1

(a) Includes management fees of \$ to affiliates and \$ to non-affiliates.
(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable\$; 2. Institutional .\$; 3. Recreational and Health \$; 4. Educational\$

5. Religious\$; 6. Membership \$; 7. Other\$; 8. Total\$

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees			617,720			
3.	State taxes on premiums	441,300		472,078			913,378
4.	Other state taxes, including \$,		,			,
	for employee benefits	41,530		(461,901)			(420,371)
5.	U.S. Social Security taxes	1,465,710		74,964			1,540,674
6.	All other taxes	458,257		54,099			512,356
7.	Taxes, licenses and fees incurred			756,960			3,613,026
8.	Taxes, licenses and fees unpaid Dec. 31, prior year						1,902,368
9.	Taxes, licenses and fees unpaid Dec. 31, current year						2,393,111
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2.183.282	361.080	577.921			3, 122, 283

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period	L	
3.	Applied to provide paid-up additions	2.884.120	
4.	Applied to provide paid up appuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	1 567 761	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year	1,796,883	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	2,654,998	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

Valuation Standard Total (a) Industrial Ordinary Creck (Group Individence of Computation of Com	o and dual) Group 57,883
Valuation Standard Total (a) Industrial Ordinary Individ 0100001. 01 CS0 4%	tual) Group
0100002. 1960 CSG 3% .380,309 0100003. 2001 CSO 2.00% CRVM .21,225 0100004. 2001 CSO 3.00% CRVM .2,347,933 0100005. 2001 CSO 3.50% CRVM .298,090,164	380,309
0100003. 2001 CS0 2.00% CRVM 21,225 21,225 0100004. 2001 CS0 3.00% CRVM 2,347,933 2,347,933 0100005. 2001 CS0 3.50% CRVM 298,090,164 298,090,164	
0100004 2001 CS0 3.00% CRVM 2,347,933 2,347,933 298,090,164 298,090,164 298,090,164	
0100005. 2001 CSO 3.50% CRVM	
0100006. 2001 CSO 4.00% CRVM	
0100008: 2001 CS0 4.50% CRVM	-, -,
0100009. 41 CS0 2.50% CRVM	
0100010. 41 CS0 2.50% MOD CRVM NJ 1,313,494 1,313,494 1,313,494	
0100011 41 CS0 2.50% NLP	
0100012. 41 CS0 3.00% CRVM	
0100013. 41 CSO 3.00% MOD CRVM NJ	
0100014. 41 CSO 3.00% NLP21,84121,841	
0100015. 41 CS0 3.50% CRVM	
0100016. 58 CET 2.50% CRVM	
0100017. 58 CET 2.50% MOD CRVM NJ	
0100019: 58 CET 2.75% NLP	
0100020. 58 CET 3.00% CRVM	
0100021. 58 CET 3.00% MOD CRVM IL 92 92 92	
0100022. 58 CET 3.00% MOD CRVM NJ	
0100023. 58 CET 3.00% NLP	
0100024. 58 CET 3.50% CRVM	
0100025. 58 CET 3.50% MOD CRVM NJ	
0100026. 58 CET 4.00% CRVM	
0100027. 58 CET 4.00% MOD CRVM NJ	
0100020. 38 CET 4.30% CRVM	
0100030. 58 CS0 2.50% MOD CRVM NJ	
0100031. 58 CS0 2.50% NLP	
0100032 58 CS0 2.75% CRVM 91,417 91,417 91,417	
0100033. 58 CSO 2.75% NLP	
0100034. 58 CSO 3.00% CRVM	
0100035. 58 CSO 3.00% MOD CRVM IL	
0100036. 58 CS0 3.00% MOD CRVM NJ	
0100037. 58 CS0 3.00% NLP	
0100039. 58 CSO 3.25% NLP	
0100040. 58 CSO 3.50% CRVM	
0100041 58 CS0 3.50% CRVM 3,401,727 3,401,727 3,401,727	
0100042. 58 CS0 3.50% MOD CRVM NJ	
0100043. 58 CSO 3.50% NLP	
0100044. 58 CSO 4%	
0100045. 58 CS0 4.00% CRVM	
0100046. 58 CS0 4.00% CRVM	
0100047. 58 CS0 4.00% CRVM	
0100049. 58 CS0 4.00% MOD CRVM NJ	
0100050. 58 CS0 4.00% NLP	
0100051 58 CS0 4.00% NLP 9,074 9,074 9,074	
0100052. 58 CS0 4.50% CRVM	
0100053. 58 CSO 4.50% CRVM	
0100054. 58 CS0 4.50% NLP	
0100055. 58 CS0 5.50% CRVM	
0100056. 58 CS0 5.50% NLP	
0100057. 58 CS0 6.00% NLP	
0100050: 60 CSG 5% (2,610) (2,610) (8,313)	`.''
0100060. 71 GAM 7.5%	12,045
0100061. 71 GAM 8.0%	9,876
0100062. 71 GAM 9.25%	179,984
0100063. 80 CET 4.50% CRVM	
0100064 80 CET 5.50% CRVM 21,220 21,220 21,220 21,220 21,220 27, 401	
0100065. 80 CET 5.50% CRVM	
0100060. 80 CET 5.30% NLP 14,826 14,826 1000067. 80 CSO 3.00% CRVM 10,908,799 10,908,799 10,908,799	
0100068. 80 CS0 3.50% CRVM	
0100069. 80 CSO 4%, CRVM, 97-NB	
0100070. 80 CSO 4%, from 1983 NLP	
0100071. 80 CSO 4.00% CRVM	
0100072 80 CS0 4.5%	, -
0100073. 80 CS0 4.5% CRVM	
0100074. 80 CS0 4.5% CRVM 85-91	
0100075. 80 CS0 4.5%, CRVM, 93-NB	
0100077. 80 CS0 5%, CRVM 93–94	
0100078. 80 CS0 5.00% CRVM	
0100079. 80 CSO 5.5%	25,322
0100080. 80 CS0 5.5% CRVM 87	-, , -
0100081. 80 CS0 5.5%, CRVM 87-92	
0100082 80 CS0 5.50% CRVM	
0100083. 80 CS0 5.50% NLP	
0100084. 80 CS0 6%	
0100086. 80 CS0 6.0% CRVM 4,007,940 4,007,940 4,007,940	
0100087. 83 GAM 6.25% 4,351	
0100088 94 GAR 4.0%	
0100089. 94 GAR 5.25%	· · · · · · · · · · · · · · · · · · ·
0100090. 94 GAR 5.5%	- , -
0100091. 94 GAR 6.0%	
0100092. 94 GAR 6.5%	56,953

1	2	3	4	5	6
Valuation Standard	Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0100093. 94 GAR 6.75%	1,758 41.893		41,893		1,758
0100095. AE 3.50% MOD CRVM IL			58,607		
0100096. AE 3.50% NLP	,,		8,281		
0199997. Totals (Gross)	4,414,057,921		2,970,568,829		1,443,489,092
0199998. Reinsurance ceded 0199999. Life Insurance: Totals (Net)	2,402,639,276 2,011,418,645		2,390,621,209 579,947,620		12,018,067 1,431,471,025
0200001. 1971 IAM @5.7%	11,212,663	XXX	11,212,663	XXX	
0200002. 1971IAM @ 11.25%		XXX		XXXXXX	
0200004. 1971IAM @ 6%		XXX		XXX	
0200005. 1971IAM @ 7.5%		XXX		XXXXXX	
0200007. 1983 GAM @5.5%		XXX		XXX	212,251
0200008. 1983 GAM @6.25%		XXX		XXXXXX	
0200010. 1983 GAM @6.75%				XXX	
0200011. 1983 GAM @7.25%		XXX			
0200012: 1983 IAM @6.75%	2,996	XXX	2,996	XXX	
0200014. 1983 IAM @4.25%	, .	XXX			
0200015. 1983 IAM @4.5% 0200016. 1983 IAM @4.75%		XXX		XXXXXX	
0200017. 1983 IAM @5%	654,311	XXX	654,311	XXX	
0200018. 1983 IAM 05.25%	72,369,408	XXX	75,425,118 72,369,408	XXXXXX	
0200020. 1983 IAM @5.7%	239,415,556	XXX	239,415,556	XXX	
0200021. 1983 IAM @5.75%		XXX		XXXXXX	
0200023. 1983 IAM @6.25%		XXX		XXX	
0200024. 1983IAM @ 11% 0200025. 1983IAM @ 11.25%		XXXXXX		XXXXXX	
0200026. 1983IAM @ 6.25%	1,235,716	XXX	1,235,716	XXX	
0200027. 1983IAM @ 6.5% 0200028. 1983IAM @ 6.75%		XXX		XXXXXX	
0200029. 1983IAM @ 6.75%	5,838,466	XXX	5,838,466	XXX	
0200030. 1983IAM @ 7% 0200031. 1983IAM @ 7.25%		XXX	536,061	XXX	
0200032. 1983IAM @ 7.75%		XXX	402,851	XXX	
0200033. 1983 AM @ 8% 0200034. 1983 AM @ 8.25%		XXX	820.739	XXXXXX	
0200035. 19831AM @ 8.75%			6,296		
0200036. 1983IAM @ 9.25%		XXX		XXXXXX	106,854
0200037: 1994 GAN @4%		XXX		XXX	106,439
0200039. 1994 GAR @4.5%				XXXXXX	568,638
0200040. 1994 GAR @5.25%		XXX		XXX	203,675,139
0200042. 1994 GAR @5.5%				XXX	
0200043. 1994 GAR @6%				XXXXXX	
0200045. 1994 GAR @6.5%				XXX	
0200046. 1994 GAR @6.75%	67,243,415			XXXXXX	
0200048. 2012 IAR 3.75% IMM	1,720,885			XXX	1,720,885
0200049. 2012 IAR VM-22 Non-Jumbo 1.00% - 1.49% DEF 0200050. 2012 IAR VM-22 Non-Jumbo 1.00% - 1.49% IMM	7,962			XXXXXX	
0200051. 2012 IAR VM-22 Non-Jumbo 1.50% - 1.99% DEF	75, 172	XXX		XXX	75,172
0200052. 2012 IAR VM-22 Non-Jumbo 1.50% - 1.99% IMM 0200053. 2012 IAR VM-22 Non-Jumbo 2.00% - 2.49% IMM		XXXXXX		XXXXXX	
0200054. 2012 IAR VM-22 Non-Jumbo 2.50% - 2.99% DEF	7,478	XXX		XXX	7,478
0200055. 2012 IAR VM-22 Non-Jumbo 2.50% - 2.99% IMM 0200056. 2012 IAR VM-22 Non-Jumbo 3.00% - 3.49% DEF	1,349,630			XXXXXX	
0200057. 2012 IAR VM-22 Non-Jumbo 3.00% - 3.49% IMM	2,442,444	XXX		XXX	2,442,444
0200058. 2012 IAR VM-22 Non-Jumbo 3.50% - 3.99% IMM 0200059. 2012 IAR VM-22 Non-Jumbo 4.00% - 4.49% IMM		XXX		XXXXXX	554 , 197
0200060. 2012 IAR VM-22 Non-Jumbo 4.50% - 4.99% IMM	3,711,722	XXX		XXX	3,711,722
0200061. 2012 IAR VM-22 Non-Jumbo 5.00% - 5.49% IMM 0200062. 71 IAM 10.75% DEF	9,593			XXXXXX	
0200063. 71 IAM 11.25% DEF	46,915	XXX		XXX	46,915
0200064. 71 IAM 11.25% IMM			43,577		312,458
0200066. 71 IAM 3.50% CARVM	107, 141	XXX	107, 141	XXX	
0200067. 71 IAM 4.00% CARVM					
0200069. 71 IAM 4.00% IMM	16,864	XXX		XXX	16,864
0200070. 71 IAM 5.50% DEF				XXXXXX	
0200072. 71 IAM 7.50% DEF	1,918,060	XXX		XXX	1,918,060
0200073. 71 IAM 7.75% DEF			463,617	XXX	454,225
0200075. 71 IAM 8.00% CARVM	237,621	XXX	237,621	XXX	
0200076. 71 IAM 8.25% CARVM		XXX			
0200078. 71 IAM 9.75% DEF	332,901	XXX		XXX	332,901
0200079. 831AM @ 6.75% 0200080. 83a 10.50% DEF	4,480		4 , 480	XXX	2,283
0200081. 83a 11.00% DEF	11,329	XXX		XXX	11,329
0200082 83a 11.00% IMM	266,094		1.271	XXXXXX	266,094
0200083. 83a 5.00% CARVM			1,2/1		342,676
			,		

1	2	3	4	5	6
				Credit (Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0200085. 83a 5.25% CARVM		XXX	2,992	XXX	
0200086. 83a 5.25% DEF		XXX		XXX	
0200087. 83a 5.50% CARVM				XXX	
0200088. 83a 5.50% CARVM		XXXXXX	488,464		64,604
0200090. 83a 5.50% DEF		XXX	61,748		04,004
0200091. 83a 6.00% CARVM		XXX			
0200092. 83a 6.00% DEF				XXX	
0200093. 83a 6.25% CARVM		XXX		XXX	
0200094. 83a 6.25% CARVM	346 , 123		346, 123	XXX	
0200095. 83a 6.25% DEF	3,885,943			XXX	3,885,943
0200096. 83a 6.25% IMM				XXX	
0200097. 83a 6.50% CARVM			93,238	XXX	
0200098. 83a 6.50% DEF				XXX	
0200099. 83a 6.50% IMM					5,696,276
0200100. 83a 6.75% CARVM			440,723	XXXXXX	
0200101. 83a 6.75% CARVM			101,782	XXX	
0200103. 83a 6.75% IMM				XXX	
0200104. 83a 7.00% DEF				XXX	, , -
0200105. 83a 7.00% IMM				XXX	
0200106. 83a 7.25% DEF				XXX	
0200107. 83a 7.25% IMM	6,142,484	XXX		XXX	6,142,484
0200108. 83a 7.50% DEF				XXX	
0200109. 83a 7.75% DEF		XXX		XXX	
0200110. 83a 7.75% IMM					4,729,518
0200111. 83a 8.00% CARVM			185,389	XXX	
0200112. 83a 8.00% CARVM			21,185	XXX	403 605
0200113. 83a 8.00% DEF	403,695			XXX	403,695
0200114. 83a 8.00% NWM				XXX	
0200116. 83a 8.25% IMM		XXX		XXX	6 584 582
0200117. 83a 8.50% DEF	12,287			XXX	
0200118. 83a 8.75% DEF	240,691	XXX		XXX	240,691
0200119. 83a 8.75% IMM	2,467,932			XXX	
0200120. 83a 9.25% DEF		XXX		XXX	
0200121. 83a 9.25% IMM				XXX	
0200122. 83a 9.50% DEF				XXX	
0200123. Account Value			8,587,572	XXX	
0200124. Ann2000 @ 4%			6,690		
0200125. Ann2000 @ 4%		XXX			
0200127. Ann2000 @ 4.25%		XXX	27.378.677		
0200128. Ann2000 @ 4.5%		XXX	26.857	XXX	
0200129. Ann2000 @ 4.5%		XXX			
0200130. Ann2000 @ 5%		XXX	1,370	XXX	
0200131. Ann2000 @ 5%		XXX		XXX	
0200132. Ann2000 @ 5.25%			142,578	XXX	
0200133. Ann2000 @ 5.25%			37,468,952	XXX	
0200134. Ann2000 @ 5.5%			22,116	XXX	
0200135. Ann2000 @ 5.5%		XXX	' '		
0200136. Ann2000 @ 6%		XXX	27,076		
0200137. AIIII2000 @ 6.25%					
0200139. Ann2000 @ 6.25%		XXX			
0200140. Ann2000 @ 6.5%			5.318.807		
0200141. Ann2000 @ 6.75%			3,680,769		
0200142. Ann2000 @ 7%	3,816,498		3,816,498		
0200143. Annuity2000 @ 4.50%				XXX	
0200144. Annuity2000 @ 5.00%					
0200145. Annuity2000 @ 5.25%				XXX	
0200146. Annuity2000 @ 5.50%			34,433	XXX	
0200147. Deferred Annuity Account Value	7 252 415 050			XXXXXX	
0200148. Fixed indexed annuities - CARVW					
0200149. TAR2012 @ 2.4%			15,614,666		
0200151. IAR2012 @ 3.75%					
0200152. IAR2012 @ 4%	,	XXX			
0200153. AR2012 @ 4.25%	,			XXX	
0200154. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 -					
2023	74 , 118	XXX	74 , 118	XXX	
0200155. AR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 -					
2023	12,695,513	XXX	12,695,513	XXX	
0200156. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2021- 2023	00 470 440	V00 /	23, 172,419	XXX	
0200157. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018	23,1/2,419	XXX	23,1/2,419	XXX	
- 2023	598,776	vvv	598,776	XXX	
- 2023			30,110		
- 2023	65,668,258	XXX	65,668,258	XXX	
0200159. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2021-					
2023	45,176,350	XXX	45, 176, 350	XXX	
0200160. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 -					
2023	39,580	XXX	39,580	XXX	
0200161. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 -					
2023	38,389,928	XXX	38,389,928	XXX	
0200162. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2021-			6= 6== ==·		
2023	35,350,564	XXX	35,350,564	XXX	
0200163. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2023	69,475	V///	69,475	XXX	
- 2023	09,4/5				
- 2023	152, 196, 062	XXX	152, 196, 062	XXX	
	102, 100,002		102, 100,002		

Valuation Standard Yould Note Young Industrial Ordinary Group and Group
Total ** Industrial Ordinary Industria
2020 1020 1020 1020 1020 1020 1020 1020
0200166 JR2012 W-22 Ner-Jurbo - 35 - 3.49, 2018 - 314, 592 XXX X
2023
Cooperage 1,947,652 XXXX
2023
Depot Depo
CO00169 H82012 W- 22 Non-Junbo - 3.55 - 3.995 2018 14,071,776 XXXX
Decoration Jacob
0200199 JAR2012 Wi-22 Burn-Jumbo - 3.5% - 3.99k 2018 14,071,776
2023 27,801,000 27,801,000 27,801,000 27,801,000 2021 2021 2023 2021
2020171 IAR2012 Wk-22 Non-Junbo - 4k - 4, 49k 2018 4,336,282
2023
2020 2021 2021 2021 2021 2021 2021 2022 2022 2023
D200173 IAR2012 Wi-22 Non-Jurbo - 4\$ - 4.49\$ 2021-2023 So 239 037 XXX XXX So 239 037 XXX XXX So 239 037 XXX So 239 037 XXX So 239 037 XXX
2020 2021 2021 2022 2023 2020
- 2023
D0200175. JAR2012 W-22 Non-Jumbo - 4.5% - 4.99% 2018 15,437,528 XXXX 15,437,528 XXXX 2023 2020176. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2018 2023 13,043,842 XXXX 2000177. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2018 2023 2020178. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2021 2023 2020179. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2021 2023 2020179. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2021 2023 89,066,338 XXX 20201818. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2021 2023 89,066,338 XXX 20201818. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2018 2023 2020181. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2018 2023 2020181. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2018 2023 2020182 JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2018 2023 2020183. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2018 2023 2020183. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2018 2023 2020183. JAR2012 W-22 Non-Jumbo - 5% - 5.49% 2018 2023 2020185. JAR2012 W-22 Non-Jumbo - 5% - 2.49% 2018 2023 2020185. JAR2012 W-22 Non-Jumbo - 5% - 2.49% 2018 2023 2020186. JAR2012 W-22 Non-Jumbo - 5% - 2.49% 2018 2023 2020186. JAR2012 W-22 Non-Jumbo - 5% - 3.99% 2018 2023 2020186. JAR2012 W-22 Non-Jumbo - 5% - 3.99% 2018 2023 2020186. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2020186. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2020186. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2020197. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2020198. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2020199. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2020199. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2023 2020199. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2023 2020199. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2023 2023 2020199. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2023 2023 2020199. JAR2012 W-22 Non-Jumbo - 5% - 4.49% 2018 2023 2023 2023 2023 2023 2023 2023 2023 2023 2023 2023
- 2023
2023
0200177. JAR2012 WH-22 Non-Jumbo - 5% - 5.49% 2018 - 2023 13,043,842 XXX 13,043,842 XXX 2020178. JAR2012 WH-22 Non-Jumbo - 5% - 5.49% 2018 - 2023 89,066,338 XXX 89,066,338 XXX 2020182 JAR2012 WH-22 Non-Jumbo - 5% - 5.49% 2018 - 2023 XXX X
2023
D200178. IAR2012 WI-22 Non-Jumbo - 5% - 5.49% 2018 - 2023 10,321,874 XXX. 10,321,874 XXX. 2020179. IAR2012 WI-22 Non-Jumbo 0.5% - 5.49% 2021- 2023 89,066,338 XXX. 89,066,338 XXX. 2020181. IAR2012 WI-22 Non-Jumbo 0.5% - 0.49% 2018 - 2023 XXX. X
2023
D200179_ IAR2012 WH-22 Non-Jumbo - 5% - 5.49% 2021- 2023
2023
0200180
D200180. IAR2012 WH-22 Non-Jumbo 0.5 = 0.49% 2018 - 2023
2023
D200181. IAR2012 WI-22 Non-Jumbo 0.5% - 0.99% 2018 - 2023
2023
0200182. IAR2012 WII-22 Non-Jumbo 1% - 1.49% 2018 - 2023
2023
0200183. IAR2012 \ W -22 \ Non-Jumbo 1.5\ks - 1.99\ks 2018 - 2023
2023
0200184. IAR2012 VM-22 Non-Jumbo 2% - 2.49% 2018 - 2023
2023
0200185. IAR2012 VM-22 Non-Jumbo 2.5% - 2.99% 2018 - 2023
Description
0200186. IAR2012 VM-22 Non-Jumbo 3, - 3, 49% 2018 - 2023
2023
0200187. IAR2012 VM-22 Non-Jumbo 3.5% - 3.99% 2018 - 2023
2023
0200188. IAR2012 VM-22 Non-Jumbo 4% - 4.49% 2018 - 2023
2023
December 2020 December 2021 December 2021 December 2022 December 2023 December 2023 December 2023 December 2023 December 2020 December 202
2023 XXX XXX XXX 5 0200190. Manual Reserves 5,671,137 XXX XXX 5 0200191. Other - Fund Balance Reserves 3,950,813,084 XXX XXX 3,950, 0200192. Substandard Tables @3.75% 41,382 XXX 41,382 XXX 0200193. Substandard Tables @4.00% 346,627 XXX 346,627 XXX 0200194. Substandard Tables @4.25% 7,528,683 XXX 7,528,683 XXX 0200195. Substandard Tables @4.5% 769,454 XXX 769,454 XXX 0200196. Substandard Tables @4.75% 633,989 XXX 633,989 XXX 0200197. Substandard Tables @4.75% 3,037,322 XXX 3,037,322 XXX 0200198. Substandard Tables @5.25% 327,719,311 XXX 327,719,311 XXX 0200199. Substandard Tables @5.5% 627,332,908 XXX 627,332,908 XXX 0200200. Substandard Tables @5.7% 729,389,971 XXX 729,389,971 XXX 0200201. Substandard Tables @5.75% 729,389,971 XXX<
0200190. Manual Reserves 5,671,137 XXX XXX 5,0200191. 0200191. Other - Fund Balance Reserves 3,950,813,084 XXX XXX 3,950,813,084 0200192. Substandard Tables @3.75% 41,382 XXX 41,382 XXX 0200193. Substandard Tables @4.00% 346,627 XXX 346,627 XXX 0200194. Substandard Tables @4.25% 7,528,683 XXX 7,528,683 XXX 0200195. Substandard Tables @4.75% 633,989 XXX 769,454 XXX 0200196. Substandard Tables @4.75% 633,989 XXX 633,989 XXX 0200197. Substandard Tables @5.25% 3,037,322 XXX 30,7719,311 XXX 0200198. Substandard Tables @5.25% 327,719,311 XXX 327,719,311 XXX 0200199. Substandard Tables @5.5% 627,332,908 XXX 627,332,908 XXX 0200200. Substandard Tables @5.7% 729,389,971 XXX 729,389,971 XXX 0200201. Substandard Tables @5.75% 729,389,971 XXX XXX
0200191. 0ther - Fund Balance Reserves 3,950,813,084 XXX XXX 3,950,0000000000000000000000000000000000
0200191. 0ther - Fund Balance Reserves 3,950,813,084 XXX XXX 3,950,0000000000000000000000000000000000
0200192. Substandard Tables @3.75% 41,382 XXX 41,382 XXX 0200193. Substandard Tables @4.00% 346,627 XXX 346,627 XXX 0200194. Substandard Tables @4.25% 7,528,683 XXX 7,528,683 XXX 0200195. Substandard Tables @4.5% 769,454 XXX 769,454 XXX 0200196. Substandard Tables @4.75% 633,989 XXX 633,989 XXX 0200197. Substandard Tables @5.5% 3,037,322 XXX 3,037,322 XXX 0200198. Substandard Tables @5.25% 327,719,311 XXX 327,719,311 XXX 0200199. Substandard Tables @5.5% 627,332,908 XXX 627,332,908 XXX 0200200. Substandard Tables @5.7% 729,389,971 XXX 729,389,971 XXX 0200201. Substandard Tables @5.75% XXX XXX XXX XXX
0200193. Substandard Tables @4.00% .346,627 .XXX. .346,627 .XXX. 0200194. Substandard Tables @4.25% .7,528,683 .XXX. .7,528,683 .XXX. 0200195. Substandard Tables @4.5% .769,454 .XXX. .769,454 .XXX. 0200196. Substandard Tables @4.75% .633,989 .XXX. .633,989 .XXX. 0200197. Substandard Tables @5% .3,037,322 .XXX. .3,037,322 .XXX. 0200198. Substandard Tables @5.25% .327,719,311 .XXX. .327,719,311 .XXX. 0200199. Substandard Tables @5.5% .627,332,908 .XXX. .627,332,908 .XXX. 0200200. Substandard Tables @5.7% .729,389,971 .XXX. .729,389,971 .XXX. 0200201. Substandard Tables @5.75% .XXX. .XXX. .XXX.
0200194. Substandard Tables @4.25% 7,528,683 XXX. 7,528,683 XXX. 0200195. Substandard Tables @4.5% 769,454 XXX. 769,454 XXX. 0200196. Substandard Tables @4.75% 633,989 XXX. 633,989 XXX. 0200197. Substandard Tables @5% 3,037,322 XXX. 327,719,311 XXX. 0200198. Substandard Tables @5.25% 327,719,311 XXX. 327,719,311 XXX. 0200199. Substandard Tables @5.5% 627,332,908 XXX. 627,332,908 XXX. 0200200. Substandard Tables @5.7% 729,389,971 XXX. 729,389,971 XXX. 0200201. Substandard Tables @5.75% XXX. XXX. XXX. XXX.
0200195. Substandard Tables @4.5% 769,454 XXX. 769,454 XXX. 0200196. Substandard Tables @4.75% 633,989 XXX. 633,989 XXX. 0200197. Substandard Tables @5% 3,037,322 XXX. 3,037,322 XXX. 0200198. Substandard Tables @5.25% 327,719,311 XXX. 327,719,311 XXX. 0200199. Substandard Tables @5.5% 627,332,908 XXX. 627,332,908 XXX. 0200200. Substandard Tables @5.7% 729,389,971 XXX. 729,389,971 XXX. 0200201. Substandard Tables @5.75% XXX. XXX. XXX. XXX.
0200196. Substandard Tables @4.75% 633,989 XXX. 633,989 XXX. 0200197. Substandard Tables @5% 3,037,322 XXX. 3,037,322 XXX. 0200198. Substandard Tables @5.25% 327,719,311 XXX. 327,719,311 XXX. 0200199. Substandard Tables @5.5% 627,332,908 XXX. 627,332,908 XXX. 0200200. Substandard Tables @5.7% 729,389,971 XXX. 729,389,971 XXX. 0200201. Substandard Tables @5.75% XXX. XXX. XXX. XXX.
0200197. Substandard Tables @5% 3,037,322 XXX. 3,037,322 XXX. 0200198. Substandard Tables @5.25% 327,719,311 XXX. 327,719,311 XXX. 0200199. Substandard Tables @5.5% 627,332,908 XXX. 627,332,908 XXX. 0200200. Substandard Tables @5.7% 729,389,971 XXX. 729,389,971 XXX. 0200201. Substandard Tables @5.75% XXX. XXX. XXX. XXX.
0200198. Substandard Tables @5.25% 327,719,311 XXX. 327,719,311 XXX. 0200199. Substandard Tables @5.5% 627,332,908 XXX. 627,332,908 XXX. 0200200. Substandard Tables @5.7% 729,389,971 XXX. 729,389,971 XXX. 0200201. Substandard Tables @5.75% XXX. XXX. XXX. XXX.
0200199. Substandard Tables @5.5% 627,332,908 XXX. 627,332,908 XXX. 0200200. Substandard Tables @5.7% 729,389,971 XXX. 729,389,971 XXX. 0200201. Substandard Tables @5.75% XXX. XXX. XXX. XXX.
0200200. Substandard Tables @5.7%
0200201. Substandard Tables @5.75%
UZUUZUZ. SUUSTANGAFQ TADTES 90%
0200203. Substandard Tables @6.25%
0200204. Substandard Tables 07%
0200205. VACARVM
0200206. VACARVM
0200207. a-2000 3.75% IMM
0200208. a-2000 4.00% DEF
0200209. a-2000 4.00% IMM
0200210. a-2000 4.25% DEF
0200211. a-2000 4.25% IMM
0200212. a-2000 4.50% DEF
0200213. a-2000 4.50% IMM
0200214. a-2000 4.75% DEF
0200215. a-2000 4.75% IMM
0200216. a-2000 5.00% DEF
0200217. a-2000 5.00% IMM 1,325,308 XXX XXX XXX XXX 11
0200218. a-2000 5.25% DEF
0200219. a-2000 5.25% IMM
0200220. a-2000 5.50% DEF 5.742.740 XXX XXX 5
0200221. a-2000 5.50% IMM
0200222. a-2000 5.75% DEF
0200222. a=2000 5.73% DEF
0200224. a-2000 6.00% IMM
0200225. a-2000 6.25% DEF
1, 189, 354 XXX. XXX. XXX. XXX. XXX. XXX. XXX. XX
0200226. a-2000 6.50% DEF
0200227. a-2000 6.50% IMM
0200228. a-2000 6.75% DEF
1
0200229. a-2000 6.75% IMM
0200229. a-2000 6.75% IIM

1	2	3	4	5 Credit	6
Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
0299999. Annuities: Totals (Net)	11,901,172,679	XXX	11,042,529,518	XXX	858,643,161
0300001. 1971IAM @ 11.25%	20,506		20,506		
0300003. 1971IAM @ 6%	100,010				
0300004. 1971IAM @ 7.5%	9,168		9,168		
0300005. 1983IAM @ 11% 0300006. 1983IAM @ 11.25%	92,571 73.644		92,571 73,644		
0300007. 1983IAM @ 6.25%					
0300008. 1983IAM @ 6.5%	23,586		23,586		
0300009. 1983IAM @ 6.75%	62 , 187 20 . 068		62,187 20.068		
0300011. 1983IAM @ 7.25%	27,078		27,078		
0300012. 1983IAM @ 7.75%	5,213		5,213		
0300013. 1983 AM @ 8% 0300014. 1983 AM @ 8.25%	2,588 122,765		2,588		
0300015. 1983IAM @ 8.75%			33,952		
0300016. 1983 AM @ 9.25%			12,482		
0300017. Ann2000 @ 4%					
0300018. Ann2000 @ 4.25%					
0300020. Ann2000 @ 5%					
0300021. Ann2000 @ 5.25%					
0300022. Ann2000 @ 5.5%					
0300024. Ann2000 @ 6.25%	21,680		21,680		
0300025. Ann2000 @ 6.5%			10, 190		
0300026. Ann2000 @ 6.75%	· ·		65,873 34.357		
0300027. Ann2000 @ 7% 0300028. IAR2012 @ 2.4%					
0300029. IAR2012 @ 2.7%					
0300030. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2023					
0300031. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018					
- 2023					
0300032. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2023					
0300033. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018					
- 2023					
0300034. IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2023					
0300035. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018					
- 2023					
0300036. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2023					
0300037. IAR2012 VM-22 Non-Jumbo - 4.5% - 4.99% 2018					
- 2023					
0300038. IAR2012 VM-22 Non-Jumbo - 5% - 5.49% 2018 -					
2023					
- 2023					
0300040. SCWLC:	773.218		773 218		
0399998. Reinsurance ceded	657,235		657.235		
0399999. SCWLC: Totals (Net)	115,983		115,983		
0400001. 59 ADB 3.00% NLP			5,221		
0400002. 59 ADB 4.50% NLP			122		
0400004. INTER CO 2.50% NLP					
0499997. Totals (Gross)	5,343	-	5,343		
0499998. Reinsurance ceded	5,343		5,343		
0499999. Accidental Death Benefits: Totals (Net) 0500001. Disability - Active Lives:	-				
0500002. INTERCO 52 w/58 CSO 3.00% NLP			7, 121		
0599997. Totals (Gross)	7,121		7,121		
0599998. Reinsurance ceded 0599999. Disability-Active Lives: Totals (Net)	7,121		7,121		
0600001. 2023 GTL PW Table 3.5%	856,087				856,087
0600002. 2023 GTL PW Table 4.0%	3,639,034				3,639,034
0600003. 2023 GTL PW Table 4.5%					3,469
0600004. 2023 GTL PW Table 4.5% 0600005. 2023 GTL PW Table 5.0%	, -,-				1,163,900 457.609
0600006. 2023 GTL PW Table 5.5%	116,053				116,053
0600007. 2023 GTL PW Table 6.0%	,				8,508
0600008. Disability - Disabled Lives: 0600009. INTERCO 52 3.00%			1,464,887		
0600010. INTERCO 52 3.50%			684,079		
0600011. INTERCO 52 4.00%	169,453		169,453		
0600012. INTERCO 52 4.50%			882,077 387,958		
0600014. INTERCO 52 5.50%			182, 169		
0600015. INTERCO 52 6.00%			11,840		
0699997. Totals (Gross) 0699998. Reinsurance ceded	10,027,123 10,027,123		3,782,463 3,782,463		6,244,660
0699999. Disability-Disabled Lives: Totals (Net)	10,027,123		3,702,403		6,244,660
0700001. Additional Actuarial Reserves					
0700002. Additional Actuarial Reserves - Asset Liability Analysis - AG38			00 000 000		
Urability Analysis - AG38			39,000,000		
0700004. For non-deduction			110,707		
0700005. GMDB					1,200,000
0700006. Group Conversion Substandard	b,44/		6,447		

1	2	3	4	5	6
				Credit	
				(Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0700007. Group Portability Substandard	2,787				2,787
0700008. Guaranteed Minimum Death Benefit	5,562,891		5,562,891		
0700009. Immediate Claim Payment					
0700010. Miscellaneous Reserves:					
0700011. Substandard	87,721				
0700012. VACARVM - direct			32,028,384		
0700013. VACARVM - direct			38,779,241		
0700014. VACARVM GMDB + GMWB Gross	134,088				
0799997. Totals (Gross)	116,917,013		115,714,226		1,202,787
0799998. Reinsurance ceded	59,034,667		57,831,880		1,202,787
0799999. Miscellaneous Reserves: Totals (Net)	57,882,346		57,882,346		
9999999. Totals (Net) - Page 3, Line 1	13,970,589,653		11,680,475,467		2,290,114,186

(a) Included in the above table are amounts of de	posit-type contracts that originally co	ontained a mortality risk. Amounts of deposit-type contract	ts in Column 2 that no longer contain
a mortality risk are Life Insurance \$; Annuities \$	159,401,525 ; Supplementary Contracts with Life Cont	tingencies \$14,669 ;
Accidental Death Benefits \$; Disability - Active Lives \$; Disability - Disabled Lives \$	·····;
Miscellaneous Reserves \$			

EXHIBIT 5 - INTERROGATORIES

1.1 1.2	Has the reporting entity ever issued both participating and non-participating contracts?	-	Yes	[X]	No []
2.1	Does the reporting entity at present issue both participating and non-participating contracts?		Yes	[]	No [Х]
2.2	If not, state which kind is issued.						
_	Non-participating		.,	,			
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?		Yes	[X	J	No [1
4.	Has the reporting entity any assessment or stipulated premium contracts in force?		Yes	1	1	No []	X 1
	If so, state:				•		
	4.1 Amount of insurance?	\$					
	4.2 Amount of reserve?	\$					
	4.3 Basis of reserve:						
	4.4 Basis of regular assessments:						
	4.5 Basis of special assessments:						
	4.6 Assessments collected during the year						
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.						
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?		Yes	[X]	No []
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:				.1,6	96,79	9,647
	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; an 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				0.4	14.00	7 044
	approved by the state of domicile for valuing individual annuity benefits: Attach statement of methods employed in their valuation.	\$.2, 1	14,28	57,041
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?		Vaa	г	1	No I	v 1
١.	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:	Ψ					
	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?						
	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	ſ	1	No [X 1
	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

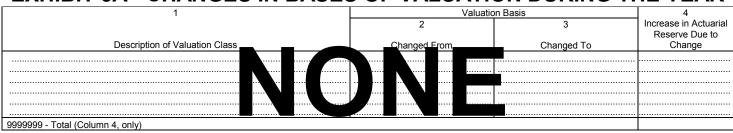


EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

	EXIIIDII 0 -	710011			***	0117101			—/ \	00111	101010			
		1	Comprel	nensive	4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
					NA . di			Employees	T''. \0 (II)	T'11 - VIV		D: 1-22	.	
		Total	Individual	Craun	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
-	ACTIVE LIFE RESERVE	I Olai	muividuai	Group	Supplement	VISION ONly	Dental Only	Fiaii	Medicale	ivieuicaiu	Cledit A&FI	income	Care	Other Health
1		2 245 602										516 , 169		1,829,523
1.	Unearned premium reserves	2,345,692										906.999		1,829,323
2.	Additional contract reserves (b)	. ,										900,999		
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	3,252,691										1,423,168		1,829,523
8.	Reinsurance ceded	3,252,691										1,423,168		1,829,523
9.	Totals (Net)													
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	188,983,924										93,900,907	94,226,160	856,857
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	188,983,924										93,900,907	94,226,160	856,857
15.	Reinsurance ceded	188 . 880 . 796										93,797,779	94,226,160	856.857
16.	Totals (Net)	103, 128										103, 128	, ,	,
	TOTAL (Net)	103, 128										103, 128		
18.	TABULAR FUND INTEREST	ĺ										,		
	DETAILS OF WRITE-INS													
0601.	DET/ILLO OF WITH LING													
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.	, , , , , , , , , , , , , , , , , , , ,						1							
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page						·····							
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)						1							1

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
Balance at the beginning of the year before reinsurance			576,962,699		1,652,136	2,055,956,049
Deposits received during the year	215,535,120			121,476,913	4,468	94,053,739
Investment earnings credited to the account			26,143,782	119,142	43,311	57,611,201
Other net change in reserves	1,463,940		996,704			467,236
Fees and other charges assessed	2,115,147					2, 115, 147
6. Surrender charges						
7. Net surrender or withdrawal payments	542,904,774		68 , 114 , 706	121,596,055	32,234	353, 161,779
Other net transfers to or (from) Separate Accounts	37,416,654					37,416,654
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	2,353,050,805		535,988,479		1,667,681	1,815,394,645
10. Reinsurance balance at the beginning of the year	(2,515,607,196)		(469,512,965)		(1,652,136)	(2,044,442,095)
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(273,663,031)		(34,944,544)		15,545	(238,734,032)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(2,241,944,165)		(434,568,421)		(1,667,681)	(1,805,708,063)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	111, 106, 640		101,420,058			9,686,582

(a) FHLB Funding Agreements:

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		PARI	1 - Liability End of C	urrent Year					
		1	2	3	4	5	6	7	8
					Individual				Other Lines of
		Total	Individual Life	Group Life	Annuities	Group Annuities	Accident & Health	Fraternal	Business
 Due and unpaid: 									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2. In course of settlement:	:								
2.1 Resisted	2.11 Direct								
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net			(b)	(b)				
	2.11100		(b)	(b)	(b)				
2.2 Other	2.21 Direct	135,016,40	389,805,446	44,742,783			468 , 174		
	2.22 Reinsurance assumed		9 458,356				(47,387)		
	2.23 Reinsurance ceded		4						
	2.24 Net		9 (b)20, 132,831						
Incurred but unreported	d:								
	3.1 Direct	347.595.40	8115,637,543	229 . 456 . 937			2.500.928		
	3.2 Reinsurance assumed		1654,012						
	3.3 Reinsurance ceded	The state of the s	4 58,890,753						
	3.4 Net		5 (b)57,400,802						
			(=,	(=,	(=)		(=/		
4. TOTALS	4.1 Direct		1 205,442,989	274, 199, 720			2,969,102		
	4.2 Reinsurance assumed		01,112,368						
	4.3 Reinsurance ceded		8129,021,725						
	4.4 Net	245,956,50					, ,		

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

		Z - IIICulleu Dulling						
	1	2	3	4	5	6	7	8
				Individual				Other Lines of
	Total	Individual Life (a)	Group Life (b)	Annuities	Group Annuities	Accident & Health	Fraternal	Business
Settlements During the Year:								
1.1 Direct						39,111,155		
1.2 Reinsurance assumed				91,726,616		21,267		
1.3 Reinsurance ceded		375,069,229	60,453,253	251, 111, 339		39,124,878		
1.4 Net	(c)856,543,404	203,942,603	381,396,869	159,980,552	111,215,837	7,544		
2. Liability December 31, current year from Part 1:								
2.1 Direct								
2.2 Reinsurance assumed		, , , -						
2.3 Reinsurance ceded	237 , 755 , 298	129,021,725				2,956,724		
2.4 Net		77,533,633	168,422,871					
3. Amounts recoverable from reinsurers December 31, current year	24,203,359	699,869	3,545,820	18,978,782	960,409	18,479		
4. Liability December 31, prior year:								
4.1 Direct		170,564,164	248,637,102			3,478,272		
4.2 Reinsurance assumed		778,372				(9,768)		
4.3 Reinsurance ceded	204,304,416	102,369,784	98,466,128			3,468,504		
4.4 Net	219, 143, 725	68,972,751	150, 170, 974					
5. Amounts recoverable from reinsurers December 31, prior year	27,738,471	890,074	3,313,084	23,502,777		32,536		
6. Incurred Benefits								
6.1 Direct		613,248,205	467,412,740	319,365,275	210,012,284			
6.2 Reinsurance assumed		976,448		91,726,616		18,657		
6.3 Reinsurance ceded	854,470,915			246,587,344	99,756,856	38,599,041		
6.4 Net	886,891,295	212,693,689	399,416,029	164,504,547	110,255,428	21,601		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	3,169,757	in Line 1.	1, \$3, 1	169,757	in Line 1.4.
	\$3, 169, 757	in Line 6.	1, and \$3,1	169,757	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.	1, \$		in Line 1.4.
	\$	in Line 6.1	1. and \$		in Line 6.4.

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

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADMITTE	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			,
	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	12,774,692	12,517,739	(256,953)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities		3,214,536	3,214,536
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,774,692	15,732,275	2,957,583
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	525,593	328,008	(197,585)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due .			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	104,645,212	106,303,329	1,658,117
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	4,547,197	4,783,513	236,316
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	122,492,694	127, 147, 125	4,654,431
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	122,492,694	127, 147, 125	4,654,431
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Disbursements and items not allocated			
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	4,547,197	4,783,513	236,316

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory-basis financial statements of Talcott Resolution Life Insurance Company (the "Company" or "TL") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Connecticut.

A difference prescribed by Connecticut state law allows the Company and its wholly-owned subsidiary, Talcott Resolution Life and Annuity Insurance Company ("TLA"), to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company and/or TLA did not obtain reinsurance reserve credit for these reinsurance treaties, the Company's and TLA's risk-based capital would not have triggered a regulatory event.

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

	SSAP#	F/S Page	F/S Line #	2023	2022
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 125,597,037	\$ 442,570,707
State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61R	4	19	2,256,095	3,505,228
				2,256,095	3,505,228
3. State permitted practices that are an (increase)/decrease from NAIC SAP				_	
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 123,340,942	\$ 439,065,479
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,188,032,576	\$ 2,738,487,489
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61R	3	1	8,190,171	5,934,076
Less: Reinsurance reserve credit (TLA) (as described above)	61R	3	35	18,386,767	34,263,177
				26,576,938	40,197,253
7. State permitted practices that are an (increase)/decrease from NAIC SAP				_	_
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 2,161,455,638	\$ 2,698,290,236

The Company's reported investment in TLA was \$886,939,559 and 948,629,171 as of December 31, 2023 and December 31, 2022, respectively. The Company's investment in TLA would have been reported as \$868,552,792 and \$914,365,994 as of December 31, 2023 and December 31, 2022, respectively, without the state prescribed practices.

The Company does not follow any other prescribed or permitted statutory accounting practices that have a material effect on statutory surplus, statutory net income or risk-based capital of the Company.

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

The preparation of financial statements in conformity with the National Association of Insurance Commissioners ("NAIC") Annual Statement Instructions and NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reported periods. Actual results could differ from those estimates. The most significant estimates include those used in determining the liability for aggregate reserves for life and health policies, evaluation of other-than-temporary impairments, valuation of derivatives, and contingencies relating to corporate litigation and regulatory matters. Certain of these estimates are particularly sensitive to market conditions, and deterioration and/or volatility in the worldwide debt or equity markets could have a material impact on the statutory-basis financial statements. Although some variability is inherent in these estimates, management believes the amounts provided are adequate.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

- 1. Short-term investments include investments whose remaining maturities, at the time of acquisition, are one year or less and are stated at amortized cost. Cash equivalents include investments whose remaining maturities, at time of acquisition, are 90 days or less and are stated at amortized cost. Cash equivalents also include money market instruments which are carried at fair value.
- Other than loan-backed and structured securities, investments in unaffiliated bonds and surplus debentures rated in NAIC classes 1 through 5 are carried at
 amortized cost, and unaffiliated bonds rated in NAIC class 6 are carried at the lower of amortized cost or fair value. Perpetual bonds which do not possess or no
 longer possess an effective call option are carried at fair value, regardless of NAIC designation.
- 3. Unaffiliated common stocks are carried at fair value. For Federal Home Loan Bank (FHLB) capital stock, the fair value is presumed to be par, unless considered other-than-temporary impaired.
- 4. Highest-quality, high-quality or medium quality redeemable preferred stocks (NAIC designations 1 to 3) are valued at amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) are reported at the lower of amortized cost or fair value. Perpetual preferred stocks and publicly traded preferred stock warrants are valued at fair value, not to exceed any currently effective call price.
- 5. Mortgage loans on real estate are carried at the outstanding principal balance, less any allowances for credit losses.
- 6. Loan-backed bonds and structured securities, excluding residual tranches or interests, are carried at amortized cost, except those rated in NAIC class 6, which are carried at the lower of amortized cost or fair value in accordance with the provisions of SSAP No. 43 Revised, Loan-Backed and Structured Securities. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated securities, which use the retrospective method. Residual tranches or interests are carried as Other invested assets at the lower of amortized cost or fair value.

- Investment in subsidiaries, controlled and affiliated ("SCA") companies are based on the net worth of the subsidiary in accordance with SSAP No. 97 Investment
 in Subsidiary, Controlled and Affiliated Entities. The change in the carrying value is recorded as a change in net unrealized capital gains (losses), a component of
 unassigned surplus.
- 8. The Company carries its investments in unaffiliated joint ventures, investment partnerships and limited liability companies based upon audited financial statements in accordance with SSAP No. 48 Joint Ventures, Partnerships and Limited Liability Companies.
- 9. For certain derivative instruments accounted for in accordance with SSAP No. 86 Derivatives ("SSAP No. 86"), on the date the derivative contract is entered into, the Company designates the derivative as hedging, replication, or held for other investment and/or risk management activities. The Company's derivative transactions are permitted uses of derivatives under the derivative use plans required by the Department and the New York State Department of Financial Services.

Derivatives used in hedging relationships are accounted for in a manner consistent with the hedged item. Typically, cost paid or consideration received at inception of a contract is reported on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals are recorded in a manner consistent with the hedged item.

Derivatives used in replication relationships are accounted for in a manner consistent with the cash instrument and the replicated asset. Typically, cost paid or consideration received at inception of the contract is recorded on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination of the derivative, any gain or loss is recognized as a derivative capital gain or loss.

Derivatives used in income generation relationships are accounted for in a manner consistent with the associated covered asset. Typically, consideration received at inception of the contract is recorded on the balance sheet as a derivative liability. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination, any remaining derivative liability, along with any disposition payments are recorded as a derivative capital gain or loss.

Derivatives held for other investment and/or risk management activities are reported at fair value in accordance with SSAP No. 86 and the changes in fair value are recorded in derivative unrealized gains and losses. Periodic cash flows and accruals of income/expense are recorded as components of derivative net investment income.

Certain derivative instruments are accounted for in accordance with SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees ("SSAP No. 108") and reported at fair value. The Company has elected to adopt SSAP No. 108 for certain limited derivative instruments hedging variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity. These derivative instruments are highly effective in achieving offsetting changes in fair value attributed to the hedged risk during the period that the hedge is designated. Changes in value of the derivative instrument attributable to the hedged risk that offset the current period change in the designated portion of the hedged liability are recorded in net realized capital gains (losses). Change in value of the derivative instruments attributable to the hedged liability are recognized as deferred assets and deferred liabilities. Changes in value of the derivative instruments that are not attributable to the hedged risk, are recognized as unrealized gains or unrealized losses.

- 10. The Company considers anticipated investment income as a factor in the premium deficiency calculation in accordance with SSAP No. 54 Revised, Individual and Group Accident and Health Contracts.
- 11. The Company establishes and carries as liabilities actuarially determined reserves which are calculated to meet the Company's future obligations. Reserves for accident and health contracts are based on actuarially recognized methods. Tabular liabilities use prescribed morbidity tables in general use in the United States, which are modified to reflect the Company's actual experience when appropriate. These reserves are computed at amounts that, with additions from estimated premiums to be received and with interest on such reserves compounded annually at certain assumed rates, are expected to be sufficient to meet the Company's policy obligations at their maturities or in the event of an insured's death or disability.

Other than modified coinsurance, reserves are reported net of reinsurance ceded. For modified coinsurance, assets and liabilities associated with the reinsured business remain on the balance sheet of the Company in segregated portfolios.

- 12. The Company follows accounting for implementation costs incurred in a cloud computing arrangement that is a service contract in accordance with SSAP No. 16 Revised Electronic Data Processing Equipment and Software. Implementation costs for service contracts are capitalized as nonoperating system software and as a nonadmitted asset and will be recognized as each component of the hosting arrangement is ready for its intended use. Hosting arrangements that are service contracts will be amortized over the lesser of the term of the hosting agreement or up to five years.
- 13. The Company has no pharmaceutical rebate receivables.
- 14. The Company writes down the book value of investments when declines in values are considered to be other than temporary impairments (OTTI).

Bonds:

The Company evaluates OTTI by conducting a quarterly analysis of bonds. The Company considers the following factors, where applicable depending on the type of securities, in the evaluation of whether a decline in value is other than temporary: (a) the likelihood that the Company will be able to collect all amounts due according to the contractual terms of the debt security; (b) the present value of the expected future cash flows of the security; (c) the characteristics, quality and value of the underlying collateral or issuer securing the position; (d) collateral structure; (e) the length of time and extent to which the fair value has been below amortized cost; (f) the financial condition and near-term prospects of the issuer; (g) adverse conditions related to the security or industry; (h) the rating of the security; (i) the Company's ability and intent to hold the investment for a period of time sufficient to allow for an anticipated recovery to amortized cost; and (j) other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value.

Mortgage Loans:

The Company performs internal reviews quarterly to determine if individual mortgage loans are performing or nonperforming. Mortgage loans are considered to be impaired when, based upon current available information and events, it is probable that the Company will be unable to collect all amounts of principal and interest due according to the contractual terms of the mortgage loan agreement. A valuation allowance is recorded on a loan-by-loan basis in net unrealized capital losses for the excess of the carrying value of the mortgage loan over the fair value of its underlying collateral. Collectability and estimated decreases in collateral values are also assessed on a loan-by-loan basis considering all events and conditions relevant to the loan. This evaluation is inherently subjective as it requires estimates that are susceptible to significant revisions as more information becomes available, as changes occur in the market or as negotiations with the borrowing entity evolve. If there is a change in the fair value of the underlying collateral or the estimated loss on the loan, the valuation allowance is adjusted accordingly. An OTTI occurs upon the realization of a credit loss, typically through foreclosure or after a decision is made to accept a discounted payoff, and is recognized in realized capital losses. The previously recorded valuation allowance is reversed from unrealized capital losses. When an OTTI is recorded, a new cost basis is established reflecting estimated value of the collateral.

Joint Ventures, Partnerships, and LLCs:

When it is probable that the Company will be unable to recover the outstanding carrying value of an investment based on undiscounted cash flows, or there is evidence indicating an inability of the investee to sustain earnings to justify the carrying value of the investment, OTTI is recognized in realized capital losses reflecting the excess of the carrying value over the estimated fair value of the investment. The estimated fair values of limited partnership interests are generally based on the Company's share of the net asset value (NAV) as provided in the financial statements of the investees.

15. The Company enters into repurchase agreements from time to time. For the accounting policy refer to Note 5.F.1.

D. Going Concern

The Company is not aware of any conditions or events which raise substantial doubts concerning the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors

Accounting Changes

In 2022, the Company changed the statutory reserve basis for lifetime withdrawal benefits for variable annuities where the underlying account value is \$0 to the Commissioners Annuity Reserve Valuation Method using the principle-based approach per Section 21 of the Valuation Manual. In 2021, the Commissioners Annuity Reserve Valuation Method using statutory valuation interest rates and mortality tables was used. As of January 1, 2022, the impact of this change is to decrease statutory reserves by approximately \$12 million.

In 2020, the NAIC adopted SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees ("SSAP No. 108"). This standard establishes statutory accounting principles to address certain limited derivative transactions hedging variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity. In 2022, the Company elected to adopt SSAP No. 108 and received approval by the Department to implement the provisions of the guidance.

Recently Issued Accounting Standards

In 2023, the NAIC modified SSAP No. 34 – Investment Income Due and Accrued to require additional disclosures to capture gross, non-admitted and admitted amounts of accrued interest income and to separately identify the cumulative amount of paid-in-kind interest income included in the current principal balance. The guidance is effective December 31, 2023. The Company adopted this guidance in 2023, however, it is not material to the Company.

In 2023, the NAIC modified SSAP No. 43 – Revised Loan-Backed and Structured Securities to add collateralized loan obligations (CLO) to the financial modeling guidance and clarify CLOs are not captured as legacy securities. This guidance is effective December 31, 2023 and will eventually result in CLOs no longer being eligible to use credit rating provider ratings to determine NAIC designation. The Company adopted this guidance in 2023, but effects of the guidance will not have an impact until CLO modeling methodology is implemented by the Securities Valuation Office.

In 2023, the NAIC modified several statutory statements to ensure consistency in the reporting of residual interests, irrespective of legal form. The changes incorporate the 2022 principles-based definition of residual interests, which are characterized as investments in structures backed by a discrete pool of collateral assets, where cash flows first provide principal and interest payments to debt holders, with remaining funds provided to holders of residual interests. The changes modify the following statutory statements: SSAP No. 30 – Revised Common Stock, SSAP No. 32 – Revised Preferred Stock, SSAP 43 – Revised Loan-Backed and Structured Securities, and SSAP No. 48 – Joint Ventures, Partnerships and Limited Liability Companies. All changes are effective December 31, 2023. The Company adopted this guidance in 2023 and identified approximately \$86.8 million of residual interests.

In 2022, the Inflation Reduction Act (the "Act") was enacted on August 16, 2022, and included a new corporate alternative minimum tax ("CAMT"). The CAMT is 15% of a corporation's adjusted financial statement income for the tax year, reduced by corporate alternative minimum foreign tax credit. The CAMT will only apply to applicable corporations (determined on an affiliated group basis) with average adjusted U.S. GAAP financial statement income in excess of \$1 billion for the three prior tax years. This threshold is reduced to \$100 million in the case of certain foreign-parented corporations. When a corporation becomes subject to the CAMT, it remains an applicable corporation for purposes of the CAMT, even if its average adjusted financial statement income is less than \$1 billion, unless an exception applies. The Act and CAMT are effective for the tax years on or after 2023. The Company and its affiliated group have determined that it is a nonapplicable entity for 2023.

In 2022, the NAIC clarified the identification and reporting requirements of affiliate transactions within SSAP No. 25 - Affiliated and Other Related Parties and SSAP No. 43 - Revised Loan-Backed and Structured Securities and incorporated new reporting codes for affiliate transactions in the investment schedules of the annual statement blank. The new reporting requirements are intended to identify investments acquired through, or in, related parties, regardless of whether they meet the definition of an affiliate. The Company adopted this guidance in 2022, however, it is not material to the Company.

Note 3 - Business Combinations and Goodwill

A. Statutory Purchase Method

The Company had no business combinations accounted for under the statutory purchase method

B. Statutory Merger

The Company had no statutory mergers.

C. Assumption Reinsurance

The Company had no assumption reinsurance.

D. Impairment Loss

The Company did not recognize any impairment losses.

Note 4 - Discontinued Operations

The Company had no discontinued operations.

Note 5 - Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- 1. The maximum and minimum lending rates for new commercial mortgage loans during 2023 were 9.95% and 3.76%.
- 2. The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 64.2%.
- The Company had no taxes, assessments or any amounts advanced and not included in the mortgage loan total.

4. Age Analysis of Mortgage Loans and identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement

				Res	idential	ommercial				
	Farm		Insure	d	All Other	Insured	All Other	Mezzanine	Total	
Current year	•									
1. Recorded investment (all)										
a. Current	\$	_	\$ -	_	\$ -	\$ —	\$ 1,161,762,330	\$ -	\$ 1,161,762,33	
b. 30-59 days past due		_	-	_		_	_	_	-	
c. 60-89 days past due		_	-	_		_	_	_	-	
d. 90-179 days past due		_	-	_		_	_	_	-	
e. 180+ days past due		_	-	_		_	_	_		
Accruing interest 90-179 days past due										
a) Recorded investment		_	-	_	_	_	_	_		
b) Interest accrued		_	-	_	_	_	_	_		
Accruing interest 180+ days past due										
a) Recorded investment		_	-	_	_	_	_	_		
b) Interest accrued		_		_	_		_	_		
4. Interest reduced										
a) Recorded investment		_	-	_	_	_	_	_		
b) Interest accrued		_	-	_	_	_	_	_		
c) Percent reduced		0%		0%	0%	0%	0%	0%		
Participant or Co-Lender in a Mortgage Loan Agreement										
a) Recorded investment		_	-	-	ı	_	730,046,324	_	730,046,3	
2. Prior Year										
1. Recorded investment (all)										
a) Current	\$	_	\$ -	_	\$103,645,259	\$ —	\$ 1,298,712,532	\$ -	\$ 1,402,357,7	
b) 30-59 days past due		_	-	_	_	_	_	_		
c) 60-89 days past due		_	-	_	_	_	_	_		
d) 90-179 days past due		_	-	_	_	_	_	_		
e) 180+ days past due		_	-	_	_	_	_	_		
Accruing interest 90-179 days past due										
a) Recorded investment		_	-	_	_	_	_	_		
b) Interest accrued		_	-	_	_	_	_	_		
Accruing interest 180+ days past due										
a) Recorded investment		_	-	_						
b) Interest accrued		_	-	_						
4. Interest reduced										
a) Recorded investment		_	-	-	_	_	_	_		
b) Interest accrued		_	-	_	_	_	_	_		
c) Percent reduced		0%		0%	0%	0%	0%	0%		
Participant or Co-Lender in a Mortgage Loan Agreement										
a) Recorded investment			_	_	103,645,259	_	837,101,684	_	940,746,9	

5. Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

			Residential			(Com	mercial				
	Farm		Insured		All Other		Insured		All Other	Mezzanine		Total
a. Current year												
With allowance for credit losses	\$	_	\$	_	\$	١	\$	_	\$ -	\$ -	\$	_
2. No allowance for credit losses		_		_		١		_	_	_		_
3. Total (1+2)	\$	_	\$	_	\$		\$	_	\$ -	\$ -	\$	_
Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	\$	_	\$	_	\$	_	\$	_	\$ —	\$ —	\$	_
b. Prior year												
With allowance for credit losses	\$	_	\$	_	\$	_	\$	_	\$ 43,316	\$ —	\$	43,316
2. No allowance for credit losses		_		_		_		_	_	_	Г	_
3. Total (1+2)	\$	_	\$	_	\$	_	\$	_	\$ 43,316	\$ —	\$	43,316
Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	\$	_	\$	_	\$	_	\$	_	\$ —	\$ -	\$	_

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

			Resi	dential	Co	ommercial			
	Farn	n	Insured	All Other	Insured	All Other	Mezzanine	Total	
a. Current year									
Average recorded investment	\$	_	\$ —	\$ -	\$ —	\$ 47,927,817	\$ —	\$ 47,927,8	317
Interest income recognized		_	_	_	_	236,821	_	236,8	321
Recorded investments on nonaccrual status		-	_	_	_		_		_
Amount of interest income recognized using a cash-basis method of accounting		_	_	_	_	2,541,939	_	2,541,9	939
b. Prior year									
Average recorded investment	\$	_	\$ —	\$ -	\$ -	\$ 6,411,980	\$ -	\$ 6,411,9	980
Interest income recognized		_	_	_	_	304,520	_	304,5	520
Recorded investments on nonaccrual status		-	-	_	_	_	1		_
Amount of interest income recognized using a cash-basis method of accounting		_	_	_	_	305,037	_	305,0)37

		Decer	mber 31, 2023	Dece	mber 31, 2022
7.	Allowance for credit losses:				
	a. Balance at beginning of period	\$	43,316	\$	45,138
	b. Additions charged to operations		_		_
	c. Less direct write-downs charged against the allowances		43,316		1,822
	d. Recoveries of amounts previously charged off		_		_
	e. Balance at end of year	\$	_	\$	43,316

^{8.} The Company had no mortgage loans derecognized as a result of foreclosure for the years ended December 31, 2023 and 2022.

B. Debt Restructuring

	December 31, 2023	December 31, 2022
Total recorded investment in restructured loans, as of year-end	\$ 12,721,053	\$ 2,440,751
Realized capital losses related to these loans	- \$	\$ 2,208,179
Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	\$	\$ _

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

- 1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- 2. The Company had no OTTI for loan-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.
- 3. The Company has no OTTI recognized during 2023.

4. Security Unrealized Loss Aging

All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 26,868,988
2. 12 Months or Longer	\$ 140,696,667

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

1. Less than 12 Months	\$ 411,947,132
2. 12 Months or Longer	\$ 1,320,326,368

5. As of December 31, 2023, loan-backed securities in an unrealized loss position comprised 531 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), and collateralized loan obligations ("CLO"), which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of December 31, 2023.

Interest income on an impaired loan is accrued to the extent it is deemed collectible and the loan continues to perform under its original or restructured terms.
Interest income on defaulted loans is recognized when received.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- 1. For repurchase agreements, Company policies require a minimum of 95% of the fair value of securities transferred under repurchase agreements to be maintained as collateral. For securities lending agreements, Company policies require a minimum of 102% of the fair value of the securities loaned at the outset of the contract be held as collateral. The agreements with third parties contain contractual provisions to allow for additional collateral to be obtained when necessary. Cash collateral received is invested in high quality investments and the offsetting collateral liability is included in Payables for securities lending.
- 2. The Company did not pledge any of its assets as collateral as of December 31, 2023 and 2022.
- 3. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2023 and 2022.
- 4. The Company did not use affiliated agents for its securities lending transactions.
- 5. The Company had no securities lending or dollar repurchase agreements as of December 31, 2023.
- 6. The Company has not accepted collateral that it is not permitted by contract or custom to sell or repledge as of December 31, 2023 and 2022.
- 7. As of December 31, 2023, the Company has no securities lending transactions that extend beyond one year from the reporting date.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repurchase Programs

From time to time, the Company enters into repurchase agreements to manage liquidity or to earn incremental income. A repurchase agreement is a transaction in which one party (transferor) agrees to sell securities to another party (transferee) in return for cash (or securities), with a simultaneous agreement to repurchase the same securities at a specified price at a later date. These transactions generally have a contractual maturity of ninety days or less. Repurchase agreements include master netting provisions that provide both counterparties the right to offset claims and apply securities held by them with respect to their obligations in the event of a default. Although the Company has the contractual right to offset claims, the Company's current positions do not meet the specific conditions for net presentation.

Under repurchase agreements, the Company transfers collateral of U.S. government, government agency and corporate securities and receives cash. For repurchase agreements, the Company obtains cash in an amount equal to at least 95% of the fair value of the securities transferred. The agreements require additional collateral to be transferred when necessary and provide the counterparty the right to sell or re-pledge the securities transferred. The cash received from the repurchase program is typically invested in short-term investments or fixed maturities and is reported as an asset on the Company's consolidated balance sheets. The Company accounts for the repurchase agreements as collateralized borrowings. The securities transferred under repurchase agreements are included in bonds, with the obligation to repurchase those securities recorded in Other liabilities on the Company's consolidated balance sheets.

From time to time, the Company enters into reverse repurchase agreements where the Company purchases securities and simultaneously agrees to resell the same or substantially the same securities. The agreements require additional collateral to be transferred to the Company when necessary and the Company has the right to sell or re-pledge the securities received as collateral. The Company accounts for reverse repurchase agreements as collateralized financing.

2. Type of Repurchase Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	Yes	Yes	Yes	Yes
b. Tri-Party (YES/NO)	No	No	No	No

3. Original (Flow) & Residual Maturity

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	\$ _	\$ —	\$ -	\$ —
2. Overnight	_	I	-	I
3. 2 days to 1 week	_	I	-	l
4. >1 week to 1 month	_	l	4,707,353	49,857,500
5. >1 month to 3 months	180,000,000	l	21,814,299	50,531,250
6. >3 months to 1 year	207,046,836	273,195,536	251,717,318	270,930,232
7. > 1 year	_	I	-	I
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	\$ _	\$ -	\$ -	\$
2. Overnight	_	l	_	l
3. 2 days to 1 week	_	l	_	l
4. >1 week to 1 month	_	l	4,707,353	l
5. >1 month to 3 months	180,000,000		21,814,299	50,531,250
6. >3 months to 1 year	137,682,436	271,810,285	251,717,318	270,930,242
7. > 1 year		_	_	_

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repurchase - Secured Borrowing

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

6. Securities Sold Under Repurchase - Secured Borrowing by NAIC Designation

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	387,046,836	273,195,536	278,238,970	321,461,492
2. Securities (FV)	l	ı	-	1
b. Ending Balance	l	ı	-	
1. Cash	317,682,436	271,810,285	278,238,970	321,461,492
2. Securities (FV)	_	_	_	_

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

		1	2	3	4	5	6	7	5 11 /
	Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a.	Cash	\$ -	\$321,461,492	\$ -	-	-	_	_	_
b.	Bonds - FV	_	_	_	-	-	_	_	_
C.	LB & SS - FV	_	_	_	-	-	_	_	_
d.	Preferred stock - FV	_	_	_			1	1	_
e.	Common stock	_	_	_	1	1	_	_	_
f.	Mortgage loans - FV	_	_	1	ı	ı	l	ı	_
g.	Real estate - FV	_	_	1	1	1	l	l	_
h.	Derivatives - FV	_	_	_	1	1	_	_	_
i.	Other invested assets - FV	_	_	_			-		_
j.	Total collateral assets - FV	\$ -	\$321,461,492	\$ -					_

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	_
b. 30 days or less	279,716,554
c. 31 to 90 days	41,744,938
d. >90 days	_

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	\$ 279,716,554	\$ 279,716,554
b. 31 to 60 days	41,744,938	41,744,938
c. 61 to 90 days	_	_
d. 91 to 120 days	_	_
e. 121 to 180 days	_	_
f. 181 to 365 days	_	_
g. 1 to 2 years	_	_
h. 2 to 3 years	_	_
i. >3 years	_	_

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 387,046,836	\$ 273,195,535	\$ 278,238,970	\$ 321,461,492
2. Securities (FV)	-	_	_	_
b. Ending Balance				
1. Cash	\$ 317,682,436	\$ 271,810,285	\$ 278,238,970	\$ 321,461,492
2. Securities (FV)	_	_	_	_

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company had no reverse repurchase agreements transactions accounted for as secured borrowing transactions.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company had no repurchase agreements transactions accounted for as a sale transaction.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements transactions accounted for as a sale transaction.

J. Real Estate

- 1. In October 2023, the Company sold the office property held which was located in Maryland. The Company recognized an impairment of \$4.5 million due to
- 2. As of December 31, 2023 and 2022, the Company had no properties classified as held-for-sale.
- 3. There were no changes during the year in the Company's plans to sell investment real estate.
- 4. The Company did not engage in retail land sales operations in 2023 or 2022.
- 5. The Company did not hold real estate with participating mortgage loan features in 2023 or 2022.

K. Investments in Low-income Housing Tax Credits ("LIHTC")

The Company has no investments in LIHTC.

L. Restricted Assets

Restricted Assets (Including Pledged).

					Nonadmitted) Re	estricted				Perce	ntage
			urrent Ye		_						
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporti ng S/A Activity (a)	Total Separat e Account (S/A) Restrict ed Assets	S/A Assets Supporti ng G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Non admitt ed Restri cted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitte d)Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	0.0 %	0.0 %
b. Collateral held under security lending agreements	_		_	_	_	_	_	_	_	0.0 %	0.0 %
c. Subject to repurchase agreements	500,943,000	_	_	_	500,943,000	579,159,456	(78,216,456)	_	500,943,000	0.6 %	0.6 %
d. Subject to reverse repurchase agreements	_	_	_	_	_	_	_		_	0.0 %	0.0 %
e. Subject to dollar repurchase agreements	_	_	_	_	_	_	_	-	_	0.0 %	0.0 %
f. Subject to dollar reverse repurchase agreements	_	_	_	_	_	_	_	_	_	0.0 %	0.0 %
g. Placed under option contracts	_	_	_	_	_	_	_	_	_	0.0 %	0.0 %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	_	_	_	_	_	_	_	_	_	0.0 %	0.0 %
i. FHLB capital stock	5,000,000	_	_	_	5,000,000	5,000,000	_	_	5,000,000	0.0 %	0.0 %
j. On deposit with states	4,208,658	_	_	_	4,208,658	4,058,513	150,145	_	4,208,658	0.0 %	0.0 %
k. On deposit with other regulatory bodies	_	_	_	_	_	_	_	-	_	0.0 %	0.0 %
I. Pledged collateral to FHLB (including assets backing funding agreements)	333,537,614	_	_	_	333,537,614	375,167,097	(41,629,483)	_	333,537,614	0.4 %	0.4 %
m.Pledged as collateral not captured in other categories	334,786,629	_	_	_	334,786,629	484,673,807	(149,887,178)	_	334,786,629	0.4 %	
n. Other restricted assets	_				_	_	_		_	0.0 %	
o. Total restricted assets	\$1,178,475,901	\$	\$ —	\$ —	\$1,178,475,901	\$1,448,058,873	\$ (269,582,972)	\$ —	\$1,178,475,901	1.4 %	1.4 %

- Subset of column 1.
- (a) (b) (c) (d) Subset of column 3.
- Column 5 divided by Asset Page, Column 1, Line 28.
- Column 9 divided by Asset Page, Column 3, Line 28.
 - Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate).

		Gross (Admitted & Nonadmitted) Restricted								tage
		(Current Year							
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Account (S/ A) Restricted Assets	Supportin g G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	(Admitted & Nonadmitted) Restricted to Total Assets	Restricted to Total Admitted Assets
Collateral pledged for derivatives	\$ 334,786,629	\$ —	\$ —	\$ —	\$ 334,786,629	\$ 484,673,807	\$ (149,887,178)	\$ 334,786,629	0.4%	0.4%
Total (c)	\$ 334,786,629	\$ -	\$ -	\$ -	\$ 334,786,629	\$ 484,673,807	\$ (149,887,178)	\$ 334,786,629	0.4%	0.4%

(a) Subset of column 1.

- (b) Subset of column 3.
- c) Total lines for Columns 1 through 7 should equal 5H(1) Columns 1 through 7 respectively and Total line for Columns 8 through 10 should equal 5H(1) in Columns 9 through 11 respectively.
 - 3. The Company had no other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate).
 - 4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

	(4) Dools Adicated Committee		(2) 0/ of DAC)/to Total Access	(A) 0/ -f DAOV to Total
Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)*	(4) % of BACV to Total Admitted Assets**
Cash, Cash Equivalents and Short Term a. Investments	\$ 717,068,327	\$ 717,068,327	3.8 %	3.8 %
b. Schedule D, Part 1	-	- 117,000,027	0.0 %	0.0 %
c. Schedule D, Part 2, Sec. 1	_	_	0.0 %	0.0 %
d. Schedule D, Part 2, Sec. 2	_	_	0.0 %	0.0 %
e. Schedule B	_	_	0.0 %	0.0 %
f. Schedule A	_	_	0.0 %	0.0 %
g Schedule BA, Part 1	_	_	0.0 %	0.0 %
h. Schedule DL, Part 1	_	_	0.0 %	0.0 %
i. Other	_	_	0.0 %	0.0 %
Total Collateral Assets j. (a+b+c+d+e+f+g+h+i)	\$ 717,068,327	\$ 717,068,327	3.8 %	3.8 %

^{*} Column 1 divided by Asset Page, Line 26 Column 1)

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

		(1) Amount		(2) % of Liability to Total Liabilities	
k.	Recognized Obligation to Return Collateral Asset	\$	717,068,327		4.3 %

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

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company had no offsetting and netting of assets and liabilities.

O. 5* Securities

	Number of 5	GI Securities	Aggrega	ate BACV	Aggregate Fair Value			
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year		
(1) Bonds - AC	_	2	\$ _	\$ 162,825	\$ _	\$ 162,824		
(2) Bonds - FV	_	_	_	_	_	_		
(3) LB & SS - AC	_	_	_	_	_	_		
(4) LB & SS - FV	_	_	_	_	_	_		
(3) Preferred Stock - AC	1	3	2,988,735	4,023,090	2,988,735	4,023,090		
(4) Preferred Stock - FV	1	1	11,293	7,638,266	11,293	7,638,266		
(5) Total (1+2+3+4+5+6)	2	6	\$ 3,000,028	\$ 11,824,181	\$ 3,000,028	\$ 11,824,180		

AC - Amortized Cost

FV - Fair Value

P. Short Sales

The Company had no short sales.

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
1.	Number of CUSIPS	48	1
2.	Aggregate Amount of Investment Income	\$ (608,305)	\$ (15,792)

R. Reporting Entity's Share of Cash Pool by Asset type

The Company did not participate in a short term investment pool as of December 31, 2023.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company has no investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets at December 31, 2023.

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

- 1. The Company impaired 2 limited partnerships that included 2 private equity partnerships in 2023. The limited partnerships were impaired because their cost bases sustained declines in value that the Company determined to be other than temporary.
- b. The limited partnership impairments were determined as the difference between the fair value from the partnership financial statements and the carrying value of the investments based on the equity method of accounting. The amounts of the impairments were \$8,178,784 and \$842,009 for the years ended December 31, 2023 and 2022, respectively.

Note 7 - Investment Income

- A. Due and accrued investment income with amounts over 90 days past due is nonadmitted.
- B. The total amount of investment income due and accrued excluded from surplus at December 31, 2023 and 2022 was \$525,593 and \$328,008, respectively.
- C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Intere	st income due and accrued	Amount			
1.	Gross	\$	164,056,701		
2.	Nonadmitted	\$	525,593		
3.	Admitted	\$	163,531,108		

- D. The Company had no aggregate deferred interest.
- E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	\$ 690,720

Note 8 - Derivative Instruments

Overview

The Company utilizes a variety of Over-the counter ("OTC") derivatives, including OTC-cleared transactions, and exchange-traded derivative instruments as part of its overall risk management strategy. The types of instruments may include swaps, caps, floors, forwards, futures and options to achieve one of four Company-approved objectives: to hedge risk arising from interest rate, equity market, credit spread and issuer default, price or currency exchange rate risk or volatility; to manage liquidity; to control transaction costs; or to enter into replication transactions. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), replication, or held for other investment and/or risk management activities, which primarily involves managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86. The Company's derivative transactions are used in strategies permitted under the derivative use plans required by the Department and the of New York State Department of Financial Services.

Interest rate, equity, and index swaps involve the periodic exchange of payments with other parties, at specified intervals, calculated using agreed upon rates or indices and notional principal amounts. Generally, no cash or principal payments are exchanged at the inception of the contract. Typically, at the time a swap is entered into, the cash flow streams exchanged by the counterparties are equal in value.

Credit default swaps entitle one party to receive a periodic fee in exchange for an obligation to compensate the other party should a credit event occur on the part of the referenced issuer.

Financial futures are standardized commitments to either purchase or sell designated financial instruments at a future date for a specified price and may be settled in cash or through delivery of the underlying instrument. Futures contracts trade on organized exchanges. Margin requirements for futures are met by pledging securities or cash, and changes in the futures' contract values are settled daily in cash.

Option contracts grant the purchaser, for a premium payment, the right to either purchase from or sell to the issuer a financial instrument at a specified price, within a specified period or on a stated date.

Swaption contracts grant the purchaser, for a premium payment, the right to enter into an interest rate swap with the issuer on a specified future date.

Foreign currency swaps exchange an initial principal amount in two currencies, agreeing to re-exchange the currencies at a future date, at an agreed upon exchange rate. There may also be a periodic exchange of payments at specified intervals calculated using agreed upon rates and exchanged principal amounts.

The Company clears interest rate swap and certain credit default swap derivative transactions through central clearing houses. OTC-cleared derivatives require initial collateral at the inception of the trade in the form of cash or highly liquid collateral, such as U.S. Treasuries and government agency investments. Central clearing houses also require additional cash collateral as variation margin based on daily market value movements. In addition, OTC-cleared transactions include price alignment interest either received or paid on the variation margin, which is reflected in net investment income.

Strategies

The notional value, fair value, and carrying value of derivative instruments used during the years 2023 and 2022 are disclosed in the table presented below. During the years 2023 and 2022, the Company did not transact in or hold any positions related to net investment hedges in a foreign operation or income generation transactions. The notional amounts of derivative contracts represent the basis upon which pay or receive amounts are calculated and are not reflective of credit risk. The fair value of derivative instruments are based upon widely accepted pricing valuation models which utilize independent third-party data as inputs or independent broker quotations. The Company did not have any unrealized gains or losses during the reporting period representing the component of the derivative instruments gain or loss from derivatives that no longer qualify for hedge accounting.

(Amounts in thousands)	As of [Эес	ember 31,	20:	23	As of	De	cember 31, 2	022	
Derivative type by strategy	Notional Value		Fair Value		Carrying Value	Notional Value		Fair Value		Carrying Value
Cash flow hedges										
Interest rate and index swaps	\$ 125,000	\$	(14,489)	\$	_	\$ 125,000	\$	(17,075)	\$	_
Foreign currency swaps	76,833		10,907		10,194	76,833		11,900		12,704
Replication transactions										
Credit default swaps	250,000		4,858		3,460	250,000		1,992.00		272.00
Interest rate swaps	440,000	((104,725)		60	440,000		(105,243)		_
Other investment and/or Risk Management activities										
Interest rate and index swaps, swaptions	447,000		(46,740)		(46,740)	447,000		(32,329)		(32,329)
Interest rate swaps - offsetting	_		_		_	144,200		(3,285)		(3,285)
Macro hedge program	8,968,036		146,120		146,120	12,908,107		342,782		342,782
Total	\$ 10,306,869	\$	(4,069)	\$	113,094	\$ 14,391,140	\$	198,742	\$	320,144

Cash Flow Hedges

Interest rate swaps and index swaps: Interest rate swaps and index swaps are primarily used to convert interest receipts on floating-rate fixed maturity investments and liabilities to fixed rates or other floating rates. There were no gains and losses classified in unrealized gains and losses related to cash flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period.

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments and liabilities to U.S. dollars. The foreign fixed maturities and liabilities are primarily denominated in euros and British pounds and are hedged to minimize cash flow fluctuations due to changes in currency rates. There were no gains and losses classified in unrealized gains and losses related to cash flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period.

Replication Transactions

Credit default swaps: The Company periodically enters into credit default swaps that assume credit risk as part of replication transactions. Replication transactions are used as an economical means to synthetically replicate the characteristics and performance of assets that are permissible investments under the Company's investment policies.

Interest rate swaps: The Company periodically enters in interest rate swaps as part of replication transactions to reproduce the investment characteristics of permissible investments.

Other Investment and/or Risk Management Activities

Interest rate and index swaps, and swaptions: The Company enters into interest rate swaps, index swaps, and swaptions to manage duration between assets and liabilities. In addition, the Company may enter into interest rate swaps to terminate existing swaps in hedging relationships, thereby offsetting the changes in value in the original swap.

Macro hedge program: The Company utilizes equity options, swaps, futures, and foreign currency options to hedge against a decline in the equity markets and the resulting statutory surplus and capital impact primarily arising from Guaranteed Minimum Death Benefit ("GMDB") and GMWB obligations. Included are equity options with financing premiums for which the premium is paid at the end of the derivative contract.

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of December 31, 2023 and 2022, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2024	\$ 16,875
2025	41,464
2026	16,849
2027	-
Thereafter	25,888
Total Future Settled Premiums	\$ 101,075

(amount in thousands)						
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums			
December 31, 2023	\$101,075	\$(22,094)	\$(22,094)			
December 31, 2022	\$278,812	\$182,492	\$182,492			

Credit Risk

The Company's derivative counterparty exposure policy establishes market-based credit limits, favors long-term financial stability and creditworthiness of the counterparty and typically requires credit enhancement/credit risk reducing agreements. The Company minimizes the credit risk in derivative instruments by entering into transactions with high quality counterparties rated A or better, which are monitored and evaluated by the Company's risk management team and reviewed by senior management. OTC-cleared transactions reduce risk due to their ability to require daily variation margin, monitor the Company's ability to request additional collateral in the event of a counterparty downgrade, and act as an independent valuation source.

The Company has developed credit exposure thresholds which are based upon counterparty ratings. Credit exposures are measured using the market value of the derivatives, resulting in amounts owed to the Company by its counterparties or potential payment obligations from the Company to its counterparties. Credit exposures are generally quantified daily based on the prior business day's market value and collateral is pledged to and held by, or on behalf of, the Company to the extent the current value of derivatives exceeds the contractual thresholds. In accordance with industry standards and the contractual agreements, collateral is typically settled on the next business day. The Company may have exposure to credit risk for amounts below the exposure thresholds which are uncollateralized, as well as for market fluctuations that may occur between contractual settlement periods of collateral movements.

Counterparty exposure thresholds are developed for each of the counterparties based upon their ratings. In addition, the Company monitors counterparty credit exposure on a monthly basis to ensure compliance with Company policies and statutory limitations. The Company also generally requires that derivative contracts, other than exchange traded contracts, OTC-cleared swaps, certain forward contracts, and certain embedded and reinsurance derivatives, be governed by an International Swaps and Derivatives Association Master Agreement which is structured by legal entity and by counterparty and permits right of offset.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB, Derivative Instruments, for each individual derivative contract.

The Company does not have excluded components of derivatives.

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees

(1) Discussion of Hedged Item/Hedging Instruments and Hedging Strategy

0001 Interest Rate Hedge

Present Value of Future Cash Flows of Certain Variable Annuity Contracts:

The hedged item consists of a portion of the Company's variable annuity block of business, including related minimum benefit guarantees, that is sensitive to interest rate movement. The hedged portion of the block is reviewed on a monthly basis and the hedge effectiveness is measured quarterly based on the ratio of the percentage change in asset interest rate risk (rho) compared to the percentage change in the liability interest rate risk (rho). The related hedging instrument is a portfolio of interest rate derivatives which follows a semi-static hedging strategy. Changes in interest rates impact the present value of the future product cash flows.

The Company will recognize a net deferred asset within Other assets or a net deferred liability within Other liabilities on the Statements of Admitted Assets, Liabilities and Capital and Surplus, for fluctuations in fair value that do not offset the changes in the liability. The deferred asset or liability will then be amortized over the timeframe required under SSAP No. 108, which is the Macaulay duration of guarantee benefit cash flows, or approximately 8 years.

The hedging strategy is compliant with VM-21 and meets all the criteria to be defined as a clearly defined hedging strategy as required by SSAP No. 108. In 2022, the Company revised its hedging position twice to reflect reinsurance transactions that the Company entered into. Hedge effectiveness is measured in accordance with SSAP No. 108 on a quarterly basis, both prospectively and retrospectively, and remains highly effective as of December 31, 2023.

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

a.	Scheduled Amortization		
	Amortization Year	<u>Deferred assets</u>	<u>Deferred liabilities</u>
1	2024	(30,342,907)	20,120,240
2	2025	(30,342,907)	20,120,240
3	2026	(30,342,907)	20,120,240
4	2027	(30,342,907)	20,120,240
5	2028	(30,342,907)	20,120,240
6	2029	(30,342,906)	20,120,241
7	2030	(26,017,310)	20,120,241
8	2031	(14,252,498)	13,112,322
9	2032		_
10	2033	_	_
11	Total	(222,327,249)	153,954,004
b.	Total Deferred Balance*		(68,373,245)

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

C.	Reconciliation of Amortization:	
1	Prior Year Total Deferred Balance	(43,486,878)
2	Current Year Amortization	(9,082,491)
3	Current Year Deferred Recognition	33,968,858
4	Ending Deferred Balance [1-(2+3)]	(68,373,245)

- d. Open Derivative Removed from SSAP No. 108 and Captured in Scope of SSAP No. 86: Not applicable.
- e. Open Derivative Removed from SSAP No. 86 and Captured in Scope of SSAP No. 108: Not applicable.
- (3) Hedging Strategies Identified as No Longer Highly Effective: Not applicable.
- (4) Hedging Strategies Terminated: Not applicable.

Note 9 - Income Taxes

A. The components of the net deferred tax asset/(deferred tax liability) ("DTA"/"(DTL)") at period end and the change in those components are as follows:

		2023				
		Ordinary	Capital	Total		
(a)	Gross DTA	\$ 256,838,575	\$ 6,726,988	\$ 263,565,563		
(b)	Statutory valuation allowance adjustments	_	_	_		
(c)	Adjusted gross DTA	256,838,575	6,726,988	263,565,563		
(d)	Deferred tax assets nonadmitted	104,645,212		104,645,212		
(e)	Subtotal net admitted deferred tax assets	152,193,363	6,726,988	158,920,351		
(f)	Deferred tax liabilities	13,171,538	63,150,813	76,322,351		
(g)	Net admitted deferred tax asset/(net deferred tax liability)	\$ 139,021,825	\$ (56,423,825)	\$ 82,598,000		

2		2023					
			Ordinary Capital			Total	
Ad	mission Calculation Components SSAP No. 101 :						
(a)	Federal income taxes paid in prior years recoverable by C/B	\$	_	\$	_	\$	-
(b)	Adjusted gross DTA expected to be realized		79,399,852		3,198,148		82,598,000
	(1) DTA's expected to be realized after the balance sheet date		79,399,852		3,198,148		82,598,000
	(2) DTA's allowed per limitation threshold		XXX		XXX		315,815,186
(c)	DTA's offset against DTLs		72,793,511		3,528,840		76,322,351
(d)	DTA's admitted as a result of application of SSAP No. 101	\$	152,193,363	\$	6,726,988	\$	158,920,351

(a) Ratio % used to determine recovery period and threshold limitations 1,030%
(b) Adjusted capital and surplus used to determine 2(b) thresholds \$ 2,105,434,576

		20	23	
		Ordinary		Capital
Impact of Tax Planning Strategies:				
(a) Determination of adjusted gross DTA and net admitted DTA,				
by tax character as a %.				
(1) Adjusted gross DTAs amount from Note 9A1c	\$	256,838,575	\$	6,726,988
(2) % of adjusted gross DTAs by tax character attributable to the impact o	f			
planning strategies		— %		<u> </u>
(3) Net admitted adj. gross DTAs amount from Note 9A1e	\$	152,193,363	\$	6,726,988
(4) % of net admitted adjusted gross DTAs by tax character admitted				
because of the impact of planning strategies		2.1 %		_ 9
(b) Do the tax planning strategies include the use of reinsurance?		Yes		No _X_

1		2022				
		Ordinary	Total			
(a) Gross DTA	\$ 223,133,485	\$ 5,009,829	\$ 228,143,314		
(b) Statutory valuation allowance adjustments	_	_	-		
(c) Adjusted gross DTA	223,133,485	5,009,829	228,143,314		
(d) Deferred tax assets nonadmitted	106,303,329	_	106,303,329		
(е) Subtotal net admitted deferred tax assets	116,830,156	5,009,829	121,839,985		
(f) Deferred tax liabilities	23,803,949	45,403,036	69,206,985		
(q) Net admitted deferred tax asset/(net deferred tax liability)	\$ 93,026,207	\$ (40,393,207)	\$ 52,633,000		

2			2022					
				Ordinary		Capital		Total
	Adm	ission Calculation Components SSAP No. 101 :						
	(a)	Federal income taxes paid in prior years recoverable by C/B	\$	_	\$	_	\$	_
	(b)	Adjusted gross DTA expected to be realized		49,378,407		3,254,593		52,633,000
		(1) DTA's expected to be realized after the balance sheet date		49,378,407		3,254,593		52,633,000
		(2) DTA's allowed per limitation threshold		XXX		XXX		402,878,173
	(c)	DTA's offset against DTLs		67,451,749		1,755,236		69,206,985
	(d)	DTA's admitted as a result of application of SSAP No. 101	\$	116,830,156	\$	5,009,829	\$	121,839,985

3	(a)	Ratio % used to determine recovery period and threshold limitation	1,065%
	(b)	Adjusted capital and surplus used to determine 2(b) thresholds	2,685,854,489

		20	22	
		Ordinary		Capital
Impact of Tax Planning Strategies:				
(a) Determination of adjusted gross DTA and net admitted DTA,				
by tax character as a %.				
(1) Adjusted gross DTAs amount from Note 9A1c	\$	223,133,485	\$	5,009,829
(2) % of adjusted gross DTAs by tax character attributable to the in	pact of			
planning strategies		2.8 %		_ 9
(3) Net admitted adj. gross DTAs amount from Note 9A1e	\$	116,830,156	\$	5,009,829
(4) % of net admitted adjusted gross DTAs by tax character admitted	d			
because of the impact of planning strategies		3.5 %		_ 9
(b) Do the tax planning strategies include the use of reinsurance?		Yes		No _X_

		Change During 2023				
			Ordinary	Capital	Total	
(a)	Gross DTA	\$	33,705,090	\$ 1,717,159	\$ 35,422,249	
(b)	Statutory valuation allowance adjustments		_	l	-	
(c)	Adjusted gross DTA		33,705,090	1,717,159	35,422,249	
(d)	Deferred tax assets nonadmitted		(1,658,117)	1	(1,658,117)	
(e)	Subtotal net admitted deferred tax assets		35,363,207	1,717,159	37,080,366	
(f)	Deferred tax liabilities		(10,632,411)	17,747,777	7,115,366	
(g)	Net admitted deferred tax asset/(net deferred tax liability)	\$	45,995,618	\$ (16,030,618)	\$ 29,965,000	

2		Change During 2023				
		Ordinary Capital		Total		
	Admission Calculation Components SSAP No. 101 :					
	(a) Federal income taxes paid in prior years recoverable by C/B	\$ _	\$	\$ _		
	(b) Adjusted gross DTA expected to be realized	30,021,445	(56,445)	29,965,000		
	(1) DTA's expected to be realized after the balance sheet date	30,021,445	(56,445)	29,965,000		
	(2) DTA's allowed per limitation threshold	XXX	XXX	(87,062,987)		
	(c) DTA's offset against DTLs	5,341,762	1,773,604	7,115,366		
	(d) DTA's admitted as a result of application of SSAP No. 101	\$ 35,363,207	\$ 1,717,159	\$ 37,080,366		

(a) Ratio % used to determine recovery period and threshold limitation (34)%
(b) Adjusted capital and surplus used to determine 2(b) thresholds (580,419,913)

		Change D	uring	2023
		Ordinary		Capital
Imp	act of Tax Planning Strategies:			
(a)	Determination of adjusted gross DTA and net admitted DTA,			
	by tax character as a %.			
	(1) Adjusted gross DTAs amount from Note 9A1c	\$ 33,705,090	\$	1,717,159
	(2) % of adjusted gross DTAs by tax character attributable to the impact of			
	planning strategies	(2.8)%		— %
	(3) Net admitted adj. gross DTAs amount from Note 9A1e	\$ 35,363,207	\$	1,717,159
	(4) % of net admitted adjusted gross DTAs by tax character admitted			
	because of the impact of planning strategies	(1.4)%		— %

B. DTLs are not recognized for the following amounts:

Not Applicable.

C. Significant Components of Income Taxes Incurred

1.	The components of current income tax expense are as follows:							
[2023		2022	Change	
	(a)	Federal	\$	(22,518,867)	\$	(17,147,707)	\$(5,371,160)	
	(b)	Foreign		_		_	_	
	(c)	Subtotal		(22,518,867)		(17,147,707)	(5,371,160)	
	(d)	Federal income tax on net capital gains		(12,108,002)		(3,234,623)	(8,873,379)	
	(e)	Utilization of capital loss carryforwards		_		_	_	
l	(f)	Other		_		_	_	
	(g)	Federal and foreign income taxes incurred	\$	(34,626,869)	\$	(20,382,330)	\$(14,244,539)	

(g) Federal and foreign income taxes incurred	1.9	(34,626,869)	φ	(20,382,330)	Ψ(14,244,539)				
The main components of the period end deferred tax amounts and the change	in those com	ponents are as fo	llows:							
		2023		2022		Change				
DTA: Ordinary										
Policyholder Reserves	\$	167,006,154	\$	168,577,716	\$	(1,571				
Deferred acquisition costs		41,988,831		39,710,208		2,278				
Compensation and benefits		_		31,500		(31				
Investments		7,423,903		4,058,557		3,365				
Net operating loss carryforward		27,742,758		648,759		27,093				
Tax credit carryforward		9,353,371		6,721,800		2,631				
Other		3,323,558		3,384,945		(61				
Subtotal: DTA ordinary		256,838,575		223,133,485		33,705				
Ordinary statutory valuation allowance		_		_						
Total adjusted gross ordinary DTA		256,838,575		223,133,485		33,705				
Nonadmitted ordinary DTA		104,645,212		106,303,329		(1,658				
Admitted ordinary DTA		152,193,363	\$	116,830,156		35,363				
DTA: Capital										
Investments		6,726,988		5,009,829		1,717				
Subtotal: DTA capital		6,726,988		5,009,829		1,717				
Capital statutory valuation allowance	İ	_		_						
Total adjusted gross capital DTA		6,726,988		5,009,829		1,717				
Nonadmitted capital DTA		_								
Admitted capital DTA		6,726,988		5,009,829		1,717				
Total Admitted DTA	\$	158,920,351	\$	121,839,985	\$	37,080				
DTL: Ordinary										
Investments	\$	3,237,107	\$	4,400,956	\$	(1,163				
Policyholder reserves		9,934,431		19,402,993		(9,468				
Gross DTL ordinary		13,171,538		23,803,949		(10,632				
DTL: Capital										
Investments		63,150,813		45,403,036		17,747				
Gross DTL capital		63,150,813		45,403,036		17,747				
Total DTL		76,322,351		69,206,985		7,115				
Net adjusted DTA/(DTL)	\$	82,598,000	\$	52,633,000	\$	29,965				
Adjust for the change in deferred tax on unrealized gains/losses						1,481				
Adjust for the change in nonadmitted deferred tax						(1,658				
Other adjustments					L_					
Adjusted change in net deferred Income Tax					\$	29,788				

D. Reconciliation of federal income tax rate to actual effective rate:

The sum of the income tax incurred and the change in the DTA/DTL is different from the result obtained by applying the statutory federal income tax rate to the pretax income. The significant items causing this difference are as follows:

			% of Pre-tax		% of Pre-tax
	2023		income	2022	income
	Tax effect	\$	90,970,168	Tax effect	\$ 422,188,379
Statutory tax	\$ 19,103,735		21.00 %	\$ 88,659,560	21.00 %
Tax preferred investments	(17,443,389)		(19.17)%	(19,646,418)	(4.65)%
Affiliated dividends	(19,908,000)		(21.88)%	_	— %
VA hedge losses reported in surplus	(5,807,449)		(6.38)%	(13,636,411)	(3.23)%
Interest maintenance reserve	(32,150,963)		(35.34)%	(37,581,560)	(8.90)%
Change in basis of computing reserves	_		0.00 %	2,007,839	0.48 %
Prior period adjustment	641,987		0.71 %	(690,118)	(0.16)%
SSAP 108	(3,530,268)		(3.88)%	8,614,730	2.04 %
Change in deferred tax on non-admitted assets	683,186		0.75 %	(535,345)	(0.13)%
Foreign related investments	(2,078,941)		(2.29)%	(3,706,753)	(0.88)%
Amortization of inception gain	(4,001,300)		(4.40)%	(1,946,914)	(0.46)%
All other	76,227		0.07 %	212,712	0.05 %
Total statutory income tax	\$ (64,415,175)		(70.81)%	\$ 21,751,322	5.15 %
Federal and foreign income taxes incurred	(34,626,869)		(38.06)%	(20,382,330)	(4.83)%
Change in net deferred income taxes	(29,788,306)	L	(32.75)%	42,133,652	9.98 %
Total statutory income tax	\$ (64,415,175)		(70.81)%	\$ 21,751,322	5.15 %

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

1.	I. At December 31, 2023, the Company had \$132,108,360 of net operating loss carryforwards with no expiration	, and \$9,353,371	of foreign tax credit	carryovers which
	expire between 2028 and 2033			

2. The amount of federal income taxes incurred in the current year and each preceding year that will be available for recoupment in the event of future.	uture net losses are
--	----------------------

2023	\$	_
2022	\$	_
2021	\$	_

^{3.} The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was \$— as of December 31, 2023.

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is included within TR Re, Ltd.'s ("TR Re"), consolidated federal income tax return. The consolidated federal income tax return includes the following entities:

TR Re, Ltd.
Talcott Resolution Life Insurance Company
Talcott Resolution Life and Annuity Insurance Company
American Maturity Life Insurance Company

2. Federal Income Tax Allocation

Estimated tax payments are made quarterly (if necessary), at which time intercompany tax balances are settled. In the subsequent year, additional settlements (if necessary) are made on the unextended due date of the return and at the time the return is filed. The method of allocation among affiliates of the Company is subject to a written agreement approved by the Board of Directors and based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A&C. See Schedule Y.

- B. The Company had no reportable transactions with affiliates in 2023.
- D. The Company reported \$6,592,242 and \$28,758,705 as receivables from parents, subsidiaries and affiliates as of December 31, 2023 and 2022, respectively. Amounts are settled in accordance with terms of the agreements.

On October 17, 2022, TL loaned \$100M to TR Re per the intercompany liquidity agreement. The interest rate of this loan was 3.4% and the maturity date was October 16, 2023. The loan was repaid on October 16, 2023.

On September 22, 2023, TL loaned \$50M to TR Re per the intercompany liquidity agreement. The interest rate of this loan is 5.12% and the maturity date is September 21, 2024.

On December 27, 2023, TL loaned \$250M to TR Re per the intercompany liquidity agreement. The interest rate of this loan is 5.26% and the maturity date is December 26, 2024.

E. Guarantees or undertakings including the Company and any affiliate or related party:

For all guarantees, see Note 14.A.2.

F. Management or expense allocation contracts involving affiliated companies:

Effective September 21, 2022, TL entered into an intercompany liquidity agreement between several Talcott entities: including TR Re, Talcott Life Re, Ltd ("TLR") and Talcott Life & Annuity Re, Ltd. ("TLAR"). TL may lend a total of \$500M in aggregate to the affiliates. TL may also borrow a total of \$1.5B consisting of \$500M from each of the aforementioned entities. Under the agreement, TLR, TLAR and TR Re cannot extend loans between one another.

Effective September 21, 2022, TLA entered into an intercompany liquidity agreement between several Talcott entities: including TR Re, TLR and TLAR. TLA may lend a total of \$200M in aggregate to the affiliates. TLA may also borrow a total of \$600M consisting of \$200M from each of the aforementioned entities. Under the agreement, TLR, TLAR and TR Re cannot extend loans between one another.

Effective December 28, 2021, TL and certain of its affiliates, including but not limited to insurance companies (the "Talcott Companies"), entered into an Investment Management Agreement with Sixth Street Insurance Solutions, L.P. to provide investment management services with respect to certain assets.

Effective July 1, 2021, TL and certain of its affiliates, including but not limited to Talcott Companies, entered into a new Amended and Restated Services and Cost Allocation Agreement, which superseded the previous Cost Allocation Agreements and authorizes the affiliates and TL to obtain a variety of operating services from each other to conduct their day to day businesses and to provide fair and equitable compensation for their services. Expenses covered under the Agreement are allocated based on cost plus basis.

Effective June 1, 2018, TL and certain of its broker dealer affiliates, including TDC, entered into a new Amended and Restated Service and Cost Allocation Agreement, which provides services to the entities for the purpose of conducting their day to day businesses.

Effective June 26, 2018, Hopmeadow Holdings, LP and its direct and indirect subsidiaries entered into a new Tax Allocation Agreement. On December 30, 2021, TR Re, Ltd., a new subsidiary of Hopmeadow Holdings, LP, was added to the agreement via joinder.

Effective June 1, 2018, TL entered into an Intercompany Liquidity Agreement (the "Liquidity Agreement") with TLA. The Agreement allows for short-term advances of funds between TL, TLA and certain TL subsidiaries who become parties to the Liquidity Agreement in the future. There are currently no advances outstanding

Effective December 12, 2018, TL entered into an Intercompany Liquidity Agreement (the "TLI Liquidity Agreement") with Talcott Resolution Life, Inc. ("TLI"). The TLI Liquidity Agreement allows for short-term advances of funds between TL and TLI. There are currently no advances outstanding.

Effective July 14, 2012, TL entered into an administrative service agreement (the "ASA") with Talcott Administrative Services Company LLC ("TASC", formerly known as Lombard International Administration Services Company, LLC). Under the ASA, TASC provides certain administrative services with respect to specified contracts and accounts.

Principal Underwriting Agreement between TDC, TL, and TLA as amended and restated effective July 17, 2007.

- G. All outstanding shares of the Company's stock are owned by TR Re.
- H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via SCA company.
- I. The Company has no investments in an SCA company that exceed 10% of its admitted assets.
- $\textbf{J.} \qquad \text{The Company has no impaired investments in an SCA company}.$
- **K.** The Company has no investments in a foreign subsidiary.
- L. The Company has no investments in a downstream noninsurance holding company.
- M. The Company has no investments in noninsurance SCA entities.
- N. The Company has no direct investments in insurance SCA's for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures. See additional information in Note 1.

Note 11 - Debt

A. The Company has no outstanding debt.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of December 31, 2023, there were no advances outstanding.

State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2023, the Company's pledge limit is \$547 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. FHLB Capital Stock

a. Aggregate Totals

1. December 31, 2023

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ _	\$ -	\$
b.	Membership Stock - Class B	5,000,000	5,000,000	-
C.	Activity Stock	_	l	-
d.	Excess Stock	_	l	-
e.	Aggregate Total (a+b+c+d)	5,000,000	5,000,000	-
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 547,000,000	\$ 547,000,000	\$ _

2. December 31, 2022

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ -	\$ · –	\$ —
b.	Membership Stock - Class B	5,000,000	5,000,000	_
C.	Activity Stock			_
d.	Excess Stock	_		_
e.	Aggregate Total (a+b+c+d)	5,000,000	5,000,000	_
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 685,000,000	\$ 685,000,000	\$

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

				Eligible for Redemption				
Meml	bership Stock	1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years	
1	Class A	\$ —	\$	\$ —	\$	\$ —	\$ —	
2	Class B	5,000,000	5,000,000	_	_	_		

3. Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2023

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	\$ 308,462,352	\$ 333,537,614	\$—
2	Current Year General Account: Total Collateral Pledged	308,462,352	333,537,614	_
3	Current Year Separate Account: Total Collateral Pledged	_	_	_
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	339,143,216	375,167,097	_

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value		2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1	Current Year Total General and Separate Accounts (Maximum Collateral Pledged (Lines 2 + 3)	\$ 313,808,675	\$	366,428,837	\$ —
2	Current Year General Account Maximum Collateral Pledged	313,808,675		366,428,837	
3	Current Year Separate Account Maximum Collateral Pledged	-	_		
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	339,143,216		375,167,097	_

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

The Company had no borrowings from the FHLB as of December 31, 2023.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of December 31, 2023.

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

A-D. Defined Benefit Plans

The Company has no direct plans.

E. Defined Contribution Plans

In September, 2021, the Company adopted a new Long-term Cash Incentive Plan ("the Plan") to attract and retain executive and management level employees of the Company and its affiliates in support of the continued growth and long-term performance of the Company. U.S. employees in certain employment bands (generally executive and management level) are eligible to participate in the Plan. Targets vary by employment level. Awards are issued annually at the discretion of management, and vest in full on the third anniversary of the date of the grant, subject to the participant's continued employment with the Company. The expense accrued for the Company during 2023 and 2022 was immaterial.

As of June 1, 2018, TL adopted a investment and savings plan, the Talcott 401(k) Plan and a non-qualified savings plan, the Talcott Resolution Deferred Compensation Plan. Effective December 31, 2018, both plans were assigned to Talcott Resolution Life Inc., the Company's indirect parent. Substantially all U.S. employees of the Company are eligible to participate in the Talcott 401(k) Plan under which designated contributions can be invested in a variety of investments. The Company's contributions include a non-elective contribution of 2% of eligible compensation and a dollar-for-dollar matching contribution of up to 6% of eligible compensation contributed by the employee each pay period. The Talcott Resolution Deferred Compensation Plan has a 6% matching contribution for eligible compensation earned in excess of the 401(a)(17) limit, currently \$275,000. Eligible compensation includes salary and bonuses and participants can defer up to 80% of their eligible pay. The cost allocated to the Company for the years ended December 31, 2023 and 2022 was immaterial

F. Multiemployer Plans

The Company has no multiemployer plans.

G. Consolidated/Holding Company Plans

The Company participates in Talcott sponsored postemployment plans that provide for medical and salary replacement benefits for employees on long-term disability. The expenses allocated to the Company for long term disability were not material to the results of operations for the years ended December 31, 2023 and 2022.

H. Postemployment Benefits and Compensated Absences

The Company has no direct postemployment benefits and compensated absences.

Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17).

There was no impact from the Modernization Act on Medicare postretirement benefits (INT 04-17) to the Company.

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

- 1. The Company has 1,000 shares of common capital stock authorized, issued and outstanding. The par value of the stock is \$5,690.
- 2. The Company has no preferred shares authorized.
- The maximum amount of dividends which can be paid to shareholders by Connecticut domiciled insurance companies, without prior approval of the Connecticut Insurance Commissioner (the "Commissioner"), is generally restricted to the greater of 10% of surplus as of the preceding December 31st or the net gain from operations after dividends to policyholders, federal income taxes and before realized capital gains or (losses) for the previous year. In addition, if any dividend exceeds the insurer's earned surplus, it requires the prior approval of the Commissioner. Dividends are paid as determined by the Board of Directors in accordance with state statutes and regulations, and are not cumulative. With respect to dividends to its parent, TR Re, the Company's dividend limitation under the holding company laws of Connecticut is \$571,492,042 in 2024.
- 4. On July 6, 2023, TL paid a dividend of \$575,000,000 to TR Re, Ltd. ("TR Re"), the Company's parent. The Company paid no dividends in 2022.
- 5. Within the limits of (3) above, there are no additional restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- 6. No restrictions have been placed on the unassigned funds of the Company.
- 7. The Company is not organized as a mutual company.
- 8. No stock is being held by the Company for special purposes.
- 9. The Company had no changes in the balances of any special surplus funds from the prior period.
- 10. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) is \$843,485,246, before tax.

- 11. The Company has no surplus notes outstanding.
- 12. The Company had no restatements due to quasi-reorganization.
- 13. The Company had no quasi-reorganizations.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

1. At December 31, 2023, the Company has outstanding commitments totaling \$241,376,693 of which \$156,141,464 is committed to fund limited partnership and other alternative investments, which may be called by the partnership during the commitment period to fund the purchase of new investments and partnership expenses. Additionally, \$34,350,001 is related to commercial whole loans generally expected to fund in the first half of 2024 and \$50,885,228 is related to various funding obligation associated with private placement securities.

b. Detail of Other Contingent Commitments

1	2	3	4	5
Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	Liability Recognition of Guarantee	Ultimate Financial Statement Impact if Action Under the Guarantee is Required	Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	Current Status of Payment or Performance Risk of Guarantee
In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of December 31, 2023 and 2022, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.		Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	\$		Unlimited	

- (1) There is no limit on the Company's guarantee to pay policyholder obligations on behalf of the affiliate for the contracts covered in the guarantee agreement.
- 3. Summary of Detail in Note 14.A.2.

Not applicable.

B. Assessments

Liability and Related Asset

In all states, insurers licensed to transact certain classes of insurance are required to become members of a guaranty fund. In most states, in the event of the insolvency of an insurer writing any such class of insurance in the state, members of the funds are assessed to pay certain claims of the insolvent insurer. A particular state's fund assesses its members based on their respective written premiums in the state for the classes of insurance in which the insolvent insurer was engaged. Assessments are generally limited for any year to one or two percent of premiums written per year, depending on the state.

Under insurance guaranty fund laws in each state, the District of Columbia and Puerto Rico, insurers licensed to do business can be assessed by state insurance guaranty associations for certain obligations of insolvent insurance companies to policyholders and claimants. Part of the assessments paid by/refunded to the Company pursuant to these laws may be used as credits for a portion of the associated premium taxes. The Company paid/(received) guaranty fund assessments of approximately \$39,158 and \$9,328 in 2023 and 2022, respectively. The Company had a guaranty fund receivable of \$331,013 and \$445,523 as of December 31, 2023 and 2022, respectively.

2. Rollforward of Related Asset

1 Description	2 Amount
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$ 445,523
b. Decrease current year:	
Premium tax offsets applied	(156,321
Premium tax offsets charged off/expired	
c. Increase current year:	
Premium tax offsets accrued	41,811
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$ 331,013

- 3. Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts
 - a. Discount Rate Applied \$0
 - b. The undiscounted and discounted amount of the 2023 guaranty fund assessments and related assets by insolvency:

	Guaranty Fund Assessments					Related A	SS	ets
Name of Insolvency		Undiscounted		Discounted		Undiscounted		Discounted
Penn Treaty Insurance Company	\$	145,242	\$	145,242	\$	145,242	\$	145,242
American Network Insurance Company		45,772	Г	45,772		45,772		45,772

c. The Company did not discount guaranty fund liabilities and assets related to insolvency assessments for long-term contracts due to immateriality.

C. Gain Contingencies

The Company has no gain contingencies.

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

The amounts the Company paid during 2023 to settle claims-related extra contractual obligations or bad faith claims stemming from lawsuits were not material, either individually or in the aggregate.

E. Joint and Several Liabilities

The Company had no joint and several liabilities.

F. All Other Contingencies

On August 15, 2023, Talcott Resolution Life Insurance Company and Talcott Resolution Life and Annuity Insurance Company (collectively "Talcott Resolution") were named as defendants in two putative class action lawsuits in the United States District Courts for the District of Connecticut and the District of Massachusetts. These cases are captioned as follows: Casey v. Talcott Resolution Life Insurance Company and Talcott Resolution Life and Annuity Insurance Company, et al. (MA) and Guitang v. Talcott Resolution Life Insurance Company (CT). The lawsuits relate to data security events involving the MOVEit file transfer system ("MOVEit Cybersecurity Incident"). The MOVEit file transfer system is software used by a broad range of companies to move sensitive electronic data. PBI Research Services ("PBI"), a third-party service provider for Talcott Resolution, uses the MOVEit file transfer system in the performance of its services. PBI has used the software on behalf of Talcott Resolution to, among other things, search various databases to identify the deaths of insured persons and annuitants under life insurance policies and annuity contracts, respectively, as required by applicable law. Plaintiffs seek to represent various classes and subclasses of Talcott Resolution insurance policy and annuity contract holders whose data allegedly was accessed or potentially accessed in connection with the MOVEit Cybersecurity Incident. Plaintiffs allege that Talcott Resolution breached a purported duty to safeguard their sensitive data from unauthorized access. The complaints assert claims for, among other things, negligence, negligence per se, breach of contract, unjust enrichment, and violations of various consumer protection statutes, and the Plaintiffs seek declaratory and injunctive relief, compensatory and punitive damages, restitution, attorneys' fees and costs, and other relief. On October 4, 2023, the Judicial Panel on Multidistrict Litigation issued an order consolidating all actions relating to the MOVEit Cybersecurit

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

For additional information, please refer to the current and periodic reports filed by the Company with the United States Securities and Exchange Commission.

Note 15 - Leases

A. Lessee Leasing Arrangements

- The rent paid by the Company to The Hartford and Nassau Life Insurance Company for space occupied and equipment used by Talcott Companies was \$527,357 and \$559,031 in 2023 and 2022, respectively.
- 2. Future minimum rental commitments are as follows:

	Year Ending December 31	Op	perating Leases
1.	2024	\$	661,446
2.	2025		661,446
3.	2026		668,747
4.	2027		683,349
5.	2028		683,349
6.	Total	\$	3,358,337

The office of the Company, together with its parent and other life insurance affiliates, is located in Hartford, Connecticut. The Company relocated its office from Windsor, Connecticut to Hartford, Connecticut in September 2023.

The Company is not involved in any significant sale-leaseback transactions.

b. Leasing is not a source of income for the Company.

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

The Company aims to maintain a diversified investment portfolio including issuer, sector, and geographic stratification, and has established certain exposure limits, diversification standards and review procedures to mitigate credit risk. The Company is not exposed to any credit concentration risk of a single issuer, excluding U.S. government and government agency securities and a short term investment pool, greater than 10% of the Company's capital and surplus as of December 31, 2023 and 2022.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy see Note 8, Derivative Instruments.

See Schedule DB of the Company's annual statement for additional detail.

The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of December 31:

		Ass	sets		Liabilities						
	2023			2022		2023	2022				
a. Swaps	\$	1,778,833,192	\$	393,833,192	\$	598,959,426	\$	2,234,200,000			
b. Futures		433,800,000		376,370,500		337,187,325		_			
c. Options		5,150,560,127		8,892,571,496		_		2,494,164,993			
d. Total	\$	7,363,193,319	\$	9,662,775,188	\$	936,146,751	\$	4,728,364,993			

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

A. The Company had no transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

- 1. The Company had no securities lending agreements.
- 2. The Company had no servicing assets or servicing liabilities.
- 3. The Company had no servicing assets or servicing liabilities measured at fair value.
- 4. The Company had no securitization, asset-backed financing arrangements and similar transfer accounted for as sales.
- 5. The Company had no transfers of financial assets accounted for as a secured borrowing.
- 6. The Company had no transfers of receivables with recourse.
- 7. Please refer to Note 5E for a description of the securities underlying the repurchase agreements.

C. Wash sales

The Company had no wash sales.

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

The Company had no gain or loss from uninsured Accident & Health plans or the uninsured portion of partially insured plans.

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

The following table presents direct premiums written by managing general agents/third party administrators as of December 31:

Name	FEI Number	Exclusive Contract	Type of Business Written	Type of Authority Granted	2023 Direct tten Premium	022 Direct tten Premium
Other TPA's (aggregate)					\$ 15,444,488	\$ 20,694,112
Total					\$ 15,444,488	\$ 20,694,112

Note 20 - Fair Value Measurements

A. Fair Value Measurements

Fair value is determined based on the "exit price" notion which is defined as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants. Financial instruments carried at fair value in the Company's financial statements include certain bonds, stocks, derivatives, and Separate Account assets.

The Company utilizes the services of third-party investment managers, including Hartford Investment Management Company ("HIMCO") and Sixth Street Insurance Solutions, L.P., that are registered investment advisers under the Investment Advisers Act of 1940. The Company's Investment Valuation Committee ("IVC"), a working group chaired by the Chief Financial Officer ("CFO") of the Talcott Financial Group Investments, LLC subsidiaries, oversee the investment activities of these investment managers and direct other investments to maximize economic value and generate the returns necessary to support the Company's various product obligations, within internally established objectives, guidelines and risk tolerances. The portfolio objectives and guidelines are developed, by the Company, based upon the asset/liability profile, including duration, convexity and other characteristics within specified risk tolerances. The risk tolerances considered include, but are not limited to, asset sector, credit issuer allocation limits, and maximum portfolio limits for below investment grade holdings. The Company attempts to minimize adverse impacts to the investment portfolio and the Company's results of operations from changes in economic conditions through asset diversification, asset allocation limits, and asset/ liability duration matching and the use of derivatives. The following section applies the fair value hierarchy and disclosure requirements for the Company's Separate Account assets, and categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

- Level 1 Unadjusted guoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.
- Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability, or prices for similar assets and liabilities.
- Level 3 Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Because Level 3 fair values, by their nature, contain one or more significant unobservable inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of amounts that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company's investment manager will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g. changes in risk assumptions) inputs are used in determination of fair values that the Company's investment manager has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

1. The following table presents assets and (liabilities) carried at fair value by hierarchy level:

	Decem	per 31, 2023			
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value:					
Preferred stocks - unaffiliated	-	\$	\$ 10,097	- \$	\$ 10,097
Common stocks - unaffiliated	_	_	9,694	_	9,694
Cash equivalents	321,871	_	_	_	321,871
Total bonds and stocks	321,871	_	19,791	_	341,662
Derivative assets					
Macro hedge program	_	_	194,159	_	194,159
Total derivative assets	_	_	194,159	_	194,159
Separate Account assets [1]	28,771,526	35,103,735	114,340	_	63,989,601
Total assets accounted for at fair value	\$ 29,093,397	\$ 35,103,735	\$ 328,290	\$ -	\$ 64,525,422
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	_	\$ 65,996	\$ 11,127	_	77,123
Macro hedge program	_	17,655	-	-	17,655
Total liabilities accounted for at fair value	\$ —	\$ 83,651	\$ 11,127	\$ -	\$ 94,778

^[1] Excludes approximately \$1.4 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

The Company determines the fair values of certain financial assets and liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair value. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters. The following is a discussion of the methodologies used to determine fair values for the financial instruments listed in the preceding tables.

The fair value process is monitored by the respective Valuation Committees of the Company's investment managers, which are comprised of senior management that meets at least quarterly. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments as well as addressing valuation issues and approving changes to valuation methodologies and pricing sources.

In addition, the IVC is responsible for the approval and monitoring of the Valuation Policy of the Company as well as the adjudication of any valuation disputes thereunder. The Valuation Policy addresses valuation of all financial instruments held in the general account and guaranteed separate accounts of the Company, including all derivative positions. The IVC meets regularly, and its members include a cross-functional group of senior management as well as various investment, accounting, finance, and risk management professionals.

The Company also has an enterprise-wide Operational Risk Management function with Enterprise Risk Management ("ERM") which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. The Enterprise Model Oversight Working Group ensures compliance with the ERM framework by providing an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

Bonds and Stocks

The fair values of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by the Company's investment managers using a "waterfall" approach utilizing the following pricing sources: quoted prices for identical assets or liabilities, prices from third-party pricing services, independent broker quotations, or internal matrix pricing processes. Typical inputs used by these pricing sources include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Most bonds do not trade daily. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services utilize matrix pricing to derive security prices. Matrix pricing relies on securities' relationships to other benchmark quoted securities, which trade more frequently. Pricing services utilize recently reported trades of identical or similar securities making adjustments through the reporting date based on the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services may develop a security price using expected future cash flows based upon collateral performance and discounted at an estimated market rate. Both matrix pricing and discounted cash flow techniques develop prices by factoring in the time value for cash flows and risk, including liquidity and credit.

Prices from third-party pricing services may be unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

The Company's investment managers utilize an internally developed matrix pricing process for private placement securities for which the Company is unable to obtain a price from a third-party pricing service. The process is similar to the third-party pricing services. The Company's investment managers develop credit spreads each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing independent public security index and trade information and adjusting for the non-public nature of the securities. Credit spreads combined with risk-free rates are applied to contractual cash flows to develop a price.

The Company's investment managers perform ongoing analyses of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. In addition, the Company's investment managers ensure that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models utilizing spreads, and when available, market indices. As a result of these analyses, if the Company's investment managers determine that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee of the Company's investment managers.

The Company's investment managers conduct other specific monitoring controls around pricing. Daily, weekly and monthly analyses identify price changes over predetermined thresholds for bonds and equity securities. Monthly analyses identify prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company's investment managers feel a market participant would use. Examples of other procedures performed include, but are not limited to, initial and ongoing review of third-party pricing services' methodologies, review of pricing statistics and trends and back testing recent trades.

The Company's investment managers have analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs.

Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are observable. Due to the lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models for OTC derivatives that utilize independent market data inputs, quoted market prices for exchange-traded derivatives and OTC-cleared derivatives, or independent broker quotations.

The Company performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a cross-functional group of investment, actuarial, risk and information technology professionals that analyze impacts of changes in the market environment and investigate variances. There is a monthly analysis to identify market value changes greater than pre-defined thresholds, stale prices, missing prices and zero prices. Also on a monthly basis, a second source validation, typically to broker quotations, is performed for certain of the more complex derivatives and all new deals during the month. A model validation review is performed on any new models, which typically includes detailed documentation and validation to a second source. As to certain derivatives that are held by the Company as well as its investment manager's other clients, the Company's investment manager performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. On a daily basis, the Company's derivatives collateral agent compares market valuations to counterparty valuations for all OTC derivatives held by the Company for collateral purposes.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Inputs for Investments

For Level 1 investments, which are comprised of exchange traded securities and open-ended mutual funds, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For the Company's Level 2 and 3 bonds and stocks, typical inputs used by pricing techniques include, but are not limited to, benchmark yields, reported trades, broker/ dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

Descriptions of additional inputs used in the Company's Level 2 and Level 3 measurements are included in the following discussion:

Level 2 The fair values of most of the Company's Level 2 investments are determined by management after considering prices received from third-party pricing services. These investments include mostly bonds and preferred stocks.

Asset-backed securities, collateralized loan obligations, commercial and residential mortgage-backed securities - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, and credit default swap indices. Commercial and residential mortgage-backed securities prices also include estimates of the rate of future principal prepayments over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral.

All other corporate bonds, including surplus debentures - Primary inputs also include observations of credit default swap curves related to the issuer, and political events in emerging market economies where applicable.

State, municipalities and political subdivisions - Primary inputs also include Municipal Securities Rulemaking Board reported trades notices, and issuer financial statements.

Interest rate derivatives - Primary input is the swap yield curve.

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality asset-backed securities, collateralized loan obligations, commercial and residential mortgage-backed securities primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including certain municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding described Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Primary inputs for privately traded equity securities are internal discounted cash flow models utilizing earnings multiples or other cash flow assumptions that are not observable. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

Separate Account Assets

Guaranteed Separate Account investments for bonds, stocks, mortgage loans and limited partnerships are valued in the same manner, and using the same pricing sources and inputs, as the invested assets held in the General Account of the Company. Non-guaranteed Separate Account assets are primarily invested in mutual funds but also have investments in bonds, stocks, mortgage loans, limited partnerships and other alternative investments. Non-guaranteed Separate Account investments in mutual funds are valued by the underlying mutual funds in accordance to their valuation policies and procedures. Non-guaranteed Separate Account investments in bonds, stocks mortgage loans, limited partnerships and other alternative investments are generally valued by a third party accounting agent in the same manner using the same independent pricing service as the invested assets held in the General Account of the Company.

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2023.

				Total R	ealized/				
				Unrealiz	ed Gains				
	Fair Value	Transfers	Transfers	(Losses) I	ncluded in:				Fair Value
	As of	into	out of	Net		Purchases/	Sales/		as of
(Amounts in thousands)	01 /01/ 2023	Level 3 [2]	Level 3 [2]	Income (1)	Surplus	Increases	Decreases	Settlements	12 /31/ 2023
Assets									
Preferred stocks - unaffiliated	\$ 9,522	\$ _	\$ _	\$ (807)	\$ 589	\$ 793	\$ _	\$ _	\$ 10,097
Common stocks - unaffiliated	10,893	_	_	_	761	2	(1,962)	_	9,694
Total bonds and stocks	20,415	-	-	(807)	1,350	795	(1,962)	_	19,791
Derivatives									
Macro hedge program	432,814	_	_	_	(116,903)	116,994	_	(238,746)	194,159
Total derivatives [3]	432,814	l	l	l	(116,903)	116,994	_	(238,746)	194,159
Separate Accounts	310,815	65,704	(253,815)	(827)	2,383	126,085	(136,006)	_	114,340
Total assets	\$ 764,044	\$ 65,704	\$ (253,815)	\$ (1,634)	\$ (113,170)	\$ 243,874	\$ (137,968)	\$ (238,746)	\$ 328,290
Liabilities									
Derivatives									
Interest rate derivatives	\$ (934)	\$ —	\$ —	\$ —	\$ (11,127)	\$ -	\$ —	\$ 934	\$ (11,127)
Total derivatives [3]	(934)				(11,127)	_	_	934	(11,127)
Total liabilities	\$ (934)	\$	\$ —	\$ -	\$ (11,127)	\$ -	\$ -	\$ 934	\$ (11,127)

- [1] All amounts in this column except Separate Account assets are reported in net realized capital gains (losses). All amounts are before income taxes.
- [2] Transfers in and/or out of Level 3 are primarily attributable to changes in the availability of market observable information and changes to the bond and stock carrying value based on the lower of cost or market requirement.
- [3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

B. Other Fair Value Disclosures

Not applicable.

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

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and partnerships). The fair values are also categorized into the three-level fair value hierarchy as described in Note 20A.

(Amounts in thousands)		December 31, 2023										
Type of Financial Instrument	A	ggregate Fair Value		Admitted Value		(Level 1)		(Level 2)		(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							Г					
Bonds - unaffiliated	\$	10,677,673	\$	11,925,773	\$	_	\$	9,243,569	\$	1,434,104	\$ -	\$ -
Bonds - affiliated		27,479		35,871		_	l	8,994		18,485	_	_
Preferred stocks - unaffiliated		10,097		10,097		_	l	_		10,097	_	_
Common stocks - unaffiliated		9,694		9,694		_	l	_		9,694	_	_
Mortgage loans		1,060,227		1,161,762		_	l	_		1,060,227	_	_
Cash, cash equivalents and short-term investments -unaffiliated		708,356		708,425		657,505		23,298		27,553	_	_
Cash, cash equivalents and short-term investments - affiliated		300,000		300,000		_		_		300,000	_	_
Derivative-related assets		208,005		208,076			l	13,846		194,159	_	_
Contract loans		1,438,151		1,438,151		_	l	_		1,438,151	_	_
Surplus debentures	-	50,718		51,071		_	l	50,718		_	_	_
Separate Account assets [1]		63,989,601		63,989,601		28,771,526		35,103,735		114,340	_	_
Total assets	\$	78,480,001	\$	79,538,521	\$	29,429,031	\$	44,444,160	\$	4,606,810	\$ —	\$ -
Liabilities												
Liability for deposit-type contracts	\$	(103,864)	\$	(111,107)	\$	_	\$	_	\$	(103,864)	\$ -	\$ -
Derivative related liabilities		(94,910)		(94,982)				(83,783)		(11,127)	_	_
Separate Account liabilities	\perp	(63,989,601)	ᆫ	(63,989,601)		(28,771,526)		(35,103,735)		(114,340)		_
Total liabilities	\$	(64,188,376)	\$	(64,188,376)	\$	(28,771,526)	\$	(35,187,518)	\$	(229,332)	\$	\$ —

^[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$1.4 billion as of December 31, 2023.

(Amounts in thousands)						Dec	ember 31, 2022	2			
Type of Financial Instrument	Ag	gregate Fair Value	Admitted Value		(Level 1)		(Level 2)		(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets											
Bonds - unaffiliated	\$	10,822,267	\$ 12,640,916	\$	3,473,489	\$	6,465,641	\$	883,137	\$ _	\$ —
Bonds - affiliated		4,353	4,353		_		_		4,353	_	_
Preferred stocks – unaffiliated		50,652	50,652		_		33,492		17,160	_	_
Common stocks - unaffiliated		10,893	10,893		_		_		10,893	_	_
Mortgage loans		1,269,853	1,402,358		_		_		1,269,853	_	_
Cash, cash equivalents and short- term investments - unaffiliated		1,169,787	1,170,021		459,475		673,642		36,670	_	_
Cash, cash equivalents and short- term investments - affiliated		100,000	100,000		_		_		100,000	_	_
Derivative-related assets		515,568	520,083		_		36,407		479,161	_	_
Contract loans		1,397,466	1,397,466		_		_		1,397,466	_	_
Surplus debentures		31,118	31,792		_		9,079		22,039	-	-
Separate Account assets [1]		63,362,192	63,362,192		28,907,514		34,134,060		320,618	l	l
Total assets	\$	78,734,149	\$ 80,590,726	\$	32,840,478	\$	41,352,321	\$	4,541,350	\$ —	\$ —
Liabilities											
Liability for deposit–type contracts	\$	(110,490)	\$ (118,964)	\$	_	\$	_	\$	(110,490)	\$	\$ —
Derivative related liabilities		(316,826)	(199,939)	L	_	L	(269,545)	L	(47,281)		
Separate Account liabilities		(63,362,192)	(63,362,192)	L	(28,907,514)	L	(34,134,060)		(320,618)		
Total liabilities	\$	(63,789,509)	\$ (63,681,095)	\$	(28,907,514)	\$	(34,403,605)	\$	(478,389)	\$	\$ —

^[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$1.1 billion as of December 31, 2022.

The valuation methodologies used to determine the fair values of bonds, stocks and derivatives are described in the above Fair Value Measurements section of this note.

The amortized cost of cash, cash equivalents and short-term investments approximates fair value.

Fair values for mortgage loans on real estate were estimated using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans.

The fair value of contract loans was determined using current loan coupon rates which reflect the current rates available under the contracts. As a result, the fair value approximates the carrying value of the contract loans.

Fair values of liability for deposit-type contracts were estimated using average discounted cash flow calculations and current market interest rates.

The carrying amounts of the Separate Account liabilities approximate their fair values.

D. Financial Instruments for Which Not Practicable to Estimate Fair Values

As of December 31, 2023, the Company had no investments where it was not practicable to estimate fair value.

E. Financial Instruments Measured Using the NAV

The Company had no investments measured using the NAV.

Note 21 - Other Items

A. Unusual or infrequent Items

The Company had no unusual or infrequent items during the reporting period.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructurings during the reporting period.

C. Other Disclosures

The Company entered into an affiliated retrocession agreement with its direct parent, TR Re, an unauthorized reinsurer, which was effective October 1, 2022, and implemented December 30, 2022. Pursuant to such retrocession agreement, the Company retroceded, on a modified coinsurance ("Modco") basis, 75% of fixed indexed annuities that it assumed pursuant to reinsurance contracts entered into in December, 2021, and July, 2022 with an unaffiliated insurer. The net impact of this reinsurance transaction on the Company's results of operations and financial condition included ceded premiums totaling approximately \$6.0 billion (offset by Modco ceded adjustments). Related interest maintenance reserve amortization will be included in the quarterly reinsurance settlement. TR Re will pay a ceding commission during the period starting January 1, 2023, to December 1, 2029. As a result of the transaction, the Company recognized no material change to surplus.

TL has entered into an agreement with The Guardian Insurance & Annuity Company, Inc. to reinsure approximately \$7.3 billion in variable annuity liabilities, primarily comprised of general account coinsurance reserves of \$567M and separate account modified coinsurance reserves of \$6.7 billion. As part of this transaction, within two years, TL will assume administration of the approximately 53,000 variable annuity contracts that comprise this block. The transaction closed on November 1, 2022.

In October 2020, the Circuit Court of the State of Wisconsin (the "Court") approved a Petition For Order of Rehabilitation filed by the Commissioner of Insurance of the State of Wisconsin to place Time Insurance Company ("TIC") in rehabilitation. Since 2001, TLA has reinsured life and annuity reserves from TIC and provided certain administrative services to TIC's policyholders. In turn, TLA retroceded much of the reinsured reserves to a nonaffiliated reinsurer who also provided certain administrative services to the covered policyholders. In June 2022, the Court approved an assumption reinsurance agreement between TLA and TIC filed by the Commissioner of Insurance of the State of Wisconsin under which TLA has assumed this business effective July 1, 2022. The retrocession agreement remains in place. This assumption reinsurance agreement is not expected to have a material impact to TLA.

D. Business Interruption Insurance Recoveries

No business interruption insurance recoveries were received.

E. State Transferable and Non-transferable Tax Credits

The Company had no unused state transferable or nontransferable tax credits.

F. Subprime Mortgage-Related Risk Exposure

1. In assessing its exposure to sub-prime risk, the Company defines sub-prime mortgage lending as the origination of residential mortgage loans to customers with weak credit profiles. Although characteristics may vary by investment, generally sub-prime mortgage loans feature high initial loan-to-value ratios or incorporate low initial payments based on a fixed introductory rate that resets to a variable index rate plus a margin for the remaining term of the loan. The Company is not an originator of below-prime mortgages, but holds direct investments in certain residential mortgage-backed securities with sub-prime exposure. The slowing U.S. housing market, greater use of affordable mortgage products, and relaxed underwriting standards for some originators of below-prime loans has led in recent years to higher delinquency and loss rates.

To manage its risk, the Company performs a cash flow analysis on its sub-prime holdings stressing multiple variables, including prepayment speeds, default rates, and loss severity. Based on this analysis and the Company's expectation of future loan performance, other than certain credit related impairments, future payments are expected to be received in accordance with the contractual terms of the securities, and therefore unrealized losses are primarily due to changes in asset values. In addition, The Company has a security monitoring process overseen by a committee of investment and accounting professionals that identifies securities, including those with sub-prime exposure, that are subjected to an enhanced analysis on a quarterly basis.

Specifically, in accordance with SSAP No. 43 - Revised, if management determines that the estimated discounted cash flows of an asset-backed security are less than its amortized cost, then an OTTI charge is recognized equal to the difference between the amortized cost and estimated discounted cash flows of the security. The estimated discounted cash flows of the impaired investment become its new cost basis. Estimating future cash flows is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. As a result, actual results may differ from estimates. In addition, projections of expected future cash flows may change based upon new information regarding the performance of the underlying collateral.

- 2. There is no direct exposure through investments in subprime mortgage loans.
- 3. Direct exposure through other investments as of December 31, 2023:

	Actual Cost	Carrying Value excluding interest)	Fair Value	OTTI Losses Recognized	
a. Residential mortgage-backed securities	\$ 4,035,429	\$ 4,434,513	\$ 4,469,999	\$	_
b. Commercial mortgage-backed securities	_	_	_		_
c. Collateralized debt obligations	_	_	_		-
d. Structured securities	_	_	_		_
e. Equity investment in SCAs	_	_	_		_
f. Other assets	_	_	_		_
g. Total	\$ 4,035,429	\$ 4,434,513	\$ 4,469,999	\$ •	_

4. There is no underwriting exposure to subprime mortgage risk.

G. Retained Assets

1. Beneficiaries of the Company's insurance policies receiving proceeds of insurance policies can choose to receive their insurance proceeds through a settlement option called The Talcott Resolution Pathways Program ("The Program"). If selected, the full amount of the insurance proceeds paid to the beneficiary is held in the Company's General Account and earns interest at a rate determined by the Company. A draft sheet is provided to the beneficiary who has immediate access to these proceeds, including any interest, by writing drafts in a manner similar to using a personal check. The Program provides to each account holder a copy of the Terms and Conditions.

Assets within the Program are not transferred to an "affiliated or unaffiliated bank or other financial institution." Assets are held in the Company's General Account, and drafts are payable through the Bank of New York Mellon ("BNYM"). Each business day, BNYM provides the Company with the total value of drafts that were presented for payment and the Company transfers an amount from its General Account to an account at BNYM established in the Company's name specifically for this purpose. The net deposit liability is reported as a component of Page 3, Line 3 (Liability for deposit type contracts), and amounts presented in the tables below are reported net of reinsured balances.

Interest rates did not change during the reporting year. Between January 1, 2023 and December 31, 2023, the rate paid was 0.40%. The Company earns investment income on the assets in the Program.

The Program did not charge any fees to their account holders during the reporting year. The Company did not use the Program as a default method for satisfying insurance claims during the reporting year.

 $2. \quad \text{The retained asset accounts held within the Program are aged as follows:} \\$

		Decen	nbei	r 31, 2023	Decem	ber	31, 2022
		Number		Balance	Number		Balance
a.	Up to and including 12 Months	11	\$	447,682	17	\$	451,222
b.	13 to 24 Months	11		208,514	15		448,871
c.	25 to 37 Months	11		272,134	16		519,326
d.	38 to 48 Months	12		304,332	7		301,223
e.	49 to 60 Months	7		297,906	6		190,163
f.	Over 60 Months	388		8,154,679	445		9,599,195
g.	Total	440	\$	9,685,247	506	\$	11,510,000

3. The following is a rollforward of retained asset balances:

	Individual Number	Balance/ Amount	Group Number	Balance/ Amount
Number/balance of retained asset accounts at the beginning of the year	506	\$11,510,000	_	\$ -
b. Number/amount of retained asset accounts issued/added during the year	20	713,985	_	_
c. Investment earnings credited to retained asset accounts during the year	N/A	41,585	_	_
d. Fees and other charges assessed to retained asset accounts during the year	N/A	_	_	_
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	N/A	_	_	_
f. Number/amount of retained asset accounts closed/ reinsured during the year	86	2,580,323	_	_
g. Number/balance of retained asset accounts at the end of the year	440	\$ 9,685,247	_	\$

H. Insurance-Linked Securities (ILS) Contracts

The Company had no insurance-linked securities contracts.

I. Realized Amount on Life Insurance

The Company had no ownership of or rights to control life insurance policies.

Note 22 - Events Subsequent

On December 29, 2023 the Company received approval from the Department to transfer ownership of AML to TLI. In an agreement effective January 1, 2024, TL sold AML to TLI for a value of \$16 million.

The Company had no other material subsequent events through the filing date of February 28, 2024.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

- a. There are no reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company.
- b. No policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor of an insured or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A

- 1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.
 - a. For the years ended December 31, 2023 and 2022, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was \$8,190,171 and \$5,934,076, respectively.
 - b. For the years ended December 31, 2023 and 2022, the total amount of reinsurance credit taken for this agreement was \$10,367,305 and \$7,511,488, respectively.
- 2. The Company has no reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

Section 3 - Ceded Reinsurance Report - Part B

- The surplus impact of a hypothetical termination of all reinsurance agreements (other than those reflected above in Section 2) would be highly dependent on the
 facts and circumstances of such termination. Please see the Company's Schedule S disclosures for a comprehensive listing of the Company's reinsurance
 agreements.
- 2. There have been no new agreements executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement.
- 3. There has been one new agreement executed since January 1, 2022, to include policies or contracts which had existing reserves established by the Company as of the effective date of this agreement. For the year ended December 31, 2022, the total amount of reinsurance ceded on a modified coinsurance basis was \$5.8 billion. See Note 21.

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year.

C. Commutation of Ceded Reinsurance

The Company has not commuted any material ceded reinsurance during the year.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

- E. The Company has no variable annuity reinsurance contracts with an affiliated captive reinsurer.
- F. The Company has no reinsurance agreements with an affiliated captive reinsurer.
- G. The Company does not utilize captives to assume reserves for ceding entities.

H. Reinsurance Credit

- 1. The Company has no reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) subject to A-791 that include a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.
- 2. The Company has 6 reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) not subject to A-791, for which reinsurance accounting was applied that include a provision that limits the reinsurer's assumption of risk. Reinsurance credit was reduced for the risk limiting features in all cases.
- 3. The Company has no reinsurance contracts that contain features which result in delays in payment in form or in fact.
- 4. The Company has no reinsurance accounting credits for contracts not subject to A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R
- 5. The Company has not ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement which is either: (i) accounted for as reinsurance under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP") or (ii) accounted for as reinsurance under GAAP and a deposit under SAP.
- 6. Not applicable.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A.-C. The Company has no retrospectively rated contracts.
- D. The Company had no medical loss ratio rebates.
- E. The Company had no accident and health insurance premiums that are subject to the Affordable Care Act risk-sharing provisions.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

The Company had no change to incurred losses or loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

The Company has no intercompany pooling arrangements.

Note 27 - Structured Settlements

The Company has not purchased any structured settlements.

Note 28 - Health Care Receivables

The Company has no health care receivables.

Note 29 - Participating Policies

Net premiums under individual life participating policies were \$4,432,321 and \$3,221,705 for the years ended December 31, 2023 and 2022, respectively. Policyholder dividends are accrued using an estimate of the amount to be paid based on underlying contractual obligations under policies and applicable state laws. In 2023 and 2022, the Company paid policyholder dividends in the amount of \$2,654,998 and \$3,228,662, respectively, and did not allocate any additional income to such policyholders.

Note 30 - Premium Deficiency Reserves

The Company had no premium deficiency reserves

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

- 1. For non-interest sensitive ordinary life plans, the Company waives deduction of deferred fractional premiums upon death of insured. Return of the unearned portion of the final premium is governed by the terms of the contract. The Company has no forms for which the cash values are in excess of the legally computed reserve.
- 2. Extra premiums are charged for substandard lives, in addition to the regular gross premiums for the true age. Mean reserves for traditional insurance products are determined by computing the regular mean reserve for the plan at the true age, and adding one-half (1/2) of the extra premium charge for the year. For plans with explicit mortality charges, mean reserves are based on appropriate multiples of standard rates of mortality.
- 3. As of December 31, 2023, the Company had \$17,102,269 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Connecticut. Reserves to cover the above insurance totaled \$115,454 at year end and are reported on Exhibit 5, Miscellaneous Reserves.
- 4. For certain interest sensitive products, basic data is used to determine Tabular Interest and Tabular Cost for Page 7, Part A. For other products, Tabular Interest, Tabular less Actual Reserve Released, and Tabular Cost (Page 7) have been determined by formula as described in the instructions for Page 7.
- 5. Tabular Interest is determined as the balancing item.
- 6. Other increases (Page 7, Line 7) include changes in the difference between account values and surrender values, and reserves transferred under reinsurance agreements.

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

An analysis of annuity actuarial reserves and deposit fund liabilities by withdrawal characteristics as of December 31, 2023 (including General and Separate Account liabilities) is presented below:

A. Individual Annuities

		Separate	Separate		
	General	Account with	Account		% of
	Account	Guarantees	Nonguaranteed	Total	Total
Subject to discretionary withdrawal					
a With market value adjustment	-	\$ 1,012,763,723	\$	\$ 1,012,763,723	5 %
b At book value less current surrender charge of 5% or more	1,338,265	_	_	1,338,265	0 %
c. At fair value	_	_	8,126,367,911	8,126,367,911	38 %
d. Total with market value adjustment or at fair value	1,338,265	1,012,763,723	8,126,367,911	9,140,469,899	43 %
At book value without adjustment (minimal or no charge or adjustment)	7,800,789,367	_	_	7,800,789,367	37 %
2. Not subject to discretionary withdrawal	4,086,342,647	_	153,645,082	4,239,987,729	20 %
3. Total (gross)	11,888,470,279	1,012,763,723	8,280,012,993	21,181,246,995	100 %
4. Reinsurance ceded	847,419,774	852,338,124	_	1,699,757,898	
5. Total (net)	\$ 11,041,050,505	\$ 160,425,599	\$ 8,280,012,993	\$19,481,489,097	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$ 669,132	\$	\$	\$ 669,132	

B. Group Annuities

		Separate		Separate		
	General	Account with		Account		% of
	Account	Guarantees	N	onguaranteed	Total	Total
Subject to discretionary withdrawal						
a With market value adjustment	\$ 3,697,471,029	\$ 1,112,805,777	\$	-	\$ 4,810,276,806	34 %
b At book value less current surrender charge of 5% or more	3,135	_		_	3,135	0 %
c. At fair value	_	_		6,913,238,145	6,913,238,145	49 %
d. Total with market value adjustment or at fair value	3,697,474,164	1,112,805,777		6,913,238,145	11,723,518,086	83 %
e. At book value without adjustment (minimal or no charge or adjustment)	255,671,795	_		1	255,671,795	2 %
2. Not subject to discretionary withdrawal	1,762,936,345	_		317,500,742	2,080,437,087	15 %
3. Total (gross)	5,716,082,304	1,112,805,777		7,230,738,887	14,059,626,968	100 %
4. Reinsurance ceded	4,855,844,147	936,533,139		-	5,792,377,286	
5. Total (net)	\$ 860,238,157	\$ 176,272,638	\$	7,230,738,887	\$ 8,267,249,682	
6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	\$ 1,568	\$ _	\$		\$ 1,568	

C. Deposit-Type Contracts

		Τ	Separate	Separate		
	General	l	Account with	Account		% of
	Account		Guarantees	Nonguaranteed	Total	Total
Subject to discretionary withdrawal						
a With market value adjustment	\$ 1,727,366,135	\$	5 –	\$ —	\$ 1,727,366,135	17 %
b At book value less current surrender charge of 5% or more	_	l	_	_	_	0 %
c. At fair value	_		_	7,909,317,484	7,909,317,484	77 %
d. Total with market value adjustment or at fair value	1,727,366,135	Γ	_	7,909,317,484	9,636,683,619	94 %
e. At book value without adjustment (minimal or no charge or adjustment)	89,696,191	Γ	_	_	89,696,191	1 %
2. Not subject to discretionary withdrawal	535,988,481		_		535,988,481	5 %
3. Total (gross)	2,353,050,807	Γ	_	7,909,317,484	10,262,368,291	100 %
4. Reinsurance ceded	2,241,944,164	Γ	_	-	2,241,944,164	
5. Total (net)	\$ 111,106,643	\$	3 –	\$ 7,909,317,484	\$ 8,020,424,127	
6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	\$ _	\$	s –	\$ _		

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

<u> </u>	
F. Life and Accident & Health Annual Statement:	
Exhibit 5, Annuities Section, Total (net)	\$ 11,901,172,679
Exhibit 5, Supplementary Contract Section, Total (net)	115,983
Exhibit 7, Deposit-Type Contracts Section, Total (net)	111,106,643
4. Subtotal	12,012,395,305
5. Exhibit 3, Annuities Section, Total (net)	\$ 15,847,450,117
Exhibit 3, Supplemental Contract Section, Total (net)	_
Policyholder dividend and coupon accumulations	_
Policyholder premiums	_
Guaranteed interest contracts	_
10. Exhibit 4, Deposit-Type Contracts Section, Total (net)	7,909,317,484
11. Subtotal	23,756,767,601
12. Combined total	\$ 35,769,162,906

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

An analysis of life insurance actuarial reserves by withdrawal characteristics as of December 31, 2023 is presented below:

A. General Account

	Account Value	Cash Value	<u>Reserve</u>		
1. Subject to discretionary withdrawal, surrender values, or policy loans:					
a. Term Policies with Cash Value	\$ 46,422,336	\$ 46,422,336	\$ 55,804,156		
b. Universal Life	2,591,027,667	2,588,449,128	2,589,358,548		
c. Universal Life with Secondary Guarantees	455,447,409	410,745,123	1,433,811,176		
d. Indexed Universal Life	25,873,412	24,056,448	28,247,059		
e. Indexed Universal Life with Secondary Guarantees	_	_	_		
f. Indexed Life	_	_	_		
g. Other Permanent Cash Value Life Insurance	_	601,291	57,023,521		
h. Variable Life	_	_	_		
i. Variable Universal Life	95,494,561	95,449,082	102,188,158		
j. Miscellaneous Reserves	_	_	_		
2. Not subject to discretionary withdrawal or no cash values					
a. Term Policies without Cash Value	XXX	XXX	\$ 105,204,970		
b. Accidental Death Benefits	XXX	XXX	5,343		
c. Disability - Active Lives	XXX	XXX	7,121		
d. Disability - Disabled Lives	XXX	XXX	10,027,123		
e. Miscellaneous Reserves	XXX	XXX	87,195,634		
3. Total (gross: direct + assumed)	3,214,265,385	3,165,723,408	4,468,872,809		
4. Reinsurance Ceded	1,259,434,374	1,210,316,428	2,457,454,164		
5. Total (net) (3) - (4)	\$ 1,954,831,011	\$ 1,955,406,980	\$ 2,011,418,645		

B. Separate Account with Guarantees

Not applicable.

C. Separate Account Nonguaranteed

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	\$ _	\$	\$
b. Universal Life	159,123,049	159,123,049	170,548,779
c. Universal Life with Secondary Guarantees	_	_	_
d. Indexed Universal Life	_	_	_
e. Indexed Universal Life with Secondary Guarantees	_	_	_
f. Indexed Life	_	_	_
g. Other Permanent Cash Value Life Insurance	_	_	_
h. Variable Life	_	_	_
i. Variable Universal Life	38,571,155,210	38,571,155,210	38,570,400,854
j. Miscellaneous Reserves	_	_	_
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	\$
b. Accidental Death Benefits	XXX	xxx	
c. Disability - Active Lives	XXX	XXX	
d. Disability - Disabled Lives	XXX	xxx	_
e. Miscellaneous Reserves	XXX	XXX	_
3. Total (gross: direct + assumed)	38,730,278,259	38,730,278,259	38,740,949,633
4. Reinsurance Ceded	_	_	
5. Total (net) (3) - (4)	\$ 38,730,278,259	\$ 38,730,278,259	\$ 38,740,949,633

Reconciliation of total life actuarial reserves and deposit fund liabilities:

F. Life and Accident & Health Annual Statement:	
Exhibit 5, Life Insurance Section, Total (net)	\$ 2,011,418,645
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	_
3. Exhibit 5, Disability - Active Lives Section, Total (net)	_
4. Exhibit 5, Disability - Disabled Lives Section, Total (net)	_
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	_
6. Subtotal	2,011,418,645
Separate Account Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	\$ 38,740,949,633
8. Exhibit 3, Line 0499999, Column 2	_
9. Exhibit 3, Line 0599999, Column 2	_
10. Subtotal (Lines (7) through (9))	38,740,949,633
11. Combined Total ((6) and (10))	\$ 40,752,368,278

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

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

2023								
			Net of					
Туре		Gross		Loading				
Ordinary new business	\$	_	\$	_				
Ordinary renewal		_		_				
Group life		55,827		53,633				
Total	\$	55,827	\$	53,633				

Note 35 - Separate Accounts

A. Separate Account Activity

- 1. The Company maintained Separate Account assets totaling \$65,371,428,212 and \$64,507,908,894 as of December 31, 2023 and 2022, respectively. The Company utilizes Separate Accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities for the following product lines/transactions in Separate Accounts:
 - a Individual variable annuities
 - b Group variable annuities
 - c Variable life insurance
 - d Group life insurance e Group annuities
 - f Modified guarantee contracts
 - In accordance with the domiciliary state procedures for approving items within the Separate Account, the Separate Account classifications are supported by state
- In accordance with the products/transactions recorded within the Separate Account, some assets are considered legally insulated whereas others are not legally insulated from the General Account.

As of December 31, 2023 and 2022, the Company's Separate Account statement included legally insulated assets of \$64,775,567,761 and \$63,785,543,737, respectively. The assets legally insulated from the General Account are attributed to the following product lines:

	December 31, 2023			1, 2023	Decembe	er 31, 2021		
Product Lines		Legally Insulated Assets		Assets (not Legally Insulated)	Legally Insulated Assets		Assets (not Legally Insulated)	
Individual variable annuities	\$	9,592,765,306	\$	_	\$ 8,000,154,999	\$	_	
Group variable annuities		15,370,538,148		_	14,673,762,998		_	
Variable life insurance		863,164,416		_	787,668,922		_	
Group life insurance		38,619,387,404		_	39,999,006,573		_	
Group annuities		329,712,487		_	324,950,245			
Modified guarantee contracts		_		595,860,451	_		722,365,157	
Total	\$	64,775,567,761	\$	595,860,451	\$ 63,785,543,737	\$	722,365,157	

3. In accordance with the product lines recorded within the Separate Account statement, some Separate Account liabilities are guaranteed by the General Account, wherein the Company contractually guarantees either a minimum return or account value to the policyholder.

Separate Account liabilities are determined in accordance with prescribed actuarial methodologies, which approximate the market value less applicable surrender charges. The resulting surplus is recorded in the General Account Summary of Operations as a component of Net Transfers to or (from) Separate Accounts.

As of December 31, 2023, the General Account of the Company had a maximum guarantee for Separate Account liabilities of \$265,378,162. To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five years:

ı	a.	2023	\$ 1,226,062
ı	b.	2022	\$ 1,314,901
ı	C.	2021	\$ 1,591,846
ı	d.	2020	\$ 1,526,522
L	e.	2019	\$ 1,743,305

As of December 31, 2023, the General Account of the Company had paid no Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceding four years ending December 31, 2023, 2022, 2021, and 2020 were \$0.

4. During 2023 and 2022 the Company did not engage in securities lending transactions within the Separate Accounts.

B. General Nature and Characteristics of Separate Accounts Business

Investment income (including investment gains and losses) and interest credited to policyholders on Separate Account assets are not separately reflected in the Summary of Operations.

Separate Account fees, net of minimum guarantees, were \$890,326,326 and \$889,150,818 for the years ended December 31, 2023 and 2022, respectively, and are recorded as a component of Fee Income on the Company's Summary of Operations.

Separate Accounts held by the Company represent funds for nonguaranteed individual and group variable annuity, variable and group life contracts, group pension contracts and modified guaranteed contracts, wherein the policyholder assumes substantially all the investment risks and rewards. The assets of these accounts are segregated from other investments and carried at fair value.

An analysis of the Separate Account reserves as of December 31, 2023 is as follows:

		Indexed		Nonindexed Guaranteed Less Than or Equal to 4%	Nonindexed Guaranteed More Than 4%		Nonguaranteed eparate Accounts		Total
Premium considerations or deposits for the			Т			Γ			
year ended December 31, 2023	\$	-	- \$	_	\$ 10,104	\$	1,616,180,913	\$	1,616,191,017
Reserves at year-end:									
2. For accounts with assets at:			Τ						
a. Fair value	\$	-	- \$	319,145,485	\$ 453,479,692	\$	61,725,092,057	\$	62,497,717,234
b. Amortized cost	1	-	-	_	_		_		_
c. Total reserves	\$	_	- \$	319,145,485	\$ 453,479,692	\$	61,725,092,057	\$	62,497,717,234
3. By withdrawal characteristics:			Т			Г			
a. Subject to discretionary withdrawal	\$	-	- \$	_	- \$	\$	_	\$	_
With market value adjustment	1	-	-	319,145,485	188,101,530		_		507,247,015
2. At book value without market value adjustment	1								
and with surrender charge of 5% or more	1	-	-	_	_		_		_
3. At fair value	1	-	-	_	_		61,519,324,395		61,519,324,395
4. At book value without market value adjustment	1								
and with surrender charge of less than 5%	1	-	-	_	_		_		_
5. Subtotal		_	-T	319,145,485	188,101,530	Γ	61,519,324,395	Г	62,026,571,410
b. Not subject to discretionary withdrawal			-[265,378,162		205,767,662		471,145,824
c. Total	\$		- \$	319,145,485	\$ 453,479,692	\$	61,725,092,057	\$	62,497,717,234
4. Reserves for asset default risk in lieu of AVR	\$	_	- \$	_	\$	\$	_	\$	

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

	December 31,		ecember 31,
	2023		2022
Transfers as reported in the Summary of Operations of the Separate Account Statement			
a. Transfer to Separate Accounts	\$ 871,909,031	\$	918,736,595
b. Transfer from Separate Accounts	3,412,312,352		2,997,323,939
c. Net Transfer to/(from) Separate Accounts (a) - (b)	(2,540,403,321)		(2,078,587,344)
2. Reconciling adjustments:			
Internal exchanges and other Separate Account activity	20,121,935		52,282,579
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health			
Annual Statement (1c) + 2	\$ (2,520,281,386)	\$	(2,026,304,765)

Note 36 - Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company Syster is an insurer?			Yes [)	1	No [1
	If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.			100 [/	,	110 [,
1.2	If yes, did the reporting entity register and file with its domiciliary State Inst such regulatory official of the state of domicile of the principal insurer in th providing disclosure substantially similar to the standards adopted by the lits Model Insurance Holding Company System Regulatory Act and model subject to standards and disclosure requirements substantially similar to the	e Holding Company System, a registration statement National Association of Insurance Commissioners (NAIC) in regulations pertaining thereto, or is the reporting entity	Yes [X] No []	N/A	[]
1.3	State Regulating?			CT	•		
1.4	Is the reporting entity publicly traded or a member of a publicly traded group	up?		Yes []	No [Х]
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code issu	ued by the SEC for the entity/group					
2.1	Has any change been made during the year of this statement in the charter reporting entity?			Yes []	No [Х]
2.2	If yes, date of change:						
3.1	State as of what date the latest financial examination of the reporting entit	y was made or is being made		12/31/	2022	2	
3.2	State the as of date that the latest financial examination report became aventity. This date should be the date of the examined balance sheet and no			12/31/	′201 <u>7</u>	7	
3.3	State as of what date the latest financial examination report became availadomicile or the reporting entity. This is the release date or completion date examination (balance sheet date).	e of the examination report and not the date of the		05/10/	′201 <u>(</u>	9	
3.4	By what department or departments? State of Connecticut Insurance Department						
3.5	Have all financial statement adjustments within the latest financial examin statement filed with Departments?		Yes [] No []	N/A	[X]
3.6	Have all of the recommendations within the latest financial examination re	port been complied with?	Yes [X] No []	N/A	[]
4.1		es of the reporting entity), receive credit or commissions for or coasured on direct premiums) of: If new business?		Yes [Yes [
	receive credit or commissions for or control a substantial part (more than a premiums) of:	20 percent of any major line of business measured on direct		v .			v 1
		f new business?ls?		Yes [Yes [_	_	_
5.1	Has the reporting entity been a party to a merger or consolidation during the liftyes, complete and file the merger history data file with the NAIC.	he period covered by this statement?		Yes []	No [Х]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of ceased to exist as a result of the merger or consolidation.	domicile (use two letter state abbreviation) for any entity that ha	s				
	1 Name of Entity	2 3 NAIC Company Code State of Domicile					
6.1	Has the reporting entity had any Certificates of Authority, licenses or regis revoked by any governmental entity during the reporting period?			Yes []	No [Х]
6.2	If yes, give full information:						
7.1	Does any foreign (non-United States) person or entity directly or indirectly	control 10% or more of the reporting entity?		Yes []	No [Х]
7.2	If yes, 7.21 State the percentage of foreign control;	entity is a mutual or reciprocal, the nationality of its manager or	<u> </u>				9
	1 Nationality	2 Type of Entity					
		Type of Littly					

GENERAL INTERROGATORIES

8.1 8.2	Is the company a subsidiary of a depository institution holding compart the response to 8.1 is yes, please identify the name of the DIHC.					Yes []	No [Х]
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities If response to 8.3 is yes, please provide below the names and location regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commission of the Securities (FDIC) and the Securities (FDIC) are the Securities (FDIC	on (city and state of the main office) of any affiliates ne Office of the Comptroller of the Currency (OCC),	regulate	d by a federal Depo	deral	Yes [X]	No []
	1	2	3	4	5	6			
	Affiliate Name Talcott Resolution Distribution Company, Inc.	Location (City, State) Hartford, CT	FRB N0	OCC N0	FDICN0	SEC YES			
8.5	Is the reporting entity a depository institution holding company with s Federal Reserve System or a subsidiary of the depository institution	holding company?				Yes []	No [Х]
8.6	If response to 8.5 is no, is the reporting entity a company or subsidia Federal Reserve Board's capital rule?	ry of a company that has otherwise been made subj	ect to the	e \	es [] No [X]	N/A	1
9.	What is the name and address of the independent certified public ac	countant or accounting firm retained to conduct the	annual a	udit?			_		•
10.1	Deloitte & Touche, LLP, City Place I, 33rd Floor, 185 Asylum Street, Has the insurer been granted any exemptions to the prohibited non-requirements as allowed in Section 7H of the Annual Financial Repolaw or regulation?	audit services provided by the certified independent orting Model Regulation (Model Audit Rule), or subst	public ac antially s	countant imilar sta	: ite	Yes [1	No I	Y 1
10.2	If the response to 10.1 is yes, provide information related to this exer					103 [1	NO [Λ]
10.3	Has the insurer been granted any exemptions related to the other recallowed for in Section 18A of the Model Regulation, or substantially s	quirements of the Annual Financial Reporting Model similar state law or regulation?	Regulat	ion as		Yes []	No [Х]
10.4	If the response to 10.3 is yes, provide information related to this exer	mption:							
10.5	Has the reporting entity established an Audit Committee in compliance] No [1	N/A	1
10.6	If the response to 10.5 is no or n/a, please explain.						_		•
11. 12.1	What is the name, address and affiliation (officer/employee of the refirm) of the individual providing the statement of actuarial opinion/cer John Buck Brady, F.S.A., M.A.A.A., Vice President and Chief Actuar Does the reporting entity own any securities of a real estate holding of the control of the contr	rtification? y, 1 American Row, Hartford, CT 06103	n actuar	ial consu	Iting	Vaa [1	Na f	V 1
12.1		l estate holding company				res [1	NO [Λ]
	12.12 Number of p	parcels involved							
	12.13 Total book/a	djusted carrying value				\$			
12.2	If yes, provide explanation								
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTI	TIES ONLY:							
13.1	What changes have been made during the year in the United States	- · · · ·							
13.2	Does this statement contain all business transacted for the reporting	entity through its United States Branch on risks who	erever lo	cated?		Yes []	No []
13.3	, , ,					Yes []	No []
13.4	If answer to (13.3) is yes, has the domiciliary or entry state approved] No []	N/A	[]
14.1	Are the senior officers (principal executive officer, principal financial of similar functions) of the reporting entity subject to a code of ethics, we a. Honest and ethical conduct, including the ethical handling of actual relationships;	hich includes the following standards?al or apparent conflicts of interest between personal	and prof			Yes [X]	No []
	 b. Full, fair, accurate, timely and understandable disclosure in the pe c. Compliance with applicable governmental laws, rules and regulation d. The prompt internal reporting of violations to an appropriate perso 	ons;	tity;						
14.11	e. Accountability for adherence to the code. If the response to 14.1 is No, please explain:								
	Has the code of ethics for senior managers been amended?	nent(s).				Yes [X]	No []
	The Code of Ethics was last updated on May 25, 2023 for non-substance any provisions of the code of ethics been waived for any of the If the response to 14.3 is yes, provide the nature of any waiver(s).	specified officers?				Yes []	No [Х]

GENERAL INTERROGATORIES

Dank of the Let	ter of Credit and describe the circumstances in which the Letter of Cr	edit is triggered		
1 American Bankers Association	2		3	4
(ABA) Routing Number		rcumstances Th	nat Can Trigger the Letter of Credit	Amount
			at oan mgger the zeros of order	
				<u></u>
	BOARD OF DII	RECTORS		
thereof?	e or sale of all investments of the reporting entity passed upon either be			Yes [X] No
thereof?	ting entity keep a complete permanent record of the proceedings of it			Yes [X] No
part of any of it	ng entity an established procedure for disclosure to its board of direct s officers, directors, trustees or responsible employees that is in confl	lict or is likely to	conflict with the official duties of such	Yes [X] No
	FINANC	IAL		
Accounting Print	nent been prepared using a basis of accounting other than Statutory Anciples)?	-		
Total amount lo	paned during the year (inclusive of Separate Accounts, exclusive of po			
			20.12 To stockholders not officers	\$
		2	20.13 Trustees, supreme or grand	_
T-4-1	fl		(Fraternal Only)	. \$
policy loans):	f loans outstanding at the end of year (inclusive of Separate Accounts	s, exclusive of	20.21 To directors or other officers	¢
policy loans).			20.22 To stockholders not officers	
			20.23 Trustees, supreme or grand	ψ
		-	(Fraternal Only)	. \$
Were any asse	ts reported in this statement subject to a contractual obligation to trar	nsfer to another	party without the liability for such	
If yes, state the	amount thereof at December 31 of the current year:	2	21.21 Rented from others	\$
		2	21.22 Borrowed from others	\$
		2	21.23 Leased from others	\$
		2	21.24 Other	\$
Does this state	ment include payments for assessments as described in the Annual S	Statement Instru	uctions other than guaranty fund or	V
	iation assessments?			
If answer is yes	5.		21 Amount paid as losses or risk adjustment	
			22 Amount paid as expenses	
D	Control Contro		23 Other amounts paid	
	ting entity report any amounts due from parent, subsidiaries or affiliate			
ir yes, indicate	any amounts receivable from parent included in the Page 2 amount:		45:	\$
	er utilize third parties to pay agent commissions in which the amounts			Yes [] No
	days?the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.		100 [] 14	
		Is the hird-Party Agen a Related Party		
	Name of Third-Party	(Yes/No)		
	INVESTM	IENT		

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 whether collateral is carried on or off-balance sheet. (an alternative is					
25.04		collateral for conforming programs as outlined in the Risk-Based Capital	\$			
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 securit outset of the contract?] 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 ag conduct securities lending?	ent utilize the Master Securities lending Agreement (MSLA) to 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:				
	25.092 Total book/adjusted carrying value of reinvest	reported on Schedule DL, Parts 1 and 2ed collateral assets reported on Schedule DL, Parts 1 and 2	\$			
26.1	Were any of the stocks, bonds or other assets of the reporting entity of control of the reporting entity or has the reporting entity sold or transfer force? (Exclude securities subject to Interrogatory 21.1 and 25.03)		Yes [1 [X	No []
26.2	If yes, state the amount thereof at December 31 of the current year:	26.21 Subject to repurchase agreements	\$ \$ \$	50	00,943	3,000
		26.27 FHLB Capital Stock	\$.5,000	0,000
		26.29 On deposit with other regulatory bodies	\$ to			
		26.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$	3	33,537	7,61
26.3	For category (26.26) provide the following:					
20.0	1	2 Description		3 nount		7
	Nature of Restriction	Description				
						<u>l</u>
27.1		Schedule DB?]
27.2	If yes, has a comprehensive description of the hedging program been If no, attach a description with this statement.	made available to the domiciliary state?	X] No []	N/A	[
NES 2	7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES OF	NLY:				
27.3		guarantees subject to fluctuations as a result of interest rate sensitivity?	Yes [X] 1	No []
27.4	•	pecial accounting provision of SSAP No. 108	Yes [_	_]
		ermitted accounting practicether accounting guidance	Yes [Yes [-	-	-
27.5	 The reporting entity has obtained explicit approval from the d Hedging strategy subject to the special accounting provisions Actuarial certification has been obtained which indicates that reserves and provides the impact of the hedging strategy with Financial Officer Certification has been obtained which indicates 	omiciliary state.	Yes [X] 1	No []
28.1		current year mandatorily convertible into equity, or, at the option of the	Yes [] [No [)	Χ]
28.2	If yes, state the amount thereof at December 31 of the current year. \dots		\$			
29.	offices, vaults or safety deposit boxes, were all stocks, bonds and oth- custodial agreement with a qualified bank or trust company in accorda		Yes [] [No [)	Κ]
29.01	For agreements that comply with the requirements of the NAIC Finance	cial Condition Examiners Handbook, complete the following:				
	1 Name of Custodian(s)	2 Custodian's Address				
	JPMorgan Chase Bank N.A. 4 Chase I	Custodian's Address Metro Tech Center, 16th Floor, Brooklyn, NY 11245				
	Federal Home Loan Bank of Boston	etan St. Raetan MA 02100				

GENERAL INTERROGATORIES

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

	1 Name(s)	2 Location(s)	3 Complete Explanation(s)
ŀ	Hamo(o)	(1)	The assets are held in a coinsurance trust at
	TT D I (N V I N II		BNY, as trustee, and the Company maintains this
	The Bank of New York Mellon	101 Barclay Street, 8 West, New York, NY 10286	trust as grantor.

29.03	Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?	Yes []	No	[X]
29 N4	If yes, give full and complete information relating thereto:				

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

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

1 Name of Firm or Individual	2 Affiliation
Hartford Investment Management Company	U
Pacific Investment Management Company, LLC	U
Sixth Street Insurance Solutions, LP	A

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

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

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
106699	Hartford Investment Management Company	FEOBULMG7PY8G4MG7C65	SEC	DS
104559	Pacific Investment Management Company, LLC	549300KGPYQZXGMYYN38	SEC	NO
317703	Sixth Street Insurance Solutions, LP	549300XV81PTBGKNG044	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	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
30.2999 - Total		

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

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	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	2	3	
			Excess of Statement	
			over Fair Value (-), or	
	Statement (Admitted)		Fair Value over	
	Value	Fair Value	Statement (+)	
31.1 Bonds	12,312,564,095	11,056,072,139	(1,256,491,956)	
31.2 Preferred stocks	10,096,766	10,096,764	(2)	
31.3 Totals	12,322,660,861	11,066,168,903	(1,256,491,958)	

31.4	Describe the sources or methods utilized in determining the fair values: See Note 20, Fair Value Measurements, for information regarding the sources or methods utilized in determining the fair value					
32.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes	[]	No [Х]
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 [Х]
32.3	If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: See Note 20, Fair Value Measurements, for information regarding pricing sources for purposes of fair value disclosures.					
33.1 33.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes	[X]	No []
34.	By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security: a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available. b. Issuer or obligor is current on all contracted interest and principal payments. c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal. Has the reporting entity self-designated 5GI securities?	Yes	[X]]	No [1
35.	By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: a. The security was purchased prior to January 1, 2018. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators. d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO. Has the reporting entity self-designated PLGI securities?	Yes	[X]	No [1
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?	(] N	○ [1	N/A	[]

GENERAL INTERROGATORIES

38.1	Does the reporting entity directly hold cryptocurrencies?			. Yes [] No [Х]			
38.2	If the response to 38.1 is yes, on what schedule are they reported?								
39.1	Does the reporting entity directly or indirectly accept cryptocurrencies as payments for prer	niums on policies?		. Yes [] No [Х]			
39.2	9.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars? 39.21 Held directly								
39.3	39.22 Immediately converted If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of pre			. Yes [] No [1			
	1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums						
	OTHER								
40.1	Amount of payments to trade associations, service organizations and statistical or rating be	ureaus, if any?		\$	18	6, 186			
40.2	List the name of the organization and the amount paid if any such payment represented 25 service organizations and statistical or rating bureaus during the period covered by this statement of the period covered by the statement of the period covered by the statement of the period covered by the period covered by the statement of the period covered by		s to trade association	ons,					
	1	2							
	American Council of Life Insurers		108,479						
41.1	Amount of payments for legal expenses, if any?			\$	3,43	31,617			
41.2	List the name of the firm and the amount paid if any such payment represented 25% or moduring the period covered by this statement.	re of the total payments for leg	al expenses						
	1	2							
	Willkie Farr & Gallagher LLP		2,073,950						
42.1	Amount of payments for expenditures in connection with matters before legislative bodies,		<u> </u>	\$		5,937			
42.2	List the name of the firm and the amount paid if any such payment represented 25% or mo- connection with matters before legislative bodies, officers, or departments of government of								
	1	. 2							
	Name Life Insurance Council of New York, Inc.								
	ETTO THOUTAINOU OUGHOTT OF NOW TOLK, THE.		5,501						

GENERAL INTERROGATORIES

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

	s the reporting entity have any direct Medicare Supplement Insurance in force?				
If ye	s, indicate premium earned on U.S. business only			\$	1,043,492
	at portion of Item (1.2) is not reported on the Medicare Supplement Insurance Exp Reason for excluding:			\$	
Indio	cate amount of earned premium attributable to Canadian and/or Other Alien not in	cluded in Item (1.2) above.		\$	
Indio	cate total incurred claims on all Medicare Supplement insurance.			\$	1,002,026
Indiv	vidual policies:	Most current th	ntee veate.		
man	radai politico.		nium earned	\$	
			ırred claims		
		1.63 Number of	of covered lives		
		All years prior	to most current three years		
			mium earned	¢	209 12
			ırred claims		
			of covered lives		
Gro	up policies:	Most current th	-		
			mium earned		
			ırred claims		
		1.73 Number of	of covered lives		
		All years prior	to most current three years		
			mium earned	\$	834,37
		1.75 Total incu	ırred claims	\$	907,69
		1.76 Number of	of covered lives		34
Hea	Ith Test:				
		1	2		
0.4	Paris and Alexander	Current Year	Prior Year		
2.1	Premium Numerator				
2.2	Premium Denominator Premium Ratio (2.1/2.2)				
2.3	Reserve Numerator				
2.4	Reserve Denominator				
2.6	Reserve Ratio (2.4/2.5)				
Doe	s this reporting entity have Separate Accounts?			. Yes [X]	No []
lf vo	a has a Congrata Associate Statement been filed with this Department?		V [
ii ye	s, has a Separate Accounts Statement been filed with this Department?		1es [X J NO [.	J N/A [
Wha distr	it portion of capital and surplus funds of the reporting entity covered by assets in t ibutable from the Separate Accounts to the general account for use by the general	he Separate Accounts state Il account?	ment, is not currently	\$ 1	56,808,95
	e the authority under which Separate Accounts are maintained: necticut General Statutes Sections 38a-433 and 38a-459				
	any of the reporting entity's Separate Accounts business reinsured as of December				No []
	the reporting entity assumed by reinsurance any Separate Accounts business as				
Acc	e reporting entity has assumed Separate Accounts business, how much, if any, re ounts reserve expense allowances is included as a negative amount in the liability "?	for "Transfers to Separate	Accounts due or accrued		48,047.20
	reporting entities having sold annuities to another insurer where the insurer purch:				
Amo	nant (payee) as the result of the purchase of an annuity from the reporting entity on the properties of the control of the properties of the current year:	-			
List	the name and location of the insurance company purchasing the annuities and the	e statement value on the pu	rchase date of the annuities.		
	1		2		
			Statement V		
			on Purchase of Annuitie		
	P&C Insurance Company And Location		(i.e., Present		

1	2
	Statement Value
	on Purchase Date
	of Annuities
P&C Insurance Company And Location	(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	s accounts?					Yes []	No [X]
5.2	If yes, please provide the amount of custodi-	al funds held as of the re	eporting date				\$		
5.3	Do you act as an administrator for health sa	vings accounts?					Yes []	No [X]
5.4	If yes, please provide the balance of funds a	administered as of the re	porting date				\$		
6.1	Are any of the captive affiliates reported on	Schedule S, Part 3, auth	orized reinsurers?			Yes [1 No [1 N/A I	[X]
6.2	If the answer to 6.1 is yes, please provide the					•			
	1	2	3	4	Assets	Supporting Reserv	e Credit		
		NAIC	Domiciliary	Reserve	5	6	7		
	Company Name	Company Code	Jurisdiction	Credit	Letters of Credit	Trust Agreements	Other		
7.	Provide the following for individual ordinary	life insurance* policies (l	U.S. business only) fo	or the current yea	ar (prior to reinsura	ance assumed or			
	ceded):	7.1 Direct Pre	emium Written				\$	105,867,	426
			ırred Claims						
		7.3 Number o	of Covered Lives					289,	634
		*Ordir	nary Life Insurance Ir	cludes					
		er full underwriting,limited							
		whether full underwriting, with or without seconda		et issue,"short to	orm app")				
	Universal Life	e (with or without second	ary gurarantee)						
	Variable Univ	versal Life (with or withou	ut secondary guraran	tee)					
8.	Is the reporting entity licensed or chartered,	registered, qualified, elig	gible or writing busine	ess in at least two	o states?		Yes [X]	No []
8.1	If no, does the reporting entity assume reins	surance husiness that co	vers risks residing in	at least one stat	e other than the s	tate of domicile of			
0.1	the reporting entity?		······				Yes []	No []
ife. Ad	ccident and Health Companies Only:								
9.1	Are personnel or facilities of this reporting entity (except for activities s								
	studies)?		, ,	•	, ,	•	Yes [X]	No []
9.2	Net reimbursement of such expenses between	een reporting entities:							
	, , , , , , , , , , , , , , , , , , ,	3 · · · · · · · · · · · · · · · · · · ·		9.21 P	Paid		\$		
				9.22 F	Received		\$	133 , 137 ,	,731
10 1	Does the reporting entity write any guarante	ed interest contracts?					Vac [Y]	No [1
10.1	Boos the reporting chitty white any guarante	ca interest contracts:					ico [x]	NO [1
10.2	If yes, what amount pertaining to these lines	s is included in:							
11.	For stock reporting entities only:			10.22	Page 4, Line 1		\$		
	,								
11.1	Total amount paid in by stockholders as sur	plus funds since organiz	ation of the reporting	entity:			\$ 1	1,107,535,	,846
12.	Total dividends paid stockholders since orga	anization of the reporting	entity:						
	,	, ,	,	12.11	Cash		\$4	, 141, 958,	356
				12.12	Stock		\$		
12.1	Door the reporting entity reincure any Work	ora' Componentian Con	o Out business defin	od oo:			V []	Na F V	,
13.1	Does the reporting entity reinsure any Work Reinsurance (including retrocessional reinsubenefits of the occupational illness and acci- written as workers' compensation insurance	urance) assumed by life dent exposures, but not	and health insurers o	of medical, wage	loss and death		res []	NO [X	1
13.2	If yes, has the reporting entity completed the	e Workers' Compensatio	n Carve-Out Suppler	ment to the Annu	ual Statement?		Yes []	No []
13.3	If 13.1 is yes, the amounts of earned premiu	ıms and claims incurred	in this statement are						
. 0.0	, ,, aa or damod profile	, samo mounou	1		2	3			
			Reinsuranc	e Rein	surance eded	Net Poteined			
			Assumed	C	eueu	Retained			
	13.31 Earned premium								
	13.32 Paid claims								
	•	of year)							

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 13.34 for Column (1) are:	amounts rep	ported in Lines 13.31 and					
		1 .	2					
		rned mium	Claim Liability and Reserve					
	40.44							
	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?			\$				
	al Benefit Societies Only:							
Ialeille	·							
14.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and repres	sentative for	m of government?	Yes []	No []	
15.	How often are meetings of the subordinate branches required to be held?							
16.	How are the subordinate branches represented in the supreme or governing body?							
17.	What is the basis of representation in the governing body?							
18.1	How often are regular meetings of the governing body held?							
18.2	When was the last regular meeting of the governing body held?							
18.3	When and where will the next regular or special meeting of the governing body be held?							
18.4	How many members of the governing body attended the last regular meeting?							
18.5	How many of the same were delegates of the subordinate branches?							
19.	How are the expenses of the governing body defrayed?							
20.	When and by whom are the officers and directors elected?							
21.	What are the qualifications for membership?							
22.	What are the limiting ages for admission?							
23.	What is the minimum and maximum insurance that may be issued on any one life?							
24	Lea modical exemination required before inquired.			 V [,	N. F	,	
24.	Is a medical examination required before issuing the fit of ification applications of a second secon		hallet and initiation?	Yes [-		J	
25. 26.1		•	ballot and initiation?	Yes [-	No [I N/A	. [. []	i
26.2	If yes, do the notices state the purpose for which money to be be		1es [] No [Yes [ו ו	
27.	What proportion of first and subsequent year's payments may be used for management expenses?			103 [1	140 [1	
	27.11 First Year							%
	27.12 Subsequent Years							%
28.1 28.2			•	Yes [-		•	
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 in force at the propert time?	II of the laws	, rules and regulations		1	No [1	
32.1	in force at the present time?	der premium	n-paying certificates on	Yes [Yes [
32.2	If so, was an additional reserve included in Exhibit 5?] No [, 1	i
32.3	If yes, explain					107		
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or associa			 Yes [1	No t	1	
33.2		•	•	163 [1	INO [J	
00.2	director, trustee, or any other person, or firm, corporation, society or association, received or is to receive a	any fee, com	mission,					
	emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsural			1 No I	. ,	I NIZA		i
34.	absorption, or transfer of membership or funds?] No [IN/A	. []	
J . .	claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page			Yes []	No []	
35.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have			Yes [No []	
35.2	If yes, what is the date of the original lien and the outst ding to dee ons the main surp.							
	Date Lie mount							

FIVE-YEAR HISTORICAL DATA

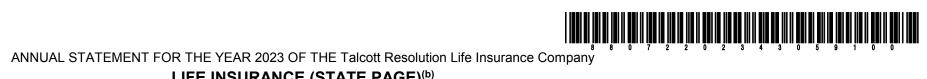
Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		000 omitted for am	2	3	4	5
	Life Insurance in Force	2023	2022	2021	2020	2019
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
	4)	47,109,598	48,068,951	49,562,732	50,163,692	51, 132, 118
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	2 010 107	4 044 602	4 170 060	4 206 400	7 444 546
3.	4)					
3. 4.	Group, excluding FEGLI/SGLL/Line 21, Col. 9 less					
	Lines 43 & 44, Col. 4)	45,817,565	45,855,729	47,877,264	47,698,358	47,567,348
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	96,737,290	97,969,373	101,610,859	102,188,472	106,144,012
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.					
	2)	50	50			
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12. 13.	Industrial (Line 2, Col. 2)	50	50			
13.	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	(42,317,190)	(54,349,787)	(43,219,041)	(57,663,571)	(38,372,181)
15.	Group life (Line 20.4, Col. 3)	(82,071,042)	(52, 118, 478)	(67,032,400)	(82,365,369)	(59,070,608)
16.	Individual annuities (Line 20.4, Col. 4)	275,563,623	1,535,697,275	1,909,477,409	89,927,228	91,331,295
17.	Group annuities (Line 20.4, Col. 5)	135,248	171,228	(638, 188, 652)	322,902	277,409
18.	Accident & Health (Line 20.4, Col. 6)	99	57	249	412	720
19.	Other lines of business (Line 20.4, Col. 8)	454 040 707	4 400 400 005	4 404 007 505	(40.770.000)	(5.000.005)
20.	Total	151,310,737	1,429,400,295	1, 161,037,565	(49,778,398)	(5,833,365)
21	Balance Sheet (Pages 2 & 3) Total admitted assets excluding Separate Accounts					
21.	business (Page 2, Line 26, Col. 3)	18 744 939 265	20 065 674 789	19 699 623 843	11 769 686 680	11 575 549 342
22.	Total liabilities excluding Separate Accounts					
	business (Page 3, Line 26)	16,556,906,689	17,327,187,300	17,546,167,678	8 ,627 ,480 ,153	8,381,097,433
23.	Aggregate life reserves (Page 3, Line 1)	13,970,589,650	14,230,413,078	14,527,202,742	6,956,404,721	7,065,225,091
23.1	Excess VM-20 deterministic/stochastic reserve over					
24	NPR related to Line 7.1	102 120	100 650	115 /21	157 002	166,604
24. 25.	Deposit-type contract funds (Page 3, Line 3)	111 106 643	118 963 688	130,956,737	231 427 677	230,692,558
26.	Asset valuation reserve (Page 3, Line 24.01)	271.325.822		233,880,175		153.227.099
27.	Capital (Page 3, Lines 29 and 30)			5,690,000		5,690,000
28.	Surplus (Page 3, Line 37)	2,182,342,576	2,732,797,489			3,188,758,830
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	59, 137,073	165,232,688	(261,836,039)	638,722,993	372,900,135
	Risk-Based Capital Analysis	0 400 000 400	0.004.004.000	0 007 005 005	0 004 000 000	0.040.007.050
30.	Total adjusted capital Authorized control level risk - based capital			2,337,865,925		
31.	Percentage Distribution of Cash, Cash	230,617,703	270,000,200	200, 112,911	232,740,320	240,730,314
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0					
32.	Bonds (Line 1)	67.3	65.0	71.4	59.4	59.0
33.	Stocks (Lines 2.1 and 2.2)	5.2	5.5	4.7		
34.	Mortgage loans on real estate(Lines 3.1 and 3.2) Real estate (Lines 4.1, 4.2 and 4.3)	6.5				11.4
35. 36.	Cash, cash equivalents and short-term investments					
55.	(Line 5)	5.7	6.5	5.1	4.1	1.4
37.	Contract loans (Line 6)	8.1	7.2	7.3	11.9	12.3
38.	Derivatives (Page 2, Line 7)	1.2	2.7	1.4		1.1
39.	Other invested assets (Line 8)	4.7	4.0	3.5		4.3
40.	Receivables for securities (Line 9)	0.0	0.4	0.3	0.1	0.2
41.	Securities lending reinvested collateral assets (Line					
42.	10) Aggregate write-ins for invested assets (Line 11)	1.2	1.5	0.0		0.2
42. 43.	Cash, cash equivalents and invested assets	1.4	1.0	0.0	0.1	0.2
40.	(Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and					
	Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12,	25 070 756	4 252 070			
45	· ·	33,870,730	4,352,978			
45.						
46.	Affiliated common stocks (Schedule D Summary					
	Line 24, Col. 1),	916,174,503	1,012,459,191	835,517,009	684,233,495	1,040,990,002
47.	,	000 000 000	400 000 000			
		· · ·				
48. 40	5 5	43,161,171				
49. 50.	All other affiliated		1 116 812 160	835,517,009	884 333 40E	1 0/0 000 000
50. 51.	Total Investment in Parent included in Lines 44 to	1,233,200,430	1, 110,012,109	800, 17,008		1,040,330,002
	49 above					

FIVE-YEAR HISTORICAL DATA

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		1	2	3	4 2020	5
	Total Nonadmitted and Admitted Assets	2023	2022	2021	2020	2019
52. 53.	Total nonadmitted assets (Page 2, Line 28, Col. 2) Total admitted assets (Page 2, Line 28, Col. 3) Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)		680,253,422	558, 161, 785		587 . 199 . 744
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)					
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(133, 182, 997)	88, 192, 673	174,378,224	(326,934,094)	
57.	Total of above Lines 54, 55 and 56					
58.	Benefits and Reserve Increases (Page 6) 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)	3 086 243 729	2 482 334 471	2 370 932 025	2 238 938 456	2 652 965 727
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60.	Increase in life reserves - other than group and	, ,	ŕ	· ·	·	,
61.	annuities (Line 19, Col. 2)					(8,309,647)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	2,654,998	3,228,662		59,774,150	5,278,021
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	65.4	10.4	97.5	(249.3)	(2 674 6
64.	Lapse percent (ordinary only) [(Exhibit of Life					
		1.1	1.1		6.5	2.0
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	15,221.2	24,610.5	(7,923.3)	4,488.8	2,792.4
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
	A & H Claim Reserve Adequacy	(12,541.4)	(0,012.3)	(3,003.9)	(2,903.1)	179,011.1
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)			XXX	XXX	xxx
69.	Prior years' claim liability and reserve - comprehensive					xxx
70.	Incurred losses on prior years' claims-health other than					
	comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	124,728		XXX	xxx	xxx
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2					
	Col. 1 less Col. 3)			XXX	XXX	XXX
72.	33) Individual industrial life (Page 6.1, Col. 2)					
73. 74.	Individual whole life (Page 6.1, Col. 3)	(852,641)	(880, 187)	(1,185,583)	(880,729)	(871,386)
75.	Individual indexed life (Page 6.1, Col. 5)					
76. 77.	Individual universal life (Page 6.1, Col. 6)				1	
78.	(Page 6.1, Col. 7)					
79. 80.	Individual variable universal life (Page 6.1, Col. 9) Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)	(1,033)	(1,130)	15,442	(804)	651, 156
82. 83.	Individual YRT mortality risk only (Page 6.1, Col. 12) Group whole life (Page 6.2, Col. 2)					
84. 85.	Group term life (Page 6.2, Col. 3)					
86.	Group variable life (Page 6.2, Col. 5)					
87. 88.	Group variable universal life (Page 6.2, Col. 6)				11,509,871	
89. 90.	Group other life (Page 6.2, Col. 8)					
91. 92.		12,918,579	22,925,751	24,332,674	29,687,005	54,124,211
93.		- , - ,				
94.	(Page 6.3, Col. 4)					
95.	guarantees (Page 6.3, Col. 5)					
96.	annuitization) (Page 6.3, Col. 6)	64,269,439		35,936,414		35,501,852
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	(14,208,349)	(14,002,661)	(17,683,291)	(22,640,745)	(27, 122, 387)
98. 99.	Group deferred variable annuities with quarantees					
100.	Group deferred variable appuities without guarantees					(1,792,310)
101.	(Page 6.4, Col. 5)	44	316	2,444	15,762	34, 181
	annuitization) (Page 6.4, Col. 6)	81,370,081			2,028,873	
102. 103.	Group other annuities (Page 6.4, Col. 7)		21,615,629		(105,803,166)	
104. 105.	,					
106.	A & H-vision only (Page 6.5, Col. 5)					
107. 108.	A & H-dental only (Page 6.5, Col. 6)					
109.	6.5, Col. 7) A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111. 112.	A & H-disability income (Page 6.5, Col. 11)					159,446
113. 114.	A & H-long-term care (Page 6.5, Col. 12)					
115.	Aggregate of all other lines of business (Page 6, Col. 8)				433,872,036	
116. 117.	Fraternal (Page 6, Col. 7)	571,492,043	578,336,057	(465,602,524)	596,590,338	282,226,711
	If a party to a merger, have the two most recent years				, ,	



LIFE INSURANCE (STATE PAGE)(b)

	NAIC Group Code 4926 BUSINESS IN	N THE STATE OF		<u> </u>				DUF	RING THE YEAR			pany Code 88	8072
		1	2			Policyholders/Refund					Claims and Benefits Pa		
	Line of Business	Premiums and Annuities Considerations	Other Considerations	3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	Total (Sum Columns 8 through 11)
Individu	Il Life			•				, , ,					,
1.	Industrial												
2.	Whole	36,600 .							7,374		61,949	914	70,237
3.	Term	6,957,241 .		4,621	1,317	3,350		9,289	8,812,940	99,354	994,901	166,395	10,073,591
4.	Indexed												
	Universal	35,357,290				2,884,120		2,884,120	120, 150, 090	3, 139, 278	21,391,965	1,617,393	146,298,726
	Universal with secondary guarantees	39,996,202									15,795,442	690 , 155	147,340,255
	Variable												
	Variable universal	20,076,554									35,730,772	2,070,459	352,946,272
9. 10.	CreditOther			• • • • • • • • • • • • • • • • • • • •								05.700	05.700
	Other(t) Total Individual Life	102.423.886		4.621	1.317	2,887,470		2.893.409	574,970,103	3.238.632	73.975.029	25,723 4.571.040	25,723 656,754,803
		102,423,880		4,021	1,31/	2,887,470		2,893,409	3/4,9/0,103	3,238,032	13,915,029	4,3/1,040	000,704,803
Group L 12.	re Whole												
	Term	3.470.024							2.586.659				2.595.551
	Universal	1.850.000							71.897.515	1.973.657		275.429	
	Variable												
	Variable universal	5.523.728								1. 196 . 100	61.754.021	1.735.926	
	Credit												
18.	Other(f)												
19.	Total Group Life	10,843,753							438,680,364	3, 169, 757	61,754,021	2,020,246	505,624,388
Individu	Il Annuities												
21.	Fixed	17,170 .							81,548		303,325,796	12	
	Variable with guarantees		5,903,555						1,367,568				1, 133, 661, 685
	Variable without guarantees												
	Life contingent payout	107,561,275							180, 107, 617				180, 107, 617
	Other(f)												
	Total Individual Annuities	107,578,445	5,903,555						319,221,941		1,435,619,913	12	1,754,841,865
Group A 27.	nnuities Fixed	91.933.790	592.444.028						35.004.464		2.577.199.807		2.612.204.272
	Indexed	91,933,790	592,444,028						35,004,464		2,5//, 199,80/		2,612,204,272
	Variable with quarantees										1.815.835		1.815.835
	Variable without quarantees	21.423									1,013,003		
	Life contingent payout	21,420											
	Other(f)	60,367											
	Total Group Annuities	92,015,580	592,444,028						210,012,285	***************************************	2,579,015,642		2,789,027,927
Acciden	and Health												
	Comprehensive individual(d)								XXX	XXX	XXX		
35.	Comprehensive group(d)								XXX	XXX	XXX		
36.	Medicare Supplement(d)	1,043,492							XXX	XXX	XXX	1,029,439	1,029,439
	Vision only(d)								XXX	XXX	XXX		
38.	Dental only(d)								XXX	XXX	XXX		
39.	Federal Employees Health Benefits Plan(d)								XXX	XXX	XXX		
	Title XVIII Medicare(d)	(e)							XXX	XXX	XXX		
	Title XIX Medicaid(d)	-							XXX	XXX	XXX		
	Credit A&H	2,100,085		• • • • • • • • • • • • • • • • • • • •					XXX	XXXXXX	XXXXXX	22.466.958	00 400 000
	Disability income(d)	2,100,085							XXX	XXX	XXX	22,466,958	22,466,958
	Long-term care								XXX	XXXXXX	XXX		
	Total Accident and Health	15.898.683							XXX	XXX	XXX	39, 155, 765	39, 155, 765
	Total	328,760,347 (c)	598,347,584	4,621	1.317	2,887,470		2,893,409	1,542,884,691	6,408,389		45.747.062	5,745,404,747
41.	ı utai	320,100,347 (C)	JJU, J47, J04	4,021	1,317	2,007,470	I	2,055,409	1,042,004,091	0,400,309	4, 130, 304, 004	40,147,002	3,743,404,747

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

	NAIC Group Code 4926 B	USINESS IN THE S	,,,,,,, OI	Grand Tota	t Death Benefits, Matured E	ndowments In	curred and Annuity E	enefits		DURING TH		2023		IC Company Code		3072
		13		Bildo	•	d During Curi	•			22	legue	d During Year		nges to In Force (Net)		rce December 31, urrent Year (b)
			-	otals Paid	Reduction by Compromi		Amount Reiected		Settled During urrent Year		23	24	25	26	27	28
		Incurred During	14 Number of Pols/	otals Paid 15	16 17 Number of Pols/	18 Number of Pols	19 er	20 Number of Pols/	21	Unpaid December 31,	Number of Pols/		Number of Pols/		Number of Pols/	
	Line of Business	Current Year	Certs	Amount	Certs Amount	Certs		Certs	Amount	Current Year	Certs	Amount	Certs	Amount	Certs	Amount
divid	lual Life															
1.	Industrial															
2.	Whole		7	7,374				7	7,374				(3)	(25,815)		
3.	Term		469	8,926,131				469	8,926,131	2,249,663			(1,006)	(237,940,718)		
4.	Indexed		2	110,000				2	110,000				(9)	(5,801,772)	240	
5.	Universal		670					670		36,924,731			(1,419)	(275,487,446)		
6.	Universal with secondary guarantees		167	123,203,597				167	123, 203, 597	10,841,757			(245)	(182,476,032)		
7.	Variable		229	99,634,005				229	99,634,005	9,985,751			(487)	(190,472,647)	7,579	
8.	Variable universal	227 ,773 ,877	1,773					1,773	215, 337, 679	29,803,544			(1,777)	(294, 111, 518)	214, 174	35,316,16
9.	Credit															
10.	Other(f)															
11.	Total Individual Life	618,637,614	3,317	583,310,937				3,317	583,310,937	89,805,446			(4,946)	(1, 186, 315, 948)	276,393	50,772,1
roup	Life															
12.								.								
13.	Term		464	2,586,659				464	2,586,659	2,638,870			ļ	(21,819,376)	78	220,94
14	Universal	80.371.413	277					277	73.871.172	7.312.569			(296)	(10,724,191)	9.569	
15.	Variable									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(200)	(10,121,101,		
16.	Variable universal		916					916	365,392,289	34.709.027			(1,617)	(5,621,510)	80.098	43,847,45
17.																
18.	Other(f)															
19.	Total Group Life	467.295.233	1.657	441.850.121				1.657	441.850.121	44 . 660 . 466			(1.913)	(38, 165, 076)	89.745	45.817.56
	lual Annuities	407,200,200	1,007	441,000,121				1,007	441,000,121	44,000,400			(1,310)	(00,100,070)	03,740	40,017,00
20.		81.548	35	81.548				25	81.548				7,492		7.492	109.43
			33	01,348				33						109,430,832	7,492	109,43
21.	IndexedVariable with guarantees			1.367.568					1,367,568			180.784	(9.394)		88.372	8.420.59
22.									1,307,308			21,149,069		37,261,136	8,293	
23.	Variable without guarantees		40.450	400.050.054				40.450	400.050.054		382	21, 149,069				
24.			13,452	180,250,951				13,452	180,250,951				13,452	1,006,300,079	13,452	1,006,30
25.	Other(f)															40.054.00
26.	Total Individual Annuities	319,365,275	13,487	319,365,275				13,487	319,365,275		383	21,329,853	11,058	1,211,407,454	117,609	10,254,62
	Annuities															
27.				35,004,464					35,004,464		6	3,870,228	(783)	(709,211,259)	13,591	5,939,96
28.	Indexed															
29.	Variable with guarantees															
30.	Variable without guarantees												(1)	(72,510,405)		
31.													47,860	1,072,942,571	47,860	1,072,94
32.	Other(f)	175,007,820		175,007,820					175,007,820							
33.	Total Group Annuities	210,012,285							210,012,285		6	3,870,228	47,076	291,220,907	61,451	7,012,91
ccide	ent and Health															
34.	Comprehensive individual(d		XXX	XXX	XXXXXX	XXX		XXX	XXX	XXX						
35.	Comprehensive group(d		XXX	XXX	XXXXXX	xxx		XXX	XXX	XXX						
36.	Medicare Supplement(d		XXX	XXX	XXXXXX	xxx		XXX	XXX	XXX					55	
37.	Vision only(d		XXX	XXX	XXXXXX	xxx		XXX	XXX	XXX						
38.	Dental only(d		XXX	XXX	XXXXXX	xxx		xxx	XXX	XXX						
39.	Federal Employees Health Benefits Plan(d		XXX	XXX	XXXXXX	xxx	XXX	xxx	XXX	XXX						
40.	Title XVIII Medicare(d		XXX	XXX	xxxxxx	xxx		xxx	XXX	XXX						
41.	Title XIX Medicaid(d		XXX	XXX	xxxxxx	xxx		xxx	XXX	XXX						
42.	Credit A&H	XXX	XXX	XXX	XXX XXX	XXX		XXX	XXX	XXX	.		L			
43.	Disability income(d		XXX	XXX	XXXXXX	xxx		xxx	XXX	XXX	l		(48)	(97,568)	304	37
44.	Long-term care(d		XXX	XXX	XXX XXX	xxx		xxx	XXX	XXX	l		L	, , ,	1	L
45.	Other health(d		XXX	XXX	XXX XXX	xxx		xxx	XXX	XXX					374	
46.	Total Accident and Health	XXX	XXX	XXX	XXX XXX	XXX		XXX	XXX	XXX			(48)	(97,568)	734	
47.	TOTAL	1,615,310,406					,,,,,	18.461	1.554.538.617	134, 465, 912	389	25.200.081		278.049.769		

Column 1) \$ Column 7) \$ Column 12) \$

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

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

^{1.} Individual Life - Other includes the following amounts related to Separate Account policies:
2. Group Life - Other includes the following amounts related to Separate Account policies:
3. Individual Annuities - Other includes the following amounts related to Separate Account policies:
4. Column 1) \$ Column 7) \$ Column 12) \$
4. Column 12) \$
5. Column 12) \$
6. Column 12) \$
7. Column 12) \$
7. Column 12) \$
8. Column 12) \$
9. Col

^{4.} Group Annuities - Other includes the following amounts related to Separate Account policies:

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

	Industrial			inary	Credit Life (Grou	ip and Individual)		10		
	1 2		3	4	5		Numbe		9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group	Amount of Insurance	7 Policies	8 Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	Transcr of Folioico	7 thouse of modranoc	294.698		Certinoates	7 unount of mourance	200	97.150		
Issued during year			1	50						5
Reinsurance assumed			3							12
Revived during year			17							8.63
Increased during year (net)				70.747				17	519,239	
6. Subtotals, Lines 2 to 5			21	79,556				17	519,239	598.79
7. Additions by dividends during year			XXX		XXX		XXX	XXX	010,200	
Additions by dividends during year Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			294.719	52,193,200			200	97,167		98.568.16
Deductions during year:							200	31 , 101	40,574,300	
10. Death			3.132	602,287			XXX	1.659		1.040.84
11. Maturity			72	9.981				1,039	400,302	9.98
12. Disability			12							
			10	587						58
13. Expiry			923					683		311.11
15. Lapse			0.40	,				54		004 07
			948				XXX	XXX	XXX	364,37
				84.061				253	19.911	103.97
17. Decreased (net)				04,001			4	200	19,911	103,97
00 0			5.085	1 070 475			4	0.040	FF7 400	1 000 07
20. Totals (Lines 10 to 19)				1,273,475			4	2,649	557,403	1,830,87
21. In force end of year (b) (Line 9 minus Line 20)			289,634	50,919,725		······		94,518	45,817,565	96,737,29
22. Reinsurance ceded end of year			XXX	23,955,127	XXX		XXX	XXX	8,887,676	32,842,80
23. Line 21 minus Line 22	XXX		XXX	26,964,598	XXX	(a)	XXX	XXX	36,929,889	63,894,48
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow										
page										
1901										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										
ife, Accident and Health Companies Only: a) Group \$; Individual \$			•	•		'	"			
Fraternal Benefit Societies Only:										
b) Paid-up insurance included in the final totals of Line 21 (includin	a additiona to acatica	ool number of contificate		A manual C						

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?		
in not, now 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	2	3	4
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
4. Additions by dividends	XXX		XXX	1,323
5. Other paid-up insurance			6,652	53,606
 6. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force E (Included	nd of Year in Line 21)
		1	2	3	4
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other			5,081	3,790,048
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)			5,081	3,790,048
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	740	20,078
34.	Totals, whole life and endowment		50	283,813	47,109,598
35.	Totals (Lines 31 to 34)	1	50	289.634	50.919.724

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

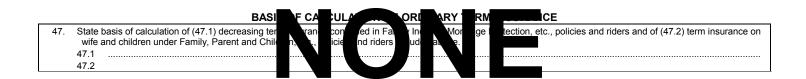
		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1	2	3	4
		Non-Participating	Participating	Non-Participating	Participating
36	Industrial				
37.	Ordinary	50		50,076,876	842,847
38.	Credit Life (Group and Individual)				
39.	Group			45,817,564	
40.	Totals (Lines 36 to 39)	50		95,894,440	842,847

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL IN CHIMATION ON CHEDIT EILE AND CHOCK INCOMANCE								
		Credi	it Life	Group					
		1	2	3	4				
		Number of Individual							
		Policies and Group							
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance				
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX					
42.	Number in force end of year if the number under shared groups is counted								
	on a pro-rata basis		XXX		XXX				
43.	Federal Employees' Group Life Insurance included in Line 21								
44.	Servicemen's Group Life Insurance included in Line 21								
45.	Group Permanent Insurance included in Line 21			89.667	45.596.624				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

		40.045
 Amount of additional accidental death benefits in force end of 	year under ordinary policies	19,945



POLICIES WITH DISABILITY PROVISIONS

	1 OLIOLO WITH DIOMBLETT I ROMOTORO									
		Industrial Ordinary Credit		Group						
		1	2	3	4	5	6	7	8	
								Number of		
		Number of		Number of		Number of		Certifi-	Amount of Ins	
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance	
48.	Waiver of Premium			5,579	550,209					
49.	Disability Income			200	179					
50.	Extended Benefits			XXX	XXX					
51.	Other							4,863	220,940	
52.	Total		(a)	5,779	(a) 550,388		(a)	4,863	(a) 220,940	

⁽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

SUPPLEMEN	ITARY CONTRACTS
	Ordinary

		Ordinary		Group	
		1	2	3	4
		Involving Life	Not Involving Life	Involving Life	Not Involving Life
		Contingencies	Contingencies	Contingencies	Contingencies
1.	In force end of prior year	110			
2.	Issued during year				125
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)				125
	Deductions during year:				
6.	Decreased (net)	11			125
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	11			125
9.	In force end of year (line 5 minus line 8)	99			
10.	Amount on deposit		(a)		(a)
11.	Income now payable	99			
12.	Amount of income payable	(a) 20,420	(a)	(a)	(a)

ANNUITIES

	ANNOTTES								
		Ordi	nary	Gr	oup				
		1	2	3	4				
		Immediate	Deferred	Contracts	Certificates				
1.	In force end of prior year	25 , 113	644,784	488	73,429				
2.	Issued during year	5, 180	429	10	2,826				
3.	Reinsurance assumed		5,268						
4.	Increased during year (net)								
5.	Totals (Lines 1 to 4)	30,293	650,481	498	76,255				
	Deductions during year:								
6.	Decreased (net)	2,152	50,083		23,627				
7.	Reinsurance ceded			(366)	(15,717)				
8.	Totals (Lines 6 and 7)		50,083	15	7,910				
9.	In force end of year (line 5 minus line 8)	28,141	600,398	483	68,345				
	Income now payable:								
10.	Amount of income payable	(a) 192,354,177	XXX	XXX	(a) 118,977,439				
	Deferred fully paid:								
11.	Account balance	XXX	(a) 18,285,597,371	XXX	(a) 381,038,005				
	Deferred not fully paid:		, , , , ,						
12.	Account balance	XXX	(a) 9,298,733	XXX	(a) 20,572,249,636				

ACCIDENT AND HEALTH INSURANCE

		Group Credit Other			her		
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year					286	630
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	286	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	48	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	48	XXX
10.	In force end of year (line 5						
	minus line 9) `		(a)		(a)	238	(a) 476

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	504	
2.		20	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	524	
	Deductions During Year:		
6.	Decreased (net)	84	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	84	
9.	In force end of year (line 5 minus line 8)	440	
10.	Amount of account balance	(a) 9,685,248	(a)

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	375,339,369
2.	Current year's realized pre-tax capital gains/(losses) of \$(138,307,289) transferred into the reserve net of taxes of \$ (29,044,531)	(109,262,758)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	125,260
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	266,201,871
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	43,962,326
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	222,239,545

AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2023	51,953,951	(8,003,339)	11,714	43,962,326
2.	2024	47,316,405	(15,359,386)	22,017	31,979,036
3.	2025	41,999,496	(14,270,358)	24,233	27,753,371
4.	2026	36,531,256	(13, 190, 122)	22,807	23,363,941
5.	2027	32,591,061	(12,132,573)	17,418	20,475,906
6.	2028	28,663,427	(10,865,391)	17,018	17,815,054
7.	2029	23,692,455	(9,452,908)	16,638	14,256,185
8.	2030	18,547,807	(7,674,821)	15,064	10,888,050
9.	2031	13,388,327	(5,749,421)	17,284	7,656,190
10.	2032	10,662,561	(3,835,707)	15,678	6,842,532
11.	2033	10,091,867	(1,782,497)	17,935	8,327,305
12.	2034	9,297,311	(680,929)	16,517	8,632,899
13.	2035	8,350,579	(616,583)	17,907	7,751,903
14.	2036	7,509,770	(556,058)	20,617	6,974,329
15.	2037	6,568,463	(486,013)	19,502	6,101,952
16.	2038	5,820,959	(403,975)	22,144	5,439,128
17.	2039	4,990,955	(380, 160)	22,349	4,633,144
18.	2040	4,260,373	(386,534)	23,739	3,897,578
19.	2041	3,384,656	(403,913)	23,944	3,004,687
20.	2042	2,996,998	(414,512)	26,655	2,609,141
21.	2043	2,579,215	(431,082)	26,860	2,174,993
22.	2044	2,147,917	(418,130)	19,071	1,748,858
23.	2045	1,579,243	(374,619)	718	1,205,342
24.	2046		(326,883)	(18,957)	656,447
25.	2047	362,529	(286,334)	(41,137)	35,058
26.	2048	(4,205)	(234,374)	(62, 132)	(300,711)
27.	2049	(144,774)	(190,429)	(66,369)	(401,572)
28.	2050	(220,818)	(150,906)	(52,595)	(424,319)
29.	2051	, , ,	1	, , ,	` ' '
30.	2052	, , ,	` ′ ′	(25,045)	, , ,
31.	2053 and Later	, ,,,,,	(21,558)	(7,514)	(29,072)
	Total (Lines 1 to 31)	375,339,370	(109,262,758)	125,260	266,201,872

ASSET V	ALUATION RESERVE	
		Ξ

			Default Component					
		1	2	3	4	Equity Component 5 Real Estate and	6	7
		Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	99,578,663	15,043,600	114,622,262	1, 194, 783	145,034,892	146,229,674	260,851,937
2.	Realized capital gains/(losses) net of taxes - General Account	(6,305,663)	(12,359,139)	(18,664,802)	(14)	(5,262,465)	(5,262,479)	(23,927,281)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts							
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	4,790,561	(534)	4,790,027	600,918	33,412,196	34,013,114	38,803,141
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7.	Basic contribution	24,711,819	2,828,168	27,539,986		46,584	46,584	27,586,570
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	122,775,379	5,512,094	128,287,474	1,795,687	173,231,206	175,026,893	303,314,367
9.	Maximum reserve	125,979,856	12,964,875	138,944,731	961,432	151,227,117	152, 188,549	291,133,280
10.	Reserve objective	72,566,065	9,970,405	82,536,470	943,432	151,106,436	152,049,868	234,586,337
11.	20% of (Line 10 - Line 8)	(10,041,863)	891,662	(9,150,201)	(170,451)	(4,424,954)	(4,595,405)	(13,745,606)
12.	Balance before transfers (Lines 8 + 11)	112,733,516	6,403,756	119,137,273	1,625,236	168,806,252	170,431,488	289,568,761
13.	Transfers							
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero				(663,804)	(17,579,135)	(18,242,939)	(18,242,939)
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	112,733,516	6,403,756	119,137,273	961,432	151,227,117	152, 188, 549	271,325,822

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

1 2 3 4 Basic Contribution Reserve Objective							Maximum Reserve					
			1	2	3	4 Balance for	Basic (Contribution	Reserv	ve Objective	Maximi	um Reserve 10
Line	NAIC			Reclassify		AVR Reserve	5	O	1	0	9	10
Num-	Desia-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS						,				,
1.		Exempt Obligations	641,917,603	XXX	XXX	641,917,603	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A		XXX	XXX	1,152,849,262	0.0002	230,570	0.0007	806,994	0.0013	1,498,704
2.2	1	NAIC Designation Category 1.B	359,435,866	XXX	XXX	359,435,866	0.004	143,774	0.0011	395,379	0.0023	826,702
2.3	1	NAIC Designation Category 1.C		XXX	XXX	431, 150, 705	0.0006	258,690	0.0018	776,071	0.0035	1,509,027
2.4	1	NAIC Designation Category 1.D	433,356,024	XXX	XXX	433,356,024	0.007	303,349	0.0022	953,383	0.0044	1,906,767
2.5	1	NAIC Designation Category 1.E	608,207,911 .	XXX	XXX	608,207,911	0.0009	547,387	0.0027	1,642,161	0.0055	3,345,144
2.6	1	NAIC Designation Category 1.F	1,457,392,705	XXX	XXX	1,457,392,705	0.0011	1,603,132	0.0034	4,955,135	0.0068	9,910,270
2.7	1	NAIC Designation Category 1.G		XXX	XXX	2,090,748,186	0.0014	2,927,047	0.0042	8,781,142	0.0085	17,771,360
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	6,533,140,659	XXX	XXX	6,533,140,659	XXX	6,013,950	XXX	18,310,267	XXX	36,767,974
3.1	2	NAIC Designation Category 2.A		XXX	XXX	1,664,290,277	0.0021	3,495,010	0.0063	10,485,029	0.0105	17,475,048
3.2	2	NAIC Designation Category 2.B	1,706,143,503	XXX	XXX	1,706,143,503	0.0025	4,265,359	0.0076	12,966,691	0.0127	21,668,022
3.3	2	NAIC Designation Category 2.C		XXX	XXX	1, 133, 174, 805	0.0036	4,079,429	0.0108	12,238,288	0.0180	20,397,146
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	4,503,608,584	XXX	XXX	4,503,608,584	XXX	11,839,798	XXX	35,690,007	XXX	59,540,217
4.1	3	NAIC Designation Category 3.A	124,957,365	XXX	XXX	124,957,365	0.0069	862,206	0.0183	2,286,720	0.0262	3,273,883
4.2	3	NAIC Designation Category 3.B		XXX	XXX	56, 191, 843	0.0099	556,299	0.0264	1,483,465	0.0377	2,118,432
4.3	3		73,142,033	XXX	XXX	73, 142, 033	0.0131	958 , 161	0.0350	2,559,971	0.0500	3,657,102
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	254,291,241	XXX	XXX	254,291,241	XXX	2,376,666	XXX	6,330,156	XXX	9,049,417
5.1	4	NAIC Designation Category 4.A	8,202,689	XXX	XXX	8,202,689	0.0184	150,929	0.0430	352,716	0.0615	504,465
5.2	4	NAIC Designation Category 4.B	20,482,948	XXX	XXX	20,482,948	0.0238	487,494	0.0555	1, 136, 804	0.0793	1,624,298
5.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0 . 1034	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	28,685,637	XXX	XXX	28,685,637	XXX	638,424	XXX	1,489,519	XXX	2,128,763
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
6.2	5	NAIC Designation Category 5.B	438	XXX	XXX	438	0.0663	29	0.1188	52	0 . 1980	87
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	438	XXX	XXX	438	XXX	29	XXX	52	XXX	87
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion .		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	11,961,644,163	XXX	XXX	11,961,644,163	XXX	20,868,866	XXX	61,820,002	XXX	107,486,458
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4			XXX	XXX	14 , 173	0.0245	347	0.0572	811	0.0817	1,158
14.	5	zowo: Quanty	10,082,592	XXX	XXX	10,082,592	0.0630	635,203	0.1128	1,137,316	0.1880	1,895,527
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	10,096,765	XXX	XXX	10,096,765	XXX	635,551	XXX	1,138,127	XXX	1,896,685

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

					AOLIO	OIVIT OIVE	1 I					
			1	2	3	4	Basic (Contribution	Reserv	e Objective	Maximu	ım Reserve
						Balance for	5	6	7	8	9	10
	IAIC			Reclassify		AVR Reserve						
	esig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber na	ation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B	l li	XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C		XXX	XXX	300.000.000	0.0036	1.080.000	0.0108	3.240.000	0.0180	5.400.000
20.4	_	Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX	300.000.000	XXX	1.080.000	XXX	3.240.000	XXX	5.400.000
21.1	3			XXX	XXX	000,000,000	0.0069	1,000,000	0.0183	0,240,000	0.0262	0,400,000
21.1	2	NAIC Designation Category 3.A	27 621 860	XXX	XXX	27.621.860	0.0099		0.0264	729.217	0.0202	1.041.344
21.2	2	NAIC Designation Category 3.C		XXX	XXX	21,021,000	0.0131	273,430	0.0350	123,211	0.0500	1,041,044
21.3	3	Subtotal NAIC 3 (21.1+21.2+21.3)	27.621.860	XXX	XXX	27.621.860	XXX	273.456	XXX	729,217	XXX	1.041.344
		Subtotal NAIC 3 (21.1+21.2+21.3)	21,021,000			21,021,000		2/3,430	0.0430	129,211	0.0615	1,041,344
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430			
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238				0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0 . 1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0 . 1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	327,621,860	XXX	XXX	327,621,860	XXX	1,353,456	XXX	3,969,217	XXX	6,441,344
		DERIVATIVE INSTRUMENTS	. ,					, ,		. ,		· · · · · ·
26.		Exchange Traded	34,284,916	XXX	xxx	34,284,916	0.0005	17, 142	0.0016	54,856	0.0033	113,140
27.	1	Highest Quality	7,909,634	XXX	XXX	7,909,634	0.0005	3,955	0.0016	12,655	0.0033	26,102
28.	2	High Quality		XXX	XXX	, ,	0.0021		0.0064	.,,	0.0106	,
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.	•	Total Derivative Instruments	42.194.550	XXX	XXX	42,194,550	XXX	21.097	XXX	67,511	XXX	139,242
34.		Total (Lines 9 + 17 + 25 + 33)	12.341.557.338	XXX	XXX	12,341,557,338	XXX	22.878.971	XXX	66,994,857	XXX	115,963,729
J 4 .		10tal (Lilies 9 + 1/ + 20 + 33)	12,341,337,338	XXX	XXX	12,341,337,338	XXX	22,010,911	***	00,994,807	XXX	110,903,729

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

					I AGE I G		4 1					
			1	2	3	4	Basic (Contribution	Reserve	Objective	Maximu	m Reserve
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		MORTGAGE LOANS	, , ,			(00.0. 1 2 0)	. doto.	(00.0.1 × 0)	1 46161	(00.0. 17.1)	. 45.5.	(00.0. 1 × 0)
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other					0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	721,994,761		XXX	721,994,761	0.0011	794 , 194	0.0057	4,115,370	0.0074	5,342,761
44.		Commercial Mortgages - All Other - CM2 - High Quality	372,035,452		XXX	372,035,452	0.0040	1,488,142		4,241,204	0.0149	5,543,328
45.		Commercial Mortgages - All Other - CM3 - Medium Quality .	67,732,117		XXX	67,732,117	0.0069	467,352	0.0200	1,354,642	0.0257	1,740,715
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality					0.0183		0.0486		0.0628	
		Overdue, Not in Process:					-					
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.000		0 . 1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed					0.000		0.0046		0.0046	
55.		Residential Mortgages - All Other					0.000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed					0.000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1,161,762,330		XXX	1,161,762,330	XXX	2,749,688	XXX	9,711,217	XXX	12,626,805
59.		Schedule DA Mortgages			XXX		0.0034	`	0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,161,762,330		XXX	1,161,762,330	XXX	2,749,688	XXX	9,711,217	XXX	12,626,805

ASSET VALUATION RESERVE

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

	T		LQOII I			TIED AGGI						
			1	2	3	4		Contribution	Reserve	Objective	Maximu	m Reserve
						Balance for	5	6	7	8	9	10
Line			5	Reclassify		AVR Reserve						
Num-			Book/Adjusted	Related Party	Add Third Party	Calculations	F4	Amount	Fastas	Amount	F4	Amount
ber	nation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK		1001	1001		0.0000		0.0404		0.0404	
1.		Unaffiliated - Public	4 000 707	XXX	XXX	4 000 707	0.0000		0.2431 (a)	040.000	0.2431 (a)	
2.		Unaffiliated - Private	4,693,737	XXX	XXX	4,693,737	0.0000		0.1945	912,932	0.1945	912,932
3.		Federal Home Loan Bank		XXX	XXX	5,000,000	0.0000		0.0061	30,500	0.0097	48,500
4.		Affiliated - Life with AVR	903,399,811	XXX	XXX	903,399,811	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX				XXX	
6.		Fixed Income - Highest Quality					XXX				XXX	
7.		Fixed Income - High Quality					XXX				XXX	
8.		Fixed Income - Medium Quality					XXX				XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.2431 (a)		0.2431 (a)	
13.		Unaffiliated Common Stock - Private					0.0000 .		0.1945		0.1945	
14.		Real Estate					0.0000 (b)		0.0000 (b)		0.0000 (b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures					(-)		(-)		(-)	
		Manual)		XXX	XXX		0.0000		0 . 1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	913,093,548			913,093,548	XXX		XXX	943,432	XXX	961,432
		REAL ESTATE	, ,							,		,
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
21.		OTHER INVESTED ASSETS					XXX		///X		7///	
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality			1001		0.0003		0.0064		0.0106	
24. 25.	2	Medium Quality					0.0021		0.0064		0.0376	
25. 26.	3		F	XXXXXX	XXX		0.0099		0.0263		0.0376	
_	4 -	Low Quality	-				0.0245		0.0572		0.1880	
27.	5	Lower Quality					0.0000				0.2370	
28.	6	In or Near Default		XXX	XXX				0.2370			
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

				ANDOIN) IED 4991						
			1	2	3	4	Basic C	Contribution	Reserv	e Objective	Maximu	m Reserve
Line Num- ber			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	, ,					,		` '		,
		OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005	19,123	0.0016	61,195	0.0033	126,214
31.	2	High Quality	12,824,552	XXX	XXX	12,824,552	0.0021	26,932	0.0064	82,077	0.0106	135,940
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30										
		through 36)	51,071,127	XXX	XXX	51,071,127	XXX	46,055	XXX	143,272	XXX	262,154
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		0.0000 (c)		0.0000 (c)		0.0000 (c)	
58.					xxx		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure	-		XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

			1	2	3	4		Contribution	Reserv	e Objective		ım Reserve
				5		Balance for	5	6	7	8	9	10
Line	NAIC		Deels/Additional	Reclassify	Add Third Dod	AVR Reserve		A 1		A 1		A
Num- ber	Desig- nation	Description	Book/Adjusted Carrying Value	Related Party Encumbrances	Add Third Party Encumbrances	Calculations	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
bei	เาสแบก	Description INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(COIS.4 X 5)	Factor	(COIS. 4 X /)	Factor	(COIS. 4 X 9)
		OF COMMON STOCK										
65.		Unaffiliated Public		VVV	XXX		0.0000		0.2431 (a)		0.2431 (a)	
66.		Unaffiliated Private		XXX	XXX	652 .628 .379	0.0000		0.2431 (a)	126.936.220	0.2431 (a)	
67.		Affiliated Life with AVR		XXX	XXX	002,028,379	0.0000		0.1945	120,930,220	0.1945	120,930,220
68.		Affiliated Certain Other (See SVO Purposes & Procedures		XXX	XXX		0.000		0.0000		0.0000	
00.		Manual)		XXX	XXX		0.0000		0 . 1580		0 . 1580	
69.		Affiliated Other - All Other	38.104.322	XXX	XXX	38,104,322	0.000		0 1945	7.411.291	0.1945	7.411.291
70.		Total with Common Stock Characteristics (Sum of Lines 65	00, 104,022	^^^		30,104,322	0.0000		0.1040	7,411,231	0.1040	7,711,201
70.		through 69)	690.732.701	XXX	XXX	690.732.701	xxx		xxx	134.347.510	XXX	134.347.510
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	000,102,101	7000	7000	000,702,701	7000		7000	101,011,010	7000	101,017,010
		OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties				8.076.183	0.000		0.0912	736.548	0.0912	
73		Properties Acquired in Satisfaction of Debt	0,0/0,103				0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through					0.0000		0.1337		0.1007	
74.		73)	8.076.183			8.076.183	xxx		xxx	736.548	xxx	736.548
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS	0,070,100			0,070,100	////		///X	700,040	7//X	700,040
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.							0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
00.		RESIDUAL TRANCHES OR INTERESTS					^^^		^^^		^^^	
81.		Fixed Income Instruments - Unaffiliated	4 441 504	XXX	VVV	4,441,584	0.0000		0 . 1580	701.770	0 . 1580	
82.				XXX	XXX	4,441,364	0.000		0. 1580		0 . 1580	
83.				XXX		81,706,971	0.0000		0. 1580	12.909.701	0. 1580	12,909,701
84.		Common Stock - Offamiliated		XXX	XXX		0.0000		0. 1580	798.982	0. 1580	
85.				XXX			0.0000		0. 1580		0 . 1580	
86.		Preferred Stock - Originated		XXX	XXX		0.0000		0. 1580		0. 1580	
87.		Real Estate - Unaffiliated					0.0000		0. 1580		0 . 1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0. 1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0. 1580	
90.		Mortgage Loans - Offamiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		0 0		XXX	XXX		0.0000		0. 1580		0. 1580	•••••
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	•••••
93.		Total Residual Tranches or Interests (Sum of Lines 81 through		^^^	^^^		0.0000		0.1000		0.1000	
33.		92)	91.205.404			91,205,404	xxx		xxx	14.410.454	XXX	14.410.454
		ALL OTHER INVESTMENTS	01,200,404			01,200,404	,,,,,		7001	11, 110, 101	,,,,,	11, 110, 101
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000	•••••	0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	35.000	XXX		35.000	0.0000		0.1580	5 .530	0.1580	5 . 530
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000	•••••	0.1580	,300	0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	35.000	XXX		35,000	XXX		XXX	5,530	XXX	5,530
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines	,	^^^		55,000	^^^		^^^	3,300	^^^	3,300
33.		29, 37, 64, 70, 74, 80, 93 and 98)	841.120.415			841.120.415	xxx	46.055	xxx	149.643.314	XXX	149.762.196
		20, 01, 01, 10, 14, 00, 00 and 00)	071,120,710		1	0+1,120,410	///\	70,000	/VV\	170,070,017	////	170,702,100

⁽a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

⁽b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5 NAIC Resignation or	6	7 AVR	8	9
DCAT Number	Turno	CUSIP	Description of Asset(s)	NAIC Designation or	Value of Agest	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
RSAT Number	Туре			Other Description of Asset	Value of Asset			
12607@YT1	K		BOND WITH CREDIT DEFAULT SWAP	28.B FE				
12607@YT1	CN		APTIV PLC SENTOR CORP_BND 4.15% DUE 5/1/2052 MN1	28.8 FE	6,082,477			
12607@YT112607@YT1	CN			28.8 FE				
12607@YT112607@YT1	UN		AMGEN INC SENIOR CORP_BND 5 3/4% DUE 3/2/2063 MS2	18.B FE				
12607@YT112607@YT1	UN		BEST FOODS INC SENIOR CORP BND 5.6% DUE 10/15/2097 A015	IF.F FE				
12607@YT112607@YT1	UN		COMMONSPIRIT HEALTH SECURED CORP BND 4.187% DUE 10/13/2049 A01	1G.G FE				
12607@YT112607@YT1	UN	20268J-AU-7 28622H-AC-5	ELEVANCE HEALTH INC SENIOR CORP BND 5 1/8% DUE 2/15/2053 FA15	28.B FE				
12607@YT1	UN			1F.F.FE				
	CN		INTEL CORPORATION SENIOR CORP_BND 5.9% DUE 2/10/2063 FA10	2C.C FE				
	CN			20.0 FE				
12607@YTT12607@YTT	CN		OHIO UNIVERSITY SENIOR MUNITAX_BND REV 5.59% DUE 12/1/2114 JD1	28.8 FE				
12607@YT112607@YT1	CN		TSMC ARIZONA CORP SENIOR CORP BND 3.6% DUE 4/1/2000 AUT	1D.D FE				
	CN							
12607@YT1	UN	89352H-AE-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BND 7 1/4% DUE 8/15/2038 FA15	28.B FE				
12607@YT1	UN	912810-SN-9	UNITED STATES TREASURY SENIOR GOVT_BND 1 1/4% DUE 5/15/2050 MN15					
12607@YT1	CN	BHM0J5-8U-2	ALLETE INC CORP_BND 5.82% DUE 4/15/2040 A015	1E.E FE				
12607@YT1	CN	BHM0JG-4J-7	MADISON GAS AND ELECTRIC CO CORP_BND 5.26% DUE 12/20/2040 JD20	1E.E				
12607@YT1	CN	BHM1KD-F6-6	MARS INC SENIOR CORP_BND 3 3/4% DUE 9/27/2046 MS27	1F.F.FE				
91278*AY0	R		BOND WITH INTEREST RATE SWAP	1.C Z		36,800	117,760	242,880
91278*AY0	CN	126408-HN-6	CSX CORP SENIOR CORP_BND 4 3/4% DUE 11/15/2048 MN15	1G.G FE				
91278*AY0	CN	55336V-BT-6	MPLX LP SENIOR CORP_BND 4.95% DUE 3/14/2052 MS14	2B.B FE				
91278*AY0	CN	911312-BW-5	UNITED PARCEL SERVICE INC SENIOR CORP_BND 5.3% DUE 4/1/2050 A01	1F.F FE				
91278*AY0	CN	912810-SN-9	UNITED STATES TREASURY SENIOR GOVT_BND 1 1/4% DUE 5/15/2050 MN15	1A.A	22,777,460			
91278*AY0	CN	912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1A.A				
91278*AY0	CN		UNITED STATES TREASURY SENIOR GOVT_BND 1 7/8% DUE 11/15/2051 MN15	1A.A	7,918,225			
91278*BC7	R		BOND WITH INTEREST RATE SWAP	1.A Z		69,332	221,862	457,591
91278*BC7	CN	031162-DT-4	AMGEN INC SENIOR CORP_BND 5.65% DUE 3/2/2053 MS2	2A.A FE	6,970,750			
0 12 1 0 DO1 1111111111111111111111111111111	CN	037833-AL-4	APPLE INC SENIOR CORP_BND 3.85% DUE 5/4/2043 MN4	1B.B FE				
91278*BC7	CN	037833-BA-7	APPLE INC SENIOR CORP_BND 3.45% DUE 2/9/2045 FA9	1B.B FE				
91278*BC7	CN	037833-BH-2	APPLE INC SENIOR CORP_BND 4 3/8% DUE 5/13/2045 MN13	1B.B FE				
91278*BC7	CN		ASCENSION HEALTH ALLIANCE SENIOR CORP_BND 4.847% DUE 11/15/2053 MN15	1B.B FE				
91278*BC7	CN	097023-CX-1	BOEING CO SENIOR CORP_BND 5.93% DUE 5/1/2060 MN1	2C.C FE				
91278*BC7	CN		COMMONWEALTH EDISON COMPANY SECURED CORP_BND 5.3% DUE 2/1/2053 FA1	1F.F FE	,,			
0 12 1 0 DO1 1111111111111111111111111111111	CN	20826F-BD-7	CONOCOPHILLIPS CO SENIOR CORP_BND 4.025% DUE 3/15/2062 MS15	1F.F FE				
91278*BC7	CN		JBS USA LUX SA SENIOR CORP_BND 6 1/2% DUE 12/1/2052 JD1	2C.C FE				
91278*BC7	CN	53079E-BN-3	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND 144A 5 1/2% DUE 6/15/2052 JD15	2B.B FE				
91278*BC7	CN	548661-EF-0	LOWES COMPANIES INC SENIOR CORP_BND 4.45% DUE 4/1/2062 A01	2A.A FE				
91278*BC7	CN		UNITED STATES TREASURY SENIOR GOVT_BND 1 1/4% DUE 5/15/2050 MN15	1A.A				
91278*BC7	CN	912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT_BND 2% DUE 8/15/2051 FA15	1A.A	5,573,930			
ļ			AMAZON SAN BERNARDINO AIR CARG SENIOR CORP_BND 4.533% DUE 3/10/2041 MO-10					
91278*BC7	CN	BHM1XJ-J7-3		1E.E	5,276,822			
91283#DN0	R		BOND WITH INTEREST RATE SWAP	1.C Z		38,492	123, 175	254,047
91283#DN1	CN	02209S-AR-4	ALTRIA GROUP INC SENIOR CORP BND 5 3/8% DUE 1/31/2044 JJ31	2B.B FE				
91283#DN2	CN	912810-SA-7	UNITED STATES TREASURY SENIOR GOVT BND 3% DUE 2/15/2048 FA15	1A.A				
91283#DN3	CN	912810-SF-6	UNITED STATES TREASURY SENIOR GOVT_BND 3% DUE 2/15/2049 FA15	1A.A				
91283#DN4	CN		UNITED STATES TREASURY SENIOR GOVT BND 1 1/4% DUE 5/15/2050 MN15	1A.A				
91283#HD8	R		BOND WITH INTEREST RATE SWAP	1.F Z	101.824.908	50.912	162 . 920	336,022
91283#HD8	CN		HSBC USA INC SUB CORP_BND 7.2% DUE 7/15/2097 JJ15	1G.G FE				
91283#HD8	CN	912810-SP-4	UNITED STATES TREASURY SENIOR GOVT BND 1 3/8% DUE 8/15/2050 FA15	1A.A				
0199999. Subtotal De	efault Component -				1.240.824.472	680.845	2,104,753	3,740,194
0599999 - Total	J. Gait Component	Salor mair wortgag	•		1,240,824,472	680.845	2,104,753	3,740,194

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

				·			
5299999. Claims F	Resisted During Cl	urrent Year					XXX
5199999. Annuitie			s - Resisted				XXX
4699999. Matured							XXX
4199999. Disability							XXX
Resiste	d						XXX
3699999. Addition		th Benefits Cla	ims -				^^^
3199999. Death C		y Current rear		300,000	500,000		XXX
Of 2699999. Claims I	Disposed of During	a Current Veer		500,000	300,000		XXX
2599999. Annuitie	s with Life Conting	gency Claims -	Disposed				VVV
2099999. Matured	Endowments Clai	ims - Disposed	d Of		•		XXX
1599999. Disability		- Disposed Of	f				XXX
Dispose		ui benents cia					XXX
0599999. Death C 1099999. Addition			ime -	500,000	300,000		XXX
0199999. Death C		<u> </u>		500,000 500,000	300,000 300,000		XXX
U01701651		NY	2023	500,000	300,000		Policy Lapsed Prior to Death
Numbers	Numbers	Claimant	Disability	Amount Claimed	During the Year	Current Year	Why Compromised or Resisted
Contract	Claim	of	Death or		Amount Paid	Dec. 31 of	
		State of Residence	Year of Claim for			Amount Resisted	
1	2	3	4	5	6	7	8

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS O	F UNDERWRITING OPERATIONS
---------------------	---------------------------

		Tota		Comprehensive (Medical) In		Comprehensive Medical)		Medica Suppler		Vision	Only	Dental (Only	Federal Employ Benefits	
		1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written	99	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	99	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	15,069	15,221.2												
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	15.069	15.221.2												
6.	Increase in contract reserves														
7.	Commissions (a)	(12.812)	(12.941.4)												
8.	Other general insurance expenses														
9	Taxes, licenses and fees														
10	Total other expenses incurred	(12 812)	(12 941 4)												
	Aggregate write-ins for deductions														
	Gain from underwriting before dividends or refunds.		(2 170 8)												
	Dividends or refunds		(2, 1/9.0)												
14.	Gain from underwriting after dividends or refunds	(2, 158)	(2, 179.8)												
	DETAILS OF WRITE-INS	, , ,													
1101.															
1102.															
1103.															
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)														

		Medicare Tit	tle XVIII	Medicaid T	itle XIX	Credit A	.&H	Disability In	ncome	Long-Term	n Care	Other He	ealth
		15	16	17	18	19	20	21	22	23	24	25	26
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written		XXX		XXX		XXX	99	XXX		XXX		XXX
2.	Premiums earned				XXX		XXX	99	XXX		XXX		XXX
3.	Incurred claims							15,069	15,221.2				
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses												
	(Lines 3 and 4)							15,069	15,221.2				
6.	Increase in contract reserves												
7.	Commissions (a)							(12,812)	(12,941.4)				
8.	Other general insurance expenses												
9.	Taxes, licenses and fees												
10.	Total other expenses incurred							(12,812)	(12,941.4)				
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds .							(2, 158)	(2, 179.8)				
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							(2, 158)	(2, 179.8)				
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from												
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11												
	above)												

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued) PART 2. - RESERVES AND LIABILITIES

						_		1			1	
	2	3	4	5	6	7	8	9	10	11	12	13
	Comprehensive	Comprehensive				Federal						
	(Hospital and	(Hospital and				Employees						
	Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Premium Reserves:	arriada.	0.046	Саррістіст	violett ettig	Dona. oy		110071111	1100707	OTOGRA / Kom		54.5	outer riouter
1. Unearned premiums												
2. Advance premiums												
Reserve for rate credits												
4. Total premium reserves, current year												
5. Total premium reserves, prior year												
Increase in total premium reserves												
B. Contract Reserves:												
1. Additional reserves (a)												
Reserve for future contingent benefits												
Total contract reserves, current year												
4. Total contract reserves, prior year												
Increase in contract reserves												
C. Claim Reserves and Liabilities:												
1. Total current year										103 , 128		
2. Total prior year										109,659		
3. Increase (6,531)										(6,531))	

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1	2	3	4	5	6	7	8	9	10	11	12	13
		Comprehensive	Comprehensive				Federal						
		(Hospital and	(Hospital and				Employees						
		Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
Claims paid during the year:													
1.1 On claims incurred prior to current year	21,600										21,600		
1.2 On claims incurred during current year													
Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	103, 128										103, 128		
2.2 On claims incurred during current year													
3. Test:													
3.1 Lines 1.1 and 2.1	124,728										124,728		
3.2 Claim reserves and liabilities, December 31, prior year	109,659										109,659		
3.3 Line 3.1 minus Line 3.2	15,069										15,069		

PART 4. - REINSURANCE

		1	2	3	4	5	6	7	8	9	10	11	12	13
				Comprehensive				Federal						
			(Hospital and	(Hospital and				Employees						
			Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Reir	surance Assumed:													
1.	Premiums written													
2.	Premiums earned													
3.	Incurred claims	12,539										12,539		
4.	Commissions	(6,662)										(6,662)		
B. Reir	surance Ceded:													
1.	Premiums written	15, 197, 547										1,639,837	2,556,799	9,957,638
2.	Premiums earned	15,532,724										1,711,481	2,556,799	10,220,952
3.	Incurred claims	22,942,411										4,395,379	7,740,387	9,804,620
4.	Commissions	5,331,942			93,466							3,693,432	14,435	1,530,609

(a) Includes \$	premium defi	ciency reserve.
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SCHEDULE H - PART 5 - HEALTH CLAIMS

		001		_	~! \ ' \ \	· · · · / \	11 9 L / \						
	(Hospital and Medical)	2 Comprehensive (Hospital and Medical)	3 Medicare	4	5	6 Federal Employees Health Benefits		8 Medicaid	9	10 Disability	11 Long-Term	12	13
A. Direct:	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health	Total
Incurred claims			1,002,025							4,397,909	7,740,387	9,804,620	22,944,941
Beginning claim reserves and liabilities			477 , 190							112,251,709	91,834,082	3,418,123	207,981,104
Ending claim reserves and liabilities			178 , 119							94,227,270	94,226,160	3, 183, 340	191,814,889
4. Claims paid			1,301,096							22,422,348	5,348,309	10,039,403	39, 111, 156
B. Assumed Reinsurance:													
Incurred claims										12,539			12,539
Beginning claim reserves and liabilities										134 . 486			134 , 486
Ending claim reserves and liabilities										125.758			125.758
										-, -			., -
4. Claims paid										21,267			21,267
C. Ceded Reinsurance:													
Incurred claims			1,002,025							4,395,379	7,740,387	9,804,620	22,942,411
Beginning claim reserves and liabilities			477 , 190							112,276,536	91,834,082	3,450,658	208,038,466
Ending claim reserves and liabilities			178 , 119							94,249,900	94,226,160	3,201,819	191,855,998
4. Claims paid			1,301,096							22,422,015	5,348,309	10,053,459	39, 124, 879
D. Net:													
1. Incurred claims										15,069			15,069
Beginning claim reserves and liabilities										109,659		(32,535)	77 , 124
Ending claim reserves and liabilities										103 , 128		(18,479)	84,649
4. Claims paid										21,600		(14,056)	7,544
E. Net Incurred Claims and Cost Containment Expenses:													
Incurred claims and cost containment expenses										15,069			15,069
Beginning reserves and liabilities										109,659		(32,536)	77 , 123
Ending reserves and liabilities										103 , 128		(18,479)	84,649
Paid claims and cost containment expenses										21,600		(14,057)	7,543

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

		Reinsurance	e Assumed Life Insurance, Annuities, Deposit Funds and Other L	iabilities W	ithout Life or [Disability Cor	itingencies, and Rela	ted Benefits Listed b	y Reinsured Compa	any as of December 3	1, Current Year	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective			Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
0399999. T	otal General A	ccount - U.S.	Affiliates									
		ccount - Non-										
0799999. T		ccount - Affilia										
64190	13-3191369	04/01/2003	Allianz Life Insurance Company of New York	NY	OTH/G	0L						
90611	41-1366075	10/01/2021	Allianz Life Insurance Company of North America	MN	00/1			7,045,205,669	234,650,649			
90611	41-1366075	08/02/2022	IAllianz Life Insurance Company of North America	MN	CO/I	IA		604,563,053	469,469,272			
62308	06-0303370	01/01/1994	Connecticut General Life Insurance Company	CT	00/1		96,073,662	30,147,241		707,449		
62308	06-0303370	I 10/01/1995	IConnecticut General Life Insurance Company	CT	I CO/I		51,124,752			400,000		
78778	13–2656036	11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	00/1			378,406,609	(2, 156, 152)			
78778	13–2656036	11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	00/1	OA		32, 154, 140		······		
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CI	00/1			2,042,640	63,829	4,919		
65676	35-0472300	07/01/2021	Lincoln National Life Insurance Company (The)	IN	00/1	VA		3,524,315	19,682,422	-		
81477		04/01/2001	Union Security Life Insurance Company of New York	NY		FA				-		
	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	00/1			4,400,006		-		
		nt - U.S. Non-A		N1	60/1	UA	147.582.778	8.126.341.294	748.070.888	1.112.368		
							147,582,778	8, 126, 341, 294 8, 126, 341, 294	748,070,888	1,112,368		
		ccount - Non-	Amiliates				, , ,	, , , , ,	, ,	, , , -		
	otal General A		0. ACCULATION				147,582,778	8,126,341,294	748,070,888	1,112,368		
		Accounts - U.										
			n-U.S. Affiliates									
		Accounts - Aff		D=	1100 / 1				0 101 071		2 222 522 172	
78778		11/01/2022	Guardian Insurance & Annuity Company, Inc. (The)	DE	MCO/I	VA			6,134,071	-	6,329,599,173	
78778		11/01/2022	Guardian Insurance & Annuity Company, Inc. (The) Union Security Life Insurance Company of New York	DE	MCO/1	OA			7,779,122	-	65,778,943	
814//	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	MCU/1	VA			500	-	1, 156, 283	
			Union Security Life Insurance Company of New York	NY	MCU/I	VA			•••••		4,871,935	
		unts - U.S. Nor							13,913,693		6,401,406,334	
		Accounts - No	n-Affiliates						13,913,693		6,401,406,334	
	otal Separate								13,913,693		6,401,406,334	
			0899999, 1499999 and 1999999)				147,582,778	8,126,341,294	761,984,581	1,112,368	6,401,406,334	
		(Sum of 06999	999, 0999999, 1799999 and 2099999)									
9999999 - 7	Totals						147 582 778	8 126 341 294	761 984 581	1 112 368	6 401 406 334	

SCHEDULE S - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
	otal - U.S. Affi											
	otal - Non-U.S											
	otal - Affiliates											
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/I	0H			103 , 128			
00000	AA-9995096	04/01/1995	LDG Reinsurance Corporation Occupational Accident & Health Facility	MA	OTH/G	0H			7,319			
	AA-9995074		LDG Special Risk Reinsurance	MA	OTH/G	OH			27,690			
	S. Non-Affilia								138, 137			
1099999. To	otal - Non-Affil	iates							138, 137	(12,378)		
		n of 0399999 a							138, 137	(12,378)		
1299999. To	otal Non-U.S.	(Sum of 06999	999 and 0999999)									
									• • • • • • • • • • • • • • • • • • • •			
9999999 - T	otals								138, 137	(12,378)		

SCHEDULE S - PART 2

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

			verable on Paid and Unpaid Losses Listed by Reinsuring Comp			
1 NAIC	2	3	4	5	6	7
Company	ID	Effective		Domiciliary		
Code	Number	Date	Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
		nnuity - U.S. A		Julisalction	i alu Losses	Oripaid Losses
		nnuity - 0.3. 7				
		nnuity - Non-C				
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE		35.146.541
	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska			28.739.581
		06/01/2018	Commonwealth Annuity and Life Insurance Company			20,739,301
62308			Connecticut General Life Insurance Company			
	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company		,,	
68276		10/15/1999	Employers Reassurance Corporation	VC		1.642
	48-1024691	01/01/2001	Employers Reassurance Corporation			1,042
68276		06/15/2001	Employers Reassurance Corporation			1.739
	48-1024691	06/15/2001	Employers Reassurance Corporation			
68276		01/01/2002	Employers Reassurance Corporation			1.967
68276		01/01/2002	Employers Reassurance Corporation			
68276		11/01/2002	Employers Reassurance Corporation	No		
70815		05/31/2018	Hartford Life and Accident Insurance Company	NO		218.980
70815		05/31/2018	Hartford Life and Accident Insurance Company	СТ		
65676		08/01/1998	Lincoln National Life Insurance Company (The)			
68241			Prudential Insurance Company of America (The)			
93572		03/01/2004	RGA Reinsurance Company of America (The)	MO		
87017			SCOR Global Life Reinsurance Company of Delaware	MU		8.804.969
		01/01/2001				
87017		03/01/2004	SCOR Global Life Reinsurance Company of Delaware			3,690,829
82627		08/01/1998	Swiss Re Life & Health America Inc.	MU		42, 166, 099
82627		01/01/2006	Swiss Re Life & Health America Inc.	MO		11,728,108
82627		07/24/2008	Swiss Re Life & Health America Inc.			
	36-6071399	08/01/2002	Transamerica Financial Life Insurance Company	NY		
		y - U.S. Non-A		1	24,028,870	234,048,336
	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU		
	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd		2,214	
	AA-3194154		Chubb Tempest Life Reinsurance Ltd	BMU	-, -	
		y - Non-U.S. N			156,004	
1099999. To	otal Life and A	nnuity - Non-A	Affiliates		24, 184, 874	234,048,336
1199999. To	otal Life and A	nnuity			24, 184, 874	234,048,336
1499999. To	otal Accident	and Health - U	.S. Affiliates			
1799999. To	otal Accident	and Health - N	on-U.S. Affiliates			
1899999. To	otal Accident	and Health - A	ffiliates			
			Hartford Life and Accident Insurance Company	CT		215.726
	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		(12.379)
	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		
69515		10/01/2001	MedAmerica Insurance Company	PA		
66281		07/01/2003	Transamerica Life Insurance Company	IA		30.000
61425		12/01/1985	Trustmark Insurance Company	IL		
	36-0792925		Trustmark Insurance Company			14,995
		ealth - U.S. No		11	18.479	2.956.724
		and Health - N			18,479	2,956,724
	otal Accident		UITAIIIIales	+	18,479	2,956,724
			0000000 4400000 44000000)		, -	
			0899999, 1499999 and 1999999)	-	24,047,349	237,005,060
			999, 0999999, 1799999 and 2099999)		156,004	
- 0000000 T	ntale - life Δn	nuity and Accid	dent and Health		24.203.353	237.005.060

SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	bilities Without	Life or Disabi	lity Contingencies,			einsuring Compa			Year	
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
0399999.			uthorized U.S. Affiliates											
0699999.	Total General	Account - Au	uthorized Non-U.S. Affiliates											
0799999.			uthorized Affiliates											
62345				NE	OTH/I	0L		1,446,492	1,362,200 .	1,142,410				9,073,148
62345			Berkshire Hathaway Life Insurance Company of Nebraska		OTH/G	0L		3,163,978	3,033,200	15,766,579				48,639,122
62345				NE	YRT/G	0L				481,544				
62345		12/30/1993 .	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	0L				481,544				
62345		03/28/1995 .	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/I	0L		3,208,817	3,035,990					14,280,225
62345		03/28/1995 .	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/G	0L	829,729,870	808,217	765,458	7, 120, 436				18,431,826
84824		06/01/2018 .	Commonwealth Annuity and Life Insurance Company	MA	0/I	OA		1,281,988,195	1,371,492,394	32,941,846	123,372,506	134,254,655		
62308		04/01/1996 .	Connecticut General Life Insurance Company	CT	YRT/I	VA		10,367,305	7,511,488	3,800,825				
68365		04/01/1999 .	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		1,337,840	777,622	1,989,700				
68365	04-2729166		Corporate Solutions Life Reinsurance Company		YRT/I	VA				153,845				
68276		10/15/1999 .	Employers Reassurance Corporation	KS	YRT/I	0L		45,038	40,752	19 , 189				
68276	48-1024691		Employers Reassurance Corporation	KS	YRT/I	OL				23,230				
68276			Employers Reassurance Corporation	KS	CO/G	OA		142,068,168	143,699,758					
68276		06/15/2001 .	Employers Reassurance Corporation	KS	YRT/I	OL		66,392	61,473	44,476				
68276			Employers Reassurance Corporation		YRT/I	OL	252,000	6,810	13, 134	2,766				
68276				KS	YRT/I	OL		42,453 .		8,858				
68276			Employers Reassurance Corporation		YRT/I	OL		154, 113	131,803	36, 152				
68276	48-1024691			KS	YRT/I	OL	350,000	1,450	2, 191	778				
68276	48-1024691			KS	YRT/I	OL			38,742	6,260				
91642		05/01/2012 .		IN	MCO/I	VA							2,548,580	
91642		05/01/2012 .	Forethought Life Insurance Company	IN	MCO/I	OA							7,425,723	
86258			General Re Life Corporation		YRT/I	OL				132,231				
88340			Hannover Life Reassurance Company of America		YRT/I	OL				17,797				
70815			Hartford Life and Accident Insurance Company			OL		6,851,787	8,060,073					
70815			Hartford Life and Accident Insurance Company			OL		3,469	3,581					
70815		05/31/2018 .	Hartford Life and Accident Insurance Company	G1		OL		939,644 . 2.624.120	963,098 .	3,440,188				OF 040 004
65676		08/01/1998 .	Lincoln National Life Insurance Company (The)	IN	OTH/T	OL			2,519,870 . 1,743,070 .	12,381,172				25,246,661
65676		08/01/1998 . 12/01/1999 .	Lincoln National Life Insurance Company (The) Lincoln National Life Insurance Company (The)	IN	YRT/I	OL		1,835,658	1,743,070					35,488,611
65676			Massachusetts Mutual Life Insurance Company (The)			FA	-, -, -	5.940.024.304	6.650.431.753					
65935		01/01/2013 . 04/01/1999 .	Massachusetts Mutual Life Insurance Company	MA		VA		5,940,024,304	6,650,431,753 97.353					
68241			Prudential Insurance Company of America (The)			XXXL	3.753.962.000	104 .266 .672						
68241		01/02/2013 .	Prudential Insurance Company of America (The)	NJ		AXXX	4,658,826,000	1,497,056,392		39.646.637				
68241		01/02/2013 .	Prudential Insurance Company of America (The)	NJ		OL	2.613.987.000							
93572			RGA Reinsurance Company	MO	YRT/I	OL	19. 195. 617			244.392				
93572		03/21/2003 .	RGA Reinsurance Company		YRT/I	OL				120.939				
93572		03/01/2004 .	RGA Reinsurance Company	MO	0TH/G	01	96.414.103			679 .440	•			
87017	62-1003368	12/01/1999 .	SCOR Global Life Reinsurance Company of Delaware	DF	YRT/I	OL				17,692				
87017			SCOR Global Life Reinsurance Company of Delaware		OTH/I	OL	26.607.118		45.701	368.939				
87017		01/01/2001 .	SCOR Global Life Reinsurance Company of Delaware	DF	OTH/G	OL	465,462,149	581.829	596.946	3.521.071				13.617.119
87017			SCOR Global Life Reinsurance Company of Delaware		YRT/I	01				6.034				
87017		03/01/2004 .	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	13.042.596	11.266	11.609	142.723				306.971
87017		03/01/2004 .	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/G	OL		459.781	428.067	2.073.468				9.621.258
68713		12/01/1999 .	Security Life of Denver Insurance Company	CO	YRT/I	OL				93.763				
68713			Security Life of Denver Insurance Company	CO	YRT/I	OL	31.483.015			789.345				
68713		03/01/2004 .	Security Life of Denver Insurance Company		YRT/I	OL				29.489				
82627			Swiss Re Life & Health America Inc.		OTH/I	OL	2.454.968.044	2.676.245	2,565,568	12.797.430				25,241,522
82627			Swiss Re Life & Health America Inc.		OTH/G	OL	1,752,010,320	2.485.482	2.393.506	14.193.827				49,754,585
82627			Swiss Re Life & Health America Inc.		YRT/I	OL				500, 122				2,.2.,200
82627		03/27/2003 .	Swiss Re Life & Health America Inc.	MO	YRT/I	OL				170,884				
82627	06-0839705	03/01/2004 .	Swiss Re Life & Health America Inc.	MO	YRT/I	OL				320,567				
82627	06-0839705	06/01/2005 .	Swiss Re Life & Health America Inc.		YRT/G	OL		39,583	26,116					
82627	06-0839705	01/01/2006 .	Swiss Re Life & Health America Inc.	MO	0TH/I	0L		115,937	107,484	795,495				

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

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	abilities Without	<u>t Life or</u> Disabil	ity Contingencies,	and Related Ben	efits Listed by R	einsuring Compa	any as of Decem	ber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	urplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705		Swiss Re Life & Health America Inc	MO	OTH/G	0L	1,493,689,291	1,039,426	972,407	7,331,542				30,430,516
82627	06-0839705		Swiss Re Life & Health America Inc.	M0	00/1	VA				3,493,334				
70688	36-6071399		Transamerica Financial Life Insurance Company	NY	00/I	VA				959,792				
70688			Transamerica Financial Life Insurance Company	NY	YRT/I	0L	15,626,302			263,353				
			zed U.S. Non-Affiliates				29, 170, 837, 386	9,834,909,855	10,753,534,960	407,611,386	123,372,506	134,254,655	9,974,303	281,931,778
			uthorized Non-Affiliates				29, 170, 837, 386	9,834,909,855	10,753,534,960	407,611,386	123,372,506	134,254,655	9,974,303	281,931,778
	Total General						29, 170, 837, 386	9,834,909,855	10,753,534,960	407,611,386	123,372,506	134,254,655	9,974,303	281,931,778
			nauthorized U.S. Affiliates	Incer	1100 //	T				(0.507.000)			500 170 500	
			TR Re, Ltd.	BMU	MCO/I	VA				(6,597,060)			506, 173, 590	
00000	AA-3191486		TR Re, Ltd.	BMU	MCO/I	OA				40.000.007			914,364,846	
00000	AA-3191486 AA-3191486		TR Re, Ltd.	BMU BMU	MCO/I COFW/G	OAOA			608.036.476	19,632,937			43,663,306	794.419.070
00000	44-3 19 1480		TR Re, Ltd.		MCO/I	IA		380,037,338	008,030,470	(111,236)			5,737,326,542	/94,419,0/0
			orized Non-U.S. Affiliates - Other	DMU	WOU/1	IA		580.657.538	608.036.476	541,014,582			7.201.528.284	794.419.070
			nauthorized Non-U.S. Affiliates - Other					580,657,538	608,036,476	541,014,582			7,201,528,284	794,419,070
			nauthorized Non-U.S. Affiliates nauthorized Affiliates					580,657,538	608,036,476	541,014,582			7,201,528,284	794,419,070
			Chubb Tempest Life Reinsurance Ltd	BMU	YRT/1	VA		255.359	180.022	2.114.611			1,201,328,284	794,419,070
00000			Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA			236,639	424,212				•
				BMU	YRT/I	VAVA		712.490	493,684	1,206,421				
			orized Non-U.S. Non-Affiliates	DINO	Ini/ I	vA		1.354.221	910.345	3,745,244				•••••
			nauthorized Non-Affiliates					1,354,221	910,345	3,745,244				
	Total General							582.011.759	608.946.821	544.759.826			7.201.528.284	794,419,070
			ertified U.S. Affiliates					302,011,739	000,540,021	J44, IJJ,020			1,201,320,204	134,413,010
			ertified U.S. Affiliates ertified Non-U.S. Affiliates											
			ertified Affiliates				1							
			ertified Non-Affiliates				1							
	Total General													
			eciprocal Jurisdiction U.S. Affiliates											
			eciprocal Jurisdiction Non-U.S. Affiliates											
			eciprocal Jurisdiction Affiliates											
			eciprocal Jurisdiction Non-Affiliates											
			ciprocal Jurisdiction											
							29.170.837.386	10.416.921.614	11.362.481.781	952.371.212	123.372.506	134.254.655	7.211.502.587	1.076.350.848
			thorized, Unauthorized, Reciprocal Jurisdiction and Certified Authorized U.S. Affiliates				23, 170,037,386	10,410,921,014	11,302,481,781	502,311,212	123,372,306	104,204,000	1,211,302,38/	1,070,300,848
			Authorized U.S. Affiliates Authorized Non-U.S. Affiliates				 							
			Authorized Non-U.S. Amiliates Authorized Affiliates											
	04-6145677		Commonwealth Annuity and Life Insurance Company	Ιма	C0/1	FA		856.869.335	1.022.122.444					
	04-6145677	06/01/2018 .	Commonwealth Annuity and Life Insurance Company	MΔ		FAFA		932.001.929	1,022,122,444					
84824	04-6145677	06/01/2018 .	Commonwealth Annuity and Life Insurance Company	MA	MC0/I	VA		932,001,929	1, 111, 744, 071				40.354.901	• • • • • • • • • • • • • • • • • • • •
91642	06-1016329	05/01/2010 .	Forethought Life Insurance Company	IN	MCO/1	FA		•••••					54,382	•••••
91642	06-1016329		Forethought Life Insurance Company	IN	MC0/I	VA								
65935	04-1590850		Massachusetts Mutual Life Insurance Company	MA	MCO/G	VA				509,808,645			14,823,539,046	
68241				NJ	MCO/I	OL	3,671,966,000						1,009,483,409	
			prized U.S. Non-Affiliates				3,671,966,000	1,788,871,264	2,133,867,315	529,840,958			15,883,321,069	
			Authorized Non-Affiliates				3,671,966,000	1,788,871,264	2,133,867,315	529,840,958			15,883,321,069	
	Total Separat						3,671,966,000	1,788,871,264	2,133,867,315	529,840,958			15,883,321,069	
			Unauthorized U.S. Affiliates						, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,	-, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
00000			TR Re, Ltd.	BMU	MCO/I	VA				2,517,553			4,059,574,088	
00000	AA-3191486			BMU	MCO/I	OA							27,050,219	
			thorized Non-U.S. Affiliates - Other							16,289,546			4,086,624,307	
			Unauthorized Non-U.S. Affiliates							16,289,546			4,086,624,307	
			Unauthorized Affiliates							16,289,546			4.086.624.307	
			Unauthorized Non-Affiliates							75,255,510			., , , , , ,	
	Total Separat									16.289.546			4.086.624.307	
0100000.	. Juli Jeparal	o / tooounto t	ZITAGETOTIEGU				I			10,200,040	1		1,000,027,007	

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	1	5	6	7	ο ο	Reserve Cr	odit Takon	11	Outstanding S	Surplue Poliof	14	15
'	2	3	†	Domi-		'	J	n neserve on	10	1.1	12	13	14	13
NAIO				_	T	T		9	10		12	13	A.A. JUCA J	E
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
7099999.	Total Separate	e Accounts -	Certified U.S. Affiliates											
7399999.	Total Separate	e Accounts -	Certified Non-U.S. Affiliates											
7499999.	Total Separate	e Accounts -	Certified Affiliates											
7799999.	Total Separate	e Accounts -	Certified Non-Affiliates											
7899999.	Total Separate	e Accounts C	Certified											
8199999.	Total Separate	e Accounts -	Reciprocal Jurisdiction U.S. Affiliates											
8499999.	Total Separate	e Accounts -	Reciprocal Jurisdiction Non-U.S. Affiliates											
8599999.	Total Separate	e Accounts -	Reciprocal Jurisdiction Affiliates											
8899999.	Total Separate	e Accounts -	Reciprocal Jurisdiction Non-Affiliates											
8999999.	Total Separate	Accounts R	Reciprocal Jurisdiction											
9099999.	Total Separate	e Accounts A	Authorized, Unauthorized, Reciprocal Jurisdiction and Certified				3,671,966,000	1,788,871,264	2,133,867,315	546, 130, 504			19,969,945,376	
9199999.	Total U.S. (Su	m of 039999	9, 089999, 149999, 199999, 259999, 309999, 369999, 4199	999, 48999	99, 5399999, 599	9999, 6499999,								
	7099999, 75	99999, 8199	999 and 8699999)			,	32,842,803,386	11,623,781,119	12,887,402,275	937,452,344	123,372,506	134,254,655	15,893,295,372	281,931,778
9299999.	Total Non-U.S	. (Sum of 06	, 399999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 3	4299999, 5	199999, 5499999	, 6299999,								
	6599999, 73	9999, 7699	999, 8499999 and 8799999)		•			582,011,759	608,946,821	561,049,372			11,288,152,591	794,419,070
9999999 -	Totals		·				32,842,803,386	12,205,792,878	13,496,349,096	1,498,501,716	123,372,506	134,254,655	27, 181, 447, 963	1,076,350,848

SCHEDULE S - PART 3 - SECTION 2

1				Reinsurance C	Ceded Accid	lent and Healt	th Insurance Lis	sted by Reinsuring Co	ompany as of Decer	nber 31. Current Yea	ar			
December 1	2	3						9			Surplus Relief	13	14	
Notice Contract		_		·			•	•	-	Reserve Credit				1
Company D	NAIC					Type of	Type of		Unearned		• • •	· -	Modified	Funds Withheld
Color Number East Name of Corposey 650 Cested Cested Premium (Estimated) Premium Current Year Prior Year Reserve Coloradate Colorad		ID	Effective											
DICEORAGE Text General Account Authorized Nucl-18 Additions Diceoration Diceor				Name of Company				Premiums			Current Year	Prior Year		
D0000000 Total General Account - Authorized Not U.S. Affiliates D00000000000000000000000000000000000					diodon	CCCCC	Occcc	TTOMIGNIO	(Lotimatod)	Tromanio	Carrone roar	T HOL TOUL	11000170	Comodianos
TOTS TOTS CONTROL ACCOUNT AUTOMOTION TOTAL T														
1785 3-0-2098														
1.00 1.00					CT	OA/G	OM		(572)					
36														[
2006.00 0.00														[
1985 1985 1985 1987						QA/G	I TDI		(392)					
2005.00 2005								1.639.837						
1.00		06-0838648				QA/G	MS	1.083.662	4.070	, ,				l'
2006 2004						QA/G	OH							
1.665 3.5 MPT29 MOVI200 Movi	70815	06-0838648			CT	QA/G	OH	5,241,987	456,273					
1846 25.06752 0.017330 1st treat Into Fire Insurance Conserve P. I	69515	34-0977231	10/01/2001 .	MedAmerica Insurance Company	PA	QA/G	LTC	2,556,799		94,226,160				
1.0 1.0	19445	25-0687550				QA/G	SD			400,000				
Serios	66281	52-0419790	07/01/2003 .	Transamerica Life Insurance Company	IA	QA/G		71,506						
18999999 General Account - Authorized U.S. Affiliates	61425													ļ'
1009999 Total Germel Account - Authorized Non-Affiliates	61425	36-0792925	01/01/1999 .	Trustmark Insurance Company	IL	QA/I	LTD1		70,876	4,691,723				
1199990 Total General Account I - Mustherized U.S. Affiliates	0899999.	General Acco	unt - Authoriz	zed U.S. Non-Affiliates				15,582,310	2,345,693	189,787,794				
1499999 Total General Account - Unauthorized U.S. Affiliates	1099999.	Total General	Account - A	uthorized Non-Affiliates				15,582,310	2,345,693	189,787,794				
1799999 Total General Account - Unsulthorized Non-U.S. Affiliates	1199999.	Total General	Account Aut	thorized				15,582,310	2,345,693	189,787,794				
1899999 Total General Account - Unauthorized Affiliates	1499999.	Total General	Account - U	nauthorized U.S. Affiliates										
2199999 Total General Account - Unauthorized Non-Affiliates 2299999 Total General Account - Certified U.S. Affiliates 2899999 Total General Account - Certified V.S. Affiliates 299999 Total General Account - Certified Non-Affiliates 299999 Total General Account - Certified Ministry - Certified	1799999.	Total General	Account - U	nauthorized Non-U.S. Affiliates										
2299999 Total General Account Unsuthorized	1899999.	Total General	Account - U	nauthorized Affiliates										
2599999. Total General Account - Certified U.S. Affiliates 2899999. Total General Account - Certified Affiliates 2899999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates 2899999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates 2899999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates 2899999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates 2899999. Total General Account - Reciprocal Jurisdiction Non-Miliates 2899999. Total General Account - Reciprocal Jurisdiction Non-Affiliates 2899999. Total General Account - Reciprocal Jurisdiction Non-Affiliates 289999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified 289999. Total General Accounts - Authorized Non-U.S. Affiliates 289999. Total Separate Accounts - Authorized Non-U.S. Affiliates 289999. Total Separate Accounts - Authorized Non-U.S. Affiliates 289999. Total Separate Accounts - Authorized Non-Miliates 289999. Total Separate Accounts - Authorized Non-Affiliates 289999. Total Separate Accounts - Valuathorized Affiliates 289999. Total Separate Accounts - Certified Non-Affiliates 289999. Total Separate Accounts - Certified Von-Affiliates 289999. Total	2199999.	Total General	Account - U	nauthorized Non-Affiliates										
2899999. Total Ceneral Account - Certified Non-U. S. Affiliates 2399999. Total Ceneral Account - Certified Non-Affiliates 3399999. Total Ceneral Account - Certified Non-Affiliates 3399999. Total Ceneral Account - Reciprocal Jurisdiction U. S. Affiliates 3399999. Total Ceneral Account - Reciprocal Jurisdiction Non-U. S. Affiliates 3499999. Total Ceneral Account - Reciprocal Jurisdiction Non-Miliates 3499999. Total Ceneral Account - Reciprocal Jurisdiction Non-Affiliates 3499999. Total Ceneral Account - Reciprocal Jurisdiction and Certified 35,82,310 32,345,693 38,787,794 3499999. Total Separate Accounts - Authorized Miliates 34,99999. Total Separate Accounts - Authorized Mort-Affiliates 34,99999. Total Separate Accounts - Certified Mort-U. S. Affiliates 34,99999. Total Separate Accounts - Certified Mort-U. S. Affiliates 34,99999. Total Separate Accounts - Certified Mort-U. S. Affiliates 34,99999. Total Separate Accounts - Certified Mort-U. S. Affiliates 34,99999. Total Separate Accounts - Certified Mort-U. S. Affiliates 34,99999. Total Separate Accounts - Certified Mort-U. S. Affiliates 34,99999. Total	2299999.	Total General	Account Una	authorized										
2999999. Total General Account - Certified A Ministers	2599999.	Total General	Account - Co	ertified U.S. Affiliates										
3299999. Total General Account Certified Non-Affiliates	2899999.	Total General	Account - Co	ertified Non-U.S. Affiliates										
3399999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates	2999999.	Total General	Account - Co	ertified Affiliates										1
3899999. Total General Account - Reciprocal Jurisdiction No.1 S. Affiliates	3299999.	Total General	Account - Co	ertified Non-Affiliates										
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates	3399999.	Total General	Account Cer	rtified										1
409999. Total General Account - Reciprocal Jurisdiction Affiliates	3699999.	Total General	Account - Re	eciprocal Jurisdiction U.S. Affiliates										1
4399999. Total General Account Reciprocal Jurisdiction Non-Affiliates 4499999. Total General Account Reciprocal Jurisdiction and Certified 15,582,310 2,345,693 189,787,794 4899999. Total Separate Accounts - Authorized U. S. Affiliates 5199999. Total Separate Accounts - Authorized Non-U. S. Affiliates 5299999. Total Separate Accounts - Authorized Non-U. S. Affiliates 5599999. Total Separate Accounts - Authorized Non-U. S. Affiliates 5599999. Total Separate Accounts - Authorized Non-Affiliates 5599999. Total Separate Accounts - Authorized Non-Affiliates 5699999. Total Separate Accounts - Authorized Non-Affiliates 5699999. Total Separate Accounts - Unauthorized U. S. Affiliates 5699999. Total Separate Accounts - Unauthorized Non-Affiliates 5799999. Total Separate Accounts - Unauthorized Non-Affiliates 5799999. Total Separate Accounts - Certified U. S. Affiliates 5799999. Total Separate Accounts - Certified Non-U. S. Affiliates 5799999. Total Separate Accounts - Certified Non-U. S. Affiliates 5799999. Total Separate Accounts - Certified Non-U. S. Affiliates 5799999. Total Separate Accounts - Certified Non-U. S. Affiliates 5799999. Total Separate Accounts - Certified Non-U. S. Affiliates 5799999. Total Separate Accounts - Certified Non-U. S. Affiliates 5799999. Total Separate Accounts - Certified Non-U. S. Affiliates 5799999. Total Separate Accounts - Certified Non-U. S. Affiliates 5799999. Total Separate Accounts - Reciprocal Jurisdiction Non-U. S. Affiliates 5799999. Total Separate Accounts - Reciprocal Jurisdiction Non-U. S. Affiliates 5799999. Total Separate Accounts - Reciprocal Jurisdiction Non-U. S. Affiliates 5799999. Total Separate A	3999999.	Total General	Account - Re	eciprocal Jurisdiction Non-U.S. Affiliates										
4499999. Total General Account Reciprocal Jurisdiction 4599999. Total Separate Accounts - Authorized, Reciprocal Jurisdiction and Certified 15.582,310 2,345.693 189,787,794 1899999. Total Separate Accounts - Authorized U.S. Affiliates 5199999. Total Separate Accounts - Authorized Mon-U.S. Affiliates 5299999. Total Separate Accounts - Authorized Affiliates 5599999. Total Separate Accounts - Authorized Mon-U.S. Affiliates 5699999. Total Separate Accounts - Authorized Mon-Affiliates 5699999. Total Separate Accounts - Authorized Mon-Affiliates 5699999. Total Separate Accounts - Unauthorized U.S. Affiliates 5699999. Total Separate Accounts - Unauthorized Mon-U.S. Affiliates 599999. Total Separate Accounts - Certified V.S. Affiliates 599999. Total Separate Accounts - Certified Non-U.S. Affiliates 599999. Total Separate Accounts - Certified V.S. Affiliates 599999. Total Separate Accounts - Certified Non-U.S. Affiliates 599999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates 599999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates 5999999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates 5999999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates 599999999999999999999999999999999999	4099999.	Total General	Account - Re	eciprocal Jurisdiction Affiliates										
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A899999. Total Separate Accounts - Authorized Non-U.S. Affiliates	4499999.	Total General	Account Red	ciprocal Jurisdiction										1
Signature Separate Accounts - Authorized Non-U.S. Affiliates Signature Signature	4599999.	Total General	Account Aut	thorized, Unauthorized, Reciprocal Jurisdiction and Certified				15,582,310	2,345,693	189,787,794				
E299999. Total Separate Accounts - Authorized Affiliates	4899999.	Total Separat	e Accounts -	Authorized U.S. Affiliates										
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7099999. Total Separate Accounts - Certified U.S. Affiliates 7399999. Total Separate Accounts - Certified Non-U.S. Affiliates 749999. Total Separate Accounts - Certified Affiliates 7799999. Total Separate Accounts - Certified Non-Affiliates 7899999. Total Separate Accounts Certified 8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates 8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates	6699999.	Total Separat	e Accounts -	Unauthorized Non-Affiliates										<u> </u>
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates 7499999. Total Separate Accounts - Certified Affiliates 7799999. Total Separate Accounts - Certified Non-Affiliates 7899999. Total Separate Accounts Certified 8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates 8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates	6799999.	Total Separat	e Accounts L	Jnauthorized										
7499999. Total Separate Accounts - Certified Affiliates 7799999. Total Separate Accounts - Certified Non-Affiliates 7899999. Total Separate Accounts Certified 8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates 8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
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8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates 8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates	7799999.	Total Separat	e Accounts -	Certified Non-Affiliates								_		
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
	8199999.	Total Separat	e Accounts -	Reciprocal Jurisdiction U.S. Affiliates										
8599999 Total Separate Accounts - Reciprocal Jurisdiction Affiliates	8499999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Non-U.S. Affiliates										
	8599999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Affiliates										

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
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
8899999.	Total Separate	e Accounts -	Reciprocal Jurisdiction Non-Affiliates										
8999999.	Total Separate	e Accounts R	Reciprocal Jurisdiction										
9099999.	Total Separate	e Accounts A	authorized, Unauthorized, Reciprocal Jurisdiction and Certifi	ed									
9199999.	Total U.S. (Su	m of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 36999	99, 4199999, 48	99999, 5399999	, 5999999,							
	6499999, 709	99999, 75999	999, 8199999 and 8699999)				15,582,310	2,345,693	189,787,794				
9299999.	Total Non-U.S	6. (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 3	999999, 4299999	9, 5199999, 549	9999, 6299999,							
	6599999, 739	99999, 76999	999, 8499999 and 8799999)										
9999999 -	Totals		·				15,582,310	2,345,693	189,787,794				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

							nzea companie							
1 2	2	3	4	5	6	7	8	9	10	11	12	13	14	15
									Issuing or		Funds			Sum of Cols.
					Paid and				Confirming		Deposited by			9+11+12+13
NAIC					Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company ID	ID E	Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Num	mber	Date	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999. Total G	General A	ccount - Lif	e and Annuity U.S. Affiliates						XXX					
00000 AA-319	191486 10)/01/2021	TR Re, Ltd	580,657,538		213,761,533	794,419,071				794,419,071			794,419,071
0599999. Genera	al Accoun	t - Life and	Annuity Non-U.S. Affiliates - Other	580,657,538		213,761,533	794,419,071		XXX		794,419,071			794,419,071
0699999. Total G	General A	ccount - Lif	e and Annuity Non-U.S. Affiliates	580,657,538		213,761,533	794,419,071		XXX		794,419,071			794,419,071
0799999. Total G	General A	ccount - Lif	e and Annuity Affiliates	580,657,538		213,761,533	794,419,071		XXX		794,419,071			794,419,071
00000AA-319	194154 10)/01/2002	Chubb Tempest Life Reinsurance Ltd	255,359	104,334		359,693	359,693	0001					359,693
00000AA-319	194154 06	6/02/2003	Chubb Tempest Life Reinsurance Ltd	386,372	2,214		388,586	388,586	0001					388,586
00000AA-319	194154 04	1/01/2004	Chubb Tempest Life Reinsurance Ltd	712,490	49,456		761,946	354,721	0001	448,717				761,946
0999999. Genera	al Accoun	t - Life and	Annuity Non-U.S. Non-Affiliates	1,354,221	156,004		1,510,225	1,103,000	XXX	448,717				1,510,225
1099999. Total G	General A	ccount - Lif	e and Annuity Non-Affiliates	1,354,221	156,004		1,510,225	1,103,000	XXX	448,717				1,510,225
1199999. Total G	General A	ccount Life	and Annuity	582,011,759	156,004	213,761,533	795,929,296	1,103,000	XXX	448,717	794,419,071			795,929,296
1499999. Total G	General A	ccount - Ac	cident and Health U.S. Affiliates						XXX					
1799999. Total G	General A	ccount - Ac	cident and Health Non-U.S. Affiliates						XXX					
1899999. Total G	General A	ccount - Ac	cident and Health Affiliates						XXX					
2199999. Total G	General A	ccount - Ac	cident and Health Non-Affiliates						XXX					
2299999. Total G	General A	ccount Acc	ident and Health						XXX					
2399999. Total G	General A	ccount		582,011,759	156,004	213,761,533	795,929,296	1,103,000	XXX	448,717	794,419,071			795,929,296
2699999. Total Se	Separate A	Accounts -	U.S. Affiliates						XXX					
2999999. Total Se	Separate A	Accounts -	Non-U.S. Affiliates						XXX					
3099999. Total Se	Separate A	Accounts -	Affiliates						XXX					
3399999. Total Se	Separate A	Accounts -	Non-Affiliates						XXX					
3499999. Total Se	Separate A	Accounts							XXX					
3599999. Total U.	J.S. (Sum	of 039999	9, 0899999, 1499999, 1999999, 2699999 and 3199999)						XXX					
			99999, 0999999, 1799999, 2099999, 2999999 and 3299999)	582,011,759	156,004	213,761,533	795,929,296	1,103,000	XXX	448,717	794,419,071			795,929,296
9999999 - Totals				582.011.759	,	213,761,533		1,103,000	XXX	448.717	794,419,071			795,929,296

(a)	Issuing or				
(α)	Confirming	Letters			
	Bank				
		of	A da B I A date		
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	0001	1	121000248	Wells Fargo Bank National Association	
				•	, ,

SCHEDULE S - PART 5

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

								Remsu	ance ceu	ed to Cert	ified Reinsi	ireis as oi	Decembe	i 31, Guire	ını reai (ə	OUU OIIIILL	eu)								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	,			Collateral				23	24	25	26
															16	17	18	19	20	21	22		Percent		
																							Credit		
																						Percent	Allowed		Liability for
																						of	on Net		Reins-
														Dallas										A	
							D				T-4-1			Dollar								Collateral		Amount of	urance
							Percent				Total			Amount of								Provided		Credit	With
					Certified		Collat-				Recover-		Net	Collateral			l					for Net	Subject to	Allowed for	Certified
					Rein-		eral		Paid and		_able/		Obligation	Required			Issuing or		Funds		Total	Obli-	Collateral		Reinsurers
					surer		Required		Unpaid		Reserve		Subject	for Full			Confirming		Deposited		Collateral		(Col. 23 /		Due to
NAIC				Domi-	Rating	Date of	for Full		Losses		Credit	Miscellan-	to	Credit			Bank		by and		Provided	Subject to	Col. 8,	Subject to	Collateral
Com-				ciliary	(1	Certified	Credit	Reserve	Recover-		Taken	eous	Collateral	(Col. 14	Multiple		Reference	Trust	Withheld		(Col. 16 +	Collateral	not to	Collateral	Deficiency
pany	ID	Effective		Juris-	through	Reinsurer	(0% -	Credit	able	Other	(Col. 9 +	Balances	(Col. 12 -	Times	Beneficiary	Letters	Number	Agree-	from		17 + 19 +	(Col. 22 /	Exceed	(Col. 14 x	(Col. 14 -
Code	Number	Date	Name of Reinsurer	diction	6)	Rating	100%)	Taken	(Debit)	Debits	10 + 11)	(Credit)	13)	Col. 8)	Trust	of Credit	(a)	ments	Reinsurers	Other	20 + 21)	Col. 14)	100%)	Col. 24)	Col. 25)
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9999	999 - Total	\$															XXX					XXX	XXX		
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	(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or	nfil.	g	<u>ink</u>	ne						Letters of Credit Amount
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SCHEDULE S - PART 6

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

			Omitted)			
		1 2023	2 2022	3 2021	4 2020	5 2019
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	1,514,084	7,165,271	8,931,940	1,321,535	1,749,231
2.	Commissions and reinsurance expense allowances	197,796	94,441	(68,012)	30,360	31,415
3.	Contract claims	854,471	725,610	660,351	628,458	673,482
4.	Surrender benefits and withdrawals for life contracts	(4,121,692)	(2,555,052)	(2,425,292)	(3,051,218)	(3,299,895)
5.	Dividends to policyholders and refunds to members	(22)	(17)	(25)	28	(11)
6.	Reserve adjustments on reinsurance ceded	(2,250,835)	4,471,589	5,512,296	(1,325,292)	(1,523,757)
7.	Increase in aggregate reserve for life and accident and health contracts	(1,320,806)	(627,099)	58,724	(1,264,369)	(656,802)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	(148,771)	(134, 171)	(119,001)	(125,830)	(109,131)
9.	Aggregate reserves for life and accident and health contracts	12,397,926	13,704,721	14,331,820	14,273,096	15,537,464
10.	Liability for deposit-type contracts	2,239,819	2,513,482	2,623,595	2,850,293	2,913,008
11.	Contract claims unpaid	237,755	204,304	207,367	207,378	200,000
12.	Amounts recoverable on reinsurance	24,203	41,377	33,055	28,970	29,218
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due					
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	794,419	833,586	848,733		
19.	Letters of credit (L)	1,103	4,515	925	4,656	
20.	Trust agreements (T)	449	426	420	420	2,733
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify	Net Credit for Ceded Reinsurance
restatement of balance offeet to identify	rivet Credit for Ceded Refrishrance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)			17,766,364,101
2.	Reinsurance (Line 16)	415,302,086	(415,302,086)	
3.	Premiums and considerations (Line 15)	55,828	(148,771,086)	(148,715,258)
4.	Net credit for ceded reinsurance	xxx	11,408,669,087	11,408,669,087
5.	All other admitted assets (balance)	563,217,250		563,217,250
6.	Total assets excluding Separate Accounts (Line 26)		10,844,595,915	29,589,535,180
7.	Separate Account assets (Line 27)	65,371,428,212	1,774,859,075	67,146,287,287
8.	Total assets (Line 28)	84,116,367,477	12,619,454,990	96,735,822,467
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	13,970,692,778	8,367,110,941	22,337,803,719
10.	Liability for deposit-type contracts (Line 3)	111,106,643	2,239,729,676	2,350,836,319
11.	Claim reserves (Line 4)			
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)			
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)			696,058,044
20.	Total liabilities excluding Separate Accounts (Line 26)		10,844,595,915	27,401,502,604
21.	Separate Account liabilities (Line 27)		1,774,859,075	67,146,287,287
22.	Total liabilities (Line 28)			
23.	Capital & surplus (Line 38)		xxx	2,188,032,576
24.	Total liabilities, capital & surplus (Line 39)	84,116,367,477	12,619,454,990	96,735,822,467
	NET CREDIT FOR CEDED REINSURANCE	, , , ,	, -, - ,	- ,, ,
25.	Contract reserves	8 367 110 941		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
	Liability for deposit-type contracts			
29.				
30.	Other contract liabilities			
31.	Reinsurance ceded assets			
32.	Other ceded reinsurance recoverables	2 425 222 222		
33.	Total ceded reinsurance recoverables			
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	(1,774,859,075)		
40.	Total ceded reinsurance payable/offsets	(1,923,630,161)		
41.	Total net credit for ceded reinsurance	11,408,669,087		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b) Allocated by States and Territories

Life Contracts Accident and Health Insurance Premiums Total Active Including Policy Membership Columns Life Insurance Annuity Other 2 through 5 Deposit-Type (b) . 10,745,336 Premiums Considera and Other Fe Considerations Contra 285,569 . 2, 120, 538 8,118,985 16,942,689 ΑL 2. Alaska 34 918 .585.971 50 066 3 346 010 .4.016.965 6.303.255 7,049,038 Arizona .2, 174, 164 4,881,290 518, 125 2,055,127 133,874 ΑZ 859.787 4. Arkansas .113.468 79.684 .2.469.593 3.522.532 .2,423,115 5. California 19.005.969 633.204 .81.713.316 106.041.871 119.364.333 CA 4.689.382 6. 7. Colorado 527,032 1,069,073 .2,934,905 .5,549,972 СО 1,087,486 251,314 Connecticut СТ 1.692.244 2.577.987 162.621 20.771.335 .25.204.187 15.232.070 249,627 .200,398 24,299 2,337,140 . 2,811,464 6,281,948 DE 9. District of Columbia DC 26 216 289 767 28 039 197 101 541 123 2 390 812 10. 165,478 10,408,871 174,368 , 486 , 177 .51,234,894 71,596,849 FL 8,032,068 11 Georgia 1 025 382 10,985,994 247 936 20 291 380 38 932 024 GΑ 12. .782,007 1,454,960 1,092,674 Hawaii .658,221 . 3,987,862 10,819,155 ΗΙ 159,336 65,518 13. Idaho 437,219 741.597 .541.048 ID 79.524 14. Illinois 1.263.860 .5.216.154 310.413 8.516.636 15.307.063 .26 .868 .886 Ш 15 4.055.604 6,654,030 11.607.395 6,900,598 IN 16. lowa . .223.984 1.716.619 59.975 2.843.167 4.843.745 7.200.422 IΑ 17. 171,254 119,400 .1,279,560 2,775,361 4,200,047 .1,205,147 KS 18 Kentucky 158 581 1 654 397 83 934 .3.796.197 5 693 109 13.505.361 19. 18.912.207 Louisiana .508.038 2.629.880 .114.093 .21.362.384 .24.614.395 LA 3,462,716 20 Maine .4, 144, 490 10,207,871 237,061 .331,722 112,991 Maryland 21. MD .839.552 2.753.670 258.467 11.253.184 15.104.873 14.614.097 22 Massachusett 10,363,296 136,681 10,946,083 .22,247,922 10,489,933 .801,862 MA 23. Michigan 589 298 3 725 596 173 561 14 026 745 18 515 200 28 256 399 NΛI Minnesota ,454,338 13, 173, 012 3,305,942 10,078,269 .15,038,338 199,789 MN .866,429 25. Mississippi .337.698 .254 . 124 58,287 1.516.538 6,413,686 Missouri 26. 5.107.980 .221.142 7.573.550 13.202.810 14.907.885 MO 300.138 27 1,841,181 30,689 2,046,641 4,026,621 24,250,376 Montana МТ 108,110 28. Nebraska NE 93 622 1 237 135 89 182 1 276 860 2 696 799 3 289 857 29 368,628 .1,019,478 83,895 12,817,449 14,289,450 2,952,387 NV 30. New Hampshire NH 259 968 594 625 74 404 4.534.353 5 463 350 1 705 648 New Jersey 17,750,979 31. 4,873,217 16,076,792 201,340 .38,902,328 .51,796,884 NJ 32 New Mexico 303 874 1 965 416 64 017 1 548 829 3 882 136 353 700 33 .63,973,236 42,067,091 137, 294, 155 33,019,093 New York NY 27,678,182 3,575,646 34. 35. North Carolina 1,774,622 9,787,794 335,501 7,277,770 19, 175, 687 18,307,930 North Dakota ND 78.946 1.488.122 . 13.803 7.126.375 . 8.707.246 19.093.542 36 15,328,628 2.571.916 4.012.815 470.713 8,273,184 21,757,544 OH 37 Oklahoma OK 400 210 .3, 149, 229 210 969 3 309 792 7 070 200 4 227 965 38 Oregon . 294,537 2,212,998 6,324,756 9,482,084 127,637 8,959,928 OR .88,466,061 2,774,728 39 Pennsylvania .9,930,111 432.123 101,603,023 .255.385 Rhode Island 40. RI 185.589 .495.836 . 31. 456 .762.721 1.475.602 .1.772.819 South Carolina 182,318 41 329,452 4,865,799 4,593,047 13.970.616 6,709,863 42 South Dakota SD 64.271 ..627.983 . 24.926 .2.761.490 .3.478.670 3.482.766 43 2,752,188 16,040,874 31,961,542 .656,040 207,720 19,656,822 ΤN 44. Texas . ΤX 2 703 601 3.837.955 570 532 45 164 147 52 276 235 74 187 636 45 Utah .1,411,634 184,547 .147,605 . 74, 150 .1,817,936 . 8,002,871 UT 46 Vermont 130,810 3,428,982 396.907 1,245,476 5,202,175 4,215,388 47 Virginia . 12.746.481 VA 2.036.487 3.788.072 1.339.898 5.582.024 18.204.622 48 Washington 907, 157 2,591,392 28,373,789 32,248,853 WA 376,515 49 West Virginia WV 54 064 1 236 269 63 270 4 584 891 5 938 494 19 003 894 50. Wisconsin 553,063 1,122,324 185,715 15,965,369 17,826,471 WI 51. Wvomina 80 605 1 092 505 21 140 138 177 1 332 427 505 241 WY 52. American Samoa AS 53 Guam 938 305 1 243 GU 54. Puerto Rico 16,861 1,769 18,630 PR 55. U.S. Virgin Islands VI 3,939 56 Northern Mariana Islands . MP N. 57. CAN (8,819) 780 (8,039 Aggregate Other Alien . 58 XXX 149 171 6 009 155 180 ОТ 927, 107, 931 59. 199.594.026 598.347.584 837.615.749 XXX 113,267,638 15,898,683 90. Reporting entity contributions for employee benefits Dividends or refunds applied to purchase paid-up 91. 2,887,470 2,887,470 additions and annuities. 92. Dividends or refunds applied to shorten endowmen or premium paying period......

Premium or annuity considerations waived under disability or other contract provisions..... XXX 93 .255,303 255,303 XXX 94 Aggregate or other amounts not allocable by State XXX 95 Totals (Direct Business). 116,410,411 199,594,026 15,898,683 598,347,584 930,250,704 837,615,749 XXX 96. Plus reinsurance assumed. XXX 61.565 267.108.259 494 814 757 761.984.581 466,702,285 Totals (All Business). 116,471,976 15,898,683 ,093,162,341 97 1,692,235,285 837,615,749 XXX 1,528,640.282 98 Less reinsurance ceded. 228 575 943 332 893 835 15.898.584 951 271 920 837.615.749 Totals (All Business) less Reinsurance Ceded 99 XXX (112, 103, 967 133,808,450 141,890,421 163,595,003 DETAILS OF WRITE-INS 58001 ZZZ Other Alien XXX 149.171 6.009 155.180 58002 XXX 58003. XXX Summary of remaining write-ins for Line 58 from overflow page
Totals (Lines 58001 through 58003 plus XXX 58999 58998)(Line 58 above) XXX 149, 171 6,009 155, 180 9401 XXX 9402 XXX 9403. XXX 9498 Summary of remaining write-ins for Line 94 from 9499. 94 above) XXX

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.

^{.51}

^{4.} Q - Qualified - Qualified or accredited reinsurer 5. N - None of the above - Not allowed to write business in the state.

^{2.} R - Registered - Non-domiciled RRGs. 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state....

⁽b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations Individual Life Premium, Annuity Considerations and Other Considerations are allocated to the jurisdictions based on the residence of the policyholder, insured or payor. Group Life and Group Accident & Health Premiums are allocated to the jurisdictions based on the residence or worksite location of the insureds. A group policycovering less than 500 lives may be allocated to the jurisdiction where the greatest number of members reside or are employed or to the situs of the contract.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

Direct Business Only

					Direct Bus		-	
			1	2	3 Disability	4 Long-Term	5	6
			Life (Group and	Annuities (Group and	Income (Group and	Care (Group and	Deposit-Type	
	States, Etc.		Individual)	Individual)	Individual)	Individual)	Contracts	Totals
1.	Alabama	AL	285,569	2,120,538	4 , 404	17,036	16,942,689	19,370,236
2.	Alaska	AK	34,918	585,971	6,976	5,679	6,303,255	6,936,799
3.	Arizona	ΑZ	518,125	2,055,127	25,702	11,357	7,049,038	9,659,349
4.	Arkansas	AR	859,787	113,468	16,087	4,259	2,423,115	3,416,716
5.	California	CA	4,689,382	19,005,969	186,695	149,064	119,364,333	143,395,443
6.	Colorado	СО	527,032	1,087,486	20,486	15,616	5,549,972	7,200,592
7.	Connecticut	СТ	1,692,244	2,577,987	44,952	26,973	15,232,070	19,574,226
8.	Delaware		249,627	200,398	8,442		6,281,948	6,740,415
9.	District of Columbia	DC	26,216	289,767	7,853	2,839	2,390,812	2,717,487
10.	Florida		5, 165, 478	10,408,871	134,545	97,956	71,596,849	87,403,699
11.	Georgia			10,985,994	15,951	26,973	38,932,024	50,986,324
12.	Hawaii		658,221	782.007	6.532	1.411.137	10,819,155	13,677,052
13.	Idaho		159,336	79.524	7,721	5,679	541,048	793,308
14.	Illinois		1,263,860	5,216,154	185,805	17,036	26,868,886	33,551,741
15.	Indiana		571.206	4.055.604	35,916	185.975	6,900,598	11,749,299
16.	lowa		223.984	1.716.619	30,448	1.420	7.200.422	9.172.893
17.	Kansas		171,254	1,710,019	19,860	1,420	4,200,047	5,597,728
	Kentucky		158,581	1,203,147	11,846	1,420	13,505,361	15,341,542
18.	Louisiana		508,038		23.507	2.839	13,505,361	22,076,471
19.			237,061		9,743	5.679	18,912,207	10,792,076
20.	Maine		· ·	,	31,891	5,679		
21.	Maryland		839,552 801.862	2,753,670	71,617	17,036	14,614,097	18,256,246
22.	Massachusetts		· · · · · · · · · · · · · · · · · · ·	, ,	,	· · · · · · · · · · · · · · · · · · ·		
23.	Michigan		589,298	3,725,596	48,275	31,232	28,256,399	32,650,800
24.	Minnesota		1,454,338	3,305,942	106,901	28,393	13, 173,012	18,068,586
25.	Mississippi		337,698	254, 124	11,369	2,839	6,413,686	7,019,716
26.	Missouri		300 , 138	5,107,980	17,462	24 , 134	14,907,885	20,357,599
27.	Montana		108,110	1,841,181	5,028	2,839	24,250,376	26,207,534
28.	Nebraska		93,622	1,237,135	19,309	12,777	3,289,857	4,652,700
29.	Nevada		368,628	1,019,478	19,099	14 , 197	2,952,387	4,373,789
30.	New Hampshire		259,968	•			1,705,648	2,588,582
31.	New Jersey		4,873,217		102,857			72,888,081
32.	New Mexico		303,874		5,992	*	353,700	2,641,759
33.	New York	NY						125,050,374
34.	North Carolina	NC	1,774,622		31,268	*		29,931,427
35.	North Dakota		78,946		5,359	1,420	19,093,542	20,667,389
36.	Ohio	ОН	2,571,916	4,012,815	41,035		21,757,544	28,441,516
37.	Oklahoma		400,210				4,227,965	7,811,968
38.	Oregon		294,537		15,476	-	9,482,084	12,016,452
39.	Pennsylvania	PA	2,774,728	9,930,111	73,426	17,036	255,385	13,050,686
40.	Rhode Island	RI	185,589	495,836	11,607		1,772,819	2,465,851
41.	South Carolina	SC	4,329,452	4,865,799	13,826	·	6,709,863	15,927,458
42.	South Dakota		64,271		*	*	3,482,766	4, 182, 388
43.	Tennessee		656,040		22,646		31,961,542	
44.	Texas			3,837,955	66,053			
45.	Utah	UT	184,547	147,605	5,070	7,098	8,002,871	8,347,191
46.	Vermont		130,810	3,428,982	1,551		4,215,388	7,776,731
47.	Virginia	VA	2,036,487	3,788,072	46,942	36,911	18,204,622	24,113,034
48.	Washington	WA	907, 157	2,591,392	41,863	11,357		3,551,769
49.	West Virginia	WV	54,064	1,236,269	7,523	2,839	19,003,894	20,304,589
50.	Wisconsin	WI	553,063	1,122,324	78,738	56,786		1,810,911
51.	Wyoming	WY	80,605	1,092,505	1,483	1,420	505,241	1,681,254
52.	American Samoa							
53.	Guam	GU	938					938
54.	Puerto Rico				781			17,642
55.	U.S. Virgin Islands							
56.	Northern Mariana Islands							
57.	Canada							(8,187)
58.	Aggregate Other Alien		149, 171					
59.	Total		113,267,638	199,594,026		2,556,798	837,615,749	
<i>.</i>	. 5.60		. 10,201,000	.50,007,020	2, 130,000	2,000,700	231,010,170	., .50, 101,207

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code ID Num	er Directly Controlled By	Ownership Percentage
Alan Waxman (member of TAO Insurance Holdings, LLC) ¹				9
Sixth Street Advisers, LLC	DE	45-25533	30 Ultimate Indirect control by Alan Waxman	9
Sixth Street TAO Management, LLC	DE	90-10190	36	9
Sixth Street Insurance GP Holdco, LLC	DE			9
Sixth Street Insurance Solutions, L.P.	DE	87-09100	21	9
Cadence ALM GP Holdco, LLC	DE	87-09109	36 Ultimate Indirect control by Alan Waxman	9
Sixth Street Insurance Solutions ALM, L.P.	DE	86-28075	98	
Cadence Services US, LLC	DE	86-28074	99	
Anthony Michael Muscolino (managing member of TAO Insurance Holdings, LLC)		8		
TAO Insurance Holdings, LLC ²	DE	86-15947	31	
TAO Sutton Holdings, LLC ^{2,3}	CYM	98-15787	22 TAO Insurance Holdings, LLC	100%
Talcott Financial Group Investments, LLC	BMU		78 TAO Sutton Holdings, LLC	100%
Talcott Financial Group, Ltd.	BMU		97 Talcott Financial Group Investments, LLC.	100%
Talcott Re FinCo, Ltd.	BMU	98-16730	07 Talcott Financial Group, Ltd.	100%
Talcott Re Holdings, Ltd.	BMU	98-16730	64 Talcott Re FinCo, Ltd.	100%
Talcott Life Re, Ltd.	BMU	98-16256	92 Talcott Re Holdings, Ltd.	100%
Talcott Life & Annuity Re, Ltd.	CYM	98-16526	14 Talcott Re Holdings, Ltd.	100%
Sutton Cayman Holdings, Ltd.	CYM		Talcott Re Holdings, Ltd.	100%
Talcott Financial Group GP, LLC	DE	86-18565	39 Talcott Financial Group, Ltd.	100%
Talcott Holdings, L.P.	DE	82-39306	22 Talcott Financial Group GP, LLC	100%
Talcott Acquisition, Inc.	DE	82-39504	46 Talcott Holdings, L.P.	100%
Talcott Resolution Life, Inc.	DE	06-14709	15 Talcott Acquisition, Inc.	100%
TR Re Ltd.	BMU	98-16279	71 Talcott Resolution Life, Inc.	100%
Talcott Administration Services Company, LLC	DE	45-40363	43 TR Re, Ltd.	100%
LIAS Administration Fee Issuer LLC	DE	Processor of the second	Talcott Administration Services Company, LLC	100%
Talcott Resolution Life Insurance Company	СТ	88072 06-09741	48 TR Re, Ltd.	100%
Talcott Resolution Life and Annuity Insurance Company	СТ	71153 39-10525	98 Talcott Resolution Life Insurance Company	100%
Talcott Resolution Distribution Company, Inc.	CT	06-14080	44 Talcott Resolution Life and Annuity Insurance Company	100%
Talcott Resolution Comprehensive Employee Benefit Service Company	СТ		73 Talcott Resolution Life and Annuity Insurance Company	100%
American Maturity Life Insurance Company	СТ	81213 06-14225	78 Talcott Resolution Life Insurance Company	100%
Talcott Resolution International Life Reassurance Corporation	СТ	93505 06-12073	32 Talcott Resolution Life Insurance Company	100%
21 Church Street R, LLC	DE	83-29188	D5 Talcott Resolution Life Insurance Company	100%

¹ Pursuant to the operating agreement of TAO Insurance Holdings, LLC, Alan Waxman, as a member of TAO Insurance Holdings, LLC and has appointed A. Michael Muscolino.
² TAO Insurance Holdings, LLC is the managing member of TAO Sutton Parent, LLC, which in turn is a non-voting member of TAO Sutton Holdings, LLC. Sixth Street TAO Partners, L.P., Sixth Street TAO Partners (A), L.P., Sixth Street TAO Partners (B), L.P., Sixth Street TAO Partners (C), L.P., Sixth Street TAO Partners (D), L.P., Sixth Street TAO Partners (E), L.P., Sixth Street TAO Partners (E), L.P., Sixth Street TAO Partners (E), L.P., Super TAO Contingent MA, L.P., Knight TAO, L.P., and PSERS TAO Partners Parallel Fund, L.P. (collectively, "Sixth Street TAO") are non-voting members of TAO Sutton Parent, LLC. Certain of the entities that comprise Sixth Street TAO are indirect owners of Klaverblad Levensverzekering N.V., Lifetri Uitvaartverzekeringen N.V., and Lifetri Verzekeringen N.V.

In addition to Sixth Street TAO, certain investers ("Co-Investors") invested in the Domestic Insurers outside of Sixth Street TAO. All Co-Investors are passive investors and do not own any voting securities of the Domestic Insurers or of any of the other entities in this organizational chart and do not have the ability to appoint directors of Sutton Investments, LLC or the Domestic Insurers.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
-	_		-	_	_			_		• •	Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-			Management.	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
				ROOD		international)				(5 -	,(, (.,	\/	
4926	Talcott Holdings Grp		86-1856539				Talcott Financial Group GP, LLC	DE	UIP	Talcott Financial Group, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	N0	
4926	Talcott Holdings Grp		82-3930622				Talcott Holdings, LP	DE	UIP	Talcott Financial Group GP, LLC	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Talcott Holdings Grp		82-3950446				Talcott Acquisition, Inc.	DE		g-,	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp		06-1470915		0001032204		Talcott Resolution Life, Inc	DE			Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp	00000	95-1627971				TR Re Ltd.		UDP	Talcott Resolution Life, Inc	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
							Talcott Administration Services Company, LLC								
. 4926	Talcott Holdings Grp	00000	45-4036343					DE	NIA		Ownership	100.000	A. Michael Muscolino/Alan Waxman	N0	
4000										Talcott Administration Services Company,		400.000			
. 4926	Talcott Holdings Grp	00000					LIAS Administration Fee Issuer LLC	DE	NIA		Ownership		A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp		06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	RE		Ownership		A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp		95-1627971				American Maturity Life Insurance Company Talcott Resolution International Life	CT	DS		Ownership		A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp		06-1207332				Reassurance Corporation	CT	DS		Ownership		A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp	00000	83-2918805				21 Church Street R, LLC	DE	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
							Talcott Resolution Life and Annuity Insurance								
. 4926	Talcott Holdings Grp	71153	39-1052598				Company	CT	DS		Ownership	100.000	A. Michael Muscolino/Alan Waxman	N0	
							Talcott Resolution Comprehensive Employee			Talcott Resolution Life and Annuity					
. 4926	Talcott Holdings Grp	00000	06-1120503				Benefit Service Company	CT	DS		Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	
4000	T 1 44 11 11 0	00000	00 4400044		0000040000		T	CT	DS	Talcott Resolution Life and Annuity		100 . 000		YES	
. 4926	Talcott Holdings Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company	01	DS	Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	
														.	
												·····		.	
														.	
														.	
														.	
														.	
														.	

Asterisk	Explanation	

2

SCHEDULE Y

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

		A \ = -		 O. 1140		III	TIONS W		71 1 1 L	~ i E O		
1	2	3	4	5	6	7 Income/	8	9	10	11	12	13
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
NAIC					Loans, Securities, Real Estate.	Guarantees or	Managana	(Disbursements) Incurred Under		Activity Not in the		(Payable) on Losses and/or
Company	ID	Names of Insurers and Parent.	Shareholder	Capital	Mortgage Loans or	Undertakings for the Benefit of any	Management Agreements and	Reinsurance		Ordinary Course of the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
00000		Talcott Holdings, LP		170,000,000	Outer investments	7 tilliate(3)	974.397	Agreements		Dusiness	170.974.397	raker/(Liability)
00000		Talcott Acquisition, Inc.									170,574,007	
00000	06-1470915	Talcott Resolution Life, Inc.		(170,000,000)			17 911 044			(430 511 415)	(582,600,371)	
00000	95-1627971	TR Re Ltd.	575 000 000	(170,000,000)			(16,287,322)	261 171 896		(11.862.233)	808,022,341	(580.657.538)
	45-4036343	Talcott Administration Services Company,					(10,201,022)	201, 171,000		(11,002,200)		(000,007,000)
	10 1000010	LLC					17 880 773				17,880,773	
00000												
88072		Talcott Resolution Life Insurance Company										
			(480.200.000)				(144,769,972)	(76.432.518)		300.847.802	(364.554.688)	580.657.538
81213	06-1422508	American Maturity Life Insurance Company		(36,000,000)								
93505	06-1207332	Talcott Resolution International Life		, , , ,			,				, , , ,	
		Reassurance Corporation					6,283				6,283	
00000	83-2918805	21 Church Street R, LLC										
71153	39-1052598	Talcott Resolution Life and Annuity										
		Insurance Company	(94,800,000)				122,403,781	(184,739,378)		141,525,846	(15,609,751)	
00000		Talcott Resolution Comprehensive Employee										
		Benefit Service Company										
00000	06-1408044	Talcott Resolution Distribution Company					1,834,254				1,834,254	
					•							
9999999 Co	ntrol Totals								XXX			

SCHEDULE Y

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

PART 3 - ULTIMATE CONTROL	LING PARTY AND LISTING OF O	THER U.S. INS	URANCI	E GROUPS OR ENTITIES UNDER	THAT ULTIMATE CONTROLLING F	PARTY'S CON	TROL
1	2	3	4	5	6	7	8
			Granted				Granted
			Disclaimer				Disclaimer
			of Control\				of Control\
			Affiliation of				Affiliation of
		Ownership	Column 2			Ownership	Column 5
		Percentage	Over			Percentage	Over
		Column 2 of	Column 1		U.S. Insurance Groups or Entities Controlled	(Column 5 of	Column 6
Insurers in Holding Company	Owners with Greater Than 10% Ownership	Column 1	(Yes/No)	Ultimate Controlling Party	by Column 5	Column 6)	(Yes/No)
Talcott Resolution Life Insurance Company	TR Re, Ltd.	100.000	NO	Alan Waxman/A. Michael Muscolino	Hopmeadow Holding Grp	100.000	NO
Talcott Resolution Life and Annuity Insurance							
Company	Talcott Resolution Life Insurance Company	100.000	NO	Alan Waxman/A. Michael Muscolino	Hopmeadow Holding Grp	100.000	NO
American Maturity Life Insurance Company	Talcott Resolution Life Insurance Company	100.000	NO	Alan Waxman/A. Michael Muscolino	Hopmeadow Holding Grp	100.000	NO
Talcott Resolution International Life Reassurance							
Corporation	Talcott Resolution Life Insurance Company	100.000	NO	Alan Waxman/A. Michael Muscolino	Hopmeadow Holding Grp	100.000	NO
		p	4	1	1	P	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

question	IS.	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
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
suppler specific	SUPPLEMENTAL FILINGS owing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business nent. However, in the event that your company does not transact the type of business for which the special report must be filed, your response 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 whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions. MARCH FILING	nse of NO to the
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

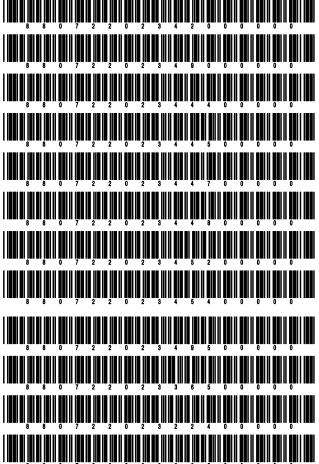
Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?

N0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

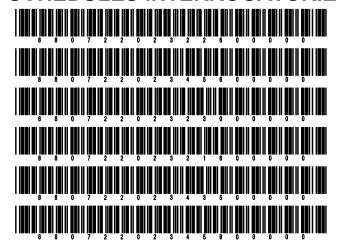
26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1? APRIL FILING	YES
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by	
51.	April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
	Explanations:	0
10.	The data for this supplement is not required to be filed.	
12. 17.	The data for this supplement is not required to be filed. The data for this supplement is not required to be filed.	
18.	The data for this supplement is not required to be filed.	
20.	The data for this supplement is not required to be filed.	
21.	The data for this supplement is not required to be filed.	
25.	The data for this supplement is not required to be filed. The data for this supplement is not required to be filed.	
27. 28.	The data for this supplement is not required to be filed. The data for this supplement is not required to be filed.	
30.	The data for this supplement is not required to be filed.	
31.	The data for this supplement is not required to be filed.	
32.	The data for this supplement is not required to be filed.	
33. 34.	The data for this supplement is not required to be filed. The data for this supplement is not required to be filed.	
39.	The data for this supplement is not required to be filed.	
41.	The data for this supplement is not required to be filed.	
42. 46.	The data for this supplement is not required to be filed. The data for this supplement is not required to be filed.	
1 ∪.	Bar Codes:	
10.		
	SIS Stockholder Information Supplement [Document Identifier 420]	

- 12. Trusteed Surplus Statement [Document Identifier 490]
- 17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]
- 28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 30. Medicare Part D Coverage Supplement [Document Identifier 365]
- Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 33. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 34. VM-20 Reserves Supplement [Document Identifier 456]
- 39. Credit Insurance Experience Exhibit [Document Identifier 230]
- 41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]
- 42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]
- 46. Life Summary of the PBR Actuarial Report [Document Identifier 458]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Other liabilities - abandoned property unpaid funds	30,255,500	6,718,975
2505.	Provision for future dividends	11,213,211	12,747,744
2506.	Accrued interest on derivatives in a liability position	9,026,831	1,807,790
2507.	Miscellaneous liabilities	2,629,307	2,213,344
2508.	Interest on policy or contract funds due or accrued		637,762
2597.	Summary of remaining write-ins for Line 25 from overflow page	53,914,991	24,125,615

Additional Write-ins for Summary of Operations Line 8.3

	1	2
	Current Year	Prior Year
08.304. Separate Account loads	2,424,862	214.970
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,424,862	214,970

Additional Write-ins for Summary of Operations Line 27

		1	2
		Current Year	Prior Year
2704.	MODCO adjustment	(1,264,268,711)	6,428,530,900
	Reinsurance hedge program allowance		246,939,469
2706.	IMR adjustment on reinsurance assumed		(24,513,512)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,264,268,711)	6,650,956,857

2797. Summary of remaining write-ins for Line 27 from overflow page

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Talcott Resolution Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

		1	2	3		4	5	6	7		8	9
		Total	Individual Life	Group Life	ifo Individ	idual Annuities	Group Annuities	Accident and Health	h Fraternal		her Lines of Business	YRT Mortalit Risk Only
8.304. Separate Account loads		2,424,862	IIIUIVIUuai Liic	Oloup Ell-	il iliuivia	2,983,216	(558,354)		I Hateman		Dusiness	Nisk Only
8.397. Summary of remaining write-ins for Line 8.3 from overflow page		2,424,862				2,983,216	(558,354)					
2007. Outlimary of formatting write the for Euro ole from \$15000 page						2,000,2.0	(000,,	1				
ditional Write-ins for Analysis of Operations - Summary Line 27												
		1	2	3		4	5	6	7	Ot	8 her Lines of	9 YRT Mortalit
		Total	Individual Life	Group Life	ife Individ	idual Annuities	Group Annuities	Accident and Health	h Fraternal		Business	Risk Only
704. MODCO adjustment		(1,264,268,711)				(1,264,203,478)	(65,233)					
05. Reinsurance hedge program allowance												
O6. IMR adjustment on reinsurance assumed												
'97. Summary of remaining write-ins for Line 27 from overflow page		(1,264,268,711)	<u></u> _		((1,264,203,478)	(65,233)					
<u> </u>												
litional Write-ins for Analysis of Operations - Individual Life Insurance Line	e 8.3											
	1	2	3	4	5	6	7	8	9	10	11	12
	ı						Universal Life With Secondary		Variable	Credit Life	Other Individual	YRT Mor
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life		Variable Life	Universal Life	(c)	Life	Risk O
304. Separate Account loads												
397. Summary of remaining write-ins for Line 8.3 from overflow page												
			 _									
ditional Write-ins for Analysis of Operations - Individual Life Insurance Line	a 27											
Mortal Williams and Toll Amengene 2.	, 1	2	3	4	5	6	7	8	9	10	11	12
	i						Universal Life		Variable	Credit Life	Other Individual	YRT Mor
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual	YRT Mor Risk O
04. IMR adjustment on reinsurance ceded								7 0110-15 21	0	\-/-		
D5. MODCO adjustment	·											
D6. Reinsurance hedge program allowance	······											
77. Summary of remaining write-ins for Line 27 from overflow page										*************		
7. Outliniary of formaling with mo to to Emo 2. To or or or or page			<u></u> _									_1
itional Write-ins for Analysis of Operations - Group Life Insurance Line 8.3	.3											
		1	2	3		4	5	6	7	044	8	9 VDT Mada
		Total	Whole Life	Term Life	fe Un	niversal Life	Variable Life	Variable Universal Life	Credit Life	Otne	er Group Life (a)	YRT Morta Risk Onl
.304. Separate Account loads		10.01	VVIIOIO 20	10	5	Werdar End	VUIIGOIO E	Liic	\~,		(α)	
. WILL CRAMITATE ACCOUNT TORUS			***************************************				***************************************					
						· · · · · · · · · · · · · · · · · · ·						
.397. Summary of remaining write-ins for Line 8.3 from overflow page												
3.397. Summary of remaining write-ins for Line 8.3 from overflow page		1	2					6	7		Ω	q
3.397. Summary of remaining write-ins for Line 8.3 from overflow page		1	2	3		4	5	6 Variable Universal	7 Credit Life	Othe	8 er Group Life	9 YRT Morts
3.397. Summary of remaining write-ins for Line 8.3 from overflow page		1 Total	2 Whole Life	3 Term Life	e Uni	4 niversal Life	5 Variable Life	6 Variable Universal Life		Othe	8 er Group Life (a)	YRT Morta
.397. Summary of remaining write-ins for Line 8.3 from overflow page ditional Write-ins for Analysis of Operations - Group Life Insurance Line 27		·			e Uni			Variable Universal	Credit Life	; Othe	er Group Life	YRT Mort
ditional Write-ins for Analysis of Operations - Group Life Insurance Line 27 MODCO adjustment		·			<u>e Uni</u>			Variable Universal	Credit Life	Othe	er Group Life	YRT Morta
8.397. Summary of remaining write-ins for Line 8.3 from overflow page dditional Write-ins for Analysis of Operations - Group Life Insurance Line 27		·			e Uni			Variable Universal	Credit Life	Othe	er Group Life	9 YRT Morta Risk Onl

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Talcott Resolution Life Insurance Company OVERFLOW PAGE FOR WRITE-INS

					1			Defe	rred		6		7
						2	3		4 Variable Annuities	5 Variable Annuities	Life Conting Payout (Imme		
					Total	Fixed Annuities	Indexed Ar	nuities	with Guarantees	Without Guarantees			Other Annuities
08.304. Separate Account loads					2,983,216	612,6	192	,007,094 .	363,503				
08.397. Summary of remaining write-ins for Line 8.3 from overflow page					2,983,216	612,6		,007,094	363,503				
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27					1			Defe	rred		6		7
						2	3		4 Variable Annuities	5 Variable Annuities	Life Conting Payout (Imme	diate	,
					Total	Fixed Annuities	Indexed Ar	nuities	with Guarantees	Without Guarantees			Other Annuitie
2704. MODCO adjustment					(1,264,203,478)	(341,5	02)		(1,264,113,587)		. 25	1,611	
2705. Reinsurance hedge program allowance													
2706. IMR adjustment on reinsurance assumed													
2797. Summary of remaining write-ins for Line 27 from overflow page					(1,264,203,478)	(341,5)	02)		(1,264,113,587)		25	1,611	
dditional Write-ins for Analysis of Operations - Group Annuities Line 8.3													
					1			Defe	rred		6		7
						2	3		4 Variable Annuities	5 Variable Annuities	Life Conting Payout (Imme		
					Total	Fixed Annuities	Indexed Ar	nuities	with Guarantees	Without Guarantees			Other Annuitie
08.304. Separate Account loads					(558,354).	(558,4		manaco	60	Without Guarantooc	,	.00)	
8.397. Summary of remaining write-ins for Line 8.3 from overflow page					(558.354)	(558.4			60	•••••			
dditional Write-ins for Analysis of Operations - Group Annuities Line 27					1	2	3	Defe	rred 4	5	6 Life Conting	ent	7
					Total	Fixed Annuities	Indexed Ar	nuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Payout (Imme	diate	Other Annuitie
2704. MODCO adjustment					(65,233)				(65,233)				
2705. Reinsurance hedge program allowance													
2706. IMR adjustment on reinsurance assumed													
2797. Summary of remaining write-ins for Line 27 from overflow page					(65,233)				(65,233)				
dditional Write-ins for Analysis of Operations - Accident and Health Line 8.3													
The state of the s	1	Compre (Hospital	ehensive & Medical)	4	5	6	7	8	9	10	11	12	13
	T-4-1	2	3	Medicare	Vision On	Donated Only	Federal Employees Health	Title XV		Over dist A OLL		_ong-Term	Others
08.304. Separate Account loads	Total	Individual	Group	Supplement	Vision Only	Dental Only	Benefits Plan	Medica	re Medicaid	Credit A&H	Income	Care	Other Heal
			•										
8.397. Summary of remaining write-ins for Line 8.3 from overflow page													
dditional Write-ins for Analysis of Operations - Accident and Health Line 27													
	1	Compre	ehensive & Medical)	4	5	6	7	8	9	10	11	12	13
		(Hospital	& Medical)	-			Federal						
		_		Medicare			Employees Health	Title XV				_ong-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Benefits Plan	Medica	re Medicaid	Credit A&H	Income	Care	Other Hea
2704. MODCO adjustment													
2705. Reinsurance hedge program allowance													
2706. IMR adjustment on reinsurance assumed													
2797 Summary of remaining write-ins for Line 27 from overflow page		1	1	1	1	1			1	1			1

SUMMARY INVESTMENT SCHEDULE

		Gross Investm	ent Holdings		Admitted Asser		
		1	2 Percentage of Column 1	3	4 Securities Lending Reinvested Collateral	5 Total (Col. 3 + 4)	6 Percentage of Column 5
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	641,885,180	3.610	641,885,180		641,885,180	3.613
	1.02 All other governments	304,351,424	1.712	304,351,424		304,351,424	1.713
	1.03 U.S. states, territories and possessions, etc. guaranteed	62,394,513	0.351	62,394,513		62,394,513	0.351
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	48,617,939	0.273	48,617,939		48,617,939	0.274
	1.05 U.S. special revenue and special assessment obligations, etc. non- quaranteed	784,500,664	4 412	784 500 664		784,500,664	4.416
	1.06 Industrial and miscellaneous			9,540,934,370			
	1.07 Hybrid securities					187,080,062	
	1.08 Parent, subsidiaries and affiliates					35,870,756	
	1.09 SVO identified funds						
	1.10 Unaffiliated bank loans					356,009,255	
	1.11 Unaffiliated certificates of deposit						
	1.12 Total long-term bonds						
2.	Preferred stocks (Schedule D, Part 2, Section 1):		07.273	.11,501,044,100		.11,501,044,100	07.027
۷.	2.01 Industrial and miscellaneous (Unaffiliated)	10 006 766	0.057	10 006 766		10 006 766	0.057
	2.02 Parent, subsidiaries and affiliates					10,090,700	
	2.03 Total preferred stocks					10,096,766	
2		10,090,700	0.037	10,090,700		10,090,700	0.037
3.	Common stocks (Schedule D, Part 2, Section 2): 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
	3.03 Parent, subsidiaries and affiliates Publicly traded						
	3.04 Parent, subsidiaries and affiliates Other					903,399,810	
	3.05 Mutual funds						
	3.06 Unit investment trusts						
	3.07 Closed-end funds						
	3.08 Exchange traded funds						
	3.09 Total common stocks	925,868,239	5.208	913,093,547		913,093,547	5.138
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages						
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages			1,161,762,330			
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance						
	4.06 Total mortgage loans	1,161,762,330	6.534	1,161,762,330		1,161,762,330	6.539
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company						0.000
	5.02 Properties held for production of income						0.000
	5.03 Properties held for sale						0.000
	5.04 Total real estate		0.000				0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)			335,633,538			
	6.02 Cash equivalents (Schedule E, Part 2)						
	6.03 Short-term investments (Schedule DA)	327,621,859	1.843	327,621,859			
	6.04 Total cash, cash equivalents and short-term investments	1,008,424,621	5.672			1,008,424,621	5.676
7.	Contract loans	1,438,151,068	8.089	1,438,151,068		1,438,151,068	8.095
8.	Derivatives (Schedule DB)	208,075,919	1.170	208,075,919		208,075,919	1.17
9.	Other invested assets (Schedule BA)	841,120,413	4.731	841,120,413		841,120,413	4.73
10.	Receivables for securities	7,869,947	0.044	7,869,947		7,869,947	0.044
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	xxx	XXX
12.	Other invested assets (Page 2, Line 11)		1.216	216,125,327		216,125,327	1.216
13.	Total invested assets	17,779,138,793	100.000	17,766,364,101		17,766,364,101	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

2. Cost of acquired: 2.1 Actual cost at time of acquisition (Part 2, Column 6) 2.2 Additional investment made after acquisition (Part 2, Column 9) 3. Current year change in encumbrances: 3.1 Totals, Part 1, Column 13 3.2 Totals, Part 3, Column 11 4. Total gain (loss) on disposals, Part 3, Column 18 5. Deduct amounts received on disposals, Part 3, Column 15 6. Total foreign exchange change in book/adjusted carrying value: 6.1 Totals, Part 1, Column 15 6.2 Totals, Part 3, Column 13 7. Deduct current year's other than temporary impairment recognized: 7.1 Totals, Part 1, Column 12 7.2 Totals, Part 3, Column 10 8. Deduct current year's depreciation: 8.1 Totals, Part 1, Column 11 8.2 Totals, Part 3, Column 11 8.2 Totals, Part 3, Column 9 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) 10. Deduct total nonadmitted amounts	1.	Book/adjusted carrying value, December 31 of prior year		10,216,216
2.2 Additional investment made after acquisition (Part 2, Column 9)	2.	Cost of acquired:		
3. Current year change in encumbrances: 3.1 Totals, Part 1, Column 13		2.1 Actual cost at time of acquisition (Part 2, Column 6)		
3.1 Totals, Part 1, Column 13 3.2 Totals, Part 3, Column 11 4. Total gain (loss) on disposals, Part 3, Column 18		2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.2 Totals, Part 3, Column 11	3.	Current year change in encumbrances:		
4. Total gain (loss) on disposals, Part 3, Column 18 (201,110) 5. Deduct amounts received on disposals, Part 3, Column 15		3.1 Totals, Part 1, Column 13		
5. Deduct amounts received on disposals, Part 3, Column 15		3.2 Totals, Part 3, Column 11		
6. Total foreign exchange in book/adjusted carrying value: 6.1 Totals, Part 1, Column 15	4.	Total gain (loss) on disposals, Part 3, Column 18		(201,110)
6.1 Totals, Part 1, Column 15	5.	Deduct amounts received on disposals, Part 3, Column 15		5,798,890
6.2 Totals, Part 3, Column 13	6.	Total foreign exchange change in book/adjusted carrying value:		
7. Deduct current year's other than temporary impairment recognized: 7.1 Totals, Part 1, Column 12		6.1 Totals, Part 1, Column 15		
7.1 Totals, Part 1, Column 12		6.2 Totals, Part 3, Column 13		
7.2 Totals, Part 3, Column 10	7.	Deduct current year's other than temporary impairment recognized:		
8. Deduct current year's depreciation: 8.1 Totals, Part 1, Column 11		7.1 Totals, Part 1, Column 12		
8.1 Totals, Part 1, Column 11		7.2 Totals, Part 3, Column 10	.4,500,000	4,500,000
8.2 Totals, Part 3, Column 9	8.	Deduct current year's depreciation:		
 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) 10. Deduct total nonadmitted amounts 		8.1 Totals, Part 1, Column 11		
10. Deduct total nonadmitted amounts		8.2 Totals, Part 3, Column 9	(283,784)	(283,784)
	9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
11. Statement value at end of current period (Line 9 minus Line 10)	10.	Deduct total nonadmitted amounts		
	11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,402,401,106
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	58,940,272
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	4,039,434
4.	Accrual of discount	1,944,003
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	(15,644,478)
7.	Deduct amounts received on disposals, Part 3, Column 15	289,832,163
8.	Deduct amortization of premium and mortgage interest points and commitment fees	85,844
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,161,762,330
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	1,161,762,330
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	1,161,762,330

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		782,321,755
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	22,716,266	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	59 , 573 , 189	82,289,455
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		220,354
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	44,627,542	
	5.2 Totals, Part 3, Column 9	(2,333,624)	42,293,918
6.	Total gain (loss) on disposals, Part 3, Column 19		5,591,760
7.	Deduct amounts received on disposals, Part 3, Column 16		63,244,567
8.	Deduct amortization of premium and depreciation		173,478
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	8 , 178 , 784	
	10.2 Totals, Part 3, Column 11		8,178,784
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		841,120,413
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		841,120,413

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	13,714,921,067
2.	Cost of bonds and stocks acquired, Part 3, Column 7	1,322,046,529
3.	Accrual of discount	16,038,029
4.	Unrealized valuation increase/(decrease):	
	4.1. Part 1, Column 12(67,263)	
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13(59,522,144)	
	4.4. Part 4, Column 11	(53,460,028)
5.	Total gain (loss) on disposals, Part 4, Column 19	(142,097,570)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	1,851,990,717
7.	Deduct amortization of premium	101,344,184
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	2,582,507
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	8,478,160
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	(608,305)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,897,609,168
12.	Deduct total nonadmitted amounts	12,774,692
13.	Statement value at end of current period (Line 11 minus Line 12)	12,884,834,476

SCHEDULE D - SUMMARY BY COUNTRY

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

Book/Adjusted Carrying Value Fair Value Actual Cost Par Value of Bonds Par Value
BONDS 1. United States
Covernments
(Including all obligations guaranteed by governments) 3. Other Countries 302,930,096 277,169,262 303,430,503 308,098,743 4. Totals 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,743 302,930,096 277,169,262 303,430,503 308,098,748 308,098,748 308,098,748 308,098,748 308,09
Description of the political Subdivisions of Agencies and Authorities of Governments and their Political Subdivisions of Agencies and Authorities of Governments and their Political Subdivisions of Deposit and Hybrid Securities (unaffiliated Description of Lorans Unaffiliated Description of Lorans Unaffiliated Subdivisions of Lorans Unaffiliated Securities (unaffiliated Subdivisions of Lorans Unaffiliated Securities (unaffiliated Subdivisions of Lorans Unaffiliated Subdivisions of Lorans Unaffiliated Securities (unaffiliated Subdivisions of Lorans Unaffiliated Securities (unaffiliated Subdivisions of Lorans Unaffiliated Subdivisions
V.S. States, Territories and Possessions V.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) 5. Totals 62,394,513 54,839,578 65,118,553 50,615,385 U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) 6. Totals 48,617,939 41,860,859 49,973,506 41,220,000 U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions 7. Totals 784,500,664 684,565,889 814,566,427 688,532,719 Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) 10. Other Countries 1,869,934,025 1,711,801,870 1,894,530,758 1,792,756,464 Parent, Subsidiaries and Affiliates 12. Totals 35,870,756 36,473,168 35,870,756 35,870,756 35,870,756 35,870,756 35,870,756 35,870,756 35,870,756 31,003,003,003 11,961,644,185 10,705,152,229 12,151,642,842 11,658,292,037
U.S. States, Territories and Possessions (Direct and guaranteed) 5. Totals 62,394,513 54,839,578 65,118,553 50,615,385 U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) 6. Totals 48,617,939 41,860,859 49,973,506 41,220,000 U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions 7. Totals 784,500,664 684,565,889 814,566,427 688,532,719 Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) 10. Other Countries 1,869,934,025 1,711,801,870 1,894,530,758 1,792,756,464 Industrial All Political Subdivisions 1,701,174,751 1,702,756,464 1,701,174,751
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) 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 784,500,664 884,565,889 814,566,427 688,532,719 Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) 10. Other Countries 11. Totals 12. Totals 33,870,756 13. Total Bonds 11,961,644,185 10,705,152,229 12,151,642,842 11,658,292,037
Territories and Possessions (Direct and guaranteed) 6. Totals 48,617,939 41,860,859 49,973,506 41,220,000 U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions 7. Totals 784,500,664 684,565,889 814,566,427 688,532,719 Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) 10. Other Countries 11. Totals 12. Totals 35,870,756 36,473,168 35,870,756 36,203 49,973,506 41,220,000 41,220,000 41,220,000 41,220,000 41,220,000 41,220,000 41,220,000 41,220,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions 7. Totals 784,500,664 684,565,889 814,566,427 688,532,719 Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) 10. Other Countries 11. Totals 12. Totals 35,870,756 36,473,168 35,870,756 36,229,307
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) 10. Other Countries 1,869,934,025 1,711,801,870 1,894,530,758 1,792,756,464 11. Totals 10,084,023,709 9,137,053,322 10,244,317,107 9,725,029,215 13. Total Bonds 11,961,644,185 10,705,152,229 12,151,642,842 11,658,292,037 1,658,292,037 1,977,488,416 7,215,852,023 8,109,334,801 7,710,574,751 221,698,000 240,451,548 221,698,000 1,869,934,025 1,711,801,870 1,894,530,758 1,792,756,464 1,792,756,
Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) 9. Canada
Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) 10. Other Countries 1,869,934,025 1,711,801,870 1,894,530,758 1,792,756,464 Parent, Subsidiaries and Affiliates 12. Totals 10,084,023,709 9,137,053,322 10,244,317,107 9,725,029,215 13. Total Bonds 11,961,644,185 10,705,152,229 12,151,642,842 11,658,292,037
Totals 10,084,023,709 9,137,053,322 10,244,317,107 9,725,029,215
Parent, Subsidiaries and Affiliates 12. Totals 35,870,756 36,473,168 35,870,756 35,870,756 13. Total Bonds 11,961,644,185 10,705,152,229 12,151,642,842 11,658,292,037
13. Total Bonds 11,961,644,185 10,705,152,229 12,151,642,842 11,658,292,037
PREFERRED STOCKS 14. United States 10,096,764 10,096,764 9,683,094 Industrial and Miscellaneous (unaffiliated) 15. Canada
10. Other countries
17. Totals 10,096,764 10,096,764 9,683,094
Parent, Subsidiaries and Affiliates 18. Totals
19. Total Preferred Stocks 10,096,764 10,096,764 9,683,094
COMMON STOCKS 20. United States
Industrial and Miscellaneous 21. Canada
Investment Trusts, Closed-End Funds and Exchange Traded Funds 23. Totals 9,693,737 9,693,737 8,921,425
Parent, Subsidiaries and Affiliates 24. Totals 916,174,503 916,174,503 23,444,642
25. Total Common Stocks 925,868,240 925,868,240 32,366,067
26. Total Stocks 935,965,004 935,965,004 42,049,161
27. Total Bonds and Stocks 12,897,609,189 11,641,117,233 12,193,692,003

SCHEDULE D - PART 1A - SECTION 1

	Quality and	Maturity Distribution	on of All Bonds O	whed December 3		, ,	ies by Major Types	or issues and in	AIC Designations	40	4.4	40
NAIC Designation	1	Over 1 Year	Over 5 Years	Over 10 Years	5	6 No Maturity	/ Tatal O	Col. 7 as a % of	Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 12.7	Prior Year	Prior Year	Traded	Placed (a)
1. U.S. Governments	23,788,781	2,340,080	11,928,566	16,036,891	611 000 010	V 00/		5.4	874 , 195 , 710	6.5	665 , 183 , 230	
1.1 NAIC 1	23,788,781	2,340,080	11,928,500	16,036,891	611,088,912	XXX	665, 183,230		874, 195,710	6.5	665, 183,230	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	23,788,781	2,340,080	11,928,566	16,036,891	611,088,912	XXX	665,183,230	5.4	874, 195, 710	6.5	665, 183, 230	
All Other Governments												
2.1 NAIC 1	1,485,736	20,265,960	11,444,437	16,169,247	74,012,973	XXX	123,378,353	1.0		0.7	97,435,100	25,943,253
2.2 NAIC 2	24,302,300	15,429,493	26,239,912	37,519,227	68,498,478	XXX	171,989,410	1.4	145,922,325	1.1		24,943,139
2.3 NAIC 3					8,983,661	XXX		0.1	8,979,566	0.1	8,983,661	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	25,788,036	35,695,453	37,684,349	53,688,474	151,495,112	XXX	304,351,424	2.5	254,404,445	1.9	253,465,032	50,886,392
U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	90,352		28.233.006	23.386.561	305.751	XXX	62.394.513	0.5	67.248.663	0.5	62.394.513	
3.2 NAIC 2	· · · · · · · · · · · · · · · · · · ·	, , ,		· · · · · · · · · · · · · · · · · · ·		XXX			1.179.985	0.0		
3.3 NAIC 3						XXX			, , , , , ,			
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	90.352	10.378.843	28.233.006	23.386.561	305.751	XXX	62.394.513	0.5	68.428.648	0.5	62.394.513	
U.S. Political Subdivisions of States, Territories and	00,002	10,070,010	20,200,000	20,000,001	000,701	7000	02,001,010	0.0	00, 120,010	0.0	02,001,010	
Possessions , Guaranteed												
4.1 NAIC 1	639.902	3.435.303	28.644.085	13,613,961	2.097.863	XXX	48 . 431 . 114	0.4	51,544,643	0.4	48,431,114	
4.2 NAIC 2		,,	,	186 825	_,,	XXX	186.825	0.0	- /- /	0.0	186 825	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6			••••••			XXX						
4.7 Totals	639.902	3,435,303	28.644.085	13,800,786	2.097.863	XXX	48,617,939	0.4	51,733,321	0.4	48.617.939	
U.S. Special Revenue & Special Assessment	000,002	0,400,000	20,044,000	10,000,700	2,007,000	////	40,017,000	0.1	01,700,021	0.7	40,017,000	
Obligations, etc., Non-Guaranteed	40,000,774	145 000 005	000 070 000	070 000 000	100 110 175		707 000 740		070 004 504	0.5	700 000 040	7 040 070
5.1 NAIC 1			236,976,096	273,398,688	128,419,475	XXX		6.2		6.5		7,842,678
5.2 NAIC 2		1,448,827	3,578,978	11,278,277	263,864	XXX	16,569,946	0.1	22,706,796	0.2	16,569,946	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	13,802,774	116,782,512	240,555,074	284,676,965	128,683,339	XXX	784,500,664	6.4	895,508,297	6.7	776,657,986	7,842,678

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

NAMC Designation 1 Year or Less Through 5 Years Through 5		Quality and	Maturity Distribution	on of All Bonds O	wned December 3	31, at Book/Adjust	ed Carrying Value	es by Major Types	of Issues and NA	AIC Designations			
MAID Designation 1 Year of Less 1 Procupt of Year 1 Procup		1		3	4	5	6	7	8	9			12
Gindardian County (millionists)	NAIC Designation	1 Vear or Less	Over 1 Year	Over 5 Years	Over 10 Years Through 20 Years	Over 20 Vears		Total Current Vear	Col. 7 as a % of				Total Privately Placed (a)
6 1 NAC 1 553, 77, 202 18, 16, 14, 173 176, 175 22, 189, 14, 14, 174, 175, 176 22, 189, 14, 14, 175, 176 22, 189, 14, 14, 175, 176 22, 189, 14, 174, 175, 176 23, 177, 176, 176, 176, 176, 176, 176, 176		i ieai di Less	Thiough 5 rears	Through to Tears	Thiough 20 Tears	Over 20 Tears	Date	Total Cullent Teal	LINE 12.7	FIIOI Teal	FIIOI Teal	Haueu	Flaceu (a)
6 2 NAIC 2 156 161 /781 776 927 930 144 742 248 95 942 258 10.77 859 022 XXX	,	553 757 320	1 370 128 100	1 482 721 379	801 397 251	987 663 066	YYY	5 195 667 116	42.2	5 181 476 863	38.5	3 428 884 884	1,766,782,232
6.3 ANAC 3													
B A NAIC 4 9,57,522 10,182 483 9,50,582												,,	
6.5 NAC 5 77 1 238 129		, , -			' '	1,007,070		, ,	-	. , ,		, -,	28.572.383
B.6 NAC 6								, ., .		-, -, -		-, -	438
Control Cont			200	120									
Typing Securities		755 602 207	2 155 006 594	2 000 725 004	1 472 200 760	2 066 400 667		0 540 034 303	77.5	, ,			3,160,649,957
7.7 I NAIC 1		133,002,231	2,100,000,004	3,030,723,004	1,472,200,700	2,000,403,007	^^^	3,340,334,332	11.5	10,340,223,303	01.4	0,000,204,400	3,100,043,337
T2 NAC 2	•					0 250 000	V/V/	0 250 000	0.1				8,250,000
7.3 NAC 3	_		47 211 102	14 004 001	0 022 505					00 ECA 000		100 014 042	48,399,144
7.4 NAIC 4 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 5 7.5 NAIC 6 7.7 Totals 1 47,211,193 14,884,991 13,975,400 111,008,418 XXX 197,080,062 1.5 104,139,822 0.8 125,389,043 8. Parent, Subsidiaries and Affiliates 8. 1 NAIC 1 8. NAIC 2 30,000,000 15,967,726 XXX 15,997,726 XXX 15,997,726 0.1 8. NAIC 3 8. NAIC 3 8. NAIC 3 8. NAIC 3 8. NAIC 4 8. NAIC 4 8. NAIC 5 8. NAIC 6 8. Totals 30,000,000 116,967,726 18,903,030 XXX 335,870,756 2.7 104,822,978 0.8 9. SVOI (benified Funds XXXX XXX XXX XXX XXX XXX XXX XXX XXX			41,211,195	14,004,991				- , - ,				-, , -	5,041,875
7.5 NAIC 5 7.6 NAIC 6 7.6 NAIC 6 7.7 NAIC 6					3,041,073	13,373,000		20,010,073		15,375,000	U.1	13,373,000	
7.7 NAIC 6													
8. Parent, Subsidiares and Affiliates 8. Parent, Subsidiares and Affiliates 9. ThAIC 1 9. SVOX 2000, 2													
B. Parent, Subsidiaries and Affiliates 8.1 NNC 1 8.2 NAIC 2 8.3 NAIC 3 8.4 NAIC 4 8.5 NAIC 6 8.6 NAIC 6 8.7 Totals 9. SVO Identified Funds 9. SVO Identified Funds 9. SNAIC 3 9.			47.044.400	44 004 004	40.075.400	444 000 440		107.000.000	4.5	104 100 000	0.0	405 000 040	04 004 040
B. 1 NAIC 1			47,211,193	14,884,991	13,975,460	111,008,418	XXX	187,080,062	1.5	104, 139, 822	0.8	125,389,043	61,691,019
B 2 NAIC 2 300,000,000 18,903,000 XXX 318,903,000 2,6 104,352,978 0.8 8.8 NAIC 3 XXX 3XX 3XX 3XX 3XXX 3XXX 3XXX 3XXX	,												
8 3 NAIC 3					16,967,726			, - ,					16,967,726
B.4 NAIC 4		300,000,000				18,903,030		318,903,030	2.6	104,352,978	0.8		318,903,030
8.5 NAIC 5 8.6 NAIC 6 8.7 Totals 300,000,000 16,967,726 18,903,030 XXX 335,870,756 2.7 104,352,978 0.8 9. SVO Identified Funds 9.1 NAIC 1 XXX XXX XXX XXX XXX XXX XXX XXX XXX X													
8.6 NAIC 6 8.7 Totals 300,000,000 16,967,726 18,903,000 XXX 335,870,756 2.7 104,352,978 0.8 9. SVO Identified Funds 9. 1 NAIC 1 XXX XXX XXX XXX XXX XXX XXX XXX XXX X													
8.7 Totals 300.000,000 16,967,726 18,903.030 XXX 335,870,756 2.7 104,352,978 0.8 9. SVO Identified Funds 9. 1 NAIC 1													
9. SVO Identified Funds 9.1 NAIC 1 9.2 NAIC 2 XXX XXX XXX XXX XXX XXX XXX XXX XXX X	8.6 NAIC 6						XXX						
9.1 NAIC 1	8.7 Totals	300,000,000			16,967,726	18,903,030	XXX	335,870,756	2.7	104,352,978	0.8		335,870,756
9.2 NAIC 2	9. SVO Identified Funds												
9.2 NAIC 2	9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4		XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5 9.6 NAIC 6 XXX XXX XXX XXX XXX XXX XXX XXX XXX X	9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans 10.1 NAIC 1 10.2 NAIC 2 10.3 NAIC 3 10.4 NAIC 4 10.5 NAIC 5 10.6 NAIC 6 10.7 Totals 10.7 Totals 11. Unaffiliated Certificates of Deposit 11.1 NAIC 1 11.1 NAIC 1 11.2 NAIC 2 11.2 NAIC 2 11.2 NAIC 2 11.2 NAIC 2 11.3 NAIC 3 221,739,752 85,571,339 2,842,473 2,84	9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
10.1 NAIC 1	9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10.1 NAIC 1	0. Unaffiliated Bank Loans												
10.2 NAIC 2			221,739.752	85,571.339		2,842.473	XXX	310, 153.564	2.5	149,908.529	1.1	58,966.413	251, 187, 151
10.3 NAIC 3						, , ,				. , , , , , , , , , , , , , , , , , , ,		. , ,	
10.4 NAIC 4			, , , ==					,, .					64,621,860
10.5 NAIC 5								, ,			0.0		, ,,,,,,
10.6 NAIC 6 XXX 10.7 Totals 64,621,860 229,739,752 86,427,030 2,842,473 XXX 383,631,115 3.1 149,908,931 1.1 58,966,413 11. Unaffiliated Certificates of Deposit 11.1 NAIC 1 11.2 NAIC 2 XXX													
10.7 Totals 64,621,860 229,739,752 86,427,030 2,842,473 XXX 383,631,115 3.1 149,908,931 1.1 58,966,413 11. Unaffiliated Certificates of Deposit 11.1 NAIC 1 XXX XXX XXX XXX XXX XXXX XXXX XXXX													
11. Unaffiliated Certificates of Deposit 11.1 NAIC 1		64.621.860	229.739.752	86.427.030		2.842.473		383.631.115	3.1	149.908.931	1.1	58.966.413	324.664.702
11.1 NAIC 1		-,,	2,122,102	.,, 500		-,- :-,		2,223,710	3	2,222,301		,,	,,
11.2 NAIC 2							xxx						
I TESNANAS I I I I I I I I I I I I I I I I I I I	11.3 NAIC 3						XXX						
11.4 NAIC 4				•									
11.5 NAIC 5 XXX													
11.6 NAIC 6				•••••									
11.7 Totals XXX													

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 NAIC D		Quality and	Maturity Distribut	ion of All Bonds O	wned December 3	31, at Book/Adjus	ted Carrying Val	lues by Major Types	of Issues and NA	AIC Designations			
NAIC Department Version 1 Version 1 \text{Version 1		1	2	3	4	5		7	8	9			12
	NAIC Designation	1 Voor or Loop				Over 20 Veers		Total Current Voor	Col. 7 as a % of				
12 1 1 1 A 1		I fear or Less	Through 5 Years	Through to Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 12.7	Prior rear	Prior rear	rraueu	Placed (a)
12 2 NAC 2 (c) 55 59 71 691 788 511 20 153 107, 169 20 28 59 71 691 788 591 20 123 NAC 2 (c) 75 724 685 89 91 30 155 50 111, 151, 151 89 189 189 189 189 189 189 189 189 189		(I) E00 E04 00E	1 740 601 700	1 005 510 000	1 100 070 005	1 014 600 510		7 100 056 004	E0 E	2007	2007	E 101 202 204	0.076.070.040
12.5 NAIC 3	=												
12.4 NACC 6 (0) 7, 257, 22 10, 192, 488 8, 185, 825, 822 (1) (2) 488 (1) 7 238 129 (1)													
12.5 NAIC 5 (9) 77 (238 129 (0) 438 0.0 XXX XXX 3XX 488 12.6 NAIC 6 (9) 1.5 NAIC 5 (9) 1.5 NAIC			,,	, -, -	9,903,085	25,646,240						- , , -	, , , .
128 NAIC 6												113,254	
12.7 Totals — 1.184.334 (OZ — 2.601.799,702 — 3.539.982,186 — 1.894.755,623 — 3.092.834.655 — (D) 12.312564.095 — (DO) — XXXX —		(-)	238	129				(c)438	0.0				438
128 Line 127 as a % of Col. 7 9.6 21.1 28.7 15.4 28.7 15.4 28.7 15.1 MAIC 1 713.77 694 1.561 897.455 2.160.40 916 1.098 845.588 1.750.77 698 1.502 845.588 1.750.77 698 1.502 845.588 1.750.77 698 1.503 845.589 648 1.502 799.772 1.503 NAIC 2 8.503 445.773 8.504 773								(c)					
13. Total Bords Prior Year		, , , , , ,		.,,	, . , , .	., . , . ,							
13 1 NAIC 1	12.8 Line 12.7 as a % of Col. 7	9.6	21.1	28.7	15.4	25.1		100.0	XXX	XXX	XXX	68.0	32.0
13.2 NAIC 2	13. Total Bonds Prior Year												
13 3 NAC 3	13.1 NAIC 1	713,707,894	1,661,897,455	2, 160, 440, 918	1,009,854,508	1,750,777,689		XXX	XXX	7,296,678,464	54.2	5,377,799,536	1,918,878,928
13.4 NAIC 4 107,006	13.2 NAIC 2			2, 107, 803, 392				XXX	XXX	5,854,713,015	43.5	3,845,745,964	2,008,967,051
13.5 NAIC 5	13.3 NAIC 3		66,242,135	126,496,575	6,596,912	26,934,201		XXX	XXX	278,814,592	2.1	149,395,072	129,419,520
13.8 NAIC 6	13.4 NAIC 4		87,452	9,060,801					XXX	9,255,259	0.1	194,056	9,061,203
13.6 NAIC 6	13.5 NAIC 5	125,230	8,874,420						XXX	(c)8,999,649	0.1	,	
13.7 Totals		11				2,440,751		XXX		(c) 2,440,762	0.0		2,440,762
13.8 Line 13.7 as a % of Col. 9 10.9 19.7 13.2 7 13.4 23.3 27 13.4 23.3 30.3 30.3 31.4 Total Publicly Traded Bonds 14.1 NAIC 1 312.383,925 998.583,160 1,258,948,262 882,217,757 1,669,240,190 14.2 NAIC 2 28.52,860 467,647,644 488,600,005 574,446,043 1,072,781,712 3,112,020,026 25.3 3,845,745,964 28.6 28.6 3,112,020,026 25.3 3,845,745,964 28.6 28.6 3,112,020,026 25.3 3,845,745,964 28.6 28.6 3,112,020,026 25.3 3,845,745,964 28.6 3,744,179 20.0 113,254 20.		1 459 969 484	2 651 507 555	4 403 801 686	1 802 750 603						100 0	9 373 134 628	
4. Total Publicly Traded Bonds													
14.1 NAIC 1				521		20.0		7001	7000		7000	3011	33.0
14.2 NAIC 2		312 393 925	998 583 160	1 258 948 262	882 217 757	1 669 240 190		5 121 383 294	41.6	5 377 799 536	40.0	5 121 383 294	YYY
14.3 NAIC 3													
14.4 NAIC 4 113.254													
14.5 NAIC 5 14.6 NAIC 6 14.6 NAIC 6 14.7 Totals 14.7 Totals 14.7 Totals 14.8 Line 14.7 as a % of Col. 7 Section 12 3.6 12.2 17.9 11.8 22.5 68.0 XXX XXX XXX XXX XXX XXX 100.0 XXX 15.7 Total Privately Placed Bonds 15.1 NAIC 1 15.2 NAIC 2 377, 384, 221 220, 683, 677 664, 412, 153 149, 412, 170 179, 716, 100 15.2 NAIC 3 15.3 NAIC 3 73, 392, 667 24, 050, 963 27, 976, 297 28, 9835, 832 29 28, 975, 7384 29 28, 975, 7384 20 28, 975, 7384 20 28, 975, 7384 20 28, 975, 7384 20 28, 975, 7384 20 28, 975, 973, 040 28, 975, 973, 040 28, 975, 973, 040 28, 975, 973, 040 28, 975, 973, 040 28, 975, 973, 040 28, 975, 973, 040 28, 975, 973, 040 28, 975, 973, 040 29, 975, 975, 040 29, 975, 973, 040 29, 975, 975, 040 29, 975,		, - ,				23,040,203							
14.6 NAIC 6 14.7 Totals			110,204							134,030	0.0	110,204	
14.7 Totals													
14.8 Line 14.7 as a % of Col. 7 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 3.6 12.2 17.9 11.8 22.5 68.0 XXX XXX XXX XXX XXX XXX XXX			1 501 747 050	0.004.400.400	1 457 540 404	0.707.070.444		0.070.000.004	00.0	0 070 404 000	00.7	0.070.000.001	
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 15. Total Privately Placed Bonds 15.1 NAIC 1 281,170,940 745,038,563 626,570,646 278,752,568 145,440,323 2,076,973,040 15.2 NAIC 2 377,384,221 320,663,677 644,12,153 149,412,170 179,716,100 1,691,588,321 15.3 NAIC 3 73,392,667 24,050,963 37,976,927 9,050,764 15.4 NAIC 4 9,557,322 10,079,229 8,935,832 15.5 NAIC 5 71 238 129 320,663,677 437,215,502 149,412,170 179,716,100 1,691,588,321 1,10,940 1,918,878,928 1,918,878,928 1,918,878,928 1,918,878,928 1,918,878,928 1,918,878,928 1,918,878,928 1,918,878,928 1,918,878,928 1,918,878,928 1,919,878,928 1,918,878,928 1,919,878,928 1,918,878,928 1,919,878,928 1,918,879,928 1,918,878,928 1		, ,	, . , , .							,,,		, . , ,	
Section 12 3.6 12.2 17.9 11.8 22.5 68.0 XXX XXX XXX XXX 58.0 XXX		5.3	17.9	26.3	17.4	33.1		100.0	XXX	XXX	XXX	100.0	XXX
15. Total Privately Placed Bonds 15.1 NAIC 1 281,170,940 745,038,563 626,570,646 278,752,568 145,440,323 2,076,973,040 16.9 1,918,878,928 14.3 XXX 2,076,973,040 15.2 NAIC 2 377,384,221 320,663,677 664,412,153 149,412,170 179,716,100 1,691,588,321 13.7 2,008,967,051 14.9 XXX 1,691,588,321 15.3 NAIC 3 73,392,667 24,050,963 37,976,927 9,050,764 1 144,471,322 1.2 129,416,200 1.0 XXX 144,471,322 15.4 NAIC 4 9,557,382 10,079,229 8,935,832 2 28,572,383 0.2 2 9,061,203 0.1 XXX 28,572,383 15.5 NAIC 5 71 238 129 438 0.0 8,999,649 0.1 XXX 28,572,383 15.6 NAIC 6 24,440,762 0.0 XXX 15.7 Totals 741,505,221 1,099,832,670 1,337,895,687 437,215,502 325,156,424 3,941,605,504 32.0 4,077,767,114 30.3 XXX 3,941,605,504 15.8 Line 15.7 as a % of Col. 7 18.8 27.9 33.9 11.1 8.2 100.0 XXX XXX XXX XXX XXX XXX XXX XXX 32.0		2.6	10.0	17.0	11 0	20.5		60.0	2007	2007	2007	60.0	100/
15.1 NAÍC 1		3.0	12.2	17.9	11.0	22.3		00.0	XXX	XXX	XXX	00.0	XXX
15.2 NAIC 2 377,384,221 320,663,677 664,412,153 149,412,170 179,716,100 1,691,588,321 13.7 2,008,967,051 14.9 XXX 1,691,588,321 15.3 NAIC 3 73,392,667 24,050,963 37,976,927 9,050,764 1 144,471,322 1.2 129,419,520 1.0 XXX 144,471,322 15.4 NAIC 4 9,557,322 10,079,229 8,935,832 28,572,383 0.2 9,061,203 0.1 XXX 28,572,383 15.5 NAIC 5 71 238 129 28,572,383 0.0 8,999,649 0.1 XXX 28,572,383 15.6 NAIC 6 741,505,221 1,099,832,670 1,337,895,687 437,215,502 325,156,424 3,941,605,504 15.8 Line 15.7 as a % of Col. 7 18.8 27.9 33.9 11.1 8.2 30.0 XXX 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 6.0 8.9 10.9 3.6 2.6 32.0 XXX XXX XXX XXX XXX XXX XXX XXX 32.0		004 470 040	745 000 500	000 570 040	070 750 500	445 440 000		0 070 070 040	40.0	4 040 070 000	44.0	1001	0.070.070.040
15.3 NAIC 3 73,392,667 24,050,963 37,976,927 9,050,764 1 1 144,471,322 1.2 129,419,520 1.0 XXX 144,471,322 15.4 NAIC 4 9,557,322 10,079,229 8,935,832 28,572,383 0.2 9,061,203 0.1 XXX 28,572,383 15.5 NAIC 5 71 238 129 8,935,832													
15.4 NAIC 4		. , . ,	- , - ,	, ,						, , , , .	• • • • • • • • • • • • • • • • • • • •		, . , . , .
15.5 NAIC 5					9,050,764	1							
15.6 NAIC 6													
15.7 Totals			238	129					0.0	, ,			438
15.8 Line 15.7 as a % of Col. 7													
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 6.0 8.9 10.9 3.6 2.6 32.0 XXX XXX XXX XXX 32.0													
Section 12 6.0 8.9 10.9 3.6 2.6 32.0 XXX XXX XXX XXX 32.0	15.8 Line 15.7 as a % of Col. 7		27.9	33.9	11.1	8.2			XXX	XXX	XXX	XXX	100.0
			8.9	10.9	3.6	2.6		32.0	XXX	XXX	XXX	XXX	32.0

⁽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.

SCHEDULE D - PART 1A - SECTION 2

	Matu	rity Distribution of	All Bonds Owne	d December 31	at Book/Adjusted		y Major Type and	Subtype of Issue	26			
	1	2	7 Solids Owlie		5	6	Ty Major Type and	8	9	10	11	12
	'	Over 1 Year	Over 5 Years	Over 10 Years		No Maturity	,	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years		Over 20 Years	Date	Total Current Year	Line 12.09	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments	1 1001 01 2000	Through o Touro	Timough to real	Tillough 20 Touro	0 701 20 10010	Duto	Total Carront Total	EIIIO 12.00	1 1101 1 001	T HOT TOOL	Tradou	1 10000
1.01 Issuer Obligations	23,298,051	499.285	9,936,508	12.800.553	609 . 908 . 692	xxx	656,443,089	5.3		6.4	656 . 443 . 089	
1.02 Residential Mortgage-Backed Securities	424 . 446	1,574,050	1,661,215	2,574,404	101,359	XXX	6,335,474	0.1		0.1	6,335,474	
1.03 Commercial Mortgage-Backed Securities	66.284	266.745	330.843	661,934	1,078,861	XXX	2.404.667	0.0	1.897.697	0.0		
1.04 Other Loan-Backed and Structured Securities		200,740		001,304	1,070,001	XXX			1,001,001		2,404,007	
1.05 Totals	23,788,781	2,340,080	11,928,566	16,036,891	611,088,912	XXX	665, 183, 230	5.4	874,195,710	6.5	665, 183, 230	
2. All Other Governments	20,700,701	2,040,000	11,320,300	10,000,001	011,000,912	^^^	000, 100, 200	3.4	074, 133, 710	0.0	003, 103, 230	
2.01 Issuer Obligations	25,788,036	35,361,767	37,684,349	53,688,474	151,495,112	100/	304,017,738	2.5	254 , 404 , 444	1.9	253 , 131 , 346	50,886,392
2.02 Residential Mortgage-Backed Securities	25,788,036	33,361,767	37,084,349	33,688,474	151,495,112	XXX	304,017,738	2.5	204,404,444	1.9	233, 131, 340	
						XXX					•••••	
2.03 Commercial Mortgage-Backed Securities		000 000				XXX	000 000				000 000	
2.04 Other Loan-Backed and Structured Securities	25 700 000	333,686	27 224 242	F0 000 171	151 105 110	XXX	333,686	0.0	054 404 444		333,686	50 000 000
2.05 Totals	25,788,036	35,695,453	37,684,349	53,688,474	151,495,112	XXX	304,351,424	2.5	254,404,444	1.9	253,465,032	50,886,392
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	90,352	10,378,843	28,233,006	23,386,561	305,751	XXX	62,394,513	0.5	68,428,647	0.5	62,394,513	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	90,352	10,378,843	28,233,006	23,386,561	305,751	XXX	62,394,513	0.5	68,428,647	0.5	62,394,513	
4. U.S. Political Subdivisions of States, Territories and												
Possessions, Guaranteed												
4.01 Issuer Obligations	639,902	3,435,303	28,644,085	13,800,786	2,097,863	XXX	48,617,939	0.4	51,733,322	0.4	48,617,939	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	639,902	3,435,303	28,644,085	13,800,786	2,097,863	XXX	48,617,939	0.4	51,733,322	0.4	48,617,939	
5. U.S. Special Revenue & Special Assessment Obligations												
etc., Non-Guaranteed												
5.01 Issuer Obligations	12,426,877	106,655,086	212, 178, 521	265,623,621	128,310,204	XXX	725, 194, 309	5.9	842,607,220	6.3	724,512,994	681,315
5.02 Residential Mortgage-Backed Securities	801, 101	2,814,608	5, 108, 271	10,112,498	313,828	XXX	19, 150, 306	0.2	19,751,627	0.1	11,988,943	7, 161, 363
5.03 Commercial Mortgage-Backed Securities	65,481	5,427,869	22,042,293	4,844,245	59,307	XXX	32,439,195	0.3	33,149,450	0.2	32,439,195	
5.04 Other Loan-Backed and Structured Securities	509,315	1,884,949	1,225,989	4,096,601		XXX	7,716,854	0.1			7,716,854	
5.05 Totals	13,802,774	116,782,512	240,555,074	284,676,965	128,683,339	XXX	784,500,664	6.4	895,508,296	6.7	776,657,986	7,842,678
Industrial and Miscellaneous												
6.01 Issuer Obligations	244,451,250	1,241,246,579	2,522,722,848	1,288,401,927	2,024,189,725	XXX	7,321,012,329	59.5	8,922,156,937	66.3	5,487,084,245	1,833,928,084
6.02 Residential Mortgage-Backed Securities	19,322,436	40,089,950	40,344,959	68,010,412	4,671,037	XXX	172,438,794	1.4	154,888,396	1.2	2,057,508	170,381,286
6.03 Commercial Mortgage-Backed Securities	395, 118, 963	461,743,032	250,284,590	19,032,803	11,302,991	XXX	1, 137, 482, 379	9.2	1, 108, 104, 743	8.2	771,923,024	365,559,355
6.04 Other Loan-Backed and Structured Securities	96,709,648	412,917,023	277,372,687	96,755,618	26,245,914	XXX	910,000,890	7.4	763,079,513	5.7	119,219,658	790,781,232
6.05 Totals	755,602,297	2,155,996,584	3,090,725,084	1,472,200,760	2,066,409,667	XXX	9,540,934,392	77.5	10,948,229,588	81.4	6,380,284,435	3,160,649,957
7. Hybrid Securities												
7.01 Issuer Obligations		47,211,193	14,884,991	13,975,460	111,008,418	XXX	187,080,062	1.5	75,776,068	0.6	125,389,043	61,691,019
7.02 Residential Mortgage-Backed Securities		,,	,,		,,	XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX			28,363,754	0.2		
7.05 Totals		47,211,193	14,884,991	13,975,460	111,008,418	XXX	187,080,062	1.5	104, 139, 822	0.8	125,389,043	61,691,019
Parent, Subsidiaries and Affiliates		17,211,100	11,007,001	10,070,400	111,000,410	7000	101,000,002	1.0	101,100,022	0.0	120,000,040	01,001,010
8.01 Issuer Obligations	300.000.000				18,903,030	xxx	318,903,030	2.6	100.000.000	0.7		318,903,030
8.02 Residential Mortgage-Backed Securities					10, 900, 030	XXX	5 10, 305, 030	2.0	100,000,000			5 10 , 505 , 030
8.03 Commercial Mortgage-Backed Securities					l	XXX						
8.04 Other Loan-Backed and Structured Securities				16,967,726		XXX	16,967,726	0.1	4,352,978	0.0		16,967,726
8.05 Affiliated Bank Loans - Issued				10,307,720		XXX	10,301,120	V. I	4,332,970			10,301,120
8.06 Affiliated Bank Loans - Issued					·····	XXX				·····	••••••	•
· ·	000 000 000			10 007 700	40,000,000		005 070 750	0.7	104 050 070	0.0		005 070 750
8.07 Totals	300,000,000			16,967,726	18,903,030	XXX	335,870,756	2.7	104,352,978	0.8		335,870,756

Section 12

15. Total Privately Placed Bonds 15.01 Issuer Obligations

15.09 Totals ..

Section 12

15.05 SVO Identified Funds

15.06 Affiliated Bank Loans

15.07 Unaffiliated Bank Loans ..

15.10 Line 15.09 as a % of Col. 7 ...

15.08 Unaffiliated Certificates of Deposit

15.11 Line 15.09 as a % of Line 12.09, Col. 7,

15.02 Residential Mortgage-Backed Securities ...

15.03 Commercial Mortgage-Backed Securities

15.04 Other Loan-Backed and Structured Securities .

3.6

407,987,935

. 17,089,059

. 161,512,024

. 90,294,343

..64,621,860

.741,505,221

18.8

6.0

. XXX....

12.2

.324,714,111

. 39,055,165

. 164, 434, 684

.400,855,371

. 170,773,339

..1,099,832,670

. 27.9

8.9

. XXX.....

17.9

.937,210,882

. 43,832,564

. 33,238,451

. 86,427,030

. 33.9

10.9

..1,337,895,687

.. 237, 186, 760

.XXX.....

11.8

. 292,529,495

.. 72,894,823

...5,710,210

. 66,080,974

. 437,215,502

.. 11.1

3.6

XXX.....

22.5

.303,647,417

..4,671,038

.. 13,331,510

..2,842,473

. 325, 156, 424

..8.2

2.6

. XXX.....

.. 663, 986

.XXX..

. XXX...

.XXX..

. XXX..

.XXX..

.XXX..

XXX

68.0

. 2,266,089,840

. 177,542,649

. 365 , 559 , 355

.807,748,958

. 324,664,702

..3,941,605,504

.100.0

32.0

XXX

.xxx...

XXX

..3.0

..6.6

..2.6

. 32.0

XXX

. 2,703,142,335

. 150, 245, 611

.. 314, 322, 857

..760, 147, 377

.. 149,908,931

.4,077,767,111

. XXX....

XXX

XXX

. XXX..

XXX

. 20.1

..2.3

..5.7

...1.1

. 30.3

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Talcott Resolution Life Insurance Company

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

	iviatui	nty distribution of	All Bonds Owned	<u>d December 31, a</u>	t Book/Adjusted C	arrying values	by Major Type and	Subtype of issue	es			
Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
SVO Identified Funds	i real of Less	Tillough 5 Tears	Tillough to rears	Tillough 20 Teals	Over 20 Tears	Date	Total Culterit Teal	LINE 12.03	i noi reai	T HOL Teal	Haueu	1 laceu
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
0. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	64,621,860	229,739,752	86,427,030		2,842,473	XXX	383,631,115	3.1	149,908,931	1.1	58,966,413	324,664,
10.03 Totals	64,621,860	229,739,752	86,427,030		2,842,473	XXX	383,631,115	3.1	149,908,931	1.1	58,966,413	324,664,7
Unaffiliated Certificates of Deposit 11.01 Totals						XXX						
2. Total Bonds Current Year						7000						
12.01 Issuer Obligations			2.854.284.308	1.671.677.382	3.046.218.795	XXX	9.623.663.009	78.2	XXX	XXX	7.357.573.169	2 . 266 . 089 . 8
12.02 Residential Mortgage-Backed Securities					5,046,216,795	XXX	9,623,663,009	10.2	XXX	XXX		
12.03 Commercial Mortgage-Backed Securities	395,250,728	467,437,646	272,657,726		12,441,159	XXX	1,172,326,241	9.5	XXX	XXX		
12.04 Other Loan-Backed and Structured Securities	97.218.963		278.598.676	117.819.945	26.245.914	XXX	935.019.156	7 6	XXX	XXX	127 .270 .198	807.748.9
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	64,621,860	229,739,752			2,842,473	XXX	383,631,115	3 1	XXX	XXX	58,966,413	324,664,7
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals		2,601,579,720	3,539,082,185	1,894,733,623	3,092,834,565	7001	12.312.564.095	100.0	XXX	XXX	8,370,958,591	3,941,605,5
12.10 Line 12.09 as a % of Col. 7	9.6	21.1	28.7	15.4	25.1		100.0	XXX	XXX	XXX	68.0	32
3. Total Bonds Prior Year								7001	7001	7001		-
13.01 Issuer Obligations	1,095,840,914		3,806,142,954	1,713,477,628	3,099,938,330	XXX	XXX	XXX	11.180.602.494	83 . 1	8.477.460.159	2.703.142.3
13.02 Residential Mortgage-Backed Securities				25.213.607	5.163.550	XXX	XXX	XXX		1.3		
13.03 Commercial Mortgage-Backed Securities	159,498,291		322,445,887	8.940.134	54,357	XXX	XXX	XXX		8.5		314,322,8
13.04 Other Loan-Backed and Structured Securities	176,264,467	357,565,638		55, 119, 236	27,716,177	XXX	XXX	XXX	795,796,245	5.9	35.648.868	760 . 147 . 3
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				, , , , , , , , , , , , , , , , , , , ,
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	15.000.000	134,908,931				XXX	XXX	XXX	149,908,931	1.1		149.908.9
13.08 Unaffiliated Certificates of Deposit		,,				XXX	XXX	XXX				
13.09 Totals	1.459.969.482	2,651,507,555	4,403,801,683		3,132,872,414		XXX	XXX	13.450.901.738	100.0	9.373.134.628	4,077,767,1
13.10 Line 13.09 as a % of Col. 9	10.9	19.7	32.7	13.4	23.3		XXX	XXX	100.0	XXX	69.7	30
4. Total Publicly Traded Bonds		-	-								-	-
14.01 Issuer Obligations	198,706,533		1,917,073,426	1,379,147,887	2,742,571,378	XXX	7 , 357 , 573 , 169	59.8		63.0	7,357,573,169	XXX
14.02 Residential Mortgage-Backed Securities	3,458,924	5,423,443	3,281,881	7.802.491	415, 186	XXX		0.2		0.2		XXX
14.03 Commercial Mortgage-Backed Securities	233,738,704	303,002,962	239,419,275		11,777,173	XXX		6.6		6.2	806,766,886	XXX
14.04 Other Loan-Backed and Structured Securities	6,924,620	14,280,287	41,411,916	51,738,971	12,914,404	XXX	127,270,198	1.0	35,648,868	0.3	127,270,198	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		, , , , , , , , , , , , , , , , , , , ,		, ,		, , ,	XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans		58,966,413				XXX	58,966,413	0.5			58,966,413	XXX
14.08 Unaffiliated Certificates of Deposit		, , -				XXX						XXX
14.09 Totals	442,828,781	1,501,747,050	2,201,186,498	1,457,518,121	2,767,678,141		8,370,958,591	68.0	9,373,134,628	69.7	8,370,958,591	XXX
14.10 Line 14.09 as a % of Col. 7	5.3	17.9	26.3	17.4	33.1		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7,			17.0				00.0	200/	2004	2004		2007

68.0

XXX..

XXX...

. XXX...

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.XXX..

.XXX..

XXX

.XXX...

XXX..

XXX

XXX

2,266,089,840

. 177,542,649

. 365 , 559 , 355

.807,748,958

. 324,664,702

..3,941,605,504

.100.0

32.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

Total Bods Mortgage Loans Other Short-term Investment Assets (a) Subsidiares and Affiliates and	Short-rem investm	CIIIO	T	•	•	
Total Bonds Mortgage Loans Investment Assets (a) Subsidiaries and Affiliates		1	2	3	4	5
1. Book/adjusted carrying value, December 31 of prior year .210,330,550 .110,330,550 .100,000,000 2. Cost of short-term investments acquired .341,532,370 .41,532,370 .300,000,000 3. Accrual of discount .366,230 .366,230 .366,230 4. Unrealized valuation increase/(decrease) .224,607,063 .124,607,063 .100,000,000 5. Total gain (loss) on disposals .224,607,063 .124,607,063 .100,000,000 7. Deduct consideration received on disposals .229 .229 8. Total foreign exchange change in book/adjusted carrying value .229 .229 9. Deduct current year's other than temporary impairment recognized .327,621,858 .27,621,858 .300,000,000 11. Deduct total nonadmitted amounts .327,621,858 .27,621,858 .300,000,000					Other Short-term	Investments in Parent,
1. Book/adjusted carrying value, December 31 of prior year		Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
2 Cost of short-term investments acquired					` ,	
2 Cost of short-term investments acquired	4. Post to find a series of a Post of a Color of	210 220 550	110 220 EE0			100,000,000
3. Accrual of discount	1. Book/adjusted carrying value, December 31 of prior year	210,330,550	110,330,550			100,000,000
3. Accrual of discount						
3. Accrual of discount	Cost of short-term investments acquired		41,532,370			300,000,000
4. Unrealized valuation increase/(decrease) 5. Total gain (loss) on disposals 6. Deduct consideration received on disposals 7. Deduct amortization of premium 8. Z24, 607, 063 8. Total foreign exchange change in book/adjusted carrying value 9. Deduct current year's other than temporary impairment recognized 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) 11. Deduct total nonadmitted amounts		, ,				, ,
4. Unrealized valuation increase/(decrease) 5. Total gain (loss) on disposals 6. Deduct consideration received on disposals 7. Deduct amortization of premium 8. Total foreign exchange change in book/adjusted carrying value 9. Deduct current year's other than temporary impairment recognized 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) 11. Deduct total nonadmitted amounts	O. Assembled discount	266 220	266 220			
5. Total gain (loss) on disposals. 6. Deduct consideration received on disposals	3. Accrual of discount					
5. Total gain (loss) on disposals. 6. Deduct consideration received on disposals						
6. Deduct consideration received on disposals	Unrealized valuation increase/(decrease)					
6. Deduct consideration received on disposals						
6. Deduct consideration received on disposals	5. Takal pain (lana) and disposale					
7. Deduct amortization of premium	5. Total gain (loss) on disposais					
7. Deduct amortization of premium						
8. Total foreign exchange change in book/adjusted carrying value	Deduct consideration received on disposals	224,607,063	124,607,063			100,000,000
8. Total foreign exchange change in book/adjusted carrying value	·					
8. Total foreign exchange change in book/adjusted carrying value	7. Daduct acceptanting of acceptant	220	220			
9. Deduct current year's other than temporary impairment recognized	7. Deduct amortization of premium		229			
9. Deduct current year's other than temporary impairment recognized						
9. Deduct current year's other than temporary impairment recognized	Total foreign exchange change in book/adjusted carrying value					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)						
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	O. Dadiest several reads of heather three terrors in a simple of					
11. Deduct total nonadmitted amounts	9. Deduct current year's other than temporary impairment recognized					
11. Deduct total nonadmitted amounts						
11. Deduct total nonadmitted amounts	10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	327,621,858	27,621,858			300,000,000
		, ,				
	44 Deduct total and admitted an expert					
12. Statement value at end of current period (Line 10 minus Line 11) 327.621.858 27.621.858 300.000,000	11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11) 327.621.858 27.621.858 300.000,000						
	12. Statement value at end of current period (Line 10 minus Line 11)	327,621,858	27,621,858			300,000,000

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	320 , 144 , 097
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14(43,516,258)	77, 188,611
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17(177,871,237)	
	3.2 Section 2, Column 19	
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	
6.	Considerations received/(paid) on terminations, Section 2, Column 15	(196,833,746)
7.	Amortization: 7.4 Caption 4. Calving 4.0	
	7.1 Section 1, Column 19	(590, 576)
8.	Adjustment to the book/adjusted carrying value of hedged item:	(309,370)
0.	8.1 Section 1, Column 20	
	8.2 Section 2, Column 23	
9.	Total foreign exchange change in book/adjusted carrying value:	
٥.	9.1 Section 1, Column 18	
	9.2 Section 2, Column 20	(2,509,760)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	113,094,231
	Futures Contracts	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) Add:	
2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) Add: Change in variation margin on open contracts - Highly effective hedges	
2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) Add: Change in variation margin on open contracts - Highly effective hedges 3.11 Section 1, Column 15, current year minus	
2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) Add: Change in variation margin on open contracts - Highly effective hedges 3.11 Section 1, Column 15, current year minus	
2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) Add: Change in variation margin on open contracts - Highly effective hedges 3.11 Section 1, Column 15, current year minus	
2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) Add: Change in variation margin on open contracts - Highly effective hedges 3.11 Section 1, Column 15, current year minus	
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. 3.1	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
 3.1 3.2 	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	19,501,829
 3.1 3.2 	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	19,501,829
 3.1 3.2 	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	19,501,829
 3.1 3.2 3.3 4.1 	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	19,501,829
 3.1 3.2 3.3 4.1 	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	19,501,829
 3.1 3.2 3.3 4.1 	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	19,501,829
 3.1 3.2 3.3 4.1 	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	19,501,829
3.3 3.3 4.1 4.2	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	19,501,829
3.3 3.3 4.1 4.2	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) Add: Change in variation margin on open contracts - Highly effective hedges 3.11 Section 1, Column 15, current year minus 3.12 Section 1, Column 15, prior year Change in variation margin on open contracts - All other 3.13 Section 1, Column 18, current year minus 17, 220,558 3.14 Section 1, Column 18, prior year 4, 092,566 13, 127,992 13, 127,992 Add: Change in adjustment to basis of hedged item 3.21 Section 1, Column 17, current year to date minus 3.22 Section 1, Column 17, prior year Change in amount recognized 3.23 Section 1, Column 19, current year to date minus 3.24 Section 1, Column 19, prior year plus 4, 092,566 3.25 SSAP No. 108 Adjustments 13, 127,992 Subtotal (Line 3.1 minus Line 3.2) Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) (82,731,767) Less: 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) 4.22 Amount recognized (Section 2, Column 18) (81,766,140)	19,501,829
 3.1 3.2 3.3 4.1 4.2 	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
 3.1 3.2 3.3 4.1 4.2 	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	(965,627)
 3.1 3.2 3.3 4.1 4.2 	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(965,627)
3.3 3.3 4.1 4.2 4.3 5.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(965,627)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Replication (Synt	hotio Assot) Tro	naactiona	Replication ((Synthetic F	Asset) Hans	actions Open as of Dece	iliber 31 of Curi		of the Dool	ication (Synthetic Asset) Trans	nationa		
1	2	Replication (Synt	netic Asset) Tra ₄	5	6	7	8	Derivative In	nstrument(s) Oper		or the Repi		n Instrument(s) Held		
'	2	3	7	3	0	,		9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Ů	Book/Adjusted Carrying Value	Fair Value	CUSIP		NAIC Designation or Other	Book/Adjusted Carrying Value	Fair Value
Nullibei	Description	Description	Amount	value	rali value	Date	Date	Description BASIS SWAP WITH CME GROUP INC RCV	value	Fall Value	CUSIP	Description AMGEN INC SENIOR CORP BND 5.65% DUE	Description	value	Fall Value
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	6,980,692	6,972,642	5,307,990	04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041 BASIS SWAP WITH CME GROUP INC RCV		(2,036,298)	031162-DT-4 .	3/2/2053 MS2	2A.A FE		
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z			4,952,883	04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041		(2,414,031)	037833-AL-4 .	5/4/2043 MN4APPLE INC SENIOR CORP BND 3.45% DUE	1B.B FE		7,366,914
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	6,980,692	6,384,691	3,774,739	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041 BASIS SWAP WITH CME GROUP INC RCV		(2,036,298)	037833-BA-7 .	2/9/2045 FA9APPLE INC SENIOR CORP BND 4 3/8%	1B.B FE	6,382,799	5,811,037
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	5,750,345	5,973,025	3,775,430	04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041 BASIS SWAP WITH CME GROUP INC RCV		(1,677,400)	037833-BH-2 .	DUE 5/13/2045 MN13	1B.B FE	5,971,467	5,452,830
	BOND WITH INTEREST RATE SWAP	1.A Z	6,897,796	6,899,665		04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041BASIS SWAP WITH CME GROUP INC RCV			04351L-AA-8 .	BOEING CO SENIOR CORP_BND 5.93% DUE	1B.B FE		6,687,038
	BOND WITH INTEREST RATE SWAP	1.A Z	24,042,376	27,504,805		04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041BASIS SWAP WITH CME GROUP INC RCV	6,515	(7,013,264)		5/1/2060 MN1 COMMONWEALTH EDISON COMPANY SECURED	2C.C FE	, , , ,	24,895,639
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	6,550,507	6,536,867		04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041BASIS SWAP WITH CME GROUP INC RCV		(1,910,811)	202795-JY-7 .	CORP_BND 5.3% DUE 2/1/2053 FA1 CONOCOPHILLIPS CO SENIOR CORP_BND	1F.F FE	6,535,092	6,651,194
91278*BC7 91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z				04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041 BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041		(2,712,349)	20826F-BD-7 . 46590X-AX-4 .	4.025% DUE 3/15/2062 MS15	1F.F FE		
								BASIS SWAP WITH CME GROUP INC RCV				LIBERTY MUTUAL GROUP INC SENIOR CORP_BND 144A 5 1/2% DUE 6/15/2052			
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	10,180,467	10,161,405		04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041BASIS SWAP WITH CME GROUP INC RCV	2,759	(2,969,686)		JD15LOWES COMPANIES INC SENIOR CORP_BND			10,027,016
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	7,714,537	7,755,104	4,253,529	04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041	2,091	(2,250,364)	548661-EF-0 .	4.45% DUE 4/1/2062 A01UNITED STATES TREASURY SENIOR GOVT BND 1 1/4% DUE 5/15/2050 MN15	2A.A FE		6,503,890
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	28,291,262	19,014,762	6,992,551	04/21/2023	01/27/2041	BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY ULB3 01/27/2041 BASIS SWAP WITH CME GROUP INC RCV	7,667	(8,252,682)	912810-SN-9 .	UNITED STATES TREASURY SENIOR	1A.A	19,007,095	15,245,230
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	5,671,812	5,575,467	2,049,246	04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041 BASIS SWAP WITH CME GROUP INC RCV		(1,654,492)	912810-SZ-2 .	GOVT BND 2% DUE 8/15/2051 FA15 AMAZON SAN BERNARDINO AIR CARG SENIOR CORP BND 4.533% DUE 3/10/2041	1A.A	5,573,930	3,703,738
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A Z	5,276,822	5,278,252	3,662,351	04/21/2023	01/27/2041	1.49 PAY ULB3 01/27/2041 CREDIT DEFAULT SWAP WITH		(1,539,272)	BHM1XJ-J7-3 .	MO-10	1E.E	5,276,822	5,201,620
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	6,066,531	6,166,432	4,918,854	09/20/2023	12/20/2028	INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 CREDIT DEFAULT SWAP WITH		117,891	00217G-AC-7 .	APTIV PLC SENIOR CORP_BND 4.15% DUE 5/1/2052 MN1	2B.B FE	6,082,477	4,800,96
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	6,097,488	6,136,055	4,953,744	09/20/2023	12/20/2028	INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028 CREDIT DEFAULT SWAP WITH	84,384	118,492	02209S-BK-8 .	ALTRIA GROUP INC SENIOR CORP_BND 4.45% DUE 5/6/2050 MN6	2B.B FE	6,051,671	4,835,252
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	22,246,943	22,349,507	23,772,575	09/20/2023	12/20/2028	INTERCONT INENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	307,878	432,325	031162-DU-1 .	AMGEN INC SENIOR CORP_BND 5 3/4% DUE 3/2/2063 MS2	2A.A FE		23,340,250
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	9,986,059	9,235,987	8,730,820	09/20/2023	12/20/2028	INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	138, 198	194,059	037833-DG-2 .	APPLE INC SENIOR CORP_BND 3 3/4% DUE 11/13/2047 MN13	1B.B FE		
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z				09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	138, 198	194,059	12614Q-AK-1 .	BEST FOODS INC SENIOR CORP_BND 5.6% DUE 10/15/2097 AO15	1F.F FE		8 ,623 ,347
	BOND WITH CREDIT DEFAULT SWAP	2.B.7	20.264.710			09/20/2023	12/20/2028	CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028	280 .446	393,804	20268J-AC-7 .	COMMONSPIRIT HEALTH SECURED CORP BND 4.187% DUE 10/1/2049 A01.	1G.G FE		17,076,17
			, ,	., ., .				CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV	,			ELEVANCE HEALTH INC SENIOR CORP_BND			
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	10,889,798	11,001,302	11, 115, 449	09/20/2023	12/20/2028	1.00 PAY 100.00 06/20/2028 CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV	150,705	211,621	28622H-AC-5 .	5 1/8% DUE 2/15/2053 FA15 INTEL CORPORATION SENIOR CORP BND	2B.B FE	10,850,597	10,903,828
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	14,228,138	14,418,535	16 , 135 , 232	09/20/2023	12/20/2028	1.00 PAY 100.00 06/20/2028 CREDIT DEFAULT SWAP WITH	196,905	276,495	458140-CK-4 .	5.9% DUE 2/10/2063 FA10	1F.F FE	14,221,630	15,858,73
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	3,145,609	3,204,366	2,761,180	09/20/2023	12/20/2028	INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2028		61, 129	55903V-BE-2 .	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND 5.141% DUE 3/15/2052 MS15	2C.C FE		2,700,05

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Replication (Syn	thetic Asset) Tra	insactions	Replication	(Synthetic F	155Cl) Halls	actions Open as of Decer	ilbei 31 di Culi		of the Renl	cation (Synthetic Asset) Trans	sactions		
1	2	3	4	5	6	7	8	Derivative In	strument(s) Oper				n Instrument(s) Held		
	_		·				Ü	9	10	I 11	12	13	14	15	16
		NAIC						•					NAIC		
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	·	·						CREDIT DEFAULT SWAP WITH							
								INTERCONTINENTAL EXCHANGE INC RCV				OHIO UNIVERSITY SENIOR MUNITAX_BND			
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	13,481,180	13,667,748	13,4/5,198	09/20/2023	12/20/2028	1.00 PAY 100.00 06/20/2028 CREDIT DEFAULT SWAP WITH	186,568	261,980	677704-A6-5 .	REV 5.59% DUE 12/1/2114 JD1	1E.E FE	13,481,180	13,213,218
								INTERCONTINENTAL EXCHANGE INC RCV				ORACLE CORPORATION SENIOR CORP BND			
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	13,800,734	14,343,067	10,490,485	09/20/2023	12/20/2028	1.00 PAY 100.00 06/20/2028	190,990	268, 190	68389X-BX-2 .	3.6% DUE 4/1/2050 A01	2B.B FE	14, 152, 077	10,222,295
								CREDIT DEFAULT SWAP WITH							
400070074	DOND WITH OPENIT DEFAULT OWAR	0.0.7		F 007 700	4 054 050	00 (00 (0000	40 (00 (0000	INTERCONTINENTAL EXCHANGE INC RCV	00.040	440 405	070000 45 4	TSMC ARIZONA CORP SENIOR CORP_BND 3	4D D FF	5.914.789	4 705 500
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	5,991,636	5,997,708		09/20/2023	12/20/2028	1.00 PAY 100.00 06/20/2028 CREDIT DEFAULT SWAP WITH	82,919	116,435	8/2898-AE-I.	1/4% DUE 10/25/2051 A025TRANSCANADA PIPELINES LTD SENIOR	1D.D FE	5,914,789	4,735,523
								INTERCONTINENTAL EXCHANGE INC RCV				CORP BND 7 1/4% DUE 8/15/2038 FA15			
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	3.968.460	4.022.315	4.681.006	09/20/2023	12/20/2028	1.00 PAY 100.00 06/20/2028	54.920	77.119	89352H-AE-9 .	-	2B.B FE		4,603,887
								CREDIT DEFAULT SWAP WITH				UNITED STATES TREASURY SENIOR			
								INTERCONTINENTAL EXCHANGE INC RCV				GOVT_BND 1 1/4% DUE 5/15/2050 MN15	Ĺ		
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	64,909,386	44,506,767	36,238,923	09/20/2023	12/20/2028	1.00 PAY 100.00 06/20/2028	898,289		912810-SN-9 .		1A.A	43,608,478	34,977,539
								CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV				ALLETE INC CORP BND 5.82% DUE			
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B 7	4.993.030	5.062.129	5. 181. 434	09/20/2023	12/20/2028	1.00 PAY 100.00 06/20/2028	69.099	97.030	BHM0J5-8U-2 .	4/15/2040 A015	1E.E FE	4.993.030	5.084.404
			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,	CREDIT DEFAULT SWAP WITH		,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
								INTERCONTINENTAL EXCHANGE INC RCV				MADISON GAS AND ELECTRIC CO			
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	14,979,089	15, 186, 386	14,921,676	09/20/2023	12/20/2028	1.00 PAY 100.00 06/20/2028	207,297	291,089	BHM0JG-4J-7 .	CORP_BND 5.26% DUE 12/20/2040 JD20	1E.E	14,979,089	14,630,587
								CREDIT DEFAULT SWAP WITH INTERCONTINENTAL EXCHANGE INC RCV				MARS INC SENIOR CORP BND 3 3/4% DUE			
12607@YT1	BOND WITH CREDIT DEFAULT SWAP	2.B Z	24.965.149	25.310.645	20 . 236 . 156	09/20/2023	12/20/2028	1.00 PAY 100.00 06/20/2028	345.496	485.148	BHM1KD-F6-6 .	9/27/2046 MS27	1F.F FE	24.965.149	19.751.008
			, , , ,					BASIS SWAP WITH CME GROUP INC RCV				HSBC USA INC SUB CORP_BND 7.2% DUE			., . ,
91283#HD8	BOND WITH INTEREST RATE SWAP	. 1.F Z	19,360,000	15,094,644	15,308,276	04/21/2023	06/08/2050	1.13 PAY ULB3 06/08/2050		(8,370,437)	760719-BH-6 .	7/15/2097 JJ15	1G.G FE	15,094,644	23,678,713
								DIGIO ONLE MITTI OUT ODOUR INO DOU				UNITED STATES TREASURY SENIOR GOVT BND 1 3/8% DUE 8/15/2050 FA15			
91283#HD8	BOND WITH INTEREST RATE SWAP	. 1.F Z	90.640.000	86.730.264	11 318 152	04/21/2023	06/08/2050	BASIS SWAP WITH CME GROUP INC RCV 1.13 PAY ULB3 06/08/2050		(39.188.864)	012810_SP_/	00V1_DND 1 3/0% DUE 0/13/2030 FA13	1A.A	86.730.264	50,507,016
3 1200#11D0	DOND WITH INTEREST HATE SWAF	. 1.1 2				04/21/2023	00/00/2000	BASIS SWAP WITH CME GROUP INC RCV		(55, 100,004)	312010-01-4 .	CSX CORP SENIOR CORP BND 4 3/4% DUE			
91278*AY0	BOND WITH INTEREST RATE SWAP	. 1.C Z	1,921,057	1,990,744		04/21/2023	09/25/2048	3.19 PAY ULB3 09/25/2048	476	(153,976)	126408-HN-6 .	11/15/2048 MN15	1G.G FE	1,990,268	
								BASIS SWAP WITH CME GROUP INC RCV				MPLX LP SENIOR CORP_BND 4.95% DUE			
91278*AY0	BOND WITH INTEREST RATE SWAP	. 1.C Z	5,079,126	5,030,206	4, 111,01/	04/21/2023	09/25/2048	3.19 PAY ULB3 09/25/2048 BASIS SWAP WITH CME GROUP INC RCV		(407, 101)	55336V-BT-6 .	3/14/2052 MS14UNITED PARCEL SERVICE INC SENIOR	2B.B FE	5,028,948	4,518,118
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	2,457,642	2.444.793		04/21/2023	09/25/2048	3.19 PAY ULB3 09/25/2048	609	(196.985)	911312-BW-5 .	CORP BND 5.3% DUE 4/1/2050 A01	1F.F FE	2 444 184	2.617.661
										(112,000)		UNITED STATES TREASURY SENIOR			
1					1			BASIS SWAP WITH CME GROUP INC RCV		1		GOVT_BND 1 1/4% DUE 5/15/2050 MN15	1		
91278*AY0	BOND WITH INTEREST RATE SWAP	. 1.C Z	33,479,635	22,785,754	15,357,622	04/21/2023	09/25/2048	3.19 PAY ULB3 09/25/2048	8,294	(2,683,455)	912810-SN-9 .		1A.A	22,777,460	18,041,077
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C Z	33.870.400		10 402 960	04/21/2023	09/25/2048	BASIS SWAP WITH CME GROUP INC RCV 3.19 PAY ULB3 09/25/2048	8 .390	(2 714 776)	912810-SZ-2 .	UNITED STATES TREASURY SENIOR GOVT BND 2% DUE 8/15/2051 FA15	1A.A	33.419.880	22, 117, 636
31210"ATU	DOIND WITH INTEREST DATE SWAP	. 1.0 4		33,426,270	13,402,800	04/21/2020	03/23/2040	0.19 FAT ULDS 09/20/2040	0,390	(2,114,110)	31201U-3L-Z .	UNITED STATES TREASURY SENIOR	IA.A	33,418,880	22, 117,030
								BASIS SWAP WITH CME GROUP INC RCV				GOVT_BND 1 7/8% DUE 11/15/2051 MN15			
91278*AY0	BOND WITH INTEREST RATE SWAP	. 1.C Z		7,920,254	4,522,353	04/21/2023	09/25/2048	3.19 PAY ULB3 09/25/2048	2,029	(656,615)	912810-TB-4 .		1A.A	7,918,225	5, 178, 968
								BASIS SWAP WITH CME GROUP INC RCV				ALTRIA GROUP INC SENIOR CORP_BND 5	l		
91283#DN0	BOND WITH INTEREST RATE SWAP	. 1.C Z	17,909,211	20,399,719	16, 138, 246	04/21/2023	06/10/2029	2.13 PAY ULB3 06/10/2029 BASIS SWAP WITH CME GROUP INC RCV		(1,442,675)	02209S-AR-4 .	3/8% DUE 1/31/2044 JJ31 UNITED STATES TREASURY SENIOR	2B.B FE	20,399,719	17,580,921
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C Z	538.978	527.845	395.787	04/21/2023	06/10/2029	2.13 PAY ULB3 06/10/2029		(43 417)	912810-SA-7 .	GOVT BND 3% DUE 2/15/2048 FA15	1A.A	527.845	439.204
0.230//010	Sold with interest time office		, .			5., 2.1, 2020	00, 10, 2020	BASIS SWAP WITH CME GROUP INC RCV		(30,417)	0.2010 On 7 .	UNITED STATES TREASURY SENIOR			
91283#DN0	BOND WITH INTEREST RATE SWAP	. 1.0 Z	1,763,928	1,773,799		04/21/2023	06/10/2029	2.13 PAY ULB3 06/10/2029		(142,093)	912810-SF-6 .	GOVT_BND 3% DUE 2/15/2049 FA15	1A.A	1,773,799	
												UNITED STATES TREASURY SENIOR			
04000#DN0	DOND WITH INTEDEST DATE OWAS	1 C 7	70 707 000	E4 000 700	00 507 700	04/04/0000	00 (10 (0000	BASIS SWAP WITH CME GROUP INC RCV		(0.407.004)	010010 0N 0	GOVT_BND 1 1/4% DUE 5/15/2050 MN15	I	E4 000 700	40 005 070
91283#DN0	BOND WITH INTEREST RATE SWAP	. I.6 Z	79,787,883	54,282,709	36,567,768		06/10/2029	2.13 PAY ULB3 06/10/2029	0.500.400	() /- /	912810-SN-9 .		1A.AXXX	54,282,709	42,995,072
9999999999 -	างเลเร			622, 172, 301	420,556,142	XXX	XXX	XXX	3,520,130	(99,866,570)	XXX	XXX	***	618,652,171	520,422,712

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

				3 3 114 104 0 7 1000 17 1 144						
	First Q	uarter	Second	Quarter	Third O	Quarter	Fourth	Quarter	Year T	o Date
i	1	2	3	4	5	6	7	8	g	10
		Total Replication	3	Total Replication	3	Total Replication	,	Total Replication	9	Total Replication
	Normalian		Niconala		Niversham		Niversham		Niconalesas	
	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)	Number	(Synthetic Asset)
	of	Transactions	of	Transactions	of	Transactions	of	Transactions	of	Transactions
	Positions	Statement Value	Positions	Statement Value	Positions	Statement Value	Positions	Statement Value	Positions	Statement Value
Beginning Inventory	5	603,212,292	5	629,248,867	5	598,777,379	5	635,701,416	5	603,212,292
209			•		-	,,		,,		
Add: Opened or Acquired Transactions										
·										
Add: Increases in Replication (Synthetic Asset)										
Transactions Statement Value	XXX	36,101,747	XXX	1,669,601	XXX	36,924,037	XXX	240,273	XXX	74,935,658
Less: Closed or Disposed of Transactions										
F. J. L. Davikiana Diamanad of fan Faillian Effactivanaan										
Less: Positions Disposed of for Failing Effectiveness										
Criteria										
Less: Decreases in Replication (Synthetic Asset)										
	V///	10,065,172	VVV	32,141,089	Y		Y /Y/	12 760 200	VVV	55 075 650
Transactions Statement Value	XXX	10,005,172	XXX	32,141,089	XXX		XXX	13,769,389	XXX	55,975,650
7. Ending Inventory	5	629,248,867	5	598,777,379	5	635,701,416	5	622,172,300	5	622,172,300
r. Litting inventory	3	525,240,007	J	000,777,070	<u> </u>	333,701,410	<u>J</u>	522, 172,000	3	522, 172,000

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Car	rying Value Check
1.	Part A, Section 1, Column 14	113,094,237	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	34,711,829	
3.	Total (Line 1 plus Line 2)		147,806,066
4.	Part D, Section 1, Column 6	242,787,756	
5.	Part D, Section 1, Column 7	(94,981,690)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Valu	e Check
7.	Part A, Section 1, Column 16	(4,068,796)	
8.	Part B, Section 1, Column 13	1,271,212	
9.	Total (Line 7 plus Line 8)		(2,797,584)
10.	Part D, Section 1, Column 9	211,629,815	
11.	Part D, Section 1, Column 10	(214,427,399)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exp	osure Check
13.	Part A, Section 1, Column 21	281,898,119	
14.	Part B, Section 1, Column 20	33,316,343	
15.	Part D, Section 1, Column 12	315,214,462	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 2 Money Market Total Bonds Mutual funds Other (a) 1. Book/adjusted carrying value, December 31 of prior year903, 114,680 .599,655,031 .303,459,648 ..5,684,349,337 .9.818.887.430 4 . 134 . 538 . 093 2. Cost of cash equivalents acquired 12,408,153 12,408,153 3. Accrual of discount Unrealized valuation increase/(decrease) 340 340 5. Total gain (loss) on disposals 10,389,241,378 6,273,114,811 4, 116, 126, 567 6. Deduct consideration received on disposals ... Deduct amortization of premium .. 8. Total foreign exchange change in book/adjusted carrying value 9. Deduct current year's other than temporary impairment recognized 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-..345, 169, 225 ... 23, 298, 050 ..321,871,174 7+8-9) 11. Deduct total nonadmitted amounts 23,298,050 321,871,174 Statement value at end of current period (Line 10 minus Line 11) 345,169,225

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

Schedule A - Part 1 - Real Estate Owned **NONE**

Schedule A - Part 2 - Real Estate Acquired and Additions Made **N O N E**

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

			اد	nowing All Real Estate D	ISI OSED E	Juling the I	i ear, iriciuu	ing rayine	into Duning i	ile i illai i t	cai Uli Said	es Unider C	onliaci						
1	Location	on	4	5	6	7	8	Change in	Book/Adjusted	d Carrying Va	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent			Current		Change in		Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/	Change in	Value Less		Exchange	Realized	Total	Less	Taxes.
						ments and		Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	Citv	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
	ROCKVILLE	MD	10/10/2023	SALE	6,000,000	Didiloco	10,216,216	(283,784		brances	(4,216,216)	value	6,000,000	5,798,890	Diopodai	(201, 110)	(201, 110)	(26,940)	mountou
0199999. Property Disposed				Over	6.000.000		10,216,216	(283.784			(4,216,216)		6,000,000	5.798.890		(201, 110)	(201, 110)	(26.940)	
0100000: 1 Toperty Disposes					0,000,000		10,210,210	(200,704	7,300,000		(4,210,210)		0,000,000	3,730,030		(201,110)	(201,110)	(20,540)	
			•																
0399999 - Totals					6,000,000		10,216,216	(283,784	4,500,000		(4,216,216)		6,000,000	5,798,890		(201, 110)	(201, 110)	(26,940)	

SCHEDULE B - PART 1

1	2		Location		5	6	7	NED December 3 8			ook Value/Recorde	d Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase/	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	e City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
770000038		ONTARIO	CA			11/18/2015	3.530	550,274						3,797,824	11/02/2023
770000039		ONTARIO	CA			11/18/2015	3.530	570,028						3,353,993	11/20/2023 .
770000126		SIMI VALLEY	CA			09/05/2007	5.980	10,570,940						25,680,900	11/30/2023 .
770000296		STAMFORD				03/18/2011	6.030 5.000	7,646,118 1,506,572						8,644,741	
770000326 770000328		GLEN BURNIE	MD			11/30/2011		1,506,572						3,214,837	
770000328		WASHINGTON	DC			09/21/2017	3.640	5,742,342	• • • • • • • • • • • • • • • • • • • •					6,722,810	07/26/2023 .
770000348		CARLSBAD				04/03/2012	4.080	2,970,854						12,794,870	
770000359		MULTI-CITY	US			04/28/2015	3.550	27,034,948						93,703,137	12/21/2023 .
770000362		MULTI-CITY	TX			04/28/2015	3.880	3,000,000						8,861,975	
770000367		MULTI-CITY	US			05/10/2019	4.300	1,735,598						2,322,121	10/04/2023 .
770000372		FALLS CHURCH	VA			04/28/2015	4.200	1,564,958						4,171,429	
770000373		BOSTON				04/28/2015	3.650 3.970	843,589						1,880,002	
770000378 770000383		BOSTON BOSTON				04/28/2015	4.500	2,130,786 5,264,455						4,700,008	11/27/2023 12/05/2023
770000384		NEWPORT BEACH				09/19/2013	4.060	3,264,455						9,709,544	
770000386		DALLAS	ТХ			10/03/2013	4.720	6,216,595		7.952				9,056,420	
770000391		TIMONIUM	MD			01/15/2014	5.140	16,866,942						24,564,712	
770000401		CHARLESTON	scsc			05/10/2019	3.940	5,475,899		(780)				14,473,714	12/08/2023
770000409		LAUREL	MD			05/10/2019	4.170	5,393,002						12,216,972	12/08/2023
770000410		GLEN MILLS	PA			05/10/2019	3.890	7,218,670						11,384,843	
770000411		FAIRFAX	VA			04/28/2015	7.000	2,421,053						3,056,842	
770000412		FORT MILL	SC			04/03/2015	3.780	19,750,000						36,850,000	06/07/2023
770000413770000415		NORTH BETHESDA	MD			04/10/2015	3.490 3.610	7,000,000 2,002,752						16,033,570	11/20/2023
770000415770000421		WESTMINSTER				05/26/2015	4.000								12/15/2023 09/13/2023
770000421		PALO ALTO				11/05/2015	3.720								08/17/2023 .
770000434		PALO ALTO	CA			11/05/2015	3.720	942 427						1,441,862	
770000435		ONTARIO				11/18/2015	3.530	1,013,069						4,527,400	
770000447		SAN ANTONIO	ТХ			03/01/2016	3.960	2,973,486						5,593,602	09/26/2023
770000452		TACOMA	WA			03/23/2016	3.850	1,308,805						2,277,657	08/23/2023
770000460		MULTI-CITY	MD			12/22/2016	3.670	46,561,647						64,001,824	07/24/2023
770000469		MULTI-CITY	NJ			11/01/2016	3.390	28,341,331						81,665,656	
770000472		ELKRIDGE	MD			11/22/2016	3.810	10,110,416						25,300,000	11/30/2023 .
770000481 770000489		CARROLLTON				02/16/2017	4.200 4.370	8,483,220 61,344,012		6.662				20,028,852	12/03/2023 .
770000489770000483		PHOENIX				04/26/2017	4.3/0	61,344,012							12/04/2023 08/18/2023
770000493 770000496		IRVING				05/09/2017	3.840	14,731,414							
770000490		JERICHO	NY			08/31/2017	4.010	41,816,493						80,675,000	
770000513		SANTA CLARA				03/01/2018	3.990	47,000,000						93,200,000	12/05/2023
770000516		ARLINGTON	TX			06/28/2018	4.360	27, 126, 568						53,436,285	
770000517		COPPELL	ТХ			06/28/2018	4.410	14,705,247						21,028,585	09/26/2023
770000523		LOUISVILLE	KY			06/14/2018	4.280	5,000,000						10,283,347	08/25/2023
770000535		BOSTON	MA			11/27/2018	4.500	25,000,000						34,681,856	11/20/2023
770000536		SAN JOSE	CA			01/15/2019	4.630	8,100,000						13,473,457	10/19/2023
770000541		WILMINGTON	NC			05/10/2019	5.000	4,864,575		·				7,924,400	
770000542		DEER PARK				05/23/2019	3.980	6,600,000						12,412,501	07/13/2023
770000546 770000547		DEER PARK	NY			09/30/2019	4.150 4.100	7,692,582 6,500,000						10,253,918	11/09/2023 12/12/2023
770000547 770000552		DENVER				11/05/2019	4.100		•••••						
770000555	.	DENVER				08/28/2019	3.510	10,300,000							07/26/2023
770000000		MIII TI_CITV			I	02/11/2020	2 760	10,740,120						22 246 496	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

								1	31 of Current Yea						
	1	2	Loca	tion	5	6	7	8			ook Value/Recorde		T	14	15
			3	4		1		Book	9	10	11	12	13		
								Value/Recorded			Current Year's				Date of
								Investment	Unrealized		Other-Than-		Total Foreign		Last
								Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
					Loan	Date	Rate of	Accrued	Increase/	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Lo	an Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
770000558			UPLAND	CA		02/28/2020	3.540	4,600,000						12,292,235	08/18/2023
770000563			FREDER I CK	MD		11/01/2019	3.500	5,287,566						13, 167, 038	12/08/2023
770000564			SAN DIEGO	CA		11/27/2019	3.300	5,900,000						9,881,671	08/24/2023
770000567			OLNEY	MD		11/26/2019	3.250	41,000,000						75,000,000	12/04/2023
770000571			SAN DIEGO	CA		02/06/2020	3.700	7,743,922						15,518,228	08/24/2023
770000574			MULTI-CITY	US		12/19/2019	3.350	32,300,000						60,580,485	
770000583			HOUSTON	TX		03/30/2020	3.120	6,400,000						9,572,183	
770000584			CHARLOTTE	NC		06/30/2020	3.200	3,800,000						7,611,722	12/19/2023
770000588			VALENCIA	CA		07/23/2020	3.250	5,300,000						9,964,017	07/24/2023
770000593			MIAMI	FL		12/04/2020	3.370	7,400,000						10,171,066	08/24/2023
770000595			VENICE	CA	·	09/16/2020	3.700	3,389,652	·····					5,345,872	12/04/2023
770000611			NEWPORT BEACH	CA	·	06/01/2021	2.840	12,628,796	·····					22,444,569	12/08/2023
770000617			SALT LAKE CITY	UI	·	01/11/2021	2.900	6,900,000						10,528,982	06/29/2023
770000619 770000621	•••••	.	HERNDON	VA		01/14/2021	3.250	9,200,000 6,554,636		17.026				21,160,030	12/08/2023
770000621			OGDEN	IIT	· · · · · · · · · · · · · · · · · · ·	12/29/2020			·····	17,026				12,420,841	11/27/2023
770000624			REDLANDS	CA	·	03/01/2021	7.943		·····	4.866					12/14/2023
770000628			NASHVILLE	TN	·	04/01/2022			·····	4,866					09/28/2023
770000632			HERNDON	VA	·	04/01/2022	2.810	14,353,894		0,941				3, 182, 668	12/14/2023
770000637	•••••	.	BLIRKE	VA	1	04/07/2021	2.810	1,650,000						3, 182, 668	
770000639		.	CENTREVILLE	VA	· · · · · · · · · · · · · · · · · · ·	04/07/2021	3.010	900.000						2,404,643	12/14/2023
770000641			BALTIMORE	MD	· [04/07/2021	3.160	1,300,000						2,746,086	12/11/2023
770000645			CHICAGO	II		04/07/2021	2.810	1.800.000						2,909,392	12/18/2023
770000647			SAN DIEGO	CA.		04/07/2021	2.810							1,723,636	12/14/2023
770000649			AGOURA HILLS	CA.		04/07/2021	2.810	1,400,000						2,645,268	12/18/2023
770000651			SAN BRUNO	CA.		04/07/2021	2.810	2,100,000						4,061,463	12/11/2023
770000653			WALNUT CREEK	CA		04/07/2021	3.160	1,900,000						4,020,509	12/04/2023
770000655			EDMONDS	WA		04/07/2021	2.810	1,000,000						2, 179, 105	12/11/2023
770000664			WASHINGTON	DC		05/27/2021	2.880	10,900,000						17,645,449	11/02/2023
770000668			RALEIGH	NC		05/26/2021	3.210	1,200,000						2,992,004	11/17/2023
770000673			PHOENIX	AZ		06/30/2021	2.800	6,907,614						11,670,790	11/02/2023
770000679			TEMECULA	CA		07/21/2021	2.900	3,150,000						5,282,213	07/17/2023
770000683			CHARLESTON	SC		09/30/2021	2.880	22,600,000						34,646,794	
770000686			SEATTLE	WA	.	10/05/2021	3.000	2,946,545						4,076,728	09/26/2023
770000689			BLOOMINGDALE	GA	.	03/01/2022	8.943	12, 122, 063		18,230		721,645		29,201,655	12/07/2023
770000696			BRASELTON	GA		03/25/2022	9.953	6,059,775		11,492		414,768		8,946,911	12/21/2023
770000697			WOODSTOCK	GA		03/28/2022	8.453	9,883,997		31,104		679,419		15,298,258	12/21/2023
770000698			AURORA	C0	· 	12/14/2021	3.080	5,000,000	·····					7,553,098	10/19/2023
770000699			MINNEAPOLIS	MN	· · · · · · · · · · · · · · · · · · · ·	12/17/2021	2.950	10,454,153	·····					12,404,515	10/18/2023
770000701			HIALEAH	HL		01/26/2022	3.460	5,300,000	·····					9,943,827	11/09/2023
770000702	•••••		STONECREST	GA	·	12/07/2021	2.910	2,000,000						2,625,926	09/13/2023
770000703 770000707	•••••		SACRAMENTO	UA	·	07/01/2022	3.070 2.510	6,000,000						21,618,194	08/18/2023
770000707			MOHEGAN LAKE	NV	·	12/22/2021			·····						
770000709			MUHEGAN LAKE	IIT	·	02/09/2022	3.130	39,660,000	·····						11/02/2023
770000715			BALTIMORE	MD.	·	03/01/2022	3.030	4.000.000	l					7,064,517	12/14/2023
770000720			BICHMOND	νΔ	· · · · · · · · · · · · · · · · · · ·	02/23/2022			l						12/15/2023
770000721	•••••		OGDEN	IIT	·	05/18/2022	3.370	24,250,000						9,699,003	12/15/2023
770000726	•••••	.	MCCOOK	II	·	03/18/2022	8.393			34.647					12/07/2023
770000727		.	DENVER	co		08/23/2023	7.993	1,820,842		34,047				20,762,638	03/24/2022
770000730			TAMPA	FI		03/29/2022	7.593	5,970,844		7,967		12,430		6,238,407	
770000733			COMMERCE	CA		07/29/2022	8.093	9.463.417		10.011					12/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location	l	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase/	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
770000749		COTTAGE GROVE			12/02/2022	8.343	6, 198, 781				229,834		10,886,093	12/19/2023
770000750		ROCHESTER MN.			12/02/2022	8.343	8,320,401				379,393		14,275,003	12/19/2023
770000751		EAST HANOVER			04/20/2023	8.343	9,706,046				317,993		34,545,515	11/20/2023
770000752		LAKELAND FL.			11/22/2022	8.587	5,808,465		16,283				39,848,631	12/22/2023
BHM01JC69		NEW YORK NY.			05/10/2019	5.505	4,931,910		(74,796)				17,316,935	08/01/2023
BHM0K4486		MULTI-CITY MD.			04/15/2020	5.480	27,230,486		25,463				54,405,559	12/21/2023
BHM0K4494		MULTI-CITY MD.			03/28/2019	4.250	25,225,357						51,066,783	12/21/2023
BHM2G4LQ8		DALLAS TX.			06/30/2022	8.612	46,352,286		767,953				55, 264, 198	12/17/2021
0599999. Mortgages in g	ood sta	nding - Commercial mortgages-all other					1,161,762,330		1,012,629		3,915,234		2,337,938,788	XXX
0899999. Total Mortgage	es in god	od standing					1,161,762,330		1,012,629		3,915,234		2,337,938,788	XXX
1699999. Total - Restruc	tured M	ortgages												XXX
2499999. Total - Mortgag	ges with	overdue interest over 90 days												XXX
3299999. Total - Mortgag	ges in th	e process of foreclosure												XXX
3399999 - Totals							1,161,762,330		1,012,629		3,915,234		2,337,938,788	XXX

0	I
General	Interrogatory

1.	Mortgages in good standing \$		unpaid taxes \$		interest due and unpaid.
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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			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
770000328	SAN BRUNO	CA		01/08/2020	4.770		67,365	
770000556	MULTI-CITY	WI		02/11/2020	3.760			22,346,486
770000606	SUNANEE	GA		04/01/2022	9.190			9,744,499
770000632	NASHVILLE	TN		04/01/2022	4.000		2,235,675	
770000689	BLOOMINGDALE	GA		03/01/2022	8.943		4,867,349	29,201,655
770000696	BRASELTON	GA		03/25/2022	9.953		3,203,771	8,946,911
770000697	WOODSTOCK	GA		03/28/2022	8.453		5,710,997	15,298,258
770000727	MCCOOK	IL		03/22/2022	8.393		11,537,434	33,364,901
770000730	DENVER	CO		08/23/2023	7.993		1,706,787	
770000749	COTTAGE GROVE	MN		12/02/2022	8.343		5,254,216	
770000750	ROCHESTER	MN		12/02/2022	8.343		7,882,360	
770000751	EAST HANOVER	NJ		04/20/2023	8.343		8,936,536	34,545,515
770000752	LAKELAND	FL		11/22/2022	8.587		5,274,692	
0599999. Mortgages in good sta	nding - Commercial mortgages-all other					553,074	58,387,198	303,233,789
0899999. Total Mortgages in goo	od standing					553,074	58,387,198	303,233,789
1699999. Total - Restructured M	ortgages							
2499999. Total - Mortgages with	overdue interest over 90 days							
3299999. Total - Mortgages in th								
3399999 - Totals		553,074	58,387,198	303,233,789				

SCHEDULE B - PART 3

				Showing	g All Mortgage	Loans DISPO	OSED, Trans	ferred or Re	paid During t	he Current Y	ear						
1	Location 4 5 6 7 Change in Book Value/Recorded Investment								14	15	16	17	18				
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			Laan	Data	Dianagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid	Gain	Gain	Gain
Loan Number	O:t-	04-4-	Loan	Date Acquired	Disposal Date	Interest Prior Year	Increase/	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
770000209	City MULTI-CITY	State	Туре	06/24/2014	06/01/2023	1,152,709	(Decrease)	/Accretion1,515	Recognized	Other	(8+9-10+11)	Book Value	Disposal	1,154,223	Disposai	Disposai	Disposai
770000209	MULTI-CITY	US		06/24/2014	06/01/2023						1,515		1,154,223				
770000298	MULTI-CITY	US		04/14/2011	04/01/2023	3.439.850							3,439,850	3,439,850			
770000302	SANTA BARBARA	CA		04/14/2011	04/01/2023	2,924,310							2,924,310	2,924,310			
770000380	NEW YORK	NY		08/07/2013	05/01/2023	5.482.370							5.482.371	5.482.371			
770000464	OAKLAND	CA		09/29/2016	09/01/2023	4,700,000							4,700,000	4,700,000			
770000475	LOGAN TOWNSHIP	NJ		12/01/2016	09/01/2023	5,966,400							5,966,400	5,966,400			
770000479	CHARLESTON	SC		01/20/2017	11/01/2023	30,592,112							30,592,111	30,592,111			
770000515	MULI-CITY	CA		03/23/2018	08/01/2023	3,870,868							3,870,868	3,870,868			
770000528	SEATTLE	WA		09/07/2018	05/01/2023	4,591,000							4,591,000	4,591,000			
770000531	CALABASAS	CA		10/01/2018	10/01/2023	4,400,000							4,400,000	4,400,000			
770000589	SECAUCUS	NY		07/07/2020	08/01/2023	4, 100, 000					454 007		4, 100, 000	4,100,000			
770000606	MULTI-CITY	GA		04/01/2022	09/01/2023	4,874,951		27,027		124,200	151,227		5,889,737	5,889,7374,453,246			
BHM2G4HNUBHM2HLH76	MULTI-CITY	USUS		06/30/2022	02/09/2023	4,447,696							4,453,246	100,000,000			
0199999. Mortgages clo				09/30/2022	03/ 10/ 2023	180.538.526		834.647		124.200	958.847		182,360,931	182,360,931			
770000038	Instanto	CA		11/18/2015				034,047		124,200	930,047		11,986				
770000039	ONTARIO			11/18/2015		12.416							12.416	12,416			
770000126	SIMI VALLEY	CA		09/05/2007													
770000296	STAMFORD			03/18/2011		805,094											
770000326	GLEN BURNIE	MD		11/30/2011		80,319							80,319	80,319			
770000328	SAN BRUNO	CA		01/08/2020		921,857							921,857	921,857			
770000339	WASHINGTON	DC		09/21/2017		26,658							26,658	26,658			
770000348	CARLSBAD	CA		04/03/2012		79,478							79,478	79,478			
770000367	MULTI-CITY	US		05/10/2019		42,326							42,326	42,326			
770000372	FALLS CHURCH	VA		04/28/2015		50,480							50,480	50,480			
770000373	BOSTON	MA		04/28/2015		23,634							23,634	23,634			
770000378 770000383	BOSTON	MA		04/28/2015		56,883							56,883	56,883			
770000383	NEWPORT BEACH	MA		09/13/2013		124,849											
770000386	DALLAS	TY		10/03/2013		137.978											
770000391	TIMONIUM	MD.		01/15/2014		429,959											
770000401	CHARLESTON	SC		05/10/2019		164.218							164.218	164,218			
770000409	LAUREL	MD		05/10/2019		140,397							140,397	140,397			
770000410	GLEN MILLS	PA		05/10/2019		192,677							192,677	192,677			
770000411	FAIRFAX	VA		04/28/2015		52,631							52,631	52,631			
770000415	MULTI-CITY	US		05/26/2015		297,248							297,248	297,248			
770000421	WESTMINSTER	MD		08/27/2015		271,534							271,534	271,534			
770000432	PALO ALTO	CA		11/05/2015		17,818							17,818	17,818			
770000434	PALO ALTO	CA		11/05/2015		19,908							19,908	19,908			
770000435	ONTARIO			11/18/2015		22,066							22,066	22,066			
770000440 770000447	MULTI-CITY	IL		12/08/2015		63, 159							63, 159	63, 159			
770000447	TACOMA			03/01/2016		25,033							25,033	25,033			
770000460	MULTI-CITY			12/22/2016													
770000469	MULTI-CITY			11/01/2016		695,517							695,517	695,517			
770000472	ELKRIDGE	MD		11/22/2016		198,497							198,497	198,497			
770000481	CARROLLTON	TX		02/16/2017		211,023							211,023	211,023			
770000489	SAN DIEGO	CA		04/26/2017		591,566							591,566	591,566			
770000505	JERICHO	NY		08/31/2017		1,041,196							1,041,196	1,041,196			
770000516	ARLINGTON	TX		06/28/2018		1,148,484							1, 148, 484	1,148,484			

SCHEDULE B - PART 3

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

	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																
1	Location 4 5 6				7							14	15	16	17	18	
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase/	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
770000517	COPPELL	TX		06/28/2018		399,310							399,310	399,310			
770000524	DAVENPORT	FL		07/25/2018		106,005							106,005	106,005			
770000541	WILMINGTON	NC		05/10/2019		202,651							202,651	202,651			
770000546	DEER PARK	NY		09/30/2019		287,464							287,464	287,464			
770000556	MULTI-CITY	WI		02/11/2020		219, 125							219, 125	219, 125			
770000563	FREDERICK	MD		11/01/2019		103,935							103,935	103,935			
770000580	DAVENPORT	FL		03/17/2020		65,502							65,502	65,502			
770000595	VENICE	CA		09/16/2020		10,348							10,348	10,348			
770000611	NEWPORT BEACH	CA		06/01/2021		171,517							171,517	171,517			
770000624	OGDEN	UT		03/01/2021		276,295							276,295	276,295			
770000675	IRVINE	CA		12/01/2021		92,918							92,918	92,918			
770000697	WOODSTOCK	GA		03/28/2022		12,837							12,837	12,837			
770000699	MINNEAPOLIS			12/17/2021		235,755							235,755	235,755 .			
770000726	OGDEN	ит		05/18/2022		139,813							139,813	139,813			
BHM01JC69	NEW YORK	NY		05/10/2019		148,863							148,863	148,863			
SLA													69,773	69,773			
0299999. Mortgages wit	h partial repayments					12,469,165							12,538,938	12,538,938			
770000440	MULTI-CITY	IL		12/08/2015	10/24/2023	3,799,310							3,799,310	3,603,875		(195,435)	(195,435)
770000469	MULTI-CITY	NJ		11/01/2016	10/24/2023	5,465,405							5,465,405	5,017,825		(447,580)	(447,580)
770000524	DAVENPORT	FL		07/25/2018	10/24/2023	7,311,917							7,311,917	6,703,208		(608,709)	(608,709)
770000574	MULTI-CITY	US		12/19/2019	10/24/2023	5,000,000							5,000,000	4, 122, 733		(877,267)	(877,267)
770000580	DAVENPORT	FL		03/17/2020	10/24/2023	3,883,444							3,883,444	3,437,834		(445,611)	(445,611)
770000581	ANAHEIM			06/30/2020	10/24/2023	5,600,000							5,600,000	5,321,746		(278,254)	(278,254)
770000582	CORAL SPRINGS	FL		03/31/2020	10/24/2023	5,800,000							5,800,000	5,494,689		(305,310)	(305,310)
770000609	MESA	AZ		12/08/2020	10/24/2023			10,883			10,883		4,770,210	4,374,488		(395,722)	(395,722)
770000611	NEWPORT BEACH			06/01/2021	10/24/2023								4,999,687	3,895,936		(1, 103, 751)	(1, 103, 751)
770000617	SALT LAKE CITY	UT		01/11/2021	10/24/2023	5,400,000							5,400,000	4,229,460		(1,170,540)	(1,170,540)
770000621	CHARLOTTE	NC		12/29/2020	10/24/2023	4,964,181							4,964,181	4,380,366		(583,815)	(583,815)
770000664	WASHINGTON	DC		05/27/2021	10/24/2023	5,000,000							5,000,000	4,265,925		(734,075)	(734,075)
770000668	RALEIGH	NC		05/26/2021	10/24/2023	5,000,000							5,000,000	3,946,785		(1,053,215)	(1,053,215)
770000675	IRVINE	CA		12/01/2021	10/24/2023	5,407,083							5,407,083	4,249,913		(1, 157, 169)	(1, 157, 169)
770000685	MULTI-CITY	NJ		08/13/2021	10/24/2023	4, 100,000							4, 100,000	3,654,738		(445,262)	(445, 262)
770000688	PFLUGERVILLE	TX		09/28/2021	10/24/2023	4,200,000							4,200,000	3,226,096		(973,905)	(973,905)
770000702	STONECREST	GA		12/07/2021	10/24/2023	5,000,000							5,000,000	4,051,300		(948,700)	(948,700)
770000707	AUSTIN	TX		12/22/2021	10/24/2023	5,000,000							5,000,000	4,405,596		(594,404)	(594,404)
770000718	WEST HARTFORD	CT		02/23/2022	10/24/2023	9,700,000							9,700,000	7,338,005		(2,361,995)	(2,361,995)
770000719	SANTA CLARA	CA		02/23/2022	10/24/2023	4,000,000							4,000,000	3,027,275		(972,725)	(972,725)
770000748	COMMERCE	CA	<u></u>	07/29/2022	10/24/2023	6, 175, 535	<u></u>	<u></u>		<u></u>			6, 175, 535	6, 184, 501		8,966	8,966
0399999. Mortgages disposed						110,565,889		10,883			10,883		110,576,772	94,932,294		(15,644,478)	(15,644,478)
0599999 - Totals					303,573,580		845.530		124.200	969.730		305.476.641	289.832.163		(15.644.478)	(15,644,478)	

SCHEDULE BA - PART 1

				Showing Other Long-Teri	m Invested A	Assets OWN	IED Dec	ember 31 of 0	Current Ye	ar								
1	2	3	Location	6	7	8	9	10	11	12		ange in Boo	k/Adjusted (Carrying Val		18	19	20
			4 5		NAIC						13	14	15	16	17			
					Designation,								Current					
					NAIC							Current	Year's		Total			
					Designation					Book/		Year's	Other-		Foreign			
					Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
					and					Carrying		ciation)	Temporary	ized	Change in		ment	
					SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP					Admini-	Date	Type			Less	Valuation	(Amorti-	_ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-				Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase/	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Oity Otato	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
BOAOAG-UK-4	ADAMS STREET PARTNERS LLC		CHICAGO IL	ADAMS STREET PARTNERS		11/30/2009	3	102, 193	88,902	88,902	(5,427)						357, 120	0.806
BHM1JL-JQ-2	AEA INVESTORS SMALL BUSINESS FUND III LP		NEW YORK	AEA INVESTORS		08/15/2016	3	14,984,050	14,280,450	14,280,450	(7,817,982)					7,738,284	1,992,658	3.742
BHM2KJ-6R-5	ALPINE INVESTORS IX LP		SAN FRANCISCO CA	ALPINE INVESTORS		12/15/2023	1	938,013	938,013	938 , 013							9,061,987	0.222
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP		NEW YORK	APOLLO GLOBAL MANAGEMENT		03/15/2019	3	14,973,619	21,067,698	21,067,698	2,350,912					994,307	5,597,974	0.185
BOAOAG-VD-9	APOLLO INVESTMENT FUND V LP		NEW YORK	APOLLO GLOBAL MANAGEMENT		02/09/2006	3				1,529					3, 184	210,045	1.533
BHM01A-ME-0 .	APOLLO INVESTMENT FUND VI LP		NEW YORK	APOLLO GLOBAL MANAGEMENT		01/24/2008	3	185,872	177,029	177,029	(3,737)						32, 189	
BHM03W-XD-0	APOLLO INVESTMENT FUND VII LP		NEW YORK	APOLLO GLOBAL MANAGEMENT		09/27/2018	3	86,036	85, 179	85, 179	6,340						204,249	0.054
BHM01Q-52-0	ARLINGTON CAPITAL PARTNERS II LP		WASHINGTONDC	ARLINGTON CAPITAL PARTNERS	·····	05/24/2018	3		145, 147	145 , 147	55,930						202,035	
BHM1N0-07-5	ARLINGTON CAPITAL PARTNERS IV LP		CHEVY CHASE	ARLINGTON CAPITAL PARTNERS	·····	12/19/2016	3	19,332,389	26,354,685	26,354,685	2,895,109		·····	·····		(206,686)	676,369	2.269
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V-AC L.P.	·····	NEW YORK NY	THE BLACKSTONE GROUP		10/29/2012	3	147,256	182,676	182,676	(29,440)		·····	·····		140,719	968,054	
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP		NEW YORK	THE BLACKSTONE GROUP		02/17/2017	3	12,926,483	13,777,301	13,777,301	(308,812)					1,562,464	1,073,814	0.077
BHM01Q-7D-4	BRAZOS EQUITY FUND II LP		DALLAS TX	BRAZOS PRIVATE EQUITY PARTNERS		12/23/2015	3				(74,908)					98,356	23,639	
BHM05F-QF-8	BRAZOS EQUITY FUND III LP		DALLAS TX	BRAZOS PRIVATE EQUITY PARTNERS BROOKSIDE MEZZANINE PARTNERS MANAGEMENT,		08/23/2013	3	877,807	716,593	716,593	(89,850)						171,774	
BHM03J-4Q-2	BROOKSIDE MEZZANINE FUND II L.P.		GREENWICH CT	BROOKSIDE MEZZANINE PARTNERS MANAGEMENT,		08/20/2012	2	338,088	764,241	764,241	(50,699)					72,442	785,377	8.671
BHM03J-4H-2	BROOKSIDE MEZZANINE PARTNERS II LLC		GREENWICH CT			08/20/2012	2	206	31,374	31,374	(9,088)					9,088	2,065	0.442
BHM2KW-3Z-1	BRYNWOOD PARTNERS IX LP		GREENWICH CT	BRYNWOOD PARTNERS		07/27/2023	3	1,471,732	1,340,397	1,340,397	(131,335)						8,528,268	
BHMOJA-JE-5	BRYNWOOD PARTNERS VI LP		GREENWICH CT	BRYNWOOD PARTNERS		12/23/2013	3	74,667			(51,953)					47,964	2,533,012	2.529
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP		GREENWICH CT	BRYNWOOD PARTNERS		08/27/2018	3	2,754,548	4,437,216	4,437,216	809,650					1,065,555	156,376	0.424
BHMOL5-YM-8	BRYNWOOD VI PCC PARALLEL I LP		GREENWICH CT	BRYNWOOD PARTNERS				1	1	1								0.000
BHM00Z-Y1-1 .	BUNKER HILL CAPITAL LP		BOSTON MA	BUNKER HILL CAPITAL		12/23/2005	3	8,029,377	12,031	12,031	(65,245)					65,245	3,598,949	
BHM00V-2Q-0	CALTIUS PARTNERS III		LOS ANGELES CA	PORTFOLIO TRANSFER		11/15/2010	2	51,460	241,336	241,336	170,716						543,311	2.051
BHM02X-9R-5	CARLYLE PARTNERS V LP		WASHINGTONDC	THE CARLYLE GROUP		01/25/2013	3	1,798,137	889,823	889,823	(142,313)					76,383	652,929	
BHMOLK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP		CHARLOTTENC	CAROUSEL CAPITAL		12/19/2017	3	1,032,912	2,408,781	2,408,781	841,257						517,337	1.849
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP		CHARLOTTENC	CAROUSEL CAPITAL		03/23/2018	3	6,283,460	8,603,510	8,603,510	712,591					(1,600)	394, 101	1.758
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP		CHARLOTTENC	CAROUSEL CAPITAL		04/21/2021	3	1,634,732	1,565,538	1,565,538	65,725						2,856,910	0.643
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP		BOSTON MA	CENTURY EQUITY PARTNERS		02/08/2018	3	8,099,847	9,248,741	9,248,741	(1,967,435)					3,947,657	122,236	
BHM281-M0-9	CENTURY HCC CO-INVEST LP		BOSTON MA	CENTURY EQUITY PARTNERS		12/29/2020	3	2,100,000	1,675,215	1,675,215	(889,285)					(3,540)		5.998
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP		BOSTON MA	CHARLESBANK CAPITAL PARTNERS		11/24/2010	3	504,494	505,564	505,564	2,026					284,531	291,839	
BHM1KA-3R-9	CIP CAPITAL FUND II LP		NEW YORK NY	CIP CAPITAL		04/18/2018	3	4,456,311	6,065,898	6,065,898	(80,076)					(1,300,155)	5,464	
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	·····	CHICAGOIL	CIVC PARTNERS		07/27/2021	3	2,917,000	3,357,251	3,357,251	302,603		·····	·····		33,624	83,000	0.767
BHM020-P8-1	CLEARVIEW CAPITAL FUND II LP		GREENWICH CT	PORTFOLIO TRANSFER		06/22/2022	3		9,933	9,933	116,529						3,892,224	
BHM1CS-2E-9	CORTEC GROUP FUND VI LP		The state of the s	CORTEC GROUP		01/10/2018	3	11,825,360	21,084,849	21,084,849	(1,353,229)					4,601,092		2.485
BHM2AL-CS-2	COVENTURE - SPOTTER		NEW YORK	PORTFOLIO TRANSFER		07/12/2021	3	18,557,242	20,000,000	20,000,000						2,318,220		13.673
BOAOAG-VB-3 .	DCM III LP					01/22/2001	1	411,867			(328,011)					104,966		1.324
BHM037-87-6	2009 RCA		NEW YORK NY	PORTFOLIO TRANSFER		07/31/2008	13				(23,738)							0.009
BHM1TE-L2-7	SPECIAL INVESTMENTS		NEW YORK	PORTFOLIO TRANSFER		12/29/2017	13		50.727	50 . 727	944							0.001
BHM0L7-3Z-9	EDG PARTNERS II LP		ATLANTA	EDG PARTNERS	L	01/22/2019	3	314,675	304,798	304,798	25,262				L		43,647	3.363
BHM035-2R-2	EIG ENERGY FUND XIV LP		LOS ANGELES CA	EIG PARTNERS		11/23/2010	3	370, 168	351,392	351,392	(15,391)						276,114	1.157
BHM2AZ-K9-4	ELLIOTT ASSOCIATES LP		NEW YORK	ELLIOTT ASSOCIATES		07/01/2021	13	91,597	946									0 . 128
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III LP		SAN FRANCISCO CA	ENCORE CONSUMER CAPITAL		03/06/2018	3	5,348,990	8 , 101 , 957	8, 101, 957	(1,388,598)					4,681,031	696 , 169	
BOAOAG-UG-3	FINANCIAL TECHNOLOGY VENTURES II Q LP		SAN FRANCISCO CA	FTV CAPITAL		06/13/2006	1	25,983	45,091	45,091	17,948							0.752
BHM1UU-YN-9	FRONTENAC XI PRIVATE CAPITAL LP		CHICAGOIL	FRONTENAC COMPANY		04/17/2018	3	8,420,215	23,348,136	23,348,136	3,895,443					1,925,508	759,356	5.230
BHM14X-G2-8	FS EQUITY PARTNERS VII LP		LOS ANGELES CA	FREEMAN SPOGLI		06/16/2016	3	4,602,064	5,774,787	5,774,787	250,010						323,250	0.376
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP		NEW YORK NY	GAMUT CAPITAL MANAGEMENT, L.P		09/15/2017	3	8,539,484	14,040,333	14,040,333	1,458,241						2, 133,528	
BHM03T-V8-0	GLOBAL INFRASTRUCTURE PARTNERS A LP	l	NEW YORK	GLOBAL INFRASTRUCTURE PARTNERS		03/15/2011	3		39.105	39 . 105	(77.330)	L	L	L	L		L	0.576

SCHEDULE BA - PART 1

						Showing Other Long-Ter	m Invested A	ssets OWN	NED Dece	ember 31 of	Current Ye	ear								
1	2	3		Location		6	7	8	9	10	11	12	Cha	inge in Bool	k/Adjusted C	arrying Val	ue	18	19	20
			4		5		NAIC						13	14	15	16	17			1
					-		Designation,								Current					1
							NAIC							Current	Year's		Total			1
							Designation					Book/		Year's	Other-		Foreign			1
							Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	1
							and					Carrying		ciation)	Temporary	ized	Change in		ment	1
							SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-						Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase/	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Cit	ty	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
BHM28X-S4-5	GLOBAL LONG SHORT PARTNERS LP		NEW YORK		NY	GOLDMAN SACHS		04/28/2021	13	52,263	16,894	16,894	(8,835)							0.066
BHM25U-4A-6	GLOBAL LONG SHORT PARTNERS SPV LTD		NEW YORK		NY	GOLDMAN SACHS		06/30/2020	13	1	10,549	10,549	(1,578)							0.040
BHM2MB-LV-4	GRIDIRON CAPITAL FUND V LP		NEW CANAAN		CT	GRIDIRON CAPITAL		11/27/2023	3	3,214,178	3,214,178	3,214,178						(56, 130)	4,285,822	0.714
BHM27K-5S-6	GSM EQUITY INVESTORS LP		NEW CANAAN		CT	GRIDIRON CAPITAL		11/20/2020	3	1,575,000	4,517,183	4,517,183	675,826							0.678
BHM02Q-B6-3	HALYARD CAPITAL FUND II L.P.		NEW YORK		NY	HALYARD CAPITAL		04/15/2013	3	3,703,040	4, 168, 117	4, 168, 117	647,982						1,061,017	4.397
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP		NORWALK		CT	HEARTWOOD PARTNERS		05/30/2018	3	12, 108, 453	12,108,453	12, 108, 453	(986,512)					2,534,182	1,836,242	2.662
BHM1TE-KY-8 .	HIGHLAND CRUSADER FUND LP		0AKS		PA	HIGHLAND CAPITAL		12/29/2017	13	15,612	22, 195	22 , 195	(42,396)					28,243		0.932
BHM03C-AA-5	HURON FUND III LP (THE)		DETROIT		MI	HURON CAPITAL PARTNERS		12/07/2011	3	3,393,021	1,492,673	1,492,673	(431,029)						545,073	3.092
BHM00X-JR-6	HURON II LLP		DETROIT		MI	HURON CAPITAL PARTNERS		06/20/2008	3	1	16,117	16,117	16,117							6.008
BHM1AM-CW-3	INVENTUS POWER HOLDINGS LLC ? PREF (ORG)		WESTCHESTER		IL	PORTFOLIO TRANSFER		04/30/2015	3	6,509,727	12	12								5.056
BHM1V3-NS-9	INVENTUS POWER HOLDINGS LLC ? SENIOR B PREF (1ST CURE)		WOODRIDGE		п	PORTEOL LO TRANSFER		04/25/2018	3	1,757,179	2,675,031	2,675,031								5.168
DIMITYO NO 3	INVENTUS POWER HOLDINGS LLC ? SENIOR B PREF		WOODITIDGE			TOTH OLTO MANOLEI		04/25/2010		1,757,175	2,073,001	2,073,001								1
BHM20N-5B-4	(2ND AND 3RD CURE)		WESTCHESTER		IL	PORTFOLIO TRANSFER		05/31/2019		331,798	1,161,294	1, 161, 294								5.192
	KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS																			1
BHM1S8-E4-5	L.P		NEW YORK		NY	KOHLBERG KRAVIS AND ROBERTS		10/26/2017	13	20,435,309	21,606,755	21,606,756	(640,028)					1,763,241	2,703,000	3.620
BHM035-DC-3	KRG CAPITAL FUND IV LP		DEITTER		00	PORTFOLIO TRANSFER		12/27/2017	3	423		706,490	(1,771)						51,383	0.889
BHM1TX-MA-6 .	LEEDS EQUITY PARTNERS VI LP		NEW TORK		NY NY	LEEDS EQUITY PARTNERS		02/01/2018	3	3,230,160	4,612,849	4,612,849	1,201,375					212,590	94,232	0.644
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX LP		MEII TOTIK		NY NY	LEXINGTON PARTNERS		09/18/2020	3	15, 117, 536	20,357,215	20,357,215	(441,945)					678,491	4,495,795	0.183
BHM1NU-BT-9	LEXINGTON MIDDLE MARKET INVESTORS IV LP		NEW YORK		NY	LEXINGTON PARTNERS		03/27/2019	3	19,234,770	22,816,457	22,816,457	(168,219)					1,040,647	4,025,534	1.061
BHM016-JV-5	LINCOLNSHIRE EQUITY FUND III LP				ΝΥ ΜΔ	LINCOLNSHIRE MANAGEMENT		07/31/2009	3	3,469,890	2,478,836	2,478,836	919,327					32,305	376	3.683
BHM1B4-26-0	LINEAGE CAPITAL II LP		BOSTON		MA	LINEAGE CAPITAL		06/10/2015	3	1,350,423	2,497,233	2,497,233	(892,228)					2,010,382	988,000	2.234
BHM25F-BE-3	MADISON INDUSTRIES HOLDINGS LLC		NEW YORK		NY	MADISON INDUSTRIES			3	8,115,977	24,833,125	24,833,125	1,367,367					3.664.216	5, 188, 903	0.570
BHM1K2-P8-5 BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS III LP		NEW YORK		NY	MONOMOY CAPITAL PARTNERS		10/28/2019		7,675,851	12,251,710	12,251,710	(900,509)					3,664,216	3,421,958	1.695 0.464
BHM03E-Z8-9	MORGAN STANLEY INFRASTRUCTURE PARTNERS LP		NEW YORK		NY	MORGAN STANLEY		07/16/2012		2,835,398	2,243,199	2,243,199							3,201,838	0.464
	MPE PARTNERS II LP		BOSTON		ΝΥ ΜΔ	MPE PARTNERS		12/20/2012	J	5,923,717	10,226,120	10,226,120	3,018,448					791,279	1,593,150	4.293
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP		ATLANTA		MA	MSOUTH EQUITY PARTNERS		01/06/2020		2.378.492	3.325.659	3,325,659	644.025					12.470	659,383	2.054
BHM032-S5-9	NEW SILK ROUTE PE ASIA FUND		NEW YORK		IND	NEW SILK ROUTE GROWTH CAPITAL		06/08/2015	2	2,370,432	245,748	245,748	(202,528)					12,470	3,658,364	1.120
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP				NY	ONE ROCK CAPITAL PARTNERS		10/30/2017	3	12,941,260	19,408,825	19,408,825	(6,679,900)					3,201,792	3,980,260	1.536
BHM1T8-E2-8	PAMLICO CAPITAL IV LP		CHARLOTTE		NC:	PAMLICO CAPITAL		06/25/2018	3	5.655.233	8.543.609	8.543.609						1.074.719	746.740	0.757
BHM29A-RG-8	PAMLICO CAPITAL V LP		CHARLOTTE		NC.	PAMLICO CAPITAL		04/27/2021	3	6,546,616	6, 194, 928	6, 194, 928	400,632					1,074,713	2, 118, 179	
BHM1NB-HY-4	PARTHENON INVESTORS V I P		BOSTON		MΔ	PARTHENON CAPITAL PARTNERS		01/03/2017	3	13.710.400	28,066,551	28,066,551	3,816,011					3.893	725,823	1.163
BHM1K7-8W-0 .	POLK GROUP HOLDINGS LP - A		LAKELAND		FI	PORTFOLIO TRANSFER		07/20/2016	3	9.000.000	1,681,200	1,681,200	7.856.784		7.856.784				720,020	3.700
BHM25F-TM-6	POLK GROUP HOLDINGS LP - A1		LAKELAND		FL	PORTFOLIO TRANSFER		06/03/2020			1,545,449	1,545,449								3.700
BHM2F0-BU-9	POLK GROUP HOLDINGS LP - A2		TAMPA		FL	PORTFOLIO TRANSFER		04/15/2022	3	918,959	2, 162,851	2, 162, 851								3.700
BHM1KN-K1-9	PRAIRIE CAPITAL VI OP LP		CHICAGO		IL	PRAIRIE CAPITAL		05/17/2017	3	1,270,403	9.309.025	9,309,025	3,598,897					(2.860)	1.000.000	2.632
BHM01V-2W-6	PRIVATE MARKETS FUND III LP		CONSHOHOCKEN		PA	MORGAN STANLEY		04/05/2021	3	305.816	633.008	633.008	(113,229)		l		l		902.439	3.447
BHM1U9-03-7	RANGE INVESTOR HOLDINGS LLC		NEW YORK		NY	PORTFOLIO TRANSFER	L	02/22/2018	3		73,190				322.000					0.154
						TALCOTT RESOLUTION LIFE INSURANCE COMPAN				•					,					1
BHM2JE-2S-0	RIESELHOLDCO LLC		WILMINGTON		DE			12/20/2022	3	1,316,667	1,316,667	1,316,667								1.669
BHM1QN-52-8	RIVERSIDE STRATEGIC CAPITAL FUND I LP		NEW YORK		NY	THE RIVERSIDE COMPANY		05/23/2017	3	13,806,828	16,995,981	16,995,982	2,755,165					649	1, 111,090	3.908
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP		BRIARCLIFF MANOR		NY	SAW MILL CAPITAL	[02/24/2023	3	6,841,717	9,037,550	9,037,550	2, 195, 833					309,532	1,558,283	15.040
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP		BRIARCLIFF MANOR		NY	SAW MILL CAPITAL	[05/23/2016	3	12,581,571	14,570,756	14,570,756	(5, 153, 706)					6,845,892	3,982,617	3.761
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III LP		EVANSTON		IL	SILVER OAK SERVICES PARTNERS		04/17/2017	3	10,586,989	14,440,019	14,440,020	1,037,203						243,002	4.930
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP		OHELIMITOH		CT	SOUTHFIELD CAPITAL		02/24/2021	3	2, 152, 024	2,509,941	2,509,941	287 , 148						1,312,976	1.109
BHM28X-S5-2	SPT CAPITAL MANAGEMENT LP		GREENWICH		CT	PORTFOLIO TRANSFER		04/28/2021	13	3,505			203					588		0.131
BHM045-M8-1	STONE ARCH CAPITAL II LP		MINNEAPOLIS		MN	STONE ARCH CAPITAL	ļ	05/02/2014	3	1,054,223	1,583,181	1,583,181	26 , 156						1,422,471	5.030
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	l	NEW YORK		NY	THE BLACKSTONE GROUP		09/22/2017	. 3	12,344,663	11,345,817	11,345,817	98,662				l		6,033,881	0.298

SCHEDULE BA - PART 1

Showing Other Long-Term	Invested Assets OWNE	D December 31 of Cu	rrent Year

						Showing Other Long-Ter	m Invested A	ssets OWN	ED Dece	ember 31 of	Current Ye	ar								
1	2	3		Location		6	7	8	9	10	11	12	Cha	inge in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
				4	5		NAIC						13	14	15	16	17			
					-		Designation,								Current					
							NAIC							Current	Year's		Total			
							Designation					Book/		Year's	Other-		Foreign			
							Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
							and					Carrying		ciation)	Temporary	ized	Change in		ment	
							SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-						Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase/	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code		City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
BHM197-P7-9	TAILWIND CAPITAL PARTNERS II LP		NEW YORK		NY	TAILWIND CAPITAL		03/30/2016	3	2,901,138	2,961,724	2,961,724	(149,011)					105,211	700,590	
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP		NEW YORK		NY	TAILWIND CAPITAL		06/24/2019	3	13,042,700 .	16, 143, 245	16, 143, 245	1,063,371					357,374	2, 180, 955	
BHM1JM-43-7	TAILWIND DISTINCT INVESTOR LP		KENILWORTH .		NJ	TAILWIND CAPITAL		03/30/2016	3	3,595,291	8,241,022	8,241,022	(193,589)					(3,048)		3.810
BHM04S-4W-8	TCW/CRESCENT MEZZANINE PARTNERS V		LOS ANGELES		CA	PORTFOLIO TRANSFER		06/03/2019	2	87,882	139,238	139,238	49,552							0.577
BHM05D-GA-5	TPF II LP		OMAHA		NE	TENASKA CAPITAL MANAGEMENT		11/22/2013	3	44,796	28,350	28,350	(2,421)			• • • • • • • • • • • • • • • • • • • •			1,316,163	
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP		DALLAS GREENWICH		TX	TRINITY HUNT PARTNERS		12/20/2019	3	12,088,136	14,605,483	14,605,483	2,730,616			• • • • • • • • • • • • • • • • • • • •		246.745	2,382,392	
BHM1PZ-KU-3 BHM19E-G1-7	UNION CAPITAL EQUITY PARTNERS II LP		SANTA MONICA	A	CA	UPFRONT VENTURES		09/02/2015	3	6,515,829 .	17,349,595	17,349,595	(328,382)			• • • • • • • • • • • • • • • • • • • •		(167,436)	835,202	
BHM19E-G1-7 BHM1SZ-U2-1	UPFRONT GROWTH II LP		SANTA MONICA		CA	UPFRONT VENTURES		03/29/2018		5,252,065	4,079,076	9,310,814	(328, 382)			• • • • • • • • • • • • • • • • • • • •		(1,599,493)	4,580,122	1 1
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP		SANTA MUNTO		CA	UPFRONT VENTURES		03/29/2018		1.344.190	9,620,421	9,310,814	576,973					(1,599,493)	3,373,919	
BHM197-VC-1	UPFRONT V LP		SANTA MONICA		CA	UPFRONT VENTURES		05/17/2017	 1	2.242.436	7, 126,849	7, 126, 849	(266,052)					171.415	3,373,919	1.633
BHM1SY-9W-2	UPFRONT VI LP		SANTA MONTO		CA	UPFRONT VENTURES		12/19/2017	1	9,788,194	16,633,267	16,633,267	(1,051,567)					(464.022)	1,747,274	
BHM1UE-C8-2	VMG PARTNERS IV LP		SAN FRANCISO		CA	VMG PARTNERS		06/05/2019	3	9,268,037	8,816,678	8,816,678	(1,942,840)					52.977	1,087,800	
BHM2BV-56-5	VMG PARTNERS V LP		SAN FRANCISO	••	CA	VMG PARTNERS		10/14/2021	3	1,820,491	2,573,497	2,573,497						18.677	2,261,786	
BHM2GM-62-8	WIND POINT PARTNERS AAV II LP		CHICAGO		II	WINDPOINT PARTNER		07/28/2022	3	3.257.669	3.197.871	3, 197,871	(34, 115)						346.936	
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP		CHICAGO		IL	WINDPOINT PARTNER		09/25/2018	3	6.382.630	10,653,705	10 . 653 . 705	(2.414.575)					3.614.419	2,943,813	
	Joint Venture Interests - Common Stoc	k - Una					1			481.448.272	652.628.375	652,628,378	17.062.312		8.178.784			54,773,013	141.000.424	
	SIXTH STREET GROWTH II FUND		SAN FRANCISO	CO	CA	PORTFOLIO TRANSFER		09/12/2022	3	7.748.503	7.716.240	7,716,240						1.588	17.251.497	1.290
BHM2FV-LR-7	SIXTH STREET OPPORTUNITIES V FUND		SAN FRANCISO	CO	CA	PORTFOLIO TRANSFER		09/29/2022	3	12,616,652	12,563,015	12,563,015	314,935						12, 149, 976	0.620
2099999.	Joint Venture Interests - Common Stoc	k - Affil	iated			•				20,365,155	20,279,255	20,279,255	453,824					1,588	29,401,473	XXX
BHM1BV-A5-3	1250 23RD STREET NW		VIENNA		VA	VARIOUS		11/23/2015		2,957,466	3,339,719	3,339,719	666,339							8.500
BHM15D-UJ-8	401 OBERLIN ROAD (JV EQUITY)		RALEIGH		NC	PORTFOLIO TRANSFER		10/16/2018		546										22.500
BHM125-SR-3	8860 & 9000 SMITHS MILL ROAD		NEW ALBANY		OH	PORTFOLIO TRANSFER		10/02/2014		280 .										20.800
BHM1J5-US-0	ATRIUM AT WORLDGATE		HERNDON		VA	PORTFOLIO TRANSFER		03/14/2016		1,034,257	1,981,395	1,981,395	702, 129					15,300	461,702	12.750
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)		WESTFILED		IN	VARIOUS		02/18/2016		2,011,982	417 , 154	417 , 154	13,569							18.000
BHM1CC-4R-3	MCBEE STATION		GREENVILLE .		SC	PORTFOLIO TRANSFER		07/30/2015		1,988,677 .	1,099,874	1,099,874	189,289							9.000
BHM1JJ-EN-9	MERITEX INVESTMENT ENTITY		MINNEAPOLIS		MN	PORTFOLIO TRANSFER		04/17/2020		162,367	391,097	391,097	(33,609)					62,884	140,823	9.749
BHM193-0C-4	MERITEX METROAIR3		PLAINFIELD .		IN	PORTFOLIO TRANSFER		03/25/2015		1,116,059	846,946	846,946	91,319							20.788
	Joint Venture Interests - Real Estate - L	Unaffilia	_							9,271,634	8,076,185	8,076,185	1,629,036					78, 184	602,525	XXX
	GREAT LAKES II LLC		SPRINGFIELD		MA	BARINGS		12/14/2006	13	13, 175	35,000	35,000	(32,050)							12.195
2599999.	Joint Venture Interests - Other - Unaffili	iated								13, 175	35,000	35,000	(32,050)							XXX
	GOLDEN ROAD IT 1, LLC		VARIOUS			SIXTH STREET PARTNERS		08/16/2023		17,954,004 .	17,825,067	17,825,067								7.000
2699999.	Joint Venture Interests - Other - Affiliate	ed								17,954,004	17,825,067	17,825,067								XXX
	BENCHMARK INSURANCE CO CORPBND144A 6.750%																			
BRY6RG-MY-7	DAKOTA TRUCK UNDERWRITERS SENIORCORPBND					DIRECT	2.A	08/22/2022		10,232,500	10,015,984	10,224,552		(5,594)	·····			675,000		0.000
BAY2J5-ST-1	6.850% 08/24/42					DIRECT	1.F FE	08/22/2022		3.414.810	3, 186, 570	3,414,084		(13.404)				230.964		0.000
5.11200 01 1 11	DOCTORS CO SUB CORP BND 144A 4.500% 01/18/32										0, 100,010									
256141-AB-8	-				CA	DIRECT	2.B FE	01/12/2022		2,600,000	2,069,536	2,600,000						117,000		0.000
	FIRST DAKOTA INDEMNITY CO SENIORCORPBND																			
BAY2J5-SU-8	6.850% 08/24/42					DIRECT	1.F FE	08/22/2022		1,534,190	1,432,013	1,533,864		(867)	ļ			103,766		0.000
BHMONF-NK-0	KOLIBRI GLOBAL ENERGY INC UNAFFILIATED						-	09/10/2012										36,645		0.000
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSU				MA	BARCLAYS CAPITAL	1.D FE	11/21/2023		1,429,560	1,549,739	1,429,680		120				42,540		0.000
401378-AC-8	144A 4.850% 01/24/77				NY	HILLIARD FARBER SECURITIES	1.D FE	12/28/2017		14.036.450	16.576.831	14.090.625	71.001	11.390				944.150		0.000
	MASSACHUSETTS MUTUAL LIFE INSU SUB CORP_BND					THE THE COUNTY OF THE COUNTY O				14,000,400	10,0/0,001	14,000,020	71,001	, , ,	Ī				•••••	
575767-AN-8	144A 3.729% 10/15/70				MA	HILLIARD FARBER SECURITIES	1.D FE	10/11/2019		4,241,762	3,829,812	4,268,601		6,906				208,004		0.000

SCHEDULE BA - PART 1

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

					Showing Other Long-Ter	III IIIVesteu <i>i</i>	155615 0111	NED Dec		Current re	aı								
1	2	3	Location		6	7	8	9	10	11	12	Cha	inge in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5		NAIC						13	14	15	16	17			
						Designation,								Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or [′]	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase/	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	NATIONWIDE MUTUAL INSURANCE CO SUB CORP_BND		•																
638671-AK-3				0H	WACHOVIA SECURITIES INC	1.G FE	08/12/2016		1,587,610	1,319,963	1,465,704		(19,376				93,750		0.000
000074 11 4	NATIONWIDE MUTUAL INSURANCE CO SUB CORP_BND 144A 4.950% 04/22/44			011	STIFEL NICOLAUS & CO INC	1.G FE	01/25/2019		5.960.150	E 070 000	5.952.594		(1.397)				291 555		0.000
638671-AL-1 .	NORTHWESTERN MUTUAL LIFE INSUR SUB CORP BND			ип	STIFEL NICOLAUS & CO INC	1.6 FE	01/25/2019		5,960,150	5,072,233			(1,397				291,000		0.000
668138-AC-4				WI	HILLIARD FARBER SECURITIES	1.C FE	09/20/2019		2.908.709	2,687,550	2.937.809		7.376				131.588		0.000
	TEACHERS INSURANCE AND ANNUITY SUB CORP_BND								,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,
	144A 4.900% 09/15/44			NY	J.P. MORGAN SECURITIES INC	1.D FE	09/15/2014		3, 152, 066	2,977,880	3, 153, 614		1, 106				154,595		0.000
	Surplus Debentures, etc - Unaffiliated								51,097,807	50,718,111	51,071,127	71,001	(13,740)				3,029,557		XXX
	SLR LLC SLR_22-2 ABS22-2144A 12/30/52			CYM	DIRECT	6	12/22/2022		4,518,693	4,441,584	4,441,584	(279,743)	193,456						0.000
4699999. F	Residual Tranches or Interests with Ur	nderlying A	Assets Having Characteri	stics of Fixed I	ncome Instruments - Unaffiliated				4,518,693	4,441,584	4,441,584	(279,743)	193,456						XXX
BHM2ES-7S-9	AG ABC STRUCTURED NOTE LP (EQUITY)	N	NEW YORK CITY	NY	ANGELO GORDON		06/28/2022	3	19,500,000	26,203,019	26,203,019	5,312,556					308, 157	10,500,000	6.977
	PIMCO COMMERCIAL REAL ESTATE DEBT FUND II																		
	RATED NOTE VEHICLE I LP		NEWPORT BEACH	CA	PIMCO		04/19/2022	3	9,536,361	18,468,363	, , , , ,	, . , .					89,247	19,500,000	2.031
	PIMCO PRIVATE INCOME FUND ONSHORE FEEDER LLC		NEWPORT BEACH	CA	PIMCO		04/01/2022	3	19,566,851	37,035,588	37,035,588						4,738,668		1.156
	Residual Tranches or Interests with Ur	, ,							48,603,212	81,706,970	81,706,970	25,704,043					5,136,072	. , ,	XXX
BHM2HE-FA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO		DALLAS		DIRECT WITH ISSUER		11/08/2022	3	1,579,867	1,598,986	1,598,986	19, 119						1,271,607	1.500
	SIXTH STREET LENDING PARTNERS	_	DALLAS	TX	SIXTH STREET PARTNERS		06/27/2023	2	3,505,130	3,457,863	3,457,863							11,494,870	3.780
	Residual Tranches or Interests with Ur	nderlying A	Assets Having Characteri	stics of Comm	on Stock - Affiliated				5,084,997	5,056,849	5,056,849	19, 119						12,766,477	XXX
	Total - Unaffiliated								594,952,793	797,606,225	797,959,244	44, 154, 599	179,716	8,178,784			63,016,826	171,602,949	XXX
	Total - Affiliated								43,404,156	43, 161, 171	43, 161, 171	472,943				<u> </u>	1,588	42,167,950	XXX
6299999 -	Totals		•	•		•		•	638,356,949	840,767,396	841, 120, 415	44,627,542	179,716	8,178,784			63,018,414	213,770,899	XXX

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$	1B\$	1C\$2,937,809	1D\$22,942,520	1E\$	1F\$4,947,948	1G\$7,418,298
1B	2A\$10,224,552	2B\$ 2,600,000	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$	5B\$	5C\$				
1F	6\$4,441,584						

SCHEDULE BA - PART 2

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

			Invested Assets	ACQUIRED AND ADDITIONS MADE December 31 of Currer	Year					
1	2	Location		5 6		7	8	9	10	11
		3	4							
				Dat		ре	Actual Cost	Additional		
CUSIP				Name of Vendor Origin		nd	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner Acqui	ed Stra	tegy	Acquisition	After Acquisition	Encumbrances	Ownership
BHM1JL-JQ-2	AEA INVESTORS SMALL BUSINESS FUND III LP	NEW YORK	NY	08/15/2	16	3		12.640		3.742
BHM2KJ-6R-5	ALPINE INVESTORS IX LP	. SAN FRANCISCO	CA	12/15/2		1	938.013			0.222
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	03/15/2		3		1.319.554		0.185
BHM1N0-07-5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD		-	3		488.571		2.269
BHM2KW-3Z-1	BRYNIIOOD PARTNERS IX LP	GREENWICH	CT			2	1,471,732			2.529
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT					969.925		0.424
BHM00Z-Y1-1	BUNKER HILL CAPITAL LP	BOSTON	GI MA			3		909,925		14.023
						3				
BHMOLK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	. CHARLOTTE		12/19/2		3				1.849
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	03/23/2		3		115, 107		1.758
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	. CHARLOTTE	NC	04/21/2		3		732,204		0.643
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP	. BOSTON	MA			3		380,454		2.974
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	. BOSTON	MA	11/24/2		3		5,204		0.861
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	. CHICAGO	IL	07/27/2	121	3				0.767
BHM020-P8-1	CLEARVIEW CAPITAL FUND II LP	. GREENWICH	CT		122	3		11,741		0.001
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	. NEW YORK	NY	01/10/2	118	3		469,595		2.485
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III LP	. SAN FRANCISCO	CA		18	3		349,420		2.991
BHM1UU-YN-9	FRONTENAC XI PRIVATE CAPITAL LP	. CHICAGO	IL	04/17/2	18	3		360,686		5.230
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	06/16/2		3		56,016		0.376
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	09/15/2		3		240.793		0.986
BHM2MB-LV-4	GRIDIRON CAPITAL FUND V LP	NEW CANAAN	CT	11/27/2		3	3.214.178			0.714
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	05/30/2		3		1.330.379		2.662
BHM1TX-MA-6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	02/01/2		2		170.503		0.644
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX LP	NEW YORK	NY NY			2		1.346.839		0.183
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY			o				1.695
	MONOMOY CAPITAL PARTNERS II LP	NEW YORK	NY			3		505,020		
BHM2D4-E5-5			NY GA			3				0.464
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP	. ATLANTA		01/06/2		3		41,697		2.054
BHM032-S5-9	NEW SILK ROUTE PE ASIA FUND	NEW YORK	IND	06/08/2		3		(59, 134)		1.120
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP	. NEW YORK	NY	10/30/2		3		159,241		1.536
BHM1T8-E2-8	PAMILICO CAPITAL IV LP	. CHARLOTTE	NC			3		285,493		0.757
BHM29A-RG-8	PAMILICO CAPITAL V LP	. CHARLOTTE	NC	04/27/2		3		2,701,149		0.618
BHM1NB-HY-4	PARTHENON INVESTORS V LP	BOSTON	MA	01/03/2		3		684, 189		1 . 163
BHM1QN-52-8	RIVERSIDE STRATEGIC CAPITAL FUND LP	NEW YORK	NY	05/23/2	17	3				3.908
BHM2K9-KH-3	SAW MILL CAPITAL CVR LP	BRIARCLIFF MANOR	NY	02/24/2	23	3	6,577,784	263,933		15.040
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP	. BRIARCLIFF MANOR	NY		16	3		23,037		3.761
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III LP	. EVANSTON	L	04/17/2	117	3		864,000		4.930
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	. GREENWICH	СТ			3		516,814		1.109
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	09/22/2		3T		1.048.692		0.298
BHM197-P7-9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	03/30/2		3				0.481
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY			3		1,119,321		0.988
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	12/20/2		3		1,446,696		3.776
BHM1PZ-KU-3	UNION CAPITAL EQUITY PARTNERS II LP	GREENWICH	CT		-	Ž		708.658		3.776
BHM19E-G1-7	UPFRONT GROWTH I LP	. SANTA MONICA	CA			······ ·		29,817		5.621
BHM19E-G1-7 BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA CA			¦ -				13.713
						······				
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	03/17/2				22,664		11.131
BHM197-VC-1	UPFRONT V LP	. SANTA MONICA	CA			······		116,721		1.633
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	12/19/2		1		506,027		2.759
BHM1UE-C8-2	VMG PARTNERS IV LP	. SAN FRANCISCO	CA			3		159,884		2.672
BHM2BV-56-5	VIMG PARTNERS V LP	SAN FRANCISCO	CA			3		603,442		0.466
BHM2GM-62-8	WIND POINT PARTNERS AAV II LP	. CHICAGO	IL	07/28/2		3		33,414		1.295
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	. CHICAGO	IL	09/25/2	18	3		629,347	<u></u>	1.871
1999999. Joint	Venture Interests - Common Stock - Unaffiliated		-	·			12,201,707	24,277,704		XXX
BHM2FV-LS-5	SIXTH STREET GROWTH II FUND	SAN FRANCISCO	CA		122	3		5,586,275		1.290
BHM2FV-LR-7	SIXTH STREET OPPORTUNITIES V FUND	. SAN FRANCISCO	CA			3				0.620
	t Venture Interests - Common Stock - Affiliated					T'		13,007,333		XXX
_500000.00ml	Tomas merces commenced rumated							10,007,000		/VV\

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							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
BHM14W-AW-0	BROOKDALE ON THE PARK	NAPERVILLE	IL	PORTFOLIO TRANSFER	01/13/2015			149,990		23.400
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	VARIOUS	02/18/2016			70,200		18.000
2199999. Joint	Venture Interests - Real Estate - Unaffiliated							220, 190		XXX
BENQGH-FD-8	GOLDEN ROAD IT 1, LLC	VARIOUS		SIXTH STREET PARTNERS	08/16/2023			9,963,388		7.000
2699999. Joint	Venture Interests - Other - Affiliated						8,179,451	9,963,388		XXX
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSU SUB CORP_BND 144A		MA	BARCLAYS CAPITAL	11/21/2023					0.000
2799999. Surpl	us Debentures, etc - Unaffiliated						1,429,560			XXX
BHM2ES-7S-9	AG ABC STRUCTURED NOTE LP (EQUITY)	NEW YORK CITY	NY		06/28/2022	3		5,100,000		6.977
		NEWPORT BEACH	CA		04/19/2022	3		3,750,000		2.031
4899999. Resid	dual Tranches or Interests with Underlying Assets Having Characteristi	ics of Common Stock - Unaffiliated						8,850,000		XXX
BHM2HE-FA-7	SIXTH ST CMS DYN CRD NT IS LLC CFO	DALLAS	TX		11/08/2022	3		654,992		1.500
BHM2LK-6H-3	SIXTH STREET LENDING PARTNERS	DALLAS	TX		06/27/2023	2	905,548	2,599,582		3.780
4999999. Resid	dual Tranches or Interests with Underlying Assets Having Characteristi	ics of Common Stock - Affiliated					905,548	3,254,574		XXX
6099999. Total	- Unaffiliated	·					13,631,267	33,347,894		XXX
6199999. Total	- Affiliated						9,084,999	26,225,295		XXX
6299999 - Tota	ls						22,716,266	59,573,189		XXX

SCHEDULE BA - PART 3

			9	Showing Other Long-Term In	vested As	sets DISP	OSED, Tr	ansferred o	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8		Change	in Book/Adju	sted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
														Less		Exchange			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in				D. H. H	T. ()	
					- ·		Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	l
					Date		brances,	Increase/	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
B0A0AG-UK-4	ADAMS STREET PARTNERS LLC	. CHICAGO	IL	DISTRIBUTION	. 11/30/2009 .	08/14/2023	19,352							19,352	19,352				
BHM1JL-JQ-2	AEA INVESTORS SMALL BUSINESS FUND III LP		NY	DISTRIBUTION	. 08/15/2016 .	05/30/2023	9,438,637							9,438,637	1,700,353				
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP		NY	DISTRIBUTION	. 03/15/2019 .	07/18/2023	1,604,723							1,604,723	610,416				
BOAOAG-VD-9	APOLLO INVESTMENT FUND V LP	. NEW YORK	NY	DISTRIBUTION	. 02/09/2006 .	12/27/2023	117,045							117,045	113,301				
BHM03W-XD-0	APOLLO_INVESTMENT_FUND_VII_LP	NEW YORK	NY	DISTRIBUTION	. 09/27/2018 .	09/28/2023	87,246							87,246	87,246				
BHM1N0-07-5	ARLINGTON CAPITAL PARTNERS IV LP	. CHEVY CHASE	MD	DISTRIBUTION	. 12/19/2016 .	12/22/2023	106,011							106,011	106,011				
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V-AC L.P		NY	DISTRIBUTION	. 10/29/2012 .	07/28/2023	224,850			-				224,850	75,656				
BHM1JY-L4-0 BHM01Q-7D-4	BLACKSTONE CAPITAL PARTNERS VII LP BRAZOS EQUITY FUND II LP	. NEW YORK	NY	DISTRIBUTION	. 02/17/2017 . . 12/23/2015 .	12/20/2023	2,674,989							2,674,989					
BHM01Q=7D=4 BHM05F=QF=8	BRAZOS EQUITY FUND III LP	DALLAS	TX	DISTRIBUTION	. 08/23/2015 .	12/15/2023	304, 152	·····											
BHM03J-40-2	BROOKSIDE MEZZANINE FUND II L.P.	GREENWICH		DISTRIBUTION	. 08/23/2013 .	09/13/2023	72.442												
BHM03J-4U-2	BROOKSIDE MEZZANINE POND II L.P	GREENVICH	CT	DISTRIBUTION	. 08/20/2012 .		72,442	·····											
BHMOJA-JE-5	BRYNWOOD PARTNERS VI LP	GREENVICH	CT	DISTRIBUTION		03/27/2023	69.789							69,789	1				
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	DISTRIBUTION	. 08/27/2018 .	11/02/2023	1,106,332							1, 106, 332					
BHM00Z-Y1-1	BUNKER HILL CAPITAL LP	BOSTON	MA	DISTRIBUTION	. 12/23/2005 .	07/25/2023	279,370							279,370	214 . 125				
BHM02X-9R-5	CARLYLE PARTNERS V LP	WASHINGTON	DC	DISTRIBUTION	. 01/25/2013 .	11/17/2023	220.594								144.211				
BHMOLK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	. CHARLOTTE	NC	DISTRIBUTION	. 12/19/2017 .	09/25/2023	227, 104							227, 104	227, 104				
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	. CHARLOTTE	NC	DISTRIBUTION	. 03/23/2018 .	11/10/2023	64,944							64,944	66,544				
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	. CHARLOTTE	NC	DISTRIBUTION	. 04/21/2021 .	09/11/2023	5,991							5,991	5,991				
BHM27R-3Z-7	CENTURY DOXA CO-INVEST LP	. BOSTON	MA	DISTRIBUTION	. 12/04/2020 .	12/28/2023	11,560,650	(2,485,278)				(2,485,278)		11,560,650	5,566,618		2,561,498	2,561,498	5,982,159
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP	. BOSTON	MA	DISTRIBUTION	. 02/08/2018 .	12/28/2023	5,263,543							5,263,543	1,315,886				
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	DISTRIBUTION	. 11/24/2010 .	09/08/2023	333,675							333,675	49, 144				
BHM1KA-3R-9	CIP CAPITAL FUND II LP	NEW YORK	NY	DISTRIBUTION	. 04/18/2018 .	09/29/2023	1,856,034							1,856,034	2,859,588				
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	. CHICAGO	<u> L</u>	DISTRIBUTION	. 07/27/2021 .	09/07/2023	33,624												
BHM020-P8-1	CLEARVIEW CAPITAL FUND II LP	. GREENWICH	CT	DISTRIBUTION	. 06/22/2022 .	12/07/2023	118,337							118,337	118,337				
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	NEW YORK	NY	DISTRIBUTION	. 01/10/2018 .		6,050,688							6,050,688	1,237,652				
BHM2AL-CS-2 BOAOAG-VB-3	COVENTURE - SPOTTER	. NEW YURK	NY	DISTRIBUTION	. 07/12/2021 .	09/27/2023	2,318,220							2,318,220	309.906				
BUAUAG-VB-3	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND -	. MENLU PARK	GA	DISTRIBUTION	. 01/22/2001 .	06/30/2023	414,872							414,872	309,906				
BHM037-87-6	LIFE: 2009 RCA	NEW YORK	NY	DISTRIBUTION	. 07/31/2008 .	09/21/2023	334 . 698												
DUMO31-01-0	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND -	. INEII TORK	N1	DISTRIBUTION	. 07/31/2006 .	09/21/2023	334,090												
BHM1TE-L2-7	LIFE: SPECIAL INVESTMENTS	NEW YORK	NV	DISTRIBUTION	. 12/29/2017 .	08/10/2023	15,897							15,897	15,897				
BHM2AZ-K9-4	ELLIOTT ASSOCIATES LP	NEW YORK	NY	DISTRIBUTION	. 07/01/2021 .	09/29/2023	6, 168, 997							6, 168, 997	6.168.997				
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III LP	. SAN FRANCISCO	CA	DISTRIBUTION	. 03/06/2018 .	07/07/2023	4,681,297							4,681,297	266				
BOAOAG-UG-3	FINANCIAL TECHNOLOGY VENTURES II Q LP		CA	DISTRIBUTION	. 06/13/2006 .	10/02/2023	14,548							14,548	14,548				
BHM1UU-YN-9	FRONTENAC XI PRIVATE CAPITAL LP	. CHICAGO	IL	DISTRIBUTION	. 04/17/2018 .	09/27/2023	4,745,937	[]		[4,745,937	2,820,429				
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	. LOS ANGELES	CA	DISTRIBUTION	. 06/16/2016 .	09/28/2023	9, 145							9, 145	9, 145				
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	DISTRIBUTION	. 09/15/2017 .	07/13/2023	328,911							328,911	328,911				
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	. NORWALK	CT	DISTRIBUTION	. 05/30/2018 .	12/22/2023	5,383,328							5,383,328	2,849,146				
BHM1TE-KY-8	HIGHLAND CRUSADER FUND LP	OAKS	PA	DISTRIBUTION	. 12/29/2017 .	09/29/2023	28,243							28,243					
	KKR REAL ESTATE CREDIT OPPORTUNITY PARTNERS											1							
BHM1S8-E4-5	L.P.	. NEW YORK	NY	DISTRIBUTION	. 10/26/2017 .	08/11/2023	1,993,490							1,993,490					
BHM1TX-MA-6	LEEDS EQUITY PARTNERS VI LP	. NEW YORK	NY	DISTRIBUTION	. 02/01/2018 .	09/14/2023	1,032,544			-				1,032,544	807,760				
BHM23L-7W-7	LEXINGTON CAPITAL PARTNERS IX LP	. NEW YORK	NY	DISTRIBUTION	. 09/18/2020 .	12/27/2023	1,128,792							1,128,792	450,301				
BHM1NU-BT-9 BHM016-JV-5	LEXINGTON MIDDLE MARKET INVESTORS IV LP	. NEW YORK	NY	DISTRIBUTION	. 03/27/2019 . . 07/31/2009 .	09/15/2023	1,786,062							1,786,062 2,144,429					
BHM1B4-26-0	LINEAGE CAPITAL II LP	BOSTON	ΝΥ ΜΔ	DISTRIBUTION	. 06/10/2015 .	09/21/2023	2.271.959							2, 144, 429	2, 112, 123				
BHM1K2-P8-5	MONOMOY CAPITAL II LP	NEW YORK	NV	DISTRIBUTION	. 10/28/2019 .	12/18/2023	4.902.931							4.902.931	1.238.715				
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	DISTRIBUTION	. 12/09/2021 .	09/29/2023	4, 302, 331	[
BHM1Q2-BC-5	MPE PARTNERS II LP	BOSTON	MA	DISTRIBUTION	. 12/20/2017 .	09/14/2023	2,266,387							2,266,387	1,475,108				
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	DISTRIBUTION	. 01/06/2020 .	10/11/2023	12,470												
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP	. NEW YORK	NY	DISTRIBUTION	. 10/30/2017 .	09/07/2023	4,044,781							4,044,781					
BHM1T8-E2-8	PAMLICO CAPITAL IV LP	. CHARLOTTE	NC	DISTRIBUTION	. 06/25/2018 .	09/29/2023	2,218,460	[]		[2,218,460	1,143,740				
BHM1NB-HY-4	PARTHENON INVESTORS V LP	BOSTON	MA	DISTRIBUTION	. 01/03/2017 .	09/08/2023	62,246	[]		[62,246	58,353				
BHM23R-CZ-1	PLASTIC TECHNOLOGY HOLDINGS LLC		OH	DISTRIBUTION	. 01/24/2020 .	12/20/2023	1,206,626	148,248				148,248		1,206,626	148,248				361,072
BHM1KN-K1-9	PRAIRIE CAPITAL VI QP LP	. CHICAGO	IL	DISTRIBUTION		10/10/2023	6,747,140							6,747,140	6,750,000				
BHM2JE-2S-0	RIESELHOLDCO LLC	WILMINGTON	DE	DISTRIBUTION	. 12/20/2022 .	09/24/2023	433.333	l		L		L	L	433.333	433.333				L

SCHEDULE BA - PART 3

			;	Showing Other Long-Term In	vested As	sets DISP	OSED, Tr	ansferred	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8		Change i	in Book/Adjı	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-							Encum-			Realized	Total	
					Date			Valuation	ciation) or	Impair-	Deferred	Carrying	Book/			Gain	Gain		Invest-
OLIOID				No. of Book of the control of the co		D:	brances,	Increase/	(Amorti-	ment	Interest	Value	Adjusted	brances	0	(Loss)		Gain	
CUSIP	No B defice	0''	O	Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired		Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
BHM1QN-52-8 BHM2K9-KH-3	RIVERSIDE STRATEGIC CAPITAL FUND I LP SAW MILL CAPITAL CVR LP	. NEW YORK	NY NY	DISTRIBUTION	. 05/23/2017 02/24/2023	02/10/2023	77,228								76,579				
	SAW MILL CAPITAL CVN LF	BRIARCLIFF MANOR	NY	DISTRIBUTION	. 05/23/2016	12/14/2023	6,845,892							6,845,892					
	SBP HOLDINGS LP ? CLASS B	GLENBURNIE	MD	DISTRIBUTION	. 03/23/2010	03/27/2023	1,721,331							1,721,331					
	SBP HOLDINGS LP ? CLASS C	NEW YORK	NY	DISTRIBUTION		09/15/2023	833,264												
	SILVER OAK SERVICES PARTNERS III LP	EVANSTON	IL	DISTRIBUTION	. 04/17/2017 .	06/26/2023	243,583							243,583	243,583				
	SLS MSOUTH HOLDINGS LLC	ATLANTA	GA	DISTRIBUTION	. 09/14/2015	09/28/2023	5,531,527	[5,531,527	4				ļ '
	SPT CAPITAL MANAGEMENT LP	. GREENWICH	CT	DISTRIBUTION	. 04/28/2021 .	09/07/2023	4,024							4,024	3,435				'
	SRS EQUITY HOLDINGS 3 LLC	. COLORADO SPRINGS	00	DISTRIBUTION	. 11/01/2018 .	01/01/2023	305, 126							305, 126				'	'
	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	DISTRIBUTION	. 09/22/2017 .	12/27/2023	2, 143,717							2, 143,717	2, 143, 717			'	'
BHM197-P7-9	TAILWIND CAPITAL PARTNERS II LP	. NEW YORK	NY	DISTRIBUTION	. 03/30/2016 .	09/28/2023	319,039							319,039	207, 128				'
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	. NEW YORK	NY	DISTRIBUTION	. 06/24/2019 .	09/28/2023	371,841							371,841	14,467			'	'
BHM1PZ-KU-3	UNION CAPITAL EQUITY PARTNERS II LP	. GREENWICH	C1	DISTRIBUTION	. 07/26/2018 09/02/2015	09/12/2023 07/25/2023	246,745 115,570							246,745	283.006				'
BHM19E-G1-7 BHM1SZ-U2-1	UPFRONT GROWTH I LP	. SANTA MUNICA	CA	DISTRIBUTION	. 03/29/2018	07/25/2023	395,846								1,995,339				
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	DISTRIBUTION	. 03/29/2018	09/29/2023	640,592							640,592					
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	DISTRIBUTION	. 05/15/2017 .	10/18/2023	424,912												
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	DISTRIBUTION	. 12/19/2017 .	10/06/2023	96,602							96.602	560.624				
BHM1UE-C8-2	VMG PARTNERS IV LP	. SAN FRANCISCO		DISTRIBUTION		09/14/2023	871,162							871.162	818,185				
	VMG PARTNERS V LP	SAN FRANCISCO	CA	DISTRIBUTION		09/07/2023	78,874							78,874	60 , 197				'
BHM1QG-HQ-7	WIND POINT PARTNERS VIII A LP	. CHICAGO	IL	DISTRIBUTION	. 09/25/2018	11/06/2023	7,087,872							7,087,872	3,467,998				'
1999999. Joir	nt Venture Interests - Common Stock	k - Unaffiliated					127, 450, 152	(2,337,030)				(2,337,030)		127,450,152	56,057,180		2,561,498	2,561,498	6,343,231
	SIXTH STREET OPPORTUNITIES V FUND	. SAN FRANCISCO	CA	DISTRIBUTION	. 09/29/2022	09/14/2023	234,253							234,253	234,253				
	nt Venture Interests - Common Stock						234,253							234,253	234, 253				<u> </u>
BHM1NB-HR-9	ARBORS OF WATERMARK	COLUMBUS	OH	DISTRIBUTION		09/07/2023	2,585,752	96,963				96,963		2,585,752	936 , 157				'
BHM1J5-US-0	ATRIUM AT WORLDGATE	HERNDON	VA	DISTRIBUTION	. 03/14/2016 .	09/01/2023	15,300							15,300					'
	BROOKDALE ON THE PARK	NAPERVILLE	IL	DISTRIBUTION	. 01/13/2015 .	07/07/2023	505,901	(93,557)				(93,557)		505,901	56,435				'
BHM1D3-EP-5	CARMEL CENTER (JV EQUITY)	. LOUISVILLE	KY	DISTRIBUTION		09/14/2023	3,341,081							3,341,081	3,341,081		3,030,262	3,030,262	'
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)	. WESTFILED	IN	DISTRIBUTION	. 02/18/2016 .		840,990							840,990	840,990				'
BHM1CC-4R-3 BHM1JJ-EN-9	MCBEE STATION	GREENVILLE		DISTRIBUTION	. 07/30/2015 .	09/15/2023 07/28/2023	50,850								50,850				
BHM193-0C-4	MERITEX METROAIR3	PLAINFIELD	IN	DISTRIBUTION	. 03/25/2015	07/13/2023	101, 119								101,119				
	nt Venture Interests - Real Estate - L			DIGITIBOTION	. 00/20/2010 .		7.503.877	3,406				3,406		7.503.877	5.326.632		3.030.262	3.030.262	
BENOGH-FD-8	GOLDEN BOAD IT 1. LLC	VARIOUS		DISTRIBUTION	00 (40 (0000	12/28/2023	317.772	3,400				3,400		317.772	317.772		3,030,202	3,030,202	
				DISTRIBUTION	. 08/16/2023 .	. 12/28/2023													
	nt Venture Interests - Other - Affiliate	ea			1	1	317,772							317,772	317,772				ļ
	SLR LLC SLR_22-2 ABS22-2144A 12/30/52		CYM		. 12/12/2022	07/25/2023	132,840		(132,840)			(132,840)							
2799999. Sur	plus Debentures, etc - Unaffiliated						132,840		(132,840)			(132,840)							
	PIMCO COMMERCIAL REAL ESTATE DEBT FUND II																		
BHM2ES-KK-1	RATED NOTE VEHICLE I LP	. NEWPORT BEACH	CA	DISTRIBUTION	. 04/19/2022 .	11/14/2023	1,052,886							1,052,886	963,639				
	PIMCO PRIVATE INCOME FUND ONSHORE FEEDER LLC	C								1									
BHM2ES-9X-6		NEWPORT BEACH	CA	DISTRIBUTION	. 04/01/2022 .	11/14/2023	4,911,349							4,911,349	138,307				<u> </u>
	sidual Tranches or Interests with Un		aracteristics of	Common Stock - Unaffiliated			5,964,235							5,964,235	1,101,946				<u> </u>
	SIXTH ST CMS DYN CRD NT IS LLC CFO	DALLAS	TX	DISTRIBUTION	. 11/08/2022 .	09/15/2023	159,517							159,517	159,517				
	SIXTH STREET LENDING PARTNERS	DALLAS	TX	DISTRIBUTION	. 06/27/2023 .	07/07/2023	47,267							47,267	47,267				
	sidual Tranches or Interests with Un	derlying Assets Having Cha	aracteristics of	f Common Stock - Affiliated			206,784							206,784	206,784				ļ
6099999. Tot	al - Unaffiliated						141,051,104	(2,333,624)	(132,840)			(2,466,464)		140,918,264	62,485,758		5,591,760	5,591,760	6,343,231
6199999. Tot	al - Affiliated			-	-		758,809							758,809	758,809			 1	
6299999 - To	tals						141.809.913	(2.333.624)	(132.840)			(2.466.464)		141.677.073	63.244.567		5.591.760	5.591.760	6.343.231
							, 000 , 010	(=,000,0E4)	(.02,540)			(=, 100, 104)	1	,, 010	55,2,007	1	5,55.,.00	3,00.,.00	0,0.0,201

SCHEDULE D - PART 1

							Showing All Lor	na-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar									
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrvin	g Value			ı	nterest		Da	ates
·	<u>-</u>	3	4	5	Ĭ	•	8	9		• •	12	13	14	15	16	17	18	19	20	21	22
		ľ			NAIC		U				12	10	17	10	10	.,,	10	10	20		22
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-								0	Foreign							
			F		nation								Current	Exchange							
			0		Modifier		- .						Year's	Change							
			r		and		Rate			5		Current	Other-	in							0, , ,
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	- 1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912803-CK-7	UNITED STATES TREASURY SENIOR GOVT_BND	0			1.A	5,646,675	76.5490		10,873,000	8,286,785		309,694			0.000	3.850	N/A			12/05/2013	02/15/2031
912810-FG-8	UNITED STATES TREASURY SENIOR GOVT_BND				1.A				1,500,000	1,649,724		(26,541)			5.250	3. 126	FA	29,745	78,750	03/31/2014	02/15/2029
912810-FT-0	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	2,348,125			2,000,000	2,223,624		(14,677)			4.500	3.369	FA	33,995	90,000	03/31/2014	02/15/2036
912810-QU-5	UNITED STATES TREASURY SENIOR GOVT_BND	SD			1.A	118, 125		108,335	125,000	120,049		196			3. 125		FA	1,475	3,906	03/16/2012	02/15/2042
912810-QZ-4	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	3,020,026			2,999,000	3,014,549		(564)			3. 125	3.089	FA	35,399	93,719	03/27/2013	02/15/2043
912810-RB-6	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	914,015		820,898	1,000,000	935,240		2,350			2.875	3.331	MN	3,712	28,750	06/28/2013	05/15/2043
912810-RD-2	UNITED STATES TREASURY SENIOR GOVT_BND	SD			1.A		93.4530	411, 194	440,000	431,518		287			3.750	3.890	MN	2, 130	16,873	12/05/2013	11/15/2043
912810-RD-2	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	6,042,061		5,789,421	6, 195,000	6,075,572		4,042			3.750	3.890	MN	29,996	237,564	12/05/2013	11/15/2043
912810-RK-6	UNITED STATES TREASURY SENIOR GOVT_BND	SD			1.A		75.7230	143,873	190,000	186,554		124			2.500	2.612	FA	1,794	4,750	04/24/2015	02/15/2045
912810-RY-6	UNITED STATES TREASURY SENIOR GOVT_BND	SD			1.A		77.8670	79,425	102,000	98,616		100			2.750	2.946	FA	1,060	2,805	10/25/2017	08/15/2047
912810-SA-7	UNITED STATES TREASURY SENIOR GOVT_BND	.			1.A	590,679	81.4880	493,004	605,000	592,503		360			3.000	3. 123	FA	6,856	18, 150	05/07/2018	02/15/2048
912810-SF-6	UNITED STATES TREASURY SENIOR GOVT_BND	SD			1.A	2,812,469	81.3710		2,795,000	2,810,642		(370)			3.000	2.968	FA	31,672		03/21/2019	02/15/2049
912810-SF-6	UNITED STATES TREASURY SENIOR GOVT BND	.			1.A		81.3710	109,851	135,000	135,756		(18)			3.000	2.968	FA	1,530	4,050	03/21/2019	02/15/2049
912810-SN-9	UNITED STATES TREASURY SENIOR GOVT BND	.			1.A		53.8870	57,279,427	106,296,000	71,746,165		842, 140			1.250	3.048	MN	171,563	1,330,889	08/02/2022	05/15/2050
912810-SN-9	UNITED STATES TREASURY SENIOR GOVT BND	c			1.A	251,354,245	53.8870	204 . 278 . 623		256, 175, 134		2.997.571			1.250	3.048	MN	611.854	4,731,139	08/02/2022	05/15/2050
912810-SN-9	UNITED STATES TREASURY SENIOR GOVT BND	SD			1.A	550,664		444,565	825,000	561,279		6.459			1.250	3.048	MN	1,332	10,285	08/02/2022	05/15/2050
912810-SP-4	UNITED STATES TREASURY SENIOR GOVT BND	C			1.A			42.895.858	76.981.000	73.660.442		100 . 235			1.375	1.574	FA	399.810	1,058,489	10/27/2020	08/15/2050
912810-SP-4	UNITED STATES TREASURY SENIOR GOVT BND				1.A	24,791,228		14,498,478	26,019,000	24.896.676					1.375	1.574			357,761	10/27/2020	08/15/2050
912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT BND	С			1.A		65.3010	10,448,125	16,000,000	15,794,773		5.564			2.000	2.056	FA	120,870	320,000	10/21/2021	08/15/2051
912810-SZ-2	UNITED STATES TREASURY SENIOR GOVT BND				1.A			58.995.991	90,345,000			28 . 170			2.000	2.056	FA			10/21/2021	08/15/2051
912810-TB-4	UNITED STATES TREASURY SENIOR GOVT_BND				1.A	71,882,365		47,097,969	74,500,000	72.019.590		65.664			1.875	_	MN	180.366	1,396,875	11/23/2021	11/15/2051
912810-TB-4	UNITED STATES TREASURY SENIOR GOVT BND	С			1.A	1,929,412		1,264,375	2.000.000	1.933.128		1.768			1.875	2.032	MN	4.842		11/16/2021	11/15/2051
91282C-CF-6	UNITED STATES TREASURY SENIOR GOVT BND				1.A			461.543		499.285		292			0.750		MN		3.750	05/27/2021	05/31/2026
	Subtotal - Bonds - U.S. Governments - I	SSLIER	Ohlia	ations		623.994.766		462.509.268	801.514.000	633,145,039		4.356.725			XXX	XXX	XXX	2.487.960	11.716.755	XXX	XXX
36179U-CA-8	GOVERNMENT NATIONAL MORTGAGE A POOL# MA5	0000	Oblig	Licito	1.A	- , ,	94. 1680	, , , ,	111.705	111.264		4,000,720			3.500		MON	326	3.910	09/11/2018	09/20/2048
36200Q-JD-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 569				1.A	1.413		1,401	1,355			(13)			7.000	3.760			95	07/18/2002	03/15/2032
36200Q-WP-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 569				1.A	,	. 101.2660	1,075	1.062	1.164		(10)			7.000		MON		74	07/18/2002	01/15/2032
36200W-TB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 574				1.A	,	. 101.2660	543	537	558		(10)			7.000	5.691		2		03/20/2002	11/15/2031
36201C-PY-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 579				1 A			24,942	24,424	24.869		(44)			6.500		MON	132	1,588	02/05/2002	01/15/2032
36201E-3C-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 579				1.A				24,424	24,869		(44)			7.000	5.534		132 Q4	1, 588	04/17/2002	05/15/2032
36201F-PK-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 581				1.A	59,325	. 103.3870	59,675	57.720	60.615		(256)			7.000	5.456	MON	337	4.040	04/17/2002	05/15/2032
36201F-06-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 581				1.A		. 103.3870					(230)			7.000	5.682	MON	50	600	04/17/2002	05/15/2032
36201J-EW-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 581				1.A	44.957	. 103.3870	45.180	43.700			(33)			7.000		MON		3.059	04/17/2002	04/15/2032
36201U-AH-7					1.A	44,957			43,700	45,590		(170)			7.000	3.822		200	1.038	04/ 19/2002	
362010-AH-7 36202E-3E-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 593				1.A		. 103.3870		14,827			(113)			4.500	-	MON	181	2.167	04/16/2009	08/15/2032
	GOVERNMENT NATIONAL MORTGAGE A POOL# 004				1.A	., .		48,202		49,285		, ,						181			
36202F-CN-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 004			4			. 100 . 1010		21,055			(10)			4.500	4.255		/9		11/17/2009	11/20/2039
36202F-DB-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 004	· ··· ···		4	1.A		. 100.1010	20,976	20,955	21,523		(22)			4.500	3.958		/9		12/17/2009	12/20/2039
36202F-EH-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 004			4		45,971		45,662	45,616	46,003		(17)			4.500	4.325		1/1	2,053	03/16/2010	02/20/2040
36202F-GW-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 004			4	1.A	30,855	. 100.0330	27,775	27,766	32,364		(179)			4.500		MON		1,250	09/07/2012	06/20/2040
36202F-HY-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 004			4	1.A		. 101.7000	347,404	341,596	372, 194		(1,074)			5.000	3.325		1,423	17,080	04/28/2015	07/20/2040
36202F-LP-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 004	··		4	1.A		. 100.0330	122,068	122,027	129,910		(275)			4.500	3.313		458	5,491	04/28/2015	10/20/2040
36209A-6R-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 466	··			1.A	411	. 100.8270	410	406	416		(1)			8.000		MON	3	32	07/13/2000	07/15/2030
36209E-VR-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 469	· · · · · · ·			1.A	801	. 101.2660	778	769	825		(10)			7.000	3.423		4	54	07/18/2002	10/15/2028
36209S-TU-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 480				1.A		. 101.2660	620	612	641		(5)			7.000		MON	4	43	07/18/2002	06/15/2028
3620A1-X7-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 716				1.A	2,857	. 100.4770	2,779	2,766	2,902		(5)			5.000	4.030	MON	12	138	04/28/2015	06/15/2039

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			I.	nterest		Da	ntes
· ·	<u>-</u>	3	4	5	Ŭ	'	8	9			12	13	14	15	16	17	18	19	20	21	22
			-	J	NAIC			3			12	10	1-7	10	10	17	10	10	20	21	
					Desig-																
					nation.																
					NAIC									Total							
					-																
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3620A8-LU-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 722				1.A	9.239	. 100.4770	9.005		9.343		(14)			5.000	4. 181	MON	37	448	04/28/2015	08/15/2039
3620A9-SH-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 723				1.A		. 100.4770		21,448	22,172		(27)			5.000	4.347	MON	89	1,072	04/28/2015	09/15/2039
3620AC-3Z-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 726				1.A	44,270			42.956	44.564		(61)			5.000	4.279	MON	179	2 148	04/28/2015	09/15/2039
3620AC-4G-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 726	l	l		1.A	4.769		4.661	4.628	4.818		(7)			5.000	4.220		19		04/28/2015	09/15/2039
3620AR-JT-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 737	I			1.A	177,291		169.014	170.788	176.788		(212)			4.500	3.836		640	7,685	04/28/2015	10/20/2040
36212J-WR-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 535	1			1.A	0/0	. 100.8270	946	938	952		(2)			8.000	7 . 429	-	6	75	07/13/2000	08/15/2030
36213D-3C-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 535				1.A	7,825		7,794	7.632	7.778		(14)			6.500	5.852		А1		04/28/2015	02/15/2032
36213E-YA-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 552				1.A		. 102.1190					(14)			7.000		MON		78	03/20/2002	04/15/2032
36213E-YA-8 36213S-EB-7	GOVERNMENT NATIONAL MORTGAGE A POUL# 552				1.A		. 103.3870					(4)			7.000	4.333		/		03/20/2002	04/15/2032
36213T-6Y-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 562				1.A		. 101.2660	254	11.529	11.903		(1)			7.000	5.910	-			03/20/2002	10/15/2031
		•••			1.A		. 101.2660	11,675	10.818	11,903		(37)				5.910		6/		03/20/2002	
36213V-R2-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 565								,			,			7.000		-	63			11/15/2031
36213X-T5-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 567	•••			1.A	1, 268			1, 186			(4)			7.000	5.761		/	83	04/28/2015	05/15/2032
36225B-G7-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 781				1.A		. 101.2660			2,541		(16)			7.000	4.958		14	170	10/15/2001	12/15/2029
36225B-LL-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 781				1.A		. 101.2660	8,229	8 , 126	8,552		(47)			7.000	5.066	-	47	569	10/15/2001	12/15/2030
36225B-NC-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 781				1.A		. 101.2660	575	568	588		(2)			7.000	5.739		3	40	03/20/2002	05/15/2031
36225B-PM-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 781			4	1.A	5, 161		5,074	5,011	5,289		(27)			7.000	5. 136	-	29	351	03/06/2002	09/15/2031
36225B-TE-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 781				1.A		. 101.2660	39,396	38,903	42,842		(353)			7.000	0.000	MON	227	2,723	07/18/2002	05/15/2032
38378F-TP-5	GNMA_13-5 AGENCY_CMO _13-5				1.A		77.5090	413, 105	532,977	546,704		(623)			3.000	2.821	-	1,332	15,732	12/01/2023	01/20/2043
38378U-FY-8	GNMA AGENCY_CMO _13-150				1.A		90.1180	296, 198	328,679	337,546		(275)			2.750	2.296		753	9,039	01/01/2022	10/16/2043
38379F-NB-1	GNMA SENIOR AGENCY_CMO _15-176C				1.A	1,211,832		1,050,413		1,210,305		(1,138)			3.000	2.531		2,936	35,231	12/30/2021	09/20/2045
38379F-YH-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR AG				1.A		83.7050	593, 188	708,662	754,952		(3,861)			3.000	2.298	MON	1,772	19, 177	12/01/2023	10/20/2045
38379P-LY-1	GNMA SENIOR AGENCY_CMO _15-77D				1.A	307,689	82.8790	241,302	291, 150	305,328		(1,070)			3.000	2.516	MON	728	8,735	12/30/2021	05/20/2045
38379T-F7-9	GNMA SENIOR AGENCY_CMO _16-9D				1.A	599, 627	89.4150	519, 180	580,644	598,870		(567)			3.000	2.548	MON	1,452	17,419	12/30/2021	01/20/2046
38379X-M6-4	GNMA SENIOR AGENCY_CMO _16-99A				1.A	1,266,145	89.2310	1,096,396	1,228,714	1,264,761		(1,098)			3.000	2.563	MON	3,072	36,862	12/30/2021	07/20/2046
0029999999	Subtotal - Bonds - U.S. Governments - R	Reside	ential I	Mortgage	-Backed																
Securities				5.5.		6.334.817	XXX	5.463.629	6.094.219	6.335.474		(11.846)			XXX	XXX	XXX	17.337	205.713	XXX	XXX
38378N-HQ-9	GNMA_13-175				1.A	, ,	0.2430	-, -, -,	2,201,210	-,,,,,,,		(,,			0. 169	0.000	MON		1.769	01/26/2016	05/16/2055
	GNMA 14-148 SENIOR CMBS 14-148				1.A		1.2530	59.044		38.038		(4,232)	8.981		0. 109	39.674		1.632		10/16/2014	10/16/2056
38380J-8R-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM				1.A		2.9040	297,921		52.868		(4,232)			0.334		MON	2.857		07/25/2018	01/16/2060
38380J-BH-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM				1.A		3.2760	71,995				(20,522)	23.444		0.544		MON			11/20/2017	12/16/2059
38380J-ND-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM				1.A		3.2760	1.185.887		1.023.804		273.428	20,444		0.722	20.348				01/19/2018	04/16/2060
38380M-E9-8	GNNA SENIOR CMBS 19-8				1.A			82,755		1,023,804		213,428			0.760	0.000		1.031		01/19/2018	11/16/2060
	GNMA SENIOR_CMBS _19-8				1.A					•••••					0.760	0.000		1,031		01/25/2019	11/16/2060
38380M-G5-4										•••••							-				
38380M-K7-5	GNMA SENIOR_CMBS _19-17				1.A			309,832		4 000 7:-					0.654	0.000		3,533		02/20/2019	12/16/2060
	GNMA_20-25 SENIOR_CMBS _20-25				1.A		5.6500	1,128,060		1,220,440		353,478			0.740		MON	12,318	147,674	02/19/2020	01/16/2062
	GNMA_20-25 SENIOR_CMBS _19-105	<u> </u>		<u> </u>	1.A	162,648	5.5870	475, 128							0.722	0.000	MON	5, 119	60,929	08/21/2019	08/16/2061
	Subtotal - Bonds - U.S. Governments - C	omm	nercial	Mortgage	e-							1				\ \n \ \ \	\.a			1001	,,,,,
Backed Sec						6,575,275		3,975,310		2,404,667		618,754	32,425		XXX	XXX	XXX	51,542	636,632	XXX	XXX
	Total - U.S. Government Bonds					636,904,858		471,948,207	807,608,219	641,885,180		4,963,633	32,425		XXX	XXX	XXX	2,556,839	12,559,100	XXX	XXX
68327L-AC-0	ONTARIO TEACHERS CADILLAC FAIR SENIOR CO		Α	2	1.E FE	1,461,132	94.3010	1,241,944	1,317,000	1,421,328		(20,097)			4. 125	2.381	FA	22,636	54,326	12/30/2021	02/01/2029
00946A-AE-4	AIRPORT AUTHORITY HONG KONG SENIOR CORP		D	1	1.B FE		76.7120	1,534,234	2,000,000	1,981,796		406			3.250	3.300	JJ	30,514	65,000	01/05/2022	01/12/2052
00946A-AF-1	AIRPORT AUTHORITY HONG KONG SENIOR CORP		D	1	1.B FE	2,100,000	76.9100	1,615,102	2,100,000	2,100,000					3.500	3.500	JJ	34,504	73,500	01/05/2022	01/12/2062
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA SENIOR COR		D		1.G FE		90 . 1950	356,272	395,000	469,560		(5,798)			4.950	2.904	JJ	8,256	19,553	12/30/2021	07/29/2035
12570T-AA-9	CIMB BANK BHD SENIOR CORP BND	L	D	[1.G FE	2,853,856			3,200,000	2,864,465		10,609			2. 125	5.409				11/16/2023	07/20/2027
	CHILE REPUBLIC OF SENIOR CORP BND		D	1	1.F FE		76.0260	4.789.652	6.300.000	5.878.903		17,403			3. 100	3.622			195,300	01/19/2022	05/07/2041
.00000 50 7 11111		p		, j		,0,000					1	, 400								, , , , , , , , , , , , , , , , ,	

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7	- 1	air Value	10	11		e in Book/Adju	usted Carrying	g Value				Interest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
168863-DU-9	CHILE REPUBLIC OF SENIOR CORP_BND		D	2	1.F FE	605,50		670,132	1,000,000	605,667		167			3.250	5.643	MS	9,028		11/27/2023	09/21/2071
168863-DV-7	CHILE REPUBLIC OF SENIOR CORP_BND		D	2	1.F FE	2,997,96		2,672,361	3,000,000	2,998,232		206			3.500	3.507	JJ	44,042	105,000	01/27/2022	01/31/2034
168863-DW-5	CHILE REPUBLIC OF SENIOR CORP_BND		D	1	1.F FE		82.1070	1,231,605	1,500,000	1,486,239		300			4.000	4.055	JJ	25, 167	60,000	01/27/2022	01/31/2052
168863-DY-1	CHILE REPUBLIC OF SENIOR CORP_BND		D	2	1.F FE		89.2840		3,000,000	2,997,743		243			4.340		MS	41,230		03/02/2022	03/07/2042
23330J-AA-9	DP WORLD LTD SENIOR CORP_BND 144A	.	D		2.B FE		3 . 110 . 2030	286,527	260,000	333,813		(4,025)			6.850	4.092	JJ	8,856	17,810	12/30/2021	07/02/2037
268317-AC-8	ELECTRICITE DE FRANCE SA SENIOR CORP_BND	-	D		2.A FE		. 113.7920	4,000,942	3,516,000	4,957,817		(71,984)			6.950	3.440	JJ	105,211	244,362	12/30/2021	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		D		2.A FE		299.7210	552,456	554,000	708, 156		(7,140)			5.600	3.347	JJ	13,271	31,024	12/30/2021	01/27/2040
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		D		2.A FE		390.0050		3,706,000	4,510,951		(27,659)			4.875	3.376			180,668	12/30/2021	01/22/2044
268317-AQ-7	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		D	1	2.A FE		290.5870	1,074,365	1,186,000	1,468,477		(8,921)			4.950	3.372		12,720	58,707	12/30/2021	10/13/2045
268317-AR-5	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		D	1	2.A FE					1,291,429 4.966.362		(5, 135)			5.250	3.605	AU	11,239	51,870	12/30/2021	10/13/2055
28504D-AD-5	ELECTRICITE DE FRANCE SA SENIOR CORP_BND		υ		2.A FE		. 113.0910	., . ,							6.900	6.954	MN			05/17/2023	05/23/2053
29135L-AB-6 29135L-AJ-9	ABU DHABI EMIRATE OF SENIOR CORP_BND 14 ABU DHABI EMIRATE OF SENIOR CORP BND 14		D		1.0 FE		087.3300 983.7500	365,913	419,000	496,942		(2,204)			4. 125	3.022	AU	3,841	17,284	12/30/2021	10/11/2047
29135L-AN-0	ABU DHABI EMIRATE OF SENIOR CORP BND 14		D		1.0 FE		663.2100	1,632,082	2.582.000	2,357,600		2.218			2.700	3.010	MC	23,044		12/30/2021	09/02/2070
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJ SENIOR CO		D	1	1.6 FE)86.4160	691,327		852,039		(861)			5.000	4.536	MO			05/24/2017	01/25/2047
29446M-AG-7	EQUINOR ASA SENIOR CORP BND		D	1	1.0 FE		186.3290	345.316		404,949		(216)			3.625	3.522	۸۸	3,424	14,500	02/15/2022	04/06/2040
29446M-AH-5	EQUINOR ASA SENIOR CORP BND		D	2	1.D FE		482.5350	126,279	153.000	172,763		(210)			3.700	2.978		1.337	5,661	12/30/2021	04/06/2050
30216K-AE-2	EXPORT-IMPORT BANK OF INDIA SENIOR CORP		D	٠	2.0 FE		991.3170	3.119.389	3.416.000	3,466,960		(7.575)			3.700	2.978		51.193	111,020	01/01/2022	01/15/2030
445545-AF-3	HUNGARY GOVERNMENT SENIOR CORP BND		n		2.8 FE		3 . 119.3810		7.442.000	11,763,805		(185,230)			7.625	3.212		145,016	567,453	12/30/2021	03/29/2041
445545-AR-7	HUNGARY GOVERNMENT SENTOR CORP BND 144A		D		2.B FE		0 . 103.8690	1.038.688	1,000,000	991.683					6. 125	6.345		6.635		11/15/2023	05/22/2028
45434L-2A-1	INDIAN RAILWAY FINANCE CORP LT SENIOR CO		n		2.0 FE		90.2300	1,804,600	2.000.000	1,983,056		2.503			3.249	3.404		24,909	64,980	01/27/2022	02/13/2030
45434L-2C-7	INDIAN RAILWAY FINANCE CORP LT SENIOR CO		D		2.0 FE		85.8900	1, 116, 570	1.300.000	1,237,396					2.800	3.573		14.257		02/25/2022	02/10/2031
465077-AL-9	ISRAEL ELECTRIC CORP LTD SECURED CORP BN		D	1	2.A FE		93.3480	933.480	1,000,000	900.883		2.383			4.250	6.784	FA			11/13/2023	08/14/2028
46513J-B5-9	ISBAEL STATE OF SENIOR CORP BND		D		1.E FE		577.9990	1.091.989	1.400.000	1,720,495		(294)			4.500	3.640	AO.	15, 400	63,000	01/13/2022	04/03/2120
50066A-AG-8	KOREA GAS CORPORATION SENIOR CORP BND 14		D		1.C FE		399.8290	1,478,465	1.481.000	1.485.734		(41.306)			3.875	1.059	FA	22.158	57.389	12/30/2021	02/12/2024
62878U-2B-7	NBN CO LTD SENIOR CORP_BND 144A		D	2	1.D FE		385.7480	386,722	451,000	452,498		(180)			2.625	2.574	MN	1,842	11,839	12/30/2021	05/05/2031
69370R-AF-4	PERTAMINA PERSERO PT SENIOR CORP BND	`.	D	2	2.B FE		490.8430		7.328.000	7.446.613		(18.640)			3.100	2.795	JJ	100,964	227, 168	01/01/2022	01/21/2030
69377F-AC-0	PT FREEPORT INDONESIA SENIOR CORP_BND 14		D	2	2.0 FE		99.1250	2,472,178	2,494,000	2,494,000		[6.200	6.200	A0		154,628	04/07/2022	04/14/2052
698299-AW-4	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		D		2.C FE		98.9200		1,250,000	1,505,287		(17,709)			6.700	4.352	JJ			05/23/2017	01/26/2036
698299-BB-9	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		D		2.C FE		66.8090	133,617	200,000	197,702		37			4.300	4.370	A0	1,481	8,600	04/05/2018	04/29/2053
698299-BG-8	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		D	2	2.C FE	3,851,21	70.8690	2,522,228	3,559,000	3,832,033		(7,659)			4.500	3.975	MN	20,464	160 , 155	12/30/2021	05/15/2047
698299-BH-6	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	.	D	1	2.C FE	5,667,87	69.2160	3,572,926	5,162,000	5,645,923		(11,058)			4.500	3.910	A0	48,394	232,290	12/30/2021	04/16/2050
715638-AP-7	PERU REPUBLIC OF SENIORCORPBND		D		2.B FE		. 125.6610	3,141,525	2,500,000	2,970,020		(4,980)			8.750	0. 100	MN	24,306	109,375	11/07/2023	11/21/2033
715638-AU-6	PERU REPUBLIC OF SENIOR CORP_BND	.	D		2.B FE		. 111.2500	1,568,625	1,410,000	1,583,653		(7,988)			6.550	5. 147	MS	27,450	33,405	11/27/2023	03/14/2037
715638-DR-0	PERU REPUBLIC OF SENIOR CORP_BND	.	D	2	2.B FE		62.0560	3,661,304	5,900,000	2,979,826		326			3.230	6.408	JJ	80,992		10/30/2023	07/28/2121
715638-DW-9	PERU REPUBLIC OF SENIOR CORP_BND	.	D	2	2.B FE		70.3590	3,658,668	5,200,000	2,967,515		1,435			3.600	6.542	JJ	86,320		10/30/2023	01/15/2072
731011-AU-6	POLAND REPUBLIC OF SENIOR CORP_BND		D		1.G FE		296.9000	485,469	501,000	520,381		(8,371)			3.250	1.504		3,844	16,283	12/30/2021	04/06/2026
731011-AV-4	POLAND REPUBLIC OF SENIOR CORP_BND		D	2	1.G FE	1,614,83		1,718,530	1,700,000	1,615,672		842			4.875	5.539	A0	20,028		11/15/2023	10/04/2033
731011-AW-2	POLAND REPUBLIC OF SENIOR CORP_BND		D	2	1.G FE	2,751,48		3, 121,008	3,000,000	2,751,997		517			5.500	6.110	A0	39,875		11/08/2023	04/04/2053
74727P-AV-3	QATAR STATE OF SENIOR CORP_BND 144A	.	D	1	1.D FE			798, 195	838,000	1,047,682		(6,412)			4.625	3.072	JD	3, 122		12/30/2021	06/02/2046
74727P-AY-7	QATAR STATE OF SENIOR CORP_BND 144A	.	D	1	1.D FE		1 . 101.1400	707,980	700,000	934,577		(6,355)			5.103	3. 125		6,747	35,721	12/30/2021	04/23/2048
760942-BD-3	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR	.	D		2.B FE		97.5840	149,634	153,339	199,294		(905)			4.975	3.385	A0	1,504	7,629	12/30/2021	04/20/2055
77586T-AE-6	ROMANIA REPUBLIC OF SENIOR CORP_BND	.	D		2.C FE		498.3400	10,431,907	10,608,000	13,682,370		(98, 160)			6.125	4.008	JJ	286,969	649,740	12/30/2021	01/22/2044
78520L-AB-6	SABIC CAPITAL II BV SENIOR CORP_BND 144A		D		1.F FE		498.8760	5,371,911	5,433,000	5,931,992		(97,469)			4.500	2.449		55,009	244,485	12/30/2021	10/10/2028
80413T-AC-3	KSA SUKUK LTD SENIOR CORP_BND 144A		D		1.E FE	1,668,35	388.3960	1,258,753	1,424,000			(6,530)			4.500	3.464	AO	11,570	64,080	12/30/2021	10/26/2046

SCHEDULE D - PART 1

		S Owned Dece	mber 31 of	Current Yea	ar																
1	2		Cod	es	6	7		air Value	10	11	Change	e in Book/Adju	usted Carrying	g Value			I	Interest		Da	tes
		3	4	5	Ī		8	9			12	13	14	15	16	17	18	19	20	21	22
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted	_		Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	5	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
80413T-AJ-8	KSA SUKUK LTD SENIOR CORP_BND 144A		. D		1.E FE	1,000,81		745,563	790,000	991, 192		(4,873)			5.000	3.478	AO	8,119		12/30/2021	04/17/2049
80413T-AL-3	KSA SUKUK LTD SENIOR CORP_BND 144A		. D		1.E FE	214,75		195,734	200,000	213,636		(246)			5.250	4.789	JJ	4,813	10,500	04/01/2019	01/16/2050
84612M-AA-3	SP GROUP TREASURY PTE LTD SENIOR CORP_B	.	. D	1	1.B FE	3,336,36		2,897,278	3,055,000	3,258,645		(39, 176)			3.375	1.944		35,514		12/30/2021	02/27/2029
85771P-AQ-5	EQUINOR ASA SENIOR CORP_BND	.	. D	1	1.D FE		998.2280	775,020		994,469		(7,428)			4.800	3.043		5,576		12/30/2021	11/08/2043
91086Q-AZ-1 91087B-AN-0	MEXICO UNITED MEXICAN STATES SENIOR COR MEXICO UNITED MEXICAN STATES SENIOR COR		. D		2.B FE		89.4300		4, 150,000	3,238,690		9.055			5.750	7.371		52,365		10/31/2023	10/12/2110
91087B-AN-0	MEXICO UNITED MEXICAN STATES SENIOR COR		. D	2	2.B FE		267.7350			512.097		9,055			4.280	4. 179				01/19/2022	05/24/2061
91087B-AX-8	MEXICO UNITED MEXICAN STATES SENIOR COR		. D	2	2.B FE		0 . 101.8020	3,461,268	3,400,000	3,104,662					6.338	7.042			21,00/	11/08/2023	05/04/2053
917288-BK-7	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR		. D	1	2.B FE		199.1790		4.849.040	5, 104, 662		(87.235)			4.375	2.279	MIN	93, 108		12/30/2021	01/23/2031
BAY1DB-FL-7	MEXICO UNITED MEXICAN STATES SENIOR COR		. D	2	2.B FE				1,000,000	613,333					3.750	6.334	۸۸	7,500	212, 140	11/27/2023	04/19/2071
BAY1LK-QP-7	ABU DHABI PORTS COMPANY PJSC SENIOR CORP		n	2	1.E FE		085.0060	2.465.174	2.900.000	2.340.756		9. 156			2.500	5.757	MN	11,076		11/06/2023	05/06/2031
BAY2QC-OM-3	GACI FIRST INVESTMENT CO SENIOR CORP BND		n	2	1.E FE		590.4770	3,528,611	3.900.000	3,019,424		1.799			5. 125	6.941	FΔ	76,064		10/30/2023	02/14/2053
BAY2W0-SH-3	MFB MAGYAR FEJLESZTESI BANK ZR SENIOR CO		D	٠	2.B FE		. 102.8560	2.982.824	2.900.000	2.862.538		1 688			6.500	6.839	.ID	1.047		10/30/2023	06/29/2028
BRTPPB-ZW-4	KSA SUKUK LTD SENIORCORPBND		. D		1.E FE		97.8670	3,523,212	3,600,000			1.373			5.250	6.288	JJ			11/03/2023	01/16/2050
BRW14H-2G-4	KSA SUKUK LTD SENIORCORPBND		. D		1.E FE		75.9770	3,418,965	4,500,000	2,979,341		2.591			3.750	6.221	JJ	75,000		11/07/2023	01/21/2055
G3705Q-AB-3	GACI FIRST INVESTMENT CO SENIOR CORP BND		. D	2	1.E FE		89.3150	2,054,240	2,300,000			53			5.375	6.663	AO			11/15/2023	10/13/2122
G7302V-MQ-4	QNB FINANCE LTD SENIOR CORP_BND		. D		1.E FE	2,785,35	92.2550	2,859,917	3,100,000	2,807,191		21,841			1.375	6.318	JJ	18,352		10/30/2023	01/26/2026
M0152W-AL-5	ABU DHABI EMIRATE OF SENIOR CORP_BND		. D		1.C FE		63.2100	4,551,120	7,200,000	6,239,910		8,867			2.700	3.258	MS	64,260	194,400	01/21/2022	09/02/2070
M0153C-AD-6	ABU DHABI EMIRATE OF SENIOR CORP_BND		. D		1.C FE	3, 197, 49	587.3300	3,580,530	4,100,000	3, 199, 733		2,238			4. 125	5.845	AO	37,583		12/01/2023	10/11/2047
MOR08Q-AE-1	AFRICAN EXPORT-IMPORT BANK SENIOR CORP_B		. D	2	2.B FE	3,707,88	289.4400	3,208,213	3,587,000	3,678,428		(15,002)			3.994	3.476	MS	39,796	143,265	12/30/2021	09/21/2029
MOR52W-AB-9	ABU DHABI CRUDE OIL PIPELINE L SECURED C		. D		1.C FE		391.6670	3,012,171	3,286,000	3,830,558		(37,200)			4.600	3.244	JD	420	151, 156	12/30/2021	11/02/2047
M28505-AF-8	DP WORLD LTD SENIOR CORP_BND		. D	2	2.B FE		84.4020	168,804	200,000	216,784		(360)			4.700	4 . 160	MS	2,376	9,400	12/30/2021	09/30/2049
M6320U-AC-3	KSA SUKUK LTD SENIOR CORP_BND	.	. D		1.E FE		88.3960	2, 121, 494	2,400,000	2,726,321		(8,995)			4.500	3.619		19,500	108,000	01/21/2022	10/26/2046
M6320U-AJ-8	KSA SUKUK LTD SENIOR CORP_BND		. D		1.E FE		94.3750	3,491,875	3,700,000	3,095,667		1,542			5.000	6.299	AO	38,028		11/03/2023	04/17/2049
M6320U-BM-0	KSA SUKUK LTD SENIOR CORP_BND	.	. D		1.E FE		70.9100	1,418,196	2,000,000	1,251,324		1,524			3.250	6.044	MN	7,944	32,500	11/08/2023	11/17/2051
M6320U-BY-4	KSA SUKUK LTD SENIOR CORP_BND		. D		1.E FE		5 . 106 . 5040	532,518	500,000	530,286		(89)			5.500	4.654	AO	5,042		12/18/2023	10/25/2032
M6320U-CA-5	KSA SUKUK LTD SENIOR CORP_BND		. D		1.E FE		94.1320	3,577,008	3,800,000	3,147,846		1,446			5.000	6.294	JJ	86,028		11/06/2023	01/18/2053
M6846H-BV-4	MDGH GMIN RSC LID SENIOR CORP_BND	.	. D	2	1.0 FE		. 105.8550	3,175,638	3,000,000	2,981,497		247			5.500	5.586	AO			11/03/2023	04/28/2033
M6846H-CM-3 M8180A-AD-0	MDGH GMTN RSC LTD SENIOR CORP_BND		. D	2	1.0 FE		598.4060		6,100,000	5,287,687					5.084	6.060	MN		155,062	11/09/2023	05/22/2053
M8237R-AA-2	SAUDI ARABIAN OIL CO SENIOR CORP BND		. D	2	1.6 FE		289.3550			2,943,399					4.250	3.282	JJ	1.851	8.883	12/18/2023	04/16/2039
M8489S-AC-1	QATAR STATE OF SENIOR CORP BND	.	. D	4	1.E FE		095.2500		594.000	742.629					4.625	3.282	MU	2,213		12/30/2021	06/02/2046
M8489S-AD-9	QATAR STATE OF SENIOR CORP BND		. D	1	1.0 FE		197.1300		509,000	527,289		(4,343)			3.250	1.726		1,333		12/30/2021	06/02/2026
M8489S-AG-2	QATAR STATE OF SENIOR CORPEND		. D	1	1.0 FE			1,820,520	1.800.000	1.633.795		(7,333)			5. 103	5.765	۸n	17.350		10/30/2021	04/23/2048
M8489S-AK-3	QATAR STATE OF SENIOR CORP BND		. D	1	1.0 FE		097.2900		3,700,000	3,183,487					4.817		MS		10,200	11/03/2023	03/14/2049
M8489S-AN-7	NATAR STATE OF SENTOR CORPENIO		n	1	1.0 FE		092.0000	5,399,730	5.700.000	6.750.827		(24,472)			4.400	3.341	ΔΛ	52,974	250,800	01/27/2022	04/16/2050
P0092A-AG-4	AEROPUERTO INTERNACIONAL DE TO SECURED C		. D	2	2.B FE		75.8200		2,200,000	1,470,119					5. 125	8.323	FA		200,000	10/31/2023	08/11/2061
P3143N-AQ-7	CORPORACION NACIONAL DEL COBRE SENIOR CO	. [. D		2.A FE	1,923,98		1,623,081	2.000.000	1.937.337		2.196			4.250	4.500	JJ	38.722	85,000	02/26/2019	07/17/2042
P3143N-AU-8	CORPORACION NACIONAL DEL COBRE SENIOR CO	. [. D		2.A FE	1,336,96		976,640	1,127,000	1,324,740		(6, 192)			4.875	3.664	MN	8,699	54,941	12/30/2021	11/04/2044
P3143N-AZ-7	CORPORACION NACIONAL DEL COBRE SENIOR CO	. [<i>.</i> .	. D	2	2.A FE		381.8370	712,801	871,000	992,283		(3,296)			4.500	3.606		16,331		12/30/2021	08/01/2047
P3143N-BQ-6	CORPORACION NACIONAL DEL COBRE SENIOR CO	.	. D	2	2.A FE		. 101.3650	1,621,840	1,600,000	1,576,147		147			5.950	6 . 152				11/30/2023	01/08/2034
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO SENIOR COR	.	. D	2	3.A FE		375.2300	6,881,251	9, 147,000	8,983,661		4,094			4.500	4.625		122,341	411,615	09/29/2022	09/14/2047
P37466-AP-7	EMPRESA DE TRANSPORTE DE PASAJ SENIOR CO	.	. D	2	1.G FE		86.4160	526,273	609,000	702,698		(2,520)			5.000	3.962	JJ	13, 195	30,450	01/01/2022	01/25/2047
P42009-AE-3	FONDO MIVIVIENDA SA SENIOR CORP_BND	.	. D	2	2.B FE		97.4630	2,728,968	2,800,000	2,672,732		5,732			4.625	6.177	A0	28,418		11/01/2023	04/12/2027
P93077-AC-2	TRANSPORTADORA DE GAS INTERNAC SENIOR CO	.	. D	1	2.C FE	2, 147, 05	98.2670	2,260,136	2,300,000	2, 150, 861		3,811			5.550	7.161	MN	21,275		11/07/2023	11/01/2028

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

The content of the		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																				
Current Curr	1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adio	usted Carryin	g Value			I	nterest		Da	ites
Description Color			3			1										16	17			20		
Part						NAIC																
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Part						NAIC									Total							
Column						Desig-									Foreign							
Cub			F		nation								Current	Exchange								
Company Comp				О		Modifier								Year's	Change							
CUSIP Description Section Comment Co				r		and		Rate					Current	Other-	in							
Column Description Column Description Column Description Column Description Column			С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
Cuts P			0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
1985 1985	CUSIP			g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
1985 1985	Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
Page 19	V0055B-AY-1	AFRICA FINANCE CORP SENIOR CORP_BND		. D		1.G FE	2,918,625	87.2500	3,053,750	3,500,000	2,934,670		16,045			2.875	7.299	A0	17,609		11/08/2023	04/28/2028
Heads 10 CPU 20 CPU 2	W9801L-CS-7	VATTENFALL AB SENIOR CORP_BND		. В		2.A FE	22,999,900	. 100.3650	24,390,955	24,302,300	24,302,300		(479,600)		812,799	5.375	5.375	APR		1,305,480	10/18/2004	04/29/2024
Section Control Cont	Y20721-BB-4	INDONESIA REPUBLIC OF SENIOR CORP_BND		. D		2.B FE	12,632,513	. 104.0560	10,495,077	10,086,000	12,450,001		(92,684)			5.250	3.489	JJ	241,224	529,515	12/30/2021	01/17/2042
1739-4-5	Y6080G-AB-3	MISC CAPITAL TWO LABUAN LTD SENIOR COR		. D	2	2.B FE	2,954,688	96.2700	3,080,635	3,200,000	2,965,270		10,582			3.750	6.271	A0	28,333		10/31/2023	04/06/2027
Product Prod	Y6886M-AC-4	PETRONAS CAPITAL LTD SENIOR CORP_BND		. D	2	1.G FE	4,340,600	71.6630	3,583,173	5,000,000	4,353,330		7,502			3.404	4.082	AO	29,785	170,200	03/25/2022	04/28/2061
Property Y7133M-AB-5	PELABUHAN INDONESIA PERSERO PT SENIOR CO		. D		2.B FE	235,500	96.8750	193,750	200,000	233,624		(951)			5.375	4. 177	MN	1,672	10,750	01/01/2022	05/05/2045	
Description	Y7133M-AC-3	PELABUHAN INDONESIA PERSERO PT SENIORCOR		. D		2.B FE	2,529,800	98.1000	2,550,600	2,600,000	2,537,138		7,338			4.250	6 . 155	MN	17, 189	55,250	10/31/2023	05/05/2025
Depart Parelle Dep Substitute Depart D	Y7150M-AE-7	PTTEP TREASURY CENTER CO LTD SENIOR CORP		. D		2.A FE	2,924,932	79.1440	3,209,303	4,055,000	2,925,810		1,004			3.903	5.729	JD	10,991	83, 134	11/24/2023	12/06/2059
Total Park Conference Total Park Con	0219999999.	. Subtotal - Bonds - All Other Governmer	nts - I	ssuer C	Obligation	าร	304,588,459	XXX	278,083,578	309,068,679	304,017,738		(1,329,535)		812,799	XXX	XXX	XXX	4,454,151	9,423,373	XXX	XXX
Structured Securities 30,70 XXX 27,60 30,00 33,00 3,10 XXX X	G70464-AC-9	PERU REPUBLIC OF SECURED CORP_BND		. D		2.B FE	303, 176	94.4000	327,628	347,064	333,686		3, 130			0.000	4.343	N/A			09/11/2018	06/02/2025
	0249999999	. Subtotal - Bonds - All Other Governmer	nts - C	Other L	oan-Bac	ked and				·												
Figure F	Structured S	Securities					303, 176	XXX	327,628	347,064	333,686		3,130			XXX	XXX	XXX			XXX	XXX
Figure Figure Figure Figure Maintage Figure Figure Maintage Figure Figure	0309999999	. Total - All Other Government Bonds					304.891.635	XXX	278.411.206	309.415.743	304.351.424		(1.326.405)		812.799	XXX	XXX	XXX	4, 454, 151	9.423.373	XXX	XXX
1883-9-5 0 1870-00 1881 FF WINTLY SPD 0 1 1 1 FF 12 17 17 18 18 18 18 18 18			Ī			1 D FF	, . ,			, . , .	. , , ,				2.2,.00				7 . 7 .	-, -,		
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1908-87-8 Qu. FRMI STATE OF MINITAL BD 00 F 1 1 FE 1,926,728 155,500 1,907,228 1,907,000 1,907,220 1,9			. [1					,								-				
15008-8-P-8 CALIFORM STATE OF MAINTAIN BIO 05					1																	
3038-0-7 QUIFFIRM STATE OF MUNITAL BIO 0					1					,												
207726-4-5 CONNECTIOUT STATE OF SERVICE MUNITAL, BID 1.1 DFE 2.04 (888 196.7500 1.686.301 1.595.000 1.592.882 (38.653) 5.506 2.05 (40.477) 7.7 (77 1.774 1.72/0.702121 0.075.70322 2.07726-5-2 2.07826-10 1.0 DFE 1.0 Bigs, 496.880 1.685.986 1.890.000 2.050.307 (26.775) 1.0 DFE 1.0 Bigs, 496.880 1.890.000 2.050.307 (26.775) 1.0 DFE 1.0 Bigs, 496.880 1.890.000 1.0 DFE 1.0 Bigs, 496.880					1					,												
207724-9-9-0 COMPETION TATE OF SHORM MAINTA, \$\text{PB} 0.0 1.0 FE		=								, .,												
207724-G1-0 COMECTICUT STATE OF MINITAL, BIG 60 1.0 FE 2.03 275 .96, 8840 1.865,996 1.865,996 1.380,000 2.050,307 (26,715) 3.482 1.1910 40 1.1983 66,228 1.2730/2021 .04/15/2028 25272-G1-0 .04/15/2028 25272-G1-0 .04/15/2028 25272-G1-0 .04/15/2028 25272-G1-0 .04/15/2028 .04										, ,												
20772-61-0 COMPORTION STATE OF MUNITAY, BND 60																						
45216_BHZ_2 ILLINOIS STATE (F SENIGR IMMITAL BID G)									, .,	, ,	, . , .		. , .,									
S7582P-UB-9 MASSACHASETTS COMMINIEALTH OF MAINTAX B 1.8 FE 1.5 789, 335 103, 5520 1.13, 105, 181 1.2, 675, 000 1.5, 032, 916 (366, 330) 5, 306 2. 000 J 386, 288 672, 538 1.2, 702/0021 01/01/2030 57582P-UB-9 MASSACHASETTS COMMONIEALTH OF MAINTAX B 1.8 FE 228, 840 104, 8200 1.78, 194 170, 000 505, 728 113, 194 170, 000 505, 728 113, 194 114, 194 170, 000 118, 194 118,		_			1																	
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575882-US-7 MASSACHJSETTS COMMONIEALTH OF MUNITAX_B 1.8 FE 5,317,692 100,5200 4,620,905 4,600,000 5,055,728 (131,944) 4,760 1690 MN 36,493 218,960 12/30/2021 05/01/2027 55782-YI-6 MASSACHJSETTS COMMONIEALTH OF MUNITAX_B 1.8 FE 306,066 73,0720 219,215 300,000 305,751 (160) 2,900 2,782 MS 2,900 2,782 MS 2,900 3,181 117,133 3,101,000 4,208,484 (28,579) 5,245 2,139 MN 0,803 184,101 12/30/2021 10/10/2034 184,101 .			[
575828-YY-6 MASSACHUSETTS COMIONIEALTH OF MANITAX_B 1.8 FE 306,066 73,0720 219,215 300,000 305,751 (160) 2.900 2.792 MS 2.900 8,700 12/30/2021 09/01/2049 605590-St-3 MISSISSIPP STATE OF SENIOR MINITAX_BND 1.0 FE 4,391,923 103.1909 1,057 1,051		_				1			·		· ·											
B05581-FF-9 MISSISSIPPI STATE OF SENICA MUNITAX_BND 1.0 FE 4,391,923 103.1090 3,619,117 3,510,000 4,208,484 (92,579) 5,245 2,139 MN 30,683 184,100 12/30/2021 .11/01/2034 .10/01/2032 .10/01/2032 .10/01/2032 .10/01/2034 .10/01/2032 .10/01/2			[, . ,									
605581-FF-9 MISSISSIPPI STATE OF SENIOR MINITAX_BND 1.0 FE 2,129,211 .94,4710 .1,738,262 .1,840,000 .2,076,432 .2,065,613 .3,729 .2,003 .0		_				1			·	· ·	· ·						I					
64482-N2-8 NEII HAMPSHIRE STATE OF MUNITAX_BND 60		_	L																			
649791-CX-6 NEW YORK STATE OF SENIOR MUNITAX_BND G0		=	.							, ,												
880541-0X-8 TENNESSEE STATE OF MUNITAX_BND 60 1.A FE 1,078,047 99.2130 912,756 920,000 1,038,224 (20,060) 1.4 FE 1,748 FA 16,031 38,474 12/30/2021 08/01/2031 08	649791-CX-6	NEW YORK STATE OF SENIOR MUNITAX BND GO				1.B FE			277.534				(5.254)				2.631	MS	4.871		12/30/2021	
882722-KF-7 TEXAS STATE OF MUNITAX_BND G0			.																			
882722-VN-8 TEXAS STATE OF MUNITAX_BND 60			. [l	1				· ·			, , ,				I					
93974C-RE-2 WASHINGTON STATE OF MUNITAX_BND G0			.		l																	
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations 65,118,553 XXX 54,839,578 50,615,385 62,394,513 (1,300,197) XXX XXX XXX 899,098 2,909,202 XXX XXX 0509999999. Total - U.S. States, Territories and Possessions Bonds 65,118,553 XXX 54,839,578 50,615,385 62,394,513 (1,300,197) XXX XXX XXX 899,098 2,909,202 XXX XXX 052430-FD-2	93974C-RE-2					1.B FE			360, 172	350,000			(6,841)						7,496			
Obligations 65,118,553 XXX 54,839,578 50,615,385 62,394,513 (1,300,197) XXX XXX XXX XXX XXX XXX 0509999999. Total - U.S. States, Territories and Possessions Bonds 65,118,553 XXX 54,839,578 50,615,385 62,394,513 (1,300,197) XXX XXX XXX 899,098 2,909,202 XXX XXX 052430-FD-2 AUST IN TEX INDPT SCH DIST MUNITAX_BND 60			es an	d Poss	essions		.,				,								, , ,	,		
0509999999. Total - U.S. States, Territories and Possessions Bonds 65,118,553 XXX 54,839,578 50,615,385 62,394,513 (1,300,197) XXX XXX XXX 889,098 2,909,202 XXX XXX 05430-FD-2 AUSTIN TEX INDPT SCH DIST MUNITAX_BND 60							65,118.553	XXX	54,839.578	50,615.385	62,394.513		(1,300,197)			XXX	XXX	XXX	899,098	2,909,202	XXX	XXX
052430-FD-2 AUST IN TEX INDPT SCH DIST MUNITAX_BND G0		. Total - U.S. States, Territories and Poss	sessio	ons Boi	nds							İ										
						1.B FE			. , ,		1									1,		
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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																					
1	2		Cod	es	6	7	F	air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	tes
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
234667-JL-8	DALLAS CNTY TEX HOSP DIST MUNITAX_BND GO				1.D FE	884,345	. 106.5070	676,317	635,000	862, 194		(11,218)			5.621	2.811	FA	13,484	35,693	01/01/2022	08/15/2044
235308-RA-3	DALLAS TEX INDPT SCH DIST MUNITAX_BND GO				1.A FE	1,737,094	. 100.7600	1,627,276	1,615,000	1,721,202		106,355			6.450	5.558	FA	39,352	104, 168	12/30/2021	02/15/2035
249002-HU-3	DENTON TEX INDPT SCH DIST MUNITAX_BND GO	.		2	1.A FE	1,689,442		1,411,389	1,760,000	1,701,587		6, 136			1.677	2.100	FA	11, 150	29,515	12/30/2021	08/15/2032
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI MUNITAX_B	.			1.B FE	6,375,414		5, 122, 186	4,870,000	6,075,202		(151,417)			5.664	2.011	JD	22,986	275,837	12/30/2021	12/01/2033
360046-Q9-0	FULTON CNTY GA MUNITAX_BND GO	.			1.B FE	343, 103		268,821	265,000	333,267		(4,974)			5.148	2.572	JJ	6,821	13,642	12/30/2021	07/01/2039
364195-BY-2	GALVESTON CNTY TEX SENIOR MUNITAX_BND GO				1.B FE	2,421,390		2, 143,587	2,090,000	2,327,099		(46,900)			5.905	1.640	FA	51,423	123,415	12/30/2021	02/01/2029
534366-AN-9	LINCOLN WEST HAYMARKET NEB JT MUNITAX_BN				1.B FE		97.3080	301,655	310,000	403,968		(4,066)			5.000	2.809	JD	689	15,500	12/30/2021	12/15/2045
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEG MUNITAX_B			1	1.B FE	802,878		609,897	510,000	778,973		(12,100)			6.600	2.736		14,025	33,660	01/01/2022	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG MUNITAX_B			1	1.B FE	2,275,774		1,664,548	1,335,000	2,220,834		(27,818)			6.750	2.779	FA	37,547	90,113	01/01/2022	08/01/2049
54438C-PC-0	LOS ANGELES CALIF CMNTY COLLEG MUNITAX_B				1.B FE	104,247		80,803	70,000	99,787		(2,253)			6.680	2.387	FA	1,948	4,676	12/30/2021	08/01/2036
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEG MUNITAX_B			1	1.B FE	8,407,737	82.9200	7,172,607	8,650,000	8,450,118		21,987			2.106	2.421	FA	75,904		03/01/2022	08/01/2032
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST SENIOR MU			1	1.D FE	11, 196, 773		9,075,838	8,035,000	10,658,446		(272, 138)			6.758		JJ	271,503	543,005	12/30/2021	07/01/2034
64966H-4K-3	NEW YORK CITY OF MUNITAX_BND GO	.		1	1.C FE	755,051		591,769	570,000	730,699		(12,315)			5.517	2.585	A0	7,862	31,447	12/30/2021	10/01/2037
64966H-TX-8	NEW YORK CITY OF MUNITAX_BND GO	.			1.C FE	1,289,151		1,045,417	980,000	1,235,295		(27,229)			5.985	2.503	J D	4,888	58,653	12/30/2021	12/01/2036
64966H-YM-6	NEW YORK CITY OF MUNITAX_BND GO	.			1.C FE	3,909,171		3, 129, 208	2,905,000	3,761,884		(74,506)			5.968	2.590	MS	57,790	173,370	12/30/2021	03/01/2036
64966H-YV-6	NEW YORK CITY OF MUNITAX_BND GO	CF.			1.C FE	3,485,000		3,698,528	3,485,000	3,485,000					5.846	5.846	J D	16,978	203,733	06/10/2010	06/01/2040
64966J-AR-7	NEW YORK CITY OF MUNITAX_BND GO				1.C FE		. 110.2830	253,650	230,000	312,413		(6,232)			6.271	2.583	J D	1,202	14,423	12/30/2021	12/01/2037
718814-ZZ-2	PHOENIX AZ SENIOR MUNITAX_BND GO	<u>. </u>	<u>. </u>		1.B FE	2, 165, 373		1,879,163	1,835,000	2,112,711		(24,369)			5.269	2.418	JJ	48,343	96,686	12/30/2021	07/01/2034
	Subtotal - Bonds - U.S. Political Subdivi		- Issue	er Obliga	ations	49,973,506		41,860,859	41,220,000	48,617,939		(567,093)			XXX	XXX	XXX	708,679	2,087,308	XXX	XXX
	Total - U.S. Political Subdivisions Bonds	<u> </u>				49,973,506		41,860,859	41,220,000	48,617,939		(567,093)			XXX	XXX	XXX	708,679	2,087,308	XXX	XXX
01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH SENIOR MUNI			1	1.G FE	6, 175, 891	95.9730	5,504,066	5,735,000	6,063,122		(55,453)			4.263		MS	71,987	244,483	06/14/2022	09/15/2032
010608-5M-5	ALABAMA ST PUB SCH & COLLEGE A MUNITAX_B	.			1.C FE		. 102.8030	2,749,979	2,675,000	2,991,975		(83,082)			5.150	1.794	MS	45,921	137,763	12/30/2021	09/01/2027
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUT SENIOR MU				1.B FE	930,707	. 120.8260	688,707	570,000	900,236		(15,423)			7.046	2.713		3,347		01/01/2022	12/01/2044
02765U-CR-3	AMERICAN MUNICIPAL POWER-OHIO SENIOR MUN	CF.			1.F FE			12,885,600	11,950,000	13,645,534		(95,946)			6.053	4.846		273,259		12/02/2015	02/15/2043
02765U-DC-5	AMERICAN MUNICIPAL POWER-OHIO SENIOR MUN	.			1.F FE				1,355,000	1,723,806		(47,080)			6.424	2.272				12/30/2021	02/15/2032
02765U-DV-3	AMERICAN MUNICIPAL POWER-OHIO MUNITAX_BN				1.F FE	759,257		574,798	465,000	734,846		(12,374)			7.499	3.023	FA	13, 173	34,870	12/30/2021	02/15/2050
02765U-EH-3	AMERICAN MUNICIPAL POWER-OHIO SENIOR MUN	.			1.F FE			1,664,786	1,410,000	1,961,769		(61,598)			7.734	2.364	FA	41,196		12/30/2021	02/15/2033
02765U-EJ-9	AMERICAN MUNICIPAL POWER-OHIO SENIOR MUN				1.F FE	1,223,692		930,280	745,000	1, 173, 397		(25,461)			7.834	2.759	FA			12/30/2021	02/15/2041
02765U-EK-6 02765U-EQ-3	AMERICAN MUNICIPAL POWER-OHIO SENIOR MUN			1	1.F FE	8,597,741 972,974		6,906,400	5,110,000			(115,460)			8.084	3.848	FA	156,057	413,092	01/01/2022	02/15/2050
	AMERICAN MUNICIPAL POWER-OHIO MUNITAX_BN							,							6.270	2.905	FA			12/30/2021	02/15/2050
052476-XE-3	AUSTIN TX CITY OF SENIOR MUNITAX_BND RE				1.0 FE		. 110.4250 . 116.2420	93,861	85,000	115,709		(2,035)			6.018	2.627	MN	654	5, 115	12/30/2021	11/15/2040
072024-ND-0 072024-NU-2	BAY AREA TOLL AUTHORITY SENIOR MUNITAX_B			1	1.0 FE		. 116.2420	764.684	655,000	612,657		(6,740)			6.263	2.913	AO	6, 185	45.313	12/30/2021	04/01/2049
072024-NU-2	BAY AREA TOLL AUTHORITY SUB MUNITAX_BND				1.D FE				2.215.000	3,753,037		(18,948)			7.043	2.775	AU			01/01/2022	04/01/2040
072024-NV-0	BAY AREA TOLL AUTHORITY SUB MUNITAX BND				1.D FE							(45,754)			6.907	2.910	AU			12/30/2021	10/01/2050
13032U-D8-8	CALIFORNIA HEALTH FACS FING AU MUNITAX B	.		2	1.E FE		92.4920					(18,390)			4.190	4. 189	n∪			03/30/2021	06/01/2037
130320-08-8	CALIFORNIA HEALIH FACS FING AU MUNITAX_B			٠	1.D FE		. 112.3520					(3,332)			6.486	l l	JD		9,080	12/30/2022	05/01/203/
13033W-3Y-7 130685-WB-2	CALIFORNIA OT DID WAS DOD LESS MINITAY D	.			1.D FE					12,527,421		(3,332)			8.361	2.456		1, 160	710,685	12/30/2021	10/01/2034
130685-WB-2	CALIFORNIA STATE UNIVERSITY SENIOR MUNIT				1.D FE			1.890.837	1.755.000			(395,610)			6.434	2.456	MNI		112,917	12/30/2021	11/01/2034
13077C-1M-6	CALLEGRALA STATE UNIVERSITY MUNITAY PAR			1	1.D FE							(65,992)			2.975	3.930	MIN		112,917	06/01/2022	11/01/2030
13077D-NL-2	CALIFORNIA STATE UNIVERSITY MUNITAX_BND	.		ļ'	1.D FE					3, 104,941					3.267	2.984				12/30/2021	11/01/2051
15504R-ET-2	CENTRAL PUGET SOUND REGIONAL T SENIOR MU	.		'	1.D FE		. 106.9590	411.791	385.000			(702)			5.491	2.691	MNI	3.523		12/30/2021	11/01/2080
160853-VC-8	CHARLOTTE_MECKLENRERS HOSE ALL MINITAY D	.		1	1.B FE		75.1090					(7,267)			3.204	2.805	mi¥		5,927	12/30/2021	01/15/2039
167593-AN-2	CHICAGO ILL O HARE INTL ARPT SENIOR MUNI			'	1.0 FE		. 113.6690	164,819	145,000			(348)			6.395		11	4,636	9,273	12/30/2021	01/15/2051
167593-H6-2	CHICAGO ILL O HARE INTL ARPT SENIOR MONI			1	1.E FE		94.9440	541.181	570.000	734.012		(3,437)			4.472		.l.I			12/30/2021	01/01/2040
10/000 110 2	POLITORIO TEE O HAHE HITE AHE I OLIVIO MUNI				p. 1.L 1 L	1		, IOI		1						1 2.004		1 14,740		14/ 00/ 404	

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			li	nterest		Da	ntes
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			r		and		Rate					Current	Other-	in							
		С	1		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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CUSIP		o d		Bond	strative	Actual	Obtain Fair	Fair	Par	Adjusted	Valuation Increase/	(Amor-	Temporary	Adjusted	Rate	Effective	When	Amount Due and	Amount Received		Contractual Maturity
	Danadatian		g	Char		Cost			-	Carrying		tization)/	Impairment	Carrying		Rate	Paid			A	
Identification	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of		Accrued	During Year	Acquired	Date
167593-H7-0	CHICAGO ILL O HARE INTL ARPT SENIOR MUNI			1	1.E FE		95.5730	148 , 138	155,000	208,064		(1,105)			4.572		JJ	3,543		12/30/2021	01/01/2054
167725-AC-4	CHICAGO ILL TRANSIT AUTH SALES SENIOR MU			1	1.C FE		. 114.2360	14,487,214	12,681,797	16,594,783		(257,902)			6.899	3.261	JD	72,910	874,917	01/01/2022	12/01/2040
167725-AF-7	CHICAGO ILL TRANSIT AUTH SALES SENIOR MU			1	1.0 FE	7 , 537 , 153		6, 122, 870	5,380,337	7,324,152		(106,626)			6.899	2.792		30,932	371,189	12/30/2021	12/01/2040
16772P-AQ-9	CHICAGO ILL TRANSIT AUTH SALES SENIOR MU				1.0 FE		. 108.6350	706, 127	650,000	852,229		(15,800)			6.200		JD	3,358	40,300	01/01/2022	12/01/2040
167736-YU-5	CHICAGO CITY OF JRSUB MUNITAX_BND REV	··· ···		1	1.E FE		. 114.5730	177,589	155,000	212,615		(3,491)			6.742	3.233	MN	1,742		12/30/2021	11/01/2040
18085P-MT-8	CLARK CNTY NEV ARPT SENIOR MUNITAX_BND R	·			1.D FE	1,338,925		1,052,739		1,305,079		(17,162)			6.820	3. 147	JJ	29,326	58,652	12/30/2021	07/01/2045
190760-HT-8	COBB-MARIETTA GA COLISEUM & EX MUNITAX_B			2	1.A FE	8, 105, 936		6,782,398	7,360,000	8,043,299		119,073			4.500	3.710	••	165,600	331,200	12/30/2021	01/01/2047
19633S-AB-9	COLORADO BRIDGE ENTERPRISE SENIOR MUNITA	CF			1.0 FE			1,240,642	1,145,000	1,145,000					6.078	4. 155		5,799	69,593	12/02/2010	12/01/2040
19633S-AB-9	COLORADO BRIDGE ENTERPRISE SENIOR MUNITA				1.0 FE	1,325,879		1,018,518	940,000	1,275,432		(25,499)			6.078	4. 155		4,761	57, 133	12/30/2021	12/01/2040
196707-HZ-9	COLORADO ST BRD GOVERNORS SENIOR MUNITAX				1.0 FE			218,671	200,000	271,616		(4,484)			6.057	2.775	MS	4,038	12, 114	12/30/2021	03/01/2040
20281P-CT-7	COMMONWEALTH FINANCING AUTHORI SENIOR MU			1	1.E FE	1,988,809		1,585,855	1,480,000	1,905,788		(41,992)			6.218	2.583	JD	7,669	92,026	12/30/2021	06/01/2039
20281P-ER-9	COMMONWEALTH FINANCING AUTHORI SENIOR MU				1.E FE		. 105.9160	413,072	390,000	509,901		(8,230)			5.787	2.779	JD	1,881	22,569	12/30/2021	06/01/2040
20281P-KG-6	COMMONWEALTH FINANCING AUTHORI MUNITAX_B			1	1.E FE		92.7830	728,349	785,000	899,327		(7,591)			4. 144	2.756	JD	2,711	32,530	12/30/2021	06/01/2038
20281P-KL-5	COMMONWEALTH FINANCING AUTHORI MUNITAX_B				1.E FE			1,239,852	1,320,000	1,466,563		(16,246)			4.014	2.485		4,415	52,985	12/30/2021	06/01/2033
20281P-KQ-4	COMMONWEALTH FINANCING AUTHORI MUNITAX_B				1.E FE	1,017,658	95.0400	874,366	920,000	992,742		(12,574)			3.631	2.079		2,784	33,405	12/30/2021	06/01/2029
20281P-KR-2	COMMONWEALTH FINANCING AUTHORI MUNITAX_B			1	1.E FE	2,628,604		2,223,514	2,355,000	2,568,006		(30,600)			3.731	2.211	JD	7,322	87,865	12/30/2021	06/01/2030
20281P-KT-8	COMMONWEALTH FINANCING AUTHORI MUNITAX_B				1.E FE	416,468		336,994	370,000	410,517		(3,013)			3.864	2.734	JD	1, 191	14,297	12/30/2021	06/01/2038
20281P-KW-1	COMMONWEALTH FINANCING AUTHORI MUNITAX_B				1.E FE	· ·	87.6970	517,415	590,000	664, 183		(3,502)			3.807	2.843	JD	1,872	22,461	12/30/2021	06/01/2041
20281P-NE-8	COMMONWEALTH FINANCING AUTHORI MUNITAX_B				1.E FE		77.2380	169,923	220,000	222,889		(129)			2.991	2.893	JD	548	6,580	12/30/2021	06/01/2042
207758-KM-4	CONNECTICUT STATE OF SENIOR MUNITAX_BND				1.D FE	1,392,768		1,332,055	1,300,000	1,368,380		(15,624)			5.459	4.010		11,828	70,967	06/01/2022	11/01/2030
20775D-KG-6	CONNECTICUT ST HEALTH & EDL FA MUNITAXBN			1	2.A FE		72.3660	101,312	140,000	142,519		(56)			3.539		JJ	2,477	4,955	12/30/2021	07/01/2051
231266-GC-5	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN	CF			1.B FE	1,390,000		1,505,775	1,390,000	1,390,000					5.792	4 . 449	MN	13,418	80,509	12/09/2010	11/01/2041
231266-GC-5	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN				1.B FE		. 108.3290	774,553	715,000	1,019,905		(14,237)			5.792	4.449	MN	6,902	41,413	12/30/2021	11/01/2041
231266-MJ-3	UNIVERSITY OF MISSOURI SENIOR MUNITAX_BN				1.B FE		86.7420	169, 148	195,000	255,809		(1,239)			4.237	2.734		1,377	8,262	12/30/2021	11/01/2054
235241-LS-3	DALLAS AREA RAPID TRANSIT SENIOR MUNITAX			1	1.B FE		. 111.7540	117,342	105,000	150,695		(2, 148)			5.999		JD	525	6,299	12/30/2021	12/01/2044
235241-LW-4	DALLAS AREA RAPID TRANSIT SENIOR MUNITAX				1.B FE	1,013,182		739,877	730,000	996,066		(8,667)			5.022	2.792	JD	3,055	36,661	01/01/2022	12/01/2048
235241-LX-2	DALLAS AREA RAPID TRANSIT SENIOR MUNITAX				1.B FE		. 100.5090	608,079	605,000	779,395		(8,657)			4.922		JD	2,482	29,778	12/30/2021	12/01/2041
235241-VT-0	DALLAS AREA RAPID TRANSIT SENIOR MUNITAX			1	1.C FE		80.2840	321, 135	400,000	401,624		(208)			2.578	2.514		859	10,312	12/30/2021	12/01/2035
235417-AA-0	DALLAS TEX CONVENTION CTR HOTE SENIOR MU	·			2.A FE	15,422,247		12,531,937	10,995,000	14,866,452		(282,049)			7.088		JJ	389,663	779,326	01/01/2022	01/01/2042
249218-AK-4	DENVER CO PUB SCHS CTFS MUNITAX_BND REV				1.D FE	10,873,759		8,648,619	7,485,000	10,359,322		(260,110)			7.017	2.512		23,343	525,222	12/30/2021	12/15/2037
249218-BC-1	DENVER CO PUB SCHS CTFS MUNITAX_BND REV				1.D FE	151,841	94.0600	122,278	130,000	148,718		(1,581)			4.242	2.625		245	5,515	12/30/2021	12/15/2037
25477G-CY-9	DISTRICT OF COLUMBIA WASHINGT SENIOR MU				1.B FE	4,656,455		3,902,824	3,715,000	4,456,328		(101,104)			5.591	2.352	JD	17,309	207,706	12/30/2021	12/01/2034
25477G-EU-5	DISTRICT OF COLUMBIA WASHINGT SENIOR MU				1.B FE	3,541,220		2,928,924	2,780,000	3,401,719		(70,518)			5.582		JD	12,932	155, 180	12/30/2021	12/01/2035
259561-PU-6	DOUGLAS CNTY WASH PUB UTIL DIS MUNITAX_B				1.C FE	210,011	. 104.0530	161,282	155,000	203,473		(3,306)			5.495	2.530	MS	2,839	8,517	12/30/2021	09/01/2040
270618-DV-0	EAST BATON ROUGE LA SEW COMMN MUNITAX_BN			1	1.D FE			984,000	1,000,000	1,025,696		(23,397)			3.550	1. 158	FA	14,792	35,500	12/30/2021	02/01/2027
270618-DW-8	EAST BATON ROUGE LA SEW COMMN MUNITAX_BN	.		1	1.D FE	1,639,878		1,501,866	1,525,000	1,565,824		(37, 171)			3.650	1 . 158		23, 193	55,663	12/30/2021	02/01/2028
271012-DL-7	EAST BAY MUNICIPAL UTILITY DIS SENIOR MU	.			1.B FE		. 101.4180	81,134	80,000	103,997		(1,305)			5.176	2.702		345	4, 141	12/30/2021	06/01/2040
271014-TU-6	EAST BAY MUNICIPAL UTILITY DIS SUB MUNIT	.			1.A FE	,	. 109.6300	427,557	390,000	537,909		(8,204)			5.874	2.703		1,909	22,909	12/30/2021	06/01/2040
29270C-ZB-4	ENERGY NORTHWEST SENIOR MUNITAX_BND REV	ļ			1.0 FE		97.8490	24,462	25,000	28,189		(456)			4.052		JJ	507	1,013	12/30/2021	07/01/2030
341271-AF-1	STATE BOARD OF ADMINISTRATION MUNITAX_BN	.		1	1.0 FE	2,786,272		2,729,596	3,200,000	2,856,959		45,290			2. 154	4.046		34,464	68,928	06/01/2022	07/01/2030
353174-FX-8	FRANKLIN CNTY OHIO CONVENTION MUNITAX_BN	·			1.0 FE	171,206		135,356	120,000	167, 178		(2,047)			6.640	3.510		664	7,968	12/30/2021	12/01/2042
362848-RA-3	GAINESVILLE FLA SENIOR MUNITAX_BND REV	ļ			1.E FE		. 109.1190	250,975	230,000	322,843		(4,924)			6.024	2.734	A0	3,464	13,855	12/30/2021	10/01/2040
38122N-B4-3	GOLDEN STATE TOBACCO SECURITIZ MUNITAX_B	·			1.D FE	2,543,300		2,490,719	2,900,000	2,604,784		39,509			2.346	4. 171	J D	5,670	68,034	06/01/2022	06/01/2030
38122N-B7-6	GOLDEN STATE TOBACCO SECURITIZ MUNITAX_B				1.D FE	11,203,025		10,097,044	11,095,000	11, 195,627		(3,332)			3.000	2.940	JD	27,738	332,850	10/07/2021	06/01/2046
38122N-D4-1	GOLDEN STATE TOBACCO SECURITIZ SENIOR MU	.		1	1.G FE	7,282,415	81.3490	5,885,620	7,235,000	7,273,891		(4,267)			3.487	3.409	JD	21,024	252,284	12/17/2021	06/01/2036

SCHEDULE D - PART 1

							:	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			I	nterest		Da	ites
		3	4	5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
				·	NAIC			· ·													
					Desig-																
					nation.																
					NAIC									Total							
			_		Desig-								_	Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
38122N-D5-8	GOLDEN STATE TOBACCO SECURITIZ SENIOR MU	Ť		1	1.G FE	6,910,590	76.1930	5,249,665	6.890.000	6.906.852	(200.000)	(1,907)	. tooogzou	74.40	3.714	3.677	n a.a	21,325	255,895	12/09/2021	06/01/2041
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C SUB MUNIT			'	1.0 FE			245, 162	240,000	311,450		(1,307)			5. 184	2.858	40	3,110		12/30/2021	10/01/2042
																	MU				
386442-UJ-4	GRAND RIVER DAM AUTH OKLA SENIOR MUNITAX				1.E FE			299,612	255,000	370,968		(7,758)			7. 155	2.783	JD	1,520		01/01/2022	06/01/2040
387883-RD-5	GRANT CNTY WASH PUB UTIL DIST MUNITAX_BN				1.0 FE	3,804,465		3, 168, 318	3,325,000	3,717,015		(44, 164)			3.914	2.293	JJ	65,070	130,141	12/30/2021	01/01/2032
39081J-DZ-8	GREAT LAKES WATER AUTH MICH SENIOR MUNIT			1	1.D FE	242,229		195,913	230,000	239,601		(1,330)			3.473	2.767	JJ	3,994	7,988	12/30/2021	07/01/2041
442435-5B-5	HOUSTON CITY OF MUNITAX_BND REV	.			1.C FE	1,333,985		1,198,970	1,220,000	1,287,996		(23, 176)			3.828	1.803	MN	5,967	46,702	12/30/2021	05/15/2028
	HUNTINGTON BEACH CALIF MUNITAX_BND REV	.		1	1.B FE	792,583		619,232	785,000	791, 164		(716)			3.276	3. 157	J D	1,143	25,717	12/30/2021	06/15/2040
452227-JN-2	ILLINOIS STATE OF MUNITAX_BND REV	.			1.F FE	1,012,451		886,440	920,000	994,522		(9, 106)			4.620	3.336	J D	1,889	42,504	12/30/2021	06/15/2038
452252-FK-0	ILLINOIS STATE TOLL HIGHWAY AU SENIOR MU				1.D FE	356,205	. 107.7620	283,414	263,000	343,709		(6,322)			5.851	2.603	JD	1,282	15,388	12/30/2021	12/01/2034
454898-QY-6	INDIANA MUN PWR AGY MUNITAX_BND REV				1.E FE	551, 140	. 102.7840	416,276	405,000	537 , 107		(7, 108)			5.594	2.866	JJ	11,328	22,656	12/30/2021	01/01/2042
455057-SV-2	INDIANA FINANCE AUTHORITY MUNITAX BND RE				1.B FE		. 114.5270	375,648	328,000	472,642		(9,067)			6.596	2.622	FA	9,015	21,635	12/30/2021	02/01/2039
45506E-CL-5	INDIANA FINANCE AUTHORITY MUNITAX BND RE		l		1.F FE	6,374,151	76.6220	4,827,192	6,300,000	6,369,579		(2,404)			3.051	2.979	JJ	96, 107	192,213	01/13/2022	01/01/2051
45528S-4Z-6	INDIANAPOLIS LOCAL PUBLIC IMPR SENIOR MU				1.0 FE	217,851	. 107.9800	167 .370	155.000	209.981		(3.978)			6.004	2.501	JJ	4.291	9,306	12/30/2021	01/15/2040
455288-58-1	INDIANAPOLIS LOCAL PUBLIC IMPR SENIOR MU			1	1.D FE	1,069,654		832,570		1,030,850		(19,625)			6.116	2.597	.l.I	21,574	46,787	01/01/2022	01/15/2040
45750T-AS-2	INLAND VY DEV AGY CALIF MUNITAX BND REV			1	1.0 FE		. 100.0630	2,771,745	2,770,000	2,788,634		(111.350)			5.500	1.428	MS	50,783		01/01/2022	03/01/2033
46246K-K3-5	IOWA ST FINANCE AUTHORITY SENIOR MUNITAX			1	1.A FE		. 103.2940	950.308	920.000	1.070.470		(31.797)			5.272	1.527	EA			12/30/2021	08/01/2030
	JEA SUB MUNITAX BND REV				1.F FE		. 103.2940	988.879	920,000	1,126,983		(31,797)			6.406	2.608	ΔΩ		58,935	12/30/2021	10/01/2034
46613C-WG-6 46613P-D3-7					1.F FE			394,018				(28,971)			5.887		AU	5.445		12/30/2021	
	JEA FLA WTR & SWR SYS MUNITAX_BND REV						. 106.4910					. , ,				2.753	AU		21,782		10/01/2040
47770V-AY-6	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX				1.D FE	3,748,493	98.6250		3,390,000	3,595,337		(77,097)			3.985	1.588	JJ	67,546		12/30/2021	01/01/2029
47770V-AZ-3	JOBSOHIO BEVERAGE SYSTEM SENIOR MUNITAX				1.D FE	3,725,953			3,090,000	3,613,157		(56,963)			4.532	2.272	JJ	70,019	140,039	01/01/2022	01/01/2035
485424-NF-8	STATE OF KANSAS DEPARTMENT OF SENIOR MUN				1.C FE	7, 108, 121		5,821,477	5,860,000	6,919,251		(95,497)			4.596	2.487	MS	89,775	269,326	12/30/2021	09/01/2035
485429-Z6-4	KANSAS STATE DEVELOPMENT FINAN SENIOR MU				1.E FE	525,804		433,658	440,000	513,922		(6,017)			4.727	2.851	A0	4,391	20,799	12/30/2021	04/15/2037
485429-Z7-2	KANSAS STATE DEVELOPMENT FINAN SENIOR MU			1	1.E FE	619,555	98.5590	473,085	480,000	608,979		(5,358)			4.927	2.983	A0	4,993	23,650	12/30/2021	04/15/2045
48542R-SV-7	KANSAS STATE DEVELOPMENT FINAN MUNITAX_B				1.D FE	4,039,805			4,900,000	4,085,143		25,762			2.774	3.976	MN	22,654	135,926	03/15/2022	05/01/2051
487312-AA-8	KEENAN FORT DETRICK ENERGY LLC MUNITAX_B				1.F FE		. 100.0180	681,433	681,313	681,313		1			6.093	6.093	MN	5,304	41,512	07/27/2006	05/15/2033
49126K-LM-1	KENTUCKY ECONOMIC DEV FIN AUTH MUNITAX_B				1.E FE	138 , 137	93.9960	98,696	105,000	136,523		(817)			5.079	3.290	FA	2,015	5,333	12/30/2021	08/15/2048
49151E-7B-3	KENTUCKY STATE PROPERTY AND BU SENIOR MU				1.E FE	9,081,973	. 103.6480	7,655,414	7,386,000	8,616,253		(235,219)			5.921	2.299	MN	72,888		12/30/2021	11/01/2030
491552-UZ-6	KENTUCKY ST TPK AUTH SENIOR MUNITAX BND				1.D FE	1,669,276	. 103.7100	1,431,204	1,380,000	1,585,367		(42,374)			5.722	2.262	JJ		78,964	12/30/2021	07/01/2030
517840-W2-6	LAS VEGAS VALLEY NEV WTR DIST MUNITAX BN	. []	l		1.0 FE		. 108.3560	178.787		229.649		(3.526)			5.700	2.531	MS	3.135	9.405	12/30/2021	03/01/2040
544435-C3-2	LOS ANGELES DEPARTMENT OF AIRP SUB MUNIT	. [1.D FE	3,520,079		2,930,197	2.655.000	3.427.433		(46.303)			6.582	2.651	MN			01/01/2022	05/15/2039
544495-UG-7	LOS ANGELES CALIF DEPARTMENT O MUNITAX B				1.D FE	175,304	. 107.2950	134.119	125.000	170.061		(2.652)			5.716	2.611	.1.1	3.573	7,145	01/01/2022	07/01/2039
544495-VY-7	LOS ANGELES CALIF DEPARTMENT O MUNITAX B				1.D FE	1,471,732		1.088.023	915.000	1.433.790		(2,032)			6.574	2.826	.LI		60, 152	12/30/2021	07/01/2035
544495-WA-8	LOS ANGELES CALIF DEPARTMENT O MUNITAX B			1	1.0 FE		. 122.0870	604,331	495,000	815,482		(19,200)			6.603	2.864	11			01/01/2022	07/01/2043
544525-NZ-7	LOS ANGELES CALIF DEPARTMENT U MONTTAX_B				1.0 FE	6.510.400		5.314.624	4.935,000	6.245.337		(9, 131)			6.008	2.559				12/30/2021	07/01/2030
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544652-6E-5	LOS ANGELES CALIF WASTEWTR SYS MUNITAX_B				1.B FE	487,547	. 106.7150	373,502	350,000	472,965		(7,377)			5.713	2.637	JD	1,666	19,996	12/30/2021	06/01/2039
544652-6F-2	LOS ANGELES CALIF MUNITAX_BND REV				1.B FE	143,622		107,881	100,000	139,769		(1,950)			5.813	2.735	JD		5,813	12/30/2021	06/01/2040
544712-2H-4	LOS ANGELES CNTY CALIF MET TRA SENIOR MU				1.B FE	7,285,327		5,857,562	5,555,000	7,013,732		(137,347)			5.735	2.547	JD		318,579	01/01/2022	06/01/2039
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS SENIOR MU	CF			1.C FE	7,811,558		6,684,863	5,410,000	7,227,634		(194,720)			7.618	4.005	FA	171,722	412, 134	02/16/2017	08/01/2040
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS SENIOR MU				1.C FE	1,795,603			1,095,000	1,721,404		(37,537)			7.618	4.005	FA	34,757	83,417	12/30/2021	08/01/2040
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS SENIOR MU				1.C FE	4,471,817	. 112.0240	3,646,374	3,255,000	4, 164, 130		(155,233)			7.488	2.068	FA	101,556	243,734	12/30/2021	08/01/2033
546475-TZ-7	LOUISIANA STATE OF SENIOR MUNITAX_BND R				1.D FE		76.5700	551,301	720,000	713,413		468			2.230		MN	2,676	16,056	12/30/2021	05/01/2036
546475-VT-8	LOUISIANA STATE OF MUNITAX_BND REV				1.D FE	6,900,000	78.7200	5,431,702	6,900,000	6,900,000					2.952	2.952	MN		203,688	01/13/2022	05/01/2041
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY SENIOR MU				1.D FE	155,057	. 108.5140	119,365	110,000	151,120		(1,995)			5.980	3.003	MN	841	6,578	12/30/2021	05/15/2040
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY SENIOR MU				1.D FE	1,658,449	. 113.9660		1,140,000	1,614,952		(22,047)			6.250	3.016	MN	9, 104	71,250	12/30/2021	05/15/2043
546850-CE-6	LOUISVILLE KY REGL ARPT AUTH A MUNITAX B		ll	1	1.E FE	1.939.258		1.840.039	1.880.000	1.892.211		(23.857)			4.451	3. 131	JJ	41.839		12/30/2021	07/01/2031

SCHEDULE D - PART 1

			Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar													
1	2		Cod	es	6	7	ı	air Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
557363-DY-1	MADISON CNTY NY CAP RES CORP MUNITAX_BND	.			1.D FE	536,893		429,296	490,000	529,535		(3,713)			3.094	2.150	JJ	7,580	15, 161	12/30/2021	07/01/2033
56035D-BW-1	MAIN STREET NATURAL GAS INC GA MUNI_BND	.			1.F FE	1,486,916		1,347,826	1,270,000	1,468,682		(7,079)			5.000	3.956	MN	8, 114	63,500	05/01/2020	05/15/2049
574218-NE-9	MARYLAND HEALTH AND HIGHER EDU MUNITAX_B				1.F FE	395,827		287,347	310,000	388,930		(3,493)			4.815	2.919	JJ	7,463	14,927	12/30/2021	07/01/2043
57421C-AW-4	MARYLAND HEALTH AND HIGHER EDU MUNITAX_B				1.F FE		72.4470	109,396	151,000	155,717		(127)			3.197	3.016	JJ	2,414	4,827	12/30/2021	07/01/2050
574300-JP-5	MARYLAND ST TRANSN AUTH SENIOR MUNITAX_B				1.C FE		. 103.0160		2,070,000	2,395,634		(67,982)			5.604	1.963	JJ	58,001	116,003	12/30/2021	07/01/2030
574300-JQ-3	MARYLAND ST TRANSN AUTH SENIOR MUNITAX_B			1	1.0 FE		. 107.7670	86,214	80,000	107,853		(1,783)			5.754	2.582	JJ	2,302	4,603	12/30/2021	07/01/2041
575579-WX-1	MASSACHUSETTS BAY TRANSPORTATI MUNITAX_B				1.B FE	2,284,737		1,921,079	1,845,000	2,167,936		(58,949)			5.769	2.146	JJ	53,219	106,438	12/30/2021	07/01/2031
576000-KV-4	MASSACHUSETTS SCHOOL BUILDING MUNITAX_BN	.			1.B FE		. 106 . 1400	275,963	260,000	345,000		(6, 135)			5.715	2.496	FA	5,613	14,859	01/01/2022	08/15/2039
576000-KW-2	MASSACHUSETTS SCHOOL BUILDING MUNITAX_BN	.			1.0 FE		. 102.7550	5,857,025	5,700,000	6,376,087		(188,012)			5.468	1.903	JD		311,676	12/30/2021	06/15/2027
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA MUNITAX_B				1.A FE			765,262		865,749		(8,541)			5. 192	2.250	FA	16,441		12/30/2021	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSPORTATIO SENIOR MU	UF.			1.A FE		. 106.4050	, , ,	, .,	1,715,000		(0.040)			5.731	5.723	JD	8, 191		12/16/2010	06/01/2040
59067A-CT-8 592041-XW-2	MESA ST COLLEGE COLO AUXILIARY MUNITAX_B				1.0 FE		. 113.1930	305,620	270,000	397,743		(6,248)			6.746	2.973	MN	2,327		12/30/2021	05/15/2042
592041-XW-2 592098-G5-0	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN				1.A FE	, ,	110.9630					(295)			6.568	2.790	AU	82,757		12/30/2021	10/01/2046
592098-G6-8	MET GOVT NASHVILLE & DAVIDSON MUNITAX_BN				1.0 FE		113.1840	2,790,201	75,000			(1,876)			6.693	2.754	JJ			12/30/2021	07/01/2037
592125-AA-6	MET GOVT NASHVILLE & DAVIDSON MONTTAX_BN				1.6 FE	304,620			205.000	293, 177		(1,876)			7.431	3. 169	JJ			01/01/2022	07/01/2041
592125-AM-0	MET GOVT NASHVILLE & DAVIDSON SENTOR WON				1.D FE		113.9900	957.514				(22,976)			6.731	2.838				12/30/2021	07/01/2043
59259N-ZH-9	METROPOLITAN TRANSPORTATION AU MUNITAX B			1	1.0 FE		113.9900		710.000	1, 1089, 230		(22,976)			7.336	2.889	MN	6.655		01/01/2022	11/15/2039
59259N-ZN-6	METROPOLITAN TRANSPORTATION AU MUNITAX_B			1	1.0 FE		109.4920	142.340		174.096		(20, 177)			6.089	2.887	MIN			12/30/2021	11/15/2040
59259Y-BF-5	METROPOLITAN TRANSPORTATION AU MUNITAX_B				1.6 FE		109.4920		275.000	343.705		(2,828)			5.871	3. 179	MN	2,063		12/30/2021	11/15/2039
59259Y-BY-4	METROPOLITAN TRANSPORTATION AU MUNITAX_B			1	1.G FE		. 110. 1910	3,129,413	2.840.000	3,632,596		(85,798)			6.668	3.899	MN	24.197	189,371	12/30/2021	11/15/2039
59259Y-BZ-1	METROPOLITAN TRANSPORTATION AU MUNITAX B			1	1.G FE			521.683	480.000	642.969		(11, 167)			6.648	3. 185	MN	4.077	31.910	12/30/2021	11/15/2039
59259Y-CA-5	METROPOLITAN TRANSPORTATION AU MUNITAX B			1	1.G FE	2,466,299		2.054.582	1.945.000	2.344.692		(61.565)			6.548	2.752	MN			01/01/2022	11/15/2031
59259Y-DC-0	METROPOLITAN TRANSPORTATION AU MUNITAX B			1	1.G FE		109.7490		6.785.000	8,379,567		(241.577)			6.687	4.267	MN	57,974	453,713	12/30/2021	11/15/2040
59259Y-GF-0	METROPOLITAN TRANSPORTATION AU MUNITAX B				1.G FE		. 110.7970	7.905.385	7.135.000			(277.827)			6.814	3.833	MN	62.123		12/30/2021	11/15/2040
59333A-MC-2	MIAMI-DADE CNTY FLA EDL FACS A MUNITAX B				1.G FE		98.8050	350,758	355.000	468,909		(3,069)			5.073	3. 170	AO	4,502	18,009	12/30/2021	04/01/2050
593791-EM-4	MIAMI UNIV OHIO SENIOR MUNITAX_BND REV	i			1.D FE	2,351,954		1,840,983	1,655,000	2,235,504		(58,833)			6.772	2.336	MS	37,359	112,077	12/30/2021	09/01/2035
59447T-KN-2	MICHIGAN STATE FINANCE AUTHORI MUNITAX_B				1.D FE		94.4520	2,082,673	2,205,000	2,378,543		(24,910)			3.610	2.282	MN	13,267	79,601	12/30/2021	11/01/2032
59447T-XW-8	MICHIGAN STATE FINANCE AUTHORI MUNITAX_B				1.D FE		87.1380	566,394	650,000	685,641		(3,376)			3.084	2.422	JD	1,671	20,046	12/30/2021	12/01/2034
59447T-XX-6	MICHIGAN STATE FINANCE AUTHORI MUNITAX_B	.			1.D FE		81.8120	253,616	310,000	332,345		(1,213)			3.384	2.784	JD	874	10,490	12/30/2021	12/01/2040
594615-HY-5	MICHIGAN ST BLDG AUTH MUNITAX_BND REV	.		1	1.C FE	1, 117, 103	76.1340	883, 153	1,160,000	1,121,280		2, 117			2.705	2.991	A0	6,624	31,378	12/30/2021	10/15/2040
594712-PP-0	MICHIGAN STATE UNIVERSITY SENIOR MUNITAX	.		1	1.C FE	2,858,514	. 105.7490	2,374,064	2,245,000	2,718,309		(70,863)			6. 173	2.444	FA	52,354	138,584	12/30/2021	02/15/2050
60242N-DC-2	MILWAUKEE WIS REDEV AUTH SENIOR MUNITAX	0	.		1.C FE		81.8250	2,548,848	3,115,000	2,394,484		144,000			0.000		N/A			12/18/2003	04/01/2028
60242N-DD-0	MILWAUKEE WIS REDEV AUTH SENIOR MUNITAX	0	.		1.C FE	815,391	77.9110	3,046,313	3,910,000	2,823,737		170 , 132			0.000	6.297	N/A			12/18/2003	04/01/2029
60242N-DE-8	MILWAUKEE WIS REDEV AUTH SENIOR MUNITAX	0	.		1.C FE		73.9630	3,124,923	4,225,000	2,866,052		173,000			0.000		N/A			12/18/2003	04/01/2030
60242N-DF-5	MILWAUKEE WIS REDEV AUTH SENIOR MUNITAX	0	.		1.C FE		70 . 1030	3,908,238	5,575,000	3,551,626		214,773			0.000	6.317	N/A			12/18/2003	04/01/2031
60242N-DG-3	MILWAUKEE WIS REDEV AUTH SENIOR MUNITAX	0	.		1.C FE		66.3520	1,844,575	2,780,000	1,662,889		100,742			0.000	6.327				12/18/2003	04/01/2032
60242N-DH-1	MILWAUKEE WIS REDEV AUTH SENIOR MUNITAX	0	.		1.C FE		62.8560	2,130,802	3,390,000	1,903,592		115,530			0.000		N/A			12/18/2003	04/01/2033
60534R-TM-1	MISSISSIPPI DEVELOPMENT BANK SENIOR MUNI	.			1.D FE	103,092		76,854	70,000	99,416		(1,859)			6.413	2.608	JJ	2,245	4,489	12/30/2021	01/01/2040
60636A-JD-6	MISSOURI ST HEALTH & EDL FACS SENIOR MUN	.			1.B FE	141,786		102, 174	115,000	140,032		(887)			4.072	2.697	A0	989	4,683	12/30/2021	10/15/2044
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS SENIOR MUN	.		1	1.B FE		84.7930	80,553	95,000	111,019		(530)			3.651	2.007	JJ	1,599	3,468	12/30/2021	01/15/2046
60636A-MR-1	MISSOURI ST HEALTH & EDL FACS SENIOR MUN	.		1	1.B FE		88.3520	136,945	155,000	175,380		(1,462)			3.471	2.220	JJ	2,481	5,380	12/30/2021	01/15/2036
60636W-NU-5	MISSOURI HIGHWAYS AND TRANSPOR MUNITAX_B	.			1.B FE	2,883,648		2,376,399	2,300,000	2,754,329		(65,272)			5.445	2.139		20,873	125,235	12/30/2021	05/01/2033
626207-YF-5	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN	.		1	1.G FE		. 114. 1080	2,970,243	2,603,000	3,787,532		(27, 166)			6.637	3.431		43, 190	172,761	06/03/2022	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN			1	1.F FE	7,954,432	. 113.6570	7, 138, 767	6,281,000	7,843,255		(62,420)			6.655	4.649	A0	104,500	418,001	12/30/2021	04/01/2057

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	, ,	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	NEBRASKA PUBLIC POWER DISTRICT MUNITAX B	е	- 11	Cital							(Decrease)		Recognized	value		2.824				12/30/2021	
63968A-QR-9	_				1.E FE		99.6810			237,959		(3,242)			5.423		JJ		10,033		01/01/2043
644693-KW-2	NEW HAMPSHIRE STATE OF MUNITAX_BND REV				1.D FE	117,583			85,000	113,518		(2,057)			6.009	2.651	MN	851	5, 108	12/30/2021	11/01/2039
64577B-8J-6	NEW JERSEY ECONOMIC DEVELOPMEN MUNITAX_B	· · · · · · ·			1.F FE	2,748,386		2,349,675	2,505,000	2,706,958		(20,978)			3.820	2.745		4,253	95,691	12/30/2021	06/15/2032
646136-68-5	NEW JERSEY TRANSPORTATION TRUS MUNITAX_B	· · · · · ·			1.F FE		85.1130	80,858	95,000	104,638		(415)			4.131		JD		3,924	01/01/2022	06/15/2042
646136-XR-7	NEW JERSEY TRANSPORTATION TRUS SENIOR MU	····		1	1.F FE	4,619,867		4,387,995	3,890,000	4,507,410		(23,018)			6.561	5. 136	JD	11,343	255,223	12/30/2021	12/15/2040
646136-XS-5	NEW JERSEY TRANSPORTATION TRUS SENIOR MU				1.F FE	10,216,011	. 102.1530		8,740,000	9,629,959		(295,724)			5.754	2. 103	JD	22,351	502,900	12/30/2021	12/15/2028
646139-W3-5	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX_B	UF		1	1.E FE	4,824,527	. 124.5970	4,348,451	3,490,000	4,492,930		(76,328)			7.414	3.824	JJ	129,374	258,749	09/25/2015	01/01/2040
646139-W3-5	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX_B			1	1.E FE	4,072,144		3, 173, 497	2,547,000			(75,225)			7.414		JJ	94,417	188,835	12/30/2021	01/01/2040
646139-X8-3	NEW JERSEY ST TURNPIKE AUTHORI MUNITAX_B			1	1.E FE	3,262,410		2,531,408	2,094,000	3,148,246		(57,806)			7. 102	2.848	JJ	74,358	148,716	01/01/2022	01/01/2041
647370-HY-4	NEW MEXICO ST HOSP EQUIP LN CO MUNITAX_B				1.0 FE		87.4900	135,609	155,000			(1,235)			4.406	2.968		2,846	6,829	12/30/2021	08/01/2046
64971M-4P-4	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT				1.A FE		. 103.0490	283,385	275,000	348,041		(5,827)			5.508	2.645		6,311	15, 147	12/30/2021	08/01/2037
64971M-5L-2	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT				1.A FE	9,623,389		7,676,937	7,450,000	9,306,136		(160,559)			5.572	2.700		69, 186	415, 114	01/01/2022	11/01/2038
64971M-M6-6	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT				1.A FE	4,944,513			3,760,000	4,746,048		(100,310)			5.750	2.404		90,083	216,200	12/30/2021	02/01/2035
64971M-S7-8	NEW YORK CITY TRANSITIONAL FIN MUNITAX_B				1.A FE		. 102.5720		230,000	293,074		(4,968)			5.467	2.563	MN	2,096	12,574	12/30/2021	05/01/2036
64971M-ZG-0	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT	· · · · · ·			1.A FE	2,267,280		1,880,822	1,815,000	2,208,120		(29,569)			5.767	2.450	FA	43,613	104,671	12/30/2021	08/01/2036
64971W-MF-4	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT			1	1.A FE	2,067,435		1,920,411	1,965,000	1,988,400		(39,667)			3.190	1.138	FA	26,118		12/30/2021	08/01/2025
64972F-H2-5 64972F-L2-0	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN NEW YORK CITY WATER AND SEWER MUNITAX_BN			1	1.B FE		. 109.9130 . 112.5580	302,260	275,000			(5,062)			5.750	2.736	JD		15,813	12/30/2021	06/15/2041
64972F-L2-0	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN			4	1.B FE		. 109.3270	349,847	320,000	456, 151		(4,472)			5.724	2.764				01/01/2022	06/15/2042
64972F-T6-3	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN			1	1.B FE		. 109.3270			784.288		(5,597)			5.724	2.765		1.354		01/01/2022	06/15/2042
64972F-Y3-4	NEW YORK CITY MUNICIPAL WATER MUNITAX_BN			1	1.B FE		. 111.3100	267.144	240,000	354.683		(4,223)			5.882		JD	627	14, 117	12/30/2021	06/15/2044
64972H-RB-0	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT			1	1.0 FE	1.938.518		1.558.774	1.365.000	1.868.522		(4,225)			6.828	-	.LI			12/30/2021	07/15/2040
64986A-L2-5	NEW YORK STATE ENVIRONMENTAL F SENIOR MU			'	1.A FE			107.472	100,000	134,224		(20,540)			5.807		JD		5,807	12/30/2021	06/15/2039
649902-2E-2	DORMITORY AUTHORITY OF STATE O SENIOR MU				1.B FE	2,308,845		1.964.414	1.925.000	2 .210 .686		(49.591)			5.289	2.324			101,813	12/30/2021	03/15/2033
649902-2F-9	DORMITORY AUTHORITY OF STATE O SENIOR MU	L	l		1.B FE				1.505.000	1.956.378		(27.932)			5.389	2.689	MS	23.881	81,104	12/30/2021	03/15/2040
649902-T2-9	DORMITORY AUTHORITY OF STATE O SENIOR MU				1.B FE	5,490,353		4,815,452	4,710,000	5,204,280		(144,419)			5.500	2. 158	MS		259,050	12/30/2021	03/15/2030
649902-T3-7	DORMITORY AUTHORITY OF STATE O SENIOR MU				1.B FE	580,960		455, 166	435,000	562,996		(9,091)			5.600		MS	7, 173	24,360	01/01/2022	03/15/2040
649902-T4-5	DORMITORY AUTHORITY OF STATE O SENIOR MU	.			1.B FE	3,591,569	. 101.5870	3,123,787	3,075,000	3,416,546		(88,312)			5.051	1.928	MS	45,733	155,318	01/01/2022	09/15/2027
649907-YA-4	DORMITORY AUTHORITY OF STATE 0 MUNITAX_B				1.A FE	3,384,202		2,763,469	2,760,000	3,270,960		(57, 193)			4.802	-	JD	11,045		12/30/2021	12/01/2034
64990F-E2-6	DORMITORY AUTHORITY OF STATE 0 MUNITAX_B	.			1.B FE	2,509,475	84.6940		2,500,000	2,507,634		(940)			2. 152	2.106	MS	15,841	53,800	12/30/2021	03/15/2031
64990F-MT-8	DORMITORY AUTHORITY OF STATE O SENIOR MU	.			1.B FE	1,040,607	. 103.5440	838,708	810,000	999,800		(20,628)			5.628	2.458	MS	13,423	45,587	12/30/2021	03/15/2039
64990F-MV-3	DORMITORY AUTHORITY OF STATE O SENIOR MU				1.B FE	2,357,210	. 102.8400	1,923,108	1,870,000	2,275,183		(41,496)			5.427	2.601	MS	29,882	101,485	12/30/2021	03/15/2039
64990F-RA-4	DORMITORY AUTHORITY OF STATE O MUNITAX_B	.			1.B FE	419,044	85.7940	343, 175	400,000	416,300		(1,385)			3.057	2.597	FA	4,619	12,228	12/30/2021	02/15/2034
64990F-XE-9	DORMITORY AUTHORITY OF STATE O MUNITAX_B	.			1.B FE	224,654	76.6570	164,812	215,000	223,897		(418)			3.190	2.888	FA	2,591	6,859	12/30/2021	02/15/2043
650009-S6-1	NEW YORK ST TWY AUTH MUNITAX_BND REV			1	1.F FE	668 , 130	83.7070	539,911	645,000	662,849		(2,675)			3.500	2.993	JJ	11,288	22,575	12/30/2021	01/01/2042
650035-8W-1	NEW YORK ST URBAN DEV CORP REV MUNITAX_B	.		1	1.B FE	2,658,625		2,285,558	2,425,000	2,592,628		(33,339)			3.900	2.339	MS	27,847	94,575	12/30/2021	03/15/2033
650035-TD-0	NEW YORK ST URBAN DEV CORP SENIOR MUNITA	ļ			1.B FE	12,782,439		10,718,351	10,410,000	12, 135, 101		(326,843)			5.770	2.212	MS	176,860	600,657	12/30/2021	03/15/2039
657382-AR-8	NORTH AUGUSTA S C PUB FACS COR MUNITAX_B	ļ		2	1.E FE	4,973,233		4,059,524	4,470,000	4,809,838		(82,756)			4.987		MN	37 , 153	222,919	12/30/2021	11/01/2048
658308-AB-7	NORTH CAROLINA TPK AUTH MUNITAX_BND REV	ļ			1.B FE	375,598		292,533	280,000	364,600		(5,562)			5.418	2.605		7,585	15, 170	12/30/2021	01/01/2041
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY SENIOR MUN	.		1	1.D FE	1,719,699		1,265,936	1,026,000	1,674,230		(23,007)			6.718	2.714		34,463	68,927	12/30/2021	01/01/2049
663903-DN-9	NORTHEAST OHIO REGIONAL SEWER MUNITAX_BN	·			1.B FE				1,470,000	1,790,038		(44,776)			5.438	1.928		10,214	79,939	12/30/2021	11/15/2032
664845-DQ-4	NORTHERN CALIF PWR AGY SENIOR MUNITAX_BN	·			1.F FE	2,856,014			1,930,000	2,721,438		(68,083)			7.311	2.634		11,759	141,102	12/30/2021	06/01/2040
665250-BW-5	NORTHERN ILL MUN PWR AGY PWR P SENIOR MU	· · · · · ·			1.G FE	1,271,794	. 109.7360	1,020,547	930,000			(29,043)			6.859	2.810		31,894	63,789	12/30/2021	01/01/2039
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD MUNITAX_BND	· · · · · ·			1.D FE	9,606,789			8,245,958	9,211,877		(129,768)			5.780	3.205		21, 183	476,616	10/25/2019	12/15/2032
677632-G9-6	OHIO STATE UNIVERSITY MUNITAX_BND REV	.			1.B FE	550, 467	84.7940	362,068	427,000	546, 122	l I	(2.197)	1		4.048	2.754	JD	1.440	17.285	12/30/2021	12/01/2056

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year 1 2 Codes 6 7 Fair Value 10 11 Change in Book/Adjusted Carrying Value Interest																					
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n 9	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
677632-MV-0	OHIO STATE UNIVERSITY MUNITAX BND REV		+ ''	1	1.B FE	614,832		455,574	455.000	600,796	(Decircuse)	(7,098)	rtccognizcu	value	4.910	2.515	n ala	1,862	22,341	12/30/2021	06/01/2040
677659-V7-6	OHIO ST WTR DEV AUTH SENIOR MUNITAX_BND			1	1.A FE	350,390		264,344	270,000	340,541		(7,098)			4.917	2.411	JD			12/30/2021	06/01/2040
677704-A6-5	_	or		4	1.A FE		98.0120	13,231,663	13.500.000	13.500.000		(4,970)			5.590	5.590	JD			11/06/2014	12/01/2114
678908-4B-7	OHIO UNIVERSITY SENIOR MUNITAX_BND REV OKLAHOMA DEVELOPMENT FINANCE A MUNITAX B	UF.		1	1.E FE		. 103.5700	4,330,017	4.180.750	4.180.750					5.087	5.086	JD			07/08/2022	02/01/2052
67910H-MT-4					1.A FE		. 111.0450	4,330,017	4, 180, 750	4, 180, 750		(8.058)			6.440	3. 105	FA			12/30/2021	01/01/2045
681793-4Q-5	OKLAHOMA ST MUN PWR AUTH MUNITAX_BND REV				1.C FE				1.770.000	2.188.039		(23,418)			5.431	2.632	JJ			12/30/2021	02/01/2045
	OMAHA PUB PWR DIST NEB MUNITAX_BND REV				1.0 FE	2,246,325		7,506,517				(23,418)			6.908		FA	, .			
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN A MUNITAX_B						. 114.6030			., ,.						2.270	FA	170,935		12/30/2021	02/15/2041
68428T-AD-9	ORANGE CNTY CALIF SANTN DIST MUNITAX_BND				1.A FE		. 113.4710	221,269	195,000	281,229		(4,984)			6.400	2.631	FA	5,200	12,480	12/30/2021	02/01/2044
68607D-NL-5	OREGON ST DEPT TRANSN SUB MUNITAX_BND RE					1,336,911		1,066,829		1,284,306		(26,578)				2.368	MIN	7,343	57,465	12/30/2021	11/15/2034
68607D-VH-5	OREGON ST DEPT TRANSN SENIOR MUNITAX_BND			1	1.B FE		81.5580		1,760,000	1,709,142		5,919		•••••	1.660	2.060	MN	3,733	29,216	12/30/2021	11/15/2031
702274-AW-1	PASADENA CALIF PUB FING AUTH MUNITAX_BND				1.0 FE				1,600,000	1,981,077		(42,426)		•••••	7.148	4.535	MS		114,368	04/28/2015	03/01/2043
702274-AW-1	PASADENA CALIF PUB FING AUTH MUNITAX_BND				1.0 FE		. 120 . 1460	318,387	265,000	409,600		(7,536)			7. 148	4.535	MS	6,314	18,942	12/30/2021	03/01/2043
70869P-FT-9	PENNSYLVANIA ECONOMIC DEVELOPM SENIOR MU			1	1.F FE		. 110. 1010	319,293	290,000	394,233		(7,253)			6.532	2.925	JD	842	18,943	12/30/2021	06/15/2039
70869P-NC-7	PENNSYLVANIA ECONOMIC DEVELOPM MUNITAX_B				1.E FE		80.7020	129, 124	160,000	159,380		30		•••••	3.143	3. 175	JD		5,029	12/30/2021	06/15/2042
709221-TG-0	PENNSYLVANIA ST TURNPIKE COMMI MUNITAX_B				1.F FE	110,894		89,374	80,000	106,956		(1,995)			6.378	2.866	JD		5, 102	12/30/2021	12/01/2037
709223-A2-7	PENNSYLVANIA ST TURNPIKE COMMI SENIOR MU				1.D FE		. 105.3810	437,332	415,000	572,766		(5,934)			5.511	2.934	JD	1,906	22,871	12/30/2021	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TURNPIKE COMMI SENIOR MU				1.D FE		. 111. 1470	285,648	257,000	355,987		(5,927)			6. 105	2.709	JD	1,307	15,690	12/30/2021	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TURNPIKE COMMI SENIOR MU				1.D FE		. 107.7440	716,495	665,000	960,464		(8,118)			5.561	2.986	JD	3,082	36,981	12/30/2021	12/01/2049
70922P-AN-2	PENNSYLVANIA ST TURNPIKE COMMI MUNITAX_B				1.A FE		96.8230	1,781,537	1,840,000	1,935,084		(31,766)			3.229	1.413		4,951	59,414	12/30/2021	12/01/2026
709235-Q3-2	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN				1.C FE		70.3200	161,735	230,000	225,704		133			2.888	3.003		2,214	6,642	12/30/2021	09/01/2050
709235-ZR-9	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN	· · · · · ·			1.C FE		88.1820	352,726	400,000	439,638		(2,867)			3.573	2.000	MS	4,764	14,292	12/30/2021	09/01/2037
709235-ZS-7	PENNSYLVANIA STATE UNIVERSITY MUNITAX_BN				1.C FE		82.6800	256,308	310,000	349,285		(1,492)			3.793	2.000	MS	3,919	11,758	12/30/2021	09/01/2047
73358W-CW-2	PORT AUTHORITY OF NEW YORK AND SENIOR MU	·			1.D FE	208,475		159,895	150,000	202,656		(2,945)			5.647	2.697	MN	1,412	8,471	12/30/2021	11/01/2040
73358W-CX-0	PORT AUTHORITY OF NEW YORK AND SENTOR MU				1.D FE		. 106.5970	175,884	165,000	222,922		(3,239)			5.647	2.697	MN	1,553	9,318	12/30/2021	11/01/2040
73358W-EK-6	PORT AUTHORITY OF NEW YORK AND SENIOR MU	CF.			1.D FE		. 100.6010	1,519,081	1,510,000	1,550,419		(1,558)			4.926	3.929	AO		74,383	01/06/2012	10/01/2051
73358W-EK-6	PORT AUTHORITY OF NEW YORK AND SENIOR MU				1.D FE	1,298,525		950,683	945,000	1,281,453		(8,647)			4.926	3.929	A0	11,638	46,551	01/01/2022	10/01/2051
73358W-F8-2	PORT AUTHORITY OF NEW YORK AND MUNITAX_B	·		1	1.D FE	658,244		467,640	530,000	653,206		(2,553)			4.229	3.031	AO	4,732	22,414	01/01/2022	10/15/2057
73358W-JA-3	PORT AUTHORITY OF NEW YORK AND SENIOR MU	CF.		1	1.D FE		91.2460	2,755,643	3,020,000	2,909,774		1,472			4.458	3.702	A0			09/28/2012	10/01/2062
73358W-JA-3	PORT AUTHORITY OF NEW YORK AND SENIOR MU	·	-	1	1.D FE		91.2460		3,205,000	4,164,742		(15,829)			4.458	3.702	AO	35,720	142,879	12/30/2021	10/01/2062
73358W-RP-1	PORT AUTHORITY OF NEW YORK AND SENTOR MU				1.D FE		97.3950	1,056,736	1,085,000			(12,553)		•••••	4.960	2.852	FA	22,423	53,816	01/01/2022	08/01/2046
73358W-RQ-9	PORT AUTHORITY OF NEW YORK AND SENIOR MU	·		2	1.D FE		97.9510	20,050,605	20,470,000	20,907,194		(740,517)			5.310	1.614	FA		1,086,957	12/30/2021	08/01/2046
73358W-TZ-7	PORT AUTHORITY OF NEW YORK AND SENTOR MU			2	1.D FE		97.6320	898,216	920,000	942,066		(27,653)			4.426	1.357	AO	8,596	40,719	12/30/2021	10/15/2034
73358W-X9-0	PORT AUTHORITY OF NEW YORK AND MUNITAX_B				1.D FE		85.6540	77,089	90,000	107,498		(583)			4.031		MS	1,209	3,628	12/30/2021	09/01/2048
73358W-XQ-2	PORT AUTHORITY OF NEW YORK AND SENTOR MU				1.D FE		97 . 1240	252,523	260,000	350,333		(1,855)			4.810	3.027	AO	2,640	12,506	12/30/2021	10/15/2065
73358X-CN-0	PORT AUTHORITY OF NEW YORK AND MUNITAX_B			1	1.D FE		70 . 1620	108,751	155,000	153,099		30			3. 175	3.234	JJ	2,269	4,921	12/30/2021	07/15/2060
73474T-AP-5	PORT MORROW ORE SENIOR MUNITAX_BND REV	·	-		1.0 FE		84.9460	182,635	215,000	227 , 454		(873)			2.987	2.433	MS	2, 141	6,422	12/30/2021	09/01/2036
73474T-AT-7	PORT MORROW ORE MUNITAX_BND REV	· · · · · ·	-		1.0 FE		75.4090	162, 129	215,000	208,573		335			2.543		MS	1,822	5,467	12/30/2021	09/01/2040
73474T-AU-4	PORT MORROW ORE MUNITAX_BND REV	·	-		1.0 FE	117,769			125,000	118,296		267			2.533	2.907	MS	1,055	3, 166	12/30/2021	09/01/2043
759136-QP-2	REGIONAL TRANSN DIST COLO SENIOR MUNITAX	CF.			1.C FE	6, 131, 268		5,829,070	5,330,000	6,001,102		(26,328)			5.844		MN	51,914	311,485	09/02/2014	11/01/2050
759136-QP-2	REGIONAL TRANSN DIST COLO SENIOR MUNITAX	·	-		1.0 FE	1,029,814		738,203	675,000	1,012,043		(9,006)			5.844	4.666	MN	6,575	39,447	12/30/2021	11/01/2050
75913T-GJ-7	REGIONAL TRANSN DIST COLO SENIOR MUNITAX	·	-		1.D FE		. 122.1340	366,403	300,000	442,523		(10,251)			7.672	2.000	JD	1,918	23,016	12/30/2021	06/01/2040
759911-S6-8	REGIONAL TRANSPORTATION AUTHOR SENIOR MU	··· ···	-		1.C FE		. 107.2390	5,667,570	5,285,000	6,541,751		(127,281)			6.000	2.859	JJ		317,100	12/30/2021	07/01/2035
768874-SG-5	RIVERSIDE CALIF MUNITAX_BND REV	··· ··	-		1.D FE	121,088		93,655	75,000	116,580		(2,283)			7.605	2.891	AO	1,426	5,704	12/30/2021	10/01/2040
769076-UG-3	RIVERSIDE CALIF MUNITAX_BND REV		-		1.B FE		. 113.0360	73,473	65,000	92,493		(1,708)			6.349	2.579		1,032	4, 127	12/30/2021	10/01/2039
769125-DW-2	RIVERSIDE COUNTY TRANSPORTATIO MUNITAX_B				1.B FE	520,545	. 115.4040	421,223	365,000	502,997		(8,899)			6.807	3. 129	JD	2,070	24,846	12/30/2021	06/01/2039

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		air Value	10	11			usted Carrying	g Value			li li	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
76913C-BF-5	RIVERSIDE CNTY CALIF MUNITAX BND REV				1.0 FE		91.1480	10,901,297	11,960,000	12,246,755		(36,205)			3.818	3.479	FA	172,506	456,633	12/30/2021	02/15/2038
783186-NH-8	RUTGERS UNIVERSITY NEW JERSEY SENIOR MUN	l			1.E FE			372,396	350.000	454,754		(7,361)			5.665	2.709		3,305	19,828	12/30/2021	05/01/2040
783186-NJ-4	RUTGERS UNIVERSITY NEW JERSEY SENIOR MUN	l			1.E FE	1,684,519		1,487,648	1.460.000	1.604.097		(31,841)			5.545	1.943		13,493	80,957	12/30/2021	05/01/2029
783186-UJ-6	RUTGERS UNIVERSITY NEW JERSEY MUNITAX_BN				1.E FE		80.8300	210, 159		271, 133		(547)			3.270	2.930		1,417	8,502	12/30/2021	05/01/2043
786005-PN-2	SACRAMENTO MUNICIPAL UTILITY D MUNITAX B				1.0 FE		. 108 . 6520	3,895,187	3,585,000	4,744,279		(107,703)			6. 156	2.342	MN		220,693	01/01/2022	05/15/2036
78605Q-AJ-6	SACRAMENTO CALIF PUB FING AUTH MUNITAX_B				1.E FE			671.673	640.000			(11,291)			5.637	2.835	AO	9.019	36.077	12/30/2021	04/01/2050
786134-RN-8	SACRAMENTO CNTY CALIF SANTN DI MUNITAX B				1.B FE	, ,	. 113.2870	90,630	80,000	113,023		(2,072)			6.325	2.608	FA	2,108	5,060	12/30/2021	08/01/2040
79467B-BA-2	CHICAGO SALES TAX SECURITIZATI MUNITAX B				1.B FE	·	93.3080	1,287,652	1,380,000			(11,422)			3.330	2.360	JJ		45,954	12/30/2021	01/01/2030
79467B-CM-5	CHICAGO SALES TAX SECURITIZATI MUNITAX_B				1.B FE			320.817	330.000			(3.245)			4.637	2.748	JJ	7.651	15,302	12/30/2021	01/01/2040
79467B-DX-0	CHICAGO SALES TAX SECURITIZATI SUB MUNIT				1.D FE	·	80.5170	5,511,404	6,845,000	6,845,000		(0,2.0,			3.238	3.229	J.J	110,821	221,641	12/09/2021	01/01/2042
79574C-ER-0	SALT RIVER PROJECT AGRICULTURA MUNITAX B				1.B FE			90.067	135.000	128.943		154			2.570	2.814	JJ	1.735	3,470	12/30/2021	01/01/2050
79575D-E6-3	SALT RIVER PROJECT AGRICULTURA SENIOR MU				1.B FE		98.7480	572,737	580.000	739,053		(7.445)			4.839	2.769	.i.i	14,033		12/30/2021	01/01/2041
796253-U9-1	SAN ANTONIO TX MUNITAX_BND REV				1.D FE		. 106.7050	176.062		220.533		(3,410)			5.718	2.701		3.931	9.435	12/30/2021	02/01/2041
796253-Y3-0	SAN ANTONIO TX JUNIOR MUNITAX BND REV				1.D FE			338,134	315.000	435.678		(5,969)			5.808	2.800		7.623		12/30/2021	02/01/2041
797400-FN-3	SAN DIEGO COUNTY REGIONAL TRAN MUNITAX B	· · · · · ·			1.B FE		. 111.2710	155,780	140,000	204, 116		(2,352)			5.911	1	AO	2,069	8,275	01/01/2022	04/01/2048
79741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH MUNITAX_BN			1	1.B FE			224,458		290,302		(4.249)			6. 138	2.735	MN	2,046	12,276	12/30/2021	05/01/2049
79765D-XK-1	SAN FRANCISCO CALIF CITY & CNT SENIOR MU				1.B FE	·	. 108.3100	102.895	95.000	132,742		(2,460)			6.487	2.751		1.027	6.163	12/30/2021	11/01/2041
79765R-SU-4	SAN FRANCISCO CALIF CITY & CNT MUNITAX B				1.D FE		. 100.9100	479.324	475.000	501.632		(10.077)			5.500	1.265		4.354		12/30/2021	11/01/2025
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNT MUNITAX B	CF.			1.D FE	3, 129, 760		3,165,248	2,965,000	3,068,596		(28,700)			6.000	3.434			177,900	10/28/2015	11/01/2040
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNT MUNITAX B				1.D FE		. 106.7540	7.483.436	7.010.000	9.059.672		(170,158)			6.000	3.434		70.100	420,600	12/30/2021	11/01/2040
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B	I			1.D FE		. 107 . 1380	299.987		366,564					6.000	2.785	MN	2,800	16,800	12/30/2021	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B			1	1.D FE		. 123.7080	352.567	285,000	451.585		(6,831)			6.950	2.841	MN	3.301	19,808	12/30/2021	11/01/2050
79768H-AL-2	SAN FRANCISCO CALIF CITY & CNT MUNITAX_B				1.C FE		. 106.2700	196.600		256,242		(3,884)			5.820	2.655	AO	2,692	10,767	12/30/2021	10/01/2040
837151-AA-7	SOUTH CAROLINA PUBLIC SERVICE SENIOR MUN	L			1.G FE		. 112.6580	736.786	654.000	1.008.489		(10.064)			6.454	3. 163	JJ			01/01/2022	01/01/2050
84247P-EP-2	SOUTHERN CALIFORNIA PUBLIC POW MUNITAX_B				1.D FE		. 108.0440	5,564,270	5, 150,000	6,721,984		(145,294)			5.921	2.337	JJ	152,466		12/30/2021	07/01/2035
843375-ZL-3	SOUTHERN MINN MUN PWR AGY MUNITAX BND RE				1.E FE		. 106.4110	372,437	350,000	470,055		(6, 136)			5.926	3.076	JJ	10,371	20,741	12/30/2021	01/01/2043
85732P-CC-2	PENNSYLVANIA ST PUB SCH BLDG A SENIOR MU			1	1.E FE	1,064,596	. 101.7320	935,936	920,000	1,004,605		(30,270)			5.426	1.918		14,698	49,919	12/30/2021	09/15/2026
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST MUNITAX BN				1.E FE		89.8540	287,532	320,000	360 , 149		(1,989)			4.172	3. 141	AO	3,338		12/30/2021	10/01/2047
873519-ML-3	TACOMA WASH MUNITAX_BND REV	ļ			1.D FE		. 108 . 1850	4,976,493	4,600,000	6, 123, 099		(137, 179)			5.966	2.204	JJ	137,218	274,436	12/30/2021	01/01/2035
87354T-BG-9	TACOMA WASH MUNITAX_BND REV				1.0 FE	759,518	. 105.8760	587,610	555,000	737,448		(11,169)			5.621	2.685	JD	2,600	31, 197	12/30/2021	12/01/2040
874461-GK-6	TALLAHASSEE FLA MUNITAX_BND REV	ļ			1.B FE	523,037	. 101. 1740	394,578	390,000	508,691		(7,254)			5.218	2.547	AO	5,088	20,350	12/30/2021	10/01/2040
874476-HD-9	TALLAHASSEE FLA MUNITAX_BND REV	ļ			1.C FE	779, 143	. 108.4410	591,001	545,000	756,450		(11,485)			5.969	2.750	AO	8, 133	32,531	12/30/2021	10/01/2040
875124-EU-9	TAMPA BAY WTR FLA MUNITAX_BND REV			2	1.B FE		94.8950	873,034	920,000	949,002		(16,331)			3.052	1.224	AO	7,020	28,078	12/30/2021	10/01/2028
875124-EW-5	TAMPA BAY WTR FLA MUNITAX_BND REV			2	1.B FE	988,788	93.4430	859,671	920,000	952,438		(18,270)			3.252	1.208	AO	7,480	29,918	12/30/2021	10/01/2030
87638T-EG-4	TARRANT CNTY TEX CULTURAL ED F SENIOR MU				1.C FE	270, 105	86.7610	190,874	220,000	266,966		(1,591)			4.366	2.989	MN	1,227	9,605	12/30/2021	11/15/2047
88213A-DZ-5	TEXAS A & M UNIVERSITY MUNITAX_BND REV			2	1.A FE	1,013,389	93.5990	861,106	920,000	971,429		(21, 116)			3.993	1.582	MN	4,694	36,736	12/30/2021	05/15/2037
882667-AZ-1	TEXAS PRIVATE ACTIVITY SURFACE SENIOR MU	.			2.B FE		80.9660	186,221	230,000	186,221	(67,973)	(747)			3.922	3.254	JD	25	9,021	12/30/2021	12/31/2049
88278P-VJ-0	TEXAS ST UNIV SYS SENIOR MUNITAX_BND REV	.		2	1.C FE	1,364,619	96.7180	1,242,830	1,285,000	1,315,319		(24,829)			3.531	1.544	MS	13,360	45,373	12/30/2021	03/15/2028
88278P-VL-5	TEXAS ST UNIV SYS SENIOR MUNITAX_BND REV	.		2	1.C FE		96.1120	884,234	920,000	943,856		(19,525)			3.781	1.596	MS	10,242	34,785	12/30/2021	03/15/2030
88278P-VM-3	TEXAS ST UNIV SYS SENIOR MUNITAX_BND REV	.		2	1.C FE		95.2340	999,952	1,050,000	1,081,077		(25,449)			4. 123	1.625	MS	12,747	43,292	12/30/2021	03/15/2035
88283L-HU-3	TEXAS TRANSPORTATION COMMISSIO MUNITAX_B	.		1	1.A FE	12,066,425		10,297,184	10,065,000	11,517,228		(277, 113)			5.178	2.081		130,291	521, 166	12/30/2021	04/01/2030
89602N-VM-3	TRIBOROUGH BRIDGE & TUNNEL AUT SENIOR MU	.			1.D FE	977,839	. 104.4400	751,969	720,000	950,441		(13,867)			5.550	2.716	MN	5, 106	39,960	12/30/2021	11/15/2040
896516-AA-9	TRINITY HEALTH CORP SECURED CORP_BND			1	1.D FE	5,428,738	86.9050	4,313,075	4,963,000	5,399,074		(14,421)			4. 125	3.517	JD	17,060	204,724	06/03/2022	12/01/2045
899154-BC-1	TULARE CNTY CALIF MUNITAX_BND REV	.		1	1.D FE	2,082,825	95.5330	1,757,801	1,840,000	2,010,259		(36,605)			4. 159	1.961	JD	6,377		12/30/2021	06/01/2030
899154-BF-4	TULARE CNTY CALIF MUNITAX_BND REV			1	1.D FE	1,234,849	93.8730	1,032,603	1,100,000	1, 194,827		(20,208)			4.309	2.247	JD	3,950	47,399	12/30/2021	06/01/2033

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

	Showing All Long-Term BONDS Owned December 31 of Current Year																				
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			- I	nterest		Da	ates
·	_	3	4	5	Ť	,	8	9		• •	12	13	14	15	16	17	18	19	20	21	22
			7		NAIC		U				12	10	1-7	10	10	.,	10	10	20	21	
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-								0	Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
		_	r		and		Rate					Current	Other-	_ in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
913366-DF-4	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU			1	1.D FE	1,017,211	. 116.9090	777,442	665,000	986,932		(15,335)			6.583	2.849	MN	5,594	43,777	12/30/2021	05/15/2049
913366-EP-1	UNIVERSITY CALIF REGTS MEDICAL SENIOR MU			1	1.D FE	391,739	. 116.8570	297,985	255,000	380,376		(5,754)			6.548	2.845	MN	2, 134	16,697	12/30/2021	05/15/2048
913366-EQ-9	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX				1.D FE	1,332,427	. 106.8750	1,116,846	1,045,000	1,250,563		(41,286)			6.398	1.996	MN	8,543	66,859	12/30/2021	05/15/2031
91412F-7Y-7	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX			1	1.C FE	581,612	. 108.1390	454 , 185	420,000	563,911		(8,958)			5.770	2.677	MN	3,097	24,234	12/30/2021	05/15/2043
91412G-DZ-5	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX	CF			1.D FE	2,546,689	. 109.6150	2,252,594	2,055,000	2,411,815		(68,382)			5.946	4.005	MN	15,613	122, 190	03/04/2016	05/15/2045
91412G-DZ-5	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX				1.D FE		. 109.6150	345,288	315,000	429,038		(6,833)			5.946	4.005	MN	2,393	18,730	12/30/2021	05/15/2045
91412G-EA-9	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX	<u>.</u>		1	1.D FE	3,031,289			2,325,000	2,874,405		(79,227)			6.296	2.289	MN	18,704	146,382	12/30/2021	05/15/2050
91412G-HA-6	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX			1	1.0 FE		94.1390	83.783	89.000	128.915		(73)			4.858	3.294	MN	552	4,324	12/30/2021	05/15/2112
91412G-VC-6	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX			1	1.0 FE	2,937,078		2,712,717	2,755,000	2.784.008		(77, 167)			4.765	1.905	MN	16.774	131,276	12/30/2021	05/15/2044
91412G-XP-5	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX				1.D FE	1,934,852			1,840,000	1,854,961		(40, 125)			3.259	1.055	MN	7.662	59,966	12/30/2021	05/15/2024
91412G-XU-4	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX				1.D FE	2,201,584		1.891.963	1.945.000			(33,328)			3.909	1.978	MN	9.715	76,030	12/30/2021	05/15/2029
91412G-XY-6	UNIVERSITY OF CALIFORNIA SENIOR MUNITAX				1.D FE		91.1770	200,589	220.000	255.008		(1,941)			4. 131		MN	1. 161	9,088	12/30/2021	05/15/2045
91412H-FG-3	UNIVERSITY OF CALIFORNIA MUNITAX BND REV				1.0 FE	2,320,134		2,011,059	2,115,000	2,268,269		(26,149)			3.349	1.953	11	35.416	70,831	12/30/2021	07/01/2029
914245-BR-5	UNIVERSITY OF DELAWARE MUNITAX BND REV				1.B FE		90.7310	95,267		134,987		(583)			4.221	2.842	MN		4,432	12/30/2021	11/01/2058
91425M-CD-7	UNIVERSITY OF DELAWARE MUNITAX BND REV				1.B FE		. 107.7200	468,581	435,000	576,720		(10,764)			5.866	2.523	MN	4,253		12/30/2021	11/01/2040
914440-LJ-9	UNIVERSITY OF MASSACHUSETTS BL SENIOR MU	CF			1.0 FE	2,998,701		3,279,954	3,155,000	3,051,058					5.450	5.826	MNI			01/05/2011	11/01/2040
914455-UJ-7	UNIVERSITY OF MICHIGAN MUNITAX BND REV				1.6 FE	3.900.000		3,279,934	3,135,000	3,051,058		10, 100			4.454	4 . 454			171,946	03/10/2022	04/01/2122
914455-UK-4	_			1	1.A FE		-	3,495,469	4,500,000	4,500,000					3.504	3.504			157,680	03/10/2022	04/01/2052
	UNIVERSITY OF MICHIGAN MUNITAX_BND REV			۷								(2,951)					AU	,			
914713-K6-8	UNIVERSITY OF NORTH CAROLINA-C MUNITAX_B				1.A FE	277,944		227,444	240,000	272,102					3.847	2.290	JD	769	9,233	12/30/2021	12/01/2034
914713-P2-2	UNIVERSITY OF NORTH CAROLINA-C MUNITAX_B				1.A FE		89.7770	206,488	230,000			(1,791)			3.327	2.332		638	7,652	12/30/2021	12/01/2036
914805-EZ-5	UNIVERSITY OF PITTSBURGH SENIOR MUNITAX					1,014,594			920,000	987,410					3.277		MS	8,877	30,148	12/30/2021	09/15/2028
914805-FB-7	UNIVERSITY OF PITTSBURGH SENIOR MUNITAX				1.B FE	2,451,712		2,086,556	2,207,000	2,391,255		(30,478)			3.327	1.781	MS	21,620	73,427	12/30/2021	09/15/2029
915137-5G-4	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R				1.A FE	2,497,836		2,278,444	2,275,000	2,412,220		(42,660)			4.837	1.112	FA	41,571	110,042	12/30/2021	08/15/2026
915137-5R-0	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R				1.A FE		99.5270	298,582	300,000	392,219		(5, 108)			4.794	2.342	FA	5,433	14,382	12/30/2021	08/15/2046
91514A-DE-2	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R			1	1.A FE		86.5310	246,613	285,000	349,932		(2,101)			3.852	2.024	FA	4, 147	10,978	12/30/2021	08/15/2046
915217-SB-0	UNIVERSITY OF VIRGINIA SENIOR MUNITAX_BN			1	1.A FE		99.8620	311,569	312,000	413,453		(4,816)			5.000	2.586	MS	5,200	15,600	12/30/2021	09/01/2040
915217-XA-6	UNIVERSITY OF VIRGINIA MUNITAX_BND REV			1	1.A FE		65.9990	82,499	125,000	133,751		(13)			3.227	3.004	MS	1,345	4,034	12/30/2021	09/01/2119
91523N-FP-6	UNIVERSITY OF WASHINGTON SENIOR MUNITAX				1.B FE		. 112.2860	134,743	120,000	173,784		(2,799)			6.060	2.543		3,636	7,272	12/30/2021	07/01/2039
91523N-GW-0	UNIVERSITY OF WASHINGTON SENIOR MUNITAX				1.B FE		. 100 . 1010	255,257	255,000	327,237		(4, 158)			4.997		A0	3, 186	12,742	12/30/2021	10/01/2040
916277-LA-2	UPPER OCCOQUAN SEW AUTH VA MUNITAX_BND R				1.A FE		. 110.4960	121,546	110,000	158,869		(2,312)			6.000	2.669	JJ	3,300	6,600	12/30/2021	07/01/2043
917565-LB-7	UTAH TRANSIT AUTH MUNITAX_BND REV				1.C FE	180,536	. 108.9440	143,806	132,000	174,832		(2,888)			5.937	2.796	JD	348	7,837	12/30/2021	06/15/2039
917565-LK-7	UTAH TRANSIT AUTH SUB MUNITAX_BND REV				1.C FE	1,042,044		810,380	760,000	1,017,390		(12,495)			5.705	3.006	JD	1,927	43,358	12/30/2021	06/15/2040
91756T-AV-3	UTAH ST MUN PWR AGY MUNITAX_BND REV			1	1.E FE		91.6260	842,962	920,000	953,596		(12,907)			3.806	2.295	JJ	17,508	35,015	12/30/2021	07/01/2036
927063-CJ-4	VILLAGE CTR CMNTY DEV DIST FLA MUNITAX_B				1.D FE	1,466,564		1,171,494	1,195,000	1,426,796		(20, 129)			5.015	2.760	A0	14,982	59,929	12/30/2021	10/01/2036
927781-VE-1	VIRGINIA COLLEGE BLDG AUTH VA MUNITAX_BN				1.B FE	4,315,948	. 100.7520	3,667,381	3,640,000	4,102,508		(107,451)			4.830	1.634	FA	73,255	175,812	12/30/2021	02/01/2030
927781-VX-9	VIRGINIA COLLEGE BLDG AUTH VA MUNITAX_BN				1.B FE	581,556	. 103.4730	429,412	415,000	560,292		(10,735)			5.600	2.200	MS	7,747	23,240	12/30/2021	09/01/2040
92778V-KF-4	VIRGINIA COLLEGE BLDG AUTH VA MUNITAX_BN			1	1.B FE	6,402,616	83.7440	5,455,894	6,515,000	6,425,639		11,632			1.865	2.074	FA	50,627	121,505	12/30/2021	02/01/2031
928077-KD-7	VIRGINIA PORT AUTH MUNITAX_BND REV			2	1.F FE	1,297,280	89.4240	1,068,614	1,195,000	1,253,178		(22,288)			4.478	2.458	JJ	26,756	53,512	12/30/2021	07/01/2045
93730P-AC-0	WASHINGTON BIOMEDICAL RESEARCH SENIOR MU				1.B FE		. 110.3050	341,945	310,000	446,056		(8,432)			6.516	2.601	JJ	10,100	20,200	12/30/2021	07/01/2042
956704-ZP-8	WEST VIRGINIA UNIV SENIOR MUNITAX_BND RE				1.F FE		90.7960	140,734	155,000	183,415		(1,289)			4.471	3.059	A0	1,733	6,930	12/30/2021	10/01/2042
956708-AA-9	WEST VIRGINIA UNITED HEALTH SY SENIOR MU	<u>.</u>		1	1.F FE	1,292,719		877,836	988,000	1,277,000		(7,967)			4.924	3.170	JD	4,054	48,649	12/30/2021	06/01/2048
984588-AA-1	YALE NEW HAVEN HOSPITAL SENIOR MUNITAX B	<u>.</u>			1.E FE	679,975		521,295	590,000	672,856		(3,611)			4.366	3.278	JJ	12,880	25,759	12/30/2021	07/01/2043
	Subtotal - Bonds - U.S. Special Revenue	s - Is	suer (Obligation		737,988,032		631,278,745	628, 193, 155	725, 194, 309	(67.973)	(10,050,873)			XXX	XXX	XXX	8,320,044	32,000,185	XXX	XXX
20753X-AB-0	CAS_22_R03 WHOLE_CMO _22_R03 144A	, . <u>,</u>			1.A	5.625.000		5.876.744	5.625.000	5,625,000	(5.,5.0)	(,500,070)			8.837		MON	9,666	476,414	03/21/2022	03/25/2042
	CAS 22-R04 AGENCY CMO 22-R04 144A				1 A	1.536.364	-		1.536.364						8.437	8.581		2.160	123,910	04/04/2022	03/25/2042
E01001 UN U	0.0_EE07 NULIOI_UNU _EE NUT ITTA				1./\		. 100.1120	1,000,104								0.001				۵٦/ ۵٦/ ۵۵۵۵	

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	iusted Carryin	g Value			l	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l y	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	FEDERAL HOME LOAN MORTGAGE COR POOL# GO1	-	- ''	Cital	, , , , ,						(Decrease)			value	6.000			Accided		01/11/2005	
31283H-QX-6					1.A	6,425			6,216	6,409 8.380		(17)			6.000	4.941	MON	31	373	01/11/2005	03/01/2032
31283H-X8-3	FEDERAL HOME LOAN MORTGAGE COR POOL# G01			4		8,331	. 103.7360		8,010	, .		(25)						40			08/01/2033
31292G-TN-6	FEDERAL HOME LOAN MORTGAGE COR POOL# COO				1.A	1,723			1,693	1,709		(4)			7.000	6.308		10	118	02/18/1999	10/01/2027
31292G-Y5-9	FEDERAL HOME LOAN MORTGAGE COR POOL# COO	··· ···			1.A	17		17	1/			31			7.000	6.212	MON	266	1	02/18/1999	03/01/2029
31292H-4H-4	FEDERAL HOME LOAN MORTGAGE COR POOL# CO1	··· ···					. 101.7570	65,027	63,904	63,285					5.000			266	3, 195	04/28/2015	12/01/2033
31296P-TL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A15	··· ···			1.A	4,563		4,670	4,537	4,559		(2)			5.500	5.332	-	21	249	04/28/2015	10/01/2033
31298F-JL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C46	··· ···			1.A		. 103.3300	3,058	2,960	2,946					7.000	7.179		1/	207	12/06/2000	01/01/2031
3131XH-M5-2	FEDERAL HOME LOAN MORTGAGE COR POOL# ZL2	··· ···			1.A		96.5930	76,534	79,233	82,385		(100)			4.000	3.230 2.888	MON	264	3,169	07/22/2020	10/01/2041
3132VQ-N5-1	FEDERAL HOME LOAN MORTGAGE COR POOL# Q64					,	89.6070		.,	.,		,			-			182	7	06/06/2019	06/01/2049
31359S-JT-8 31362J-UN-3	FANNIE MAE FNMA_01-5 AGENCY_CMO _01-5 FEDERAL NATIONAL MORTGAGE ASSO POOL# 062				1.A	31,591	. 104.1430	32,538	31,244	31,435		(31)			7.000 4.386		MON	182	2, 187	04/28/2015	03/25/2031
					1.A		-		,						3.000			1.126			06/01/2028
3136AJ-T6-3 3136AP-V7-4	FANNIE MAE FNMA_14-2 SENIOR AGENCY_CMO				1 A		84.5380	380,703	450,336			(287)			3.000	2.662	MON	1 237	13,479	12/30/2021	01/25/2043
3136AQ-UQ-1	FNMA SENIOR AGENCY_CMO _15-58				1.A				494,880			(1, 186)			3.000		MON	4.190		12/30/2021	08/25/2045
3136AS-Q7-4	FANNIE MAE FNMA_15-87 SENIOR AGENCY_CMO				1.A	1,712,761			1,676,076	1,710,767		(1,338)			2.500		MON	4, 190		12/30/2021	
3136AS-W6-9	FN 16-43A SENIOR AGENCY CMO 16-43D				1.A				490,509	476.574		(1,433)			2.500	2.382				12/30/2021	07/25/2046
3136AT-CN-2	FANNIE MAE FNMA 16-62 SENIOR AGENCY CMO				1 A	4,114,220		3.328.639	4, 136, 363	4.114.920		491			2.000		MON	6 894		12/30/2021	08/25/2046
3136AT-FS-8	FANNIE MAE FNMA 16-62 SENIOR AGENCY CMO				1.A							(1.709)			2.500	2.353			35.784	12/30/2021	08/25/2046
31371H-VJ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252			4	1.A			, , , , ,	22			(1,709)			7.500		MON	2,902	33,764	04/28/2015	09/01/2029
31371L-CD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252			4	1.A		. 103. 1120	3,275				(8)			5.000	4.024		19		04/28/2015	09/01/2033
31371L-DH-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254			4	1.A			50.315	48.871	49.112		(26)			5.500	5.304		224	2.688	04/28/2015	10/01/2033
31383J-WE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 504			*	1.A			166	162	162		(20)			7.500	7 .340	-	1	12	04/28/2015	07/01/2029
31383M-QB-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 507				1.A	2.813		2.844	2.781	2.802		(5)			7.500		MON	17		06/09/1999	12/01/2028
31386M-ZB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 567				1.A			12.583	12.143	12.352		(25)			6.500	5.699		66		09/28/2001	10/01/2030
3138Y5-WF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AX4				1.A		96.4150	106.988	110.966	123.512		(336)			4.000		MON	370	4.439	01/12/2015	12/01/2044
31390B-WE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 641				1.A		. 103. 1800	50.822	49.256	51.019		(161)			7.000	5.751	MON	287	3.448	04/28/2015	04/01/2032
31390P-GK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 651	L	l		1.A	7,521	. 104. 1210	7,489	7,193	7,753		(45)			6.500		MON	39	467	02/14/2003	08/01/2032
31391W-5H-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 679	ļ	ļ		1.A		. 101.6120	4,629	4,555	4,711		(11)			5.000	3.844	MON	19		04/28/2015	04/01/2033
313921-A5-7	FANNIE MAE FNMA 01-65 AGENCY CMO 01-65	L	l		1.A		. 100.3160	52,762	52,596	53,068		(48)			6.052	5.737		53	2,970	09/24/2002	11/25/2031
31392D-WQ-1	FANNIEMAE WHOLE LOAN FNW_03-W2 SENIOR AG	ļ	ļ		1.A		. 100.0340	42, 156	42,142	42,159		(2)			5.952	6.010	MON	35	2,326	08/01/2003	08/25/2032
31397L-TB-5	FNMA SENIOR AGENCY CMO 08-49C				1.A	22.444	97.7500	20.843	21.323	22.374		(135)			5.000	2.882	MON	89	1.066	06/26/2014	04/25/2038
31400J-SJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 689				1.A		. 101.6120	755	743	768		(2)			5.000	3.945	MON	3	37	04/28/2015	02/01/2033
31401B-4L-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 703				1.A	2,757	. 102.9560		2,739	2,754		(2)			5.500	5.270	MON	13	150	03/21/2003	05/01/2033
31401B-NS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 703				1.A		. 102.9560	13,404	13,019	13, 103		(9)			5.500	5.251	MON	60	716	04/28/2015	04/01/2033
31402C-U6-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725			4	1.A	5, 116	. 101.6120	5,034	4,954	5, 115		(11)			5.000	4.047	MON	21	248	04/28/2015	03/01/2034
31402E-AQ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 726				1.A	701	. 101.6120	688	677	706		(2)			5.000	3.685	MON	3	34	04/28/2015	07/01/2033
31402R-UN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735			4	1.A	124,738	. 102.9560	121,122	117,644	127,268		(562)			5.500	3.330	MON	539	6,471	04/28/2015	02/01/2035
31403F-JW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 747	ļ			1.A	104,202		106,740	103,663	104,090		(49)			5.500		MON	475	5,702	04/28/2015	10/01/2033
31404B-SQ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 763	ļ			1.A	26,984	. 102.9620	26,130	25,379	26,746		(93)			5.500	3.941	MON	116	1,396	04/28/2015	02/01/2034
31405A-U9-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 783	ļ			1.A	23,910	. 102.9620	25,015	24,295	23,929		16			5.500	5.894	MON	111	1,336	04/28/2015	06/01/2034
31406A-6Y-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 804	ļ			1.A	44, 161	. 102.4650	44,649	43,575	44, 134		(42)			5.500	5. 127	-	200	2,397	04/28/2015	12/01/2034
31406D-EL-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 806	ļ			1.A	4,308		4,380	4,254	4,301		(3)			5.500	5. 158		20	234	12/09/2004	12/01/2034
31410G-RA-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888	ļ		4	1.A	57, 161	. 105.2180	55,705	52,942	61,910		(361)			6.500	2.643	MON	287	3,441	02/01/2010	12/01/2037
31415Q-P9-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 986	ļ			1.A		. 102.9650	295, 126	286,628	319,700		(1,500)			5.500	3.062		1,314	15,765	01/04/2012	01/01/2038
31416B-VH-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 995		<u> </u>	<u> </u>	1.A	2,752	. 101.5860	2,707	2,665	2,767		(6)			5.000	3.940	MON	11	133	04/28/2015	12/01/2034

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

1 2 Codes							9	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adi	usted Carryin	y Value			lı lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
					Modifier								Year's								
			0	IN.			D-4-					0		Change							
			r		and		Rate			D 1 /		Current	Other-	in				A 1 - 20 - 1			01.1.1
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
OL LOID		0	I		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP		d	g		strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char S	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31418M-A2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# ADO				1.A	19,692	102.9620	19,347	18,790	19,774		(42)			5.500		MON	86	1,033	04/28/2015	08/01/2037
31418M-PU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# ADO	.			1.A	85,014	. 104.0010	82,572	79,395	88,660		(407)			6.000		MON	397	4,764	01/26/2010	03/01/2037
31418P-6N-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD2	.			1.A	3,424	98.6560	3,297	3,342	3,357		(15)			4.000		MON	11	134	04/28/2015	03/01/2025
31419A-BJ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AEO	.	4	4	1.A		100.5650	4,006	3,983	4,036		(34)			5.000		MON	17	199	04/28/2015	06/01/2025
31419A-VB-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AEO	<u> </u> . .			1.A	100,429	102.9560	94,941	92,216	103,814	<u></u>	(537)		<u></u>	5.500	2.650	MON	423	5,072	10/20/2011	04/01/2037
0829999999	. Subtotal - Bonds - U.S. Special Revenu	ies - Re	siden	tial Mortga	age-			-		-				·						·	1
Backed Sed	curities			Ū	-	19, 139, 216	XXX	17,276,772	18,962,164	19,150,306		(10,417)			XXX	XXX	XXX	39,036	930,910	XXX	XXX
30309K-AL-4	FREMF_19-K1511 SUB SUB_CMBS _19-K1511				1.A		87.8550	3,074,919	3,500,000	3,396,503		6,723			4.565	4.943	MON	13,315	161,982	05/08/2019	03/25/2034
3137BE-VK-7	FHLMC MULTIFAMILY STRUCTURED P SENIOR_CM	[].			1.A	400,072	1.3700	34,927		32,800		(39,291)			2.026	23.884	MON	4,305	52,865	10/31/2014	11/25/2042
3137BG-K4-0	FHLMC MULTIFAMILY STRUCTURED P SENIOR_CM	[] .			1.A	1,841,005		242,484		206,554		(160,498)			1.634		MON	20,783	253,058	03/28/2016	02/25/2043
3137BH-D2-0	FHLMC MULTIFAMILY STRUCTURED P SUB CMBS				1.A	57 . 468	1.4620	8.774		8.003	[(6.537)			1.497		MON	749	9, 114	03/28/2016	01/25/2043
3137BK-GM-6	FREDDIE MAC FHLMC_15-K151 SENIOR_CMBS _K	[]			1.A	71,932		40.862		37.574		(3,923)			4. 139		MON	690	8,396	03/28/2016	12/25/2030
3137BK-RL-6	FHLMC MULTIFAMILY STRUCTURED P SUB CMBS				1.A		1.9320	83,066		71,246		(39,473)			1.494	27.818	MON	5,355	65, 177	07/27/2015	06/25/2043
3137BM-7E-0	FHLMC MULTIFAMILY STRUCTURED P SENIOR CM				1.A	2,345,679		585,724		514,881		(225,459)			1.612		MON			12/11/2015	10/25/2043
3137BM-TZ-9	FHLMC MULTIFAMILY STRUCTURED P SENIOR_CM				1 A		2.9010	275,283		264,833		(113,501)			1.616		MON	12,777		01/29/2016	01/25/2044
3137BS-PA-5	FHLMC MULTIFAMILY STRUCTURED P AGCYSEN S				1.A	2,600,125	4.5470	1,019,027		1,102,663		(364.773)			2.002		MON			01/27/2020	09/25/2044
3137BX-HE-5	FREMF_K153_SUB_CMBS_K-153				1.A		22. 1710	221.707		218.003		(18.093)			3.777	8.398	MON	3.148		04/21/2017	04/25/2035
3137F4-D7-4	FHLMC MULTIFAMILY STRUCTURED P SENIOR SE				1.A		8.1550			2,679,302		(460,728)			2. 193		MON		733,777	03/22/2018	02/25/2046
3137F6-2Q-9	FHLMC MULTIFAMILY STRUCTURED P SENIOR CM				1 A		13.9610	879.516		937.469		(400,726)			2. 193	6. 128	MON			10/21/2020	10/25/2048
3137F7-2J-3	FHLMC MULTIFAMILY STRUCTURED P SENIOR CM				1.A	775, 170	13.9610	465,271		650,453		(111,431)			2.786		MON	8.217		11/13/2020	10/25/2046
3137FG-ZW-8	FHLMC MULTIFAMILY STRUCTURED P SUB CMBS				1.A		8.5050	501.782		507,244		(23,475)			2.786		MON	11.089		08/10/2018	07/25/2046
3137FL-2P-8	_				1.A	, , , ,	23.6320			1, 125, 704		(90,764)			3.401		MON		160,573	03/10/2018	01/25/2046
	FREMF MORTGAGE TRUST FREMF_18 SENIOR_CMB	-			1.A		9.1060					(74,035)					MON				
3137FN-BB-5	FHLMC MULTIFAMILY STRUCTURED P SUB_CMBS					5,232,629	-			3,002,641		, . ,			2.042				666,931	08/15/2019	07/25/2029
3137FR-EL-1	FHLMC MULTIFAMILY STRUCTURED P SENIOR_CM	-			1.A	2,665,952	9.2680			1,705,398		(226,362)			1.897		MON		326,211	02/21/2020	02/25/2047
3137FY-UM-6	FHLMC MULTIFAMILY STRUCTURED P SUB SUB_C	-			1.A		15. 2920	512,280		566,705		(64,344)			2.781		MON	7,765	94,520	04/22/2021	04/25/2031
3137H1-3S-3	FHLMC MULTIFAMILY STRUCTURED P SUB_CMBS	-			1.A	3,522,434		2,429,005		2,713,840		(310,280)			3.163		MON	35,585		06/10/2021	05/25/2031
3137H2-N9-1	FHLMC MULTIFAMILY STRUCTURED P SUB_CMBS	-			1.A	1,256,275	16.9010	883, 188		996,470	-	(107,708)			2.947		MON	12,831		09/10/2021	09/25/2031
3137H3-EY-4	FREMF MORTGAGE TRUST FREMF_21 SENIOR SEN	-			1.A	3,595,876	16.7030	2,589,021		2,897,210		(297,470)			2.888		MON	37,300	454,034	10/07/2021	08/25/2031
3137H4-BS-8	FHLMC MULTIFAMILY STRUCTURED P SENIOR_CM				1.A	1,843,901	16.3080			1,493,338	-	(156,283)			2.792		MON	19,078		11/04/2021	09/25/2049
3137H4-R6-9	FREDDIE MAC MULTIFAMILY STRUCT SENIOR_CM	-			1.A	3,753,120		2,764,153		3,066,921		(317,418)			2.682		MON	39,117	476 , 150	12/02/2021	10/25/2049
3137H4-SL-5	FREMF MORTGAGE TRUST FREMF_21 SENIOR SEN	-			1.A	1, 106, 106	16.7360	815, 115		906,686		(93,829)			2.826		MON	11,468	139,598	12/16/2021	12/25/2031
3137H5-DS-3	FHLMC MULTIFAMILY STRUCTURED P SENIOR_CM	-			1.A		17.0330	1,686,430		1,870,337	-	(189,914)			2.879		MON	23,751	289, 126	01/13/2022	01/25/2049
3137H5-XX-0	FREDDIE MAC MULTIFAMILY STRUCT SENIOR SE	.			1.A	1,750,000	17.5540	1,316,523		1,466,417		(143, 156)			2.980	5.456	MON	18,625	226,701	02/03/2022	01/25/2032
	. Subtotal - Bonds - U.S. Special Revenu	ies - Co	mmer	rcial Morto	gage-																
Backed Sed				,		50,528,957	XXX	30,061,213	3,500,000	32,439,195		(4,063,153)			XXX	XXX	XXX	521,627	6,339,698	XXX	XXX
13033D-AH-8	CALIFORNIA HOUSING FINANCE AGE MUNI_BND	[] .			1.B FE	1,297,909	4.9650	948,039	19,095,326	1,791,397		627,757			0.825		MON	2,624	158,083	09/28/2021	03/25/2035
13033D-AK-1	CALIFORNIA HOUSING FINANCE AGE MUNI_BND	-			2.B FE	1,054,933	5.2750	765,864	14,518,758	1,374,753		395,313			0.789		MON	9,546	112,537	11/10/2021	08/20/2036
35563P-HH-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE	.			1.A		91.1770		1,683,316	1,650,235		1,959			3.500		MON	4,910	58,453	11/08/2018	03/25/2058
769123-DD-9	RIVERSIDE CNTY CALIF REDEV AGY SENIOR MU	.			1.F FE		101.9120	1,691,732	1,660,000	1,660,000					5.370		A0	22,286	89, 142	12/15/2004	10/01/2028
91754C-BQ-2	UTAH ST BRD REGENTS MUNITAX_BND REV	.			1.C FE	1,297,292	109.6450	1,008,729	920,000	1,240,469		(28,700)			6.306	2.322	AO	14,504	58,015	12/30/2021	04/01/2036
0849999999	. Subtotal - Bonds - U.S. Special Revenu	ies - Oth	ner Lo	oan-Backe	ed and																
Structured S	Securities					6,910,222	XXX	5,949,159	37,877,400	7,716,854		996,329			XXX	XXX	XXX	53,870	476,230	XXX	XXX
0909999999	. Total - U.S. Special Revenues Bonds					814,566,427	XXX	684,565,889	688,532,719	784,500,664	(67,973)	(13, 128, 114)		_	XXX	XXX	XXX	8,934,577	39,747,023	XXX	XXX
001055-AF-9	AFLAC INCORPORATED SENIOR CORP BND		1	1	1.G FE	233,392	. 110 . 1850	180,703	164,000	227,835		(2,818)			6.450	3.372	FA	3,996	10,578	12/30/2021	08/15/2040

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
001055-AR-3	AFLAC INCORPORATED SENIOR CORP BND			1	1.G FE	1,464,534	82.1760	1,040,352	1,266,000			(5,743)			4.000	3.078	A0	10.691	50,640	12/30/2021	10/15/2046
001055-AY-8	AFLAC INCORPORATED SENIOR CORP BND	. L		2	1.G FE		93.8700	57,261	61,000	78,973		(487)			4.750	3.038	JJ	1,336	2,898	12/30/2021	01/15/2049
00108W-AM-2	AEP TEXAS INC SENIOR CORP BND			1	2.A FE		83.8870	503,321	600.000	574.887		3,475			2.100	2.809	JJ	6,300	12,600	01/07/2022	07/01/2030
0010EP-AF-5	AEP TEXAS INC SENIOR CORP BND			1	2.A FE	1,499,915		1,566,503	1,444,000	1,493,040		(4,723)			6.650	6.108	FA	36,276	96,026	12/30/2021	02/15/2033
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC SENIOR CORP			2	1.F FE	943,416		688,083		936,302		(3,647)			4.250	3.230	MS	10,011	34,000	01/06/2022	09/15/2048
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO	C		1	2.A FE	8.299.803	. 101.8070	8 . 454 . 020	8.304.000	8.300.763		98			5.875	4.406	MS	143.648	487.860	03/28/2011	03/15/2041
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO			1	2.A FE	12,285,078	. 101.8070	9,320,395	9, 155,000	12,037,987		(126,384)			5.875	4 . 406	MS	158,369	537,856	01/04/2022	03/15/2041
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL C SENIOR CO			1	2.A FE	96.484	84.6330	71,938	85,000	95,709		(393)			4.400	3.485	JD	312	3,740	12/30/2021	06/01/2043
001306-AB-5	AHS HOSPITAL CORP SENIOR CORP BND			1	1.D FE	1,469,333		1,060,752	1,089,000			(11,750)			5.024	2.953	JJ	27,356	54,711	12/30/2021	07/01/2045
00130H-CG-8	AES CORPORATION THE SENIOR CORP BND			2	2.C FE		84.0040	336,016	400,000	366,905		4,039			2.450	3.801	JJ	4,519	9,800	03/11/2022	01/15/2031
00184A-AC-9	WARNER MEDIA LLC SENIOR CORP BND	L		1	3.A FE	16,680,161			12,390,000	15.861.046		(415,806)			7.625	3.272	AO	199.445	944,738	12/30/2021	04/15/2031
00184A-AG-0	WARNER MEDIA LLC SENIOR CORP BND			1	3.A FE			230,306	215,000	274,256		(5,935)			7.700	3.808	MN	2.759	16,555	12/30/2021	05/01/2032
00206R-BH-4	AT&T INC SENIOR CORP BND	.l		1	2.B FE		87.0180	127.047	146.000	161,489		(587)			4.300	3.514	JD	279	6.278	12/30/2021	12/15/2042
00206R-GN-6	AT&T INC SENIOR CORP BND			1	2.B FE	813,293	. 104.8160	698,074	666,000	766,946		(23,446)			6.550	2.574	JJ	20, 115	43,623	12/30/2021	01/15/2028
00206R-GT-3	AT&T INC SENIOR CORP BND			1	2.B FE	4,820,874	. 111.3410	5,010,329	4,500,000	4,725,365		(21, 112)			7. 125	6.314	JD	14,250	320,625	11/26/2018	12/15/2031
00206R-GX-4	AT&T INC SENIOR CORP BND			1	2.B FE	87, 101		68,100	65,000	84,111		(1,518)			6.550	3.216		189	4,258	12/30/2021	06/15/2034
00206R-HD-7	AT&T INC SENIOR CORP BND			1	2.B FE		. 100.4940	40 , 197 , 509	40,000,000	32,707,099		12,601			7. 120	8.711	JJ	1,313,244	2,848,000	12/13/2000	07/15/2097
00206R-KB-7	AT&T INC SENIOR CORP BND			1	2.B FE	194,211		139,441		194,031		(89)			3.850	3.661	JD	600	7,200	12/30/2021	06/01/2060
002819-AC-4	ABBOTT LABORATORIES SENIOR CORP BND	L		1	1.D FE	1,992,862	. 114.8980	1,562,617	1,360,000	1,926,594		(33,530)			6. 150	2.569	MN	7,202	83,640	12/30/2021	11/30/2037
002824-AV-2	ABBOTT LABORATORIES SENIOR CORP BND			1	1.D FE			453,778	395,000	550,252		(8,052)			6.000	2.812	AO	5,925	23,700	12/30/2021	04/01/2039
002824-BG-4	ABBOTT LABORATORIES SENIOR CORP_BND	L		1	1.D FE	2, 130, 943	. 102.4270	1,718,725	1,678,000	2,077,287		(27, 138)			4.750	2.507	MN	6,863	79,705	12/30/2021	11/30/2036
002824-BH-2	ABBOTT LABORATORIES SENIOR CORP BND			1	1.D FE		. 102. 1790	1,211,837	1, 186,000	1,585,542		(12,581)			4.900	2.855	MN	5,004	58, 114	12/30/2021	11/30/2046
00287Y-AM-1	ABBVIE INC SENIOR CORP BND			1	1.G FE	8,824,278	92.7170	6,956,540	7,503,000			(46,552)			4.400	3.232	MN	50,437		01/01/2022	11/06/2042
00287Y-AQ-2	ABBVIE INC SENIOR CORP BND	ļ		1	1.G FE	4,982,219	98.1890	4,603,106	4,688,000	4,795,025		(94,229)			3.600	1.534	MN	22,034	168,768	12/30/2021	05/14/2025
00287Y-AR-0	ABBVIE INC SENIOR CORP BND			1	1.G FE	2,845,084	97.8030	2,336,517	2,389,000	2,784,149		(30,834)			4.500	2.731	MN	14,035	107,505	12/30/2021	05/14/2035
00287Y-AS-8	ABBVIE INC SENIOR CORP BND	ļ		1	1.G FE	6,826,671	95. 1580	5,276,513	5,545,000	6,748,457		(39,626)			4.700	3.258	MN	34,025	260,615	12/30/2021	05/14/2045
00287Y-AW-9	ABBVIE INC SENIOR CORP BND			1	1.G FE	1,890,374	91.8130		1,574,000			(9,222)			4.450	3.235	MN	9, 145	70,043	01/01/2022	05/14/2046
00287Y-BD-0	ABBVIE INC SENIOR CORP_BND	ļ		1	1.G FE	19,088,973		16,813,262	17,247,000	18,951,430		(40,446)			4.875	4.217	MN	109,770	840,791	12/30/2021	11/14/2048
00287Y-CB-3	ABBVIE INC SENIOR CORP_BND	ļ		1	1.G FE	12,392,412		11,094,867	12,450,000	12,396,835					4.250		MN	58,792	529, 125	11/12/2019	11/21/2049
00287Y-CX-5	ABBVIE INC SENIORCORPBND	.		2	2.C FE	633, 116	98.6350	586,880	595,000	607,463		(12,931)			3.800	1.574	MS	6,657	22,610	12/30/2021	03/15/2025
00287Y-DA-4	ABBVIE INC SENIOR CORP_BND	ļ		1	1.G FE			851,671	875,000	1,073,379		(6,942)			4.850	3.291	JD		42,438	12/30/2021	06/15/2044
00440E-AW-7	CHUBB INA HOLDINGS INC SENIOR CORP_BND			1	1.F FE	545,417		415,970	443,000	539, 133		(3, 179)			4.350	2.970		3, 105	19,271	12/30/2021	11/03/2045
00724F-AC-5	ADOBE INC SENIOR CORP BND	l		1	1.E FE	1,582,740	98.2460	1,473,686	1,500,000			(29, 170)			3.250	1.264	FA	20,313	48,750	12/30/2021	02/01/2025
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS SENIORCORP			2	1.C FE	1,781,259		1,552,997	1,598,000	1,726,075		(27,810)			3.829	1.910		23, 115	61, 187	12/30/2021	08/15/2028
00817Y-AF-5	AETNA INC SENIOR CORP BND	L		1	2.B FE	541,505	. 111.9550	428,789	383,000	523,460		(9, 153)			6.625	3.061	JD	1, 128	25,374	01/01/2022	06/15/2036
00817Y-AG-3	AETNA INC SENIOR CORP_BND	L		1	2.B FE	2, 175, 638		2,095,531	1,868,000	2,105,068		(11,717)			6.750	5.411		5,604	126,090	12/30/2021	12/15/2037
008513-AC-7	AGREE LP SENIOR CORP_BND			1	2.B FE			2,177,841	2,748,000	2,696,927		4,683			2.600	2.825	JD	3, 175	71,448	12/30/2021	06/15/2033
00914A-AK-8	AIR LEASE CORPORATION SENIOR CORP_BND	ļ		2	2.B FE	7,283,573		6,271,265	7,170,000	7,259,779		(12,074)			3. 125	2.916		18,672	224,063	12/30/2021	12/01/2030
010392-FB-9	ALABAMA POWER COMPANY SENIOR CORP_BND	c		1	1.G FE	5, 105, 179		5,498,684	5,115,000	5, 107, 950		235			6.000	5.640	MS	102,300	306,900	02/26/2009	03/01/2039
010392-FB-9	ALABAMA POWER COMPANY SENIOR CORP_BND	.		1	1.G FE	766,735		594,481	553,000	747, 187		(9,909)			6.000	5.640	MS	11,060	33, 180	12/30/2021	03/01/2039
010392-FF-0	ALABAMA POWER COMPANY SENIOR CORP_BND	.		1	1.G FE	1,540,886	98.5900	1,521,250	1,543,000	1,542,418		1,063			5.200	5.203	JD	6,686	80,236	05/18/2011	06/01/2041
010392-FG-8	ALABAMA POWER COMPANY SENIOR CORP_BND	.		1	1.G FE	300,672	84.1540	228,056	271,000	298,515		(1,094)			4.100	3.346	JJ	5, 123	11,111	12/30/2021	01/15/2042
010392-FL-7	ALABAMA POWER COMPANY SENIOR CORP_BND	.		2	1.E FE	513,238		379,366	443,000	508,696		(2,297)			4 . 150	3. 149	FA	6,945	18,385	12/30/2021	08/15/2044
01400E-AD-5	ALCON FINANCE CORP SENIOR CORP_BND 144A			1	2.B FE	5,236,764		4,507,502	5,200,000	5,228,488		(4, 153)			2.600	2.504	MN	12,769	135,200	12/30/2021	05/27/2030
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			1	2.A FE	2,882,821		2,438,969	2,512,000	2,787,594		(48, 122)			4.500	2.301		47,414	113,040	12/30/2021	07/30/2029

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
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			0		Modifier								Year's	Change							
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		С	е		SVO		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
015271-AL-3	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			2	2.A FE		97.7260	244,316	250,000	255,646		(4,815)			3.450	1.482	A0	1,461	8,625	12/30/2021	04/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			1	2.A FE	9,476,778	97.4130	7,905,097	8,115,000	9, 171,049		(154,490)			4.700	2.443	JJ	190,703	381,405	12/30/2021	07/01/2030
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	ļ		2	2.A FE		79.0040	336,557	426,000	489,389		(1,583)			4.000	3. 149	FA	7, 100	17,040	01/01/2022	02/01/2050
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			1	2.A FE	2,276,193	77.8470	1,894,010	2,433,000	2,301,378		12,741			1.875	2.546	FA	19,008	45,619	01/01/2022	02/01/2033
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIE SENIORCOR			1	2.A FE	100,855	65.8640	67,840	103,000	100,949		49			3.000	3. 109	MN	369	3,090	12/30/2021	05/18/2051
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			2	2.A FE	9,572,630	73.0400	7, 157, 966	9,800,000	9,580,213		4,526			3.550	3.676	MS	102,437	347,900	03/25/2022	03/15/2052
017175-AE-0	ALLEGHANY CORPORATION SENIOR CORP_BND	l		1	1.E FE	248,865	94.4840	217,313	230,000	244,563		(2, 174)			3.625	2.503	MN	1,065	8,338	12/30/2021	05/15/2030
01748N-AE-4	ALLEGION US HOLDING CO INC SENIOR CORP_B			1	2.B FE	611,228	95.0070	548, 189	577,000	599,290		(6,029)			3.550	2.393	A0	5, 121	20,484	12/30/2021	10/01/2027
01959L-AA-0	ALLINA HEALTH SYSTEM SENIOR CORP_BND			1	1.D FE	345,673	94.2150	260,034	276,000	341,066		(2,338)			4.805	3. 187	MN	1,695	13,262	12/30/2021	11/15/2045
01959L-AB-8	ALLINA HEALTH SYSTEM SENIOR CORP_BND			1	1.D FE		91.9050	363,024	395,000	480 , 134		(2,447)			4.430	3. 121	AO	3,694	17,499	12/30/2021	04/15/2047
01959L-AC-6	ALLINA HEALTH SYSTEM SENIOR CORP_BND				1.D FE		83.9950	276,345	329,000	379,373		(1,389)			3.887	2.988	AO	2,700	12,788	12/30/2021	04/15/2049
020002-AJ-0	ALLSTATE CORPORATION THE SENIOR CORP_BN				2.A FE	1,301,202	. 111.5470	1,026,229	920,000	1,265,471		(18,148)			6.900	3.543	MN	8,111	63,480	12/30/2021	05/15/2038
020002-AP-6	ALLSTATE CORPORATION THE SENIOR CORP_BN			1	2.A FE	342,405	. 106.6200	280,411	263,000	329,682		(6,449)			6.125	2.891	JD	716	16, 109	12/30/2021	12/15/2032
020002-AS-0	ALLSTATE CORPORATION THE SENIOR CORP_BN			1	2.A FE	1,070,674	. 103.6430	849,872	820,000	1,038,742		(16,165)			5.550	2.792	MN	6,574	45,510	12/30/2021	05/09/2035
02079K-AG-2	ALPHABET INC SENIOR CORP_BND			1	1.C FE	4,085,774	61.8660	2,876,165	4,649,000	4,102,718		8,612			2.250	2.762	FA	39,517	104,603	12/30/2021	08/15/2060
02209S-AH-6	ALTRIA GROUP INC SENIOR CORP_BND				2.B FE	37,986	. 138.8030	52,745	38,000	37,989		1			10.200	10.204	FA	1,561	3,876	02/03/2009	02/06/2039
02209S-AM-5	ALTRIA GROUP INC SENIOR CORP_BND				2.B FE	153,059	81.2220	123,458	152,000	152,997		(29)			4.250	4 . 199	FA	2,548	6,460	12/30/2021	08/09/2042
02209S-AQ-6	ALTRIA GROUP INC SENIOR CORP_BND				2.B FE	69,890	83.3960	56,709	68,000	69,779		(55)			4.500	4.299	MN	502	3,060	12/30/2021	05/02/2043
02209S-AR-4	ALTRIA GROUP INC SENIOR CORP_BND				2.B FE	25,299,039	98.1670	22,016,876	22,428,000	25,215,950		(84,643)			5.375	6.292	JJ	505,642	1,205,505	11/29/2022	01/31/2044
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP_BND			1	2.B FE	249,517		194,739	260,000	250,041		274			3.875	4. 137	MS	2,939	10,075	12/30/2021	09/16/2046
02209S-BK-8	ALTRIA GROUP INC SENIOR CORP_BND			1	2.B FE	6,057,030		4,842,002	6, 106, 000	6,060,119		897			4.450	4.499	MN	41,512	271,717	05/04/2020	05/06/2050
023135-AQ-9	AMAZON.COM INC SENIOR CORP_BND			1	1.E FE	1,068,744	-	812,299	790,000	1,050,338		(9,319)			4.950		JD	2,824	39, 105	12/30/2021	12/05/2044
023135-BJ-4	AMAZON.COM INC SENIOR CORP_BND			1	1.E FE	58,421	90 . 1620	44, 179	49,000	57,900		(263)			4.050	2.960	FA	711	1,985	12/30/2021	08/22/2047
023135-BM-7	AMAZON.COM INC SENIOR CORP_BND			1	1.E FE	5,973,560		4,326,110	4,707,000	5,931,599		(21,203)			4.250	3.005		71,684	200,048	12/30/2021	08/22/2057
023135-BU-9	AMAZON.COM INC SENIOR CORP_BND			1	1.D FE			18,976,357	28,700,000	26, 127, 612		37,643			2.700		JD	60,270	774,900	02/25/2022	06/03/2060
023135-CB-0	AMAZON.COM INC SENIOR CORP_BND			2	1.D FE		74.3290	68,382	92,000	97,066		(123)			3.100	2.807	MN	388	2,852	12/30/2021	05/12/2051
023135-CC-8	AMAZON.COM INC SENIOR CORP_BND			2	1.D FE		73.3620	90,235	123,000	131,837		(129)			3.250	2.930	MN	544	3,998	12/30/2021	05/12/2061
02401L-AA-2	AMERICAN ASSETS TRUST LP SENIOR CORP_BND			1	2.C FE		81.5400	247,881	304,000	308,511		(577)			3.375	3 . 132		4,275	10,260	12/30/2021	02/01/2031
025816-AZ-2	AMERICAN EXPRESS COMPANY SENIOR CORP_BND				1.F FE		. 125.5940	639,275	509,000	776,603		(14,388)			8.150		MS	11,754	41,484	12/30/2021	03/19/2038
025816-BF-5	AMERICAN EXPRESS COMPANY SENIOR CORP_BND				1.F FE		89.8560	177,017	197,000	229,295		(1,262)			4.050	2.916		621	7,979	12/30/2021	12/03/2042
025816-CP-2	AMERICAN EXPRESS COMPANY SENIOR CORP_BND			2	1.F FE		95.6270	492,477	515,000	539,251		(7, 183)			3.300	1.000	MN	2,738	16,995	04/27/2022	05/03/2027
02666T-AA-5	AMERICAN HOMES 4 RENT LP SENIOR CORP_BND			1	2.B FE			3,382,041	3,485,000	3,610,216		(30,262)			4.250	3.246		55,954	148 , 113	04/01/2022	02/15/2028
02666T-AD-9	AMERICAN HOMES 4 RENT LP SENIOR CORP_BND			2	2.B FE			958,930	1,400,000			3,989			3.375	4.325		21,788		02/22/2022	07/15/2051
026874-AZ-0	AMERICAN INTERNATIONAL GROUP I SENIOR CO			1	2.B FE		. 106 . 1680	287,715	271,000	359,831		(5,853)			6.250	3.042		2,823	16,938	01/01/2022	05/01/2036
026874-DF-1	AMERICAN INTERNATIONAL GROUP I SENIOR CO			1	2.B FE		94.0590	210,692	224,000	276,598		(1,720)			4.800		JJ	5, 107	10,752	12/30/2021	07/10/2045
026874-DL-8	AMERICAN INTERNATIONAL GROUP I SENIOR CO			1	2.B FE		94.1820	195,898	208,000	260,198		(1,437)			4.750	3.229		2,470	9,880	12/30/2021	04/01/2048
03027X-AD-2	AMERICAN TOWER CORPORATION SENIOR CORP_B			1	2.C FE	5,602,454		5, 198, 347	5,205,000	5, 228, 125		(188, 142)			5.000	1.342				01/01/2022	02/15/2024
03027X-AG-5	AMERICAN TOWER CORPORATION SENIOR CORP_B			2	2.0 FE	5,149,958		4,726,770	4,813,000	4,938,774		(106,560)			4.000	1.718		16,043		12/30/2021	06/01/2025
03027X-AJ-9	AMERICAN TOWER CORPORATION SENIOR CORP_B			1	2.C FE	2,330,077		2, 108, 678	2,136,000	2,231,502		(49,750)			4.400	1.951		35,505	93,984	01/01/2022	02/15/2026
03027X-AK-6	AMERICAN TOWER CORPORATION SENIOR CORP_B			[]	2.0 FE		95.7910	586,243	612,000	633, 129		(8,047)			3.375	1.974		4,361	20,655	12/30/2021	10/15/2026
03027X-AP-5	AMERICAN TOWER CORPORATION SENIOR CORP_B]	2.C FE		95.8920	839,054	875,000	912,199		(10,785)			3.550	2.203		14,323	31,063	12/30/2021	07/15/2027
03027X-AU-4	AMERICAN TOWER CORPORATION SENIOR CORP_B			[]	2.0 FE		95.4180	416,978	437,000	465, 186		(5,274)			3.950	2.556		5,083	17,262	12/30/2021	03/15/2029
03027X-AW-0	AMERICAN TOWER CORPORATION SENIOR CORP_B			1	2.C FE	1,778,999		1,555,018	1,638,000			(18,054)			3.800	2.514		23,514	62,244	12/30/2021	08/15/2029
03027X-AY-6	AMERICAN TOWER CORPORATION SENIOR CORP_B			2	2.0 FE	2,511,539		1,797,849	2,375,000	2,505,274		(3,141)			3.700	3.376		18,551	87,875	01/01/2022	10/15/2049
03027X-BA-7	AMERICAN TOWER CORPORATION SENIOR CORP_B	ļ		11	2.C FE		88.9900		1,750,000	1,780,267		(4,767)			2.900	2.577	JJ	23,401	50,750	12/30/2021	01/15/2030

SCHEDULE D - PART 1

						;	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Coc		6	7		air Value	10	11			usted Carryin	g Value			li	nterest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				NAIC																
				Desig-																
				nation,																
				NAIC									Total							
				Desig-									Foreign							
		F		nation								Current	Exchange							
		0		Modifier								Year's	Change							
		r		and		Rate					Current	Other-	in							
		Ce		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
03027X-BC-3	AMERICAN TOWER CORPORATION SENIOR CORP B		. 2	2.0 FE	5,913,990		5,787,805	6,900,000	6,098,063	(= 00:00:07	106,551	- Incomprise		2.100	4. 173	.ID	6,440	144,900	03/25/2022	06/15/2030
03027X-BD-1	AMERICAN TOWER CORPORATION SENIOR CORP B		1	2.0 FE	3,161,244	68 . 1580	2,236,278	3,281,000	3,166,556		2,717			3.100	3.299	.ID	4,521	101,711	12/30/2021	06/15/2050
03027X-BK-5	AMERICAN TOWER CORPORATION SENIORCORPEND		1	2.0 FE	6,398,092		4,809,798	7,217,000	6,430,687		17.036			2.950	3.581	.LI		212,902	01/18/2022	01/15/2051
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS SENIOR COR		2	2.A FE	5,754,287		5.376.243	5.812.000	5,765,922		3. 115			5.000	5.062	MS	96.867		09/22/2014	09/01/2044
030360-AA-9	AMERICAN UNIVERSITY SENIOR CORP BND	[]	1	1.E FE	477,448		331,098	395.000	472,419		(2,544)			4.321	3.060	AO	4,267		12/30/2021	04/01/2045
030360-AC-5	AMERICAN UNIVERSITY SENIOR CORP BND		. l ₁	1.E FE	228,516		161.691	197,000	226,782		(876)			3.855	2.952	AO	1,899	7,594	12/30/2021	10/01/2047
03040W-AJ-4	AMERICAN WATER CAPITAL CORP SENIOR CORP	[]	1	2.A FE	122,118		92,223		120,725		(706)		l	4.300	3.070	JD		4,429	12/30/2021	12/01/2042
03040W-AR-6	AMERICAN WATER CAPITAL CORP SENIOR CORP	[]	2	2.A FE			138,833		187, 192		(495)			3.750		MS	2,125	6,375	01/01/2022	09/01/2047
03040W-AT-2	AMERICAN WATER CAPITAL CORP SENIOR CORP		1	2.A FE	246,784		180.945	208.000	244_809		(999)			4.200	3. 149	MS	2.912	8.736	12/30/2021	09/01/2048
03040W-AV-7	AMERICAN WATER CAPITAL CORP SENIOR CORP		1	2.A FE	365,439		268,281	312,000	362,844		(1,314)			4. 150	3. 196	.ID	1,079	12,948	12/30/2021	06/01/2049
03040W-AZ-8	AMERICAN WATER CAPITAL CORP SENIOR CORP		1	2.A FE	101,968		72,731	99,000			(65)			3.250	3.092	.ID		3,218	12/30/2021	06/01/2051
03115A-AA-1	AMFAM HOLDINGS INC SENIOR CORP BND 144A		1	2.0 FE	165,047		124.089		164,427		(312)			2.805	2.568	MS	1.388	4,544	12/30/2021	03/11/2031
03115A-AC-7	AMFAM HOLDINGS INC SENIOR CORP BND 144A		1	2.0 FE	67,888		37.686	62,000	67.635		(128)			3.833	3.317	MS	726	2,376	12/30/2021	03/11/2051
031162-AA-8	AMGEN INC SENIOR CORP BND		1	2.A FE	12,791,061		14 . 428 . 444	10.845.000	12.781.514		197			8. 125	6.886	Δ∩			12/12/2002	04/01/2097
031162-AW-0	AMGEN INC SENIOR CORP BND		1	2.A FE	618.949	. 110.6350	483.477	437.000	599.736		(9.738)			6.375	2.986	ID	2.322		12/30/2021	06/01/2037
031162-AY-6	AMGEN INC SENIOR CORP BND		1	2.A FE	4,936,164		3.880.423	3.382.000	4.787.729		(75.324)			6.900	3.262	In			01/01/2022	06/01/2038
031162-BC-3	AMGEN INC SENIOR CORP BND		1	2.A FE	1,174,268		904,405		1,149,270		(13,324)			5.750		MS	14,814	50,313	12/30/2021	03/15/2040
031162-BE-9	AMGEN INC SENIOR CORP BND			2.A FE	1,174,200		1,166,651		1,149,270		(12,679)			4.950	3.229	MO			12/30/2021	10/01/2041
031162-BH-2	AMGEN INC SENIOR CORP BND			2.A FE	5,319,950		4,098,420	3,956,000	5,219,463		(11,396)			5.650	3.229	MU	9,934		12/30/2021	06/15/2041
031162-BK-5	AMGEN INC SENIOR CORP BND			2.A FE		97.7600	2.780.301	2.844.000			(31,014)			5.150	3.308	MNI			01/01/2022	11/15/2041
031162-BP-4	AMGEN INC SENIOR CORP BND			2.A FE		-	1,036,810	1.090.000			(20,003)			5.375	3.532	MN	7,486		12/30/2021	05/15/2043
031162-BZ-2	AMGEN INC SENIOR CORP BND			2.A FE	8,318,927			6.941.000			(10,062)			4.400	3.171	MIN			12/30/2021	05/01/2045
031162-BZ-2	AMGEN INC SENIOR CORP_BND			2.A FE			789,836				(5,491)			4.400	3. 17 1	MIN	1.775		12/30/2021	05/01/2045
031162-CF-5	AMGEN INC SENIOR CORP BND			2.A FE		90.2070	12,926,170	14,221,000	17,634,121		(5,491)			4.663	3.309	JD			01/26/2022	06/15/2046
031162-CR-9	AMGEN INC SENIOR CORP BND			2.A FE			2,920,170	2,906,000	2,943,883		(1,799)			3. 150	3.045	JD			01/01/2022	02/21/2040
031162-CS-7	AMGEN INC SENIOR CORP BND			2.A FE	2,396,897			2,304,000	2,943,663					3. 130	3.155	FA			01/01/2022	02/21/2040
031162-DG-2	AMGEN INC SENIOR CORP_BND			2.A FE			7,376,050				(2, 159)			4.400	4.364	FA			02/18/2022	02/21/2050
031162-DT-4	AMGEN INC SENIOR CORP BND			2.A FE	7,988,480	-	8,416,687	8,000,000	7,988,607		127			5.650		MS	149,411		02/16/2022	03/02/2053
031162-DU-1	AMGEN INC SENIOR CORP_BND			2.A FE			23,372,833	22,278,000			1.139			5.750	5.810	MO			02/15/2023	03/02/2053
035229-CG-6	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP			2.A FE				6,072,000	7,585,999		(191,687)			6.800	2.863	.I.I				
											, ,					JJ			12/30/2021	01/15/2031
035229-CQ-4 035229-DA-8	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP			1.G FE	185,370	. 106.3260	155,236	146,000			(3, 144)			5.950	3.054	JJ	4,006		12/30/2021	01/15/2033
035229-DA-8	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP		1	1.6 FE	4,236,493			3.528.000	4.148.739		(2,110)			5.750	2.901	AU			12/30/2021	02/01/2036
03522A-AH-3 03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP	····	1	2.0 FE		98.0240		3,528,000	4, 148, 739		(44,400)			4.700	3.332	FA			12/30/2021	02/01/2036
03522A-AJ-9				1.6 FE							(448)			6.375		Γ#				
03523T-AP-3 03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1	1.G FE		. 111.4080 . 133.5170	132,5/5				(1,9/3)			8.200	3.437	JJ	3,498	7,586	12/30/2021	01/15/2040
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	··· ··· ······	·······	1.G FE			36,895,043	40,080,000	· ·		(2,882)			4.439		A0			12/30/2021	
035231-B1-4 03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1	1.6 FE		. 107.4610		40,080,000	35,015,170						5.334	AU		1,779,151	01/21/2022	10/06/2048
	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO						223,519	,	,		. , . ,			5.550		JJ			12/30/2021	01/23/2049
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		[¦	1.G FE	4,365,546		3,597,360	3,211,000	4,336,534		(15,055)			5.800	3.936	JU			01/18/2022	01/23/2059
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	····	· [1.G FE		. 108.9000	63, 162	58,000	73,250		(1,093)				3. 126	JU		3,408	12/30/2021	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	····	· [ˈ	1.G FE			704, 199		855,423		(6,024)			4.950	3.351	JJ			01/01/2022	01/15/2042
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	····	· []	1.G FE			138,455	146,000	166,989		(1,203)			4.375	3.087	AU	1,348	6,388	12/30/2021	04/15/2038
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	····	· [ˈ	1.G FE		94.6470	70,985	75,000	89,584		(391)			4.600	3.401	A0	728	3,450	12/30/2021	04/15/2048
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO	····	· []	1.G FE			100,965	103,000	126,978		(742)			4.900	3.373	FA	2, 103	5,047	12/30/2021	02/01/2046
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO		. [1	1.G FE	2,536,499	95.1860	2,036,982	2,140,000	2,511,572		(12,628)			4.625	3.422	FA	41,240	98,975	12/30/2021	02/01/2044

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		air Value	10	11	Change	e in Book/Adju	usted Carryin	g Value				Interest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
OLIOID		0	I		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP	D deffee	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
036752-AD-5	ELEVANCE HEALTH INC SENIOR CORP_BND			1	2.B FE		889.0760	118,471	133,000	159,380		(749)			4.375	3. 169	JD		5,819	12/30/2021	12/01/2047
036752-AN-3	ELEVANCE HEALTH INC SENIOR CORP_BND			2	2.B FE		586.5800		9,581,000	9,250,907		45,849			2.250		MN	27,545	215,573	03/25/2022	05/15/2030
03740L-AE-2 037735-CM-7	AON CORP SENIOR CORP_BND			1	2.A FE		479.4580 0 . 115.3330	7,071,784	8,900,000 815.000						3.900	3.987	AO	116,664		02/23/2022	02/28/2052
037735-CT-2	APPALACHIAN POWER CO SENIOR CORP_BND			1	2.A FE		083.2310			1, 130, 474		(16,774)			4.400	3.521	MAI			12/30/2021	04/01/2038
037735-CV-7	APPALACHIAN POWER CO SENIOR CORP BND			1	2.A FE		684.3850	433.741	514.000	591.896		(4,229)			4.450	3.429	ID	1.906		12/30/2021	06/01/2045
037833-AL-4	APPLE INC SENIOR CORP BND			·	1.B FE		589.0200	8.442.617	9.484.000	9, 199, 122		(2,304)			3.850	4.015	MNI			01/30/2021	05/04/2043
037833-AL-4	APPLE INC SENIOR CORP BND				1.B FE		189.0200	351,627	395,000	457,331		(2,396)			3.850	4.015	MNI	2,408		12/30/2021	05/04/2043
037833-AT-7	APPLE INC SENIOR CORP BND			1	1.B FE		597.0830	2.104.760	2.168.000	2.703.996		(19, 192)			4.450	2.842		14.739	96,476	12/30/2021	05/06/2044
037833-BA-7	APPLE INC SENIOR CORP BND			1	1.B FE		083.2440		8,000,000	7,314,803		20,265			3.450	4.058		108,867	276,000	01/29/2019	02/09/2045
037833-BH-2	APPLE INC SENIOR CORP BND		1	1	1.B FE		094.8260	6.249.042	6.590.000	6.843.410		(6.991)			4.375	4. 103	MN			01/29/2019	05/13/2045
037833-BX-7	APPLE INC SENIOR CORP BND			1	1.B FE		898.6420	818,726		1,062,678		(7,619)			4.650	2.897	FA	13,723		12/30/2021	02/23/2046
037833-CD-0	APPLE INC SENIOR CORP BND	. I	.	1	1.B FE		4 86.8760	2.016.380	2.321.000			(7.304)			3.850	3.212				12/30/2021	08/04/2046
037833-DD-9	APPLE INC SENIOR CORP_BND			1	1.B FE		485.3560	708,451	830,000	953,569		(3,693)			3.750	2.867	MS	9,424	31, 125	12/30/2021	09/12/2047
037833-DG-2	APPLE INC SENIOR CORP_BND	C	.	1	1.B FE	9,012,40	085.4870		10,000,000	9, 110, 489		20,992			3.750	4.353	MN	50,000	375,000	11/16/2018	11/13/2047
037833-DQ-0	APPLE INC SENIOR CORP_BND			1	1.B FE	124,65	273.4360		122,000	124,521		(65)			2.950	2.835	MS	1,100	3,599	12/30/2021	09/11/2049
037833-EG-1	APPLE INC SENIOR CORP_BND			2	1.B FE	831,53	067.9850	679,851	1,000,000	835, 177		2,111			2.800	3.610	FA	11,122	28,000	03/25/2022	02/08/2061
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP_BND			1	1.F FE	248,34	894.4500	186,067	197,000	245,409		(1,486)			4.350	2.871	A0	2, 142	8,570	12/30/2021	04/01/2047
03836W-AC-7	ESSENTIAL UTILITIES INC SENIOR CORP_BND			1	2.B FE	171,91	183.0250	121,217	146,000	170,663		(631)			4.276	3.277	MN	1,040	6,243	12/30/2021	05/01/2049
03938J-AA-7	ARCH CAPITAL GROUP US INC SENIOR CORP			1	2.A FE		994.5330	4,603,737	4,870,000	4,891,680		(479)			5. 144	5. 106		41,752	250,513	12/30/2021	11/01/2043
039936-AA-7	ARES FINANCE CO IV LLC SENIOR CORP_BND 1			2	2.A FE		371.2470	1,496,183	2,100,000	2,055,156		936			3.650	3.774		31,938	76,650	01/13/2022	02/01/2052
040555-CN-2	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO			2	1.G FE		187.1620	613,622	704,000	808,241		(4,203)			4.500	3.383		7,920	31,680	12/30/2021	04/01/2042
040555-CX-0	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO			1	1.G FE		179.9410	505,229	632,000	714,670		(2, 164)			4.200	3.401		10,028		12/30/2021	08/15/2048
04351L-AA-8	ASCENSION HEALTH ALLIANCE SENIOR CORP_BN				1.B FE		096.9450	7,663,467	7,905,000	7,905,000					4.847	4.847				06/12/2013	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE SENIOR CORP_BN			1	1.B FE		086.1140	2,401,717	2,789,000	3,346,639		(17,257)			3.945		MN	14,059	110,026	12/30/2021	11/15/2046
04621W-AD-2	ASSURED GUARANTY US HOLDINGS I SENIOR CO			2	2.A FE		588.6380	481,302	543,000	556, 128		(1,642)			3.150	2.776		760	17, 105	12/30/2021	06/15/2031
04685A-2R-1 048303-CJ-8	ATHENE GLOBAL FUNDING SECURED CORP_BND 1	· · · · ·	1		1.E FE		382.3730 584.2960		1.859.000			(2.202)			2.550	2.794	MN MS	937	8,033	12/30/2021	11/19/2030
048303-CJ-8 049560-AG-0	ATMOS ENERGY CORPORATION SENIOR CORP BND	.	1	1	1.F FE		6 . 104.5540		1,859,000	1,875,666					5.950	2.160	MO	12,590		12/30/2021	10/15/2031
049560-AG-0	ATMOS ENERGY CORPORATION SENIOR CORP BND	· · · · ·		1	1.E FE		3 . 104.5090	3.147.826	3.012.000			(20,334)			5.500	4.784	.ID	7.363	165,660	12/30/2021	06/15/2041
049560-AL-9	ATMOS ENERGY CORPORATION SENIOR CORP BND			1	1.E FE		490.3640	593.692	657.000	745.917		(3,471)			4. 150	3. 178	.l.l	12.572	27,266	12/30/2021	01/15/2043
049560-AP-0	ATMOS ENERGY CORPORATION SENIOR CORP BND	. [1	1.G FE		389.0640	627.012	704.000	850.357		(3,993)			4.300	3.077	AO	7.568	30,272	12/30/2021	10/01/2048
049560-AS-4	ATMOS ENERGY CORPORATION SENIOR CORP BND			l ₁	1.G FE		276.2090	62,491	82,000	86,541		(116)			3.375	3.058			2,768	12/30/2021	09/15/2049
049560-AT-2	ATMOS ENERGY CORPORATION SENIOR CORP BND			1	1.G FE		381.3080	4,201,979	5.168.000	4.887.897		36.262			1.500	2.340	JJ	35,745		12/30/2021	01/15/2031
049560-AY-1	ATMOS ENERGY CORPORATION SENIOR CORP_BND			2	1.G FE		0 . 109.8830	1,098,828	1,000,000	994.936		26			5.750	5.786	AO	12, 139	,,	11/20/2023	10/15/2052
052769-AD-8	AUTODESK INC SENIOR CORP BND			1	2.A FE		899.0670	1,433,501	1,447,000	1,493,954		(38,525)			4.375	1.635	JD	2,814	63,306	12/30/2021	06/15/2025
05348E-AU-3	AVALONBAY COMMUNITIES INC SENIOR CORP_BN			1	1.G FE		698.4810	2,718,080	2,760,000	2,797,585		(59,942)			3.500	1.292	MN	12,343	96,600	12/30/2021	11/15/2024
05348E-AV-1	AVALONBAY COMMUNITIES INC SENIOR CORP_BN	.		1	1.G FE		397.8680	4,051,744	4,140,000	4,236,949		(81,602)			3.450	1.427	JD	11,903	142,830	12/30/2021	06/01/2025
05348E-AW-9	AVALONBAY COMMUNITIES INC SENIOR CORP_BN	.		2	1.G FE	2,312,68	896.7830	2,094,379	2,164,000	2,231,528		(40,857)			3.500	1.544	MN	9,678	75,740	12/30/2021	11/15/2025
05348E-AZ-2	AVALONBAY COMMUNITIES INC SENIOR CORP_BN	.		2	1.G FE	709,06	681.3370	492,091	605,000	702,981		(3,076)			3.900	2.908	A0	4,981	23,595	12/30/2021	10/15/2046
05348E-BF-5	AVALONBAY COMMUNITIES INC SENIOR CORP_BN	.		1	1.G FE		593.2320	8,443,091	9,056,000	9,572,935		(93,745)			3.300	2.127		24,904	298,848	12/30/2021	06/01/2029
05369A-AA-9	AVIATION CAPITAL GROUP LLC SENIOR CORP_B	.		1	2.C FE		392.1150	603,353	655,000	666,308		(3,006)			3.500	2.977	MN	3,821	22,925	12/30/2021	11/01/2027
054561-AJ-4	EQUITABLE HOLDINGS INC SENIOR CORP_BND	.		1	2.A FE		096.5510	2,350,051	2,434,000	2,632,836		(46,457)			4.350	2.230	A0	20,882	105,879	01/01/2022	04/20/2028
054561-AM-7	EQUITABLE HOLDINGS INC SENIOR CORP_BND			1	2.A FE		092.8470	98,418	106,000	129,880		(623)			5.000	3.585	A0	1,045	5,300	12/30/2021	04/20/2048
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND	.		1	2.A FE	2,902,28	492.1680		2,858,000	2,897,111		(1,073)			4.750	4.642	AO	31,676		12/30/2021	10/07/2044

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carrying	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
		_	r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
OL LOID		0	ı		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP	D d. f	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SENIOR CORP_BND	·		1	2.A FE	2,278,52		2,080,062	2,127,000	2,197,918		(40,660)			3.850	1.854	JD	3,640	81,890	12/30/2021	12/15/2025
05526D-BV-6	BAT CAPITAL CORP SENIOR CORP_BND	·		1	2.B FE	7,720,24		7,221,136	8,000,000	7,726,760		3,723			5.650		MS		452,000	03/14/2022	03/16/2052
057224-AZ-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN	·		1	1.G FE				1,642,000	2,004,739		(15,896)			5. 125		MS	24,778	84, 153	12/30/2021	09/15/2040
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN	.		2	1.G FE		584.5850 5 . 101.2540		482,000	542,552		(1,685)			4.080	3.306	JD	874	19,666	12/30/2021	12/15/2047
059165-DX-5 059165-EH-9	BALTIMORE GAS AND ELECTRIC CO SENIOR COR	.		2	1.6 FE		576.4660	37 .468	494,000	593,016		(9,05/)			5.200	2.775	JD	1, 142	25,688	12/30/2021	06/15/2033
059165-ЕН-9 059165-ЕЈ-5	BALTIMORE GAS AND ELECTRIC CO SENIOR COR	.		1	1.6 FE		379.1070	37,468		52,829		(1.339)			3.750	3.013	ΓA	5.596		12/30/2021	08/15/2046
059165-EK-2	BALTIMORE GAS AND ELECTRIC CO SENIOR COR			1	1.F FE		486.3860	682,451		946,944		(1,339)			4.250	3.047	MC	9,886		12/30/2021	09/15/2048
059438-AG-6	JPMORGAN CHASE & CO SUB CORP BND			1	1.G FE		2 . 104.0550	2.160.182	2.076.000	2.264.761		(120, 174)			7.750	1.733	MO			12/30/2021	07/15/2025
06050T-JZ-6	BANK OF AMERICA NA SUB CORP BND	· · · · · ·			1.G FE	916, 17		728,795	672,000			(120,174)			6.000	2.950	ΔΩ	8,512		12/30/2021	10/15/2036
06051G-EN-5	BANK OF AMERICA CORP SENIOR CORP BND	· [1.G FE	1.114.16		851.448	790.000	1.090.153		(12,160)			5.875	3. 113	F4			12/30/2021	02/07/2042
06051G-GG-8	BANK OF AMERICA CORP SENIOR CORP BND	· · · · · ·		1	1.G FE	, ,	189.8680	852.851	949.000	1,157,774		(6, 121)			4.443	3.100				12/30/2021	01/20/2048
06051G-HA-0	BANK OF AMERICA CORP SENIOR CORP BND	. [2	1.G FE		884.0460	1,463,239	1.741.000	2.002.753					3.946	3.059	.l.l	30 . 152	68.700	12/30/2021	01/23/2049
06051G-HD-4	BANK OF AMERICA CORP SENIOR CORP BND	. [1	1.E FE	, ,	694.1930		10,459,000	10,947,908		(116.962)			3.419		JD	10.926	357,593	01/01/2022	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP SENIOR CORP BND	. l		1	1.E FE		595.5110	4,161,428	4,357,000	4,635,931		(62,910)			3.970	2.351		55,736	172,973	12/30/2021	03/05/2029
06051G-HM-4	BANK OF AMERICA CORP SENIOR CORP BND	.		1	1.G FE		296.5490	24,482,876	25,358,000	27,401,618		(419,653)			4.271	2.395		475,334	1,083,040	12/30/2021	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP SENIOR CORP_BND	.		1	1.G FE	16,025,85	394.6500	13,783,830	14,563,000	15,638,625		(195,542)			3.974	2.426		231,493	578,734	12/30/2021	02/07/2030
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP_BND	.		1	1.G FE	112,95	9 88.0180	80,976	92,000	111,942		(515)			4.330	3.086	MS	1, 173	3,984	12/30/2021	03/15/2050
06051G-JA-8	BANK OF AMERICA CORP SENIOR CORP_BND	.		1	1.G FE	217,30	784.1430	152,298	181,000	215,622		(852)			4.083	3.021	MS	2,073	7,390	01/01/2022	03/20/2051
06051G-JB-6	BANK OF AMERICA CORP SENIOR CORP_BND	.		1	1.G FE	6,948,19	586.1790	5,938,594	6,891,000	6,935,572		(6,330)			2.592	2.481	A0	30,761	178,615	12/30/2021	04/29/2031
06051G-JE-0	BANK OF AMERICA CORP SENIOR CORP_BND	.		1	1.G FE		071.4880	922,910	1,291,000	1,237,243		2,329			2.676	2.984	J D	1, 152	34,547	12/30/2021	06/19/2041
06051G-JL-4	BANK OF AMERICA CORP SENIOR CORP_BND	.		1	1.G FE		981.1850	7,439,800	9, 164,000	8,844,619		36,971			1.922	2.414	A0	32,780	176, 132	12/30/2021	10/24/2031
06051G-JP-5	BANK OF AMERICA CORP SENIOR CORP_BND	.		1	1.G FE	7,904,92		6,618,705	7,839,000	7,891,954		(6,492)			2.651	2.548	MS	63,498	207,812	12/30/2021	03/11/2032
06051G-JT-7	BANK OF AMERICA CORP SENIOR CORP_BND	.		1	1.G FE		384.4430	16, 167, 469	19,146,000	19,474,258		(40,427)			2.687	2.429	A0	98,604	514,453	12/30/2021	04/22/2032
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA I SENIORCOR	-		1	1.E FE		186.4220	2,269,440	2,626,000	2,998,138		(15,040)			4.342	3.287	MN	14,569	114,021	12/30/2021	11/15/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE SENIOR COR	.		1	2.A FE	196,62		156 , 182	146,000	193,284		(1,693)			5.750	3.442	MN	1,399	8,395	12/30/2021	05/01/2043
07177M-AB-9	BAXALTA INC SENIOR CORP_BND			1	2.A FE	1,342,55			1,246,000	1,283,167		(29,930)			4.000	1.531	JD	1, 108	49,840	01/01/2022	06/23/2025
07177M-AN-3	BAXALIA INC SENIOR CORP_BND			2	2.A FE		599.6150	357,616	359,000	466,712		(3,536)			5.250	3.263		419		12/30/2021	06/23/2045
071813-AX-7 071813-CV-9	BAXTER INTERNATIONAL INC SENIOR CORP_BND	.		1	2.B FE		6 . 105.1130 268.7630		793,000	1,059,646 2.648.978		(14,966)			6.250	3.231	JD	4, 130		12/30/2021	12/01/2037
071813-CV-9 072722-AE-1	BAYCARE HEALTH SYSTEM INC SECURED CORP B			4	2.8 FE		882.8710	2,062,889		2,648,978					3.132	2.917	JU			12/30/2021	12/01/2051
072722-AE-1 07274N-AN-3	BAYER US FINANCE II LLC SENIOR CORP BND	.		2	1.0 FE		886.3930	337,283		4/5,069		(1,688)			4.625		miv	1,992		12/30/2021	11/15/2050
07274N-AN-3 07274N-AQ-6	BAYER US FINANCE II LLC SENIOR CORP_BND	.		1	2.B FE		384.3360			370, 145		(1,621)			4.875		JD		9,250	12/30/2021	06/25/2038
07274N-BF-9	BAYER US FINANCE II LLC SENIOR CORP BND			2	2.B FE		678.9950	1.816.874	2.300.000	2.451.255		(1,872)			4.400	3.923	JD			01/19/2022	07/15/2044
07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP_BND			1	2.B FE		477.7120	466,274				(4,602)			4.700	4. 172	11			01/20/2022	07/15/2064
072863-AC-7	BAYLOR SCOTT & WHITE HOLDINGS SENIOR COR	. [1	ļ'	1.D FE		189.7380	1.064.298	1.186.000	1.427.102		(8,029)			4. 185	2.902	MN	6.342		12/30/2021	11/15/2045
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS SECURED CO			1	1.D FE		184.9030	1,006,951	1,186,000	1,381,130		(6,060)			3.967	2.956		6,012	47,049	12/30/2021	11/15/2046
072868-AC-6	BAYLOR UNIVERSITY SECURED CORP BND	. [1	1	1.E FE	518,22		413.446	464.000	512.881		(2,704)			4.019	3.095	MS	6.216	18.648	12/30/2021	03/01/2038
075887-BF-5	BECTON DICKINSON AND COMPANY SENIOR CORP	. [1	2.B FE		098.4260	6,429,189	6,532,000	6,638,307		(149,954)			3.734	1.397	JD	10,840	243,905	12/30/2021	12/15/2024
075887-BG-3	BECTON DICKINSON AND COMPANY SENIOR CORP	. [1	2.B FE		493.4470	223,338	239,000	293,559		(1,874)			4.685	3.161	JD	498	11,197	01/01/2022	12/15/2044
075887-BX-6	BECTON DICKINSON AND COMPANY SENIOR CORP	.		1	2.B FE		293.3790	6,336,674	6,786,000	6,767,031		676			4.669	4.687	JD	22,003	316,838	12/30/2021	06/06/2047
075887-CK-3	BECTON DICKINSON AND COMPANY SENIOR CORP	.		1	2.B FE		181.4680	892,079	1,095,000	1, 145,506		(1,151)			3.794	3.521	MN	4,731	41,544	01/27/2022	05/20/2050
075887-CL-1	BECTON DICKINSON AND COMPANY SENIOR CORP	.		2	2.B FE	7,646,18		6,644,218	7,973,000	7,711,966		33,291			1.957	2.462	FA	60,679	156,032	12/30/2021	02/11/2031
084664-BL-4	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO	c	.	1	1.0 FE	3,346,42	4 . 113.0140	3,827,771	3,387,000	3,357,272		1,109			5.750	5.835	JJ	89,803	194,753	01/06/2010	01/15/2040
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE COR SENIOR CO	.	<u>. </u>	2	1.C FE	59,01	992.0220	45,091	49,000	58,501		(262)		<u></u>	4.200	3.058	FA	777	2,058	12/30/2021	08/15/2048

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Year									
1	2		Cod	es	6		air Value	10	11		e in Book/Adjuste	ted Carrying	g Value			I	nterest		Da	tes
		3		5		8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate						Other-	in							
		С	е		SVO	Used to			Book/	Unrealized		Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation		emporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/		npairment	Carrying	Rate	1 1	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)		ecognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
09062X-AD-5	BIOGEN INC SENIOR CORP_BND			1	2.A FE		633,346	645,000	817,591		(5,454)			5.200		MS	9,876	33,540	12/30/2021	09/15/2045
09062X-AF-0	BIOGEN INC SENIOR CORP_BND			1	2.A FE	2,570,41298.3720	2,330,442	2,369,000	2,454,880		(58,211)			4.050		MS	28,250	95,945	01/01/2022	09/15/2025
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE		654,142	712,000	906,345		(6,666)			5.000	3. 175	JD	1,582	35,600	12/30/2021	06/15/2044
09256B-AH-0	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE		234,268	276,000	331,380		(1,771)			4.450	3. 159	JJ	5,663	12,282	12/30/2021	07/15/2045
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE		367,680	391,000	405,059		(3,829)			3. 150	2.080	40	3,045	12,317	12/30/2021	10/02/2027
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE		386,226	451,000	455,550		(726)			2.500	2.313	JJ	5,356	11,275	12/30/2021	01/10/2030
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE		44,267	61,000	65,204		(107)			3.500	3. 104	MS	658	2, 135	12/30/2021	09/10/2049
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE	5,837,03978.1290	4,911,985	6,287,000	5,926,209		45, 188			1.600	2.470	//S	25,427	100,592	12/30/2021	03/30/2031
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE	8,475,43568.8220	5,849,838	8,500,000	8,476,556		656			3.200	3.215	JJ	114,089	272,000	01/03/2022	01/30/2052
09581J-AA-4	BLUE OWL FINANCE LLC SENIOR CORP_BND 144			2	2.B FE	5,652,71982.4240	4,772,367	5,790,000	5,678,366		13,078			3. 125	3.421	JD	10,555	180,938	12/30/2021	06/10/2031
097023-AG-0	BOEING CO SENIOR CORP_BND				2.0 FE				93,657		(2,830)			8.625	3. 170	MN	749	5,865	12/30/2021	11/15/2031
097023-AK-1 097023-AS-4	BOEING CO SENIOR CORP_BND			4	2.0 FE				2,843,193		(13,998)			6.625	3.826 F				06/05/2003	
097023-AS-4 097023-AU-9	BOEING CO SENIOR CORP_BND			1	2.0 FE				213,727		(2,606)			6. 125	3.826 F	-A	4, 105		12/30/2021	02/15/2038
097023-A0-9	BOEING CO SENIOR CORP BND	.		1	2.0 FE			84,000			(3,387)			5.875	3.341 F	-A		4,935	12/30/2021	02/15/2033
097023-BK-0	BOEING CO SENIOR CORP BND			1	2.0 FE		60,930	74.000	73.985		2			3.300	3.302	ie		2,442	12/30/2021	03/01/2035
097023-CE-3	BOEING CO SENIOR CORP BND			1	2.0 FE		81.877		103,541		(25)			3.500	3.454	10	1.202	3,605	12/30/2021	03/01/2039
097023-CV-5	BOEING CO SENIOR CORP BND			1	2.0 FE	8,923,606 . 103.3930	7.547.722	7.300.000			(66.687)			5.705	3.950	MN		416,465	01/27/2022	05/01/2040
097023-CW-3	BOEING CO SENIOR CORP BND			2	2.0 FE		517.776	500,000	642.893		(3.080)			5.805	4.017	MN	4.838		01/19/2022	05/01/2050
097023-CX-1	BOEING CO SENIOR CORP BND			2	2.0 FE		43,076,382	41.600.000	49, 155, 601		(78.036)			5.930	4.849	MN	4,636		03/30/2022	05/01/2060
097023-CY-9	BOEING CO SENIOR CORP RND			2	2.0 FE	4,058,914 . 101.8010	3.868.442	3,800,000	4.007.179		(29.213)			5.150	4. 128	//N			03/11/2022	05/01/2030
09778P-AA-3	BONSECOURSMERCYHEALTHING SECURED CORP BN			2	1.E FE	8,062,71291.2900	6,796,551	7.445.000	7.911.768		(73.297)			3.464		JD	21.491	257,895	12/30/2021	06/01/2030
09778P-AB-1	BONSECOURSMERCYHEALTHING SECUREDCORPBND			1	1.E FE	3,196,37980.6120		3.273.000	3,211,312		7.565			2.095	2.374		5,714		12/30/2021	06/01/2031
099724-AH-9	BORGWARNER INC SENIOR CORP BND			1	2.A FE		69.908	85,000	97 . 126		(395)			4.375	3.409		1,095	3,719	12/30/2021	03/15/2045
100743-AJ-2	BOSTON GAS COMPANY SENIOR CORP_BND 144A	`L		1	2.A FE		156,276	187,000	209,789		(875)			4.487	3.568 F	-A	3,170	8,391	12/30/2021	02/15/2042
10112R-AW-4	BOSTON PROPERTIES LP SENIOR CORP BND			1	2.A FE	3,839,77499.8110	3.665.065	3.672.000	3.672.000		(76,644)			3.800	1.275 F	-A	58 . 140	139,536	12/30/2021	02/01/2024
10112R-BC-7	BOSTON PROPERTIES LP SENIORCORPBND			1	2.A FE		459,763	537,000	543,707		(1,038)			2.900	2.670	MS	4,585	15,573	12/30/2021	03/15/2030
10112R-BD-5	BOSTON PROPERTIES LP SENIOR CORP BND			2	2.A FE	5,744,11585.7980	4,728,339	5,511,000	5,696,055		(24,306)			3.250	2.708	JJ	75, 126	179, 108	01/01/2022	01/30/2031
101137-AE-7	BOSTON SCIENTIFIC CORPORATION SENIOR COR	.		1	2.A FE	67,225 . 112.9890	55,365	49,000	65,058		(1,114)			6.500	3.371	//N	407	3,246	12/30/2021	11/15/2035
101137-AT-4	BOSTON SCIENTIFIC CORPORATION SENIOR COR		.	1	2.A FE			93,000	108,700		(832)			4.550	3.108	MS	1,411	4,232	12/30/2021	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORPORATION SENIOR COR			1	2.A FE	151,24396.0980	115,318	120,000	149,713		(775)			4.700	3.235	MS	1,880	5,640	01/01/2022	03/01/2049
101137-BA-4	BOSTON SCIENTIFIC CORPORATION SENIOR COR	.		1	2.A FE		13,214,807	14,800,000	14,667,957		18,765			2.650	2.803	JD	32,683	392,200	02/01/2022	06/01/2030
102291-AA-9	BOWDOIN COLLEGE SENIOR CORP_BND			1	1.C FE		534,604	645,000	848,708		(332)			4.693	3.526	JJ	15, 135	30,270	12/30/2021	07/01/2112
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO			1	1.F FE	4,664,75699.3880	4,099,773	4,125,000	4,508,663		(78,805)			4.234	2.100	/N	26,683	174,653	12/30/2021	11/06/2028
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC SENIOR CO			1	1.F FE	625,82669.2680	473,791	684,000	628 , 166		1,231			2.939	0.000	JD	1,508	20, 103	01/20/2022	06/04/2051
105340-AQ-6	BRANDYWINE OPERATING PARTNERSH SENIOR CO			1	2.C FE	139,60189.3200	116, 116	130,000	136,334		(1,653)			3.950	2.532	/N	656	5, 135	12/30/2021	11/15/2027
110122-AP-3	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND			1	1.F FE		211,541	197,000	259,776		(3,974)			5.875	2.892	/N	1,479	11,574	12/30/2021	11/15/2036
110122-AQ-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	.		1	1.F FE		277,059	256,000	341,643		(4,641)			6.125	3. 197	//N	2,613	15,680	12/30/2021	05/01/2038
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	.		2	1.F FE		470,350	522,000	604,717		(4,397)			4. 125	2.819		957	21,533	12/30/2021	06/15/2039
110122-CR-7	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	.		2	1.F FE		199,587	230,000	279,409		(1,279)			4.250	3.029	AO	1,765	9,775	01/01/2022	10/26/2049
110122-DL-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	.		2	1.F FE		277,988	307,000	384,916		(2,219)			4.550	3.037 F	FA	5,083	13,969	12/30/2021	02/20/2048
110122-DW-5	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	.		2	1.F FE	2,090,90778.5830	1,650,248	2,100,000	2,091,247		261			3.700	3.724	MS	22,878	77,700	02/15/2022	03/15/2052
110122-DX-3	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	.		1	1.F FE	1,293,70878.0330	1,014,429	1,300,000	1,293,851		129			3.900	3.924		14,928	50,700	02/15/2022	03/15/2062
11041R-AL-2	BAE SYSTEMS FINANCE INC SENIOR CORP_BND	.		1	2.B FE		737,887	684,000	806,370		(33,302)			7.500	2.165		25,650	51,300	12/30/2021	07/01/2027
11120V-AE-3	BRIXMOR OPERATING PARTNERSHIP SENIOR COR	.		1	2.B FE		1,826,238	1,916,000	2,008,046		(29,869)			3.900	2.211	MS	22,002	74,724	12/30/2021	03/15/2027

SCHEDULE D - PART 1

								Showing All Loi	ng-Term BOND	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			I	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS SENIOR CO		-''	o i i di	2.B FE	971,416		829, 160	970.000	971.122	(Decircuse)	(154)	recognized	value	2.600	2.580	MAI	4,203	25,220	12/30/2021	05/01/2031
11134L-AH-2	BROADCOM CORPORATION SENIOR CORP BND			4	2.B FE		97.5910	16,320,074	16,723,000			(154)			3.875	2.037	MIN		648,016	12/30/2021	01/15/2027
11134L-AR-0	BROADCOM CORPORATION SENIOR CORP_BND			1	2.B FE	2,078,849			1.955.000			(286, 153)			3.500	2.325				12/30/2021	01/15/2027
11134L-AH-U	BROADCOM INC SENIOR CORP RND			1	2.8 FE					12,116,916		(20,682)			4.300		JJ MN			05/05/2020	11/15/2028
11135F-AS-0	BROADCOM INC SENIOR CORP RND			2	2.0 FE	12, 109,969	95.9360	92.099		12,116,916					4.300	4.297	MNI			12/30/2021	11/15/2032
11135F-BG-5	BROADCOM INC SENIOR CORP BND 144A			2	2.0 FE	538,577	78.6160		525.000	538.027		(975)			3.750	3.604	EV	7.438		12/30/2021	02/15/2051
11135F-BH-3	BROADCOM INC SENIOR CORP BND 144A			1	2.0 FE	5,908,466	85.5060		6.066.000	538,027		(2/2)			2.450	2.774	FA		19,688	12/30/2021	02/15/2051
	_			1					, ,	.,,		(4,472)			3.500		FA				
11135F-BJ-9 11135F-BL-4	BROADCOM INC SENIOR CORP_BND 144A			4	2.0 FE	9,538,267 5,138,498	79.2770			9,529,218 5.155.761		(4,4/2)			3.500	3.410	FA ∆∩		329,770	12/30/2021	02/15/2041
	BROADCOM INC SENIOR CORP BND 144A			0	2.0 FE	5,138,498									4.150		AU AO			12/30/2021	04/15/2034
11135F-BV-2	BROADCOM INC SENIOR CORP BND 144A	• • • • • • • • •		2	2.0 FE	6,493,222	94.2670		5.824.000			(35.330)			4. 150	3.892	AU			03/31/2022	05/15/2037
11271R-AB-5	· · · · · · · · · · · -			4	2.0 FE		69.6290	3,636,062	5,824,000	50,513		(35,330)			3.450		MIN AO			12/30/2021	03/15/203/
114259-AP-9	BROOKFIELD FINANCE LLC SENIOR CORP_BND	• • • • • • • • •		1	1.G FE			97.564		139.379		(35)			4.504		MS	1.680	5.450	12/30/2021	03/10/2046
114259-AP-9	BROOKLYN UNION GAS CO SENIOR CORP BND 14			1	2.A FE	, ,	77.6610		220.000	249,213		(555)			4.273		MS		9,401	12/30/2021	03/10/2046
114259-AU-8	BROOKLYN UNION GAS CO SENIOR CORP_BND 14			1	2.A FE		78.9410	115,253	146,000	249,213		(779)			4.487		MS	2,768	6,551	12/30/2021	03/15/2048
115236-AA-9	BROWN & BROWN INC SENIOR CORP BND			1	2.A FE		98.9160	692.414	700.000	708.651		(19.060)			4.487		MS	8.657		12/30/2021	03/04/2049
12189L-AA-9	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1.D FE		. 108.8440	645.448	593,000	795,411		(19,000)			5.750	1	MN	5.683		12/30/2021	05/01/2040
12189L-AE-1	BURLINGTON NORTHERN SANTA FE L SENIOR CO			2	1.D FE	1.444.924		1.132.981	1.082.000	1,415,588		(9,830)			5.400		.ID	4.869	58,428	12/30/2021	06/01/2040
12189L-AK-7	BURLINGTON NORTHERN SANTA FE L SENIOR CO			2	1.D FE		92.0180	472.973	514.000	608.429		(3,832)			4.375	3.050	UD	7.496		12/30/2021	09/01/2042
12189L-AN-1	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1.0 FE		92.0100	227.533	245.000	293.908		(3,632)			4.450		MS	3.210		12/30/2021	03/15/2043
12189L-AP-6	BURLINGTON NORTHERN SANTA FE L SENIOR CO			2	1.0 FE		. 102.2500	706.547	691.000	901.131		(7,965)			5.150		MS		35,587	12/30/2021	09/01/2043
12189L-AS-0	BURLINGTON NORTHERN SANTA FE L SENIOR CO			2	1.6 FE		98.6460	393.596	399.000	508.847		(4.001)			4.900	3.036	MO	4.888		12/30/2021	04/01/2044
12189L-AU-5	BURLINGTON NORTHERN SANTA FE L SENIOR CO			2	1.0 FE			368.559	395.000	485.128		(4,001)			4.550		MS	5,991		12/30/2021	09/01/2044
	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1.6 FE			946 .492	988.000	1.231.857		(8,032)			4.700		MS	15.479		12/30/2021	09/01/2045
12189T-AR-5	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1.0 FE	3,697,072		3.037.161	2.571.000			(122, 137)			7.950		MO FA			12/30/2021	08/15/2030
12527G-AD-5	CE INDUSTRIES INC SENIOR CORP RND			1	2.B FE	1,750,170		1.371.028	1.500.000	1,734,918		(122, 137)			4.950	3.802	.ID	6.188	74,250	01/21/2022	06/01/2043
125523-AH-3	CIGNA GROUP SENIOR CORP RND			1	2.A FE		99.1940	228.147	230.000	251.943		(4,570)			4.930	2. 154	ΔD ΔΩ	2.124		12/30/2021	10/15/2028
125523-AK-6	CIGNA GROUP SENIOR CORP BND			1	2.A FE		95.0740	498.187	524,000	665.036		(4,370)			4.900	3.289	.ID	1.141	25,676	01/01/2022	12/15/2048
125523-BD-1	CIGNA GROUP SENIOR CORP BND			1	2.A FE		. 100.9960	98.976	98.000			(3,709)			6.150		MN		6.027	12/30/2021	12/15/2046
125523-BH-2	CIGNA GROUP SENIOR CORP BND			2	2.A FE			164.609	170.000	212.502		(1,719)			5.375	3.467	FA	3.452	9,138	12/30/2021	02/15/2042
125523-CD-0	CIGNA GROUP SENIOR CORP BND			1	2.A FE			64.547	59.000	82.692		(972)			6. 125	3. 165	MN		3,614	12/30/2021	11/15/2041
125523-CM-0	CIGNA GROUP SENIOR CORP BND			1	2.A FE			8.888.833	10.400.000	10 . 429 . 165		(3,807)			2.375		MS	72.728	247,000	12/30/2021	03/15/2031
125523-CQ-1	CIGNA GROUP SENIOR CORP BND			1	2.A FE		73.9460	615,229	832.000			(713)			3.400		MS	8.329		12/30/2021	03/15/2051
125720-AH-8	CME GROUP INC SENIOR CORP BND			1	1.D FE		90.6220		61.000	77.373		(486)			4.150	2.632	JD		2.532	12/30/2021	06/15/2048
125896-BM-1	CMS ENERGY CORPORATION SENIOR CORP BND			1	2.B FE	2,311,226	99.6640		2,206,000	2,206,000		(50.594)			3.875		MS			12/30/2021	03/01/2024
125896-BP-4	CMS ENERGY CORPORATION SENIOR CORP BND			1	2.B FE	1,056,430		962.953	992.000	1.021.321		(17.691)			3.600		MN	4.563	35,712	12/30/2021	11/15/2025
126117-AV-2	CNA FINANCIAL CORP SENIOR CORP BND			1	2.B FE		95.6820	163.616		184 . 162		(2,414)			3.900		MN	1.112	6.669	12/30/2021	05/01/2029
126117-AW-0	CNA FINANCIAL CORP SENIOR CORP BND			1	2.B FE	2.679.023		2.305.677	2.773.000	2.699.124		10.180			2.050	2.489	FA	21.475	56.847	12/30/2021	08/15/2030
	BEST FOODS INC SENIOR CORP BND			1	1.F FE		86.3540		21,720,000	15,979,146					5.600		AO	256,779	1,216,320	07/16/2003	10/15/2097
126408-GH-0	CSX CORP SENIOR CORP BND			1	2.A FE			354.838	323.000	428.681		(6.757)			6.000		AO	4.845		12/30/2021	10/01/2036
126408-GS-6	CSX CORP SENIOR CORP BND			1	2.A FE	,	. 112.4580	188,930	168,000	234,610		(3,093)			6.220		AO	1,771	10,450	12/30/2021	04/30/2040
126408-GW-7	CSX CORP SENIOR CORP BND			1	1.G FE	206,808	95.4140	158,387	166,000	203,737		(1,557)			4.750	3.088	MN	679	7,885	12/30/2021	05/30/2042
	CSX CORP SENIOR CORP BND			1	1.G FE				108,000	126,749		(725)			4.400		MS	1,584	4,752	12/30/2021	03/01/2043
	CSX CORP SENIOR CORP BND			1	1.G FE		87.3790	249,903		322,789		(1,314)			4.100		MS	3,453	11,726	12/30/2021	03/15/2044
	CSX CORP SENIOR CORP BND	l l		1	1.G FE		98.7600	687.367				(15.759)			3.400	1. 106		9.860	23.664	12/30/2021	08/01/2024

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar							
1	2	С	odes		6	7	F	Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Interest		Da	ites
		3 4	1 :	5			8	9			12	13	14	15	16	17 18	19	20	21	22
					NAIC															
					Desig-															
				11	nation,															
					NAIC									Total						
					Desig-									Foreign						
		F	=		nation								Current	Exchange						
		c)	N	Modifier								Year's	Change						
		lr	-		and		Rate					Current	Other-	in						
		СЕ	9		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		o i	il	1	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP		d g	Bo	ond s	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate When	Due and	Received		Maturity
Identification	Description	e r			Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
126408-HC-0	CSX CORP SENIOR CORP_BND		1		1.G FE	399,099	83.6530	284.419	340.000	396,302		(1,413)			3.950	3.022 MN	2.238		12/30/2021	05/01/2050
126408-HD-8	CSX CORP SENIOR CORP BND		1		1.G FE	741, 198	97.3840	677,793	696,000	716,245		(12,555)			3.350	1.484 MN	3,886	23,316	12/30/2021	11/01/2025
126408-HG-1	CSX CORP SENIOR CORP BND		1		1.G FE		85.1610	62,168	73.000	88.023		(157)			4.250	3.339 MN	517	3.103	12/30/2021	11/01/2066
126408-HL-0	CSX CORP SENIOR CORP BND		2		2.A FE		91.7320	52,287	57.000	72,929		(155)			4.650	3.414 MS		2,651	12/30/2021	03/01/2068
126408-HN-6	CSX CORP SENIOR CORP BND		1 .		1.G FE	3,231,015		2.956.159	3.108.000	3.219.973		(2.324)			4.750	4.505 MN		147.630	01/31/2019	11/15/2048
126408-HP-1	CSX CORP SENIOR CORP BND		1		1.G FE		91.4130	94, 155		127,652		(653)			4.500	3.105 MS	1.365	4,635	12/30/2021	03/15/2049
126410-LL-1	CSX TRANSPORTATION INC SENIOR CORP BND				1.G FE			2,728,800	2,100,000	2,084,570		680			7.875	7.950 MN	21,131		08/30/2004	05/15/2043
126650-AY-6	CVS HEALTH CORP SECURED CORP BND				2.B		. 101. 1660	525.732	519.674	519.674					5.361	5.420 MON	1.625		09/23/2005	10/10/2027
126650-BJ-8	CVS HEALTH CORP SENIOR CORP BND		1	····· ··	2.B FE		. 104.9120	1,009,252	962,000	1,090,581		(35.934)			6.250	2. 168 JD	5.010	60,125	12/30/2021	06/01/2027
126650-BR-0	CVS HEALTH CORP SENIOR CORP BND				2.B FE	4.064.019		3.150.958	2.967.000	3.969.725		(47.852)			6. 125	3.341 MS	53.509		01/01/2022	09/15/2039
126650-BY-5	CVS HEALTH CORP SECURED CORP BND 144A		'		2.B FE	, , ,	. 101.3020	1.109.030	1,094,779			(47,632)			5.926	2.850 MON	3,784	64,877	12/30/2021	01/10/2034
126650-CN-8	CVS HEALTH CORP SENIOR CORP BND				2.B FE	2.147.654	94.6080	1,567,661	1,657,000	2.118.106		(10,074)			5. 125	3.284 JJ	37.979		12/30/2021	07/20/2045
126650-CX-6	CVS HEALTH CORP SENIOR CORP BND				2.B FE		98.3050	1,720,334	1,750,000	1.893.041		(14,991)			4.300	2.144 MS	20.067		12/30/2021	03/25/2028
126650-CY-4	CVS HEALTH CORP SENTOR CORP BND				2.B FE		94.7380		14.597.000	16.094.095		(88.013)			4.780	3.774 MS	186.063		01/01/2022	03/25/2028
126650-CZ-1	CVS HEALTH CORP SENTOR CORP BND				2.B FE			22.685.897	24 .255 .000	30.701.400		(174.095)			5.050	3.387 MS			01/01/2022	03/25/2038
126650-CZ-1					2.B FE		93.5310	5,546,377	5,930,000	7,619,189		(174,095)			5.050	3.387 MS			10/04/2021	03/25/2048
126650-DK-3	CVS HEALTH CORP SENIOR CORP_BND				2.B FE		85.8680	1.969.806		2.580.291		(40,329)			4. 125	3.387 MS			12/30/2021	03/25/2048
			1		2.B FE	2,807,836			2,294,000	2,580,291		(13,836)			8.353		., .			
126659-AA-9	CVS PASSTHROUGH TRUST SECURED CORP_BND 1								, , .			(7.571)					11,670	200,053	06/10/2009	07/10/2031
127097-AK-9	COTERRA ENERGY INC SENIOR CORP_BND		[]		2.B FE		97.0350		346,000	374,619				•••••	4.375	5.318 MS	4,457	15, 138	12/23/2022	03/15/2029
129466-AM-0	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP		[]		1.G FE		. 116.0850	19,825,015	17,078,000	21,791,777		(941,479)		•••••	8.480	2.260 MS		1,448,214	12/30/2021	09/15/2028
133434-AA-8	CAMERON LNG LLC SECURED CORP_BND 144A		1		1.F FE	11,428,548	87.7290	9,651,917	11,002,000	11,344,650		(42,362)		•••••	2.902	2.433 JJ	147,223	319,278	12/30/2021	07/15/2031
133434-AB-6	CAMERON LNG LLC SECURED CORP_BND 144A		[]		1.F FE		85.1470		9,807,000	10, 132, 468		(25,905)		•••••	3.302	2.934 JJ	149,320	323,827	06/07/2022	01/15/2035
133434-AD-2	CAMERON LNG LLC SECURED CORP_BND 144A		1		1.F FE	., .,	84.7510	4,324,833	5, 103,000	5, 123, 723		305			3.701	3.664 JJ	87,086	188,862	01/01/2022	01/15/2039
141781-AF-1	CARGILL INC SENIOR CORP_BND 144A				1.F FE				1,713,000	1,689,715		1,342			7.250	7.416 MN	20,699	124, 193	01/04/2001	11/01/2036
14310F-AA-0	CARLYLE HOLDINGS II FINANCE LL SENIOR CO		1		1.G FE	284,077	97.4260	214,337	220,000	279,918		(2, 112)			5.625	3.644 MS	3, 128	12,375	12/30/2021	03/30/2043
144141-CY-2	DUKE ENERGY PROGRESS LLC SECURED CORP_BN		1		1.F FE	,	. 110.2850	261,375	237,000	325,445		(4,887)			6.300	3.051 A0	3,733	14,931	12/30/2021	04/01/2038
14448C-AS-3	CARRIER GLOBAL CORP SENIOR CORP_BND		2		2.B FE		78.2230	56,321	72,000	75, 104		(73)			3.577	3.327 AO	615	2,575	12/30/2021	04/05/2050
15135B-AT-8	CENTENE CORPORATION SENIOR CORP_BND		1		2.C FE			12,359,914	12,892,000	13, 164, 367		(89,791)			4.625	3.831 JD	26,500	596,255	05/08/2020	12/15/2029
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C SENIOR CO		1		2.A FE	291,969	. 104.8980	227,630	217,000	285,904		(3,078)			5.850	3.336 JJ	5,854	12,695	12/30/2021	01/15/2041
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE SECURED C		1		1.F FE	370,420	91.6150	271, 181	296,000	365,368		(2,556)			4.500	2.929 AO	3,330	13,320	12/30/2021	04/01/2044
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELE SECURED C		[1		1.F FE	1,548,822		1,620,629	1,550,000	1,548,859		37			5.300	5.305 AO	20,538	42,901	03/20/2023	04/01/2053
161175-BA-1	CHARTER COMMUNICATIONS OPERATI SECURED C		2		2.C FE	66,509	98.2610	48 , 148	49,000	65,569		(478)			6.484	4.091 A0	600	3, 177	01/01/2022	10/23/2045
161175-BJ-2	CHARTER COMMUNICATIONS OPERATI SECURED C		1		2.C FE	2,092,397	94.4050	1,845,612	1,955,000	2,047,786		(22,536)			3.750	2.458 FA	27,696	73,313	12/30/2021	02/15/2028
161175-BK-9	CHARTER COMMUNICATIONS OPERATI SECURED C		1		2.C FE	854, 163	96.0530	751, 133	782,000	831,087		(11,673)			4.200	2.522 MS	9,671	32,844	12/30/2021	03/15/2028
161175-BL-7	CHARTER COMMUNICATIONS OPERATI SECURED C		1		2.C FE	8,990,300		8,498,227	10,000,000	9,070,684		18,078			5.375	6.129 MN	89,583	537,500	11/16/2018	05/01/2047
161175-BV-5	CHARTER COMMUNICATIONS OPERATI SECURED C		1		2.C FE	188,966	65.0430	128 , 135	197,000	189,282		165			3.700	3.936 AO	1,822	7,289	12/30/2021	04/01/2051
161175-BX-1	CHARTER COMMUNICATIONS OPERATI SECURED C		2		2.C FE	6,652,199	79.5780	5,949,280	7,476,000	6,782,598		71,730			2.300	3.622 FA	71,645	171,948	03/11/2022	02/01/2032
161175-BY-9	CHARTER COMMUNICATIONS OPERATI SECURED C		2		2.C FE	18,379,377	62.3310	12,706,863	20,386,000	18,420,105		21,849			3.850	4.377 AO	196,215	784,861	01/14/2022	04/01/2061
161175-BZ-6	CHARTER COMMUNICATIONS OPERATI SECURED C		1		2.C FE	., ,	70.6810	2,640,632	3,736,000	3,621,465		4,688			3.500	3.741 JD	10,897	130,760	12/30/2021	06/01/2041
161175-CA-0	CHARTER COMMUNICATIONS OPERATI SECURED C		2		2.C FE	329, 302	67.2380	222,558	331,000	329,371		40			3.900	3.929 JD	1,076	12,909	12/30/2021	06/01/2052
161175-CC-6	CHARTER COMMUNICATIONS OPERATI SECURED C		1		2.C FE	1,030,768	69.1020	744,231	1,077,000	1,031,511		420			4.400	4.632 JD	3,949	47,388	02/10/2022	12/01/2061
161175-CE-2	CHARTER COMMUNICATIONS OPERATI SECURED C		2		2.C FE	6,857,516	69.5590	5,425,567	7,800,000	6,914,961		31,507			3.500	4.413 MS	91,000	273,000	02/25/2022	03/01/2042
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDIN SECURED C		1		2.B FE	6, 188, 344		5,855,728	6,200,000	6, 190, 927		1,563			3.700	3.728 MN	29,312	229,400	03/23/2022	11/15/2029
16412X-AL-9	CHENIERE CORPUS CHRISTI HOLDIN SECURED C		2		2.B FE	1, 123, 736		1,035,695	1,300,000	1, 144, 469		15,878			2.742	4.242 JD	99	35,646	04/27/2022	12/31/2039
16876R_44_0	THE CHILDRENS HOSP CORP SENTOR CORP BND	1	1		1 C FF	265 122	87 8240	262 504	200 000	361 281	1	(1.051)	1		/ 115	2 854 11	6 152	12 304	12/30/2021	01/01/20/7

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		air Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			l.	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
169905-AF-3	CHOICE HOTELS INTERNATIONAL IN SENIOR CO			1	2.C FE	251,853	88.6170	210,022	237,000	248,265		(1,820)			3.700	2.785	JD	731	8,769	12/30/2021	12/01/2029
171232-AQ-4	CHUBB INA HOLDINGS INC SENIOR CORP_BND			1	1.F FE	545,809	. 110.5570	427,855		528,639		(8,690)			6.000	2.715	MN	3,225	23,220	12/30/2021	05/11/2037
171239-AG-1	CHUBB INA HOLDINGS INC SENIOR CORP_BND			1	1.F FE	3,236,155	82.2650	2,833,207	3,444,000	3,280,696		22,524			1.375	2. 138	MS	13,943	47,355	12/30/2021	09/15/2030
17275R-AD-4	CISCO SYSTEMS INC SENIOR CORP_BND	.		1	1.D FE	3, 139, 193	. 110.9210	2,442,491	2,202,000	3,050,981		(44,624)			5.900	2.763	FA	49,080	129,918	12/30/2021	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC SENIOR CORP_BND			1	1.D FE	2,974,763	. 106.4490	2,295,039	2,156,000	2,902,798		(36,440)			5.500	2.804	JJ	54,679	118,580	12/30/2021	01/15/2040
172967-AL-5	CITIGROUP INC SENIOR CORP_BND	.			1.G FE	524,352	. 103.1460	450,746	437,000	473,096		(25,831)			7.875	1.749	MN	4,397	34,414	12/30/2021	05/15/2025
172967-AR-2	CITIGROUP INC SENIOR CORP_BND	.			1.G FE	9,474,985	. 107.9430		7,746,000			(168,309)			6.625	4.016	JJ	236,630	513, 173	06/12/2017	01/15/2028
172967-BL-4	CITIGROUP INC SUB CORP_BND				2.B FE	6,682,210	. 108.8260	6,507,815	5,980,000	6,380,872		(37, 194)			6.625	5.602	JD	17,608	396, 175	12/30/2021	06/15/2032
172967-BU-4	CITIGROUP INC SUB CORP_BND				2.B FE	1,771,798	. 103.9660	1,455,528	1,400,000	1,713,891		(29,337)			5.875	3.046	FA	29,473	82,250	12/30/2021	02/22/2033
172967-CC-3	CITIGROUP INC SUBCORPBND				2.B FE	2,943,992	. 105.4930	2,413,682	2,288,000	2,848,935		(48,075)			6.000	3.088	A0	23,261	137,280	12/30/2021	10/31/2033
172967-DR-9	CITIGROUP INC SUB CORP_BND	.			2.B FE	3,524,556	. 106.4140	2,794,427	2,626,000	3,458,200		(53,730)			6.125	3.081	FA	56,295	160,843	09/29/2022	08/25/2036
172967-EW-7	CITIGROUP INC SENIOR CORP_BND	.			1.G FE	2,400,905	. 128.7590	1,830,949	1,422,000	2,313,447		(44,338)			8.125	3.035	JJ	53,276	115,538	12/30/2021	07/15/2039
172967-JU-6	CITIGROUP INC SENIOR CORP_BND	.			1.G FE		90.8220	794,694	875,000	1,084,231		(6,705)			4.650	3.119	JJ	17,066	40,688	12/30/2021	07/30/2045
172967-MD-0	CITIGROUP INC SENIOR CORP_BND	.		1	1.G FE	8,834,225	92.1000	6,367,770	6,914,000	8,737,385		(49,064)			4.650	3. 104	JJ	141, 103	321,501	12/30/2021	07/23/2048
172967-ME-8	CITIGROUP INC SENIOR CORP_BND	.		1	1.G FE	8,447,290	94.8920	7,273,502	7,665,000	8,243,687		(102,942)			3.980	2.430	MS	85,588	305,067	01/01/2022	03/20/2030
172967-MP-3	CITIGROUP INC SENIOR CORP_BND	.		1	1.G FE	19,614,320	95.6450	16,464,252	17,214,000	19,076,388		(271,969)			4.412	2.528	MS	191,980	759,482	12/30/2021	03/31/2031
172967-MY-4	CITIGROUP INC SENIOR CORP_BND	.		2	1.G FE		83.4330	8,506,811	10,196,000	10,216,328		(2,315)			2.561	2.531	MN	43,520	261,120	12/30/2021	05/01/2032
17308C-C5-3	CITIGROUP INC SENIOR CORP_BND	.		1	1.G FE	401, 122	89.0390	344,583	387,000	397,774		(1,690)			2.976	2.462	MN	1,792	11,517	12/30/2021	11/05/2030
174610-AT-2	CITIZENS FINANCIAL GROUP INC SENIOR CORP	.		1	2.A FE	316 , 167	87.8310	263,492	300,000	312,461		(1,873)			3.250	2.509	A0	1,652	9,750	12/30/2021	04/30/2030
17858P-AA-9	CITY OF HOPE SECURED CORP_BND	.		1	1.G FE	2,544,220	. 100.1920	1,808,469	1,805,000	2,495,002		(24,937)			5.623	3.045	MN	12,969	101,495	12/30/2021	11/15/2043
17858P-AB-7	CITY OF HOPE SENIOR CORP_BND			1	1.G FE	1,086,734	85.1670	748,617	879,000	1,075,995		(5,432)			4.378	3.058	FA	14,538	38,483	12/30/2021	08/15/2048
18013R-AB-3	CLAREMONT MCKENNA COLLEGE SENIOR CORP_BN			1	1.D FE	10,500,000	68.0230	7,142,436	10,500,000	10,500,000					3.775	3.775	JJ	198 , 188	396,375	09/29/2022	01/01/2122
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC SECURED COR	.		2	2.C FE		83.8300	123,230	147,000	174,393		(796)			4.973	3.719		1,218	7,310	12/30/2021	05/01/2046
186108-CE-4	CLEVELAND ELECTRIC ILLUMINATIN SENIOR CO			1	2.C FE		. 102.3390	187,280	183,000	238, 136		(3,415)			5.950	3.107		484	10,889	12/30/2021	12/15/2036
195869-AL-6	COLONIAL PIPELINE CO SENIOR CORP_BND 144	.		1	1.G FE		. 104.6160	351,511	336,000	434,670		(5,523)			6.375	3.619		8,925	21,420	12/30/2021	08/01/2037
198280-AH-2	COLUMBIA PIPELINE GROUP INC SENIOR CORP	.		2	2.A FE		99.5200	189,089	190,000	246, 188		(1,741)			5.800	3.748	JD	918	11,020	12/30/2021	06/01/2045
20030N-AK-7	COMCAST CORPORATION SENIOR CORP_BND	.		1	1.G FE	1,606,877		1,281,457	1,127,000	1,548,412		(29,602)			6.500	2.780	MN	9,360		12/30/2021	11/15/2035
20030N-BP-5	COMCAST CORPORATION SENIOR CORP_BND	.		1	1.G FE		96.4300	1,936,308	2,008,000	2,339,428		(25, 119)			4.400	2.677	FA	33,377	88,352	12/30/2021	08/15/2035
20030N-BT-7	COMCAST CORPORATION SENIOR CORP_BND	.		1	1.G FE		84.0620	1,573,649	1,872,000	1,966,793		(6,574)			3.200	2.704	JJ	27,622	59,904	12/30/2021	07/15/2036
20030N-BU-4	COMCAST CORPORATION SENIOR CORP_BND	.		1	1.G FE		77.4600	70,489	91,000	94,471		(107)			3.400	3. 158		1,427	3,094	12/30/2021	07/15/2046
20030N-BZ-3	COMCAST CORPORATION SENIOR CORP_BND	.		1	1.G FE		84.2370	416,129	494,000	557,842		(1,827)			4.000	3.204		7,465	19,760	12/30/2021	08/15/2047
20030N-CE-9	COMCAST CORPORATION SENIOR CORP_BND	.		1	1.G FE		83.4510	76,774	92,000	104,743		(320)			3.999	3. 197		613	3,679	12/30/2021	11/01/2049
20030N-CG-4	COMCAST CORPORATION SENIOR CORP_BND	.		1	1.G FE		84.3250	61,558	73,000	83,847		(229)			4.049	3.243		493	2,956	12/30/2021	11/01/2052
20030N-CJ-8	COMCAST CORPORATION SENIOR CORP_BND			1	1.G FE		89.3950	764,328	855,000	948,501		(5,483)			3.900	2.923		11,115	33,345	12/30/2021	03/01/2038
20030N-DP-3	COMCAST CORPORATION SENIOR CORP_BND			1	1.G FE		62.1500	33,561	54,000	48,160		128			2.450	3.017		500	1,323	12/30/2021	08/15/2052
20030N-DQ-1	COMCAST CORPORATION SENIOR CORP_BND			1	1.G FE		61.4340	50,990	83,000	73,012		131			2.650	3. 195		831	2,200	12/30/2021	08/15/2062
20030N-DS-7	COMCAST CORPORATION SENIOR CORP_BND	.		1	1.G FE		67.6450	3,886,214	5,745,000	4,500,419		19,997			2.887	4.142	MN	27,643	165,858	06/07/2022	11/01/2051
20030N-DW-8	COMCAST CORPORATION SENIOR CORP_BND			1	1.G FE		64.4560	12,344,578	19,152,000	15,316,157		38,405			2.987	3.990	MN	95,345	572,070	06/07/2022	11/01/2063
20268J-AC-7	COMMONSPIRIT HEALTH SECURED CORP_BND	.		1	1.G FE		84.2660	26,898,408	31,921,000	35,799,678		(96,879)			4.187	3.456			1,336,532	12/30/2021	10/01/2049
20268J-AF-0	COMMONSPIRIT HEALTH SENIOR CORP_BND			2	1.G FE		86.7070	199,425	230,000	234,074		(592)			2.782	2.474		1,600	6,399	12/30/2021	10/01/2030
202795-HL-7	COMMONWEALTH EDISON COMPANY SECURED CORP	.		1	1.F FE		. 108.0540	2,161,072	2,000,000	2,024,298		(1,274)			5.900	5.760		34,744	118,000	03/17/2006	03/15/2036
202795-JL-5	COMMONWEALTH EDISON COMPANY SECURED CORP	.		1	1.F FE		80.2590	634,042	790,000	887,322		(2,861)			3.750	3.007		11, 192	29,625	12/30/2021	08/15/2047
202795-JM-3	COMMONWEALTH EDISON COMPANY SECURED CORP	.		1	1.F FE		84.7080	2,082,114	2,458,000	2,829,025		(10,446)			4.000	3.096		32,773	98,320	12/30/2021	03/01/2048
202795-JT-8	COMMONWEALTH EDISON COMPANY SECURED CORP	.		1	1.F FE		70.7870		54,000	55, 153		(26)			3. 125			497	1,688	12/30/2021	03/15/2051
202795-JY-7	COMMONWEALTH EDISON COMPANY SECURED CORP	.	<u></u>	2	1.F FE	10,600,179	. 101.5370	10,789,330	10,626,000	10,600,995		816			5.300	5.316	FA	234,658	314,441	01/03/2023	02/01/2053

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2	L	Cod	es	6	7		air Value	10	11	Change	in Book/Adj	usted Carrying	g Value				nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
205887-AF-9	CONAGRA BRANDS INC SENIOR CORP BND	Ť		Ona	2.0 FE			1,823,304	1,728,000	1,954,931	(Beerease)	(79,367)	rtecegnized	Value	7. 125	2.176	40	30,780	123, 120	01/01/2022	10/01/2026
205887-BS-0	CONAGRA BRANDS INC SENIOR CORP_BND			2	2.0 FE				285.000			(780)			4.650	4.051	ΛU	5,743		01/01/2022	01/25/2043
205887-CD-2	CONAGRA BRANDS INC SENIOR CORP BND			4	2.0 FE	5,514,297		4.339.847	4.433.000	5.411.158		(52.296)			5.300		MN			12/30/2021	11/01/2038
207597-DV-4	CONNECTICUT LIGHT AND POWER CO SECURED C	.		1	1.E FE		. 110 . 1000			5,411,158		(32,296)			6.350		JD			12/30/2021	06/01/2036
207597-DX-0	CONNECTICUT LIGHT AND POWER CO SECURED C	· · · · · ·		1	1.E FE	5,525,986		5.742.455	5.580.000	5.544.922		(8,613)			5.750	5.819				03/20/2021	03/01/2037
207597-DA-0 207597-EA-9	CONNECTICUT LIGHT AND POWER CO SECURED C	·		ļ'	1.E FE					5,544,922		(5.508)			6.375		MS	6.715		12/30/2021	09/01/2037
207597-EA-9 207597-EG-6	CONNECTICUT LIGHT AND POWER CO SECURED C	.		1	1.E FE		88.1400	322,869		414,038		(5,508)			4.300	2.972	MO			12/30/2021	09/01/203/
		.		4	1.E FE			. ,		444,284		. , ,			5.900		MU				
20825C-AF-1 20826F-BD-7	CONOCOPHILLIPS SENIOR CORP_BND	· · · · ·		1	1.F FE		. 109.7080		632,000			(15,795)			4.025	2.681	AU	7,872		12/30/2021	10/15/2032
	CONSOLIDATED EDISON COMPANY OF SENIOR CO	··· ··		1	1.F FE							(2, 1/9)			5.300		MS	,		10/04/2022	03/15/2062
209111-EH-2					1.6 FE	1,248,542						(15,385)					MS		53,530	12/30/2021	03/01/2035
209111-EJ-8	CONCOCTONIES ESTOCK COMMINENT OF CENTON CO TITITITITI									, .,.		, , ,			5.250	3.212	JJ			12/30/2021	07/01/2035
209111-EL-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE	3,534,985			2,713,000	3,440,183		(48,087)			5.850	3. 182	MS	46,731	158,711	12/30/2021	03/15/2036
209111-EM-1	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE	3,462,340		2,756,699	2,538,000	3,357,130		(53,369)			6.200	3.063	JD	6,994		12/30/2021	06/15/2036
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE	1,564,592		1,256,658	1,215,000	1,526,840		(19,154)			5.700	3.251		5,771	69,255	12/30/2021	12/01/2036
209111-ES-8	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE				1,300,000			(25,985)			6.300	3. 159			81,900	12/30/2021	08/15/2037
209111-EU-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE	4,205,362		4,558,711	3,994,000	4, 186, 882		(10,597)			6.750		A0	67,399		12/30/2021	04/01/2038
209111-EY-5	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE		. 101.0200	618,242	612,000	769,234		(7,337)			5.500	3.397	JD	2,805		12/30/2021	12/01/2039
209111-FD-0	CONSOLIDATED EDISON COMPANY OF SENIOR CO	.		1	1.G FE	2,286,994		1,762,952	1,969,000	2,266,438		(10,410)			4.450	0.002	MS	25,799	87,621	01/01/2022	03/15/2044
209111-FF-5	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE	1,617,476		1, 179, 889	1,315,000	1,606,924		(5,346)			4.625	3.442	JD	5,068	60,819	12/30/2021	12/01/2054
209111-FG-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO			2	1.G FE		89.0380	753,264	846,000	979,053		(4,125)			4.500	3.455	JD	3, 173		12/30/2021	12/01/2045
209111-FH-1	CONSOLIDATED EDISON COMPANY OF SENIOR CO	.		1	1.G FE	3,097,755		2,337,657	2,875,000	3,085,215		(6,354)			3.850	3.376	JD	4,919	110,688	12/30/2021	06/15/2046
209111-FK-4	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE		83.0710	407,047	490,000	574,759		(1,404)			4.300	3.414		1,756	21,070	12/30/2021	12/01/2056
209111-FL-2	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE	2,040,517		1,530,937	1,889,000	2,032,505		(4,060)			3.875	0.000	JD	3,253	73, 199	12/30/2021	06/15/2047
209111-FN-8	CONSOLIDATED EDISON COMPANY OF SENIOR CO	.		1	1.G FE	3,958,117		2,947,585	3,566,000	3,946,422		(5,889)			4.000	3.459	MN	18,226	142,640	12/30/2021	11/15/2057
209111-FQ-1	CONSOLIDATED EDISON COMPANY OF SENIOR CO			1	1.G FE	2, 121, 980		1,514,708	1,750,000	2,111,115		(5,492)			4.500	3.461	MN	10,063	78,750	12/30/2021	05/15/2058
209111-FW-8	CONSOLIDATED EDISON COMPANY OF SENIOR CO	.		1	1.G FE	1,328,134		937,437	1,257,000	1,326,213		(958)			3.700	3.430	MN	5,943	46,509	12/30/2021	11/15/2059
209111-FZ-1	CONSOLIDATED EDISON COMPANY OF SENIOR CO			2	1.G FE	12,760,250		9,009,847	13,830,000	12,788,298		14,373			3.000	3.357	JD	34,575	414,900	12/30/2021	12/01/2060
209111-GB-3	CONSOLIDATED EDISON COMPANY OF SENIOR CO	.		2	1.G FE	1,198,074		858,982	1,146,000	1, 196, 744		(669)			3.600	3.389	JD	1,834	41,256	12/30/2021	06/15/2061
209615-BS-1	CONSOLIDATED NATURAL GAS COMPA SENIOR CO	.		1	2.B FE	2,426,510		2,054,151	1,980,000	2,284,110		(72, 114)			6.800	2.679	JD	5,984	134,640	12/30/2021	12/15/2027
21036P-AQ-1	CONSTELLATION BRANDS INC SENIOR CORP_BND	.		2	2.B FE		97.4020	761,683	782,000	818,207		(13,085)			3.700	1.917	JD	2,009	28,934	12/30/2021	12/06/2026
21036P-AY-4	CONSTELLATION BRANDS INC SENIOR CORP_BND	.		1	2.B FE	2, 102, 427		1,875,769	1,955,000	2,054,330		(24,272)			3.600	2.224	FA	26,588	70,380	12/30/2021	02/15/2028
21036P-BD-9	CONSTELLATION BRANDS INC SENIOR CORP_BND	.		1	2.B FE	1,406,945		1,286,834	1,300,000	1,403,115		(2, 157)			5.250	4.700	MN	8,721	68,250	03/15/2022	11/15/2048
21036P-BG-2	CONSTELLATION BRANDS INC SENIOR CORP_BND	.		1	2.C FE	2,349,271		1,755,701	2,203,000	2,342,902		(3,279)			3.750	3.379	MN	13,769	82,613	01/13/2022	05/01/2050
212015-AT-8	CONTINENTAL RESOURCES INC SENIOR CORP_BN	·		2	2.C FE	16,510,026		13,734,351	13,797,000	15,889,311		(285,863)			5.750	3. 164	JJ	365,812	793,328	11/04/2021	01/15/2031
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP SENIORCORPBN			1	1.D FE	5,787,160		4,118,079	5,470,000	5,772,049		(7,743)			3.304	2.992		30, 121	180,729	01/12/2022	11/01/2049
224044-AN-7	COX COMMUNICATIONS INC SENIOR CORP_BND	.		1	2.B FE	15,511,400		12,948,264	12,594,000	14,682,682		(419,485)			6.800	2.909		356,830	856,392	12/30/2021	08/01/2028
224044-BV-8	COX COMMUNICATIONS INC SENIOR CORP_BND 1	.		1	2.B FE		. 124.3000	331,882	267,000	419,939		(7,544)			8.375	3.481	MS	7,454	22,361	12/30/2021	03/01/2039
224044-BY-2	COX COMMUNICATIONS INC SENIOR CORP_BND 1	.		1	2.B FE	87, 145		63,216	73,000	86,183		(489)			4.700	3.400	JD	152	3,431	12/30/2021	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC SENIOR CORP_BND 1	.		1	2.B FE	511,218		371,540	440,000	506,388		(2,456)			4.500	3.414	JD	55	19,800	12/30/2021	06/30/2043
224044-CF-2	COX COMMUNICATIONS INC SENIOR CORP_BND 1	.		1	2.B FE		93.5280	171, 157	183,000	210,845		(2, 186)			4.800	3. 102	FA	3,660	8,784	12/30/2021	02/01/2035
22404Q-AG-3	COX COMMUNICATIONS INC SENIOR CORP_BND	.		1	2.B FE	1,931,568		1,908,558	1,822,000	1,853,571		(6,582)			6.950	6 . 456		58,390	126,629	09/16/2003	01/15/2028
22822V-AB-7	CROWN CASTLE INC SENIOR CORP_BND			1	2.B FE	14, 173, 242	98.5000	12,766,550	12,961,000	13,557,422		(310,755)			4.450	1.931	FA	217,889	576,765	12/30/2021	02/15/2026
22822V-AC-5	CROWN CASTLE INC SENIOR CORP_BND	ļ		1	2.B FE	2,229,956	96.4980	2,010,062	2,083,000	2,161,406		(34,618)			3.700	1.945	JD	3,425	77,071	01/01/2022	06/15/2026
22822V-AE-1	CROWN CASTLE INC SENIOR CORP_BND	ļ		1	2.B FE	817, 141	96.6540	727,806	753,000	791,831		(12,782)			4.000	2. 165	MS	10,040	30 , 120	12/30/2021	03/01/2027
22822V-AH-4	CROWN CASTLE INC SENIOR CORP_BND	ļ	<u>. </u>	1	2.B FE	2,277,712	95.0590	2,017,149	2,122,000	2,222,288		(27,992)			3.650	2.206	MS	25,818		12/30/2021	09/01/2027

SCHEDULE D - PART 1

1	2	I	Cod	les	6	Showing All Long-Term BONDS Owned December 31 of Current Year 6 7 Fair Value 10 11 Change in Book/Adjusted Carrying Value										Interest Dates								
'		3		5 5	U	'	8	9	10	''	12	13	14	y value 15	16	17	18	19	20	21	22			
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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated			
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual			
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity			
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date			
22822V-AK-7	CROWN CASTLE INC SENIOR CORP BND	-	111	1	2.B FE	2,119,083	94.9920	1,857,087	1.955.000	2,065,595	(Decrease)	(26,999)	Recognized	value	3.800	2.266		28,065		12/30/2021	02/15/2028			
22822V-AM-3	CROWN CASTLE INC SENIOR CORP BND			1	2.B FE		94.9920		83,000			(20,999)			5.200			1,630	4,316	12/30/2021	02/15/2028			
22822V-AW-1	CROWN CASTLE INC SENIOR CORP BND			2	2.B FE	5, 130, 343		4.376.893	5.374.000	5. 178.288		24.328			2 . 100	2.656				12/30/2021	04/01/2031			
22822V-AW-1 22822V-AX-9	CROWN CASTLE INC SENIOR CORP_BND			2	2.B FE					5, 178,288		24,328			2.100	3.889	-			02/15/2022	04/01/2031			
22822V-AX-9	CROWN CASTLE INC SENIOR CORP BND			2	2.B FE	9,358,046		7.915.362	9,494,000	9.383.873		12,741			2.500	2.671				12/30/2021	07/15/2031			
22966R-AD-8	CUBESMART LP SENIOR CORP BND			1	2.B FE				9,494,000	9,383,873		(2.557)			3. 125	1				12/30/2021	09/01/2026			
22966R-AD-8	CUBESMART LP SENIOR CORP_BND	1		1	2.B FE	179,956				178,313		(2,557)			3.125	2.436		1,961		12/30/2021	02/15/2030			
22966R-AF-3	CUBESMART LP SENIOR CORP BND	1		ļ'	2.B FE	2,333,211		1.980.368	2.428.000	2.352.256					2.000	2.436				12/30/2021	02/15/2030			
23338V-AH-9	DTE ELECTRIC COMPANY SECURED CORP BND			1	1.E FE		84.6800		2,428,000						4.050	3.167		1,035		01/19/2022	05/15/2048			
23338V-AR-7	DTE ELECTRIC COMPANY SECURED CORP BND			1	1.E FE	1,334,203		1.024.692	1.300.000	1.332.980		(653)			3.650					03/07/2022	03/13/2048			
23345M-AC-1	DT MIDSTREAM INC SECURED CORP BND 144A			2	1.E FE	8,401,944		7,539,504	8.400.000			325			4.300	4.297				03/01/2022	04/15/2032			
233851-CB-8	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO	· · · · · ·		1	1.F FE	1,643,989		1.513.640	1.544.000	1.588.977		(27.678)			3.500	1.636	-		54.040	12/30/2021	08/03/2025			
233853-AH-3	DATMLED TRICK EINANCE MORTH AM SENTON CO			1	2.A FE		82.9740	331.897	400.000	389.212					2.500	2.882		472		01/20/2022	12/14/2031			
24703D-BF-7	DELL INTERNATIONAL LLC SENIOR CORP BND			1	2.B FE	2.761.410		2.262.062	3.000.000	2.763.776		2.365			3.375	3.994		4.500	50.625	10/02/2023	12/15/2041			
24703D-BH-3	DELL INTERNATIONAL LLC SENIOR CORP BND			1	2.B FE	9,243,899		7.805.738		9.251.305					3.450	4.332	-			10/02/2023	12/15/2051			
24703T-AJ-5	DELL INTERNATIONAL LLC SECURED CORP BND	· · · · · ·		1	2.B FE			126,680		149.953		(3, 102)			8.100			3.847	8,343	12/30/2021	07/15/2036			
24703T-AK-2	DELL INTERNATIONAL LLC SENIOR CORP BND			1	2.B FE	593,276		513.487	391.000	582.895		(5, 102)			8.350	4.665				12/30/2021	07/15/2046			
247109-BR-1	DELMARVA POWER & LIGHT COMPANY SECURED C			1	1.F FE			359, 123	439.000	487,224		(1,963)			4.000	3. 190		1.463		12/30/2021	06/01/2042			
251526-CD-9	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP			2	2.A FE	6,555,981		5.789.474	6.598.000	6.548.974		2.442			3.547	3.612			234.031	03/11/2022	09/18/2031			
251526-CK-3	DEUTSCHE BANK AG NEW YORK BRA SRBN CORP	· [· · · ·		2	2.A FE	9,632,400		8.353.855	10.000.000	9,691,499					3.035		-	27,821		01/27/2022	05/28/2032			
251799-AA-0	DEVON ENERGY CORPORATION SENIOR CORP BND	· [· · · ·		1	2.B		116.2550	292.962	252.000	335.847		(8.663)			7.950	3.323		4.229		01/01/2022	04/15/2032			
25179M-AL-7	DEVON ENERGY CORPORATION SENIOR CORP BND			2	2.B FE	300,021		232.921	241.000	295.605		(2,245)			5.600	3.784	-	6.223		01/01/2022	07/15/2041			
25179M-AN-3	DEVON ENERGY CORPORATION SENIOR CORP BND			2	2.B FE	5,149,759		3.992.187	4.570.000	5.110.445		(20.598)			4.750	3.830		27.737	217,075	01/21/2022	05/15/2042			
25179M-AU-7	DEVON ENERGY CORPORATION SENIOR CORP BND			1	2.B FE	8,633,995		7.352.654				(10.700)			5.000	4.691			416,450	01/21/2022	06/15/2045			
25179S-AD-2	DEVON FINANCING COMPANY LLC SENIOR CORP			1	2.B FE		116.4110	592,531	509,000	671,440		(18,248)			7.875	3. 191	-	10, 132	40,084	12/30/2021	09/30/2031			
25278X-AQ-2	DIAMONDBACK ENERGY INC SENIOR CORP BND			2	2.B FE	2,752,550		2.067.882	2.500.000	2.742.848		(5.047)			4.400				110,000	01/21/2022	03/24/2051			
25389J-AR-7	DIGITAL REALTY TRUST LP SENIOR CORP BND	Ì		1	2.B FE	229,547		204,441	212,000	223,228		(3, 191)			3.700			2,963	7,844	12/30/2021	08/15/2027			
25389J-AU-0	DIGITAL REALTY TRUST LP SENIOR CORP BND			1	2.B FE	373.846		324,458	346,000	366.627		(3.650)			3.600	2.384		6.228		12/30/2021	07/01/2029			
25466A-AJ-0	DISCOVER BANK SENIOR CORP BND			2	2.B FE	1,963,311	94.5340	1,760,231	1,862,000	1,917,534		(23, 112)			3.450	2. 127	JJ	27,480	64,239	12/30/2021	07/27/2026			
25466A-AP-6	DISCOVER BANK SENIOR CORP BND			2	2.B FE	3,086,049			2,721,000	2,978,614		(54,320)			4.650	2.394		37,958	126,527	12/30/2021	09/13/2028			
254687-CT-1	WALT DISNEY CO SENIOR CORP BND	.			1.G FE	2,375,958	100.0690		2,101,000	2, 107, 976		(134,736)			7.750	1.278	JJ	72,820	162,828	12/30/2021	01/20/2024			
254687-CZ-7	WALT DISNEY CO SENIOR CORP_BND		.[2	1.G FE	2,954,832		2,755,276	2,786,000	2,817,365		(69, 194)			3.700	1. 189		30,352	103,082	12/30/2021	09/15/2024			
254687-DF-0	WALT DISNEY CO SENIOR CORP BND	.			1.G FE	1,096,519	104.6090	929,977		989,449		(53,858)			7.700	1.421	AO	11,599	68,453	12/30/2021	10/30/2025			
254687-DM-5	WALT DISNEY CO SENIOR CORP BND	.			1.G FE	1,325,528			1,030,000	1,235,462		(45, 493)			7. 125	2.202		16,920	73,388	12/30/2021	04/08/2028			
254687-DR-4	WALT DISNEY CO SENIOR CORP BND	.			1.G FE	2,384,186	110.8850	2,007,013	1,810,000	2,215,052		(85,425)			7.280	2.043	JD	366	131,768	12/30/2021	06/30/2028			
254687-EB-8	WALT DISNEY CO SENIOR CORP BND	.		1	1.G FE	4, 193, 198	113.8170	3,359,892	2,952,000	4,042,711		(76,229)			6.400	2.752		8,397	188,928	12/30/2021	12/15/2035			
254687-EH-5	WALT DISNEY CO SENIOR CORP_BND	.		1	1.G FE	2,687,973			1,819,000	2,598,796		(45, 169)			6.650	2.879		15,456	120,964	12/30/2021	11/15/2037			
254687-ER-3	WALT DISNEY CO SENIOR CORP_BND	.		1	1.G FE			1,238,318		1,564,101		(20,233)			6. 150	3.016		25,650	67,896	01/01/2022	02/15/2041			
254687-ET-9	WALT DISNEY CO SENIOR CORP_BND	.		1	1.G FE	1,789,781			1,305,000	1,757,291		(16,455)			5.400	3.051		17,618	70,470	12/30/2021	10/01/2043			
254687-EV-4	WALT DISNEY CO SENIOR CORP_BND	.		2	1.G FE	1,261,963		944, 135	988,000	1,244,064		(9,065)			4.750	3.026		13,818	46,930	12/30/2021	09/15/2044			
254687-EX-0	WALT DISNEY CO SENIOR CORP_BND	.		1	1.G FE	349,568		263,078	268,000	344,626		(2,504)			4.950			2,801	13,266	12/30/2021	10/15/2045			
254687-FD-3	WALT DISNEY CO SENIOR CORP_BND	.			1.G FE	16,319,106	134.3320	24,273,772	18,070,000	16,318,821		(599)			7.900	8.749	JD	118,961	1,427,530	11/22/2019	12/01/2095			
254687-FF-8	WALT DISNEY CO SENIOR CORP_BND	.			1.G FE		134.7210	10,395,080	7,716,000	6,982,678					8.250	9.118	AO	130,851	636,570	11/22/2019	10/17/2096			
254687-FX-9	WALT DISNEY CO SENIOR CORP_BND	.		1	1.G FE	233,366		200, 192	225,000	231,651		(865)			2.650	2. 194		2,783	5,963	12/30/2021	01/13/2031			
25/687_F7_/	WALT DISNEY OF SENIOR CORP RND	1	1	l ₁	1 G FF		80 3780	57 872	72 000	80.254		(202)		l	3 600			1 210	2 502		01/13/2051			

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																					
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Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
254687-GA-8	WALT DISNEY CO SENIOR CORP_BND			1	1.G FE	679,72		482,580	593,000	677,255		(1,243)			3.800	3. 137	MN	3,005	22,534	12/30/2021	05/13/2060
25468P-BW-5	TWDC ENTERPRISES 18 CORP SENIOR CORP_BND	.			1.G FE			936,407	802,000	1,069,914		(29,326)			7.000		MS	18,713	56,140	12/30/2021	03/01/2032
254709-AK-4	DISCOVER FINANCIAL SERVICES SENIOR CORP	.		2	2.B FE	2,065,53		1,910,944	1,944,000	1,972,300		(46,920)			3.950		MN	11,732	76,788	12/30/2021	11/06/2024
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	-		1	2.C FE		1 . 100 . 0200	10,416,116	10,414,000	13,780,262		(146,628)			6.350	3.704	JD	55, 107	661,289	01/04/2022	06/01/2040
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	-		1	2.0 FE	193,38		135,799	165,000	191,449		(982)			4.950	3.736	MN	1,044	8, 168	01/01/2022	05/15/2042
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	.		1	2.0 FE		383.3800	350 , 197	420,000	486,261		(2,304)			4.875		A0	5, 119	20,475	12/30/2021	04/01/2043
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	-		2	2.0 FE		386.1500	248,975	289,000	349,974		(1,597)			5.200	3.821	MS	4,216		12/30/2021	09/20/2047
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	.		1	2.C FE		85.8570		2,709,000	2,718,705		757			5.300	5.270	MN			12/30/2021	05/15/2049
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC SENIOR CORP	.		l			380.3270	, , , ,	., ,	, , ,		. , ,			4.650		MN				05/15/2050
25470D-BJ-7 25470D-BL-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP			1	2.C FE		90.6390 371.1540	146,836				(1,244)			3.625	2.700	MN	750	5,873	12/30/2021	05/15/2030
257375-AH-8	EASTERN ENERGY GAS HOLDINGS LL SENIOR CO	.		2	2.6 FE		198.3370	1,360,003	1,383,000	1,404,082		(29,740)			3.600	1.411	M9	2.213		12/30/2021	12/15/2024
257375-AH-8 257469-AG-1	DOMINION ENERGY GAS HOLDINGS LL SENIOR CO			1	2.A FE		9 . 107 . 1310			1,404,082		(29,740)			6.750	3.669	JD		49,788	01/01/2022	12/ 15/2024
25746U-AN-9	DOMINION ENERGY INC SENIOR CORP BND			1	2.B FE		2 . 107.1310	55,784	52.000	65.886		(4,790)			6.300	2.963	JD			12/30/2021	03/15/2032
25746U-AV-1	DOMINION ENERGY INC SENIOR CORP BND			1	2.B FE	67,64		54,763	52,000	65,711		(1,290)			5.950	3. 184	ID		3,094	12/30/2021	06/15/2035
25746U-BD-0	DOMINION ENERGY INC SENIOR CORP BND			1	2.B FE		1 . 103.3140	110 .434	98.000	137,025		(2,051)			7.000	3. 164	JD		6,860	12/30/2021	06/15/2038
260543-CE-1	DOW CHEMICAL COMPANY THE SENIOR CORP BN			1	2.A FE		598.1060	122.632	125.000	156.003		(1,294)			5.250	3.354	MN	839	6,563	12/30/2021	11/15/2041
26078J-AF-7	DUPONT DE NEMOURS INC SENIOR CORP BND			1	2.A FE		3 . 103.9270	179.793	173.000	236.487		(1,294)			5.419	3.334	MN	1.198	9,375	01/01/2022	11/15/2041
263901-AA-8	DUKE ENERGY INDIANA LLC SECURED CORP BND	.		1	1.F FE		2 . 111. 1050	456.640	411.000	560.911		(7,912)			6.350	3.206		9.859		12/30/2021	08/15/2038
263901-AF-7	DUKE ENERGY INDIANA LLC SECURED CORP BND			1	1.F FE		595.9930	225.584	235.000	234 . 163		40			4.900	4.929		5.310		04/28/2015	07/15/2043
26441C-AT-2	DUKE ENERGY CORP SENIOR CORP BND			1	2.B FE		777.0490	72.426	94.000	99,552		(163)			3.750	3.370		1.175	3,525	12/30/2021	09/01/2046
26441C-AY-1	DUKE ENERGY CORP SENIOR CORP BND			1	2.B FE		379.4910	165.342		227 . 207		(535)			3.950	3.372		3. 104	8,216	12/30/2021	08/15/2047
26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP B			1	1.F FE	271, 19		211.821	197.000	263.755		(3.769)			6.000	3.020	JJ	5,450	11,820	12/30/2021	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC SECURED CORP B			1	1.F FE		3 . 108.3590	2.595,205	2.395.000	2,726,759		(16,484)			6.050	4.686	AO	30.589	144,898	12/30/2021	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS LLC SECURED CORP_B			1	1.F FE		. 101.0960		2,918,000	3, 184, 853		(11,674)			5.300	4.472	FA	58,425	154,654	12/30/2021	02/15/2040
26442C-AM-6	DUKE ENERGY CAROLINAS LLC SECURED CORP B			1	1.F FE	378,03	788.3340	286,203	324,000	373,846		(2, 125)			4.250	3. 102	JD	612	13,770	12/30/2021	12/15/2041
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC SECURED CORP_B	.		1	1.F FE	143,72	72.5600	101,584	140,000	143,546		(90)			3.200	3.055	FA	1,692	4,480	12/30/2021	08/15/2049
26442R-AD-3	DUKE ENERGY PROGRESS LLC SECURED CORP_BN			1	1.F FE	234,67	285.1020	171,055	201,000	232,520		(1,089)			4.150	3. 107	JD	695	8,342	12/30/2021	12/01/2044
26442T-AC-1	DUKE UNIVERSITY SENIOR CORP_BND				1.B FE		186.7750	514,576	593,000	717,213		(3,457)			4.077	2.878	A0	6,044	24, 177	12/30/2021	10/01/2048
26442U-AH-7	DUKE ENERGY PROGRESS LLC SECURED CORP_BN	.		2	1.F FE		495.3720		3,737,000	3,955,782		(41,398)			3.450	2.196	MS	37,962	128,927	12/30/2021	03/15/2029
26443C-AA-1	DUKE UNIVERSITY HLTH SYS SENIOR CORP_BND	.		1	1.D FE	580,74	85.2930	418,788	491,000	575,658		(2,571)			3.920	2.886	JD	1,604	19,247	12/30/2021	06/01/2047
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP	.		1	2.C FE		293.4230	1,065,951	1,141,000	1,181,894		(11,669)			3.616	2.486	FA	17, 191	41,259	12/30/2021	08/01/2027
26875P-AM-3	EOG RESOURCES INC SENIOR CORP_BND	.		1	1.G FE		98.0130	1,197,720	1,222,000	1,242,407		(20,215)			3.150		AO	9,623		12/30/2021	04/01/2025
26882P-AR-3	ERAC USA FINANCE LLC SENIOR CORP_BND 144	.		1	2.A FE	478,69	3 . 112.9100	391,797	347,000	460,614		(9, 165)			6.700	3.014	JD	1,937	23,249	12/30/2021	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC SENIOR CORP_BND 144	.		1	2.A FE		. 116.8590	1,706,144	1,460,000	1,842,799		(20,053)			7.000		AO	21,576	102,200	12/30/2021	10/15/2037
26884A-BB-8	ERP OPERATING LP SENIOR CORP_BND	.		1	1.G FE		88.5690	2,450,710	2,767,000	3,398,297		(22,810)			4.500	2.978	JJ	62,257	124,515	01/01/2022	07/01/2044
26884A-BE-2	ERP OPERATING LP SENIOR CORP_BND	.		1	1.G FE		84.4960	580,485	687,000	845, 194		(5,360)			4.500	3.009		2,576	30,915	12/30/2021	06/01/2045
26884A-BF-9	ERP OPERATING LP SENIOR CORP_BND	.		1	1.G FE		794.9590		9,076,000	9,342,177		(100,511)			2.850	1.681		43,111	258,666	12/30/2021	11/01/2026
26884A-BJ-1	ERP OPERATING LP SENIOR CORP_BND	.		2	1.G FE		95.5070	1,386,763	1,452,000	1,534,626		(20, 121)			3.500		MS	16,940	50,820	12/30/2021	03/01/2028
26884A-BL-6	ERP OPERATING LP SENIOR CORP_BND	.		1	1.G FE		92.0530	4,000,627	4,346,000	4,528,533		(32,554)			3.000	2.149		65, 190	130,380	12/30/2021	07/01/2029
26884A-BM-4	ERP OPERATING LP SENIOR CORP_BND	.		1	1.G FE		188.3510	171,400	194,000	197,521		(554)			2.500	2. 169		1,832	4,850	12/30/2021	02/15/2030
26884L-AN-9	EQT_CORP_SENIORCORPBND144A	.		2	2.C FE		89.3070	3,840,201	4,300,000	3,855,290		48,419			3.625	5.341		19,917		07/12/2022	05/15/2031
26884T-AL-6	ERAC USA FINANCE LLC SENIOR CORP_BND 144	.		1	2.A FE	2,911,52		2,711,090	2,751,000	2,789,591		(61,391)			3.850	1.572		13,533	105,914	12/30/2021	11/15/2024
26884T-AN-2	ERAC USA FINANCE LLC SENIOR CORP_BND 144	.		2	2.A FE		990.5930	996,520	1,100,000	1,041,957		1,616			4.500	4.904		18,700	49,500	10/30/2015	02/15/2045
27409L-AE-3	EAST OHIO GAS CO SENIOR CORP_BND 144A			1	1.F FE	4,924,07	464.7860	3,578,107	5,523,000	4,936,617		10,328			3.000	3.582	JD	7,364	165,690	01/20/2023	06/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year 1 2 Codes 6 7 Fair Value 10 11 Change in Book/Adjusted Carrying Value Interest Dates																					
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
276480-AB-6	EASTERN GAS TRANSMISSION AND S SENIOR CO			1	1.G FE	478,01	273.6810	323,460	439.000	476,795		(899)			3.900	3.391	MN	2,188	17,121	08/30/2022	11/15/2049
276480-AD-2	EASTERN GAS TRANSMISSION AND S SENIOR CO	.		1	1.G FE	2,096,91		1,506,249	1,773,000	2,083,220		(10,269)			4.600	3.405	JD	3,625	81,558	08/30/2022	12/15/2044
277432-AC-4	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND				2.B FE	2,440,29	0 . 100.4450	2,150,527	2,141,000	2, 197, 189		(122,584)			7.625	1.787	JD	7,256	163,251	12/30/2021	06/15/2024
278058-DB-5	EATON CORPORATION SENIOR CORP_BND	.		1	1.G FE		4 . 105.8680	2,285,694	2,159,000	2,654,541		(28,826)			5.800	3.600		36,871	125,222	12/30/2021	03/15/2037
278062-AJ-3	EATON CORPORATION SENIOR CORP_BND	.		1	1.G FE		98.4560	1,001,293	1,017,000	1,011,606		87			4.700	4.734	FA	16,995	47,799	08/16/2022	08/23/2052
278642-AF-0	EBAY INC SENIOR CORP_BND			2	2.A FE		83.1980	79,038	95,000	104,258		(371)			4.000	3.280	JJ	1,752	3,800	12/30/2021	07/15/2042
278642-AY-9	EBAY INC SENIOR CORP_BND			1	2.A FE		87.1760	312,090	358,000	360 , 145		(267)			2.600	2.508	MN	1,319	9,308	01/01/2022	05/10/2031
278642-AZ-6	EBAY INC SENIOR CORP_BND			1	2.A FE		6 76.0180	725,974	955,000	1,023,108		(1,544)			3.650	3.250	MN	4,938		01/01/2022	05/10/2051
278865-AM-2	ECOLAB INC SENIOR CORP_BND	.		1	1.G FE	1,272,40		956,556	914,000			(13,910)			5.500	2.897	JD	3,212	50,270	01/01/2022	12/08/2041
28368E-AE-6	KINDER MORGAN INC SENIOR CORP_BND			1	2.B FE		3 . 113.6890	5,984,614	5,264,000	6,141,178		(86,012)			7.750	5. 188	JJ		407,960	10/11/2018	01/15/2032
28622H-AC-5	ELEVANCE HEALTH INC SENIOR CORP_BND	.		2	2.B FE			10,919,050	10,905,000	10,865,744		657			5. 125	5. 149		211, 133	290,308	01/30/2023	02/15/2053
291011-BD-5 292480-AH-3	EMERSON ELECTRIC CO SENIOR CORP_BND ENERGY TRANSFER LP SENIOR CORP BND			1	1.F FE	417,80	6 . 103.5930 699.2400	327,353		408,846		(4,538)			5.250	2.923		2, 120		12/30/2021	11/15/2039
292480-AJ-9	ENERGY TRANSFER LP SENIOR CORP_BND			1	2.0 FE		787.7150	4,798,881	5,471,000	5.817.819		(237,699)			5.000	4.513				01/21/2022	05/15/2024
29248H-AB-9	EMPOWER FINANCE 2020 LP SENIOR CORP BND			1	1.F FE	4,087,90		3,468,027	4,306,000	4, 131, 443		22,061			1.776		MS			12/30/2021	03/17/2031
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP	.		1	2.A FE		698.4500	107.311	109.000	136.437		(1.243)			5.500	3.458		1,765	5,995	12/30/2021	09/15/2040
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP SENIOR CORP			1	2.A FE		1 . 101.0430	1.482.297	1.467.000			(59.057)			5.875	1.697	AO			12/30/2021	10/15/2025
29273R-AJ-8	ENERGY TRANSFER LP SENIOR CORP BND			1	2.0 FE		8 . 115.6380	60.132	52.000	69.419		(846)			7.500	4.359	JJ	1.950	3,900	12/30/2021	07/01/2038
29273R-AP-4	ENERGY TRANSFER LP SENIOR CORP BND			1	2.C FE	1, 123, 21		1,043,064	1,037,000	1, 109, 421		(2,559)			6.050	5.412	JD	5,228	62,739	12/30/2021	06/01/2041
29273R-AR-0	ENERGY TRANSFER LP SENIOR CORP_BND			1	2.C FE	20,751,58		19,814,979	18,766,000	20,443,546		(53,949)			6.500	5.689	FA	508,246	1,219,790	07/06/2017	02/01/2042
29273R-AT-6	ENERGY TRANSFER LP SENIOR CORP_BND			1	2.C FE	79,91	788.9290	64,918	73,000	79,488		(218)			5.150	4.443	FA	1,566	3,760	12/30/2021	02/01/2043
29278N-AD-5	ENERGY TRANSFER LP SENIOR CORP_BND			2	2.C FE		6 . 100.3010	1,003,012	1,000,000	1, 155, 825		(8,000)			5.800	4.303	JD	2,578	58,000	01/18/2022	06/15/2038
29278N-AE-3	ENERGY TRANSFER LP SENIOR CORP_BND			1	2.C FE	93,81		76,564	76,000	93,044		(391)			6.000	4.466	JD	203	4,560	12/30/2021	06/15/2048
29278N-AR-4	ENERGY TRANSFER LP SENIOR CORP_BND			1	2.C FE		589.1570	115,904	130,000	147,539		(367)			5.000	4 . 145	MN	831	6,500	12/30/2021	05/15/2050
29279F-AA-7	ENERGY TRANSFER LP SENIOR CORP_BND			1	2.C FE		7 . 103.4100	73,421	71,000	90,818		(431)			6.250	4.391	AO	937	4,438	12/30/2021	04/15/2049
29280H-AB-8	ENEL FINANCE AMERICA LLC SENIOR CORP_BND			2	2.B FE	769,90		577,952	850,000	772,781		3, 134			2.875	6.168	JJ	11,472	24,438	12/15/2022	07/12/2041
29364D-AT-7	ENTERGY ARKANSAS LLC SECURED CORP_BND			1	1.F FE	1,045,27		877, 149	958,000	986,628		(29,570)			4.950	1.775	JD	2, 108		12/30/2021	12/15/2044
29364G-AK-9 29364G-AP-8	ENTERGY CORPORATION SENIOR CORP_BND ENTERGY CORPORATION SENIOR CORP_BND			1	2.B FE		075.4150 283.6840	156,864		221,508		(320)			3.750	3.373		347		12/30/2021	06/15/2050
29364W-AT-5	ENTERGY CORPORATION SENTOR CORP_BND			1	1.F FE		890.6620		1.147.000	1.166.712		(36, 180)			5.000	1.776				12/30/2021	07/15/2044
29364W-BA-5	ENTERGY LOUISIANA LLC SECURED CORP BND			1	1.F FE		393.1620	521.709		623.261		(30, 180)			4.000	2.579		6.596		01/01/2022	03/15/2033
29364W-BB-3	ENTERGY LOUISIANA LLC SECURED CORP BND			1	1.F FE		283.0230	1.149.043	1.384.000	1.630.418		(6,696)			4.200	3. 143			58,128	12/30/2021	09/01/2048
29364W-BJ-6	ENTERGY LOUISIANA LLC SECURED CORP BND			1	1.F FE		975.4760	46.040	61,000	61,882		(39)			3.100	2.991		84	1,891	12/30/2021	06/15/2041
29364W-BL-1	ENTERGY LOUISIANA LLC SECURED CORP BND			1	1.F FE		991.9160	2.535.975	2.759.000	2.744.431		332			4.750	4.784		38.588		08/18/2022	09/15/2052
29365T-AK-0	ENTERGY TEXAS INC SECURED CORP_BND			2	1.G FE		081.9010	4,174,494	5,097,000	4,818,106		34,971			1.750	2.588				12/30/2021	03/15/2031
29365T-AM-6	ENTERGY TEXAS INC SECURED CORP_BND	.		1	1.G FE		894.9900	2,675,863	2,817,000	2,807,783		247			5.000	5.022		41,473	148,675	08/22/2022	09/15/2052
293791-AT-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR	.		1	1.G FE	2,662,43	8 . 104.4100	2,863,979	2,743,000	2,691,939		3,289			5.750	5.981	MS	52,574	157,723	01/13/2011	03/01/2035
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING SENIOR COR	.		1	1.G FE	2,091,00		1,702,778	1,560,000	2,046,404		(22,647)			6. 125	3.531		20, 172	95,550	12/30/2021	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR	.		1	1.G FE	3,605,10		2,969,132	2,626,000	3,529,050		(38,639)			6.450	3.673		56,459	169,377	12/30/2021	09/01/2040
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR	C.		1	1.G FE	7,469,85		7,923,260	7,393,000	7, 452, 142		(1,427)			5.950	5.251		183,285	439,884	05/23/2011	02/01/2041
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR	.		1	1.G FE		6 . 107 . 1720	2,344,934	2,188,000	2,836,184		(26,942)			5.950	5.251		54,244	130 , 186	12/30/2021	02/01/2041
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR	.		1	1.G FE		5 . 105.2270	2,792,725	2,654,000	3,379,021		(27,767)			5.700	4.833		57, 149	151,278	12/30/2021	02/15/2042
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR	C.	.	1	1.G FE		6 . 105.2270	4,893,057	4,650,000	4,645,836		59			5.700	4.833	FA	100, 130	265,050	08/10/2011	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS OPERATING SENIOR COR	.		2	1.G FE		995.8600	3,480,681	3,631,000			(23,935)			4.850	3.560	FA		176, 104	12/30/2021	08/15/2042
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR	.		1	1.G FE	4,941,74	491.2590	3,984,368	4,366,000	4,902,425		(19,909)			4.450	3.543	⊦A	73,397	194,287	12/30/2021	02/15/2043

SCHEDULE D - PART 1

							,	Showing All Loi	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			li li	nterest		Da	ates
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR			1	1.G FE	5,351,869	96.0760	4,310,913	4.487.000	5,297,018	(= 50.00.00)	(27,805)	- Total grander		4.850		IS	64,077	217,620	01/01/2022	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR			1	1.G FE	1,768,644	98.1270	1,404,202	1,431,000	1,748,484		(10,220)			5.100	3.571 F	:A	27,571	72,981	12/30/2021	02/15/2045
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR			1	1.G FE	562,700	96.5820	430,754	446.000	558.708		(2,020)			4.950			4,661	22,077	12/30/2021	10/15/2054
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR			1	1.G FE	9, 134, 845		7,330,719	7,750,000	9,072,742		(32.182)			4.800	3.733 F	Α	155.000	372,000	01/21/2022	02/01/2049
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING SENIOR COR			2	1.G FE	2,551,341	86.7380	1,967,217	2,268,000	2,538,670		(6,409)			4.200	3.491	J		95,256	12/30/2021	01/31/2050
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR]	1	1.G FE	2,972,224	81.0390		2,779,000	2,969,084					3.950	3.607	J	46,043	109,771	09/29/2022	01/31/2060
29444U-BE-5	EQUINIX INC SENIOR CORP_BND			2	2.B FE	2,946,313		2,580,795	2,810,000	2,912,934		(16,912)			3.200	2.496 N	(N	10,740		12/30/2021	11/18/2029
29444U-BH-8	EQUINIX INC SENIOR CORP_BND			1	2.B FE	6,718,632	84.7230	5,873,850	6,933,000	6,764,859		23,404			2.150	2.555	IJ	68,733	149,060	12/30/2021	07/15/2030
29444U-BJ-4	EQUINIX INC SENIOR CORP_BND			1	2.B FE	357,226	67.8630	271,451	400,000	358,944		917			3.000	3.604	J	5,533	12,000	02/02/2022	07/15/2050
29444U-BS-4	EQUINIX INC SENIOR CORP_BND			1	2.B FE	3,542,240	84.8820	3,395,297	4,000,000	3,618,079		43,929			2.500	4.009 N	N	12,778	100,000	03/25/2022	05/15/2031
29444U-BT-2	EQUINIX INC SENIOR CORP_BND			2	2.B FE	138,734	73.2140	100,304	137,000	138,671		(33)			3.400	3.332 F	Α	1,760	4,658	12/30/2021	02/15/2052
29444U-BU-9	EQUINIX INC SENIOR CORP_BND			2	2.B FE	1,790,532	92.8380	1,671,078	1,800,000	1,791,938		894			3.900	3.964 A		14,820	70,200	03/31/2022	04/15/2032
29449W-AD-9	EQUITABLE FINANCIAL LIFE GLOBA SECURED C				1.E FE	11,497,796	80.7430	9,735,238	12,057,000	11,614,337		58,980			1.750	2.331 N	M	26,961	210,998	12/30/2021	11/15/2030
29670G-AD-4	ESSENTIAL UTILITIES INC SENIOR CORP_BND			1	2.B FE	5,094,906	87.4130	4,393,401	5,026,000	5,079,112		(7,938)			2.704	2.514 A	٠	28,691	135,903	12/30/2021	04/15/2030
29670G-AF-9	ESSENTIAL UTILITIES INC SENIOR CORP_BND			2	2.B FE	8,214,658	83.3660	6,907,706	8,286,000	8,228,719		7 , 183			2.400	2.004	N	33, 144	198,864	12/30/2021	05/01/2031
29717P-AN-7	ESSEX PORTFOLIO LP SENIOR CORP_BND			1	2.A FE	2,418,116	99.4080	2,284,395	2,298,000	2,302,922		(57,871)			3.875	1.326 N	N	14,841	89,048	12/30/2021	05/01/2024
29717P-AP-2	ESSEX PORTFOLIO LP SENIOR CORP_BND			1	2.A FE	4,844,146		4,478,283	4,586,000	4,673,111		(86, 175)			3.500		١٠٠٠٠٠	40 , 128	160,510	12/30/2021	04/01/2025
29717P-AT-4	ESSEX PORTFOLIO LP SENIOR CORP_BND			1	2.A FE	6,827,239		5,897,268	6, 179,000	6,650,182		(89,480)			4.000	2.348 N	IS	82,387	247, 160	12/30/2021	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP SENIOR CORP_BND			1	2.A FE		89.1650	312,969	351,000	363,275		(1,955)			3.000	2.350	IJ	4,856	10,530	12/30/2021	01/15/2030
29717P-AY-3	ESSEX PORTFOLIO LP SENIOR CORP_BND			1	2.A FE	3,204,849		2,882,925	3,295,000	3,232,864		14, 173			1.700	2. 170	IS	18,672	56,015	12/30/2021	03/01/2028
30161M-AJ-2	CONSTELLATION ENERGY GENERATIO SENIOR CO			1	2.B FE		99.6510	178,376	179,000	209,514		(1,159)			5.750		١٠٠٠٠	2,573	10,293	12/30/2021	10/01/2041
30161M-AN-3	CONSTELLATION ENERGY GENERATIO SENIOR CO			2	2.B FE		99.7910	190,601	191,000	221,005		(1,085)			5.600	4.332	JD	475	10,696	12/30/2021	06/15/2042
30161N-AC-5	EXELON CORPORATION SENIOR CORP_BND			1	2.B FE	312,934	. 101.7660	250,346	246,000	304,650		(4,203)			5.625	3.132	JD	615	13,838	01/01/2022	06/15/2035
30161N-AQ-4	EXELON CORPORATION SENIOR CORP_BND			2	2.B FE	2,650,819		2,558,341	2,658,000	2,653,030		434			4.950	4.972	JD	5,848	131,571	12/02/2015	06/15/2035
30161N-AS-0	EXELON CORPORATION SENIOR CORP_BND			2	2.B FE		94.9480	71,211	75,000	94,585		(636)			5.100	3.355	D	170	3,825	12/30/2021	06/15/2045
30161N-AV-3	EXELON CORPORATION SENIOR CORP_BND			1	2.B FE		87.1170	274,418	315,000	370,310		(1,701)			4.450	3.312	W	2,959	14,018	12/30/2021	04/15/2046
30225V-AF-4	EXTRA SPACE STORAGE LP SENIOR CORP_BND			2	2.B FE	1,905,499	83.3900		1,941,000	1,912,322		3,469			2.550	2.772	IU	4, 125	49,496	12/30/2021	06/01/2031
30225V-AL-1	EXTRA SPACE STORAGE LP SENIOR CORP_BND			2	2.B FE			1,347,474	1,404,000 1.076.000	1,329,094		11,966			3.500	5.824	JJ In	24,570		07/25/2023	07/01/2026
30225V-AM-9 302508-AQ-9	EXTRA SPACE STORAGE LP SENIOR CORP_BND			1	2.B FE		95.4750		1,0/6,000	1,004,221		(86,781)			7.570	5. /8/	ID	1,853	20,848	07/25/2023	12/15/2027
302508-AQ-9 30251B-AC-2	FIND LLC SENTON CODD DND 1444			1	1.E FE		. 111.8610		1,810,000			(86, /81)			6.500	3.206	ID			12/30/2021	12/14/2040
30251B-AC-2 30303M-8K-1	META DIATEODAR INC CENTOR CODE DAD			1	1.E FE	1,623,397	93.0990		1,108,000	1,582,400		(20,808)			4.650	4.660 F	IU			12/30/2021	12/14/2040
313747-AV-9	META PLATFORMS INC SENIOR CORP_BND			1	1.E FE		93.0990	4,468,765	4,800,000	4,791,669		(1.617)			4.500	3.391	'A	84,320		12/29/2022	12/01/2044
313747-AV-9	FEDERAL REALTY OP LP SENIOR CORP BND			1	2.A FE		93.3900			346,397					3.250	2.053	ル II			12/30/2021	07/15/2027
31428X-AW-6	FENEY CORP SENIOR CORP BND			1	2.8 FE		93.3900		291,000	361.173		(8,047)			5.100	3.427		6,843		12/30/2021	01/15/2044
31428X-BE-5	FEDEX CORP SENIOR CORP BND			1	2.B FE	4,419,669	92.1280	3.435.436	3.729.000	4.381.260		(2,401)			4.750		N		177, 128	01/14/2022	11/15/2045
31428X-BG-0	FEDEX CORP SENIOR CORP BND			1	2.B FE		89.5260	534,471	597.000	704.083		(13,330)			4.750		10	6,791	27,164	12/30/2021	04/01/2046
31620M-BT-2	FIDELITY NATIONAL INFORMATION SENIOR COR			1	2.B FE	2.941.585	84.4790	2.547.044	3.015.000						2.250		IS		67.838	12/30/2021	03/01/2031
31620M-BU-9	FIDELITY NATIONAL INFORMATION SENIOR COR			1	2.B FE	/ - /	74. 1310	48 , 185	65,000	64.733		13			3.100		IS	672	2,015	12/30/2021	03/01/2041
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL IN SENIOR CO			1	2.B FE	2.048.198	89. 1180	1.732.450	1.944.000	2.024.820		(11.834)			3.400	2.669	D	2.938		01/01/2022	06/15/2030
337358-BA-2	WELLS FARGO & COMPANY SUB CORP BND				2.B FE	1,285,538	-	1,035,867				(25,000)			7.500		10	14,076		12/30/2021	04/15/2035
337738-AU-2	FISERV INC SENIOR CORP BND			1	2.B FE	616,657	94.0830	542,858	577,000	606,396		(5, 191)			3.500	2.459	J	10,098	20, 195	12/30/2021	07/01/2029
337738-AV-0	FISERV INC SENIOR CORP_BND			1	2.B FE		88.1410	359,615	408,000	479,745		(1,809)			4.400	3.355	J	8,976	17,952	12/30/2021	07/01/2049
337738-BC-1	FISERV INC SENIOR CORP_BND			1	2.B FE	1,842,047			1,819,000	1,836,835		(2,627)			2.650	2.478	JD	4,017	48,204	12/30/2021	06/01/2030
337932-AC-1	FIRSTENERGY CORPORATION SENIOR CORP_BND			1	3.A FE	11,578,782		11,227,329	9,517,000	11,249,273		(182,962)			7.375	4.560 N	N	89,685	701,879	06/22/2022	11/15/2031

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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			0		and		Rate					Current	Other-	Change in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC SECURED COR			2	2.0 FE	6,963,679	81.8530	5,690,404	6.952.000	6,961,370		(1,169)			3.363	3.341	JD	649	233,796	12/30/2021	06/30/2031
33939H-AB-5	FLEX INTERMEDIATE HOLDCO LLC SECURED COR			1	2.C FE	706,950		505,471	693,000	705,812		(580)			4.317	4. 154	JD	83	29,917	12/30/2021	12/30/2039
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND				2.B FE	8, 164, 326	87.4990	6,668,666	7,621,379	8,101,813		(30,502)			4. 125	3.209	MS	79,469	314,382	12/30/2021	03/31/2038
341081-ER-4	FLORIDA POWER & LIGHT CO SECURED CORP_BN			1	1.D FE	1,077,414	. 107.8560	874,715	811,000	1,037,674		(20, 109)			5.950	2.674	A0	12,064	48,255	01/01/2022	10/01/2033
341081-EV-5	FLORIDA POWER & LIGHT CO SECURED CORP_BN			1	1.E FE	800 , 187		641,803	603,000	778,763		(10,844)			5.650	2.949	FA	14, 196	34,070	12/30/2021	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT CO SECURED CORP_BN			1	1.D FE	330 , 132		257,466	237,000	319,354		(5,459)			6.200	2.856	JD	1,225	14,694	12/30/2021	06/01/2036
341081-FB-8	FLORIDA POWER & LIGHT CO SECURED CORP_BN			1	1.E FE	-	. 110.1140	285, 194	259,000	356,074		(4,995)			5.960	2.901	A0	3,859	15,436	12/30/2021	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CO SECURED CORP_BN			1	1.E FE		. 107.6490	1,061,423	986,000	1,335,766		(16,716)			5.690	2.921	MS	18,701	56 , 103	12/30/2021	03/01/2040
341081-FF-9	FLORIDA POWER & LIGHT CO SECURED CORP_BN			1	1.E FE		89.9960		1,807,000	2,109,568		(12,983)			4. 125	2.902	FA	31,058	74,539	12/30/2021	02/01/2042
341081-FP-7	FLORIDA POWER & LIGHT CO SECURED CORP_BN			2	1.D FE		80.8380	55,778	69,000	77,640		(252)			3.700	2.955	JD	213	2,553	12/30/2021	12/01/2047
341081-FR-3	FLORIDA POWER & LIGHT CO SECURED CORP_BN			1	1.D FE		87.3260	,	513,000	614,060		(2,862)			4. 125	2.969	JD	1,763	21, 161	12/30/2021	06/01/2048
341099-CL-1 341099-CN-7	DUKE ENERGY FLORIDA LLC SECURED CORP_BND DUKE ENERGY FLORIDA LLC SECURED CORP BND			1	1 F FF		. 111.8500	220,344		273,084		(4, 132)			6.400	3.071	JD	560		12/30/2021	06/15/2038
345370-CA-6	FORD MOTOR COMPANY SENIOR CORP BND			l	3.A FE					17, 188, 505		(13,807)			7.450	6. 101	AU			09/29/2022	07/16/2031
34964C-AA-4	FORTUNE BRANDS INNOVATIONS INC SENIOR CO			1	2.B FE	3,763,546		3,449,608	3,511,000	3,607,165		(77,320)			4.000	1.685	.ID	6,242		12/30/2021	06/15/2025
35671D-BJ-3	FREEPORT-MCMORAN INC SENIOR CORP BND			1	2.0 FE	4,801,390		4,227,598	4.200.000	4,728,842		(40.539)			5.400	3.911	MN		226,800	03/03/2022	11/14/2034
361841-AP-4	GLP CAPITAL LP SENIOR CORP BND			2	2.0 FE		91.2480	1.581.329	1,733,000	1,809,192		(11,763)			4.000	3. 164	JJ	31.964		12/30/2021	01/15/2030
36186C-BY-8	ALLY FINANCIAL INC SENIOR CORP_BND				2.C FE		. 109.5500		1,813,000	2,220,386		(42,419)			8.000	4.553	MN	24, 173	145,040	03/18/2022	11/01/2031
36264F-AM-3	HALEON US CAPITAL LLC SENIOR CORP_BND			2	2.B FE	2,696,290	92.2400	2,490,475	2,700,000	2,696,694		591			3.625	5.792	MS	26,372	97,875	11/02/2022	03/24/2032
370334-BJ-2	GENERAL MILLS INC SENIOR CORP_BND			1	2.B FE	276,236	. 100.9890	214,096	212,000	270,946		(2,685)			5.400	3.211	JD	509	11,448	12/30/2021	06/15/2040
370334-CH-5	GENERAL MILLS INC SENIOR CORP_BND			1	2.B FE		92.1270	128,056	139,000	162,315		(1,340)			4.550	3.051	A0	1,300	6,325	12/30/2021	04/17/2038
37045V-AF-7	GENERAL MOTORS CO SENIOR CORP_BND			1	2.B FE			336,641	330,000	335,663		(160)			6.250	6.098	A0	5,099	20,625	03/28/2016	10/02/2043
37045V-AH-3	GENERAL MOTORS CO SENIOR CORP_BND			1	2.B FE	4,856,354		4,627,695	4,850,000	4,855,799		(4)			5.000	4.986	A0	60,625	242,500	03/15/2022	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO SENIOR CORP_BND			1	2.B FE		89.9960	4,972,274	5,525,000	5,471,731		1,455			5.200	5.276	A0	71,825	287,300	04/13/2018	04/01/2045
37045V-AK-6	GENERAL MOTORS CO SENIOR CORP_BND			1	2.B FE		. 107.0260	1,533,677	1,433,000	1,870,058		(29,738)			6.600	3.425	A0	23,645	94,578	12/30/2021	04/01/2036
37045V-AP-5	GENERAL MOTORS CO SENIOR CORP_BND			2	2.B FE		94.6640	7,762,471	8,200,000	8,303,921		(1,488)			5. 150	5.020	AO			03/08/2022	04/01/2038
37045V-AT-7 37045X-AS-5	CENERAL MOTORS ELMANGTAL CO. IN CENTAR CO.	.		4	2.B FE		97.8430		8,000,000	10,890,261		(70,385)			5.950	3.707	AU	119,000		10/27/2021	04/01/2049
37045X-AS-5 37045X-BG-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CO			1	2.B FE		100.0640					(32,619)			5.250	2. 100	MC			12/30/2021	03/01/2025
37045X-BT-2	GENERAL MOTORS FINANCIAL CO IN SENIOR CO			1	2.B FE				1.533.000	1,623,830		(721,943)			4.350	2. 150	JJ			12/30/2021	01/17/2027
37045X-CK-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CO			1	2.B FE		298.4810	721.867	733.000	752.988		(17.822)			4.350		AO		31.886	12/30/2021	04/09/2025
372546-AT-8	GEORGE WASHINGTON UNIVERSITY SENIOR CORP			1	1.E FE		87.4150	518,370	593,000	733,293		(4,944)			4.300	2.788	MS	7,508		12/30/2021	09/15/2044
372546-AU-5	GEORGE WASHINGTON UNIVERSITY SENIOR CORP			1	1.E FE		96.8960	382,739	395,000	522, 132		(4, 171)			4.868		MS	5,662	19,229	12/30/2021	09/15/2045
372546-AV-3	GEORGE WASHINGTON UNIVERSITY SENIORCORPB			1	1.E FE	71,092		52,712	67,000	70,868		(113)			3.545	3. 186	MS	699	2,375	12/30/2021	09/15/2046
37310P-AA-9	GEORGETOWN UNIVERSITY SENIOR CORP_BND			1	1.G FE	1,006,323	97.3220	918,715	944,000	951,005		(27,915)			5.061	2.046	A0	11,944	47,776	12/30/2021	04/01/2044
37310P-AD-3	GEORGETOWN UNIVERSITY SENIOR CORP_BND			1	1.G FE	51,820	68.9360	36,536	53,000	51,876		29			2.943	3.061	A0	390	1,560	12/30/2021	04/01/2050
373298-BN-7	GEORGIA-PACIFIC LLC SENIOR CORP_BND	.			1.G FE		. 103.9510	1,507,291	1,450,000	1,602,878		(77,922)			7.375		JD	8,911	106,938	12/30/2021	12/01/2025
373298-BP-2	GEORGIA-PACIFIC LLC SENIOR CORP_BND	.		1	1.G FE	3,480,27		2,930,044	2,694,000	3,247,227		(117,776)			7.250	2.328	JD	16,276	195,315	12/30/2021	06/01/2028
373298-BR-8	GEORGIA-PACIFIC LLC SENIOR CORP_BND	.		1	1.G FE	9,528,20°		7,876,257	6,828,000	8,885,385		(324,716)			7.750	2.243		67,616	529, 170	12/30/2021	11/15/2029
37331N-AH-4	GEORGIA-PACIFIC LLC SENIOR CORP_BND 144A			1	1.G FE	5, 150, 418		4,780,641	4,866,000	4,956,394		(97,772)			3.600	1.543		58,392		12/30/2021	03/01/2025
373334-JS-1	GEORGIA POWER COMPANY SENIOR CORP_BND			1	2.A FE		93.0490	1,067,273		1,328,735		(7,895)			4.750	3.488		18, 161	54,483	12/30/2021	09/01/2040
373334-JW-2	GEORGIA POWER COMPANY SENIOR CORP_BND			[]	2.A FE		88.4100	397,843	450,000	504,059		(2,100)			4.300	3.409		5,698		12/30/2021	03/15/2042
373334-KR-1	GEORGIA POWER COMPANY SENIOR CORP_BND			1	2.A FE		98.9290	2,967,855	3,000,000	2,978,694		388			5. 125	5. 173	MIN			05/02/2022	05/15/2052
375558-AS-2 375558-AX-1	GILEAD SCIENCES INC SENIOR CORP_BND			1	2.A FE 2 A FF		. 106.7450	11,316,028		14,038,830		(145,398)			5.650	3.205	JD		598,957 521,472	12/30/2021	12/01/2041
01 JJJJ0-MA-1	GILLAD GUILNOLO TING OLIVION GONE_DIND			1	4.A IL		130.4000	10,412,004		10,414,420		(31,223)			4.000	0. 109	nυ			12/00/2021	04/ 01/ 2044

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2	L	Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carrying	g Value				Interest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP BND	Ť	T	1	2.A FE	5,438,92		4,139,721	4.476.000	5,378,466	(200:000)	(30,602)	. tooogzou	74.40	4.500	3.160	F4		201,420	12/30/2021	02/01/2045
375558-BD-4	GILEAD SCIENCES INC SENIOR CORP BND			1	2.A FE	4,533,40		3,430,364	3,600,000	4.478.647		(27,739)			4.750	3. 182	MS	57,000	171,000	12/30/2021	03/01/2046
375558-BJ-1	GILEAD SCIENCES INC SENIOR CORP BND			1	2.A FE	2,252,20		1,811,429	1.969.000	2.218.550		(17.027)			4.000		MS			12/30/2021	09/01/2036
375558-BT-9	GILEAD SCIENCES INC SENIOR CORP_BND		1	1	2.A FE		569.0180	1,811,429	1,706.000	1,640,263		1.629			2.800	3.011			47,768	01/01/2022	10/01/2050
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP		1	1	1.F FE		6 . 116. 1090	4.363.370	3.758.000			(85.229)			6.375	2.881	MN			12/30/2021	05/15/2038
377372-AL-7	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP	1		1	1.F FE	1,096,55			910.000	1.083.416					4.200		MS			12/30/2021	03/13/2038
378272-AH-1	GLENCORE FUNDING LLC SENIOR CORP BND 144	.		1	2.A FE			3.407.186	3.422.000			(97.657)			4.625	1.725	ΔΩ			12/30/2021	04/29/2024
37940X-AC-6	GLOBAL PAYMENTS INC SENTOR CORP BND	.		1	2.0 FE		679.0870		5,363,000	5,697,097		(97,057)			4. 150	3.764	E/	84,080		01/28/2022	08/15/2049
37940X-AC-6 37959E-AA-0	GLOBEL IFE INC SENIOR CORP BND			1	2.0 FE		583.5650	4,241,460	5,363,000	4.742.909		(7,712)			4. 150	2.352	ΓA			12/30/2021	08/15/2049
37959G-AA-5	GLOBAL ATLANTIC FIN CO SENIOR CORP BND			4	2.8 FE		992.0140	5,116,894	5,561,000	5,872,550		(50,506)			4.400	3.284	ΛΛ		244,684	12/30/2021	10/15/2029
38141E-C3-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP			1	2.8 FE	5,972,06						(3.510)			4.800	3.284	AU	9.111		12/30/2021	07/08/2044
	=	.		2	2.A FE				2.661.000	,		(3,510)					JJ				
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE SENIOR CORP				2.A FE		3 . 111.5300	2,967,817	1,250,000			(21,528)			6.250	4.480	An			12/30/2021	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC/THE SENIOR CORP	.		2	2.A FE		594.7510					(10,717)				0.000	/10		,	12/30/2021	10/21/2045
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE SENIOR CORP			1			594.9370		2,069,000	2, 194,092		. , ,			3.814	2.331	MS	14,906		12/30/2021	04/23/2029
38141G-XH-2	GOLDMAN SACHS GROUP INC/THE SENIOR CORP	.		1	2.A FE		893.9570		1,722,000	1,852,206		(20, 170)			3.800			19,267	65,436	12/30/2021	03/15/2030
38141G-XR-0	GOLDMAN SACHS GROUP INC/THE SENIOR CORP	.		2	1.F FE		580.7990	34,716,856	42,967,000	41,499,181		163, 156			1.992	2.461	JJ	366, 136		01/01/2022	01/27/2032
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP			2			183.9410	20,558,795	24,492,000	24,588,096		(11,377)			2.615	2.556	AO		640,466	01/01/2022	04/22/2032
38143U-8H-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP			2	2.A FE		397.7070	4,966,434	5,083,000	5,275,048		(98,602)			3.750	1.720	FA	66,714	190,613	12/30/2021	02/25/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC/THE SENIOR CORP	.		2	2.A FE	775,92		722,671	737,000	748,386		(13,864)			3.500	1.574	JJ	11,321	25,795	12/30/2021	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP	.		2	2.A FE		397.9390	2, 133, 107	2,178,000	2,231,445		(46,365)			3.750	1.563	MN	8,848	81,675	12/30/2021	05/22/2025
39121J-AG-5	GREAT RIVER ENERGY SECURED CORP_BND 144A			1	1.G FE		8 . 108.0330	7,940,131	7,349,735	9,280,290		(210,233)			7.233	3.216	JJ	265,803	531,606	12/30/2021	07/01/2038
391382-AB-4	GREAT-WEST LIFECO FINANCE DELA SENIOR CO			1	1.F FE		384.2480	232,524	276,000	322,977		(1,386)			4.150	3.106		891	11,454	12/30/2021	06/03/2047
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 SENIOR CO			1	1.F FE		997.1980	1,215,946	1,251,000	1,361,350		(25,548)			4.047	1.819		6, 188	50,628	12/30/2021	05/17/2028
39138Q-AC-9	GREAT-WEST LIFECO FINANCE 2018 SENIOR CO			1	1.F FE		089.4260	1,168,801	1,307,000	1,644,786		(9,480)			4.581	3.049	MN	7,318	59,874	01/01/2022	05/17/2048
402479-CE-7	GULF POWER COMPANY SENIOR CORP_BND			1	1.F FE		489.7510	706,337	787,000	885, 172		(3, 188)			4.550	3.671	AO	8,952	35,809	12/30/2021	10/01/2044
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM SENIOR COR			2	2.B FE		098.1340	1,112,839	1,134,000	1,176,584		(28,712)			4.600	1.963	MS	15,359	52, 164	12/30/2021	09/15/2025
403949-AC-4	HF SINCLAIR CORP SENIOR CORP_BND	· · · · ·		1	2.C FE		293.3640	2,060,548	2,207,000	2,163,864		6,000			4.500	4.843	A0	24,829	99,315	10/21/2022	10/01/2030
404119-BT-5	HCA INC SENIOR CORP_BND	.		1	2.C FE	768,83		687,335	684,000	726,694		(21,269)			5.250	1.977	JD	1,596	35,910	12/30/2021	06/15/2026
404119-BU-2	HCA INC SENIOR CORP_BND	·		1	2.C FE		498.8220	2,060,429	2,085,000	2,206,848		(44,642)			4.500	2. 194	FA			12/30/2021	02/15/2027
404119-BV-0	HCA INC SENIOR CORP_BND	·		1	2.C FE		496.2720	1,164,890	1,210,000	1,439,518		(5,863)			5.500	4.202	JD	2,958		02/07/2022	06/15/2047
404119-BX-6	HCA INC SENIOR CORP_BND	.		1	2.C FE		995.6120	109,954	115,000	123,389		(1,488)			4. 125	2.617	JD	211	4,744	12/30/2021	06/15/2029
404119-BZ-1	HCA INC SENIOR CORP_BND	·		1	2.C FE		192.9570	10,527,324	11,325,000	13,590,382		(52,422)			5.250	3.977	JD	26,425	594,563	03/30/2022	06/15/2049
404119-CB-3	HCA INC SENIOR CORP_BND	.		1	2.C FE		970.4170	1,164,699	1,654,000	1,484,306		3,291			3.500	4 . 127		26,694	57,890	02/10/2022	07/15/2051
404119-CK-3	HCA INC SENIOR CORP_BND	.		2	2.C FE		589.4170	804,757	900,000	892,520		335			3.625	3.744		9,606	16,313	08/08/2023	03/15/2032
404119-CL-1	HCA INC SENIOR CORP_BND	.		2	2.C FE		685.0410	3,740,101	4,398,000	4,394,044		218			4.625	4.631	MS	59,892	101,704	08/08/2023	03/15/2052
404119-CS-6	HCA INC SENIORCORPBND	.		2	2.C FE		684.4800	591,357	700,000	689,660		174			4.375	4.495	MS	9,017	15,313	08/08/2023	03/15/2042
40414L-AM-1	HEALTHPEAK OP LLC SENIOR CORP_BND	.		1	2.A FE		997.6540	822,245	842,000	854,277		(14,470)			3.400	1.635	FA	11,928	28,628	12/30/2021	02/01/2025
40414L-AN-9	HEALTHPEAK OP LLC SENIOR CORP_BND	.		1	2.A FE	2,628,62		2,396,473	2,444,000	2,512,816		(58,372)			4.000	1.546	J D	8, 147	97,760	12/30/2021	06/01/2025
4042Q1-AA-5	HSBC BANK USA NA SUBCORPBND	.			1.F FE	1,066,95		850,552	832,000	1,036,266		(15,559)			5.875	3.178	MN	8, 147	48,880	12/30/2021	11/01/2034
4042Q1-AB-3	HSBC BANK USA NA SUBCORPBND	.			1.F FE	1,251,84		976,338	988,000	1,219,850		(16,215)			5.625	3. 192	FA	20,995	55,575	12/30/2021	08/15/2035
4042Q1-AD-9	HSBC BANK USA NA SUB CORP_BND	.			1.F FE		9 . 115.6400	319, 168	276,000	411,624		(7,086)			7.000	2.000	JJ	8,909	19,320	12/30/2021	01/15/2039
40434C-AD-7	HSBC USA INC SENIOR CORP_BND				1.F FE		899.0730	403,227	407,000	411, 116		(8,627)			3.500	1.350	JD	198	14,364	12/30/2021	06/23/2024
404530-AA-5	HACKENSACK MERIDIAN HEALTH SENIOR CORP_B	.		1	1.D FE	2,437,64	490.2720	1,698,013	1,881,000	2,419,392		(9,255)			4.500	3.107	JJ	42,322	84,645	12/30/2021	07/01/2057
404530-AB-3	HACKENSACK MERIDIAN HEALTH SENIOR CORP_B	.		1	1.D FE	1,018,74	4 88.1870	740,768	840,000	1,009,378		(4,747)			4.211	3.023	JJ	17,686	35,372	12/30/2021	07/01/2048
406216-AS-0	HALLIBURTON COMPANY SENIOR CORP_BND 144A	.			2.A FE	1,938,33	0 . 120.7370	1,811,062	1,500,000	1,937,714		(223)			7.600	5.863	FA	43,067	114,000	01/19/2022	08/15/2096

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11			usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
406216-AW-1	HALLIBURTON COMPANY SENIOR CORP_BND			1	2.A FE	250,48		213,909	183,000	244,408		(3,087)			6.700		MS	3,610	12,261	12/30/2021	09/15/2038
406216-AY-7	HALLIBURTON COMPANY SENIOR CORP_BND			1	2.A FE	128,08		109,817	88,000	124,796		(1,674)			7.450	3.871	MS	1,930	6,556	01/01/2022	09/15/2039
41652P-AB-5	HARTFORD HEALTHCARE CORP SECURED CORP_BN			1	1.F FE		99.8660	882,811	884,000	1,225,759		(11,890)			5.746	3. 149		12,699	50,795	12/30/2021	04/01/2044
41652P-AC-3	HARTFORD HEALTHCARE CORP SENIOR CORP_BND	.			1.F FE		71.2600	641,339	900,000	880,881		483			3.447	3.578		15,512	31,023	02/04/2022	07/01/2054
418056-AS-6	HASBRO INC SENIOR CORP_BND	.		1	2.C FE		. 103.5880	166,777	161,000	215,716		(2,454)			6.350	3.570		3,010	10,224	12/30/2021	03/15/2040
42217K-AX-4	WELLTOWER OP LLC SENIOR CORP_BND	.		1	2.A FE		. 110.0950	137,619	125,000	175,231		(2,214)			6.500	3.341	MS	2,392	8, 125	12/30/2021	03/15/2041
42217K-BC-9	WELLTOWER OP LLC SENIOR CORP_BND	.		1	2.A FE		99.9330	1,444,034	1,445,000	1,445,000		(37, 150)			4.500	1.215	JJ	29,984	65,025	12/30/2021	01/15/2024
42217K-BF-2	WELLTOWER OP LLC SENIOR CORP_BND			1	2.A FE		98.1960	5,569,678	5,672,000	5,833,821		(137,292)			4.000	1.514		18,907	226,880	12/30/2021	06/01/2025
42225U-AG-9	HEALTHCARE REALTY HOLDINGS LP SENIOR COR			1	2.B FE		87.4200	146,865	168,000	171,885		(600)			3.100	2.672		1,967	5,208	12/30/2021	02/15/2030
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP SENIOR COR			2	2.B FE		82.1130	1,450,933	1,767,000	1,757,498		1,460			2.400	2.494	MS	12,487	42,408	07/22/2022	03/15/2030
422317-AB-3	HEARST TELEVISION INC SENIOR CORP_BND			1	1.C PL	16,232,04		18, 177, 714	18,000,000	17 , 451 , 176		116,931			7.500	8 . 440	MN	172,500		03/21/2002	11/15/2027
42250P-AB-9	HEALTHPEAK PROPERTIES INC SENIOR CORP_BN			1	2.A FE		86.7950	1,805,339	2,080,000	2,138,701		(7,843)			2.875	2.422		27,574	59,800	12/30/2021	01/15/2031
42307T-AG-3	KRAFT HEINZ FOODS CO SENIOR CORP_BND			1	2.B FE		. 112.5820	7,616,167	6,765,000			(213,822)			6.750	2.727		134,454	456,638	12/30/2021	03/15/2032
42809H-AD-9	HESS CORP SENIOR CORP_BND			1	2.C FE		. 105.0170	520,882	496,000	602,067		(4,275)			5.600	3.879	FA	10,493	27,776	01/01/2022	02/15/2041
42824C-BL-2	HEWLETT PACKARD ENTERPRISE CO SENIOR COR			1	2.B FE	4,996,70		5,011,691	5,000,000	4,998,412		1,712			5.900	5.944	A0	73,750	155,694	03/07/2023	10/01/2024
431282-AS-1	HIGHWOODS REALTY LP SENIOR CORP_BND			1	2.B FE		82.6220	682,461	826,000	844,519		(2,865)			3.050	2.636	FA	9,517	25, 193	12/30/2021	02/15/2030
431282-AT-9	HIGHWOODS REALTY LP SENIOR CORP_BND			1	2.B FE		77.7290	4,769,432	6,136,000	6,072,501		8,084			2.600	2.762	FA	66,473		01/01/2022	02/01/2031
43371H-AA-1	HOAG MEM HOSP PRESBYTERIAN SECURED CORP			2	1.C FE		82.0570	6,646,599	8,100,000	8,100,000					3.803	3.803	JJ	142,042	308,043	03/23/2022	07/15/2052
437076-AS-1	HOME DEPOT INC SENIOR CORP_BND			1	1.F FE		. 111.7740	3, 137, 505	2,807,000	3,815,652		(64,854)			5.875	2.592	JD	6,871	164,911	01/01/2022	12/16/2036
437076-AU-6	HOME DEPOT INC SENIOR CORP_BND			1	1.F FE		. 105. 1840	290,307	276,000	362,208		(4,094)			5.400	2.959	MS	4,388	14,904	12/30/2021	09/15/2040
437076-AV-4	HOME DEPOT INC SENIOR CORP_BND	C.		2	1.F FE		. 111.8060	13,690,584	12,245,000	12,293,305		(1,993)			5.950	5.364	A0	182, 144	728,578	05/18/2011	04/01/2041
437076-AV-4	HOME DEPOT INC SENIOR CORP_BND			2	1.F FE		. 111.8060		2,060,000	2,853,932		(35,976)			5.950	5.364	A0		122,570	01/01/2022	04/01/2041
437076-BA-9	HOME DEPOT INC SENTOR CORP_BND			1	1.F FE		391.1360		1,582,000	1,857,533		(10,798)			4.200	2.981	AO	16,611	66,444	12/30/2021	04/01/2043
437076-BD-3	HOME DEPOT INC SENTOR CORP_BND			2	1.F FE		398.9460	586,747	593,000	756,850		(6,039)			4.875	3.001		10,921		12/30/2021	02/15/2044
437076-BF-8	HOME DEPOT INC SENIOR CORP_BND			1	1.F FE		392.7720		1,531,000	1,871,167		(11,744)			4.400		MS		67,364	12/30/2021	03/15/2045
437076-BH-4	HOME DEPOT INC SENTOR CORP_BND			1			90.3370	1,936,820	2,144,000	2,601,803		(14,847)		•••••	4.250	2.917		22,780		12/30/2021	04/01/2046
437076-BP-6 437076-CQ-3	HOME DEPOT INC SENIOR CORP BAD			1	1.F FE	3,036,29			2,749,000	3,026,404		(4,979)			3.500	3.009			96,215	01/01/2022	09/15/2056
43/0/6-CQ-3 438516-AR-7	HOME DEPOT INC SENTOR CORP_BND			ļ	1.F FE		381.0330 4 . 109.7390		1.508.000	11,850,14/					3.625	2.653				03/24/2022	04/15/2052
438516-AR-/ 44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY SECURED COR			1	1.F FE		1 . 109 . 7390		1,508,000	1,984,240		(32,685)			2.667	3.039		25,309		12/30/2021	10/01/2036
44 107H-AF-9	HOST HOTELS & RESORTS LP SENIOR CORP BND			1	1.E FE		997.6500			45,678		(27.395)			4.000		.ID			12/30/2021	06/15/2025
441071-AV-8	HOST HOTELS & RESORTS LP SENTOR CORP BND			1	2.0 FE		399.4680			1,500,458		(27,395)			3.875	1.683				12/30/2021	04/01/2024
44409M-AB-2	HUDSON PACIFIC PROPERTIES LP SENIOR CORP	.		1	2.0 FE		8 81. 1170		4,227,000	4,621,745		(72.895)			4.650	2.644				12/30/2021	04/01/2024
44409M-AB-2	HUDSON PACIFIC PROPERTIES LP SENIOR CORP	.		1	2.0 FE		3 81. 1170		4,227,000	4,621,745		(72,895)			3.250	2.742	n∪	49, 139	7.475	12/30/2021	04/01/2029
444859-BB-7	HUMANA INC SENIOR CORP BND			1	2.6 FE)91.1340	155,839		205.773		(974)			4.625	3. 160	JD		7,909	01/01/2022	
444859-BB-7	HUMANA INC SENIOR CORP BND			1	2.B FE		194.5470		220.000	205,773		(1,3/2)			4.950	3. 160				12/30/2021	12/01/2042
444859-BE-1	HUMANA INC SENIOR CORP BND			2	2.B FE)82.2290	208,002	3,000,000	2,763,072		(1,995)			2.150	3. 185				02/24/2022	02/03/2032
4448579-BR-2	HVATT HOTELS CORP SENIOR CORP RND			1	2.6 FE	1.203.76			1.115.000	1, 178, 047		(13.034)			4.375	3.209				12/30/2021	02/03/2032
452327-AM-1	ILLUMINA INC SENIOR CORP BND			2	2.6 FE	, .,	684.5620		2,063,000	1, 178, 047		(13,034)			2.550	3.896		14,303	52,607	03/22/2022	03/23/2031
454889-AQ-9	INDIANA MICHIGAN POWER CO SENIOR CORP BN	.		2	1.G FE		389.4240		1.706.000	1,869,623		882			4.550	4.568	MS			02/29/2016	03/15/2046
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO SECURED CO			1	1.6 FE		1 . 102.8870	7,176,395	6,975,000	6,946,255		1.402			6.050		AO			10/02/2006	10/01/2036
45685E-AJ-5	VOYA FINANCIAL INC SENIOR CORP BND			1	2.B FE		797.7830		60.000	79.604		(697)			5.700	3.398	.I.I	1,577	3,420	12/30/2021	07/15/2043
458140-AK-6	INTEL CORPORATION SENIOR CORP BND			1	1.F FE		597.7560	1.102.682	1,128,000	1.420.444		(12.401)			4.800	2.918	40		54,144	12/30/2021	10/01/2041
458140-AP-5	INTEL CORPORATION SENIOR CORP_BND	.		1	1.F FE		590.2020			355,492					4.250	2.916	n			12/30/2021	12/15/2042
458140-AP-5	INTEL CORPORATION SENIOR CORP BND			1	1.F FE		9 . 100 . 4170	270,607	2.025.000	2.623.528		(2, 136)			4.200	2 998	.I.I			01/01/2022	12/ 15/2042
TUU ITU 'A I - /	THILL CONTOURNION CLINICIT CONF_DIND			1	pr 1.1 1 L		, 1. 100.4170	2,000,440				(20,112)			+.5∪∪	4.330	•• •••••	41,090		0 1/ 0 1/ 2022	01/20/2040

SCHEDULE D - PART 1

								Showing All Lor		S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2					7	F	air Value	10	11		in Book/Adj	usted Carrying	g Value			I	nterest			ites
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
458140-AV-2	INTEL CORPORATION SENIOR CORP_BND			1	1.F FE	1,632,317	88.1080	1,219,418	1,384,000	1,617,683		(7,406)			4.100		Ν	6,620	56,744	12/30/2021	05/19/2046
458140-AY-6	INTEL CORPORATION SENIOR CORP_BND			1	1.F FE	1,405,695	86.9750	1,031,521	1,186,000	1,393,459		(6, 189)			4.100	3.033 M	N	6,754		12/30/2021	05/11/2047
458140-BG-4	INTEL CORPORATION SENIOR CORP_BND			1	1.F FE		81.2210	641,643		877, 125		(2,501)			3.734	3.070 J	υ	1,885	29,499	12/30/2021	12/08/2047
458140-CK-4	INTEL CORPORATION SENIOR CORP_BND			2	1.F FE	16,640,342		18,555,925	16,648,000	16,640,386		44			5.900	5.903 F	Α	384,708	491,116	02/07/2023	02/10/2063
45834Q-AA-7 45866F-AD-6	INTEGRIS BAPTIST MEDICAL CENTE SENIOR CO			4	1.G FE 1.G FE		76.4420					(2,417)			3.875	3.159 F	A			12/30/2021	12/01/2025
45866F-AU-6	INTERCONTINENTAL EXCHANGE INC SENIOR COR INTERCONTINENTAL EXCHANGE INC SENIOR COR			1	1.G FE	731,087 594,880	98.3290					(14,424)			4.250	1.546 J	υ e	2,119	25,425	01/01/2022	12/01/2025
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC SENTOR CORP			1	1.G FE		71.3670	442,887	213,000						3.000	3.106 M	o	5,832	6,390	12/30/2021	09/21/2048
459200-AP-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO			1	1.G FE		. 125.3640	52,958,741	42.244.000	211,711		(192.103)			7.125	3.033 J	ν Ν	284	3,009,885	07/10/2021	12/01/2096
459200-AP-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO				1.G FE	2,302,769				27,906,687		(192, 103)			4.000	3.091 J	D	250,824		12/30/2021	06/20/2042
459200-HF-1	INTERNATIONAL BUSINESS MACHINE SENIOR CO			1	1.G FE		90.7710	358.546	395.000	447.215		(10,220)			4.150	3.091 J	N	2,475		12/30/2021	05/15/2039
459200-KC-4	INTERNATIONAL BUSINESS MACHINE SENIOR CO			1	1.G FE	706, 174		518,937	593,000			(2,010)			4.150		N	3,220		12/30/2021	05/15/2049
459200-KK-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO			2	1.G FE	2,512,828	74.6860	1.928.384	2.582.000	2.518.697		3.004			2.850	3.041 M	N	9.403	73,587	12/30/2021	05/15/2040
459200-KP-5	INTERNATIONAL BUSINESS MACHINE SENIOR CO			1	1.G FE	1,999,620	74.3270		2,000,000	1,999,634		56			3.430	3.431 F	Α			02/02/2022	02/09/2052
460146-CH-4	INTERNATIONAL PAPER CO SENIOR CORP BND	[<u></u>]		2	2.B FE		. 105.6610	283, 171		359,732		(3,823)			6.000	3.379 M	N	2,055	16,080	12/30/2021	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO SENIOR CORP_BND	<u> </u>		2	2.B FE		91.5460	107, 108	117,000	144,500		(973)			4.800	3.197 J	D	250	5,616	12/30/2021	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO SENIOR CORP_BND	l		1	2.B FE	129,699	94.9600	94,011	99,000	127,938		(892)			5.150		Ν	651	5,099	12/30/2021	05/15/2046
46051M-AF-9	INTERNATIONAL TRANSMISSION COM SECURED C	l		1	1.F FE	389,656	88.6170	280,029		384,557		(2,582)			4.625	3.111 F	Α	5,521	14,615	12/30/2021	08/15/2043
46188B-AD-4	INVITATION HOMES OPERATING PAR SENIOR CO			1	2.B FE	5,086,689	91.8910	4,686,440	5,100,000	5,088,678		1,393			4 . 150	4.182 A	0	44,682	211,650	03/25/2022	04/15/2032
465685-AJ-4	ITC HOLDINGS CORP SENIOR CORP_BND			2	2.B FE	1,537,797		1,449,773	1,467,000	1,473,626		(32,305)			3.650	1.423 J	D	2,380	53,546	12/30/2021	06/15/2024
46625H-QW-3	JPMORGAN CHASE & CO SENIOR CORP_BND			2	1.F FE		96.7980	5,474,918	5,656,000	5,843,292		(91,519)			3.300		0	46,662	186,648	12/30/2021	04/01/2026
46625H-RY-8	JPMORGAN CHASE & CO SENIOR CORP_BND			1	1.F FE	2,984,885	96.5880	2,665,829	2,760,000	2,899,199		(43, 198)			3.782	2.085 F	Α	43,493	104,383	12/30/2021	02/01/2028
46647P-AJ-5	JPMORGAN CHASE & CO SENIOR CORP_BND			1	1.F FE	5,600,000	88.5190	4,957,067	5,600,000	5,600,000					3.882	1.719 J	J	94,807	217,392	07/17/2017	07/24/2038
46647P-AL-0	JPMORGAN CHASE & CO SENIOR CORP_BND			2	1.F FE	267,520	83.7200	192,556	230,000	265,550		(996)			3.964	3.048 M	Ν	1, 165	9, 117	01/01/2022	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO SENIOR CORP_BND			1	1.F FE	2,050,097	82.8870		1,780,000	2,036,056		(7,110)			3.897	3.049 J	J		69,367	12/30/2021	01/23/2049
46647P-BD-7	JPMORGAN CHASE & CO SENIOR CORP_BND			1	1.F FE	15,215,365	94.1090	13,124,428	13,946,000	14,890,714		(163,975)			3.702	2.346 M	Ν	78,876	516,281	12/30/2021	05/06/2030
46647P-BE-5	JPMOHGAN CHASE & CO SENIOR CORP_BND			1	1.E FE	322,755	88.9120	280,074	315,000	320,899		(936)			2.739		0	1,821	8,628	12/30/2021	10/15/2030
46647P-BJ-4	JPMOHGAN CHASE & CO SENIOR CORP_BND			1	1.E FE		97.5000	6,718,715	6,891,000	7,721,854		(122,470)			4.493		S	83,423	309,613	12/30/2021	03/24/2031
46647P-BM-7	JPMORGAN CHASE & CO SENIOR CORP_BND	C		2	1.E FE	10,000,000	76.9880	7,698,807	10,000,000						3.109		0		310,900	04/15/2020	04/22/2041
46647P-BX-3	IDMODE AN CHASE & CO SENTOR CORP PAID			2	1.E FE	25,705,568 6,471,128	81.2900	21,724,622	26,725,000			92,2/4			1.953	2.365 F	A		521,939	12/30/2021	02/04/2032
46647P-BX-3	IDMODERN CHASE & CO SENTOR CORP DND			2	1.E FE	6,4/1,128	81.2900					20,124			2.580	2.365 F	Α	53,431		06/10/2021	02/04/2032
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL F SECURED C			۷	1.E FE	670,726									3.050		0			12/30/2021	04/22/2032
476556-CP-8	JERSEY CENTRAL POWER & LIGHT C SENIOR CO			1	1.F FE		. 107.2230		142.000			(7,251)			6.400	3.401 M	υ N		9.088	12/30/2021	04/29/2026
476556-DB-8	JERSEY CENTRAL POWER & LIGHT C SENIOR CO			2	2.8 FE	1,902,251	99.6380		1,795,000	1,795,000		(2,735)			4.700		N Ω			12/30/2021	03/13/2036
476556-DC-6	JERSEY CENTRAL POWER & LIGHT C SENIOR CO			1	2.A FE	2,755,579	97.8170		2.542.000	2.644.762		(55,895)			4.700	1.989 J	 .l	50.402		12/30/2021	01/15/2026
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C				1.0 FE		94.2990	383,083	406,244	483.618		(33,693)			4.626	2.598 J	 .l	8.666		12/30/2021	01/15/2042
	KLA CORP SENIOR CORP BND			1	1.6 FE	1.558.103		1.427.427	1.436.000	1.463.865		(47, 376)			4.650	1.296 M	N			01/01/2022	11/01/2024
	KLA CORP SENIOR CORP BND			1	1.F FE				8,325,000	8.317.813		(47,573)			5.000	-	S			03/20/2019	03/15/2049
	KLA CORP SENIOR CORP BND			1	1.F FE		76.3280	95.410	125.000	131.596		(167)			3.300	3.003 M	S	1.375	4, 125	12/30/2021	03/01/2050
48250A-AA-1	KKR GROUP FINANCE CO III LLC SENIOR CORP			1	1.F FE		91.4260	180,110		248,426		(1,795)			5. 125		D	841		12/30/2021	06/01/2044
	KKR GROUP FINANCE CO VII LLC SENIOR CORP			1	1.F FE	631,456	71.6440	424,847	593,000	629,694		(886)			3.625	3.267 F	Α	7,524	21,496	12/30/2021	02/25/2050
	KKR GROUP FINANCE CO VIII LLC SENIOR COR	l		1	1.F FE		71.1220	71, 122	100,000	103,636		(84)			3.500	3.292 F	Α	1,225	3,500	12/30/2021	08/25/2050
48255B-AA-4	KKR GROUP FINANCE CO X LLC SENIOR CORP_B			2	1.F FE	2,692,950	68.9990	2,069,966	3,000,000	2,703,964		5,891			3.250	3.828 J	D	4,333	97,500	02/07/2022	12/15/2051
	KAISER FOUNDATION HOSPITALS SENIOR CORP	Ll		1	1.D FE		88.3340	532.655		730 . 258		(3.881)			4. 150	2.882 M	Ν	4.171	25,025	12/30/2021	05/01/2047

SCHEDULE D - PART 1

<u> </u>								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11			usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
485134-BH-2	EVERGY METRO INC SENIOR CORP_BND	.		1	1.F FE	9,244,36		9,783,587	9,300,000	9,265,947		2,042			6.050	0.004	MN	71,894	562,650	05/24/2006	11/15/2035
487836-BQ-0	KELLANOVA SENIOR CORP_BND	.		1	2.B FE	86,24	589.3870	62,571	70,000	85,319		(469)			4.500	3. 127	A0	788	3, 150	12/30/2021	04/01/2046
491674-BG-1	KENTUCKY UTILITIES COMPANY SECURED CORP			2	1.F FE	804,42		713,660	735,000	799,534		(2,972)			5. 125		MN	6,278	37,669	12/30/2021	11/01/2040
491674-BG-1	KENTUCKY UTILITIES COMPANY SECURED CORP	C.		2	1.F FE	2,581,94	297.0970	2,534,221	2,610,000	2,589,305		930			5. 125	4.991	MN	22,294	133,763	07/07/2011	11/01/2040
49337W-AH-3	NATIONAL GRID USA SENIOR CORP_BND	.		1	2.B FE	110,08		90,916	93,000	107,559		(1,285)			5.875	3.847	A0	1,366	5,464	12/30/2021	04/01/2033
49337W-AJ-9	NATIONAL GRID USA SENIOR CORP_BND	.		1	2.B FE	149,59		123, 187	121,000	146,086		(1,783)			5.803	3.551	A0	1,755	7,022	12/30/2021	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORPORATION SENIOR CORP	.		1	2.A FE		196.9770	99,886	103,000	132,971		(1,238)			5.819	3.549	A0	1,498	5,994	12/30/2021	04/01/2041
49338C-AC-7	KEYSPAN GAS EAST CORPORATION SENIOR CORP	.		1	2.A FE		069.3300	16,639,176	24,000,000	23,919,451		1,803			3.586	3.605		389,679	860,640	01/13/2022	01/18/2052
49427R-AK-8	KILROY REALTY LP SENIOR CORP_BND	.		1	2.B FE		891.6520	6,853,771	7,478,000	8,146,855		(114,955)			4.250	2.463	FA	120,063	317,815	12/30/2021	08/15/2029
49427R-AL-6	KILROY REALTY LP SENIOR CORP_BND			1	2.B FE		897.2540	750,802	772,000	801,328		(19, 147)			4.375	1.795	A0	8,444	33,775	12/30/2021	10/01/2025
49427R-AM-4	KILROY REALTY LP SENIOR CORP_BND			1	2.B FE	363,79	697.5380	339,431	348,000	352, 166		(5,869)			3.450	1.726	JD	534	12,006	12/30/2021	12/15/2024
49427R-AP-7	KILROY REALTY LP SENIOR CORP_BND			1	2.B FE		185.0050	580,584	683,000	697,876		(2,300)			3.050	2.647	FA	7,870	20,832	12/30/2021	02/15/2030
49427R-AQ-5	KILROY REALTY LP SENIOR CORP_BND	.		1	2.B FE		075.7290	378,643	500,000	461,866		3,625			2.500	3.508	MN	1,597	12,500	02/18/2022	11/15/2032
494368-BC-6	KIMBERLY-CLARK CORPORATION SENIOR CORP_B			1	1.F FE		2 . 118.8270	515,708	434,000	629,954		(11,828)			6.625	2.646	FA	11,980	28,753	12/30/2021	08/01/2037
49446R-AM-1	KIMCO REALTY OP LLC SENIOR CORP_BND			1	2.A FE		680.9670	48,580	60,000	67,738		(252)			4.250	3.380	A0	638	2,550	12/30/2021	04/01/2045
49446R-AS-8	KIMCO REALTY OP LLC SENIOR CORP_BND			2	2.A FE	1,244,41	595.9780	1,104,702	1,151,000	1,208,171		(18,288)			3.800	2.083	A0	10,935	43,738	12/30/2021	04/01/2027
49446R-AT-6	KIMCO REALTY OP LLC SENIOR CORP_BND			1	2.A FE		382.5440	70,988	86,000	100,834		(415)			4.450	3.371		1,276	3,827	12/30/2021	09/01/2047
49446R-AU-3	KIMCO REALTY OP LLC SENIOR CORP_BND			2	2.A FE	181,55	897.7970	169, 189	173,000	175,728		(2,935)			3.300	1.559	FA	2,379	5,709	12/30/2021	02/01/2025
494550-AL-0	KINDER MORGAN ENERGY PARTNERS SENIOR COR			1	2.B FE		1 . 113.2410	124,565	110,000	146,453		(3,845)			7.750	3 . 136	MS	2,510	8,525	12/30/2021	03/15/2032
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS SENIOR COR	.		1	2.B FE		6 . 113.2210	233,236	206,000	265,244		(5,038)			7.300	3.714	FA	5,681	15,038	03/07/2022	08/15/2033
494550-AV-8	KINDER MORGAN ENERGY PARTNERS SENIOR COR			1	2.B FE		9 . 105. 1840	2,129,968	2,025,000	2,345,474		(17,084)			6.500	4.852	FA	54,844	131,625	03/30/2022	02/01/2037
494550-AW-6	KINDER MORGAN ENERGY PARTNERS SENIOR COR	.		1	2.B FE	156,69		125, 111	114,000	152,667		(2,050)			6.950	3.808	JJ	3,653	7,923	12/30/2021	01/15/2038
494550-BH-8	KINDER MORGAN ENERGY PARTNERS SENIOR COR			1	2.B FE		0 . 102.7070	7, 189, 463	7,000,000	8,379,985		(50,993)			6.375		MS	148,750	446,250	03/01/2022	03/01/2041
494550-BK-1	KINDER MORGAN ENERGY PARTNERS SENIOR COR			1	2.B FE		295.2170	2,338,535	2,456,000	2,479,770		3, 105			5.625	5.532		46,050	138, 150	12/30/2021	09/01/2041
494550-BN-5	KINDER MORGAN ENERGY PARTNERS SENIOR COR			1	2.B FE		690.0120	1,272,772	1,414,000	1,581,027		(6,074)			5.000	4.072		26,709	70,700	01/19/2022	08/15/2042
494550-BP-0	KINDER MORGAN ENERGY PARTNERS SENIOR COR			2	2.B FE		689.1770	84,718	95,000	108,779		(491)			5.000	3.899		1,583	4,750	12/30/2021	03/01/2043
494550-BW-5	KINDER MORGAN ENERGY PARTNERS SENIOR COR	.		2	2.B FE		393.5650	51,461	55,000	65,977		(348)			5.400	3.954		990	2,970	12/30/2021	09/01/2044
49456B-AG-6	KINDER MORGAN INC SENIOR CORP_BND	.		2	2.B FE		399.2290	4, 121, 959	4,154,000	4, 189, 448		(2,417)			5.300	5.215		18,347	220, 162	12/30/2021	12/01/2034
49456B-AG-6	KINDER MORGAN INC SENIOR CORP_BND	C.	.	2	2.B FE		699.2290	14,884,299	15,000,000	15,094,234		(6,035)			5.300	5.215		66,250	795,000	10/26/2018	12/01/2034
49456B-AH-4	KINDER MORGAN INC SENIOR CORP_BND			1	2.B FE		496.1860	1,998,746	2,078,000	2,507,657		(12,784)			5.550	4.071		9,611	115,329	01/19/2022	06/01/2045
50076Q-AE-6	KRAFT HEINZ FOODS CO SENIOR CORP_BND	.			2.B FE	8,120,22		6,349,748	6,592,000	8,012,719		(54,555)			5.000	3.414	JD	24,720	329,600	12/30/2021	06/04/2042
501044-CN-9	KROGER CO SENIOR CORP_BND	·		2	2.B FE	2,084,40			1,915,000	2,057,056		(6,604)			5.400		JJ	47,684	103,410	12/30/2021	07/15/2040
501044-CR-0	KROGER CO SENIOR CORP_BND	·		1	2.A FE		293.8090	140,714	150,000	185,449		(1,451)			5.000	3.241	A0	1,583	7,500	01/01/2022	04/15/2042
501044-CT-6	KROGER CO SENIOR CORP_BND	·		2	2.A FE		296.1360	1,023,847	1,065,000	1,145,000		(2,886)			5.150		FA	22,853	54,848	01/01/2022	08/01/2043
501044-DK-4	KROGER CO SENIOR CORP_BND	.		1	2.A FE		589.2850	6,664,196	7,464,000	7,421,737		1,310			4.650	4.690	JJ	160,041	347,076	10/18/2017	01/15/2048
501044-DM-0	KROGER CO SENIOR CORP_BND	·		1	2.B FE		799.9780	4,688,953	4,690,000	4,679,164		4,781			5.400		JJ	116,781	253,260	01/07/2019	01/15/2049
505597-AD-6	SPIRE INC SENIOR CORP_BND	.		1	2.B FE		083.2490	138, 193	166,000	190,499		(806)			4.700	3.657	FA	2,947	7,802	12/30/2021	08/15/2044
512807-AX-6	LAM RESEARCH CORPORATION SENIOR CORP_BND	·		1	1.G FE	4,257,94		2,904,588	4,208,000	4,256,542		(693)			3. 125		JD	5,844	131,500	12/30/2021	06/15/2060
517834-AF-4	LAS VEGAS SANDS CORP SENIOR CORP_BND	·		1	3.A FE	5,212,42		4,791,316	5,200,000	5,209,546		(1,399)			3.900	3.862		80,557	202,800	01/01/2022	08/08/2029
52107Q-AG-0	LAZARD GROUP LLC SENIOR CORP_BND	.		1	2.A FE	547,34		503,667	515,000	526,754		(10,376)			3.750		MS	6,438	19,313	12/30/2021	02/13/2025
52107Q-AJ-4	LAZARD GROUP LLC SENIOR CORP_BND	·		1	2.A FE		897.3030		1,745,000	1,919,547		(36,929)			4.500	2. 139		22,249		12/30/2021	09/19/2028
52107Q-AK-1	LAZARD GROUP LLC SENIOR CORP_BND	.		2	2.A FE		196.7350	15,616,827	16,144,000	17,625,330		(279,296)			4.375	2.396		215,814	706,300	12/30/2021	03/11/2029
524901-AR-6	LEGG MASON INC SENIOR CORP_BND	-		1	1.F FE	1,022,43		770,074	752,000	1,005,134		(8,779)			5.625	3.313	JJ	19,505	42,300	01/01/2022	01/15/2044
524901-AT-2	LEGG MASON INC SENIOR CORP_BND	.		1	1.F FE		899.1430	3,646,469	3,678,000	3,727,586		(91,251)			3.950	1.425	JJ	66,991	145,281	01/01/2022	07/15/2024
52532X-AH-8	LEIDOS INC SENIOR CORP_BND	.		1	2.C FE		083.7000	2,727,797	3,259,000	3, 161, 830		12,240			2.300	2.764	FA	28,317	74,957	12/30/2021	02/15/2031

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			I	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
53079E-AZ-7	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND			1	2.B FE		99.5070	112,443	113,000	156,274		(1,635)			6.500	3.623	M	1,224	7,345	12/30/2021	05/01/2042
53079E-BF-0	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND			1	2.B FE	·	786.9890	318,380	366,000	443,615		(2,555)			4.850	3.408 I	-A	7,396	17,751	12/30/2021	08/01/2044
53079E-BH-6	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND			1	2.B FE		676.3560	43,523	57,000	66,635		(239)			4.500	3.481	JD	114	2,565	12/30/2021	06/15/2049
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND	.		1	2.B FE		75.5750	555,477	735,000	771,286		(800)			3.951		40	6, 131		09/27/2019	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND				2.B FE	178,42		117,875	164,000	178,054		(188)			3.950	3.527	/IN		6,478	12/30/2021	05/15/2060
53079E-BN-3	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND	C.	-	1	2.B FE		698.4930	11,491,142		11,641,993 7.650.567		581			5.500	5.515	JU		641,685	06/01/2022	06/15/2052
53079E-BN-3	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND			1	2.B FE		698.4930	, ,		, , , , ,					5.500	5.515	JU		421,685	06/01/2022	06/15/2052
532457-BA-5 532457-BC-1	ELI LILLY AND COMPANY SENIOR CORP_BND			1	1.E FE	2,251,66	1 . 108.9200	1,810,258		2,186,978 2.067.481		(32,743)			5.550	2.691	/IS	27, 160	92,241	12/30/2021	03/15/2037
532457-BS-6	_			1	1.E FE		787.6390			1,148,516		(30,213)			3.875	2.544	/IN	11,731		12/30/2021	03/15/2039
532457-BZ-0	ELI LILLY AND COMPANY SENIOR CORP_BNDELI LILLY AND COMPANY SENIOR CORP BND			1	1.E FE		163.1220		61.000			(8,899)			2.500	2.797	10			12/30/2021	09/15/2060
540424-AS-7	LOEWS CORPORATION SENIOR CORP BND			2	1.G FE		397.3420		1.147.000	1,193,761		(22,832)			3.750	1.668	10			12/30/2021	04/01/2026
540424-AT-5	LOEWS CORPORATION SENIOR CORP BND	.		1	1.G FE		191.3070	17, 238, 777		19.766.721		(22,632)			3.200	2.371				01/01/2022	05/15/2030
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO SECURED C	.		1	1.F FE		696.6730		2,041,000	2,116,931		(3,430)			5. 125	4.769				12/30/2021	11/15/2040
548661-AH-0	LOWES COMPANIES INC SENIOR CORP BND			'	2.A FE			633,002	587,000	693,259		(24,325)			6.875	2.252	-Δ			12/30/2021	02/15/2028
548661-CL-9	LOWES COMPANIES INC SENIOR CORP BND			1	2.A FE	247,60		205.661	191.000	241,428		(3, 132)			5.800	3.259	۸O	2,339	11,078	12/30/2021	10/15/2036
548661-CP-0	LOWES COMPANIES INC SENIOR CORP BND			1	2.A FE	·	8 . 112.2550	3.520.307	3,136,000	4,238,230		(62, 139)			6.650	3.416	AS			12/30/2021	09/15/2037
548661-CR-6	LOWES COMPANIES INC SENIOR CORP BND			2	2.A FE		299.9820	64.988	65,000	84.491		(923)			5.800	3.340	AO	796	3,770	12/30/2021	04/15/2040
548661-CX-3	LOWES COMPANIES INC SENIOR CORP BND			1	2.A FE		393.0450	80.949	87,000	103,813		(689)			4.650	3.215	١٠٠٠٠٠ ١٨٥	854	4,046	12/30/2021	04/15/2042
548661-DA-2	LOWES COMPANIES INC SENIOR CORP BND			1	2.A FE		095.5440	213,063	223,000	267,753		(1,596)			5.000	3.550	/S	3,283		12/30/2021	09/15/2043
548661-DE-4	LOWES COMPANIES INC SENIOR CORP_BND			2	2.A FE		982.1010	42,692	52,000	57,927		(198)			4.250	3.461		651	2,210	12/30/2021	09/15/2044
548661-DJ-3	LOWES COMPANIES INC SENIOR CORP_BND			1	2.A FE	324, 27	287.3550	238,479	273,000	321, 195		(1,558)			4.375	3.220	MS	3,517	11,944	12/30/2021	09/15/2045
548661-DQ-7	LOWES COMPANIES INC SENIOR CORP_BND			1	2.A FE	601,51	882.2810	432,798	526,000	597,405		(2,079)			4.050	3.207	MN	3,432	21,303	01/01/2022	05/03/2047
548661-EF-0	LOWES COMPANIES INC SENIOR CORP_BND			2	2.A FE	14,574,68	384.3070	12,203,435	14,475,000	14,573,049		(879)			4.450	4.413	٠ ٥٨	161,034	644, 138	03/23/2022	04/01/2062
548661-EJ-2	LOWES COMPANIES INC SENIOR CORP_BND			1	2.A FE		684.6600	1,947,173	2,300,000	2,298,504		156			4.250	4.254	٠ ٥١	24,438	97,750	03/22/2022	04/01/2052
548661-EN-3	LOWES COMPANIES INC SENIOR CORP_BND			2	2.A FE	6,947,08	0 . 105.8060	7,406,419	7,000,000	6,947,656		469			5.800	5.849	MS	119,544	413,894	09/06/2022	09/15/2062
552676-AV-0	MDC HOLDINGS INC SENIOR CORP_BND			2	2.C FE	1,910,93		1,367,691	2,100,000	1,914,537		1,959			3.966	4.452 I		33,546	83,286	01/21/2022	08/06/2061
55336V-AL-4	MPLX LP SENIOR CORP_BND			1	2.B FE		792.7480	4, 142, 109	4,466,000	4,440,345		2,465			5.200	5.243	MS	77,411	232,232	02/07/2017	03/01/2047
55336V-AM-2	MPLX LP SENIOR CORP_BND			1	2.B FE		888.9870	75,639	85,000	94,006		(497)			4.500	3.523	٠ ١٥	808	3,825	12/30/2021	04/15/2038
55336V-AN-0	MPLX LP SENIOR CORP_BND			2	2.B FE		86.1810	13,726,071	15,927,000	15,969,156		3, 106			4.700	4.677	40	158,031	748,569	02/22/2021	04/15/2048
55336V-BN-9	MPLX LP SENIOR CORP_BND			1	2.B FE	, , ,	997.8280		2, 187, 000	2,342,335		(40,267)			4.250	2.222	JD	7,746		12/30/2021	12/01/2027
55336V-BQ-2	MPLX LP SENIOR CORP_BND			1	2.B FE		086.2920	4,487,195	5,200,000	5,164,609		4,898			2.650	2.763		52,058		01/01/2022	08/15/2030
55336V-BT-6	MPLX LP SENIOR CORP_BND			2	2.B FE		888.9550		7,410,000	7,336,766		1,423			4.950	5.016		109,020		09/29/2022	03/14/2052
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP SENIOR CORP			1	3.C FE		471.9060	6,043,707	8,405,000	8,487,261		(31,704)			4.625	4.195 I		161,971	388,731	03/13/2020	08/01/2029
55903V-BE-2 55903V-BF-9	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND			2	2.0 FE		485.8360	14,859,854	17,312,000	17,377,402		(312)			5.141	5.115	15			05/01/2023	03/15/2052
	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND			2			985.6390	22,307,263		25,529,948					5.391	1 1	61		702, 124	08/08/2023	03/15/2062
559080-AG-1 559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO			2	2.B FE		393.1430 875.8210			188,562		(9/9)			5.150	3.832		1,740	8,240	12/30/2021	10/15/2043
565849-AE-6	MARATHON OIL CORP SENIOR CORP BND			1	2.8 FE				12,445,000			(93)			6.600	4.245				12/30/2021	10/01/2037
565849-AE-6	MARATHON OIL CORP SENIOR CORP BND	.		1	2.0 FE	130,26				15,439,240		(161,372)			5.200	3.904	n			12/30/2021	06/01/2045
565849-AM-8	MARATHON OIL CORP SENIOR CORP BND	.		1	2.0 FE		697.5290		1,048,000	1,111,755		(18,384)			4.400	2.463	 LI			12/30/2021	07/17/2045
56585A-AF-9	MARATHON OIL CONF SENIOR CONF_BIND			1	2.6 FE		5 . 107.4110		325.000	435,683		(16,384)			6.500	3.736		7.042		12/30/2021	03/01/2041
56585A-AM-4	MARATHON PETROLEUM CORP SENIOR CORP_BND			2	2.B FE		097.9210	58,752	60.000	74,378		(4,707)			5.850	4. 152	ID		3,510	12/30/2021	12/15/2045
56585A-BE-1	MARATHON PETROLEUM CORP SENIOR CORP BND			1	2.B FE		183.7220	3,029,068	3,618,000	3,572,083					4.500	4. 132	۵0			05/22/2019	04/01/2048
571748-AV-4	MARSH & MCLENNAN COMPANIES INC SENIOR CO			1	1.G FE		999.0560	1.937.531	1.956.000	1.964.038		(47, 153)			3.500	1.070	JD	5.325		12/30/2021	06/03/2024

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		air Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5	Ī		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			О		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
571748-BD-3	MARSH & MCLENNAN COMPANIES INC SENIOR CO			1	1.G FE	2,144,68	686.6640	1,542,627	1,780,000			(9,806)			4.200	3.044	MS	24,920	74,760	12/30/2021	03/01/2048
571748-BG-6	MARSH & MCLENNAN COMPANIES INC SENIOR CO	. l		1	1.G FE	14,429,710		12,615,982	12,679,000	13,952,742		(240,975)			4.375	2.222			554,706	12/30/2021	03/15/2029
571748-BH-4	MARSH & MCLENNAN COMPANIES INC SENIOR CO			1	1.G FE		297.2060	330,499	340.000	412,055		(3,858)			4.750		MS	4,755		12/30/2021	03/15/2039
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC SENIOR CO	. [l ₁	1.G FE		396.8080	764.781		1.038.970		(6,640)			4.900	3.070		11.398		12/30/2021	03/15/2049
57 1903-AS-2	MARRIOTT INTERNATIONAL INC SENIOR CORP B		.1	l ₁	2.B FE	902,92		835,952	870.000	887.596		(7,754)			3. 125	2. 178		1,208	27,188	12/30/2021	06/15/2026
57 1903-AW-3	MARRIOTT INTERNATIONAL INC SENIOR CORP B	.[1	2.B FE		398.3130	3.534.340		3.657.731		(64.933)			3.750		MS		134.813	12/30/2021	03/15/2025
57 1903-AX-1	MARRIOTT INTERNATIONAL INC SENIOR CORP B		.1	l ₁	2.B FE		391.7190	201.782	220.000	243.964		(1,937)			4.500	3.242	AO	2.475	9,900	12/30/2021	10/01/2034
573874-AJ-3	MARVELL TECHNOLOGY INC SENIOR CORP BND		.1	l ₁	2.0 FE	-	587.3870	379,258	434,000	439,792		(725)			2.950	2.740	AO	2,703	12,803	12/30/2021	04/15/2031
574599-AT-3	MASCO CORPORATION SENIOR CORP BND		.1	l	2.B FE		9 . 111. 1820	557.023	501.000	529.823		(4.149)			7.750	6.505	FA			03/11/2016	08/01/2029
574599-AY-2	MASCO CORPORATION SENIOR CORP_BND			1	2.B FE		5 . 109.0290	267,121	245,000	248,362		(266)			6.500	6.291	FΔ	6,016	15,925	12/03/2015	08/15/2032
574599-BR-6	MASCO CORPORATION SENIOR CORP BND	.		1	2.B FE		969.7690	108.840	156.000	153.782		54			3. 125	3.204		1.842	4,875	12/30/2021	02/15/2051
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO			1	2.A FE		7 . 100.5420	6,485,968	6.451.000	6.484.157		(6,511)			5.900	6.020				06/25/2010	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO			1	2.A FE		376.9900	216.343		304.286		(683)			4.004	3.465		4.250	11.251	12/30/2021	08/15/2046
575634-AU-4	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO			2	2.A FE		79.3560	1.269.689	1,600,000	1,408,280		24.060			1.729	3.715		2.843	27,664	03/30/2022	11/24/2030
575718-AF-8	MASSACHUSETTS INSTITUTE OF TEC SENIOR CO			1	1.A FE		278.4210	109,789	140,000			(59)			3.885	3. 128	11	2,720	5,439	12/30/2021	07/01/2116
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II SECURED COR			l'	1.B FE		397.3730	989.310	1.016.000	1,052,473		(16,278)			3.400	1.718	MS			12/30/2021	03/08/2026
58013M-EC-4	MCDONALDS CORPORATION SENIOR CORP BND			1	2.A FE		3 . 113.2390	172.123	152.000	206.966		(3, 162)			6.300	3.064	۸۸	2.022	9,576	12/30/2021	10/15/2037
58013M-EH-3	MCDONALDS CORPORATION SENIOR CORP_BND			1	2.A FE		9 . 106.8130	113.222	106.000	139.119		(1,697)			5.700	3.004	ΛU	2.518	6,042	12/30/2021	02/01/2039
58013M-EK-6	MCDONALDS CORPORATION SENIOR CORP BND			1	2.A FE		397.5230	122,879		154.821		(1,097)			4.875	3.092	11	2.832	6,143	12/30/2021	07/15/2040
58013M-EV-2	MCDONALDS CORPORATION SENIOR CORP BND			1	2.A FE		394.0000	209.620	223.000	269.711		(1,517)			4.600	3.216	MNI			12/30/2021	05/26/2045
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND			1	2.A FE		198.7530	186.643	189.000	224,703		(2,624)			4.700	2.762	ID		8,883	01/01/2022	12/09/2035
58013M-FA-7	MCDONALDS CORPORATION SENIOR CORP BND			2	2.A FE		198.2010	805.249	820.000	1.032.251		(6.802)			4.875	3. 198	ID	2.443		12/30/2021	12/09/2045
58013M-FC-3	MCDONALDS CORPORATION SENIOR CORP BND			2	2.A FE			190.210	208.000	249.828		(1,237)			4.450	3. 196	MS	3.085	9,256	12/30/2021	03/01/2047
58013M-FR-0	MCDONALDS CORPORATION SENIOR CORP BND	.		1	2.A FE		788.4420	183.960	208,000	247.865		(1,207)			4.200	3. 112	۸۸	2, 184	8,736	12/30/2021	04/01/2050
581760-AV-7	MCLAREN HEALTH CARE CORP SENIORCORPBND			1	1.E FE		386.3930	5.609.504	6.493.000	6.771.320		(7.769)			4.386	4.088	MNI			12/30/2021	05/15/2048
582839-AG-1	MEAD JOHNSON NUTRITION CO SENIOR CORP BN			1	1.G FE	554,08		405.966	434.000	545,975		(4, 108)			4.600	2.887	ID	1,664	19,964	12/30/2021	06/01/2044
585055-AY-2	MEDTRONIC INC SENIOR CORP BND	. [2	1.6 FE			1.042.257	1.186.000	1.375.922		(4, 108)			4.000	2.888	An			12/30/2021	04/01/2043
585055-BD-7	MEDTRONIC INC SENIOR CORP BND	.		1	1.6 FE		788.9920		439.000	547.726		(4,011)			4.625		MS	5.978		12/30/2021	03/15/2044
585055-BT-2	MEDTRONIC INC SENIOR CORP BND	. [1	1.6 FE		997.5900	1.555.582	1.594.000	1.907.628		(24,206)			4.375		MS			01/01/2022	03/15/2035
585055-BU-9	MEDTRONIC INC SENIOR CORP BND	.		1	1.G FE		597.1680	3.259.970	3.355.000	4.300.981		(32.091)			4.625	2.845				12/30/2021	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE SENIOR CO	.		1	1.0 FE		687.5610	190.007		271.438		(1.033)			4.200		.I.I	4,557	9, 114	12/30/2021	07/01/2055
58933Y-AJ-4	MERCK & CO INC SENIOR CORP BND			1	1.E FE		191.8800	366.600	399.000	471.535					4.150	2.909	••	1,978		12/30/2021	05/18/2043
58933Y-AW-5	MERCK & CO INC SENIOR CORP BND	. [1	1.E FE		387.8690	521,064	593,000	706,423		(2,740)			4.130	2.908		7,511		12/30/2021	03/16/2049
58933Y-BG-9	MERCK & CO INC SENIOR CORP BND			2	1.E FE		566.8400	5.347.180	8.000.000	7.469.996		(3,093)			2.900	3.203	.ID		232,000	01/20/2022	12/10/2061
58942H-AA-9	MERCY HEALTH OHIO SENIOR CORP BND			1	1.E FE	1,375,82			1,307,000	1,340,518		(17,802)			3.382	1.950	MNI	7,367		12/30/2021	11/01/2025
58942H-AB-7	MEDRY HEALTH ONTO SENTON CONF_DIND			1	1.F FE		995.1870	3.767.505	3.958.000	4.134.763		(17,802)			3.555	2. 157	MIN	58.628	140,707	12/30/2021	08/01/2027
59023V-AA-8	BANK OF AMERICA CORP SUB CORP BND	.		ļ'	1.F FE		2 . 121.6210					(50,730)			7.750	3.298	MN		156,860	12/30/2021	05/11/2027
59156R-AE-8	METITIES INC SENTING CORP BAIN			ļ'	2.A FE		5 . 113.7090					(24,946)			6.500	2.467	ID	20,479	50,860	12/30/2021	12/15/2032
59156R-AM-0	METLIFE INC SENIOR CORP_BND			ļ'	1.6 FE	530,08		424,572	395,000	512,881		(24,617)			5.700	2.467	ID		22,515	12/30/2021	06/15/2035
59156R-AY-4	METLIFE INC SENIOR CORP_BND			ļ'	1.6 FE		1 . 108.7780	4.4,572	4.001.000	4 .880 .158		(8,711)			5.700	4.003	ω Ελ			12/30/2021	02/06/2041
591894-CB-4	METROPOLITAN EDISON COMPANY SENIOR CORP			1	1.G FE		597.5840					(38,729)			4.000	4.003				12/30/2021	02/06/2041
5917G-EG-0	METROPOLITAN EDISON COMPANY SENIOR CORP METROPOLITAN LIFE GLOBAL FUNDI SECURED C	.		'	2.A FE		388.8220	1,755,532	1,799,000	1,669,942		(32,020)			2.950	2.309				12/30/2021	04/15/2025
594918-BC-7					1.0 FE		594.7380		1,610,000	1,669,942		(8,7/5)			3.500	2.309		15.703		12/30/2021	04/09/2030
	MICROSOFT CORPORATION SENIOR CORP_BND	.		1					, ,												
594918-BE-3	MICROSOFT CORPORATION SENIOR CORP_BND	.			1.A FE		489.6290	1,690,397	1,886,000	2,348,579		(9,403)			4.000	2.801				12/30/2021	02/12/2055
594918-BU-7	MICROSOFT CORPORATION SENIOR CORP_BND	.		I	1.A FE	J	588.5870	882,327	996,000	1,218,101		(4, 139)			3.950	2.881	ΓA	15,628	39,342	12/30/2021	08/08/2056

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		air Value	10	11	Change	e in Book/Adju	usted Carrying	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate			5		Current	Other-	in							0
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/		- cc		Admitted			Stated
CUSIP		0	1	David	Admini-	A =4=1	Obtain	F-:-	Den	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	\A/I= = :=	Amount	Amount		Contractual
	Description	d e	g	Bond Char	strative	Actual Cost	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received	A = =: -= = =l	Maturity
Identification	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
594918-CE-2	MICROSOFT CORPORATION SENIOR CORP_BND			2	1.A FE		73.8040	243,552	330,000	256, 122		1,329			2.921		MS	2,785	9,639	03/17/2021	03/17/2052
595112-BU-6	MICRON TECHNOLOGY INC SENIOR CORP_BND			1	2.C FE		472.4740 699.0010		6,300,000	5,832,162					3.477	3.913	MN		219,051	02/18/2022	11/01/2051
59523U-AL-1 595620-AN-5	MID-AMERICA APARTMENTS LP SENIOR CORP_BN MIDAMERICAN ENERGY COMPANY SECURED CORP			2	1.6 FE		189.3860			3,723,713		(89,084)			3.750	1.327	JD			12/30/2021	10/15/2024
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP			1	1.G FE		8 . 108.3640	334.845	309.000			(6.535)			6. 125	3.007	AO	4,732		12/30/2021	04/01/2036
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP			2	1.G FE		498.3940	4.575.314	4.650.000	4.629.461					5. 150	5. 186	MN			11/05/2013	11/15/2043
59748T-AA-7	MIDLAND COGENERATION VENTURE L SECURED C			2	3.A FE		098.0000	569.460	581.081	581.557		(418)			6.000	5.863	MS			02/19/2020	03/15/2025
60871R-AD-2	MOLSON COORS BEVERAGE CO SENIOR CORP BND			1	2.B FE		696.2790	349,491	363,000	430,040		(2,528)			5.000	3.614	MN	3,025		12/30/2021	05/01/2042
60871R-AH-3	MOLSON COORS BEVERAGE CO SENIOR CORP BND			1	2.B FE		885.2110	368.964	433.000	474.253		(1,210)			4.200	3.572	JJ	8.386		12/30/2021	07/15/2046
615369-AE-5	MOODYS CORPORATION SENIOR CORP BND			1	2.A FE	3,502,80		3,484,769	3,452,000	3.498.469		(4.768)			5.250	5.282	JJ	83.567		12/30/2021	07/15/2044
615369-AM-7	MOODYS CORPORATION SENIOR CORP BND			1	2.A FE		595.4260	344,487		377,983		(4,277)			3.250	1.956	JJ	5,410	11,733	12/30/2021	01/15/2028
615369-AQ-8	MOODYS CORPORATION SENIOR CORP_BND			1	2.A FE	2,831,97	694.1780	2,570,116	2,729,000	2,823,120		(1,884)			4.875	4.638	JD	5, 174		03/04/2019	12/17/2048
615369-AT-2	MOODYS CORPORATION SENIOR CORP_BND			1	2.A FE	59,03	673.4860	41,887	57,000	58,941		(47)			3.250	3.059	MN	211	1,853	01/01/2022	05/20/2050
615369-AX-3	MOODYS CORPORATION SENIOR CORP_BND			2	2.A FE	6,016,90	967.6020	4,394,161	6,500,000	6,028,516		6,096			3.100	3.444	MN	17,911	201,500	01/18/2022	11/29/2061
617446-8C-6	MORGAN STANLEY SENIOR CORP_BND			1	1.G FE	8,842,65	198.5540	8,044,991	8,163,000	8,465,169		(190,087)			4.000	1.588	JJ	143,306	326,520	01/01/2022	07/23/2025
617446-8G-7	MORGAN STANLEY SENIOR CORP_BND			1	1.G FE	6,664,09	597.3980	5,704,585	5,857,000	6,448,260		(109,057)			4.431	2.306	JJ	113,902	259,524	12/30/2021	01/23/2030
617446-8P-7	MORGAN STANLEY SENIOR CORP_BND			2	1.E FE		292.1230	9,521,797	10,336,000	11,044,660		(103,747)			3.622	2.432	A0	93,592	374,370	01/01/2022	04/01/2031
617446-8X-0	MORGAN STANLEY SENIOR CORP_BND			2	1.E FE	1	880.4120	4,202,356	5,226,000	5,036,484		20,472			1.928	2.412	AO	17,073	100,757	12/30/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY SENIOR CORP_BND			2	1.E FE		66.7020	40,688	61,000	59, 177		42			2.802	2.960	JJ	741	1,709	12/30/2021	01/25/2052
61744Y-AL-2	MORGAN STANLEY SENIOR CORP_BND			1	1.G FE		987.5170	3,080,589	3,520,000	3,501,295		(23,217)			3.971	(0.008)	JJ	61,736	139,779	07/19/2017	07/22/2038
61744Y-AP-3	MORGAN STANLEY SENIOR CORP_BND			1	1.G FE		95.3680	8,311,341	8,715,000	9,233,840		(120,811)			3.772	2.231	JJ	143,363	328,730	12/30/2021	01/24/2029
61744Y-AR-9	MORGAN STANLEY SENIOR CORP_BND			1	1.E FE		92.5210	914,110		1,161,981 5,162,675		(9,650)			4.457	2.940	AU	8,440		12/30/2021	04/22/2039
61746B-CY-0 61746B-DZ-6	MORGAN STANLEY SENIOR CORP_BND			4	1.G FE	5,541,48	5 . 103.1240 097.9410					(190,834)			6.250	1.876 1.811			290,500	12/30/2021	08/09/2026
61746B-EG-7	MORGAN STANLEY SENTOR CORP_BND			1	1.G FE		889.9950	1,868,296	14,728,000			(289,227)			4.375	2.970	JJ			12/30/2021	01/2//2026
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND			1	1.G FE		390.1720	516,687	573.000			(4,008)			4.300	2.968	11			12/30/2021	01/22/2047
617482-V9-2	MORGAN STANLEY SENIOR CORP BND			'	1.G FE			1.827.553	1.582.000	2.320.243		(29, 171)			6.375	3.061	.LI	43.983		12/30/2021	07/24/2042
61761J-3R-8	MORGAN STANLEY SENIOR CORP BND			1	1.G FE		795.7550	899.141	939.000	970.019		(11,699)			3. 125	1.804	JJ	12.553		01/01/2022	07/27/2026
620076-AH-2	MOTOROLA SOLUTIONS INC SENIOR CORP BND				2.0 FE		102.4870	3,241,677	3,163,000	3,404,740		(172,833)			7.500	1.828				12/30/2021	05/15/2025
62213L-AA-4	MT NITTANY MEDICAL CENTER SECURED CORP_B				1.E FE		078.7380	4,566,825	5,800,000	5,800,000					3.799	3.798		28,155		02/15/2022	11/15/2052
623115-AC-6	MOUNT SINAI HOSPITAL SENIOR CORP_BND	.			1.G FE		788.7830	687, 177	774,000	829,846		(5,028)			3.831	2.954	JJ	14,826	29,652	12/30/2021	07/01/2035
623115-AD-4	MOUNT SINAI HOSPITAL SECURED CORP_BND	.			1.G FE		981.4780	321,837	395,000	435,079		(1,522)			3.981	3.255	JJ	7,862	15,725	12/30/2021	07/01/2048
628530-BC-0	MYLAN INC SENIOR CORP_BND	.		1	2.C FE		86.4720	208,398	241,000	289,523		(1,640)			5.400	3.910	MN	1, 157	13,014	12/30/2021	11/29/2043
62912X-AC-8	NGPL PIPECO LLC SENIOR CORP_BND 144A			1	2.C FE		5 . 111.2150	1,023,178	920,000	1,200,190		(14,406)			7.768	4.720	J D	3, 176	71,466	07/12/2021	12/15/2037
62944T-AF-2	NVR INC SENIOR CORP_BND			1	2.A FE		189.0930	326,972	367,000	377,390		(1,622)			3.000	2.479	MN	1,407	11,010	12/30/2021	05/15/2030
62952E-AE-7	NYU LANGONE HOSPITALS SENIOR CORP_BND			2	1.F FE	·	190.7940	622,846	686,000	790,665		(3,504)			4.368	3.335	JJ	14,982	29,964	12/30/2021	07/01/2047
63111X-AB-7	NASDAQ INC SENIORCORPBND			1	2.B FE		670.4490	182,463	259,000	261,102		(44)			3.250	3.204	A0	1,473	8,418	12/30/2021	04/28/2050
636180-BM-2	NATIONAL FUEL GAS COMPANY SENIOR CORP_BN	-		2	2.0 FE		599.5360		1,437,000	1,490,564		(40,515)			5.200	2.250	JJ	34,456	74,724	12/30/2021	07/15/2025
63633D-AF-1	NATIONAL HEALTH INVESTORS INC SENIOR COR	.		1	2.0 FE		279.9320	2,230,898	2,791,000	2,705,467		10,520			3.000	3.492	FA	34,888		12/30/2021	02/01/2031
637417-AM-8	NNN REIT INC SENIOR CORP_BND			1	2.A FE		687.4900	53,369	61,000	75, 102		(366)			4.800	3.395	AU	618	2,928	12/30/2021	10/15/2048
637417-AN-6	NNN REIT INC SENIOR CORP_BND			1	2.A FE		585.9330 072.2300	3,007,648	3,500,000	3,530,949		(4,652)			2.500	2.342		18,472		12/30/2021	04/15/2030
637417-AQ-9 637432-NT-8	NNN REIT INC SENIOR CORP_BND			1	2.A FE		686.6590			84,541		(35)			3.500	3.392		613	2,905	12/30/2021	04/15/2051
637432-NI-8	NATIONAL RURAL UTILITIES COOPE SECURED C			1	1.E FE		9 86.7780	226, 179	3,203,000	320,393					2.400					12/30/2021	03/15/2049
637432-NY-7	NATIONAL RURAL UTILITIES COOPE SECURED C			1	1.E FE		084.2700		3,203,000	3,218,757		(2,503)			2.750	2.791				01/31/2022	04/15/2032
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SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d	, ,	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- 11	Ullal							(Decrease)		Recognized	value							
638612-AL-5	NATIONWIDE FINANCIAL SERVICES SENIOR COR			1	2.A FE		90.8330		183,000	227, 120		(1,386)			5.300		MN	1, 158	9,699	12/30/2021	11/18/2044
638612-AM-3	NATIONWIDE FINANCIAL SERVICES SENIOR COR			1	1.G FE		79.2340	125, 189	158,000	181,793		(611)			3.900	3.045	MN	531	6, 162	12/30/2021	11/30/2049
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SENIOR CORP_BND				1.G FE	711, 120		542,037	593,000	702,918		(4, 158)			4.450	3. 148		12,168	26,389	12/30/2021	01/15/2043
64128X-AE-0	NEUBERGER BERMAN GROUP LLC SENIOR CORP_B			1	2.B FE		82.5400	47,048	57,000	66,411		(293)			4.875		A0	587	2,779	12/30/2021	04/15/2045
64128X-AG-5	NEUBERGER BERMAN GROUP LLC SENIOR CORP_B			1	2.B FE	856,295		739,816	772,000	823,298		(16,667)			4.500	2. 165		10,229	34,740	12/30/2021	03/15/2027
641423-BZ-0	NEVADA POWER COMPANY SECURED CORP_BND			1	1.F FE			1,780,345	1,790,000	1,954,775		(7,593)			5.375		MS		96,213	12/30/2021	09/15/2040
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSP SENIOR CO			1	1.C FE	1,414,463		1,008,990	1, 171,000	1,399,464		(7,581)			4.024	2.812		19,634	47, 121	12/30/2021	08/01/2045
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSP SENIOR CO			1	1.C FE	1,215,998		790,007	941,000	1,206,178		(4,960)			4.063	2.748		15,930	38,233	12/30/2021	08/01/2056
649322-AF-1	NEW YORK AND PRESBYTERIAN HOSP SENIOR CO			1	1.C FE	1, 120, 654		691,766	936,000	1, 120, 123		(259)			3.954	3.278		15,421	37,009	12/30/2021	08/01/2119
649322-AH-7	NEW YORK AND PRESBYTERIAN HOSP SENIOR CO			2	1.C FE		68.8040	33,026	48,000	44,790		151			2.256	2.761		451	1,083	12/30/2021	08/01/2040
649757-AA-9	NEW YORK PUBLIC LIBRARY SENIOR CORP_BND			1	1.D FE		88.1560	417,860	474,000	581,918		(3,583)			4.305		JJ	10,203	20,406	12/30/2021	07/01/2045
649840-CR-4	NEW YORK STATE ELECTRIC & GAS SENIOR COR			1	1.G FE		68.1180	60,625	89,000	91,572		(64)			3.300	3 . 133		865	2,937	12/30/2021	09/15/2049
649840-CS-2	NEW YORK STATE ELECTRIC & GAS SENIOR COR			1	1.G FE	2,591,698			2,722,000	2,619,067		13,876			1.950		AO	13,270	53,079	12/30/2021	10/01/2030
651229-AW-6	NEWELL BRANDS INC SENIOR CORP_BND			1	3.C FE	21,880,329		21,746,937	22,051,000	21,868,564		50,201			5.200		AO	286,663	1,008,833	06/22/2022	04/01/2026
651639-AM-8	NEWMONT CORPORATION SENIOR CORP_BND			1	2.A FE		. 110.9010	341,575	308,000	416,324		(5, 139)			6.250	3.356	AO	4,813	19,250	12/30/2021	10/01/2039
651639-AP-1	NEWMONT CORPORATION SENIOR CORP_BND			2	2.A FE	181,389	97.0780	141,734	146,000	178,721		(1,352)			4.875	3.206	MS	2,096	7,118	12/30/2021	03/15/2042
651639-AV-8	NEWMONT CORPORATION SENIOR CORP_BND			1	2.A FE		. 101.5460	230,510	227,000	294,606		(2,342)			5.450	3.384	JD	756	12,372	12/30/2021	06/09/2044
651639-AW-6	NEWMONT CORPORATION SENIOR CORP_BND			1	2.A FE	87,812	. 107.5520	73, 135	68,000	85,321		(1,263)			5.875	3.166	AO	999	3,995	12/30/2021	04/01/2035
65163L-AC-3	NEWMONT CORPORATION CORPBND144A			1	2.A	248,880	. 103.4990	206,998	200,000	248,859		(21)			5.750	3.846	MN	1,469		12/28/2023	11/15/2041
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO			1	2.A FE		94.5860	108,773	115,000	121,286		(1,171)			3.500	2.335	A0	1,006	4,025	12/30/2021	04/01/2029
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO			1	2.A FE		89.6060	744,627	831,000	846,023		(2,473)			2.750	2.402	MN	3,809	22,853	12/30/2021	11/01/2029
65364U-AH-9	NIAGARA MOHAWK POWER CORPORATI SENIOR CO			1	2.A FE	163,737	91.3840	131,593	144,000	160,974		(1,398)			4.278	2.938	AO	1,540	6, 160	01/01/2022	10/01/2034
65364U-AQ-9	NIAGARA MOHAWK POWER CORPORATI SENIOR CO			2	2.A FE	5,800,000	83.8830	4,865,216	5,800,000	5,800,000					2.759	2.759	JJ	76,010	160,022	01/05/2022	01/10/2032
654106-AE-3	NIKE INC SENIOR CORP_BND			1	1.E FE	360,364	88.2730	269,232	305,000	356,902		(1,750)			3.875	2.809	MN	1,970	11,819	01/01/2022	11/01/2045
65473P-AM-7	NISOURCE INC SENIOR CORP_BND			1	2.B FE	1,488,233	93.4570	1,396,251	1,494,000	1,488,381		101			5.000	5.025	JD	3,320	74,700	06/07/2022	06/15/2052
65473Q-AX-1	NISOURCE INC SENIOR CORP_BND			1	2.B FE	1,675,901	. 104.2570		1,431,000	1,626,451		(7,348)			5.950	4.766	JD	3,784	85, 145	03/08/2016	06/15/2041
65473Q-AZ-6	NISOURCE INC SENIOR CORP_BND	.		1	2.B FE	4,534,167	99.0020	3,852,160	3,891,000	4,395,759		(17,905)			5.800	4.707	FA	94,033	225,678	07/21/2016	02/01/2042
655044-AS-4	NOBLE ENERGY INC SENIOR CORP_BND 144A	.		1	1.D FE	8,064,356		8,518,099	7,855,000	8,063,746		(462)			7.250	7.061	FA	237,286	569,488	07/17/2003	08/01/2097
655844-AQ-1	NORFOLK SOUTHERN CORPORATION SENIOR CORP			1	2.A FE	10,207,498		8,510,529	7,520,000	9,674,475		(269,743)			7.250		FA	205,964	545,200	01/01/2022	02/15/2031
655844-AX-6	NORFOLK SOUTHERN CORPORATION SENIOR CORP			1	2.A FE	7, 133, 979		6,119,445	5,867,000	6,811,965		(162,795)			5.640	2.426	MN	40,443	330,899	12/30/2021	05/17/2029
655844-BH-0	NORFOLK SOUTHERN CORPORATION SENIOR CORP	ļ		1	2.A FE		96.3420		186,000	227,719		(1,722)			4.837		AO	2,249	8,997	12/30/2021	10/01/2041
655844-BN-7	NORFOLK SOUTHERN CORPORATION SENIOR CORP	ļ		2	2.A FE		89.5540	60,001	67,000	78,336		(405)			4.800	3.571	FA	1,215	3,216	12/30/2021	08/15/2043
655844-BR-8	NORFOLK SOUTHERN CORPORATION SENIOR CORP			2	2.A FE	64,554	91.8220	47,747	52,000	63,812		(377)			4.650	3. 185	JJ	1,115	2,418	12/30/2021	01/15/2046
655844-BX-5	NORFOLK SOUTHERN CORPORATION SENIOR CORP	ļ		1	2.A FE	75,915	83.4160	55,889	67,000	75,441		(239)			3.942	3. 174	MN	440	2,641	12/30/2021	11/01/2047
655844-CB-2	NORFOLK SOUTHERN CORPORATION SENIOR CORP			1	2.A FE	326,350	90.3090	226,675	251,000	326,207		(69)			5.100	3.900	FA	5,334	12,801	12/30/2021	08/01/2118
655844-CC-0	NORFOLK SOUTHERN CORPORATION SENIOR CORP			1	2.A FE	121,455	84.9540	87,502	103,000	120,546		(460)			4.100	3.111	MN	540	4,223	12/30/2021	05/15/2049
655844-CJ-5	NORFOLK SOUTHERN CORPORATION SENIOR CORP			2	2.A FE	72,243	75.2970	48,943	65,000	72,230		(6)			4.100	3.679	MN	341	2,665	12/30/2021	05/15/2121
655844-CN-6	NORFOLK SOUTHERN CORPORATION SENIOR CORP			2	2.A FE	3, 181, 184			3,200,000	3, 181,868		472			3.700	3.732	MS	34,862	118,400	02/15/2022	03/15/2053
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO SENIOR CORP				2.A FE	1,334,270	. 119.3270	1,608,527	1,348,000	1,336,557		(1,101)			7.875	7.962	MN	13,564	106, 155	08/30/2004	05/15/2043
662352-AA-1	NORTHWELL HEALTHCARE INC SENIOR CORP_BND	. [1	1.G FE		90.8590	293,475	323,000	384,215		(2,272)			4.800	3.426	MN	2,584	15,504	12/30/2021	11/01/2042
665501-AK-8	NORTHERN NATURAL GAS COMPANY SENIOR CORP			1	1.G FE	6,865,829	79.2740	6,268,233	7,907,000	7,080,567		27,019			4.100	4.964	MS	95,455	324, 187	12/11/2013	09/15/2042
665772-BQ-1	NORTHERN STATES POWER COMPANY SECURED CO				1.E FE			2,315,217	2, 185,000	2,521,988		(75,816)			6.500	2.571		47,342	142,025	12/30/2021	03/01/2028
665772-CA-5	NORTHERN STATES POWER COMPANY SECURED CO			1	1.E FE			401,203	395,000	485,344		(6,508)			5.250	2.903		9,562	20,738	12/30/2021	07/15/2035
665772-CB-3	NORTHERN STATES POWER COMPANY SECURED CO			1	1.E FE		. 110.7840	670,244	605,000	826, 159		(14,767)			6.250	2.754	JD	3, 151	37,813	12/30/2021	06/01/2036
665772-CC-1	NORTHERN STATES POWER COMPANY SECURED CO	L	l	1	1.E FE		. 109.7230		434,000	601,858		(10,142)			6.200	2.751			26.908	12/30/2021	07/01/2037

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	y Value			lı lı	nterest		Da	tes
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
665772-CS-6	NORTHERN STATES POWER COMPANY SECURED CO			1	1.E FE	4,743,153	65.4080	3,335,813	5,100,000	4,758,720		8,068			2.600	2.958	JD	11,050	132,600	01/12/2022	06/01/2051
667274-AA-2	NORTHWELL HEALTHCARE INC SECURED CORP_BN			2	1.G FE	2,520,231	80.8010	1,805,896	2,235,000			(8,326)			3.979	3.209	MN	14,822	88,931	01/01/2022	11/01/2046
667274-AC-8	NORTHWELL HEALTHCARE INC SENIOR CORP_BND			1	1.G FE	3,077,201	84.6760	2,215,130	2,616,000	3,052,114		(12,689)			4.260	3.223	MN	18,574	111,442	12/30/2021	11/01/2047
667274-AD-6	NORTHWELL HEALTHCARE INC SENIOR CORP_BND			1	1.G FE	979,303	76.0450	676,799	890,000	974,994		(2, 173)			3.809	3.246	MN	5,650	33,900	12/30/2021	11/01/2049
66988A-AH-7	NOVANT HEALTH INC SENIOR CORP_BND			1	1.D FE	5,676,935	69.9540	3,847,462	5,500,000	5,669,429		(3,817)			3. 168	3.002	MN	29,040	174,240	01/12/2022	11/01/2051
66988A-AJ-3	NOVANT HEALTH INC SENIOR CORP_BND			1	1.D FE		66.6060	49,289	74,000	78,758		(66)			3.318	3.029	MN	409	2,455	01/01/2022	11/01/2061
670346-AH-8	NUCOR CORPORATION SENIOR CORP_BND			1	1.G FE	93,612	. 113.6700	73,886	65,000	90,695		(1,478)			6.400	2.922	JD	347	4, 160	12/30/2021	12/01/2037
675553-AA-9	OCHSNER CLINIC FOUNDATION SECUREDCORPBND			1	1.G FE	663,226	. 101.5170	481, 193	474,000	651,832		(5,780)			5.897	3.377	MN	3,572	27,952	12/30/2021	05/15/2045
677347-CE-4	OHIO EDISON COMPANY SENIOR CORP_BND			1	2.B FE	14,025,888	. 112.3890	12,353,798	10,992,000	13,692,659		(169,827)			6.875	4.230	JJ	348,462	755,700	12/30/2021	07/15/2036
677415-CF-6	OHIO POWER CO SENIOR CORP_BND			1	1.G FE	2,423,941	. 109.7640		2,273,000	2,402,972		(12,313)			6.600	5.719	FA	56,673	150,018	12/30/2021	02/15/2033
678858-BH-3	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO			1	1.G FE	1,333,938	. 107.3230	1,060,351	988,000	1,300,850		(16,793)			6.450	3.570	FA	26,553	63,726	12/30/2021	02/01/2038
678858-BP-5	OKLAHOMA GAS AND ELECTRIC COMP SENIOR CO			1	1.G FE	978,009	86.1770	705,788	819,000	967,608		(5,269)			4.550	3.291	MS	10,972	37,265	01/01/2022	03/15/2044
680223-AK-0	OLD REPUBLIC INTERNATIONAL COR SENIOR CO			1	2.B FE	762,840	96.0930	676,493	704,000	737,693		(12,686)			3.875	1.954	FA	9,472	27,280	12/30/2021	08/26/2026
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC SENIOR CO			2	2.C FE	961,682	95.9340	844,221	880,000	930,202		(15,915)			4.500	2.514	AO	9,900	39,600	12/30/2021	04/01/2027
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC SENIOR CO			1	2.0 FE	796,587	96.1280	695,008	723,000	772,494		(12,199)			4.750	2.832	JJ	15,836	34,343	12/30/2021	01/15/2028
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C			1	1.F FE	1,371,741	. 114.2920		996,000			(32,756)			7.000	2.776	MN	11,620	69,720	12/30/2021	05/01/2032
68233J-AH-7	ONCOR ELECTRIC DELIVERY COMPAN SECURED C	C		1	1.F FE	3,435,177	. 102. 1970	3,470,600	3,396,000	3,425,076		(890)			5.250	5. 173	MS	45,068	178,290	05/31/2011	09/30/2040
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPAN SECURED C			1	1.F FE	716,569	85.8570	509, 133	593,000	710,177		(3,234)			4.100	2.957	MN	3, 107	24,313	12/30/2021	11/15/2048
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C			2	1.F FE	63,336	71.5300	43,633	61,000	63,220		(58)			3.100	2.896	MS	557	1,891	12/30/2021	09/15/2049
68235P-AF-5	ONE GAS INC SENIOR CORP_BND			1	1.G FE	89,556	90.1120	65,782	73,000			(558)			4.658	3. 195	FA	1,417	3,400	12/30/2021	02/01/2044
68235P-AG-3	ONE GAS INC SENIOR CORP_BND			1	1.G FE	179,418	87.9520	128,410	146,000	177,745		(846)			4.500	3.206	MN	1,095	6,570	12/30/2021	11/01/2048
682680-AV-5	ONEOK INC SENIOR CORP_BND			1	2.B FE	2,470,776	93.7100	1,967,919	2,100,000	2,454,581		(8,515)			5.200	4.090	JJ	50,353	109,200	01/21/2022	07/15/2048
68268N-AC-7	ONEOK PARTNERS LP SENIOR CORP_BND			1	2.B FE	103,464	. 108.7900	85,944	79,000	100,899		(1,304)			6.650	3.874	AO	1,313	5,254	12/30/2021	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP SENIOR CORP_BND			1	2.B FE	291,870	. 110.2010	242,443	220,000	285,065		(3,462)			6.850	4.032	AO	3, 181	15,070	12/30/2021	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP SENIOR CORP_BND			2	2.B FE	211,502	. 104.4010	174,350	167,000	208 , 153		(1,702)			6. 125	4.067	FA	4,262	10,229	01/01/2022	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP SENIOR CORP_BND			1	2.B FE	188,581	. 104.5060	152,579	146,000	185,952		(1,337)			6.200	4. 123	MS	2,665	9,052	12/30/2021	09/15/2043
68389X-AE-5	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE		. 110.3820	10,753,428	9,742,000	10,882,547		(54,077)			6.500	5.255	AO	133,682	633,230	12/30/2021	04/15/2038
68389X-AH-8	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE	12,636,908	. 106.3040	10,347,671	9,734,000	12,242,897		(116,532)			6. 125	3.893	JJ	286,511	596,208	12/30/2021	07/08/2039
68389X-AM-7	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE	4,225,370	98.2560	3,479,248	3,541,000	4,166,039		(26,647)			5.375	3.910	JJ	87,763	190,329	01/01/2022	07/15/2040
68389X-AV-7	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE	2,667,354	93.3720	2,253,059	2,413,000	2,631,495		(18, 191)			4.300	3.235	JJ	49,862	103,759	12/30/2021	07/08/2034
68389X-AW-5	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE	2,584,611	87.2030	2,010,904	2,306,000	2,567,521		(8,684)			4.500	3.693	JJ	49,867	103,770	12/30/2021	07/08/2044
68389X-BE-4	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE	468 , 165	89.1670	445,833	500,000	478,557		1,452			3.900	4.383	MN	2,492	19,500	06/30/2015	05/15/2035
68389X-BF-1	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE	2,782,175	81.5720	2,165,741	2,655,000	2,774,973		(3,619)			4. 125	3.809	MN	13,994	109,519	12/30/2021	05/15/2045
68389X-BG-9	ORACLE CORPORATION SENIOR CORP_BND			2	2.B FE	5,614,504	82.8460	4,277,355	5, 163,000	5,600,502		(7,032)			4.375	3.900	MN	28,863	225,881	01/01/2022	05/15/2055
68389X-BH-7	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE	1,245,698	87.1230	1,029,793	1, 182,000			(3,731)			3.850	3.365	JJ	20,984	45,507	12/30/2021	07/15/2036
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE	6,338,150	80.1540	4,924,679	6,144,000	6,327,897		(5, 181)			4.000	3.798	JJ	113,323	245,760	12/30/2021	07/15/2046
68389X-BP-9	ORACLE CORPORATION SENIOR CORP_BND	ļ		1	2.B FE	907,226	84.9780	743,560	875,000	903,954		(1,651)			3.800	3.488	MN	4,249	33,250	12/30/2021	11/15/2037
68389X-BQ-7	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE	637,904	79.2080	491,882	621,000	637,099		(399)			4.000	3.831	MN	3, 174	24,840	12/30/2021	11/15/2047
68389X-BW-4	ORACLE CORPORATION SENIOR CORP_BND			1	2.B FE	698,229	79.7400	558, 183	700,000	698,398		100			3.600	3.619	AO	6,300	25,200	12/30/2021	04/01/2040
68389X-BX-2	ORACLE CORPORATION SENIOR CORP_BND	C		2	2.B FE	14, 189, 409		10,236,566	13,820,000	14, 171, 833		(8, 119)			3.600	3.529	AO	124,380	497,520	10/27/2021	04/01/2050
68389X-BX-2	ORACLE CORPORATION SENIOR CORP_BND	ļ	ļ	2	2.B FE	4,832,110		3,682,053	4,971,000	4,838,086		3, 146			3.600	3.529	A0	44,739	178,956	12/30/2021	04/01/2050
68389X-BY-0	ORACLE CORPORATION SENIOR CORP_BND	ļ		2	2.B FE	9,080,935	72.4640	6,723,217	9,278,000	9,085,995		2,794			3.850	3.958	AO	89,301	357,203	01/01/2022	04/01/2060
686514-AF-7	ORLANDO HEALTH INC SENIOR CORP_BND	ļ		1	1.E FE	1,097,677	83.8560	780,701	931,000	1,089,163		(4,303)			4.089	3.088	AO	9,517	38,069	01/01/2022	10/01/2048
68902V-AL-1	OTIS WORLDWIDE CORP SENIOR CORP_BND	ļ		1	2.B FE	1,770,702	79.9650	1,390,586	1,739,000	1,767,907		(1,399)			3.112	2.978	FA	20,444	54, 118	12/30/2021	02/15/2040
693304-AH-0	PECO ENERGY CO SECURED CORP_BND		l	1	1.F FE	883,214	. 108.4220	685,224	632,000	854,594		(14,481)			5.950	2.672	AO	9,401	37,604	12/30/2021	10/01/2036

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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		0	lĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
693304-AS-6	PECO ENERGY CO SECURED CORP_BND			1	1.E FE	440,35	086.5840	319,496	369,000	435,670		(2,367)			4.150	2.958	A0	3,828	15,314	12/30/2021	10/01/2044
693304-AV-9	PECO ENERGY CO SECURED CORP_BND			1	1.E FE	11,091,20	80.3600	8,036,011	10,000,000	11,033,074		(29,901)			3.700	3.074	MS	108,944	370,000	01/12/2022	09/15/2047
693304-AW-7	PECO ENERGY CO SECURED CORP_BND			2	1.E FE	1,139,96	483.8370	828,310	988,000	1,131,882		(4,086)			3.900	3.033	MS	12,844	38,532	12/30/2021	03/01/2048
693475-AW-5	PNC FINANCIAL SERVICES GROUP I SENIOR CO			2	1.G FE		394.6780	9, 259, 543	9,780,000	10,389,929		(113,051)			3.450	2.143	A0	63,733	337,410	12/30/2021	04/23/2029
693475-BA-2	PNC FINANCIAL SERVICES GROUP I SENIOR CO			2	1.G FE	1,813,32		1,672,775	2,000,000	1,841,551		16,342			2.307	3.410	AO	8,715	46, 140	03/25/2022	04/23/2032
69349N-B#-0	PIMCO PRIVATE INCOME FUND ONSH SENIOR CO				2.A PL		093.2700	167,886,000	180,000,000	180,000,000					6.000	6.017	MJSD	2,692,603	13,439,638	08/02/2022	04/01/2032
693506-BE-6	PPG INDUSTRIES INC SENIOR CORP_BND			1	2.A FE		996.1260	265,309	276,000	347,697		(3,081)			5.500	3.455	MN	1,940	15, 180	12/30/2021	11/15/2040
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORA SECURED C			1	1.E FE		3 . 111.3790		1,464,000	1,497,753		(1,281)			6.250	6.018		11,692	91,500	06/08/2009	05/15/2039
69351U-AN-3	PPL ELECTRIC UTILITIES CORPORA SECURED C			1	1.E FE		497.8300	366,862	375,000	427,251		(2,085)			5.200	4.059	JJ	8,992	19,500	02/19/2013	07/15/2041
69351U-AS-2 69356F-A*-2	PPL ELECTRIC UTILITIES CORPORA SECURED C PINCO COMMERCIAL REAL ESTATE D SENIOR CO			1	1.E FE	919, 15	786.6020			910,644 94.956.770		(4,316)			4. 125	3.094	JD	1,448		12/30/2021	06/15/2044
693627-AY-7	DUKE ENERGY INDIANA LLC SENIOR CORP BND			1	2.A FE		5 . 106.8120	92,366,602	95,046,925	94,956,770		(3, 221)			6.120	1		1,421,798	9,302	12/30/2021	10/15/2035
694308-GY-7	PACIFIC GAS AND ELECTRIC COMPA SENIOR CO			2	2.A FE		878.2000		3.390.000	3.380.046		423			4.500	4.524				12/30/2021	12/15/2041
694308-HA-8	PACIFIC GAS AND ELECTRIC COMPA SECURED C			2	2.0 FE		473.7910	448.652		544,385		2. 151			3.750			8.613		01/19/2022	08/15/2042
694308-HL-4	PACIFIC GAS AND ELECTRIC COMPA SECURED C			1	2.0 FE		578.2490	1,956,218	2,500,000	2,278,020		5.978			4.300	1	MS		107,500	03/01/2022	03/15/2045
694308-HN-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C			1	2.0 FE		976.8560	76.856	100.000			261			4.250	5.047	MS	1,251	4,250	03/07/2022	03/15/2046
694308-HR-1	PACIFIC GAS AND ELECTRIC COMPA SECURED C			1	2.C FE		073.1900	731,897	1,000,000	858,267		3,270			4.000	5.051	JD	3,333	40,000	02/23/2022	12/01/2046
694308-HY-6	PACIFIC GAS AND ELECTRIC COMPA SECURED C			1	2.C FE		073.1100	4,386,585	6,000,000	5,058,402		20,053			3.950	5.092	JD	19,750	237,000	03/21/2022	12/01/2047
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPA SECURED C			1	2.C FE	1,008,45	269.0380	778,053	1, 127,000	1,012,913		2,340			3.500	4 . 130	FA	16,435	39,445	01/14/2022	08/01/2050
694308-JM-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C			1	2.C FE	7,065,83	695.2380	6,380,933	6,700,000	6,986,366		(41,827)			4.550	3.748	JJ	152,425	304,850	01/21/2022	07/01/2030
694308-JN-8	PACIFIC GAS AND ELECTRIC COMPA SECURED C			1	2.C FE		385.4190	10,432,016	12,212,758	12,786,560		(11,247)			4.950	4.637	JJ	302,266	604,532	01/19/2022	07/01/2050
694308-JT-5	PACIFIC GAS AND ELECTRIC COMPA SECURED C			1	2.C FE		4 86.6010	7,268,427	8,393,000	7,723,518		74,821			3.250	4.529		22,731	272,773	03/16/2022	06/01/2031
694308-JW-8	PACIFIC GAS AND ELECTRIC COMPA SECURED C			2	2.C FE		391.1350	687, 161	754,000	752,334		352			3.000		JD	1,005	22,620	12/30/2021	06/15/2028
694308-KC-0	PACIFIC GAS AND ELECTRIC COMPA SECURED C			1	2.C FE		192.4990	647,490	700,000	709,957		(1,012)			4.400	4. 187		10,267	30,800	03/07/2022	03/01/2032
694308-KD-8	PACIFIC GAS AND ELECTRIC COMPA SECURED C			1	2.C FE		288.8520	355,408	400,000	398,601		52			5.250	5.274		7,000	21,000	02/16/2022	03/01/2052
694308-KG-1	PACIFIC GAS AND ELECTRIC COMPA SECURED C			2	2.0 FE	5,286,83		5,389,065	5,300,000	5,288,503 864,536					5.900	5.933			312,700	06/07/2022	06/15/2032
695114-BX-5 695114-BZ-0	PACIFICORP SECURED CORP_BND			4	1.F FE	891,52	1 . 104.9290		6.975.000	6.960.745		(13,671)			5.900	5.274				12/30/2021	08/15/2034
695114-BZ-0	PACIFICORP SECURED CORP_BND			1	1.F FE		6 . 106.8230	6,994,636		5,960,745		(7.757)			6.100	3. 125				12/30/2021	06/15/2035
695114-CL-0	PACIFICONE SECURED CORP BND			1	1.F FE	527,42		404.070	387.000	514,600					6.000	3. 123			23,220	01/01/2022	01/15/2039
698525-AA-0	PANOCHE ENERGY CENTER LLC SECURED CORP B			1	3.C FE	3,822,22		3.869.997	3.822.220	3.822.220		(0,307)			6.885	6.870				01/24/2008	07/31/2029
70109H-AJ-4	PARKER HANNIFIN CORPORATION SENIOR CORP			1	2.A FE		4 . 110.8780	64.309	58.000	77.308		(1.033)			6.250			463	3,625	12/30/2021	05/15/2038
701885-AJ-4	PARSLEY ENERGY LLC SENIOR CORP BND 144A			1	2.B FE		096.3630	563,726	585,000	585,000					4. 125	4. 125		9,116	24,131	02/12/2020	02/15/2028
70213H-AD-0	MASS GENERAL BRIGHAM INC SENIOR CORP_BND	·		1	1.D FE		383.2380		1,740,000	1,986,328		(6,984)			3.765	2.939	JJ	32,756	65,511	12/30/2021	07/01/2048
70462G-AA-6	PEACEHEALTH SYSTEM SERVICES SECURED CORP			1	1.G FE		987.3100	310,823	356,000	467,589		(3,078)			4.787	2.970	MN	2, 178	17,042	12/30/2021	11/15/2048
708696-BX-6	PENNSYLVANIA ELECTRIC COMPANY SENIOR COR	.		1	2.A FE		698.0430	1,294,164	1,320,000	1,348,735		(27, 167)			4.150			11,565	54,780	12/30/2021	04/15/2025
709599-AX-2	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	.		1	2.B FE	1,615,02		1,417,594	1,467,000	1,557,570		(28,988)			4.200	2.066		15,404	61,614	12/30/2021	04/01/2027
713291-AH-5	PEPCO HOLDINGS LLC SENIOR CORP_BND	.		1	2.A FE		5 . 111.6170	78,132	70,000	92,270		(2,208)			7.450	3. 199		1,970	5,215	12/30/2021	08/15/2032
71338Q-AB-2	PEPPERDINE UNIVERSITY SENIOR CORP_BND	.			1.D FE		882.3510	695,866	845,000	1,025,153		(3,636)			3.948	2.002	JD	2,780	33,361	12/30/2021	12/01/2057
71338Q-AC-0	PEPPERDINE UNIVERSITY SENIOR CORP_BND	.		1	1.D FE	61,98		40,543	59,000	61,898		(44)			3.301	3.072		162	1,948	12/30/2021	12/01/2059
713448-BP-2	PEPSICO INC SENIOR CORP_BND	-		1	1.E FE		0 . 107.9710		1,266,000	1,725,698		(22,650)			5.500				69,630	12/30/2021	01/15/2040
713448-BS-6	PEPSICO INC SENIOR CORP_BND			1	1.E FE		9 . 102.2330	510,142	499,000	638,939		(6,435)			4.875	2.778		4,054	24,326	12/30/2021	11/01/2040
713448-DD-7	PEPSICO INC SENIOR CORP_BND	-		2	1.E FE		995.8720		2,350,000	2,997,433		(21,405)			4.450	2.759		22,367	104,575	12/30/2021	04/14/2046
713448-DP-0	PEPSICO INC SENIOR CORP_BND			1	1.E FE		882.6440	45,454	55,000	60,718		(181)			3.450				1,898	12/30/2021	10/06/2046
713448-EH-7	PEPSICO INC SENIOR CORP_BND	.		II	1.E FE	J 2/1,45	6 . 107.8900	223,333	207,000	263,215		(4, 171)			5.500	2.709	MN	1,455	11,385	12/30/2021	05/15/2035

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value			- II	nterest		Da	ites
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OLIOID.		0	- 1		Admini-		Obtain		-	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
717081-CY-7	PFIZER INC SENIOR CORP_BND	C		1	1.F FE	13,999,875	. 124.2270	17,401,663	14,008,000	14,001,668		(33)			7.200	5.703	MS	296,970	1,008,576	03/17/2009	03/15/2039
717081-CY-7	PFIZER INC SENIOR CORP_BND			1	1.F FE	7,433,601	. 124.2270	5,761,630	4,638,000	7, 171,931		(132,524)			7.200	5.703	MS	98,326		12/30/2021	03/15/2039
717081-DK-6	PFIZER INC SENIOR CORP_BND				1.F FE	247,584	94.7790	190,506	201,000	244,554		(1,533)			4.400	2.974	MN	1, 130	8,844	12/30/2021	05/15/2044
717081-DT-7	PFIZER INC SENIOR CORP_BND			1	1.F FE	2,091,450	. 105.4840	1,582,265	1,500,000	2,042,080		(25,006)			5.600	2.863	MS	24,733	84,000	01/01/2022	09/15/2040
717081-EC-3	PFIZER INC SENIOR CORP_BND			1	1.F FE		94.3800	485, 112	514,000	598,707		(5,481)			4.000	2.503	JD	914	20,560	12/30/2021	12/15/2036
717265-AM-4	FREEPORT MINERALS CORP SENIOR CORP_BND	L		1	2.C FE	92,071	. 102.9720	75, 170	73,000	89,466		(1,323)			6. 125	3.480	MS	1,317	4,471	12/30/2021	03/15/2034
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1.F FE		. 111.8950		2,626,000	3,561,126		(50,298)			6.375	3.253	MN	20,926	167,408	01/01/2022	05/16/2038
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1.F FE		88.7190	383,265	432,000	478,064		(1,805)			4.375	3.563	MN	2,415		12/30/2021	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1.F FE	6,725,771	89.6390		7.064.000	6.810.831		8 .440			4.500	4.789	MS	89. 183	317,880	12/30/2021	03/20/2042
718172-AU-3	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1.F FE	3,839,280			4,082,000	3,896,100		6. 136			3.875	4.217	FA	57 . 120	158, 178	12/30/2021	08/21/2042
718172-AW-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1.F FE	6,265,927	84.5280	5,678,571	6,718,000			11.091			4. 125	4.528	MS	90,063	277,118	12/30/2021	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1.F FE	7,725,520		7,218,418	7,686,000	7,735,839		(1.883)			4.875	4.816	MN	47.877		12/30/2021	11/15/2043
718172-BL-2	PHILIP MORRIS INTERNATIONAL IN SENIOR CO				1.F FE	2,601,329		1,973,955	2,302,000			(9,053)			4.250		MN	13.860	97,835	12/30/2021	11/10/2044
718172-BM-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	• • • • • • • • • • • • • • • • • • • •			1.F FE		98.2800	513.024	522.000	531.098		(10.512)			3.250	1. 199		2.403		12/30/2021	11/10/2044
718172-BQ-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	• • • • • • • • • • • • • • • • • • • •		2	1.F FE		97.5580	596.078	611.000	626 . 109		(10,312)			3.375	1.530		8.019	20.621	12/30/2021	08/11/2025
718546-AH-7	PHILLIPS 66 SENIOR CORP BND			4	1.F FE		. 107.8880	434.790	403.000	539.364		(10,913)			5.875	3.383	MN	3.946	23,676	01/01/2022	05/01/2042
				4								4 - 7 - 7			3.950		MIN				
71951Q-AB-8	PHYSICIANS REALTY LP SENIOR CORP_BND			1	2.B FE	1,983,838			1,819,000	1,929,268		(27,558)					JJ		71,851	12/30/2021	01/15/2028
72014T-AE-9	PIEDMONT HEALTHCARE INC SECURED CORP_BND			1	1.E FE	1,062,314		734,008	1,100,000	1,063,881		809			2.864	3.039	JJ	15,752	31,504	01/13/2022	01/01/2052
720186-AH-8	PIEDMONT NATURAL GAS COMPANY I SENIOR CO			1	2.A FE			1,480,981	1,651,000			(12,911)			4.100	3.015		22,564	67,691	12/30/2021	09/18/2034
722844-AA-5	PINE STREET TRUST I SECURED CORP_BND 144			1	2.A FE	8,435,923		7, 127, 974	7,496,000	8, 179, 061		(129,844)			4.572	2.570		129,471	342,717	12/30/2021	02/15/2029
72284L-AA-7	PINE STREET TRUST II SENIOR CORP_BND 144			1	2.A FE		89.5920	130,804	146,000	189,284		(1,054)			5.568	3.719		3,071	8, 129	12/30/2021	02/15/2049
723787-AB-3	PIONEER NATURAL RESOURCES COMP SENIOR CO			1	2.A FE			1,574,825	1,467,000	1,722,004		(59, 138)			7.200		JJ	48,704	105,624	12/30/2021	01/15/2028
723787-AQ-0	PIONEER NATURAL RESOURCES COMP SENIOR CO			1	2.A FE	4,927,416		4,414,844	5,200,000	4,985,508		29,415			1.900	2.582	FA	37,324	98,800	01/01/2022	08/15/2030
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE L SENIOR CO			1	2.B FE		. 104.9410	288,587	275,000	330 , 126		(3,242)			6.700	4.562	MN	2,354	18,425	12/30/2021	05/15/2036
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO			1	2.B FE		. 107.0090	310,325	290,000	365,074		(4,288)			6.650	4.071		8,893	19,285	12/30/2021	01/15/2037
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE L SENIOR CO			1	2.B FE		90.4310	113,038	125,000	136,568		(413)			5.150	4.398		536	6,438	12/30/2021	06/01/2042
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE L SENIOR CO			1	2.B FE		79.3830	112,723	142,000	141,952		6			4.300		JJ	2,561	6, 106	01/01/2022	01/31/2043
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE L SENIOR CO			1	2.B FE		83.6810	276,984	331,000	348,969		(555)			4.700	4.292	JD	691	15,557	12/30/2021	06/15/2044
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	ļ		1	2.B FE		86.2130	195,703	227,000	243,846		(486)			4.900	4.351	FA	4,202	11, 123	12/30/2021	02/15/2045
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE L SENIOR CO			1	2.B FE	3,974,646	92.0190	3,509,617	3,814,000	3,940,368		(17,426)			3.800	3.225	MS	42,674	144,932	01/01/2022	09/15/2030
72650T-AA-6	PLAINS END FINANCING LLC SENIOR CORP_BND				3.A FE	3,371,938		3,248,037	3,322,800			(6, 159)			6.010		JAJ0	42, 159	199,700	06/26/2014	04/15/2028
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP_BND 144A			1	1.F FE	2,487,160	. 103.3440	2,099,214	2,031,297	2,423,208		(27,654)			5.951	3.056	MN	17, 125	120,882	12/30/2021	05/10/2037
740189-AN-5	PRECISION CASTPARTS CORP SENIOR CORP_BND			1	1.0 FE	1,804,941	92.9080		1,549,000	1,770,895		(17,237)			4.200	2.682	JD	2,891	65,058	12/30/2021	06/15/2035
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC SENIOR COR	l		1	1.G FE	734,907	94.2200	628,448	667,000	716,849		(9, 116)			3.700	2. 151	MN	3, 153	24,679	01/01/2022	05/15/2029
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO	L			1.E FE		95.2000	604,520	635,000	652,335		(7,346)			3.000	1.781	AO	3,863	19,050	12/30/2021	04/18/2026
74256L-EG-0	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO				1.E FE	5,840,784		4,916,306	6,201,000	5,918,129		39, 102			1.500	2.242	FA		93,015	12/30/2021	08/27/2030
7425A0-BC-3	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO	L	l	l	1.E FE		. 103.5110		1,290,000	1,681,665		(34,775)			6. 125		AO		79,013	12/30/2021	10/15/2033
743263-AE-5	PROGRESS ENERGY INC SENIOR CORP BND	L	l	l ₁	2.B FE			19.251.845		21.978.384		(658, 172)			7.750	2.829	MS	431.081	1,293,243	12/30/2021	03/01/2031
743315-AL-7	PROGRESSIVE CORPORATION THE SENIOR CORP	L		l ₁	1.F FE	1,727,496		1,401,569	1,264,000			(38,538)			6.250	2.410	JD	6.583	79,000	01/01/2022	12/01/2032
743315-AP-8	PROGRESSIVE CORPORATION THE SENIOR CORP	L	l	1	1.F FE			876,302		1.184.679		(6.904)			4.350		AO	7.879	42.978	12/30/2021	04/25/2044
743315-AQ-6	PROGRESSIVE CORPORATION THE SENIOR CORP	ľ		l ₁	1.F FE	67,781	80.3440	49,010	61,000	67,361		(213)			3.700		JJ	972	2,257	12/30/2021	01/26/2045
74340X-BP-5	PROLOGIS LP SENIOR CORP BND	l		1	1.G FE		71.6450	50,868	71,000	72.447		(210)			3.000	2.887	40		2,130	12/30/2021	04/15/2050
74340X-BV-2	PROLOGIS LP SENIOR CORP BND			2	1.0 FE		95.4690	225,307	236,000	246.305		(30)			3.375	2.143	.ID		7,965	10/06/2022	12/15/2027
74340X-CB-5	PROLOGIS LP SENIOR CORP BND			2	1.G FE		83.3880	583.715	700,000	664,361		(2,047)			2.250		JJ	7.263		10/06/2022	01/15/2032
74340X-CB-5 74368C-AY-0	PROTECTIVE LIFE GLOBAL FUNDING SECURED C	l		٠٠٠٠٠٠٠	1.0 FE	9.805.331				9,917,674		56.917			1.737	2.391				12/30/2021	09/21/2032
/4300U-AY-U	PROTECTIVE LIFE GLOBAL FUNDING SECURED C				I.V FE	9,805,331	80.9290	8,363,9/1		9,917,674		56,91/			1./3/	2.391	mo	49,866	1/9,519	12/30/2021	09/21/2030

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING SECURED C				1.D FE	4,702,52		4,270,087	4,823,000	4,737,657		17,752			1.900	2.315	JJ	44,546	91,637	12/30/2021	07/06/2028
743756-AB-4	PROVIDENCE HEALTH AND SERVICES SENIORCOR	.		2	1.F FE	683,2		611,930	651,000	669, 166		(7,456)			2.746		A0	4,469	17,876	12/30/2021	10/01/2026
743756-AE-8	PROVIDENCE HEALTH AND SERVICES SENIOR CO	.		1	1.F FE	920,06		614,527	790,000	913,049		(3,554)			3.930		A0	7,762	31,047	12/30/2021	10/01/2048
743820-AA-0	PROVIDENCE HEALTH AND SERVICES SECUREDCO	.		1	1.F FE		87.5070	352,651	403,000	413,514		(1,792)			2.532		A0	2,551	10,204	01/01/2022	10/01/2029
744320-BA-9	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	.		1	1.G FE	318,89		227,045	276,000	316,842		(1,042)			3.935	3.091	JD	724	10,861	12/30/2021	12/07/2049
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	-			1.G FE			941,815	871,000	1, 135,783		(16,686)			5.700	2.872	JD	2,344		12/30/2021	12/14/2036
74432Q-BD-6	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	.			1.G FE		52 . 115.4130	1,596,165	1,383,000	1,929,459		(30,980)			6.625	3.106	JD	7,635	91,624	12/30/2021	12/01/2037
74432Q-BN-4	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	.		1	1.G FE		34 . 113.0870	716,970	634,000	915,265		(12,877)			6.625	3. 151			42,003	12/30/2021	06/21/2040
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	.		1	1.G FE		79 . 108 . 1670		1,262,000	1,704,726		(19,060)			6.200	3.441		9,998		12/30/2021	11/15/2040
74432Q-BS-3	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	.		1	1.G FE	582,83		454,835	446,000	572,505		(5,240)			5.625	3.441	MN	3,415	25,088	12/30/2021	05/12/2041
74432Q-BU-8	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	.		1	1.G FE	615,39		488,248	474,000	605,336		(5, 110)			5.800	3.672	MN	3,437	27,492	12/30/2021	11/16/2041
74432Q-BY-0	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	.		1	1.G FE		9694.3210		1,963,000	2,318,418		(11,957)			5.100	3.784		37,820	100,113	12/30/2021	08/15/2043
74432Q-CF-0	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	.		1	1.G FE		1778.9840		556,000	623, 148		(1,600)			3.700		MS	6, 172		01/01/2022	03/13/2051
744448-BZ-3	PUBLIC SERVICE COMPANY OF COLO SECURED C	.		1	1.F FE		3 . 108 . 6380	283,545	261,000	364,867		(6, 195)			6.250	2.739		5,438		01/01/2022	09/01/2037
744448-CA-7	PUBLIC SERVICE COMPANY OF COLO SECURED C	.		1	1.F FE	2,301,39			2,088,000	2,283,128		(9,307)			6.500	5.462		56,550		12/30/2021	08/01/2038
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW SECURED CO			1	1.E FE		1084.0360	4,602,632	5,477,000	5,468,333		1,087			2.200	2.223	JD	5,355		12/30/2021	06/15/2031
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GA SECURED C				1.F FE		23 . 100.9080	6,015,137	5,961,000	5,950,298		662			5.250	5.271	JJ			06/22/2005	07/01/2035
74456Q-AU-0	PUBLIC SERVICE ELECTRIC AND GA SECURED C			1		· ·	. 100.3560	595, 113	593,000	763,558		(8,246)			5.375	3.068	MN	5,312	31,874	12/30/2021	11/01/2039
74456Q-AV-8	PUBLIC SERVICE ELECTRIC AND GA SECURED C			1	1.F FE	423, 16		326,464	316,000	414,037		(4,627)			5.500	3.054	MS	5,793	17,380	12/30/2021	03/01/2040
74456Q-BQ-8 74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GA SECURED C			1	1.F FE		3582.6870		2,300,000	2,557,656		(8,200)			3.800	3.087	MS			01/12/2022	03/01/2046
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GA SECURED C PUBLIC SERVICE ELECTRIC AND GA SECURED C			1	1.F FE		6880.2980 32 . 104.1370		5,800,000	7,392,755 5.196.932		(16,980)			5. 125	5. 129	JD			01/12/2022	12/01/2047
74456Q=CM=6 745310=AH=5				2	1.F FE		2397.4260					(61,229)			3.650	1.754			124,367	03/23/2023	05/15/2025
745867-AP-6	PUGET ENERGY INC SECURED CORP_BND			4	2.6 FE		2397.4260			3,394,225		(01,229)			6.375	6. 162		1.621		01/01/2022	05/15/2025
747525-AJ-2	QUALCOMM INCORPORATED SENIOR CORP BND			1	1.F FE		00 . 102.2830	2.022.140	1.997,000	201,976		(219)			4.650		MN			12/30/2021	05/15/2033
747525-AG-2	QUALCONNI INCORPORATED SENTOR CORP. DND			4	1.F FE		9499.1070			3.819.429		(30,006)			4.800	2.403				12/30/2021	05/20/2045
747525-AV-5	QUALCOMM INCORPORATED SENIOR CORP BND			1	1.F FE	2,010, 15						(30,008)			4.300	2.919		7,919		01/01/2022	05/20/2045
747525-BT-9	QUALCOMM INCORPORATED SENIOR CORP BND	.		1	1.F FE		90 . 115.0630		1,500,000	1,987,947		(11,241)			6.000	5.585	MNI			11/20/2023	05/20/2047
74762E-AF-9	QUANTA SERVICES INC SENIOR CORP BND	.		2	2.0 FE		1887.7470	133.376	1,300,000	1,366,733		(137)			2.900	2.704	ΔΩ	1.102	4.408	12/30/2021	10/01/2030
74949L-AC-6	RELX CAPITAL INC SENIOR CORP BND			1	2.A FE		5198.3030	4.049.081	4.119.000	4.441.605		(60,717)			4.000	2.704	MS			12/30/2021	03/18/2029
754730-AF-6	RAYMOND JAMES FINANCIAL INC SENIOR CORP			1	1.G FE		7893.2890	101.685		136.210		(796)			4.950	3.361	.l.l	2.488	5.396	12/30/2021	07/15/2046
755111-BU-4	RAYTHEON COMPANY SENIOR CORP BND			1	2.A FE		0194.7090	374.101	395.000	487.240		(4.135)			4.875	3.083	AO	4.065		12/30/2021	10/15/2040
75513E-CK-5	BTX CORP SENIOR CORP BND			1	2.A FE		1486.9550		1,349,000	1,608,063		(7,632)			4.350	3. 161	AO		58,682	12/30/2021	04/15/2047
756109-AQ-7	REALTY INCOME CORPORATION SENIOR CORP BN			1	1.G FE		1399.1400	877.392				(23.508)			3.875	1. 188	.1.1			12/30/2021	07/15/2024
756109-AR-5	REALTY INCOME CORPORATION SENIOR CORP BN			1	1.G FE		0598.0830	3,419,189	3,486,000	3.689.864		(77.998)			4. 125	1.758	AO		143,798	12/30/2021	10/15/2026
756109-AT-1	REALTY INCOME CORPORATION SENIOR CORP BN	. [1	1.G FE		1793.1090	202.046	217.000	272.275		(1,657)			4.650	3.082	MS	2.971	10,091	12/30/2021	03/15/2047
756109-AU-8	REALTY INCOME CORPORATION SENIOR CORP BN			1	1.G FE		3195.8820	751,713	784,000	829,807		(11.514)			3.650		JJ			12/30/2021	01/15/2028
756109-BA-1	REALTY INCOME CORPORATION SENIOR CORP BN			2	1.G FE	8.543.9		7.105.732	9.146.000	8.639.938					1.800	2.476		48.474	164.628	12/30/2021	03/15/2033
756109-BE-3	REALTY INCOME CORPORATION SENIOR CORP BN	. [1	1.G FE	2,369,89	-		2,141,000			(62, 132)			4.625	1.612			99,021	12/30/2021	11/01/2025
756109-BF-0	REALTY INCOME CORPORATION SENIOR CORP BN			1	1.G FE	1,209,94		1.076.851	1.076.000	1.146.767		(31.853)			4.875	1.764	JD	4.371	52,455	12/30/2021	06/01/2026
756109-BG-8	REALTY INCOME CORPORATION SENIOR CORP_BN	.		2	1.G FE		7097.2070	760,160		835,874		(15,378)			3.950	1.831	FA		30,889	12/30/2021	08/15/2027
756109-BL-7	REALTY INCOME CORPORATION SENIOR CORP BN			2	1.G FE		1784.9630	1,477,510	1,739,000	1,789,711		(5, 160)			2.850	2.476	JD	2,203		12/30/2021	12/15/2032
75884R-AU-7	REGENCY CENTERS LP SENIOR CORP_BND	.		2	2.A FE		1496.9100	1,848,071	1,907,000	1,966,994		(37,009)			3.900	1.874	MN	12,396	74,373	12/30/2021	11/01/2025
75884R-AW-3	REGENCY CENTERS LP SENIOR CORP_BND			1	2.A FE		6482.8790	131,778	159,000	184, 129		(726)			4.400	3.393		2,915	6,996	12/30/2021	02/01/2047
75884R-AY-9	REGENCY CENTERS LP SENIOR CORP_BND			1	2.A FE		9785.6830	125,954	147,000	179, 171		(823)			4.650	3.342		2,013	6,836	12/30/2021	03/15/2049

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11		e in Book/Adju	usted Carrying	g Value				nterest		Da	tes
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		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
759351-AM-1	REINSURANCE GROUP OF AMERICA I SENIOR CO	.		1	2.A FE	1,695,20		1,515,163	1,564,000	1,637,635		(29,053)			3.950		MS	18, 190	61,778	12/30/2021	09/15/2026
760719-BH-6	HSBC USA INC SUB CORP_BND				1.G FE	36,645,510		57,484,479	47,000,000	36,645,056		1,947			7.200	9.234	JJ		3,384,000	07/17/2017	07/15/2097
760759-AK-6	REPUBLIC SERVICES INC SENIOR CORP_BND			1	2.A FE	200,85		158,736	142,000	195,896		(2,515)			6.200	3. 179		2,935	8,804	12/30/2021	03/01/2040
760759-AN-0	REPUBLIC SERVICES INC SENIOR CORP_BND	.		1	2.A FE	197,80		156,982	146,000	193,655		(2, 103)			5.700	3. 184	MN	1,063	8,322	12/30/2021	05/15/2041
760759-AQ-3	REPUBLIC SERVICES INC SENIOR CORP_BND	-		1	2.A FE	1,357,31		1,264,717	1,295,000	1,315,360		(21, 147)			3.200	1.529	MS	12,202	41,440	12/30/2021	03/15/2025
76132F-AB-3	RETAIL OPPORTUNITY INVESTMENTS SENIOR CO	-		1	2.B FE				1,760,000	1,783,314		(32,747)			4.000	2.000	JD	3, 129		12/30/2021	12/15/2024
761713-AW-6	REYNOLDS AMERICAN INC SENIOR CORP_BND	.		1	2.B FE		978.5240	307,029	391,000	415,970		(831)			4.750	4.254	MN	3,095		01/01/2022	11/01/2042
761713-AZ-9	REYNOLDS AMERICAN INC SENIOR CORP_BND	.		1	2.B FE		298.9480	194,927	197,000	237,771		(1,246)			6. 150	4.548	MS	3,567	12,116	01/01/2022	09/15/2043
761713-BA-3	REYNOLDS AMERICAN INC SENIOR CORP_BND	.		1	2.B FE	4,464,53		4,397,473	4,456,000	4,466,462		(1,181)			5.700	5.666	FA	95,953	253,992	01/01/2022	08/15/2035
761713-BB-1	REYNOLDS AMERICAN INC SENIOR CORP_BND			1	2.B FE	5,047,24				5,045,064		(1,516)			5.850	5.669			289, 107	12/30/2021	08/15/2045
761713-BG-0	REYNOLDS AMERICAN INC SENIOR CORP_BND				2.8 FE	2,550,32		, ,		,,.		(57,883)			4.450	1.914				12/30/2021	06/12/2025
771367-BX-6 771367-CD-9	ROCHESTER GAS AND ELECTRIC COR SECURED C			1	1.F FE 1 F FF		5 . 105.9520 494.2900		5,254,000	5,425,984		(11,550)			3.100	5.914	MS	111,648		12/30/2021	09/01/2033
773903-AC-3	ROCKWELL AUTOMATION INC SENIOR CORP_BND			1	1.F FE		387.6330		19,695,000	15,486,901					5.200	6.609	JD			08/30/2021	06/01/2027
78200J-AA-0	RUSH SYSTEM FOR HEALTH SENIOR CORP BND			1	1.6 FE	2,420,33			2,173,000			(30,752)			3.922	I I	MN		1,024,140	12/30/2021	11/15/2029
78349A-AB-9	RWJ BARNABAS HEALTH INC SENIOR CORP BND			4	1.E FE		882.6740	2,004,483	2, 173,000	2,359,449		(30,752)			3.949		MIN			12/30/2021	07/01/2046
78409V-AR-5	S&P GLOBAL INC SENIOR CORP BND			1	1.0 FE		359.8560	896.040	1.497.000	1,289,607		3 160			2.300	2.918				01/01/2022	08/15/2060
785592-AM-8	SABINE PASS LIQUEFACTION LLC SECURED COR			1	1.0 FE		4 . 100. 1910	1.958.741	1,497,000	2.022.120		(72.342)			5.625	1.819				12/30/2021	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION LLC SECURED COR			1	2.A FE	1,426,63			1,935,000			(32,481)			5.000	2.244				12/30/2021	03/17/2023
785592-AU-0	SABINE PASS LIQUEFACTION LLC SECURED COR			1	2.A FE		597.8900					(32,481)			4.200	2.44		27.454		12/30/2021	03/15/2027
785592-AV-8	SABINE PASS LIQUEFACTION LLC SECURED COR			1	2.A FE		2 . 101.8000	2,985,783	2.933.000	3,149,586		(105, 120)			5.875	2.081		479		12/30/2021	06/30/2026
785592-AX-4	SABINE PASS LIQUEFACTION LLC SECURED COR			2	2.A FE		697.7270	20.335.928	20.809.000	22.475.405		(257, 109)			4.500	2.997	MN	119.652		03/31/2022	05/15/2030
78572X-AG-6	SABRA HEALTH CARE LP SENIOR CORP BND			1	2.0 FE		389.9290	206.837	230.000	237.858		(1,275)			3.900	3.220	AO	1.894	8,970	12/30/2021	10/15/2029
792860-AK-4	TRAVELERS COMPANIES INC SENIOR CORP BND			1	1.F FE		8 . 117.3550	1 . 159 . 468		1.397.305		(27, 157)			6.750	2.792	.ID	2.038		12/30/2021	06/20/2036
79588T-AD-2	SAMMONS FINANCIAL GROUP INC SENIOR CORP			1	2.A FE		680.2470	710.990				(446)			3.350	1	AO	6.184	29,681	12/30/2021	04/16/2031
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO SECURED CORP				1.F FE	5,603,46		5.962.954	5.621.000	5.609.144		492			6. 125	6. 148	MS	101.373	344,286	09/17/2007	09/15/2037
797440-BL-7	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	. L		1	1.F FE				1.395.000	1.458.679		(2.423)			5.350		MN	9.536	74,633	07/08/2010	05/15/2040
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO SECURED CORP			1	1.F FE		591.5210	227.887	249.000	296.900		(2.184)			4.500	3.019	FA	4.233	11,205	12/30/2021	08/15/2040
797440-BQ-6	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	.		1	1.F FE		986.0490	197,052	229,000	261,648		(1,336)			4.300	1	A0	2,462	9,847	12/30/2021	04/01/2042
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	.		1	1.F FE		185.1040	504,667	593,000	700,476		(3,003)			4.150	3.073	MN	3, 145	24,610	12/30/2021	05/15/2048
797440-BX-1	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	.		1	1.F FE	640,90	682.2790	449,242	546,000	636,263		(2,353)			4.100	3. 140	JD	995	22,386	01/01/2022	06/15/2049
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	.		1	1.F FE		82.5900	7,485,974	9,064,000	8,740,351		44,098			1.700	2.274	A0	38,522	154,088	12/30/2021	10/01/2030
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO SECURED CORP	.		2	1.F FE		170.3800	2,994,672	4,255,000	4,096,479		3,649			2.950	3. 153	FA	47,420	125,523	01/21/2022	08/15/2051
80282K-AE-6	SANTANDER HOLDINGS USA INC SENIOR CORP_B	.		2	2.A FE	1, 163, 62	998.8400	1,063,515	1,076,000	1,111,060		(26,513)			4.500	1.939	JJ	22,058		12/30/2021	07/17/2025
80282K-AP-1	SANTANDER HOLDINGS USA INC SENIOR CORP_B			2	2.A FE	2,291,72	397.0990	2,031,318	2,092,000	2,219,124		(37,888)			4.400	2.464	JJ	42,956	92,048	12/30/2021	07/13/2027
806605-AH-4	MERCK & CO INC SENIOR CORP_BND	.		1	1.E FE		9 . 116.5700	834,640	716,000	1,014,231		(17,574)			6.550	2.855	MS	13,809	46,898	12/30/2021	09/15/2037
808513-AL-9	CHARLES SCHWAB CORPORATION TH SENIOR CO	.		1	1.F FE		97.4750	257,334	264,000	268,314		(4,543)			3.000	1.246	MS	2,442	7,920	12/30/2021	03/10/2025
808513-AU-9	CHARLES SCHWAB CORPORATION TH SENIOR CO	.		1	1.F FE	681,63		599,238	635,000	666 , 143		(7,812)			3.200	1.863	JJ	8,805	20,320	12/30/2021	01/25/2028
808513-CA-1	CHARLES SCHWAB CORPORATION TH SENIORCOR	·		1	1.F FE		085.9540	3,867,948	4,500,000	4,491,553		1,012			2.900	2.926	MS	42,775	130,500	03/01/2022	03/03/2032
808626-AE-5	LEIDOS INC SENIOR CORP_BND	.		1	2.C FE	3,372,14		2,754,876	2,513,000	3,229,985		(72, 132)			7. 125	3.256	JJ	89,526	179,051	12/30/2021	07/01/2032
81373P-AA-1	SECURIAN FINANCIAL GROUP INC SENIOR CORP	·		1	1.G FE		683.0790	193,574	233,000	282,112		(1,258)			4.800	3.504		2,361	11, 184	12/30/2021	04/15/2048
816851-AP-4	SEMPRA SENIOR CORP_BND	C	.	1	2.B FE		4 . 105.3230	4,897,524	4,650,000	4,621,421		1,122			6.000	6.018		58,900	279,000	10/05/2009	10/15/2039
816851-AP-4	SEMPRA SENIOR CORP_BND	.		1	2.B FE	73,99		56,874	54,000	72,274		(874)			6.000	6.018		684	3,240	12/30/2021	10/15/2039
816851-BJ-7	SEMPRA SENIOR CORP_BND	.		1	2.B FE		282.1900	295,064	359,000	394,291		(956)			4.000	3.391		5,983	14,360	12/30/2021	02/01/2048
81762P-AE-2	SERVICENOW INC SENIOR CORP_BND	.		1	1.G FE	9,016,06	982.2090	7,981,707	9,709,000	9, 164, 356		75,030			1.400	2.313	MS	45,309	135,926	12/30/2021	09/01/2030

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		0	i	l	Admini-	Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	5	d		Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
817826-AG-5	7-ELEVEN INC SENIOR CORP_BND 144A			1	2.B FE		301,002	468,000	431,933		831			2.800	3.229	FA	5, 132		12/30/2021	02/10/2051
824348-AW-6	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			1	2.B FE	3, 170, 63296.5250	2,831,077	2,933,000	3,081,133		(45, 113)			3.450	1.802	JD	8,432	101, 189	12/30/2021	06/01/2027
824348-BP-0	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			1	2.B FE		826,766	1,200,000	1,116,516		1,818			2.900	0.200	MS		34,800	01/21/2022	03/15/2052
826418-BE-4	SIERRA PACIFIC POWER COMPANY SECURED COR			1	1.F FE	5,505,025 . 111.0250	5,346,978	4,816,000 753.000	5,289,661		(22,633)			6.750	5.696	JJ		325,080	01/19/2011	07/01/2037
828807-CE-5	SIMON PROPERTY GROUP LP SENIOR CORP_BND				1.6 FE		624,494				(14,852)			6.750		ra	21, 178	50,828	01/01/2022	02/01/2040
828807-CL-9 828807-DH-7	SIMON PROPERTY GROUP LP SENIOR CORP_BND			1	1.6 FE						(5,803)			4.750		MS	9,594		12/30/2021	03/15/2042
830867-AB-3	SKYMILES IP LTD SECURED CORP BND 144A				1.6 FE	2,624,50198.3490		2,399,346			(39,942)			4.750		MS JAJO			12/30/2021	10/20/2028
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP BND				2.B FE	7,696,97289.5090					(39,942)			3.950	3.070	JAJU			12/30/2021	06/30/2035
835495-AJ-1	SONOCO PRODUCTS COMPANY SENIOR CORP BND			2	2.B FE		81.396	80,000	104,511		(30,478)			5.750	3.307	MNI		4,600	12/30/2021	11/01/2040
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA SECURED C			1	1.F FE		859.808	929.000	1,166,185		(1, 114)			5.250	2.600	MC		4,600	12/30/2021	03/01/2035
837004-CA-6	DOMINION ENERGY SOUTH CAROLINA SECURED C			1	1.F FE		508.626	474.000	644,236		(11,216)			6.250	2.821	III	14,813		12/30/2021	07/01/2036
837004-CD-0	DOMINION ENERGY SOUTH CAROLINA SECURED C			1	1.F FE	1,485,57897.9880	1.104.323	1.127.000	1.454.830		(15,602)			5.500	3. 164	ID	2,755		12/30/2021	12/15/2039
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA SECURED C			1	1.F FE	2,425,606 . 101.3560	2.447.737	2.415.000	2.423.399		261			5.450		ου FΔ	54.841		01/25/2011	02/01/2041
842329-AA-2	SOUTHERN BAPTIST HOSPITAL OF F SECUREDCO			1	1.0 FE		477.942	514.000	646.368		(4.367)			4.857	3.170	.LI	11.512	24,965	12/30/2021	07/15/2045
842400-ES-8	SOUTHERN CALLEGRALA EDISON COM SECURED C			1	1.G FE	1,363,976 . 109.6490	1.162.276	1.060.000	1.320.939		(21.827)			6.000	3. 124	.l.l			12/30/2021	01/15/2034
842400-EV-1	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	2,051,748 . 104.0170		1,621,000	1,997,911		(27,304)			5.750	3.264	AO	23,302	93,208	12/30/2021	04/01/2035
842400-FC-2	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE		940.806	924,000	1, 124, 790		(13,190)			5.625	3.415		21,656	51,975	01/12/2022	02/01/2036
842400-FF-5	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE		567,036	567,000	682,464		(6.840)			5.550	3.581	JJ	14,510		12/30/2021	01/15/2037
842400-FH-1	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE		373.165	356.000	448 . 172		(4.937)			5.950	3.592	FA	8.826		12/30/2021	02/01/2038
842400-FT-5	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE		201,539	248,000	255,634		(303)			3.900	3.659	JD	806	9,672	12/30/2021	12/01/2041
842400-FV-0	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE		549,841	653,000	696,234		(1,708)			4.050	3.543		7,787	26,447	12/30/2021	03/15/2042
842400-FZ-1	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE	717,48991.2410	564,782	619,000	711,063		(3,254)			4.650	3.575	AO	7, 196	28,784	12/30/2021	10/01/2043
842400-GG-2	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	5,710,18381.5150	4,506,165	5,528,000	5,698,790		(5,219)			4.000	3.782	AO	55,280	221, 120	03/24/2022	04/01/2047
842400-GK-3	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE	2,617,33183.9410	1,989,397	2,370,000	2,605,056		(6,235)			4. 125	3.504	MS	32,588	97,763	01/18/2022	03/01/2048
842400-GU-1	SOUTHERN CALIFORNIA EDISON COM SECURED C			1	1.G FE		85,818	100,000	95,326		653			2.250	3.058	JD	188	2,250	03/07/2022	06/01/2030
842400-HN-6	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE		16,922,510	23,200,000	23, 143, 479		1,646			3.450	3.464	FA		800,400	01/12/2022	02/01/2052
842434-CR-1	SOUTHERN CALIFORNIA GAS COMPAN SECURED C			1	1.D FE		499, 112	593,000	701,418		(3,038)			4. 125	3.043	JD	2,038	24,461	12/30/2021	06/01/2048
842434-CS-9	SOUTHERN CALIFORNIA GAS COMPAN SECURED C	.		1	1.D FE		783,443	924,000	1, 125, 614		(5,465)			4.300	3.033	JJ	18,321	39,732	12/30/2021	01/15/2049
842434-CT-7	SOUTHERN CALIFORNIA GAS COMPAN SECURED C			1	1.D FE		467,115	589,000	682,888		(2,375)			3.950	3.049	FA	8,789	23,266	12/30/2021	02/15/2050
842434-CU-4	SOUTHERN CALIFORNIA GAS COMPAN SECURED C	.		1	1.D FE		317,392	361,000	367,241		(986)			2.550	2.232	FA	3,836	9,206	12/30/2021	02/01/2030
842587-CX-3	SOUTHERN COMPANY THE SENIOR CORP_BND	.		1	2.B FE		45,782	52,000	60,311		(252)			4.400	3.366	JJ	1, 144	2,288	12/30/2021	07/01/2046
842587-DE-4	SOUTHERN COMPANY THE SENIOR CORP_BND			1	2.B FE		1,632,670	1,733,000	1,842,866		(16,500)			3.700	2.567	A0	10,865	64, 121	12/30/2021	04/30/2030
84265V-AG-0	SOUTHERN COPPER CORP SENIOR CORP_BND			1	2.A FE		244,060	252,000	313, 198		(2,257)			5.250	3.482		1,948	13,230	01/01/2022	11/08/2042
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY L SENIOR CO			1	2.A FE	4,746,28383.7380	3,433,260	4,100,000	4,714,469		(16,624)			4.800		MS	57,947	196,800	01/20/2022	03/15/2047
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO SENIOR CO			1	2.A FE		90,771	118,000	125,957		(255)			3.900	3.443		1, 151	4,602	12/30/2021	04/01/2045
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO SENIOR CO	.		1	2.B FE	95,832 . 103.4030	75,484	73,000	93,342		(1,263)			6.000		A0	1,095	4,380	12/30/2021	10/01/2036
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO SECURED C	-		1	1.G FE	2,133,58868.5930	1,440,443	2,100,000	2,132,089		(751)			3. 150	3.064	MN	11,025		01/12/2022	05/01/2050
84756N-AD-1	SPECTRA ENERGY PARTNERS LP SENIOR CORP_B]	2.A FE	6,512,70399.8030	6,099,943	6,112,000	6,112,000		(196,838)			4.750	1.347		85,483	290,320	12/30/2021	03/15/2024
84756N-AE-9	SPECTRA ENERGY PARTNERS LP SENIOR CORP_B]	2.A FE		216,487	212,000	286,843		(2,708)			5.950	3.428		3,364	12,614	12/30/2021	09/25/2043
84756N-AF-6	SPECTRA ENERGY PARTNERS LP SENIOR CORP_B			Ľ	2.A FE		3,823,114	3,912,000	3,982,903		(73,588)			3.500	1.573	M9	40,315		12/30/2021	03/15/2025
84756N-AG-4 84765E-AA-6	SPECTRA ENERGY PARTNERS LP SENIOR CORP_B			ļ	2.A FE		67,679		89,342		(329)			4.500		MS	1,047	3,555	12/30/2021	03/15/2045
	COREWELL HEALTH SENIOR CORP_BND			1	1.D FE			5,578,000	5,766,122		(4,734)			3.487	3.288	JJ			02/04/2022	07/15/2049
84861T-AC-2		·		1	2.B FE		546,064	557,000			(12,247)			4.450	2.103			24,787	12/30/2021	09/15/2026
84861T-AD-0	SPIRIT REALTY LP SENIOR CORP_BND		<u>. </u>	2	2.B FE	3,277,69594.8760	2,833,942	2,987,000	3,203,052		(37,765)			4.000	2.529	JJ	55,094	119,480	12/30/2021	0//15/2029

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	ates
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
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					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
84861T-AF-5	SPIRIT REALTY LP SENIOR CORP_BND			1	2.B FE	754,713	91.0440	654,605	719,000	746,240		(4,285)			3.400	2.689	JJ	11,272	24,446	01/01/2022	01/15/2030
85434V-AA-6	STANFORD HEALTH CARE SENIOR CORP_BND			1	1.D FE	566,791	82.5640	397, 135	481,000	562,276		(2,282)			3.795	2.831	MN	2,332	18,254	12/30/2021	11/15/2048
854502-AA-9	STANLEY BLACK & DECKER INC SENIOR CORP B			1	2.A FE	614,958	96.5110	457,463	474,000	603,408		(5,853)			5.200	3.091	MS	8,216	24,648	12/30/2021	09/01/2040
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP_BND			1	2.A FE	126,435	91.1530	93,888	103,000	125,265		(592)			4.500	3.214	MN	592	4,635	12/30/2021	11/15/2048
855244-AZ-2	STARBUCKS CORPORATION SENIOR CORP_BND			1	2.A FE	282,233	88.4420	244,985	277,000	281, 111		(565)			2.550	2.307	MN	903	7,064	12/30/2021	11/15/2030
855244-BA-6	STARBUCKS CORPORATION SENIOR CORP_BND			1	2.A FE	751,438	77.6220	547,237	705,000	749,351		(1,051)			3.500	3. 147	MN	3, 153	24,675	01/01/2022	11/15/2050
857477-BT-9	STATE STREET CORP SENIOR CORP_BND			2	1.F FE	6,200,000	84.2050	5,220,715	6,200,000	6,200,000					2.623	2.623	FA	65,050	162,626	02/02/2022	02/07/2033
862121-AA-8	STORE CAPITAL LLC SENIOR CORP_BND			1	2.C FE	1,002,991	91.8980	835,352	909,000	972,990		(15, 183)			4.500	2.614	MS	12,044	40,905	12/30/2021	03/15/2028
862121-AC-4	STORE CAPITAL LLC SENIOR CORP_BND			2	2.C FE	2,743,800	78.0770	2,165,078	2,773,000	2,749,796		3,065			2.750	2.885	MN	9, 109	76,258	12/30/2021	11/18/2030
863667-AG-6	STRYKER CORPORATION SENIOR CORP_BND			1	2.A FE		91.1830	146,805	161,000	191,520		(1,095)			4.375	3.091	MN	900	7,044	12/30/2021	05/15/2044
863667-AJ-0	STRYKER CORPORATION SENIOR CORP_BND			1	2.A FE	24,440,213	95.6800	19,355,048	20,229,000	24,204,626		(122,562)			4.625	3.344	MS	275,480	935,591	01/19/2022	03/15/2046
863667-AY-7	STRYKER CORPORATION SENIOR CORP_BND			2	2.A FE	3,376,647	85.5060	2,963,650	3,466,000	3,396,312		9,950			1.950	2.287	JD	3,004	67,587	12/30/2021	06/15/2030
866677-AE-7	SUN COMMUNITIES OPERATING LP SENIOR CORP			2	2.C FE	2,752,817	83.3250	2,318,110	2,782,000			2,802			2.700	2.826	JJ	34,636	75, 114	12/30/2021	07/15/2031
866762-AK-3	ETC SUNOCO HOLDINGS LLC SENIOR CORP_BND				2.C FE	2,936,575	. 102. 1700		2,325,000	2,381,495		(64,456)			9.000	5.959	MN	34,875	209,250	06/26/2012	11/01/2024
86765B-AH-2	ENERGY TRANSFER LP SENIOR CORP_BND			1	2.C FE	388,787	. 104.8770	324,071	309,000	382,924		(2,986)			6.850	4.715	FA	7,996	21, 167	12/30/2021	02/15/2040
86765B-AM-1	ENERGY TRANSFER LP SENIOR CORP_BND			2	2.C FE	105, 130	86.9410	85,202	98,000	104,683		(228)			4.950	4.408	JJ	2,237	4,851	12/30/2021	01/15/2043
86944B-AE-3	SUTTER HEALTH SECURED CORP_BND			1	1.E FE	321,937	86.3560	238,341	276,000	319,595		(1,185)			4.091	3. 151	FA	4,266	11,291	12/30/2021	08/15/2048
86944B-AG-8	SUTTER HEALTH SENIOR CORP_BND			2	1.E FE		85.7110	376,271	439,000	437,746		179			2.294	2.341	FA	3,804	10,071	12/30/2021	08/15/2030
86944B-AJ-2	SUTTER HEALTH SECURED CORP_BND			2	1.E FE		73.9830	2,811,356	3,800,000	3,762,330		957			3.361	3.418	FA	48,249	127,718	02/04/2022	08/15/2050
87165B-AD-5	SYNCHRONY FINANCIAL SENIOR CORP_BND			1	2.C FE	2,783,822	98.9000	2,600,090	2,629,000	2,653,715		(65,507)			4.250	1.709	FA	42,210	111,733	12/30/2021	08/15/2024
87165B-AG-8	SYNCHRONY FINANCIAL SENIOR CORP_BND			1	2.C FE		97.6850	1,814,979	1,858,000	1,918,014		(44,696)			4.500	1.996	JJ	36,696	83,610	12/30/2021	07/23/2025
87165B-AL-7	SYNCHRONY FINANCIAL SENIOR CORP_BND			1	2.C FE		94.1100	3,022,809	3,212,000			(46,659)			3.700	2.146	FA	48,528	118,844	12/30/2021	08/04/2026
87165B-AM-5	SYNCHRONY FINANCIAL SENIOR CORP_BND			1	2.C FE	656,590	93.5160	572,321	612,000	641,566		(7,599)			3.950	2.561	JD	2,015	24, 174	12/30/2021	12/01/2027
87165B-AP-8	SYNCHRONY FINANCIAL SENIOR CORP_BND			1	2.C FE	925, 960	97.0980	783,585	807,000	894,091		(16,142)			5. 150	2.806	MS	11,775	41,561	01/01/2022	03/19/2029
871829-AY-3	SYSCO CORPORATION SENIOR CORP_BND			1	2.B FE	142,464	92.0380	107,685	117,000	140,987		(748)			4.850	3.477	A0	1,419	5,675	12/30/2021	10/01/2045
871829-BD-8	SYSCO CORPORATION SENIOR CORP_BND			2	2.B FE	146,267	88.7290	111,798	126,000	145, 132		(575)			4.500	3.497	A0	1,418	5,670	12/30/2021	04/01/2046
871829-BR-7	SYSCO CORPORATION SENIOR CORP_BND			1	2.B FE	14,536,528	71.6240	10,568,807	14,756,000	14,545,450		4,661			3.150	3.227	JD	21,950	464,814	01/21/2022	12/14/2051
87246Y-AC-0	NUVEEN FINANCE LLC SENIOR CORP_BND 144A			1	1.F FE	4,332,929	98.4680	3,974,166	4,036,000	4, 124, 407		(104,915)			4. 125	1.467	MN	27,748	166,485	12/30/2021	11/01/2024
87264A-AZ-8	T-MOBILE USA INC SENIOR CORP_BND			2	2.B FE	1,384,647	88.3550	1,055,842	1,195,000	1,376,394		(4, 172)			4.500	3.592	A0	11,353	53,775	12/30/2021	04/15/2050
87264A-BF-1	T-MOBILE USA INC SENIOR CORP_BND			1	2.B FE		94.8300	3,286,814	3,466,000	3,709,285		(36,717)			3.875	2.611	A0	28,354	134,308	12/30/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC SECURED CORP_BND			1	2.B FE	350,299	74.8360	271,654	363,000	351,301		512			3.000	3.247	FA	4, 114	10,890	12/30/2021	02/15/2041
87264A-BN-4	T-MOBILE USA INC SENIOR CORP_BND			2	2.B FE	201,679	72.2430	150,265	208,000	201,946		138			3.300	3.466	FA	2,593	6,864	12/30/2021	02/15/2051
87264A-BY-0	T-MOBILE USA INC SENIOR CORP_BND			2	2.B FE	4,285,859	72.7830	3,519,060	4,835,000	4,294,151		5,381			3.600	4. 179	MN	22,241	174,060	09/14/2022	11/15/2060
87264A-CA-1	T-MOBILE USA INC SECURED CORP_BND			1	2.B FE	4,628,279	90.2290	4,216,398	4,673,000	4,642,280		7,093			2.050	2.218	FA	36, 190	95,797	12/30/2021	02/15/2028
87264A-CB-9	T-MOBILE USA INC SECURED CORP_BND			2	2.B FE	28,381,916	86.1310	24,634,450	28,601,000	28,425,979		22,512			2.550	2.645	FA	275,523	729,326	12/30/2021	02/15/2031
87264A-CT-0	T-MOBILE USA INC SENIOR CORP_BND			1	2.B FE		72.8350	28,636,481	39,317,000	38,766,781		(32,971)			3.400	3.477	A0	282,209	1,336,778	07/01/2022	10/15/2052
87264A-CX-1	T-MOBILE USA INC SENIOR CORP_BND			2	2.B FE	5,297,835	. 107.2080	5,718,449	5,334,000	5,298,147		243			5.800	5.844	MS	91,093	309,372	09/12/2022	09/15/2062
872898-AE-1	TSMC ARIZONA CORP SENIOR CORP_BND			1	1.D FE	5,919,480	79.0360	4,742,134	6,000,000	5,923,046		1,667			3.250	3.321	A0	35,750	195,000	10/20/2021	10/25/2051
87305Q-CJ-8	TTX COMPANY SENIOR CORP_BND 144A			1	1.F FE	1,628,899	82.2750	1,138,692	1,384,000	1,612,940		(8,066)			3.900	2.834	FA	22,490	53,976	12/30/2021	02/01/2045
87612B-BS-0	TARGA RESOURCES PARTNERS LP SENIOR CORP			2	2.C FE	2,225,735			2,200,000	2,220,003		(3,325)			4.875	4.672	FA	44,688	107,250	03/30/2022	02/01/2031
87612B-BU-5	TARGA RESOURCES PARTNERS LP SENIOR CORP			2	2.C FE	5,609,189	91.3130		5,825,000	5,641,813		18,683			4.000	4.470	JJ	107,439	233,000	03/29/2022	01/15/2032
87612E-AK-2	TARGET CORPORATION SENIOR CORP_BND			1	1.F FE	811,740	. 112.4940	667,090	593,000	775,531		(18,302)			6.350	2.452	MN	6,276	37,656	12/30/2021	11/01/2032
87612E-AU-0	TARGET CORPORATION SENIOR CORP_BND			1	1.F FE	1,384,034	. 121.6160	1,072,651	882,000	1,332,212		(26,221)			7.000	2.628	JJ	28,469	61,740	12/30/2021	01/15/2038
87612E-BA-3	TARGET CORPORATION SENIOR CORP_BND			1	1.F FE	1,749,479	90.5660	1,306,868	1,443,000	1,726,294		(11,730)			4.000	2.651	JJ	28,860	57,720	12/30/2021	07/01/2042
87612E-BF-2	TARGET CORPORATION SENIOR CORP_BND	L		1	1.F FE		82.4460	325,663	395,000	456,634		(1,991)			3.625	2.690	AO	3,023	14,319	12/30/2021	04/15/2046

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carrying					nterest	-	Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			_		Desig-								0	Foreign							
			F		nation Modifier								Current Year's	Exchange							
			0		and		Rate					Current	Other-	Change in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
87612E-BN-5	TARGET CORPORATION SENIOR CORP BND			1	1.F FE		71.5320	71,532	100.000	99,094		21			2.950	2.998	JJ	1,360	2,950	01/19/2022	01/15/2052
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY SENIOR CO			1	2.B FE			1,010,902	933,000	1, 105, 395		(33,243)			7.000	2.841	AO	13,788	65,310	02/28/2022	10/15/2028
882384-AD-2	TEXAS EASTERN TRANSMISSION LP SENIOR COR			1	1.G FE	825,768	94.2880	725,076		806,927		(9,508)			3.500	2. 138	JJ	12,411	26,915	12/30/2021	01/15/2028
88240T-AB-7	ERCOT_22-1 SECURED CORP_BND 144A				1.A FE	8,599,180	98.0680		8,600,000	8,599,569		157			4.966	4.966	FA	177,948	481,647	06/08/2022	02/01/2044
882484-AA-6	TEXAS HEALTH RESOURCES SENIOR CORP_BND				1.0 FE	791,236		545,287	613,000	784,570		(3,378)			4.330	2.943	MN	3,392	26,543	12/30/2021	11/15/2055
882484-AC-2	TEXAS HEALTH RESOURCES SENIOR CORP_BND			1	1.0 FE			1,125,315	1,859,000	1,680,767		4,410			2.328	2.841		5,530	43,278	12/30/2021	11/15/2050
883556-BG-6	THERMO FISHER SCIENTIFIC INC SENIOR CORP			1	1.G FE	169, 101		128,911	124,000	166,031		(1,554)			5.300	2.999		2,738	6,572	12/30/2021	02/01/2044
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY PA SECURED C			1	1.G FE		74.7630	11,775,231	15,750,000	15,319,058		5,403			3.847	3.991	MN	100,984	605,903	06/01/2022	11/01/2057
88579E-AC-9	3M CO SENIOR CORP_BND			1	1.G FE		. 108 . 1240	277,879	257,000	343,451		(5,404)			5.700	2.662	MS	4,313	14,649	12/30/2021	03/15/2037
887315-BM-0	HISTORIC TW INC SENIOR CORP_BND				3.A FE	1,545,756				1,450,141		(48,366)			6.950	2.555	JJ			12/30/2021	01/15/2028
887317-AL-9	WARNER MEDIA LLC SENIOR CORP_BND			1	3.A FE		87.9910	487,469	554,000			(5,316)			6.250	4.210	MS			12/30/2021	03/29/2041
887317-AS-4 88731E-AJ-9	WARNER MEDIA LLC SENIOR CORP_BND			1	2.C FE					160,793		(723)			5.350	4. 127	JD		7,383	12/30/2021	12/15/2043
88732J-AJ-7	TIME WARNER CABLE ENTERPRISES SECURED CO			1	2.0 FE		98.5270					(19,419)			6.550	3.820	MN	1.605		12/30/2021	05/01/2037
88732J-AN-8	TIME WARNER CABLE LLC SECURED CORP BND			1	2.0 FE	199,686		146,427	142,000	194,495		(2,642)			7.300	3.931	11	5, 183		12/30/2021	07/01/2038
88732J-AU-2	TIME WARNER CABLE LLC SECURED CORP_BND			1	2.0 FE		99.1830	203.324	205.000	270,805		(2,042)			6.750	3.954	.ID			12/30/2021	06/15/2039
889175-BD-6	TOLEDO EDISON CO THE SECURED CORP BND			1	1.G FE		. 107.8400	5,014,551	4.650.000	4,643,025		(2,160)			6. 150	6.389	MN			11/13/2006	05/15/2037
889184-AD-9	TOLEDO HOSPITAL SENIOR CORP BND			1	1.E FE		99.3280	20.645.347	20.785.000	23.088.966		(432.059)			5.750	3.269	MN	152.712	1, 195, 138	02/13/2020	11/15/2038
891490-AT-1	CONOCOPHILLIPS CO SENIOR CORP BND			1	1.F FE			17,413,009	14,818,000	19,431,107		(686,477)			8. 125	2.592	FA	454,830	1,203,963	01/01/2022	02/15/2030
893521-AB-0	TRANSATLANTIC HOLDINGS INC SENIOR CORP_B			1	1.E FE	171,356	. 129.1530	142,068	110,000	166,326		(2,558)			8.000	3.710	MN	758	8,800	12/30/2021	11/30/2039
893570-BL-4	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO				2.B FE	2,454,038	. 103.5520	2,407,586	2,325,000	2,348,382		(8, 182)			7.080	0.040	JJ	75,904	164,610	02/05/1998	07/15/2026
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO			1	2.A FE	6,369,055	90.0420	4,952,335	5,500,000	6,327,926		(21,483)			4.600	3.646	MS	74,494	253,000	01/20/2022	03/15/2048
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE SENIOR CO			1	2.B FE		80.6890	83,110	103,000	113,454		(248)			3.950	3.360	MN	520	4,069	12/30/2021	05/15/2050
893939-AE-8	TRAVELERS COMPANIES INC SENIOR CORP_BND				1.F FE		. 106.1260	1,908,139	1,798,000	2,037,523		(101,935)			7.750	1.778		29,417	139,345	12/30/2021	04/15/2026
89417E-AL-3	TRAVELERS COMPANIES INC SENIOR CORP_BND			1	1.F FE		82.1950	422,480	514,000	585,370		(2,304)			3.750		MN	2,463	19,275	12/30/2021	05/15/2046
89417E-AP-4	TRAVELERS COMPANIES INC SENIOR CORP_BND			1	1.F FE			857,369		1, 176,016		(5,063)			4.100	3.003		13, 165	40,508	12/30/2021	03/04/2049
896517-AB-5	TRINITY HEALTH CORP SENIOR CORP_BND			1	1.D FE	3,430,238			3,541,000	3,439,411		4,673			2.632	2.847	JD			12/30/2021	12/01/2040
89787E-AA-9 898377-AA-4	TRUSTAGE FINANCIAL GROUP INC SENIOR CORP TRUSTEES OF THE SMITH COLLEGE SENIOR COR			2	2.B FE		87.0930	3,744,981	4,300,000	4,273,417 890.274		2,859			4.625	4.716	AU			12/30/2021	04/15/2032
898377-AA-4 89838L-AF-1	TRUSTEES OF THE SMITH CULLEGE SENIOR COR			1	1.B FE		92.2540					(5,812)			3.993	2.739	JJ	8.645		12/30/2021	07/01/2045
899043-AB-9	TUFTS UNIVERSITY SENIOR CORP BND				1.D FE		76.2310	361.334	474.000	554, 110		(2,939)			4.005	3. 149	ου	7.172		12/30/2021	08/15/2057
902494-AX-1	TYSON FOODS INC SENIOR CORP BND			1	2.B FE		98.8600	719.704	728.000	735.262		(19.320)			3.950	1.258				01/01/2022	08/15/2024
902494-BD-4	TYSON FOODS INC SENIOR CORP BND			2	2.B FE		83.8110	61.182	73,000	88.910		(464)			4.550	3.201		268	3,322	12/30/2021	06/02/2047
902494-BH-5	TYSON FOODS INC SENIOR CORP BND			1	2.B FE		90.6860	165.956		238.837		(1,486)			5. 100	3.268	MS	2,411	9,333	12/30/2021	09/28/2048
90265E-AL-4	UDR INC SENIOR CORP BND			1	2.A FE		94.8940	355,853	375,000	383,067		(3,228)			2.950	2.033	MS	3,688	11,063	12/30/2021	09/01/2026
90265E-AN-0	UDR INC SENIOR CORP_BND			1	2.A FE		94.1270	560,058	595,000	622,995		(7,007)			3.500	2.199	JJ	9,603	20,825	12/30/2021	01/15/2028
90265E-AP-5	UDR INC SENIOR CORP_BND			1	2.A FE		96.3550	9,922,619	10,298,000	11,226,661		(179,835)			4.400	2.407	JJ	195,090	453, 112	12/30/2021	01/26/2029
90265E-AV-2	UDR INC SENIOR CORP_BND	.		1	2.A FE	6,541,353		5,341,427	6,956,000	6,605,034		32,283			2.100	2.709	JD	6,492	146,076	12/30/2021	06/15/2033
904000-AC-0	VALERO ENERGY CORPORATION SENIOR CORP_BN	.		1	2.B FE	4,702,650		5,773,163	5,000,000	4,704,276		917			7.450		A0		372,500	08/08/2002	10/15/2097
906548-BY-7	UNION ELECTRIC CO SECURED CORP_BND	.		1	1.F FE		99.6320	393,548	395,000	480,451		(7,056)			5.500	3.020	MS	6,397	21,725	12/30/2021	03/15/2034
907818-CU-0	UNION PACIFIC CORPORATION SENIOR CORP_BN	.		1	1.G FE		. 111.2140	162,373	146,000	188,421		(3,461)			6.250	2.964		1,521	9, 125	12/30/2021	05/01/2034
907818-CX-4	UNION PACIFIC CORPORATION SENIOR CORP_BN	.		1	1.G FE		. 107.4710		125,000	167,682		(2,564)			6. 150	3.020		1,281		12/30/2021	05/01/2037
907818-DP-0	UNION PACIFIC CORPORATION SENIOR CORP_BN	.		2	1.G FE		85.4520	88,015	103,000	116,092		(492)			4.250	3.334		924	4,378	12/30/2021	04/15/2043
907818-EB-0	UNION PACIFIC CORPORATION SENIOR CORP_BN	.		1	1.G FE		88.3490	48,592	55,000	59,538		(370)			3.375	2.484		773	1,856	12/30/2021	02/01/2035
907818-EF-1	UNION PACIFIC CORPORATION SENIOR CORP_BN	.		1	1.G FE		84.9530	112, 138	132,000	154,907		(758)			4.050	2.950	MN	683	5,346	12/30/2021	11/15/2045

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carrying	g Value			l.	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e .		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
907818-EJ-3	UNION PACIFIC CORPORATION SENIOR CORP BN	-	- "	1	1.G FE		685.4430	245,221	287.000	335,852	(Decrease)	(1,580)	recognized	value	4.050	1 1	//S	3,875	11,624	12/30/2021	03/01/2046
907818-ER-5	UNION PACIFIC CORPORATION SENIOR CORP BN			1	1.0 FE	90,39		61,965	75,000	90.080		(1,360)			4.100	3.233			3,075	12/30/2021	09/15/2067
		.		4	1.6 FE			57,137	75,000	82.488		(192)				1 1					
907818-FE-3 907818-FG-8	UNION PACIFIC CORPORATION SENIOR CORP_BN UNION PACIFIC CORPORATION SENIOR CORP BN	.		1	1.6 FE		981.6250 681.5740	57, 137	6.416.000	7.119.022		(192)			3.950	3.111		1,045	2,765	12/30/2021	08/15/2059
907818-FG-8 907818-FZ-6	UNION PACIFIC CORPORATION SENIOR CORP_BN	.		1	1.6 FE		479.1960	5,233,816		7,119,022		(9,9/0)			3.500	3.313			246,310	01/21/2022	03/20/2060
907818-F2-6 907818-GA-0	UNION PACIFIC CORPORATION SENIOR CORP_BN	.		1	1.6 FE		579.4190	79, 196		99,782					3.850	3.862	A	1,332	3,500	02/09/2022	02/14/2053
907818-GA-0 911312-AJ-5	UNITED PARCEL SERVICE INC SENIOR CORP BN			1	1.6 FE		6 . 114.3390		2.048.000			(46,234)			6.200	2.797	Λ H			02/09/2022	02/14/20/2
911312-AJ-5 911312-AN-6	UNITED PARCEL SERVICE INC SENIOR CORP_BN	.		1	1.F FE		2 . 100 . 1660	2,341,667	2,048,000	2,852,512		(46,234)			4.875	2.797	JU			12/30/2021	11/15/2040
911312-AN-6 911312-BW-5	UNITED PARCEL SERVICE INC SENIOR CORP BN			1	1.F FE		0 . 106.5110		3.000.000	2,983,573					5.300	5.265	MIN			03/19/2020	04/01/2050
911312-BW-5	UNITED PARCEL SERVICE INC SENIOR CORP_BN			4	1.F FE				65,000	93, 168		(726)			5.300	5.265	40			12/30/2021	04/01/2050
91159H-HS-2	US BANCORP SENIOR CORP BND			1	1.F FE		696.5620		2.357.000			(726)			3.900	1.885	۱0		91,923	12/30/2021	04/01/2050
913017-BK-4	RTX CORP SENIOR CORP BND	.		4	1.6 FE		3 . 108.2270		340.000			(43,312)			6.050	2.824	40	1.714		12/30/2021	06/01/2036
913017-BR-4	RTX CORP SENIOR CORP BND			1	2.A FE		2 . 108.2270		146,000			(7,588)			6. 125	3.041	JU	4.123	8.943	12/30/2021	07/15/2038
913017-BS-7	RTX CORP SENIOR CORP BND			1	2.A FE	79,56		60.067	58.000	77.737		(2,839)			5.700		۸۸		3,306	12/30/2021	04/15/2040
913017-BT-5	DTY CODD SENIOR CODD DND			1	2.A FE	142,26		106,249		140,425		(933)			4.500	3.069	n	439	5,265	12/30/2021	06/01/2042
913017-CJ-6	DTY CODD SENIOD CODD DND			2	2.A FE		079.3990	8.336.877	10.500.000	9,062,446					3.750	4.738	JD			10/26/2018	11/01/2046
913017-CW-7	RTX CORP SENIOR CORP BND			1	2.A FE		091.9600	94.719	103.000	121,251		(1,007)			4.450	2.931	/N	573	4,584	12/30/2021	11/16/2038
913017-CX-5	RTX CORP SENIOR CORP BND			2	2.A FE		191.2460	267.350	293.000	368.557		(2.042)			4.625	3.108	MN	1.694		12/30/2021	11/16/2048
91324P-AR-3	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1.F FE		3 . 109.2540	1.265.166	1.158.000	1,541,316		(26.380)			5.800	2.614			70,931	12/30/2021	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1.F FE		0 . 117.2720	1,265,760	1,336,000	1,435,862		(4,766)			6.500	5.697	ID	3.860		01/25/2011	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1.F FE		4 . 117.2700	2,726,519	2.325.000	2,988,784		(37.524)			6.625	3.867	MN	19.682	157,284	12/30/2021	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1.F FE	1.566.15		1.243.836	1.030.000	1.512.038		(27.388)			6.875	2.831	-A	26.751	75,813	01/01/2022	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1.F FE	, , , ,	6 . 107.3200	1,587,266	1.479.000	1.528.466		(1.393)			5.700	5.378	AO	17,797	84,303	02/19/2013	10/15/2040
91324P-BQ-4	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1.F FE		9 . 109.2260	4.919.526	4.504.000	4.594.926		(4,408)			5.950	5.735	Ā	101,240	267,988	12/30/2021	02/15/2041
91324P-BU-5	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1.F FE		095.6100	263,883	276,000	338,449		(2,714)			4.625	2.951		1,631	12,765	01/01/2022	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1.F FE	954, 63	692.1950	728,344	790,000	941,935		(6,431)			4.375	2.970	MS	10, 177	34,563	12/30/2021	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC SENIOR CORP_BND			2	1.F FE	274,02	987.4980	207,370	237,000	271,269		(1,396)			3.950	2.924		1,976	9,362	12/30/2021	10/15/2042
91324P-CD-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE	475,53	792.5380	365,525	395,000	469,695		(2,957)			4.250	2.930	MS	4,943	16,788	12/30/2021	03/15/2043
91324P-CP-5	UNITEDHEALTH GROUP INC SENIOR CORP_BND	.		1	1.F FE		498.5550	2,552,574	2,590,000	2,684,405		(60,393)			3.750	1.347	JJ	44,785	97, 125	12/30/2021	07/15/2025
91324P-CR-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE	11,704,13	297.0870	9,023,255	9,294,000	11,563,878		(72,575)			4.750	3. 175	JJ	203,564	441,465	01/20/2022	07/15/2045
91324P-DE-9	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE	867,55	394.9370	772,784	814,000	849,628		(9,034)			2.950	1.750	٨٥	5,069	24,013	01/01/2022	10/15/2027
91324P-DL-3	UNITEDHEALTH GROUP INC SENIOR CORP_BND	.		1	1.F FE		689.3410	882,687	988,000	1,202,763		(6,077)			4.250			1,866	41,990	12/30/2021	06/15/2048
91324P-DV-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE		681.4090	643, 132	790,000	932,067		(2,220)			3.875	3.039	FA	11,565	30,613	12/30/2021	08/15/2059
91324P-DZ-2	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE	4,731,96	669.9740	3,778,603	5,400,000	4,757,258		14,578			2.900	3.603	MN	20,010	156,600	03/23/2022	05/15/2050
91324P-EA-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE	64,36	371.0540	44,764	63,000	64,325		(19)			3. 125	3.028	//N	252	1,969	12/30/2021	05/15/2060
91324P-EF-5	UNITEDHEALTH GROUP INC SENIOR CORP_BND			1	1.F FE	75,07	475.7320	53,012	70,000	74,842		(117)			3.250	2.879	/N	291	2,275	12/30/2021	05/15/2051
91324P-EW-8	UNITEDHEALTH GROUP INC SENIOR CORP_BND	.		2	1.F FE		4 . 101.0180	1, 111, 193	1,100,000	1,092,681		117			5.050		٠ ٥٨	11,727	30,398	03/23/2023	04/15/2053
914453-AA-3	UNIVERSITY OF MIAMI SENIOR CORP_BND	.			1.G FE	600,00	-	512,521	600,000	600,000					4.063	4.063	٠ ٥٥	6,095	24,378	03/31/2022	04/01/2052
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR SENIOR CO	.		1	1.C FE		661.7520	53, 107	86,000	86,406		1			3.226		٠ ٥٥	694	2,774	12/30/2021	10/01/2120
91913Y-AB-6	VALERO ENERGY CORPORATION SENIOR CORP_BN	.		1	2.B		9 . 118.0840	4,732,801	4,008,000	4,440,827		(52,572)			8.750	6.647	JD	15,587	350,700	04/28/2005	06/15/2030
919451-AA-2	VALLEY CHILDRENS HOSP SENIOR CORP_BND	.		1	1.E FE		485.1780	672,904	790,000	923,606		(3,617)			4.399			10,233	34,752	12/30/2021	03/15/2048
92277G-AD-9	VENTAS REALTY LP SENIOR CORP_BND	.		2	2.A FE		199.2940	3,466,348	3,491,000	3,497,744		(79,211)			3.750	1.451		21,819	130,913	12/30/2021	05/01/2024
92277G-AE-7	VENTAS REALTY LP SENIOR CORP_BND	.		1	2.A FE		797.6950	2,387,668	2,444,000	2,483,301		(46,360)			3.500	1 1	-A	35,642	85,540	12/30/2021	02/01/2025
92277G-AN-7	VENTAS REALTY LP SENIOR CORP_BND	.		1	2.A FE		597.0990	1,682,730	1,733,000	1,898,190		(32,322)			4.400		JJ	35, 161	76,252	12/30/2021	01/15/2029
92277G-AU-1	VENTAS REALTY LP SENIOR CORP_BND	.	.	1	2.A FE	236,91	288.2740	203,029	230,000	235,267		(831)			3.000	2.572	JJ	3, 182	6,900	12/30/2021	01/15/2030

SCHEDULE D - PART 1

							:	Showing All Loi	ng-Term BOND:	S Owned Dece	<u>mber </u> 31 of (Current Ye	ar								
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adi	usted Carrying	g Value			Inter	erest		Da	ites
		3	4	5			8	9]		12	13	14	15	16	17 1	8	19	20	21	22
					NAIC											1					1
					Desig-																
					nation,																
					NAIC									Total		1					1
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate Wh	nen	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of Pa	aid	Accrued	During Year	Acquired	Date
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP_B			1	2.A FE	870,050	95.4060	646,849	678,000	859,434		(5,375)			4.862	3.193 FA		11,904	32,964	12/30/2021	08/21/2046
92343V-CM-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B].		1	2.A FE		97.8570	2,997,348	3,063,000	4,130,132		(20, 113)			5.012	3.216 FA		55,437	153,518	12/30/2021	08/21/2054
92343V-CQ-5	VERIZON COMMUNICATIONS INC SENIOR CORP_B	 .		1	2.A FE	4,806,622	96.2080		4, 156,000	4,716,016		(45,857)			4.400	2.883 MN		30,477	182,864	01/01/2022	11/01/2034
92343V-CX-0	VERIZON COMMUNICATIONS INC SENIOR CORP_B			1	2.A FE	4,901,510		3,590,311	3,938,000	4,853,931		(24,086)			4.522	3.159 MS		52,434	178,076	12/30/2021	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS INC SENIOR CORP_B].		1	2.A FE	2,538,416		1,807,513	1,960,000	2,518,229		(10,214)			4.672	3.219 MS		26,963	91,571	12/30/2021	03/15/2055
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP_B			1	2.A FE	9,736,153	. 100. 1010	7,507,555	7,500,000	9,632,753		(52,808)			5.012	3.338 AO			375,900	01/04/2022	04/15/2049
92343V-ES-9	VERIZON COMMUNICATIONS INC SENIOR CORP_B].		1	2.A FE	677, 105	96.9480	593,323	612,000	659,093		(9,087)			3.875	2.195 FA		9,420	23,715	12/30/2021	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B			1	2.A FE	2,550,794	96.6890	2,208,374	2,284,000	2,485,697		(32,892)			4.016	2.344 JD		7, 134	91,725	12/30/2021	12/03/2029
92343V-FW-9	VERIZON COMMUNICATIONS INC SENIOR CORP_B].		2	2.A FE	1,523,505	66.3850	1,481,707	2,232,000	1,549,184		12,718			2.987	4.862 AO		11,297	66,670	10/06/2020	10/30/2056
92343V-GB-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B			1	2.A FE	6,054,319	77.0500	4,348,687	5,644,000	6,036,284		(9,067)			3.550	3.163 MS		55, 100	200,362	01/01/2022	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC SENIOR CORP_B			2	2.A FE	3,280,534	76.3950	2,339,981	3,063,000			(2,781)			3.700	3.370 MS		31,166	113,331	12/30/2021	03/22/2061
92344G-AX-4	VERIZON COMMUNICATIONS INC SENIOR CORP_B			1	2.A FE	292,807	. 107.2070	235,855	220,000	283,875		(4,526)			5.850	2.906 MS		3,789	12,870	12/30/2021	09/15/2035
925524-AH-3	PARAMOUNT GLOBAL SENIOR CORP_BND].		1	2.C FE	19,647,587	. 108.3890	15,770,597	14,550,000	18,904,421		(602,782)			7.875	2.853 JJ		480,605	1,145,813	09/29/2022	07/30/2030
925650-AC-7	VICI PROPERTIES LP SENIOR CORP_BND			1	2.C FE		97.0320	10,673,520	11,000,000	10,979,280		3,453			4.950	4.986 FA		205,700	544,500	04/20/2022	02/15/2030
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO SENIOR CO].		1	2.A FE	530 , 134	. 110.3300	413,737	375,000	514,462		(7,947)			6.350	3.050 MN		2,051	23,813	12/30/2021	11/30/2037
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	 .		1	2.A FE	1,450,822	. 136.3010	1,128,575	828,000	1,392,701		(29,473)			8.875	3.111 MN		9,390	73,485	12/30/2021	11/15/2038
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	.		1	1.F FE	552,343	89.1420	405,596	455,000	545,798		(3,312)			4.450	3.087 FA		7,649	20,248	12/30/2021	02/15/2044
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	<u> </u> .		2	2.A FE	461,454	79.7250	327,669	411,000	458,725		(1,379)			3.800	3.095 MS		4,599	15,618	12/30/2021	09/15/2047
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	.		1	1.F FE	369,763	90.2610	264,465	293,000	365,894		(1,960)			4.600	3.134 JD		1,123	13,478	12/30/2021	12/01/2048
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO SENIOR CO	<u> </u> .		1	1.F FE	9,348,192	68.0150	6,529,400	9,600,000	9,358,842		5,614			2.950	3.085 MN		36 , 187	283,200	01/05/2022	11/15/2051
92826C-AE-2	VISA INC SENIOR CORP_BND	.		1	1.D FE	1,457,175	98.0190	1,201,718	1,226,000	1,427,427		(15,047)			4 . 150	2.492 JD		2,403	50,879	12/30/2021	12/14/2035
92826C-AF-9	VISA INC SENIOR CORP_BND	.		1	1.D FE	3,257,040	93.1680	2,432,613	2,611,000	3,217,019		(20,271)			4.300	2.847 JD		5,302	112,273	12/30/2021	12/14/2045
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO	.		1	2.A FE	11,839,302	98.9830	10,193,273	10,298,000	11,415,252		(214,296)			4.750	2.375 MN		65,221		12/30/2021	11/13/2028
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO			1	2.A FE	5,028,480		4,249,149	4,611,000	4,936,451		(46,524)			3.750	2.542 MN		23,055	172,913	12/30/2021	05/13/2030
92890H-AC-6	WEA FINANCE LLC SENIOR CORP_BND 144A	.		1	2.A FE	1,454,547	98.1830	1,361,801	1,387,000	1,399,809		(27,592)			3.750	1.723 MS		15,026	52,013	12/30/2021	09/17/2024
929043-AJ-6	VORNADO REALTY LP SENIOR CORP_BND	<u> </u> .		1	3.A FE	1,964,683	96.8400	1,814,781	1,874,000	1,901,995		(31,586)			3.500	1.766 JJ			65,590	12/30/2021	01/15/2025
929089-AC-4	VOYA FINANCIAL INC SENIOR CORP_BND			1	2.B FE	79,734	86.1330	55,986	65,000	78,933		(407)			4.800	3.424 JD		139	3, 120	12/30/2021	06/15/2046
92936U-AA-7	WP CAREY INC SENIOR CORP_BND	<u> </u> .		1	2.A FE	2, 163, 357	99.5700	2,029,244	2,038,000	2,038,000		(63,052)			4.600	1.470 AO		23,437	93,748	01/01/2022	04/01/2024
92936U-AC-3	WP CAREY INC SENIOR CORP_BND			1	2.A FE	4, 158, 840		3,851,106	3,911,000	3,990,177		(82,404)			4.000	1.762 FA		65, 183	156,440	12/30/2021	02/01/2025
92936U-AG-4	WP CAREY INC SENIOR CORP_BND	<u> </u> .		2	2.A FE	1,698,964	84.5120		1,733,000	1,705,798		3,466			2.400	2.644 FA		17,330	41,592	12/30/2021	02/01/2031
92976G-AJ-0	WELLS FARGO BANK NA SUB CORP_BND	.			2.A FE	1,456,754	. 111.4550	1,124,583	1,009,000	1,412,063		(22,660)			6.600	3.075 JJ			66,594	12/30/2021	01/15/2038
929903-AM-4	WELLS FARGO & COMPANY SUB CORP_BND	<u> </u> .			1.G FE	1,144,261	. 101.2660	921,517	910,000	1,115,696		(14,471)			5.500	3.155 FA		20,854	50,050	01/01/2022	08/01/2035
93100P-AB-4	WAKE FOREST UNIVERSITY BAPTIST SENIOR CO	.		1	1.F FE	223, 150	87.5630	172,499	197,000	221,604		(785)			4.175	3.348 JD		685	8,225	12/30/2021	06/01/2046
931108-AA-2	WAKEMED SECURED CORP_BND	<u> </u> .		1	1.F FE	1,600,000	70.7700	1,132,314	1,600,000	1,600,000					3.286	3.286 AO		13, 144	52,576	01/20/2022	10/01/2052
931142-CK-7	WALMART INC SENIOR CORP_BND				1.C FE	1,881,310	. 120.9500	1,487,683	1,230,000	1,810,833		(35,600)			6.500	2.412 FA		30,203	79,950	01/01/2022	08/15/2037
931142-CS-0	WALMART INC SENIOR CORP_BND	<u> </u> .			1.C FE	1,290,978	. 110.9390	1,005,107	906,000	1,257,248		(17,063)			5.625	2.669 AO		12,741	50,963	12/30/2021	04/01/2040
931142-CV-3	WALMART INC SENIOR CORP_BND	.			1.C FE	1,282,543	. 100.8660	996,560	988,000	1,257,506		(12,676)			4.875	2.801 JJ		23,146	48, 165	12/30/2021	07/08/2040
931142-DQ-3	WALMART INC SENIOR CORP_BND	.		2	1.C FE	665,048	94.8240	501,621	529,000	655,634		(4,763)			4.300	2.728 AO		4,360	22,747	12/30/2021	04/22/2044
931422-AK-5	WALGREEN CO SENIOR CORP_BND	.		1	2.C FE	79,600	78.5160	57,316	73,000	79, 163		(221)			4.400	3.767 MS		946	3,212	12/30/2021	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP	<u> </u> .		2	2.C FE	328,653	83.3180	229,957	276,000	325,452		(1,623)			4.800	3.557 MN		1,582	13,248	12/30/2021	11/18/2044
931427-AR-9	WALGREENS BOOTS ALLIANCE INC SENIOR CORP	.		2	2.C FE		78.2090	172,059	220,000	255,637		(1,052)			4.650	3.577 JD		853	10,230	12/30/2021	06/01/2046
94106L-AV-1	WASTE MANAGEMENT INC SENIOR CORP_BND			1	2.A FE		. 105.8380	124,889	118,000	168,288		(2,482)			6.125	2.790 MN		622	7,228	12/30/2021	11/30/2039
94106L-BC-2	WASTE MANAGEMENT INC SENIOR CORP_BND	.		2	2.A FE	129,666	89.7690	97,848	109,000	128,343		(670)			4.100	2.947 MS		1,490	4,469	12/30/2021	03/01/2045
948741-AM-5	WEINGARTEN REALTY INVESTORS SENIOR CORP			1	2.A FE		94.7090	263,292	278,000	285,864		(3,200)			3.250	2.023 FA		3,413	9,035	12/30/2021	08/15/2026
94973V-AH-0	ELEVANCE HEALTH INC SENIOR CORP_BND	l l .		1	2.B FE	371, 141	. 107 . 1230	293,516	274,000	358,224		(6,541)			5.950	2.691 JD		725	16,303	12/30/2021	12/15/2034

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carrying	g Value			I	Interest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
94973V-AL-1	ELEVANCE HEALTH INC SENIOR CORP BND	-	+ ''	1	2.B FE	157,64		126,028	118.000	152,928	(Decrease)	(2,391)	rtccogriizcu	value	5.850	2.916	II ala	3, 183	6,903	12/30/2021	01/15/2036
94973V-AN-7	ELEVANCE HEALTH INC SENIOR CORP_BND			1	2.B FE	241, 26		189,514	171.000	233.883		(2,391)			6.375	3.027	JU			12/30/2021	06/15/2037
94973V-AT-4	=				2.B FE	130,61		97.500	97.000	127,905		(3,742)					JD				
94973V-A1-4 94973V-AY-3	ELEVANCE HEALTH INC SENIOR CORP_BNDELEVANCE HEALTH INC SENIOR CORP_BND	·		'	2.B FE		192.8040	97,500				(1,3/4)			5.800	3.295	MNI	2,125		12/30/2021	08/15/2040
94973V-BB-2	ELEVANCE HEALTH INC SENIOR CORP BND	·		1	2.B FE		192.8040		9,000,000			(2,516)			4.625	3.081	mrv			01/06/2022	05/15/2042
94973V-BF-3	ELEVANCE HEALTH INC SENIOR CORP BND	·		ļ'	2.B FE		997.8880		9,000,000			(67,308)			5.100	3. 233			418,500	12/30/2021	01/15/2043
94973V-BF-3 94973V-BK-2	ELEVANCE HEALTH INC SENIOR CORP BND	·		2	2.B FE		492.4820					(909)			4.650	3. 130	υυ Ελ	5.147	4,488	12/30/2021	01/15/2044
94973V-BK-2 94973V-BL-0	ELEVANCE HEALTH INC SENIOR CORP BND	·		4	2.B FE		588.1050					(2,364)			4.850	3. 109		5, 147		12/30/2021	08/15/2044
94973V-BL-U 949746-JM-4	WELLS FARGO & COMPANY SENIORCORPEND	·		'	2.8 FE		7 . 103.4810	961.336	929.000	190,940		(18.755)			5.375	2.622	ΓA			01/01/2022	08/15/2054
949746-RW-3	WELLS FARGO & COMPANY SENIOR CORP BND	· · · · ·			2.A FE)95.7890	5,068,205	5,291,000	5,431,714		(18,755)			3.000	1.817	۸۸			01/01/2022	04/22/2026
949746-SH-5	WELLS FARGO & COMPANY SENIOR CORP BND				2.A FE	2,900,62			2.765.000	2.845.661		(27.724)			3.000	1.928	AO			12/30/2021	10/23/2026
94974B-GK-0	WELLS FARGO & COMPANY SENIOR CORP_BND				2.A FE		382.6560		1.859.000	2,096,476					3.900	3.079	MNI	12,084	72,501	01/01/2022	05/01/2045
94974B-GP-9	WELLS FARGO & COMPANY SENIOR CORP BND				2.A FE		197.7090	4.266.952	4.367.000	4.501.224		(7,729)			3.550	1.750		39.618		12/30/2021	09/29/2025
95000U-2A-0	WELLS FARGO & COMPANY SENIOR CORP BND			2	2.A FE		795.2570		17,009,000	17,818,028		(228,005)			3.584	2.122				01/01/2022	05/22/2028
95000U-2D-4	WELLS FARGO & COMPANY SENIOR CORP BND			1	2.A FE		597.1970	14,302,554	14,715,000	15,943,723		(238,892)			4. 150	2.307	11	266,321	610,673	12/30/2021	01/24/2029
95000U-2J-1	WELLS FARGO & COMPANY SENIOR CORP BND			1	2.A FE		386.4120	2,084,258	2,412,000	2,446,691		(5, 196)			2.572	2.318	FA	24, 125	62,037	12/30/2021	02/11/2031
95000U-2L-6	WELLS FARGO & COMPANY SENIOR CORP BND			2	1.E FE		396.6050	13,312,121	13,780,000	15,463,837		(247.019)			4.478	2.365	AO	149, 125	617,068	12/30/2021	04/04/2031
95000U-2M-4	WELLS FARGO & COMPANY SENIOR CORP BND			2	2.A FE		595.1190	11.967.834	12.582.000	12.609.795		(674)			5.013	0.027	AO		630,736	12/30/2021	04/04/2051
95040Q-AC-8	WELLTOWER OP LLC SENIOR CORP BND			1	2.A FE		98.4550	2,079,371	2,112,000	2,213,852		(49.647)			4.250	1.784		22,440		12/30/2021	04/01/2026
95040Q-AF-1	WELLTOWER OP LLC SENIOR CORP BND	. l		1	2.A FE		94.5500	194.773		262.769		(1.514)			4.950	3.288		3,399	10, 197	12/30/2021	09/01/2048
95040Q-AH-7	WELLTOWER OP LLC SENIOR CORP_BND	.		1	2.A FE	9, 198, 34	996.5360	7,953,582	8,239,000	8,926,581		(137,302)			4. 125	2.245	MS	100,070		12/30/2021	03/15/2029
95040Q-AR-5	WELLTOWER OP LLC SENIOR CORP_BND	.		2	2.A FE	1,799,06	192.4640		1,800,000	1,799,363		89			3.850	3.855	JD	3,080	69,300	03/29/2022	06/15/2032
95101V-AA-7	WESLEYAN UNIVERSITY SENIORCORPBND			1	1.D FE	1,282,63	785.1280	776,369	912,000	1,281,488		(584)			4.781	3.356	JJ	21,801	43,603	12/30/2021	07/01/2116
95709T-AK-6	EVERGY KANSAS CENTRAL INC SECURED CORP_B			1	1.F FE	4,824,90	487.3100	4,212,724	4,825,000	4,828,398		3,477			4.625	4.620	MS	74,385	223, 156	08/12/2013	09/01/2043
960386-AL-4	WESTINGHOUSE AIR BRAKE TECHNOL SENIOR CO			1	2.C FE	371,42	95.6570	335,757	351,000	362,805		(4,359)			3.450	2.120		1,547	12,110	12/30/2021	11/15/2026
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOL SENIOR CO			1	2.C FE	2,217,38	198.8850	1,933,207	1,955,000	2,140,313		(39,220)			4.700	2.673	MS	27,055	96,773	12/30/2021	09/15/2028
961548-AV-6	WESTROCK MWV LLC SENIOR CORP_BND	.			2.B FE		3 . 115. 1750	2,477,418	2, 151,000	2,359,417		(27,606)			8.200	6.249	JJ	81,332	176,382	04/28/2015	01/15/2030
961548-AY-0	WESTROCK MWV LLC SENIOR CORP_BND	.		1	2.B FE		116.5270	4,881,332	4, 189,000	5,060,949		(105,117)			7.950	4.444		125,810	333,026	12/30/2021	02/15/2031
962166-AW-4	WEYERHAEUSER COMPANY SENIOR CORP_BND	.			2.B FE		. 106.9660	1,672,946	1,564,000	1,837,326		(69,484)			6.950	2.079		27 , 175	108,698	12/30/2021	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY SENIOR CORP_BND	.		1	2.B FE		1 . 116.0460	128,811	111,000	147,771		(3,937)			7.375	2.823		2,410	8 , 186	01/01/2022	03/15/2032
962166-BT-0	WEYERHAEUSER COMPANY SENIOR CORP_BND			1	2.B FE		1 . 109.9090	74,738	68,000	88,954		(1,762)			6.875	0.200	JD	208	4,675	12/30/2021	12/15/2033
962166-BX-1	WEYERHAEUSER COMPANY SENIOR CORP_BND	·		1	2.B FE		95.5360	7,871,188	8,239,000	8,962,094		(119, 107)			4.000	2.325		42,110	329,560	12/30/2021	11/15/2029
963320-AV-8	WHIRLPOOL CORPORATION SENIOR CORP_BND			1	2.B FE		83.8810	137,564	164,000	192,128		(852)			4.500		JD	615	7,380	01/01/2022	06/01/2046
96451W-AA-9	WHITE ROSE CFO HOLDINGS LLC WR CORPBND				1.F FE		. 100.1050	12,012,557	12,000,000	12,000,000					7.698		FMAN	10,264		12/20/2023	11/15/2029
969457-BM-1	WILLIAMS COMPANIES INC SENIOR CORP_BND			1	2.B FE	128,95			87,000	121,748		(7,208)			8.750		MS	2,241	7,613	12/30/2021	03/15/2032
969457-BV-1	WILLIAMS COMPANIES INC SENIOR CORP_BND	· · · · ·		1	2.B FE	1,558,96		1,472,849	1,462,000			(2,281)			5.750	5.276	JD	1,635	84,065	05/24/2018	06/24/2044
96949L-AE-5 96950F-AF-1	WILLIAMS COMPANIES INC SENIOR CORP_BND			2	2.B FE	5,813,97	490.8330 3 . 106.7020		5,024,000	5,777,514		(18,963)			4.850	3.876	MS		243,664	01/19/2022	03/01/2048
96950F-AK-0	WILLIAMS COMPANIES INC SENIOR CORP BND			1	2.B FE	, ,		11,0/2,481	10,377,000	11,915,893		(60,700)			5.800	4.952	AU	138,014		12/30/2021	04/15/2040
96950F-AK-U	WILLIAMS COMPANIES INC SENIOR CORP_BND			1	2.B FE			194,254		247,739					5.800	3.731	MIN			12/30/2021	03/04/2044
96950F-AN-4 976656-BP-2	WISCONSIN ELECTRIC POWER COMPA SENIOR CO			٠٠٠٠٠٠٠	2.8 FE		396.8740 5 . 107.2060			198,726		(1, 196)			6.500	2.348	mo	2,861	8,802	12/30/2021	03/04/2044
976656-BZ-0	WISCONSIN ELECTRIC POWER COMPA SENIOR CO	·		1	1.F FE							(45,463)			5.700	2.348	u			12/30/2021	12/01/2028
976656-BZ-U	WISCONSIN ELECTRIC POWER COMPA SENIOR CO	· · · · ·		1	1.6 FE							(10,667)			4.250	3.141	u	1.261		12/30/2021	12/01/2036
976656-CJ-5	WISCONSIN ELECTRIC POWER COMPA SENIOR CO	.		1	1.0 FE		784.0750	216,074	257,000	298,018		(2,009)			4.300	3. 141	ID	491	11,051	12/30/2021	12/15/2045
983024-AF-7	WYETH LLC SENIOR CORP BND	. [1	1.0 FE		1 . 100.0360	2.978.060	2,977,000	299,018		(1,503)			6.450	1. 183	FA	80.007		12/30/2021	02/01/2024

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11		e in Book/Adju						nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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					nation,																
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
98389B-AH-3	XCEL ENERGY INC SENIOR CORP_BND			1	2.A FE	4,978,35	. 111.7300	4,950,736	4,431,000	4,811,672		(20,948)			6.500	5.528	JJ	144,008	288,015	01/01/2022	07/01/2036
98389B-AN-0	XCEL ENERGY INC SENIOR CORP_BND			1	2.A FE	154,06	89.3360	114,350	128,000	152,057		(1,016)			4.800	3.353	MS	1,809	6, 144	12/30/2021	09/15/2041
984587-AA-3	YALE NEW HAVEN HEALTH SERVICES CORP_BND				1.E FE	1,030,49		838,247	950,000	1,024,703		(2,942)			4.375	3.760	JJ	20,781	41,563	12/30/2021	07/01/2044
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_B	.		1	2.B FE		97.8600	3,732,375	3,814,000	3,882,221		(67,398)			3.550	1.732		33,849	135,397	01/01/2022	04/01/2025
98956P-AG-7	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_B	.	.	1	2.B FE		90.3140	4,263,724	4,721,000	4,751,722		(2,043)			4.250	4. 174		75,798	200,643	04/04/2022	08/15/2035
98956P-AH-5	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_B	.	.	1	2.B FE		87.8910	22,657,341	25,779,000	29,796,050		(127,532)			4.450	3.408	FA	433,374		01/26/2022	08/15/2045
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC SENIOR CORP_B	.	.	1	2.B FE		85.4390	4,271,929	5,000,000	4,900,391		11, 185			2.600	2.884	MN	13,361	130,000	01/19/2022	11/24/2031
98978V-AH-6	ZOETIS INC SENIOR CORP_BND	.	.	1	2.A FE		95.6400	230,492	241,000	299,957		(2,339)			4.700	2.977		4,720	11,327	12/30/2021	02/01/2043
98978V-AM-5	ZOETIS INC SENIOR CORP_BND	.		1	2.A FE	63,29	84.9440	45,870	54,000	62,785		(259)			3.950	2.974	MS	646	2, 133	12/30/2021	09/12/2047
98978V-AN-3	ZOETIS INC SENIOR CORP_BND	.		1	2.A FE	1,083,50		956,979	978,000	1,051,903		(15,956)			3.900	2.086		13,879	38, 142	12/30/2021	08/20/2028
B0A0GB-8L-2	WALGREENS CTL SENIOR CORP_BND				1.F	4,779,179	. 102.7560	4,793,839	4,665,253	4,686,625		(6,613)			6.650		MON	25,853	310,239	11/05/2003	08/01/2027
BAY2W0-KN-8	EVERETT CASH MUTUAL INSURANCE SENIOR COR				2.A		. 101.5000	1,319,500	1,300,000	1,319,253		(247)			8.050	7.978	FMAN	10, 174	52,755	05/24/2023	05/26/2043
BAY2XN-Q9-2	BONACCORD CAPITAL PARTNERS ISS CORP_BND				1.E		. 101.0930	2,628,414	2,600,000	2,600,000					7.500	7.495	JJ	98,042		06/21/2023	06/30/2043
BHM01U-M6-3	CORIX REGULATED UTILITIES US I CORP_BND	.			2.C		. 102.8850	10,031,248	9,750,000	9,750,000					6.580	6.579		288,698	641,550	07/19/2006	07/21/2036
BHM037-XM-5	NEPTUNE REGIONAL TRANSMISSION SENIOR COR	.			2.A FE		. 101.7840	1,379,581	1,355,406	1,395,666		(10,520)			6.210	4.598		234	84, 171	12/16/2013	06/30/2027
BHM0GE-GU-7	BRAZOS SANDY CREEK ELECTRIC CO SENIOR CO	.			1.F FE	11	72.4530	136	188	115					0.000	4.001	J D			11/04/2009	06/30/2024
BHM0J5-8U-2	ALLETE INC CORP_BND				1.E FE		. 101.8300	5,091,502	5,000,000	5,000,000					5.820	5.820	A0	61,433	291,000	06/10/2010	04/15/2040
BHM0J7-RU-7	INDUSTRIAL DEVELOPMENT AUTHORI CORP_BND				1.B	1,747,61	. 103.5740	1,810,065	1,747,614	1,747,614					5.242	5.299	MON	5,344	91,610	07/12/2010	12/10/2032
BHM0JG-4J-7	MADISON GAS AND ELECTRIC CO CORP_BND				1.E		97.6730	14,651,011	15,000,000	15,000,000					5.260	5.260	J D	24, 108	789,000	11/05/2010	12/20/2040
BHMOJH-S2-6	SHEPHERDS FLAT FUNDING TRUST I SENIOR CO	.			1.A FE		. 100.3010	12,036,089	12,000,000	12,000,000					4.480	4.504	JAJ0	91,093	537,600	05/02/2011	04/30/2032
BHM0JX-JM-7	ARKANSAS ELECTRIC COOPERATIVE SENIOR COR				1.D FE		99.5640	5,289,342	5,312,500	5,312,500					4.710		J D	695	250,219	02/09/2011	12/30/2030
BHMOJX-KE-3	GIANTS TRAINING FACILITY LLC SENIOR CORP				2.C FE		. 106.0780		3,150,603	3,150,603					7 . 150	7.151		18,772	225, 268	02/08/2011	12/01/2030
BHM0JY-6J-6	GIANTS TRAINING FACILITY LLC SENIOR CORP				2.C FE	3, 150, 60			3,150,603	3,150,603					7 . 150	7.151		18,772	225,268	02/08/2011	12/01/2030
BHMOKL-C9-7	GOLDEN SPREAD ELECTRIC COOPERA SENIOR CO	.			1.F		98.1240	3,466,966	3,533,252	3,533,252					4.350	4.347		60,636	153,696	08/11/2011	08/10/2031
BHMOLD-GN-9	GREEN MOUNTAIN POWER CORPORATI MORTGAGE	·	.		1.F FE		89.4780	1,145,314	1,280,000	1,280,000					4.610	4.610		7,376	59,008	04/02/2012	11/18/2041
BHMOLD-SW-6	WALGREEN LEASE PASS THROUGH TR CORP_BND	.			2.0		94.3050	3,772,170	3,999,958	3,999,958					5.110	5. 164		3,407	204,442	12/29/2011	12/25/2036
BHMOME-2P-6	SOUTHWEST POWER POOL INC CORP_BND	·	.		1.G	375,00		371,223	375,000	375,000					3.250		MJSD	34	12, 187	04/17/2012	09/30/2024
BHM0S7-41-6	TRANSWESTERN PIPELINE COMPANY SENIOR COR	.	-		2.C		99.6600	3,488,090	3,500,000	3,541,269		(42,298)			5.660	4.361		12, 106	198, 100	04/18/2013	12/09/2024
BHM103-77-7	SOUTHWEST POWER POOL INC SENIOR CORP_BND	.			1.F FE		96.5010	3,479,340	3,605,495	3,763,122		(7,569)			4.820	4.320		483	173,785	04/15/2014	12/30/2042
BHM13F-WD-6	PRIME PROPERTY FUND LLC SENIOR CORP_BND				1.F FE		97.1450	1,700,033	1,750,000	1,785,049		(12,858)			3.980		JJ	29,214	69,650	06/30/2016	07/30/2026
BHM13V-RW-5	COTERRA ENERGY INC CORP_BND	.	-		2.B	, , ,	98.2910	7,371,835	7,500,000	7,500,000					3.670	3.670		78,752	275,250	09/18/2014	09/18/2024
BHM196-QJ-4	PATTERSON COMPANIES INC SENIOR CORP_BND				2.B PL		97.4670	974,666	1,000,000	1,000,000		·····			3.480	3.480		9,473	34,800	03/05/2015	03/24/2025
BHM1B1-QJ-2	WINSUPPLY INC SENIOR CORP_BND	·	-		2.B		97.6580	2,734,419	2,800,000	2,800,000					4.020	4.019		4,065	112,560	06/18/2015	06/18/2027
BHM1B1-QL-7	WINSUPPLY INC SENIOR CORP_BND	·			2.B	2,800,000		2,730,989	2,800,000	2,800,000		·····			4.020	4.019		40,959	112,560	08/20/2015	08/20/2027
BHM1DB-P0-0	BEAR SWAMP FINANCE LP SENIOR CORP_BND	.	-		3.A PL		95.7450	9,364,502	9,780,662	9,780,662					4.890	4.921		1,329	478,274	10/08/2015	10/08/2025
BHM1DG-0Q-9	GUADALUPE VALLEY ELECTRIC COOP GUADALUPE	-			1.D FE		90.7450		3,750,000	3,750,000		·····			3.890		JD	12, 156	145,875	09/17/2015	12/01/2045
BHM1EV-EL-1	RREEF AMERICA II LOWER REIT LL SENIOR CO	.	-		1.G		97.2860	3,891,451	4,000,000	4,000,000					3.850	3.850		75,289	154,000	01/05/2016	01/05/2026
BHM1F9-B7-3	STONEHENGE CAPITAL FUND CONNEC SENIOR CO	·			1.0 FE		2 . 101.0000	50,653	50,152	50 , 152					8.000	8.079		178	4,012	12/10/2015	12/15/2025
BHM1JL-RF-7	ARTHUR J GALLAGHER & CO CORP_BND	·	-		2.B PL		99.6460	996,460	1,000,000	1,000,349		(2,206)			4.580	4.350		15,776	45,800	04/12/2016	02/27/2024
BHM1JL-WF-1	CARMAX AUTO SUPERSTORES INC SENIOR CORP	·	-		2.B	, ,	97.2310	3,889,232	4,000,000	4,000,000					4.170		A0	29,653	166,800	03/23/2016	04/27/2026
BHM1JY-K5-8	BGO DIVERSIFIED US PROPERTY FU SENIOR CO	·	-		2.A		95.5570	955,572	1,000,000	1,000,000					3.660	3.660		203	36,600	06/06/2016	06/29/2026
BHM1KD-F6-6	MARS INC SENIOR CORP_BND	.	-		1.F FE		79.1140	19,778,580	25,000,000	25,000,000					3.750	3.750		244,792	937,500	09/09/2016	09/27/2046
BHM1KJ-W4-9	AMETEK INC SENIOR CORP_BND	·	-	1	2.A	3, 136, 35		3,072,447	3,313,950	3,313,950		(65,400)		110,836	1.340	1.339		7,525		10/14/2016	10/31/2026
BHM1L1-UU-1	ALLETE INC SENIOR CORP_BND	.	-		1.G FE		93.6990	4,684,941	5,000,000	5,000,000					3.110			12,958		06/01/2017	06/01/2027
BHM1MK-MZ-6	CLECO POWER LLC CORP_BND				2.A FE	7,000,00	93.3760	6,536,320	7,000,000	7,000,000					3.570	3.570	JD	10,413	249,900	11/18/2016	12/16/2028

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2	L	Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	justed Carrying	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	-		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	П	Char	-,						(Decrease)	Accretion	Recognized	value						Acquired	
BHM1N1-D7-9	BFC HONEYWELL FEDERAL RECEIVAB SECURED C				1.B			31,946,510	33,586,508	33,586,508					4.170		MON	116,713	1,400,557	12/13/2016	12/01/2041
BHM1NA-HE-0	LTC PROPERTIES INC SENIOR CORP_BND				2.C			1,463,085	1,580,000	1,580,000					4.500		FMAN	8,888	71,100	02/16/2017	02/16/2032
BHM1NJ-HX-9	COMPLETE AUTOMATION SOLUTIONS SRSUB CORP				4.B FE	8,995,84		9, 120, 738	9,117,078	9,086,891		71,354			14.000		MJSD	3,546	1, 167, 031	12/31/2023	07/10/2024
BHM1PZ-LA-6	WILMINGTON INVESTMENTS INC SENIOR CORP_B	·· ··		1	2.A		094.5700		10,000,000	10,000,000					4.690	4.690	JD	20,844	469,000	06/15/2017	06/15/2029
BHM1QJ-UG-8	ARTHUR J GALLAGHER & CO SENIOR CORP_BND	-		1	2.B PL		095.1220	2,378,041	2,500,000	2,500,000					4.090	4.090	JD	1,136		05/03/2017	06/27/2027
BHM1QR-3R-6	OHIO STATE ENERGY PARTNERS LLC SENIOR CO			1	1.G FE	25,000,00		22,083,930	25,000,000	25,000,000					4.130	4. 151		2,868		05/18/2017	07/06/2037
BHM1R1-K1-0	BROOKFIELD WHITE PINE HYDRO LL SENIOR CO				2.B FE		090.1300	4,506,486	5,000,000	5,000,000					4.398		MJSD	611	219,900	07/10/2017	07/10/2032
BHM1R2-NB-3	AES SOUTHLAND ENERGY LLC SENIOR CORP_BND				2.B FE		087.6410	26,292,347	30,000,000	30,000,000					4.500	4.500	FMAN	116,250		05/31/2018	02/29/2040
BHM1S9-V3-6	FRANKLIN STREET PROPERTIES COR SENIOR CO				3.C FE		092.7900	4,639,482	5,000,000	5,000,000					4.490	0.000	J D	6,860	224,500	12/20/2017	12/20/2024
BHM1SD-8U-3	UFI JCGS KWAJALEIN FEDERAL REC SENIOR CO				1.B		392.9350	31,926,197	34,353,203	34,353,203					3.800		APR	979,066	1,305,422	10/27/2017	04/01/2039
BHM1SQ-DP-9	SPOWER FINANCE I LLC SENIOR CORP_BND				3.C FE	15,765,50	393.1660	14,688,077	15,765,503	15,765,503					4.550	4.548	JD	1,993	717,330	11/21/2017	12/31/2036
BHM1T0-2R-3	ALASKA VENTURES LLC SENIOR CORP_BND				2.C PL	3,658,06	489.1420	3,260,886	3,658,064	3,658,064					4.670	4.698	MJSD	475	170,832	11/21/2017	06/30/2033
BHM1TU-17-2	BIF III HOLTWOOD LLC CORP_BND				2.C FE	9,000,00	090.2230	8,120,037	9,000,000	9,000,000					4.504	4.530	MJSD	1, 126	405,360	01/24/2018	02/15/2033
BHM1TV-AA-3	HALLMARK CARDS INC SENIOR CORP_BND				2.C PL	14,000,00	098.0550	13,727,685	14,000,000	14,000,000					4.190	4 . 190	MS	171,092	586,600	03/16/2018	03/16/2025
BHM1UJ-BH-2	LONGWOOD ENERGY PARTNERS LLC SENIOR CORP				2.A FE	14,887,64	084.9280	12,643,714	14,887,640	14,887,640					4.490	4.490	JD	1,857	668,455	03/29/2018	06/30/2051
BHM1WC-Z9-7	MARI JONE LTD & MARI BOYLE LTD SENIOR CO				3.A PL	1,402,92	594.3120		1,402,925	1,402,925					5.580	5.616	MJSD	217	78,283	07/25/2018	06/30/2031
BHM1WC-ZA-4	MARI JONE LTD & MARI BOYLE LTD SENIOR CO				3.A PL	1,402,92	594.3120		1,402,925	1,402,925					5.580	5.616	MJSD	217	78,283	07/25/2018	06/30/2031
BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARG SENIOR CO				1.D		498.5750	5,961,154	6,047,334	6,047,334					4.533	4.575	MON	15,991	274,208	10/19/2018	03/10/2041
BHM1XP-6M-0	HSRE CORE HOLDINGS I LLC CORP BND				2.B	6.000.00	097.2070	5,832,416	6.000.000	6,000,000					4.570	4.570	FA	93.685	274,200	10/26/2018	02/28/2026
BHM1YG-YG-1	MONTANA DAKOTA UTILITIES CO SENIOR CORP				2.A		097.1320	4.856.575	5,000,000	5.000.000					3.780	3.780	AO	32.025	189,000	01/01/2019	10/30/2025
BHM20D-PF-5	COMPLETE AUTOMATION SOLUTIONS CORP BND				4.B FE		8 . 100.0000	43.388	43.388	43,388					15.000	15.276		18	7,509	12/30/2023	10/10/2024
BHM20Z-LJ-2	NATIONAL STORAGE AFFILIATES TR SENIOR CO				2.B FE		091.3200	3.196.213	3.500.000	3.500.000					3.980	3.980	FA	47.594		06/27/2019	08/30/2029
BHM217-XU-5	GRIDFLEX GENERATION LLC SENIOR CORP BND				4.B PL		676.7720	4,855,267		6.324.256					5.210		MJSD	915		07/18/2019	12/31/2030
BHM22S-P8-6	BOWIE ACQUISITIONS LLC LN1 CORP BND			1	2.C FE		589.8720	16,029,297							3.920	3.919		1.942		11/22/2019	09/30/2038
BHM250-BY-2	NSTAR GAS CO CORP BND	`.L		1	1.F FE		069.5620	2.086.845	3.000.000	3.000.000					3. 150	3. 150		15.750	94.500	04/21/2020	05/01/2050
BHM250-CC-9	DUQUESNE LIGHT HOLDINGS INC CORP BND			1	1.F	4,000,00		2,766,988	4.000.000	4,000,000					3.110	3.110		19.351	124,400	04/21/2020	05/05/2050
BHM251-WK-7	NEW JERSEY NATURAL GAS CO CORP BND	. [1	1.E	5,000,00		3.496.710	5.000.000	5.000.000					3.130		JD	435		04/23/2020	06/30/2050
BHM28F-T6-8	AUTOMATION SOLUTIONS INC SRSUB CORP BND			l	4.B FE			145.127	145.098	145.098		8.320			15.000	15.273		60	15,917	09/29/2023	01/10/2025
BHM28H-4T-1	GREEN BRICK PARTNERS INC CORP_BND		1		2.C PL		092.3550	9.512.597	10.300.000	10.300.000		0,020			3.250	3.250				02/25/2021	02/25/2028
BHM2ES-6J-0	AG ABC STRUCTURED NOTE LP EQU SENIOR CO				2.0 PL		399.8700		89.561.933						4.250	4.253		948.988		12/01/2023	12/15/2031
BHM2ES-6N-1	AG ABC STRUCTURED NOTE LP EQU SUB CORP				3.B PL			20.038.203	19.191.843	19.191.843					5.250		MJSD			12/01/2023	12/15/2031
BHM2LQ-1P-7	COMMONWEALTH EDISON COMPANY CORP BND				1.E	1,991,76	-	2,049,120		1, 191, 191, 193		140			3.714		FA			06/14/2023	02/01/2053
BHM2LQ-1Q-5	NEVADA POWER COMPANY CORP BND	.			1.F FE		0 . 105.4540	2,109,080	2,000,000	2,139,831		(1 188)			4.314	3.911				06/14/2023	05/01/2053
BHM2LQ-1S-1	PUBLIC SERVICE COMPANY OF COLO CORP BND	.			1.E FE		699.6830	2.990.490	3.000.000	2,139,831		745			3.675	3.801	MIV		54.513	06/14/2023	04/01/2053
BHM2LQ-1T-9	META PLATFORMS INC CORP BND	.			1.E FE		092.2680	2,990,490	3,000,000	2,548,872		4.542			2.816	3.669	EA			06/14/2023	08/15/2052
BHM2LQ-1U-6	UNITEDHEALTH GROUP INC CORP BND				1.E FE		397.0840		2.000,000	2,548,872		772			3.415	3.710	MNI	8.727		06/14/2023	05/15/2062
BHM2NQ-H0-3	DTE ELECTRIC COMPANY CORP BND				1.F FE		0 . 109.9900		2,500,000			(3.696)			5.400	5.623	MAT		34, 150	11/28/2023	05/15/2062
BHM2NQ-H0-3 BHM2NQ-H1-1	INDIANA MICHIGAN POWER CO CORP BND				1.G FE		0 . 109.9900		2,500,000			(3,696)			5.400	5.623				11/28/2023	
										.,.,.					-						04/01/2053
BHM2NQ-H7-8	PFIZER INC CORP_BND				1.E FE				1,750,000	1,686,144		(2,532)			5.300	5.616		4, 122	00.740	11/28/2023	05/19/2053
BRTHW1-DJ-9	CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9				2.B		8 . 110.2900	1,243,712	1,127,678	1,127,678					7.870	7.999		5, 177		09/17/2009	10/10/2031
BRTHW1-E9-0	BASIN ELECTRIC POWER COOPERATI BASINELEC				1.F FE		096.4100		4,441,920	4,441,920					4.000	4.000	AU	44,419	177,677	10/31/2011	10/01/2031
BRTHW1-EC-3	GREEN MOUNTAIN POWER CORPORATI GREENMOUN				1.F FE		088.9640	2,419,831	2,720,000	2,720,000					4.560	4.560	MN	15,504		11/17/2011	11/18/2041
BRTHW1-F3-2	VERIZON CORPORATE SERVICES GRO VERIZONCO				2.A		293.3240	2,782,789	2,981,852	2,981,852					3.812	3.842		5,052	113,668	05/19/2015	05/15/2035
BRY6R0-T4-1	CIM GROUP MANAGEMENT LLC CORPBND				1.G		0 . 101. 1950	6,830,636	6,750,000	6,750,000					6.500	6.504	FA	149,906	438,750	08/16/2022	08/30/2032
BRYKEC-AV-8	BONACCORDCAPITALPARTNERSIL CORPBND				1.E	5,400,00	0 . 102.9480	5,559,177	5,400,000	5,400,000					7.500	7.506	JJ	196,875		06/21/2023	06/30/2043

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11		e in Book/Adju		g Value				nterest		Da	tes
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	5	d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
U52932-AE-7	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND	.		1	2.B FE		99.1650	112,056	113,000	151,032		(2,829)			6.500	2.950	MS	2, 163	7,345	12/30/2021	03/15/2035
U6S771-NR-6	MORGAN STANLEY SENIOR CORP_BND				1.G FE		60.5660	363,396	600,000	507,467		20,596			0.000	2.041	APR			12/30/2021	04/02/2032
U9841M-AA-0	WIPRO IT SERVICES LLC SENIOR CORP_BND			2	1.G FE	901,860		916, 118	1,000,000	905,041		3, 181			1.500	5.666	JD	333	7,500	11/28/2023	06/23/2026
013716-AU-9	RIO TINTO ALCAN INC SENIOR CORP_BND		A	1	1.F FE		. 109.6460		1,741,000	2,295,464 547.138		(48,600)			6. 125		JD	4,739		12/30/2021	12/15/2033
013716-AW-5 03666H-AC-5	RIO TINTO ALCAN INC SENIOR CORP_BND		A	1	1.F FE					547, 138		(9,425)			5.750	2.658	JD	2,013	24, 150	12/30/2021	06/01/2035
03666H-AC-5	ANTARES HOLDINGS LP SENIOR CORP BND 144A	-		4	2.B FE	1,270,993	290.0990					(7,422)			3.950	3.282	JJ			01/21/2022	07/15/2026
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANA SENIOR CO	.		1	2.8 FE		85.5270			3, 1/8,635		5,5/1			4.300	3.954	∪ II		5,203	12/30/2021	07/15/2027
11271L-AB-8	BROOKFIELD FINANCE INC SENIOR CORP BND			1	1.G FE	2,526,866		1,801,068	2.072.000	2.503.206		(11.984)			4.700	3. 136	NC	27.322	97.384	01/01/2022	09/20/2049
11271L-AC-6	BROOKFIELD FINANCE INC SENIOR CORP_BND		Δ	1	1.G FE		96.3100	3,762,818	3,907,000	4,157,082		(62,304)			3.900	2.144	II			12/30/2021	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC SENIOR CORP_BND		Δ	1	1.G FE		99.3760	6,336,215	6.376.000	7.080.934		(131,291)			4.850	2.482	MS	79,027		12/30/2021	03/29/2029
11271L-AE-2	BROOKFIELD FINANCE INC SENIORCORPBND		Δ	1	1.G FE		96.4410	13,077,381	13.560.000	14,865,459		(197.120)			4.350	2.616	40		589,860	12/30/2021	04/15/2030
11271L-AF-9	BROOKFIELD FINANCE INC SENIOR CORP BND		Α	1	1.G FE		73.1240	125.042		177.359		(141)			3.500	3.290	MS	1.513	5.985	01/01/2022	03/30/2051
11271L-AJ-1	BROOKFIELD FINANCE INC SENIOR CORP BND		A	2	1.G FE		71.0580	8,598,056	12,100,000	12,041,697		1.504			3.625	3.652	FA	165,703		02/07/2022	02/15/2052
125491-AN-0	CI FINANCIAL CORP SENIOR CORP BND	. l	A	2	2.B FE	735,631		568,672	720,000	732,387		(1,641)			3.200	2.916	JD	896	23,040	01/01/2022	12/17/2030
125491-AP-5	CI FINANCIAL CORP SENIOR CORP_BND	.	A	2	2.B FE		58.6680	608,386	1,037,000	1,054,678		(378)			4.100	3.994	JD	1,890	42,517	02/04/2022	06/15/2051
136375-BE-1	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE	951, 804	. 114.3390	756,922	662,000	918,888		(16,682)			6.712	2.980	JJ	20,489	44,433	01/01/2022	07/15/2036
136375-BG-6	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE	280,701	. 113.9510	224,483	197,000	265, 161		(7,860)			7.375	2.464	A0	3,067	14,529	12/30/2021	10/15/2031
136375-BL-5	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE	743,868	. 112.6090	610,343	542,000	716, 195		(13,995)			6.250	2.733	FA	14, 115	33,875	12/30/2021	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE		. 111.8100	630,608	564,000	761,033		(13,075)			6.200	2.841	JD	2,914	34,968	12/30/2021	06/01/2036
136375-BQ-4	CANADIAN NATIONAL RAILWAY COMP SENIOR CO		A	1	1.F FE		. 113.2050	469,800	415,000	570,965		(8,923)			6.375	3.035	MN	3,381	26,456	12/30/2021	11/15/2037
136385-AC-5	CANADIAN NATURAL RESOURCES LTD SENIOR CO	.	A	1	2.A FE		. 111.0990	331,075	298,000	378, 148		(8,558)			7.200	3.355	JJ	9,894	21,456	12/30/2021	01/15/2032
136385-AE-1	CANADIAN NATURAL RESOURCES LTD SENIOR CO	.	A	1	2.A FE	83,921		69,512	65,000	81,123		(1,422)			6.450	3.375	JD	12	4, 193	12/30/2021	06/30/2033
136385-AL-5	CANADIAN NATURAL RESOURCES LTD SENIOR CO		A	1	2.A FE		. 104.6200	7,945,922	7,595,000	9,908,941		(124,429)			6.250	3.508		139,769	474,688	12/30/2021	03/15/2038
136385-AP-6	CANADIAN NATURAL RESOURCES LTD SENIOR CO	.	A	1	2.A FE		. 107.9190	148,928	138,000	185, 116		(2,278)			6.750	3.763		3,881	9,315	12/30/2021	02/01/2039
13645R-AD-6	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		A	1	2.B FE		. 113.3980		295,000	387,434		(10,572)			7. 125			4,437	21,019	12/30/2021	10/15/2031
13645R-AE-4	CANADIAN PACIFIC HAILWAY COMPA SENIOR CO	-	A	1	2.B FE			147,661		175,043		(3,211)			5.750	2.761		2,387	8,108	12/30/2021	03/15/2033
13645R-AQ-7 13645R-AU-8	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	.	A	1	2.B FE		. 101.0250		1,500,000	1,5//,//3		(2,321)			4.800	3.138				12/30/2021	01/15/2042
13645R-AU-8	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	.	Δ	1	2.B FE		93.8410	95.136	94,000	117,956		(789)			4.800	2.689		1,880	4,512	12/30/2021	08/01/2045
13645R-AX-2	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO			2	2.B FE		111.5490		148.000	215.476		(1,469)			6. 125	4. 176		2.669	9,065	12/30/2021	09/15/2115
13648T-AE-7	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		A	2	2.B FE		94.7570	172.459		178.950		41			4.950	5.079		3.403	2,903	04/19/2023	08/15/2045
13648T-AF-4	CANADIAN PACIFIC BAILWAY COMPA SENIOR CO		A.	2	2.B FE		290.7410	132 482		139,613		91			4.700	5.013		1.144	3,660	04/19/2023	05/01/2048
13648T-AG-2	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		Α	2	2.B FE		76.7720	136.655	178.000	138.216		502			3.500	5.043		1.038	3,323	04/19/2023	05/01/2050
13648T-AH-0	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		A	2	2.B FE		82.8390	42,248	51,000	41,500		33			4.200	5.283		274	1,226	04/19/2023	11/15/2069
15135U-AF-6	CENOVUS ENERGY INC SENIOR CORP BND	Ì	A	1	2.B FE		. 108.8740	165.488	152.000	201.040					6.750	3.987	MN	1,311	10,260	12/30/2021	11/15/2039
15135U-AX-7	CENOVUS ENERGY INC SENIOR CORP_BND		A	2	2.B FE		73.5960	13, 100, 144	17,800,000	17,756,594		5,753			3.750	3.764	FA	252, 167	667,500	10/28/2021	02/15/2052
29250N-AJ-4	ENBRIDGE INC SENIOR CORP_BND		A	1	2.A FE		85.3720	189,525	222,000	254,205		(1,101)			4.500	3.485	JD	583	9,990	12/30/2021	06/10/2044
29250N-AM-7	ENBRIDGE INC SENIOR CORP_BND		A	1	2.A FE	175,913	98.3390	128,824	131,000	173,464		(1,243)			5.500	3.418	JD	600	7,205	12/30/2021	12/01/2046
29250N-AR-6	ENBRIDGE INC SENIOR CORP_BND		A	1	2.A FE		96.4940	3,666,774	3,800,000	3,989,366		(55,012)			3.700	2.123	JJ	64,832	140,600	12/30/2021	07/15/2027
29250N-BF-1	ENBRIDGE INC SENIOR CORP_BND		A	2	2.A FE		81.8910	7,334,185	8,956,000	8,731,688		20 , 151			2.500	2.799		93,292	223,900	02/03/2022	08/01/2033
56501R-AC-0	MANULIFE FINANCIAL CORP SENIOR CORP_BND	.	A	1	1.G FE		98.7600	4,447,164	4,503,000	4,727,247		(100,462)			4.150	1.802		60,734	186,875	12/30/2021	03/04/2026
56501R-AD-8	MANULIFE FINANCIAL CORP SENIOR CORP_BND	.	A	1	1.G FE	273,936		199,357	197,000	269,495		(2,250)			5.375	3.074	MS	3,441	10,589	12/30/2021	03/04/2046
655422-AV-5	GLENCORE CANADA CORP PRE-MERG SENIOR CO	.	A	1	2.A FE		. 104.5560	6,686,351	6,395,000	6,847,403		(27,938)			6.200	5.365	JD	17,622	396,490	01/08/2013	06/15/2035
71644E-AJ-1	SUNCOR ENERGY INC SENIOR CORP_BND	.	A	1	2.A FE	151,474	. 109.3640	119,207	109,000	147,518		(2,010)			6.800	3.624	MN	947	7,412	12/30/2021	05/15/2038

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			- II	nterest		Da	tes
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
725906-AH-4	BARRICK GOLD CORP SENIOR CORP_BND		Α	1	2.A FE	5,289,274	. 107.4390		5, 124,000	5,205,918		(6,064)			6.375	6. 141	MS	108,885	326,655	08/26/2003	03/01/2033
725906-AN-1	BARRICK GOLD CORP SENIOR CORP_BND		Α	1	2.A FE			180,825	164,000	215,652		(3,553)			6.450	3.218	AO	2,233	10,578	12/30/2021	10/15/2035
77509N-AF-0	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		Α		2.C FE	3,038,250		2,917,386	2,459,000	2,772,406		(27,697)			8.750	6.709	MN	35,860	215, 163	12/30/2021	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		Α	1	2.C FE	205,389		158, 173	137,000	199,093		(3, 196)			7.500	3.510	FA	3,882	10,275	01/01/2022	08/15/2038
775109-BB-6	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		Α	1	2.C FE		93.9760	182,314	194,000	235,363		(1,433)			5.000	3.494	MS	2,856	9,700	12/30/2021	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		Α	1	2.C FE	2,448,881	97.0760		2,307,000	2,373,436		(38,063)			3.625	1.900	JD	3,717	83,629	12/30/2021	12/15/2025
775109-BG-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		Α	1	2.C FE	4,303,320	83.3580		4,000,000	4,289,214		(7,277)			4.300	3.832	FA	64,978	172,000	01/18/2022	02/15/2048
775109-BN-0	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		Α	1	2.C FE	210,950	84.6500	154,909	183,000	209,642		(661)			4.350	3.470	MN	1,327	7,961	12/30/2021	05/01/2049
775109-BP-5	ROGERS COMMUNICATIONS INC SENIOR CORP_BN		Α	1	2.C FE	634,052	75.9880	487,844	642,000	634,405		192			3.700	3.772	MN	3,035	23,754	01/18/2022	11/15/2049
775109-CK-5	ROGERS COMMUNICATIONS INC SENIOR CORP BN		Α	1	2.C FE	3, 154, 803	87.2090	2,790,673	3,200,000	3, 155, 297		495			4.550	4.639	MS	42,871	72,800	07/27/2023	03/15/2052
867229-AC-0	SUNCOR ENERGY INC SENIOR CORP BND	L	Α	1	2.A FE	359.353	. 111.4830	295,430	265.000	342.832		(8.367)			7. 150	3.027	FA	7,895	18.948	12/30/2021	02/01/2032
867229-AD-8	SUNCOR ENERGY INC SENIOR CORP BND	L	Α	1	2.A FE		. 104.6540	230 . 238	220.000	274 .487		(5.103)			5.950	3. 238	JD	1.091		12/30/2021	12/01/2034
867229-AE-6	SUNCOR ENERGY INC SENIOR CORP_BND	C	Α	1	2.A FE	7,707,532		6,186,015	5,789,000	7,536,151		(89,461)			6.500	3.770	JD	16,724	376,285	01/14/2022	06/15/2038
867229-AE-6	SUNCOR ENERGY INC SENIOR CORP BND		Α	1	2.A FE		. 106.8580	78,006	73,000	96,742		(1,533)			6.500	3.770	JD	211	4,745	12/30/2021	06/15/2038
878742-AS-4	TECK RESOURCES LTD SENIOR CORP BND	L	Α	1	2.C FE	242,583		193.766	191,000	238,502		(2,073)			6.000	3.906	FA	4,329	11,460	01/01/2022	08/15/2040
878742-AZ-8	TECK RESOURCES LTD SENIOR CORP BND		Α	1	2.0 FE		95.1640	146,552	154.000	184.658		(1, 102)			5.400	3.886	FA	3.465	8,316	12/30/2021	02/01/2043
87971M-BH-5	TELUS CORPORATION SENIOR CORP BND		A	1	2.B FE	2,266,529		1.695.659	1.900.000			(8.945)			4.600	3.475	MN	10.925		01/21/2022	11/16/2048
884903-AY-1	THOMSON REUTERS CORPORATION SENIOR CORP		A	1	2.A FE	347.096		278.601	270.000	337.599		(4.808)			5.500	2.941	FA	5.610	14.850	01/01/2022	08/15/2035
884903-BH-7	THOMSON REUTERS CORPORATION SENIOR CORP		Δ	1	2.A FE	141,311		105.732	102.000	137.997		(1,679)			5.850	3.078	ΔΩ	1.260	5,967	12/30/2021	04/15/2040
884903-BP-9	THOMSON REUTERS CORPORATION SENIOR CORP		Δ	2	2.A FE		99.3180	311.860	314.000	420 .609		(3.881)			5.650		MN	1.873		01/01/2022	11/23/2043
89114T-ZV-7	TORONTO-DOMINION BANK/THE SENIOR CORP BN		Δ	1	1.E FE	4.092.005		3.631.774	4.100.000	4.093.270					3.200	3.223				03/07/2022	03/10/2032
893526-8Z-9	TRANSCANADA PIPELINES LTD SENIOR CORP BN		۸	1	2.B FE	, . , .	. 119.7350	434.638	363.000	542,922		(9,043)			7.625	3.390	11	12.763	27,679	01/01/2022	01/15/2039
893526-DF-7	TRANSCANADA PIPELINES LTD SENIOR CORP BN		۸	1	2.A FE	3.451.643			3.417.000	3.450.263		(3,043)			5.600	5.464	NC			12/30/2021	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES LID SENIOR CORP BN		۸		2.A FE	4.532.628				4.485.984		(24,397)			6.100		JD			12/30/2021	06/01/2040
89352H-AB-5	TRANSCANADA PIPELINES LID SENIOR CORP_BN		Α	1	2.8 FE		. 105.2830					(24,397)			5.850	3 . 262	JD	5.305		01/01/2022	03/15/2036
89352H-AB-5			Α	1	2.B FE			315,641		402.707		(5,241)			6.200		AO	4.005		01/01/2022	10/15/2037
89352H-AD-1 89352H-AE-9	TRANSCANADA PIPELINES LTD SENIOR CORP_BN TRANSCANADA PIPELINES LTD SENIOR CORP BN	····	Δ	1	2.B FE	3,972,490		4.610.314	306,000	3.972.934		(5,448)			7.250	7 . 253	ΑU			08/06/2008	10/ 15/203/
89352H-AM-1	TRANSCANADA PIPELINES LTD SENIOR CORP BN		Δ	1	2.B FE			97.512				(1.325)			4.625		MS	1.588	4,764	12/30/2021	03/01/2034
89352H-AM-1	TRANSCANADA PIPELINES LID SENIOR CORP_BN		۸	ļ'	2.8 FE	1,789,692		1.575.369	1.700.000	1.782.381		(1,325)			4.750		MN			03/25/2022	05/15/2038
89352H-AX-7	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		۸	ļ'	2.A FE		92.6690		98.000	1,782,381		(4,201)			4.750	3.331		610	4,778	12/30/2021	05/15/2038
89352H-AY-5	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		۸	2	2.B FE				98,000	273.478		(668)			5.100		MS			01/01/2022	03/15/2048
89352H-AZ-2 89352H-BC-2	_	ļ	۸	4	2.8 FE				13.512.000	12.73,478		(1,637)				3.301	MO				
89352H-BC-2 89352L-AG-5	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		A	1	2.A FE			11,293,839	13,512,000	12, /22, 56/		(588,948)			2.500		.ID			03/08/2022	10/12/2031
	TRANSCANADA PIPELINES LTD SENIOR CORP_BN		A	1												2.000	00			01/01/2022	06/15/2029
94106B-AD-3	WASTE CONNECTIONS INC SENIOR CORP_BND	· · · · · ·	A	2	2.A FE	,	70 . 4200	704, 195	1,000,000	829,802		3,282			2.950		JJ		29,500	03/25/2022	01/15/2052
952845-AE-5	WEST FRASER TIMBER CO. LTD SENIOR CORP_B		A	[2.C FE	3,083,084		2,838,221	2,885,000	2,927,532		(78,348)			4.350		A0	26,494	125,498	12/30/2021	10/15/2024
98417E-AC-4	GLENCORE FINANCE CANADA LTD SENIOR CORP		A	[]	2.A FE	, .	. 110 . 1690	94,745	86,000	117, 136		(1,707)			6.900	3.568	MN		5,934	01/01/2022	11/15/2037
98417E-AR-1	GLENCORE FINANCE CANADA LTD SENIOR CORP	··· ···	Α	1	2.A FE		96.8590	420,367	434,000	427,553		194			5.550		A0	4,416	24,087	10/28/2016	10/25/2042
BHM01G-XL-9	BROOKFIELD POWER NEW YORK FINA SECURED C	··· ···			2.B PL	5,000,000		5,040,579	5,000,000	5,000,000					5.910	5.910	JD	12,313	295,500	11/29/2005	12/16/2025
BHM01G-XM-7	BROOKFIELD POWER NEW YORK FINA SECURED C				2.B PL	15,000,000		15,506,382	15,000,000	15,000,000					5.960	5.960	JD	37,250		11/29/2005	12/16/2030
BHMOLT-QY-9	FINNING INTERNATIONAL INC SENIOR CORP_BN		Α		2.A FE	5,000,000		4,993,961	5,000,000	5,000,000					4.080	4.080	JJ	91,800	204,000	01/19/2012	01/19/2024
BHM1SK-MF-4	BROOKFIELD POWER NEW YORK FINA SENIOR CO				2.B FE	13,000,000		12,237,646	13,000,000	13,000,000					4.290		JD	23,238	557,700	12/19/2017	12/16/2030
BHM1TQ-JR-8	AGNICO EAGLE MINES LTD SENIOR CORP_BND		Α	1	2.A FE	3,000,000		2,847,489	3,000,000	3,000,000					4.630	4.630	AO	33, 182	138,900	01/17/2018	04/05/2033
00185A-AC-8	AON PLC SENIOR CORP_BND		D	1	2.A FE	84,911	82.3950	60,148	73,000	84,110		(406)			4.450	3.365	MN	334	3,249	12/30/2021	05/24/2043
00185A-AG-9	AON PLC SENIOR CORP_BND		D	1	2.A FE		89.7040	113,027	126,000	150,913		(861)			4.600	3.256	JD	274	5,796	12/30/2021	06/14/2044
00185A-AH-7	AON PLC SENIOR CORP BND		D	l1	2.A FE	120.801	91.3860		98.000	119.415		(702)			4.750	3.294	MN	595	4.655	12/30/2021	05/15/2045

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CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/		Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
00185A-AK-0 00217G-AC-7	AON PLC SENIOR CORP_BND		. D	1	2.A FE 2.B FE	2,638,98297.9550 10,154,08079.1390	2,394,018 8,013,566				(52,364)(1,021)			3.875	1.649		4,209	94,705 420,229	12/30/2021	12/15/2025
00217G-AC-7	APTIV PLC SENIOR CORP BND		D	2	2.B FE			10, 127,000	10, 153, 614		(1,021)			4. 150	4. 134		70,035	420,229	02/10/2022	05/01/2052
00507U-AF-8	ALLERGAN FUNDING SCS SENIOR CORP BND		. D	1	2.0 FE		7,730,597	7,793,000	7,822,781		(144,432)			3.850	1.966	1		300,031	12/30/2021	06/15/2024
00774M-AB-1	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		. D	1	2.B FE	5,547,51795.0160	5,008,289	5,271,000	5,547,517		49,369			3.650	2.586		85,507	192,392	12/30/2021	07/21/2027
00774M-AE-5	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B	.	. D	1	2.B FE	2,657,63595.2980	2,385,307	2,503,000	2,606,973		(25,702)			3.875	2.717		42,568	96,991	12/30/2021	01/23/2028
00774M-AX-3	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		. D	2	2.B FE		6,962,637	8,000,000	7,740,939		27, 192			3.300	3.768		110,733	264,000	02/24/2022	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		. D	1	2.B FE		343,469	400,000	389,225		911			3.400	3.730		2,342	13,600	01/26/2022	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		. D	2	2.B FE	5,709,55180.5380	4,609,216	5,723,000	5,710,566		478			3.850	3.867		37,947		10/21/2021	10/29/2041
00973R-AJ-2	AKER BP ASA SENIOR CORP_BND 144A		. D	2	2.B FE	2,340,36591.8200	2,111,856	2,300,000	2,332,502		(4,076)			4.000	3.763		42,422	92,000	02/24/2022	01/15/2031
02364W-AJ-4 02364W-AP-0	AMERICA MOVIL SAB DE CV SENIOR CORP_BND		. D	1	2.A FE		287,456	257,000	341,325		(6,312)(14,316)			6.375	2.911		5,461		12/30/2021	03/01/2035
02364W-AP-0	AMERICA MOVIL SAB DE CV SENIOR CORP_BND		. D	1	2.A FE		2.092.051	1.916.000	2.117.249		(14,316)			6. 125	5.064				10/31/2023	03/30/2040
034863-BC-3	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B	c.	D	1	2.A FE	4,633,57285.7740	4,044,237	4,715,000	4,635,847					4.750	4.860		65,322		03/14/2022	03/16/2052
034863-BC-3	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B		. D	1	2.A FE		824,287	961,000	944,867		264			4.750	4.860		13,314	45,648	03/14/2022	03/16/2052
034863-BD-1	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B		. D	2	2.A FE	2,822,970 . 101.0210	3,030,617	3,000,000	2,824,862					5.500	6.338	MN	27,042		11/09/2023	05/02/2033
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC SENIOR CO		. D	2	2.C FE	2,757,72089.9660	2,519,061	2,800,000	2,768,876		5,899			3.375	3.628		15,750	94,500	01/21/2022	11/01/2028
03835V-AJ-5	APTIV PLC SENIOR CORP_BND	.	. D	2	2.B FE		1,172,863	1,800,000	1,390,319		7,239			3.100	4.548		4,650	55,800	03/25/2022	12/01/2051
03939A-AA-5	ARCH CAPITAL GROUP LTD SENIOR CORP_BND		. D	1	2.A FE	418, 17976.3150	301,445	395,000	417 , 132		(531)			3.635	3.312		40	14,358	12/30/2021	06/30/2050
046353-AD-0	ASTRAZENECA PLC SENIOR CORP_BND		. D	1	1.F FE	730,140 . 116.8690	584,343	500,000	706,074		(12, 190)			6.450	2.806		9,496		12/30/2021	09/15/2037
046353-AM-0	ASTRAZENECA PLC SENIOR CORP_BND		. D	1	1.G FE		209,379	223,000	276,750		(1,740)5.272			4.375	2.882		1,220	9,756	12/30/2021	11/16/2045
046353-AX-6 046353-AZ-1	ASTRAZENECA PLC SENIOR CORP_BND		. D	1 n	1.F FE	1,621,33663.9430 321,97274.7000								2.125	2.723			9,39,079	12/30/2021	08/06/2050
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD SENIOR CORP		D	2	2.0 FE		931,904	1,052,000	994,264		(1.376)			2.528	4.072	1	3,177		08/18/2021	11/18/2027
05523R-AC-1	BAE SYSTEMS PLC SENIOR CORP BND 144A		D	1	2.A FE		378.319		481,955		(4,670)			5.800	3.409		4.717	21,228	12/30/2021	10/11/2041
05541V-AF-3	BG ENERGY CAPITAL PLC SENIOR CORP BND 14		. D	1	1.E FE	3,329,45295.2270	2,482,573	2,607,000	3,275,361		(27,417)			5. 125	3.220				01/01/2022	10/15/2041
055451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CO		. D	1	1.F FE	1,720,203 . 100.7500	1,321,844	1,312,000	1,692,780		(13,894)			5.000	3.035		16,582	65,600	12/30/2021	09/30/2043
05578D-AX-0	BPCE SA SRP CORP_BND		. D		1.E FE	1,213,74896.3600	1,094,651	1,136,000	1, 182,969		(15,522)			3.375	1.911	JD	3,089		12/30/2021	12/02/2026
05583J-AJ-1	BPCE SA SRBN CORP_BND 144A		. D	2	2.A FE		11,505,037	14,363,000	13,907,035		50, 197			2.277	2.719		146,262	327,046	12/30/2021	01/20/2032
05890P-AB-2	BANCO DE CREDITO E INVERSIONES SENIOR CO	.	. D	2	1.G FE	940,80084.7810	1,017,378	1,200,000	945,006		4,206			2.875	6.381		7,379		10/30/2023	10/14/2031
05890P-ZA-7	BANCO DE CREDITO E INVERSIONES SENIOR CO	.	. D	1	1.G FE	2,175,58594.5690		2,038,000	2, 129, 912		(23,066)			3.500	2.248		15,653	71,330	12/30/2021	10/12/2027
05970F-AD-3	BANCO SANTANDER CHILE SENIOR CORP_BND 14		. D	1	1.G FE			1,800,000	1,790,762		1,079			3.177	3.252		10,325	57, 186	01/20/2022	10/26/2031
05971K-AF-6 06738E-AE-5	BANCO SANTANDER SA SRBN CORP_BND		. D		1.G FE		12,229,437	13,600,000	14,170,373		(80,244)(51,565)			3.490	2.771				12/30/2021	05/28/2030
06738E-AN-5	BARCLAYS PLC SENIOR CORP BND		. D		2.A FE	1,923,17098.6350					(40,064)			4.375	1.831				12/30/2021	03/16/2025
06738E-BK-0	BARCLAYS PLC SUR CORP BND		n	2	2.A FE	5.479.80096.8170	4.840.863	5.000.000	5.367.283		(59.861)			5.088	3.596		7.773	254,400	01/31/2022	06/20/2030
06849U-AD-7	BARRICK PD AUSTRALIA FINANCE P SENIOR CO		. D	1	1.G FE		121,966				(1,737)			5.950	3.321		1,432	6,783	12/30/2021	10/15/2039
09659W-2D-5	BNP PARIBAS SA SENIOR CORP BND 144A		. D		1.G FE	4,647,76297.8960	4,334,827	4,428,000	4,503,478		(72,663)			3.375	1.685		71,402	149,445	12/30/2021	01/09/2025
09659W-2H-6	BNP PARIBAS SA SRBN CORP_BND 144A	.	. D	2	1.G FE	2,944,757 . 100.0900	2,537,278	2,535,000	2,835,610		(55,230)			5.198	2.661		62,590	131,769	12/30/2021	01/10/2030
09659W-2K-9	BNP PARIBAS SA SRBN CORP BND 144A	.	. D	2	1.G FE		31,781,561	36, 178,000	36,950,602		(116,443)			3.052	2.666		515,271	1 , 104 , 153	12/30/2021	01/13/2031
09659W-2P-8	BNP PARIBAS SA SENIOR CORP_BND 144A		. D	2	1.G FE	8,844,48784.5780	7,426,803	8,781,000	8,832,311		(6,070)			2.871		A0	50,421	252, 103	01/01/2022	04/19/2032
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	.	. D	1	2.B FE		30,895,366	24,968,000	34,232,978		(1,157,288)			9.625	3.555	JD	106,808	2,403,170	12/30/2021	12/15/2030
11778B-AB-8	SKY GROUP FINANCE LTD SENIOR CORP_BND 14	·	. D	1	1.G FE	1,448,246 . 112.2520		1,028,000	1,397,004		(25,962)			6.500	2.886	A0	14,106	66,820	12/30/2021	10/15/2035
12661P-AB-5 12661P-AE-9	CSL FINANCE PLC SENIOR CORP_BND 144A	·	. D	2	1.G FE		7,007,820	7,200,000	7,188,075		2,314			4.050	4.085		51,840	291,600	04/20/2022	04/27/2029
1200 IF-AE-9	LOSE I HANNOE FED SENTION COMP_DIND 144A	.	· [U	4	I.U FE		J 4, JOU, U Ib	4,309,000	1		ZIU			4./00	4./08	AU			04/20/2022	04/2//2002

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Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pa	id Accrue	During Year	Acquired	Date
12661P-AF-6	CSL FINANCE PLC SENIOR CORP_BND 144A	D	2	1.G FE	11,144,085	94.0060	10,894,354	11,589,000	11, 149, 065		3,919			4.950	5.178 A0	10	,983573,656	09/12/2022	04/27/2062
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP	D		2.A FE	15,000,000	79.4440	11,916,537	15,000,000	15,000,000					4.316	4.316 JJ	30	,515647 ,400	01/03/2018	01/10/2048
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP	D		2.A FE		87.4670	2,886,405	3,300,000	3,300,000					3.784	3.784 MS	37	,115124,872	03/03/2022	03/14/2032
21684A-AB-2	COOPERATIEVE RABOBANK UA SUB CORP_BND	D		2.A FE	6,597,650	. 103.0200	5, 151,025	5,000,000	6,502,142		(50,671)			5.750	3.620 JD	23	,958287,500	01/27/2022	12/01/2043
21685W-CJ-4	COOPERATIEVE RABOBANK UA SRP CORP_BND	D		1.D FE	1,795,794	. 105.5130	1,362,169	1,291,000	1,754,805		(20,741)			5.250	2.657 MN		,966	12/30/2021	05/24/2041
22303Q-AH-3	COVIDIEN INTERNATIONAL FINANCE SENIOR CO	D	1	1.G FE	832,836	. 115.4170	677,500	587,000	807,965		(12,614)			6.550	3.160 AO		117		10/15/2037
22532L-AM-6	CREDIT AGRICOLE SA LONDON BRA SRP CORP	D		1.D FE	7,839,560	99.4680	7,360,659	7,400,000	7,455,650		(193,050)			3.875	1.237 AO		,536286,750	12/30/2021	04/15/2024
225401-AC-2	UBS GROUP AG SENIOR CORP_BND 144A	D	1	1.G FE	5,765,181	96.8590	5,148,055	5,315,000	5,592,371		(87,364)			4.282	2.479 JJ		,737227,588	12/30/2021	01/09/2028
225401-AF-5	UBS GROUP AG SENIOR CORP_BND 144A	D	1	1.G FE	2, 194, 760	94.2670	1,935,291	2,053,000	2, 150, 143		(22,571)			3.869	2.624 JJ		,28879,431	01/01/2022	01/12/2029
225401-AP-3	UBS GROUP AG SENIOR CORP_BND 144A	D	1	1.G FE	21,850,981		18,524,032	19,896,000	21,417,688		(219,297)			4.194	2.849 AO		610834,438	12/30/2021	04/01/2031
225401-AU-2	UBS GROUP AG SENIOR CORP_BND 144A	D	1	1.G FE		85. 1670	224,840	264,000	266,860		(338)			3.091	2.926 MN		,065 8,160	12/30/2021	05/14/2032
23371D-AH-7	DAE FUNDING LLC SENIOR CORP_BND 144A	C		2.C FE	2,607,295		2,632,766	2,647,000	2,644,673		18,898			1.625	2.352 FA		,25043,014	12/30/2021	02/15/2024
23636A-AR-2	DANSKE BANK A/S SRBN CORP_BND 144A	D		2.A FE	4,302,776	96.5110	4,051,549	4,198,000	4,291,596		(20,306)			4.375	3.799 JD		,693183,663		06/12/2028
238791-AB-3	DAVINCIRE HOLDINGS LTD SENIOR CORP_BND 1	D	1	2.B FE	2,868,153		2,771,012	2,829,000	2,845,358		(11,558)			4.750	4.298 MN		,396134,378		05/01/2025
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO	D		2.A FE	47,584,162		39,771,538	33,023,000	44,440,978		(1,593,057)			8.750	2.847 JD		,423 2,889,513		06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO	.C D	1	2.A FE	4,709,196	95.6340	3,597,745	3,762,000	4,634,822		(34,936)			4.875	3.184 MS		,585 183,398	10/28/2021	03/06/2042
25243Y-AH-2	DIAGEO CAPITAL PLC SENIOR CORP_BND	D		1.G FE	2,912,922			2,089,000	2,818,709		(47,693)			5.875	2.631 MS		,023 122,729	12/30/2021	09/30/2036
268789-AB-0	EON INTERNATIONAL FINANCE BV SENIOR CORP	D		2.B FE	2,879,721	. 110.7950	2,908,377	2,625,000	2,829,080		(9,696)			6.650	5.810 A0		,579 174,563	12/30/2021	04/30/2038
29268B-AC-5	ENEL FINANCE INTERNATIONAL NV SENTOR COR	D		2.A FE	2,341,970		1,802,323	1,653,000	2,272,837		(35,097)			6.800	3.362 MS		,097	12/30/2021	09/15/2037
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV SENIOR COR	D		2.A FE	3,116,945			2,361,000	3,053,483		(32,214)			6.000	3.554 AO		,054	12/30/2021	10/07/2039
29274F-AF-1	ENEL AMERICAS SA SENIOR CORP_BND	D		2.B FE	2,801,250		2,919,035	3,000,000	2,811,390		10,140			4.000	6.480 AO		000	10/30/2023	10/25/2026
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV SENIOR COR	· D		2.A FE	542,209	93.6990	475,989	508,000	531,809		(5,253)			3.500	2.338 AO		198 17,780	01/01/2022	04/06/2028
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV SENTOR COR	D		2.A FE	1,283,350	81.2420		1,400,000	1,304,035		11,081			2.250	3.285 JJ		788	02/07/2022	07/12/2031
29278G-AY-4	ENEL FINANCE INTERNATIONAL NV SENIOR COR	D	[]	2.A FE	2,963,520	94.3600	2,830,811	3,000,000	2,964,289		598			5.500	5.584 JD		,333165,000		06/15/2052
33938E-AU-1	FLEX LTD SENIOR CORP_BND	D	[:]	2.0 FE	1,724,854	98.7420		1,586,000	1,639,005		(43,371)			4.750	1.920 JD		,348		06/15/2025
35177P-AL-1	ORANGE SA SENIOR CORP_BND	· D		2.A FE		. 123.3290		32,267,000	45,939,934		(1,724,327)			9.000	2.502 MS				03/01/2031
38239J-AA-9 38239K-AA-6	GOODMAN US FINANCE THREE LLC SENIOR CORP	ان	[;	2.A FE				, , ,			(23,912)							12/30/2021	03/15/2028
38239K-AA-6 40049J-AZ-0	GOODMAN US FINANCE FOUR LLC SENIOR CORP	0		2.A FE		85.2160					(3,398)			4.500	3.404 A0 6.753 JJ		,750		10/15/2037
40049J-AZ-0 40049J-BA-4	GRUPO TELEVISA SAB SENIOR CORP_BND	D		2.B FE	9,277,264	. 104.5/20		9,434,000	9,316,975		6, 184			5.000	6.753 JJ		, 196	11/15/2023	01/15/2040
40049J-BA-4 4041A2-AF-1	LIBOR DI C CIDCODDAID JENIUN CUMP_BIND	D	'	2.8 FE		85. 1460	3, 150, 413	3,700,000						6.000	6.824 MN		,220	12/30/2021	11/01/2033
4041A2-AF-1 404280-BB-4	HSBC HOLDINGS PLC SENIOR CORP BND	D		2.A FE	5,907,604		5,337,360	5,483,000	5,719,028		(95, 174)			3.900	2.841 MN		,384213,837	12/30/2021	05/25/2026
404280-BB-4 404280-BK-4	HSBC HOLDINGS PLC SENIOR CORP_BND	D		1.G FE					5,719,028		(95, 174)			4.041	2.051 MN		,384213,837 ,590181,966		03/25/2026
404280-BK-4 404280-BT-5	HSBC HOLDINGS PLC SENIOR CORP BND	D		1.G FE		96.3310			4,728,816		(67,228)			4.583	2.402 MS		,590		03/13/2028
404280-B1-5 404280-CC-1	HSBC HOLDINGS PLC SENIOR CORP_BND	D		1.G FE							(102,061)			3.973	2.5/9 JD		391		05/19/2029
404280-DC-0	HSBC HOLDINGS PLC SUB CORP BND	D		2.A FE				8.800.000	8.800.000		(022,202)			4.762	4.762 MS		,092	03/22/2022	03/22/2030
404280-DM-8	HSBC HOLDINGS PLC SUB CORP BND	D		2.A FE		. 104.6400	456,232	436.000	583.079		(8.301)			6.500	3.400 MS		,345	09/16/2022	09/15/2037
423012-AE-3	HEINEKEN NV SENIOR CORP BND 144A	D		2.A FE		86.3690	70,823	82,000	94,242		(481)			4.000	2.957 A0		820		10/01/2042
44841D-AB-8	HUTCHISON WHAMPOA INTERNATIONA SENIOR CO	D		1.F FE		98.6430	5.731.154	5.810.000	5,918,724		(461)			3.625	1.348 AO	31	687210,613		10/01/2042
453140-AF-2	IMPERIAL BRANDS FINANCE PLC SENIOR CORP	D		2.B FE	2,099,336						(43,225)			4.250	1.952 JJ		,947		07/21/2025
456837-AM-5	ING GROEP NV SENIOR CORP RND	p		1.G FE		98.6020	1,920,969	1,930,000	15.990.791		(43,223)			4.250	2.240 A0		,992		10/02/2028
456837-AQ-6	ING GROEP NV SENIOR CORP RND	D		1.G FE		96.5050	27,423,713	28,417,000	30,798,463		(230,342)			4.050	2.350 A0		147 1, 150, 889		04/09/2029
456837-AW-3	ING GROEP NV SENIOR CORP RND	D		1.G FE	1.629.802	85.6240	1.370.833	1.601.000	1.624.139		(419,926)			2.727	2.508 A0		.915 1, 130, 869		04/09/2029
46590X-AX-4	JBS USA LUX SA SENIOR CORP BND	n	2 .	2.0 FE	8,833,931	-		8.912.000			(2,649)			6.500	6.527 JD		273		12/01/2052
46590X-AX-4	JBS USA LUX SA SENIOR CORP BND	.C D	2	2.0 FE					17.980.478		939			6.500	6.527 JD		.500		12/01/2052

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carrying	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				-	NAIC										-				-		
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0			Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		-	- 11	Oliai					1.484.000		(Decrease)		Recognized	value			raiu				
46653K-AA-6	JAB HOLDINGS BV SENIOR CORP_BND 144A		D	2	2.A FE		968.0530			1,456,836		3,594			2.200	2.491	MN	3,446		12/30/2021	11/23/2030
46653K-AB-4	JAB HOLDINGS BV SENIOR CORP_BND 144A		D			319,56		202, 116				(484)			3.750	3.338	MIN	1,021	11, 138	12/30/2021	05/28/2051
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL SENIOR CO		D	1	2.B FE	149, 15		116,358	109,000	144,340		(2,438)			6.000	2.807	JJ	3,016	6,540	12/30/2021	01/15/2036
478375-AK-4	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	.	D	1	2.B FE		192.2560	53,508	58,000	69,583		(466)			5.250		JD		3,045	12/30/2021	12/01/2041
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	.	υ	1	2.B FE		289.8230	260,488	290,000	342,166		(1,800)			4.625	3.380	JJ	6,669		12/30/2021	07/02/2044
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	.	υ	2	2.B FE		289.3960	4,755,881	5,320,000	5,280,586		3,951			4.500	4.552		90,440	239,400	02/02/2017	02/15/2047
500472-AC-9	KONINKLIJKE PHILIPS NV SENIOR CORP_BND		υ	1	2.A FE		3 . 111.7550	299,505		376,864		(5,942)			6.875	3.274		5,630		12/30/2021	03/11/2038
50220P-AD-5	LSEGA FINANCING PLC SENIOR CORP_BND 144A		D	2	1.G FE		885.6090	15,692,158	18,330,000	18,340,849		(1,022)			2.500	2.491	AU			01/01/2022	04/06/2031
50247V-AC-3	LYB INTERNATIONAL FINANCE BY SENIOR CORP		D	1	2.B FE		692.1010	202,622	220,000	266,260		(1,620)			4.875	3.402	MS	3, 158		12/30/2021	03/15/2044
539439-AQ-2	LLOYDS BANKING GROUP PLC SENIOR CORP_BND	.	D	2	1.G FE		993.9550	31,243,910	33,254,000	34,716,864		(358,783)			3.574	2.371	MN			01/01/2022	11/07/2028
539439-AT-6	LLOYDS BANKING GROUP PLC SENIOR CORP_BND		D		1.G FE		698.3430	13,025,582	13,245,000	14,528,458		(259,744)			4.550	2.328	FA		602,648	12/30/2021	08/16/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC SENIOR CORP_BND		D		1.G FE		895.9670	5,352,052	5,577,000	5,855,717		(88,414)			3.750	2.039	JJ		209, 138	12/30/2021	01/11/2027
55037A-AB-4	ABP FINANCE BV SENIORCORPBND144A	.	D	1	2.B FE		685.5290		1,700,000	1,607,330		10,400			3.100	3.943	JJ	24,301	52,700	03/18/2022	07/15/2031
556079-AD-3	MACQUARIE BANK LTD SUB CORP_BND 144A	-	D	2	2.B FE		080.4750	5,971,231	7,420,000	7,420,000					3.052	0.000	MS	74,228		02/23/2021	03/03/2036
55608J-BE-7	MACQUARIE GROUP LTD SENIOR CORP_BND 144A	-	D	2	1.F FE		091.2430	4, 105, 934	4,500,000	4,500,000					4.442	4.442	JD	5,553		03/15/2022	06/21/2033
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	-	D		1.G FE		597.6320	13,776,900	14,111,000	14,718,182		(272,982)			3.850	1.814	MS	181,091	543,274	01/01/2022	03/01/2026
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		D		1.G FE		294.4100		1,422,000			(11,642)			2.757	1.884	MS	11,761		01/01/2022	09/13/2026
606822-AN-4	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	.	D		1.G FE		196.9310		1,452,000	1,527,044		(22,932)			3.677	1.972	FA	19, 131	53,390	12/30/2021	02/22/2027
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		D		1.G FE		695.3740	9,696,624	10,167,000	10,612,431		(119,464)			3.287	2.007	JJ	144,815		12/30/2021	07/25/2027
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	-	D		1.G FE		497.3770	4,950,658	5,084,000	5,460,464		(85,670)			3.961	2.096	MS		201,377	01/01/2022	03/02/2028
606822-BB-9 606822-BC-7	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		D		1.G FE		493.8370 997.8060		1, 186,000	1,389,668		(11, 148)			4.286		JJ	21,886		12/30/2021	07/26/2038
606822-BC-7 606822-BK-9			D		1.G FE		287.5000	19,486,940		21,625,356		(341,725)				2. 128	MS				09/11/2028
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		D		1.G FE		491.8650		10,472,000						3.751	2.401	JJ		8,627	12/30/2021	07/18/2029
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		D		1.6 FE		9 87.6110					(71,525)			2.559	2.401	JJ	3.475	9,929	12/30/2021	02/25/2030
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO				1.6 FE		984.1240		5.857.000	5,715,482					2.048	2.471	Γ#			12/30/2021	07/17/2030
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO		D	·····	1.6 FE				1.700.000	1.700.000		19,703			2.048	2.450	JJ			01/11/2022	
606822-UJ-4 60687Y-AD-1	MIZUHO FINANCIAL GROUP INC SENIOR CORP B		υ	٠	1.G FE		396.6460		1,700,000	1,700,000		(19.639)			3.477	1.881	۸۸	9.927		12/30/2021	01/19/2033
60687Y-AD-1 60687Y-AG-4	MIZUHO FINANCIAL GROUP INC SENIOR CORP.B		υ		1.G FE		396.6460 694.8210			1,347,088		(19,639)			2.839	1.881		9,927		01/01/2021	04/12/2026
60687Y-AG-4	MIZUHO FINANCIAL GROUP INC SENIOR CORP.B	.	υ		1.G FE		593.9230			2,711,491		(22,008)			3.170					01/01/2022	09/13/2026
60687Y-AM-1	MIZUHO FINANCIAL GROUP INC SENIOR CORP.B		D		1.6 FE							(12,838)			4.018	2. 183				12/30/2021	03/05/2028
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC SENIOR CORP B		D	1	1.6 FE	8,072,93			7.244.000	7,036,252		(118,484)			4.016	2. 142			308, 160	12/30/2021	09/11/2029
60687Y-AX-7	MIZUHO FINANCIAL GROUP INC SENIOR CORP B		D	2	1.G FE		089.9450	993,896				(116,464)			3. 153	2.471				12/30/2021	07/16/2030
60687Y-BA-6	MIZUHO FINANCIAL GROUP INC SENIOR CORP B		D	2	1.6 FE		988.3650		1,465,000	1, 143, 797		(5,436)			2.869	2.4/1				12/30/2021	09/13/2030
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC SENIOR CORP B		D	2	1.6 FE		583.2320		28,423,000	27,861,903		(3,331)			2.201	2.441	NO			12/30/2021	07/10/2031
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC SENIOR CORP B		D	2	1.6 FE		281.5340		10.336.000	9.976.684		42 . 222			1.979	2.490	uc			12/30/2021	09/08/2031
60687Y-BQ-1	MIZUHO FINANCIAL GROUP INC SENIOR CORP B		n n	2	1.6 FE	.,,	981.4330	9,818,411	12,057,000	11,759,591		42,222			2.172	2.479			261,878	12/30/2021	05/22/2032
62854A-AP-9	MYLAN II RV SENIOR CORP RND	.	n	1	2.0 FE		583.2720		3.097.000	3.734.829		(17 742)			5.250	3.852	.ID	7.226		09/29/2022	06/15/2046
62954H-AU-2	NXP BV SENIOR CORP BND		D	2	2.4 FE			158,526		208,874		(17,742)			3.250	3.032	MN		6,760	05/19/2022	05/11/2041
62954W-AE-5	NTT FINANCE CORP SENIOR CORP BND 144A		D	2	1.F FE		283.4220	3.334.371	3.997.000	3.984.259		1.667			2.065	2. 113			82.538	12/30/2021	04/03/2031
63859W-AF-6	NATIONWIDE BUILDING SOCIETY SUB CORP BND	. [D	2	2.A FE		890.3310	903,306	1,000,000	980, 122		1,823			4. 125	I	AO	8.365		04/24/2018	10/18/2032
638602-BP-6	NATIONWIDE BUILDING SOCIETY SENIOR CORP	. [n		1.E FE		398.0650		1,452,000	1,502,317		(31.743)			3.900	1.633	.I.I			12/30/2021	07/21/2025
63861V-AE-7	NATIONWIDE BUILDING SOCIETY SRBN CORP BN	. [D	2	1.G FE		593.3720		1,341,000	1,438,730		(16.217)			3.960	2.543	.i.i	24,044	53,104	01/01/2022	07/18/2030
63861V-AF-4	NATIONWIDE BUILDING SOCIETY SRBN CORP BN		D	2	1.G FE		092.9960	3,998,839	4,300,000	4,161,976		30.486			2.972	3.821			127,796	03/11/2022	02/16/2028
65535H-AQ-2	NOMURA HOLDINGS INC SENIOR CORP BND	. [D	Ī	2.A FE		388.3480	2.774.997	3.141.000	3.210.956		(10.513)			3. 103	2.701	JJ	44 .672	97,465	12/30/2021	01/16/2030

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		air Value	10	11	Change	in Book/Adj	usted Carrying	g Value			l.	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
65535H-AS-8	NOMURA HOLDINGS INC SENIOR CORP_BND		. D		2.A FE	19,009,548		16,309,015	19,137,000	19,036,923		13,928			2.679	2.767	JJ	234,978	512,680	01/01/2022	07/16/2030
65535H-BA-6	NOMURA HOLDINGS INC SENIOR CORP_BND	.	. D		2.A FE				1,800,000	1,800,000					2.999	2.999	JJ	23,842	53,982	01/04/2022	01/22/2032
714264-AK-4	PERNOD-RICARD SA SENIOR CORP_BND 144A		. D	1	2.A FE	393,974		305,300	293,000	386,495		(3,793)			5.500	3. 165	JJ	7,431	16,115	12/30/2021	01/15/2042
714295-AA-0	PERRIGO FINANCE UNLIMITED CO SENIOR CORP	·	. D	1	3.C FE		78.8210	869,399	1,103,000	1,087,579		437			4.900	5.009	JD	2,402	54,047	12/30/2021	12/15/2044
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO SENIOR CORP	·	. D	2	3.0 FE		96.6900		2,636,000	2,623,687		1,735		•••••	4.375	4.480	MS			06/22/2022	03/15/2026
71429M-AC-9 716973-AH-5	PERRIGO FINANCE UNLIMITED CO SENIOR CORP	·	. D	1	3.C FE		90.9600 3 .100.9600		9,651,000 1.750.000	9,735,380		(30,614)		•••••	4.650	3.742	JD			12/30/2021	06/15/2030
		·	. D	2	1.F FE			1,766,798	, , ,	, , ,		2.684			5.340		MN			05/16/2023	05/19/2063
74977R-DP-6 759470-BC-0	COOPERATIEVE RABOBANK UA SRBN CORP_BND 1 RELIANCE INDUSTRIES LTD SENIOR CORP BND	· · · · ·	. D	2	1.6 FE		89.7560 71.9990	14,540,398	16,200,000			2,684			3.758	3.778	AU			04/04/2022	04/06/2033
759470-BC-0	RELIANCE INDUSTRIES LTD SENIOR CORP_BND	· · · · ·	. D	4	2.B FE		773.2600		3,100,000	3,038,681		1,252			3.750	3.739	JJ			01/05/2022	01/12/2052
767201-AL-0	RIO TINTO FINANCE USA LTD SENIOR CORP	· · · · ·	. D	1	1.F FE		5 . 102.9010		1.412.000	1.826.496		(18.708)			5.200	2.971	JJ			12/30/2021	11/02/2040
767201-AL-0	RIO TINTO FINANCE USA PLO SENIOR CORP	· · · · · ·	. D	1	1.F FE		196.7710		593.000	741.160					4.750	2.932	MIN	7.746		12/30/2021	03/22/2040
76720A-AG-1	RIO TINTO FINANCE USA PLC SENIOR CORP	· · · · ·	. D	1	1 F FF		590.2530	418.775	464.000	543.603		(0,292)			4. 125	2.902	INO	6.912		12/30/2021	08/21/2042
780097-BA-8	NATWEST GROUP PLC SENIOR CORP BND	· · · · ·	n	1	1.G FE		199.0780	2.325.352	2.347.000	2.488.837		(60.794)			4. 123	2.049	ΔΩ			12/30/2021	04/05/2026
780097-BG-5	NATWEST GROUP PLC SENIOR CORP BND	· · · · · ·	n	2	1.G FE	2,229,756		1,919,182	1,955,000	2,148,140		(41,272)			4.892	2.496	MN	11,424	95,639	12/30/2021	05/18/2029
780641-AH-9	KONINKLIJKE KPN NV SENIOR CORP BND	· · · · · ·	n	1	2.B FE		3 . 117.6780	15.109.860	12.840.000	17,072,975		(567.102)			8.375	2.951	ΔΩ		1,075,350	12/30/2021	10/01/2030
78413H-AB-5	SES SA SENIOR CORP BND 144A	· ···	D	1	2.0 FE		175.3120	82.090	109.000	122.487		(434)			5.300	4 345	40	1.396	5,777	12/30/2021	04/04/2043
78448T-AE-2	SMBC AVIATION CAPITAL FINANCE SENIOR COR	· [· · · ·	D	2	2.A FE		99.3150	3.062.869	3.084.000	3.096.482		(61.139)			3.550	1.543	AO	23.113	109,482	12/30/2021	04/15/2024
80007R-AE-5	SANDS CHINA LTD SENIOR CORP BND		. D	1	2.0 FE		99.1650	1.090.813	1,100,000			(4.926)			5.650	4.817	FA	24,687	64,900	02/07/2022	08/08/2028
80007R-AK-1	SANDS CHINA LTD SENIOR CORP BND		. D	1	3.A FE		96.0250	768.203		779.503					4.300	5. 145	JJ	16.531		03/08/2022	01/08/2026
80007R-AN-5	SANDS CHINA LTD SENIOR CORP BND		. D	1	2.C FE		90.9130	1.818.256	2.000.000	1,885,565		28,241			2.550	1	MS	16.008	56,000	09/30/2022	03/08/2027
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PL SENIOR CO	.	. D	2	2.A FE		93.9430	8,380,613	8,921,000	9,342,657		(103,320)			3.823	2.523	MN	54,947	341,050	01/01/2022	11/03/2028
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PL SENIOR CO	.	. D	2	2.A FE		85.4110	333, 105	390,000	392,402		(288)			2.896	2.801	MS	3,326	11,294	01/01/2022	03/15/2032
803014-AA-7	SANTOS FINANCE LTD SENIOR CORP_BND 144A		. D	2	2.C FE	2,764,260	87.0780	2,481,717	2,850,000	2,778,520		8,240			3.649	4.044	A0	17,911	103,997	03/29/2022	04/29/2031
806213-AB-0	SCENTRE GROUP TRUST 1 SENIOR CORP_BND 14	.	. D	1	1.F FE	5,350,046	97.8260	4,973,490	5,084,000	5, 165, 555		(92,836)			3.500	1.624	FA	68,705	177,940	12/30/2021	02/12/2025
806213-AD-6	SCENTRE GROUP TRUST 1 SENIOR CORP_BND 14	.	. D	1	1.F FE	1,724,576	96.4050	1,582,013	1,641,000	1,678,400		(23,320)			3.250	1.774	A0	9,333	53,333	12/30/2021	10/28/2025
80622G-AC-8	SCENTRE GROUP TRUST 1 SENIOR CORP_BND 14	.	. D	1	1.F FE	3, 122, 03	95.8700	2,784,051	2,904,000	3,037,080		(42,903)			3.750	2. 152	MS	29,645	108,900	12/30/2021	03/23/2027
822582-AD-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	.	. D	1	1.D FE		. 114.9850	1,378,669	1,199,000	1,684,096		(25,413)			6.375	2.998	JD	3,397		01/01/2022	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV SENIOR CO	.	. D	1	1.E FE		. 106.4120	209,632	197,000	260,244		(2,989)			5.500	2.989		2,889	10,835	12/30/2021	03/25/2040
822582-AY-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	.	. D	1	1.D FE		94.4540	876,535	928,000	1, 136, 412		(7,663)			4.550	3.024		16,303	42,224	12/30/2021	08/12/2043
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO	.	. D	1	1.E FE		94.2430	1,117,722	1,186,000	1,460,228		(9,086)			4.400		MN	4,928	52, 184	12/30/2021	05/27/2045
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO	·	. D	1	1.E FE		96.4950	4,905,816	5,084,000	5,329,056		(73,655)			3.400	1.844	MS	50,416	172,856	12/30/2021	03/16/2027
83368R-BD-3	SOCIETE GENERALE SA SRBN CORP_BND 144A		. D	2	2.B FE		82.5110	4,286,456	5,195,000	5, 174, 630		2, 161			2.889	2.042	JD	9, 172	150,084	12/30/2021	06/09/2032
83368R-BJ-0	SOCIETE GENERALE SA SRBN CORP_BND 144A		. D	2	2.B FE	1,000,000		840,885	1,000,000	1,000,000					3.337	3.337	JJ	14,831	33,370	01/11/2022	01/21/2033
83368R-BK-7	SOCIETE GENERALE SA SUB CORP_BND 144A	.	. D	2	2.C FE		71.5470	2,504,156	3,500,000	3,500,000					4.027	4.027	JJ	62,642	140,945	01/11/2022	01/21/2043
853254-BS-8	STANDARD CHARTERED PLC SENIOR CORP_BND 1	·	. D	2	1.G FE		94.2120	29,215,242	31,010,000	34, 135, 221		(450,271)			4.644	2.870	AO	360,026		01/01/2022	04/01/2031
853254-CC-2	STANDARD CHARTERED PLC SENIOR CORP_BND 1	·	. D	2	1.G FE		281.0650	15,360,931	18,949,000	18,636,233		32, 156			2.678		JD	2,819	507,454	01/01/2022	06/29/2032
86210M-AC-0	STURA ENSU UYJ SENTUR CURP_BND 144A	·	. D	1	2.0 FE		. 106.7310	111,000	104,000	134,721		(1,879)		•••••	7.250	4. 156	AU	1,592	7,540	12/30/2021	04/15/2036
865622-BN-3 86562M-AC-4	SUMITIONS MITCH ELMANGIA CONFUR SENIOR CO	·	. D		1.E FE	3,055,298			2,904,000			(60,007)			3.400	1.300	JJ			12/30/2021	07/11/2024
86562M-AC-4 86562M-AF-7	SUMITOMO MITCHI FINANCIAL CHOU SENIUR CO	·	. In		1.6 FE	6,402,30)94.7270		5,939,000			(109,505)			3.784	1.841	M9		224,732	12/30/2021	03/09/2026
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	· · · · ·	. D		1.G FE		995.2290					(11,957)			3.010	1.853	۸۸			12/30/2021	10/19/2026
86562M-AK-6 86562M-AV-2	SUMITOMO MITSUI FINANCIAL GHOU SENIOR CO	· · · · ·	. D		1.6 FE		395.2290		2,446,000			(23,287)			3.010	1.990	MU			12/30/2021	10/19/2026
86562M-AV-2 86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	· · · · ·	. D		1.6 FE		791.0390					(36,980)			3.352	2.124	n∪			12/30/2021	07/16/2029
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO	· · · · ·	. In		1.6 FE		88.3980		17,975,000			(6,746)			2.750	2.450	.l.I			12/30/2021	01/15/2030
0000ZIII DII 0	COMITIONS MITTOUT I INDIVIDE GROW GENTURE OF CO.		. D		1.0 IL	10,000,40	,			10,207,370		(72,000)				4.7/1	•• •••••			12/ 00/ 202 1	1/ 10/ 2000

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11	Change	e in Book/Adi	iusted Carryin	g Value			li	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
		•			NAIC		·							.0	. •						
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-								0	Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO		D		1.G FE	46,611,778	84 2160	40,304,238	47.858.000	46,881,832	,	136.586			2.130	2.471	.I.I	489,866	1,019,375	12/30/2021	07/08/2030
86562M-CE-8	SUMITOMO MITSUI FINANCIAL GROU SENIOR CO		D		1.G FE	2,268,965		1,949,482	2,415,000	2,298,637		15,007			1.710		.1.1	19,386	41,297	12/30/2021	01/12/2031
86964W-AK-8	SUZANO AUSTRIA GMBH SENIOR CORP BND		D	2	2.0 FE	2,816,523		2,530,863	3.050.000	2,854,811		20,217			3. 125		JJ		95,313	01/24/2022	01/15/2032
879385-AD-4	TELEFONICA EUROPE BV SENIOR CORP_BND	· · · · · ·	D	4	2.0 FE	9,893,262			7,016,000	9.293.122		(304, 191)			8.250		MS		578,820	12/30/2021	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU SENIOR CORP BND	ļ	D		2.0 FE							(304, 191)			7.045	3.334	ID			01/01/2022	06/20/2036
87938W-AC-7	TELEFONICA EMISIONES SAU SENIOR CORP_BND	ļ	D	1	2.0 FE		97.9440	10.790.521		489,857		(205.521)			4.103	2.082	No			12/30/2021	03/08/2027
			υ						, ,								MS	,,			
87938W-AV-5	TELEFONICA EMISIONES SAU SENIOR CORP_BND		D	1	2.C FE	221,775		177,404	194,000	219, 126		(1,343)			4.665	3.498	MS	2,891	9,050	12/30/2021	03/06/2038
88032W-AG-1	TENCENT HOLDINGS LTD SENIOR CORP_BND 144		D	2	1.E FE	997,264		951,581	1,000,000	998,645		310			3.595		JJ	16, 178	35,950	03/26/2019	01/19/2028
881575-AC-8	TESCO PLC SENIOR CORP_BND 144A		D	. 1	2.C FE	280,897		226,788	218,000	274,844		(3,076)			6. 150	3.726		1,713	13,407	12/30/2021	11/15/2037
89153V-AW-9	TOTALENERGIES CAPITAL INTERNAT SENIOR CO		D	1	1.E FE		74.1410	43,743	59,000	61,889		(43)			3.386		JD	11	1,998	12/30/2021	06/29/2060
89153V-AX-7	TOTALENERGIES CAPITAL INTERNAT SENIOR CO		D	. 1	1.E FE	4, 168, 640		3,322,893	4,276,000	4, 176, 707		4,212			2.986	3.160	JD	709	127,681	01/21/2022	06/29/2041
89366L-AE-4	TRANSELEC SA SENIOR CORP_BND 144A		D	1	2.B FE	414,000		372,966	400,000	406,255		(1,334)			3.875	3.517		7,276	15,500	08/31/2016	01/12/2029
89400P-AE-3	TRANSURBAN FINANCE COMPANY PTY SECURED C		D	1	2.A FE	2, 102, 844		1,891,374	1,936,000	2,017,231		(43, 133)			4. 125	1.791	FA	33,053	79,860	12/30/2021	02/02/2026
898339-AB-2	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14		D	. 1	2.C FE	1,609,540	80.6470	1,854,880	2,300,000	1,610,895		1,355			6.390	9.520	JJ	67,770		10/31/2023	01/15/2050
902613-AA-6	UBS GROUP AG SENIOR CORP_BND 144A		D	2	1.G FE	470,551	89.2310	402,433	451,000	465,770		(2,414)			3.126	2.497	FA	5,404	14,098	12/30/2021	08/13/2030
902613-AE-8	UBS GROUP AG SENIOR CORP_BND 144A	l	D	2	1.G FE	4,989,911	79.7620	4,122,093	5, 168, 000	5,021,792		16,145			2.095	2.482	FA	42, 105	108,270	01/01/2022	02/11/2032
902613-AL-2	UBS GROUP AG SENIOR CORP BND 144A		D	2	1.G FE	1,900,000	73.9530	1,405,114	1,900,000	1,900,000					3. 179	3. 179	FA	23.489	60,401	01/04/2022	02/11/2043
902613-AX-6	UBS GROUP AG SENIOR CORP BND		D		1.G FE	5.810.856		5.505.616	5,620,000	5.752.282		(58.574)			3.750	1.811	MS	55.615	105,375	06/12/2023	03/26/2025
902613-AY-4	UBS GROUP AG SENIOR CORP BND	l	D		1.G FE		95.1930	792,954	833,000	1,037,651		(3,630)			4.875	3.268	MN	5. 189	20,304	06/12/2023	05/15/2045
902613-BB-3	UBS GROUP AG SENIOR CORP BND	· · · · · ·	D		1.G FE	12,000,065		11.099.050	11,246,000	11.856.672		(143,393)			4.550	2.110	ΔΩ		255,847	06/12/2023	04/17/2026
90351D-AB-3	UBS GROUP AG SENIOR CORP BND 144A	· · · · · ·	D		1.G FE	6,246,410			5,788,000	6,004,235		(122, 196)			4. 125		MS	64.331		12/30/2021	09/24/2025
90351D-AF-4	UBS GROUP AG SENIOR CORP BND 144A		D		1.G FE			13.687.934	14.017.000	14.700.820		(290.173)			4. 125	1.933			578.201	01/01/2022	04/15/2026
90352J-AC-7	UBS GROUP AG SENIOR CORP BND 144A		D	2	1.G FE	2,949,380	96.5060	2,578,650	2,672,000	2.846.692		(51.866)			4. 123	2.144	MC		113,640	12/30/2021	03/23/2028
91911T-AH-6	VALE OVERSEAS LTD SENIOR CORP BND		D	4	2.0 FE					473,913		(6,316)			6.875	3.936	MO	2.796		12/30/2021	11/21/2036
91911T-AK-9	VALE OVERSEAS LTD SENTOR CORP BND		D		2.0 FE	3,996,951		3.385.402	3.083.000	3.929.083		(8,316)			6.875		MN		211,956	02/01/2022	11/21/2039
	=		υ						-, -,			(35,961)									
92857T-AH-0	VODAFONE GROUP PLC SENIOR CORP_BND		D	1	2.B FE	7,565,418			5,450,000	7,083,821					7.875	2.554				01/01/2022	02/15/2030
92857W-AQ-3	VODAFONE GROUP PLC SENIOR CORP_BND		υ	1	2.B FE		108.1740	403,490	373,000	488,254		(6,916)			6. 150	3.245		7,901	22,940	12/30/2021	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC SENIOR CORP_BND	··· ···	D	1	2.B FE	341,427		257 , 157	295,000	338,292		(1,587)			4.375	3.332		4,732	12,906	12/30/2021	02/19/2043
92857W-BL-3	VODAFONE GROUP PLC SENIOR CORP_BND		D	1	2.B FE	83,654		68,240	68,000	82, 150		(763)			5.000	0. 100	MN	293	3,400	12/30/2021	05/30/2038
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP_BND	ļ	D	. 1	2.B FE	7,582,585		5,803,844	5,957,000	7,506,668		(38,808)			5.250	3.634		26,931	312,743	01/04/2022	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP_BND		D	1	2.B FE	2, 186, 429		1,870,049	2,064,000	2, 178, 413		(2,437)			4.875		JD	3,354	100,620	12/30/2021	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC SENIOR CORP_BND		D	1	2.B FE	70,093		50,598	61,000	69,708		(195)			4.250	3.430	MS	749	2,593	12/30/2021	09/17/2050
92928W-AH-8	WMC FINANCE USA LTD SENIOR CORP_BND		D	1	1.F FE	261,880		210,742	197,000	251,909		(5,050)			6.250	2.841	MN	1,573	12,313	12/30/2021	05/15/2033
92936M-AE-7	WPP FINANCE 2010 SENIOR CORP_BND		D	1	2.B FE	86,732	83.8290	61,195	73,000	85,939		(403)			5.625	4.290	MN	525	4, 106	12/30/2021	11/15/2043
961214-EF-6	WESTPAC BANKING CORP SUB CORP_BND		D	2	2.A FE	21,601,808	91.4230	17,827,500	19,500,000	20,940,514		(238,283)			4.110	2.672	JJ	349,521	801,450	02/23/2021	07/24/2034
961214-EQ-2	WESTPAC BANKING CORP SRSUB CORP_BND		D		2.A FE	4,638,250	69.2370	3,461,875	5,000,000	4,665,504		14,498			2.963	3.491	MN	18,519	148, 150	01/27/2022	11/16/2040
980236-AM-5	WOODSIDE FINANCE LTD SENIOR CORP_BND 144		D	2	2.A FE	1,686,375	97.8310	1,578,021	1,613,000	1,636,679		(25,081)			3.650	2.043	MS	18,971	58,875	12/30/2021	03/05/2025
980236-AQ-6	WOODSIDE FINANCE LTD SENIOR CORP BND 144	L	D	. 1	2.A FE	5,308,549		4,673,989	4,866,000	5,190,211		(60,559)			4.500		MS	71,165	218,970	03/29/2022	03/04/2029
BHM0M6-4A-4	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	L	D		2.C FE			2,977,953	3,600,000	3,600,000					6.440	6.491		644	231,840	03/09/2012	06/30/2035
BHMONW-8E-4	SBM BALEIA AZUL SARL SENIOR CORP BND	L	D	1	3.C FE	2,726,942			2.751.840	2.751.840		L			5.500	5.750		6.727	151,351	12/27/2017	09/15/2027
BHMOTS-P2-4	CARIBBEAN UTILITIES COMPANY LT SENIOR CO	Ĺ	D.	2	1.G FE	9,090,909			9,090,909	9.090.909		L			3.540	3.540		27,712	321,818	05/30/2013	05/30/2033
BHM15L-DY-6	CARIBBEAN UTILITIES COMPANY LT SENIOR CO	Ι	D	1	1.G FE	857,143		818.168	857, 143	857 . 143					3.650	3.649		3.129	31,286	11/25/2014	11/25/2029
BHM1AR-4N-1	MANCHESTER UNITED FOOTBALL CLU SENIOR CO	T	n	1	1.G PL	4,000,000		3,879,947	4,000,000	4,000,000					3.790	3.788		63.167		05/06/2015	06/26/2027
BHM1JP-P9-4	TRANSMISSION FINANCE DAG SENIOR CORP BND		n	1	2.B										3.180	3. 180	MN		318,000	05/06/2015	05/04/2026
BHM1K4-0H-8	NSW ELECTRICITY NETWORKS FINAN CORP BND		ν	'	2.B FE				10,000,000	10,000,000					3. 180	3 330	MC	97 .125		09/16/2016	09/16/2031
DUN IV4-0U-0	INON LLLUIDIUIII NEINUNNO FINAN UUNT_DNU	1	ν		4.D FE	10,000,000	. 01.1000		, 10,000,000	, 10,000,000						ა.აას	MO	J 31 , 120		03/ 10/2010	09/ 10/ 2001

SCHEDULE D - PART 1

								Showing All Lor		S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0			Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
BHM1KH-QM-0	SIRONA DENTAL SERVICES GMBH SENIOR CORP	·	D	1	2.B	3.136.350	96.7520	3.206.316	3.313.950	3.313.950	(Decirease)	(65,400)	recognized	110,836	0.980	0.980	A0	5.774	31.737	10/05/2016	10/27/2024
BHM1P1-50-1	CARIBBEAN UTILITIES COMPANY LT SENIOR CO		D	1	2.A	3,100,000	94.9050		3.000.000	3,000,000		(65,400)		110,030	3.900	_	MN	11,700	117,000	02/15/2017	11/25/2031
BHM1Q8-LF-4	UMICORE SA SENIOR CORP BND		. D		2.A	5,227,250	91.4280	5,049,805	5,523,250			(109.000)		184,727	1.840		JD	6,775		04/05/2017	12/07/2027
BHM1RH-A3-2	NSW ELECTRICITY NETWORKS FINAN CORP BND		. D		2.A		92.2910					(109,000)		184,727	3.650	3.650				10/16/2017	10/16/2029
BHM1TV-A9-6	VIRUTEX ILKO SA SENIOR CORP_BND		. In	1	2.B FE		97.4050		2.000,000	2.000,000					6.250	6.250				09/06/2018	03/07/2025
BHM1V5-97-6	EOLICA MESA LA PAZ S DE RL DE SENIOR COR		. I'u	l'	3.0 FE	3,642,107	98.4320								5.980	6.024			217,798	09/06/2018	12/20/2044
BHM1V5-97-6	INTERMEDIATE CAPITAL GROUP PLC SENIOR CO		. D	1	2.0 FE		98.4320							l	4.760	4.760				04/2//2018	04/24/2024
BHM1ZC-FC-9	INTERMEDIATE CAPITAL GROUP PLC SENIOR CO		. In	1	2.0 FE		98.3900		3.200.000	3,200,000					4.760		MS			02/26/2019	03/26/2026
BHM27D-QE-0	AMERICOLD REALTY OPERATING PAR SENIOR CO		· U	1	2.6 FE		83.2140		14,360,450	14,360,450		(283.400)			1.620	1.620				10/30/2020	01/07/2031
BRYPLE-XV-0	GROUPARK INSURANCELTD CORPBND			'	2.B TL	2,960,500	95.5000		3.100.000	2.961.125		625		400,290	11.339	12. 121		2.929		09/21/2023	09/30/2041
G0398N-Z6-2	ANTOFAGASTA PLC SENIOR CORP BND		n	2	2.B FE		81.7370	2,960,500		2,961,125		1.379			2.375	6.726		1.524	100,322	10/30/2023	10/14/2030
G0399B-AA-5	ANTOFAGASTA PLC SENTOR CORP BND		. D	2	2.B FE	2,517,750	. 100.5160	2.713.929	2.700.000	2,520,494		2.744			5.625	6.675	-		71,297	10/30/2023	05/13/2032
G0446N-AS-3	ANGLO AMERICAN CAPITAL PLC SENIOR CORP B		. D	2	2.B FE		85.0680	510.408		2,520,494					2.625	6.186		4.856	/1,29/	11/13/2023	09/10/2030
G2519Y-AA-6	CREDICORP LTD SENIOR CORP_BND		. D	2	2.8 FE	2,954,300	95.3660		3,100,000	2,959,673		5,373			2.750	6.039		3,315		12/07/2023	06/17/2025
G3R884-AT-1	EIRLES TWO DAC SECURED CORP BND		. D	٠	2.6 FE	2,954,300	91.2970	1.829.592	2.004.000	2,959,673		(59)			2.730	2.970		5.002		03/14/2023	06/01/2065
G40365-AB-7	GOLD FIELDS OROGEN HOLDINGS B SENIOR CO		. D	o	1.F		. 102.6220	615.732							6. 125	6. 190	-	4.696		11/27/2023	05/15/2029
			. D	۷	2.6 FE	· ·		., .	· ·	,						-			00.050		
G4672C-AC-9	HUTCHISON WHAMPOA INTERNATIONA SENIOR CO		. D			2,876,744	. 118.0560	3,069,458	2,600,000	2,874,162 3,417,628		(2,582)			7 . 450	6.020		19,908	96,850	11/14/2023	11/24/2033
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD SECURED CO		. D		2.C Z	3,484,055	98.7210	3,013,777				(33,311)		000.040	5.875			42,845	179,353	01/01/2022	07/05/2034
G7995P-AA-7	SOUTH EASTERN POWER NETWORKS P SENIOR CO		. B		1.G FE	14,937,735	. 101.8520	15,970,430	15,680,040	15,680,040				883,019	5.500	5.500				10/20/2004	06/05/2026
L0269F-AR-0	AROUNDTOWN SA SENIORCORPBND		. D	1	2.A FE	4,280,060	81.0840	3,243,352	4,000,000	4,213,178		(37,700)			5.375	4.177		59,722	215,000	03/14/2022	03/21/2029
M7301Y-AB-8	NBK SPC LTD SENIOR CORP_BND		. D	2	1.E FE	3,000,500	90.5120	3,077,394	3,400,000	3,016,168		15,668			1.625	5.002 7.533				10/30/2023	09/15/2027
P01703-AD-2 P12651-AB-4	ALPEK SAB DE CV SENIOR CORP_BND		. D	2	2.6 FE	2,515,920 3,408,749	85.6630		3,300,000			13,506			3.250	2.687				10/30/2023	02/25/2031
P37115-AE-5	BANCO GENERAL SA SENIOR CORP_BND		. D	2	2.8 FE		98.8000					(40,946)			4. 125	1.867				01/01/2022	10/30/2024
P4909L-AA-8	EMPRESA NACIONAL DE TELECOMUNI SENIOR CO		. D	4	2.0 FE	981,051	98.8000					(13,595)			4.875		JJ			12/30/2021	
P55409-AA-7	GNL QUINTERO SA SENIOR CORP_BND		. D	1	2.A FE	1,256,492	93.3630					(9,030)			4.150	6.700				12/30/2021	07/31/2029
P56145-AC-2	INDUSTRIAS PENOLES SAB DE CV SENIORCORPB		. D	1	2.6 FE		78.5160		2,900,000						4.150	7.446	-				09/12/2029
P57908-AF-5	INFRAESTRUCTURA ENERGETICA NOV SENIOR CO ORBIA ADVANCE CORPORATION SAB SENIOR COR		. D	4	2.0 FE		90.7190					(338)		l	5.875		MS	63,518		11/01/2023	01/15/2051
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO		. In	2	2.0 FE		69.0410	362,875	4.800,000			(338)			3.500	6.683	-	51.800	23,500	11/03/2023	09/1//2044
P8718A-AN-6	SURA ASSET MANAGEMENT SA SENIOR CORP BND		. I D	1	2.A FE		96.2000	3,313,968	4,800,000			(44,023)			4.375	2.840	MS		140,613	12/30/2023	09/10/2051
P8803L-AA-6	=		. D	1	2.8 FE			3,091,868	3,214,000	3,367,208		(44,023)		l	6.950	5.228				12/30/2021	
Y3815N-BC-4	FIDEICOMISO FIBRA UNO SENIOR CORP_BND		. I D	٠٠٠٠٠٠٠	2.0 FE	· ·	85.9240	281,831	328,000			(1,964)			1.250	6. 161			22,796	12/30/2021	01/30/2044
	LG CHEM LTD SENIOR CORP BND		. I D		2.A FE	2,872,544	82.7030	2,940,163	3,200,000	2,894,418					2.375	6.201				10/31/2023	07/08/2026
Y72827-AF-9	RHB BANK BHD SENIOR CORP BND		. In		2.A FE	2,768,400	92.0580	3.037.915	3,600,000			13,908			1.658		JD			11/16/2023	06/29/2026
	SHINHAN FINANCIAL GROUP CO LTD SENIOR CO		. I D		1.6 FE			1.799.693	1.800.000	1.736.293		13,796			5.000	5.895	JU		21,35/	11/16/2023	05/29/2026
	Subtotal - Bonds - Industrial and Miscella		. I D	affiliated		1,734,624	99.9030	1,799,693		1,730,293		1,069			5.000	3.893	JJ			1 1/ 14/ 2023	0//24/2028
Obligations	Gubiotai - Donus - muustilai anu Miscella	ıı ı c ul	us (UII	annateu	<i>) -</i> 1550El	7,412,115,458	XXX	6.543.413.205	6.996.630.605	7.321.012.329		(46.472.425)		1.769.708	xxx	XXX	XXX	80.472.367	308.149.948	XXX	XXX
00252F-CV-1	AAMES MORTGAGE INVESTMENT TRUS MEZZANIN			I	1.A FM			321.815		319.570		2.837	1	1,709,708	6.250	8.304		80,472,367		11/02/2016	10/25/2035
00252F-CV-1 00841X-BJ-8	ABMT 15-2 WHOLE CMO 15-2		1		1.A FM	291,286	98.0520	321,815	328,209			2,837			3.623	4 .444				04/06/2016	03/25/2035
	ABMT_15-4 SENIOR WHOLE_CMO _15-4 144A				1.A		89.9550		448,330			(101)			3.523	3.483		1,354		04/06/2016	03/25/2045
00842A-AD-1 03072S-QC-2					1.A	· ·	99.3090			143.417					6.250	8 . 103	-			11/30/2016	05/25/2045
	AMERIQUEST MORTGAGE SECURITIES MEZZANINA				1.A FM			.,	* * * * * * * * * * * * * * * * * * * *	143,417		, ,				8.103			5,753		
03072S-RX-5	AMERIQUEST MORTGAGE SECURITES ABS_ABS_O				1.A FM	318,842	98.5790	353,355	358,447			4,228			6.340				16,311	01/11/2016	07/25/2034
03072S-UA-1	AMERIQUEST MORTGAGE SECURITES ABS_ABS_0		1			1, 188, 232	98.2180	1,265,956	1,288,929			8,991			6.490	8.164		1,394		09/13/2016	09/25/2034
03465A-AD-1	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		1	ļ	1.A	1,439,635	78 . 1920		1,450,000			242			2.805	2.841	-	3,389		01/31/2022	05/25/2065
07386H-ME-8	BEAR STEARNS ALT-A TRUST BALTA SUB WHOLE		.	4	1.A FM	87,558	. 103.7400	110,518	106,534	106,534		3, 113			6.370	6.455	MUN	113	4,826	11/04/2015	09/25/2034

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						(Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6		air Value	10	11		e in Book/Adju		g Value			li	nterest		Da	tes
	_	3		5	1	8	9	1		12	13	14	15	16	17	18	19	20	21	22
		ľ			NAIC		ŭ							. •						
					Desig-															
					nation.															
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	e		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amazınt		Contractual
CUSIP		d	'	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/		Impairment	Carrying	Rate		When	Due and	Amount Received		Maturity
	Description	e e		Char			Value	Value		(Decrease)	,)	of		Paid			A aguirad	
Identification	Description	е	n	Char	Symbol				Value	(Decrease)		Recognized	Value				Accrued	During Year	Acquired	Date
105690-AE-1	BRAVO RESIDENTIAL FUNDING TRUS SUB WHOLE				1.A		1,464,987	1,771,553	1,771,325		(225)			3.906		N	5,766		10/29/2021	04/25/2060
10569E-AD-3	BRAVO_21-NOM2 MEZZANIN WHOLE_CMO _21-NOM				1.F FE	2, 180, 98987.3700	1,905,541	2, 181,000	2,180,422		(571)			2.289		N	4, 160	49,923	08/12/2021	03/25/2060
10569E-AE-1	BRAVO_21-NOM2 SUB WHOLE_CMO _21-NOM2 144	.			2.B FE	6,299,78785.7300	5,401,006	6,300,000	6,298,491		(1,373)			3.044	3.041 MC		15,981		08/12/2021	03/25/2060
12061R-AD-3	BHLD_19-2 MEZZANIN WHOLE_CMO _19-2 144A	-			1.A		12,337,773	14,348,063	14,382,076		(4,245)			3.671	3.659 MC		43,893	586,501	01/26/2022	07/26/2049
12489W-LG-7	CBASS ABS_ABS _05-CB3	.			1.A FM	59,23699.2820	66,172	66,650	66,473		334 .			6.445	7.299 MC		72	2,267	11/23/2015	06/25/2035
12489W-MZ-4	CBASS SUB ABS_ABS _05-CB5	-			1.A FM		139,698	140,528	139,017					6.070		N	142	4,357	11/02/2016	08/25/2035
12546G-AA-8	CHNMT_22-5 WHOLE_CMO _22-5 144A				1.F FE	4,069,28499.5030	4,149,460	4, 170, 176	4,091,616		22,312			6.000	6.599 MC		20,851	250,211	12/20/2022	01/25/2058
12596X-AD-4	CSMC_19-AFC1 MEZZANIN WHOLE_CMO _19-AFC1				1.A	5,093,09475.2570	3,823,369	5,080,393	5,085,606		(1,181)			3.061	3.051 MC		12,959	155,511	01/27/2022	07/25/2049
12647M-BY-0	CSMC_13-6 SENIOR WHOLE_CMO _13-6 144A				1.A		119, 167	133,040	131,033		82			3.500	3.702 MC		388	4,656	04/28/2015	08/25/2043
17307G-UV-8	CMLTI_2005-5 ABS_ABS _05-0P4	.			1.A FM		268,514	271,576	270,055		1,866			6.400	8.101 MC		290	8,976	11/30/2016	07/25/2035
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO	-			1.A	149,77390.2980	138,057	152,891	150,806		123			3.481	3.921 MC		444	5,311	11/01/2013	10/25/2043
24381V-AD-2	DRMT_21-3 WHOLE_CMO _21-3 144A				2.B FE	6,071,79670.0650	4,254,284	6,071,934	6,071,320		(497)			2.417	2.418 MC		12,230	146,759	09/24/2021	08/25/2066
31573W-AE-1	EFMT_20-2 SUB WHOLE_CMO _20-2 144A	.			1.A	2,546,77781.9660	2,049,140	2,500,000	2,536,887		(2,937)			3.802	3.664 MC		7,921	95,050	05/25/2021	10/25/2065
31659T-DV-4	FMIC ABS_ABS _05-2	.			1.A FM	116,39197.7480	150 , 129	153,588	147,876		3,652			6.205	11.189 MC		159	4,774	11/17/2015	12/25/2035
33851T-BS-5	FSMT_21-11IN SUB WHOLE_CMO _21-11IN 144A				1.F	5,291,12076.4680	3,983,755	5,209,694	5,283,814		(3,238)			3.455	3.272 MC		15,000	180,119	10/19/2021	11/25/2051
33852A-AC-1	FLAGSTAR MORTGAGE TRUST FSMT_1 SUPSEN WH			4	1.A	2,903,29689.0040		2,857,750	2,886,045		(1,067)			3.500	3.348 MC		8,335	100,021	10/25/2019	10/25/2049
36245E-AE-8	GSAMP_06-HE7 SENIOR ABS_ABS _06-HE7	.			1.A FM		176,120	177,875	176,664		2,649 .			5.930	8.553 MC		176	5, 177	06/10/2016	10/25/2046
36258K-BB-3	GSMBS_20-INV1 WHOLE_CMO _20-INV1 144A				1.A	5,026,86984.0910	4,049,944	4,816,162	4,999,288		(4,758)			3.500	3.027 MC		14,047	168,566	06/19/2020	10/25/2050
36258K-BE-7	GSMBS_20-INV1 SUB WHOLE_CMO _20-INV1 144				1.A		9,446,849	11,356,880	11,420,077		(2,215)			3.500		N	33, 124	397,491	06/19/2020	10/25/2050
452762-AD-9	IMPRL_21-NQM3 ABS_ABS _21-NQM3 144A	.			2.B FE	9,841,46569.5600	6,845,839	9,841,666	9,840,615		(877)			3.117	3.123 MC		25,564	306,765	10/19/2021	11/25/2056
61744C-YB-6	MORGAN STANLEY ABS CAPITAL I M ABS_ABS	.			1.A FM		414,483	420,627	413,773					6.040	9.640 MC		423	14,584	03/04/2016	12/25/2035
61913P-AS-1	MORTGAGEIT TRUST MHL_05-1 WHOLE_CMO _05				1.A FM		30,915	32,287	31,283		185			6. 190	8.152 MC		33	1,869	01/06/2016	02/25/2035
64829X-AT-9	NRZT_2018-5A SUB WHOLE_CMO _18-5 144A				1.A	2,410,60495.2380	2,306,413	2,421,734	2,414,312		12 .			4.250		N	8,577	102,924	11/28/2018	12/25/2057
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO				1.A		189, 187	199, 104	199,326		(68)			4.000	3.926 MC		664	7,964	10/30/2018	12/25/2057
64830K-BA-4	NEW RESIDENTIAL MORTGAGE LOAN ABS_ABS _1				1.A	9,046,26293.9120	7,962,971	8,479,215	8,902,904		(49,818)			4.500	3.139 MC		31,797	381,565	06/18/2020	05/25/2058
75405W-AF-9	RESIDENTIAL ASSET SECURITIES C MEZZANIN	.			1.A FM	34,22499.6310	39,591	39,737	39,542		849			6. 130	9.593 MC		41	1,793	10/27/2015	11/25/2035
76112B-2D-1	RAMP 2006-RS1 AI3 ABS_ABS _06-RS2				1.A FM		355,326	364,888	343,585		3,720			6.070	8.804 MC		369	16,495	04/20/2016	03/25/2036
76123M-AD-5	RMLT_20-2 MEZZANIN WHOLE_CMO _20-2 144A				1.A	2,095,13387.1840	1,816,325	2,083,333	2,090,823		(2, 175)			3.565	3.507 MC		6, 189	74,271	02/02/2022	05/25/2060
78432B-AB-5	SG CAPITAL PARTNERS SGR_19-3 SENIOR WHOL			4	1.A		433,912	445,804	459,271		(6,975)			2.877	(0.253) MC		1,069	11,808	10/17/2019	09/25/2059
78432B-AC-3	SG CAPITAL PARTNERS SGR_19-3 ABS_ABS _19				1.A		616,915	633,486	651,918		(6,793)			3.082	0.187 MC		1,627	18,261	10/17/2019	09/25/2059
78432Y-AC-3	SGR_21-2 SENIOR WHOLE_CMO _21-2 144A	.			1.F FE	3,613,20980.7390	2,917,269	3,613,227	3,612,940		(272)			2.096	2.085 MC		6,311	75,733	10/27/2021	12/25/2061
81745D-AE-1	SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH			4	1.A	572,50089.4860	526,095	587,907	579,657		320 .			3.500	3.683 MC		1,715	20,577	04/28/2015	07/25/2043
81746N-CB-2	SEMT_16-3 WHOLE_CMO _16-3 144A				1.A	2,735,90991.2800		2,672,527	2,714,258		(3,300)			3.609	3.330 MC		8,037	96,622	10/17/2016	11/25/2046
81746N-CC-0	SEMT_16-3 WHOLE_CMO _16-3 144A				1.A	1,983,03490.7330	1,818,642	2,004,395	1,987,956		449 .			3.609	3.704 MC		6,028	72,466	10/17/2016	11/25/2046
81746Q-CB-5	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE				1.A	2,559,16190.2500	2,303,867	2,552,766			(413)			3.749	3.730 MC		7,976	95,768	01/18/2018	02/25/2048
81746Q-CC-3	SEQUOIA MORTGAGE TRUST SEMT_18 SUB WHOLE				1.A	1,593,49989.4700		1,612,336	1,597,206		379			3.749		N	5,038	60,487	01/18/2018	02/25/2048
81882J-AD-3	SGR_20-2 MEZZANIN WHOLE_CMO _20-2 144A	.			1.A FE		1,723,354	2,045,284	2,057,627		(1,532)			3. 193	3.123 MC		5,442	65,306	10/21/2021	05/25/2065
83611M-DH-8	SVHE MEZZANIN ABS_ABS _05-01	.			1.A FM		343, 139	352,317	340, 147		4,984 .			6. 145	9.721 MC		361	13,261	03/18/2016	06/25/2035
85573P-AD-4	STAR_21-4 WHOLE_CMO _21-4 144A				1.F FE	2,256,12764.9980	1,466,457	2,256,169	2,255,905		(235)			2.400	2.400 MC		4,512	52,388	09/24/2021	08/25/2056
86358E-MR-4	STRUCTURED ASSET INVESTMENT LO ABS_ABS	-			1.A FM		401,481	401,622	388,295		4,725 .			6.445	9.209 MC		431	25,239	03/14/2016	10/25/2034
87267T-AC-5	TOORAK MORTGAGE TRUST TRK_21-I SENIOR WH				1.F FE		9,920,493	11,878,443	11,857,059		170			2.272	2.288 MC		22,490	269,878	11/01/2021	11/25/2056
89173U-AC-1	TOWD POINT MORTGAGE TRUST TPMT SUB ABS_A				1.A		4,422,462	5,000,000	4,944,189		6,211			3.250	3.422 MC		13,542	162,500	10/30/2017	06/25/2057
89688W-AD-3	TRK_21-INV1 MEZZANIN WHOLE_CMO _21-INV1	-			2.A FE	2,999,90672.5650	2,176,939	3,000,000	2,999,606		(346)			2.585	2.583 MC		6,463	77,550	07/20/2021	07/25/2056
92837M-AD-9	VISIO_20-1R MEZZANIN WHOLE_CMO _20-1R 14				1.F FE	3,053,90687.3370		3,000,000	3,033,550		(8,341)			2.926	2.650 MC		7,315	87,780	06/25/2021	11/25/2055
92922F-4S-4	WAMU MORTGAGE PASS-THROUGH CER SENIOR WH	<u>. </u>		4	1.A FM		232,788	251,718	243,356		196 .			6.190	6.919 MC	N	303	11,031	09/09/2016	10/25/2045

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							9	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Code	es	6	7		air Value	10	11			usted Carryin	g Value			- 1	nterest		Da	ites
	_	3	4	5			8	9	1		12	13	14	15	16	17	18	19	20	21	22
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					Desig-																
					nation,																
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					Desig-									Foreign							
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					nation								Current	Exchange							
			0		Modifier		D .						Year's	Change							
			r		and		Rate			5		Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	ı		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate		Nhen	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
92925C-BD-3	WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO			4	1.A FM	264,462	97.3950	282,695	290,257	269,602		749			6.290)N	304	13,541	09/06/2016	12/25/2045
BAY2WZ-Z2-1	APCO HOLDINGS LLC WHOLE_CMO			4	1.G	13,700,000	. 100.0000	13,700,000	13,700,000	13,700,000					8.600	8.688 FN	/AN	103,668	526,318	06/15/2023	03/31/2033
BAY36U-HF-0	GOLDMANSACHSC WHOLE_CMO				1.B	19, 112, 870	. 100.3820	19, 253, 234	19, 180,000	19, 117, 480		4,610			8.140	8.639 MC	N	130 , 104	134,441	12/01/2023	12/01/2025
	. Subtotal - Bonds - Industrial and Misco	ellaneous	s (Una	affiliated)) -																
Residential	Mortgage-Backed Securities					172, 170, 936	XXX	149,800,794	171,901,522	172,438,794		(13,514)	<u> </u>		XXX	XXX	XXX	611,366	5,390,854	XXX	XXX
00180A-AD-1	AMSR TRUST AMSR_20-SFR1 SENIOR_CMBS _20				1.C FE	2,940,234	95.1730		3,000,000	2,973,637		17,026			2.619	3.243 MC)N	6,548	78,570	02/07/2022	04/17/2037
00180U-AE-5	AMSR TRUST AMSR_21-SFR3 SENIOR_CMBS _21				1.G FE	1,649,988	88.3570	1,457,890	1,650,000	1,649,504		(487)			2.327	2.306 MC	N	3,200	38,396	09/10/2021	10/17/2038
05525J-AA-1	BAMLL 16-SS1 SENIOR CMBS 16-SS1 144A				1.A	2,564,938	93.2890	2,260,710				(36,273)			3.665	2.097 MG	N	7,401	88,815	12/30/2021	12/15/2035
05526Q-AA-4	BANC OF AMERICA MERRILL LYNCH LCF SENIOR			4	1.A	4, 172, 291	95.4870	3,819,488	4,000,000	4,081,091		(38,374)			3.218)N	10,727	128,720	01/01/2022	04/14/2033
056054-AK-5	BX COMMERCIAL MORTGAGE TRUST B SUB SUB C]			1.A	4,261,953	98.4750	4, 185, 180	4,250,000	4,250,000					7.776)N		318,907	07/14/2021	10/15/2036
	BX 21-SOAR SUB CMBS 21-SOAR 144A				1.A			12,531,454	13,090,509	13,089,959		(550)			7.826		N		980,744	06/11/2021	06/15/2038
05609K-AN-9	BX COMMERCIAL MORTGAGE TRUST B LCF SUB C				1 A		95.4310	9.700.625	10 . 165 . 092	10 . 161 . 445		17.315			8.319)N		811,776	10/14/2021	10/15/2038
	BX 21-PAC SENIOR CMBS 21-PAC 144A				2.B			11,861,424	12.570.000	12.567.351		13.847			8.422)N		1,016,995	02/04/2022	10/15/2036
05609R-AQ-7	BX 21-BXMF SENIOR CMBS 21-BXMF 144A				1.A	12,101,229	94.4310	11,520,577	12,200,047	12, 195, 402		42 .180			8.202)N		959,789	10/28/2021	10/15/2026
05609V-AN-5	RY COMMERCIAL MORTGAGE TRUST R SUR SUR C				1.A		95.6060	4.780.294	5.000.000	5.000.000		42, 100			7.476)N	17.652	356,571	09/15/2021	09/15/2036
05609V-AQ-8	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS				1.D	7,653,908	95.3030	7,329,768	7.691.000	7.689.712		15.356			7.876)N	26.923	579,675	02/04/2022	09/15/2036
05610H-AJ-2	BY COMMEDCIAL MORTGAGE TRICT B SENTER ON				1.A	4,476,670	96.6190	4,343,889	4 .495 .885	4,493,122		8.555			7.968)N			02/10/2022	02/15/2039
060352-AE-1	BANK BANK 17-BNK6 LCFCRUTSENIORCMBS17-BN				1.A	1,572,074	94.5580	1.407.729	1.488.747	1.525.997		(25.091)			3.254)N	4.037		12/30/2021	07/15/2060
06035R-AU-0	BANK 18-BN14 AM SUB CMBS 18-BN14				1.A			1,407,729	1,466,747	12,237,591		(25,091)			4.481)N	41.793	501,516	12/30/2021	09/15/2060
06035R-AV-8					1.A		88.4450	527,034	595,887	645,494		(137,971)			4.588)N	2,278	27,702	12/30/2021	09/15/2060
06036F-BH-3	BANK_18-BN14 SUB_SUB_CMBS _18-BN14				1.A			12,258,468	15.000.000	14.795.731		(7,004)			4.588)N		708,466	12/30/2021	11/15/2061
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR LCFCRUT S				1.G	1,339,847	94.6380		1,301,252	14,795,731		(10,391)			2.903)N)N			12/30/2021	07/15/2049
					1.A	6,742,157	94.8380		6,373,017	6,582,719		(10,391))N				02/15/2050
06427D-AR-4	BANK OF AMERICA COMMERCIAL MOR LCFCRUT S			4	1.A										3.311)N)N		211,011	12/30/2021	
06539L-BA-7	BANK_18-BN13 LCFSENIORCMBS18-BN13			4		3,495,413			3, 186, 152	3,385,231		(63,751)			3.953			10,496		12/30/2021	08/15/2061
065404-BA-2	BANK_18-BN10 LCF SENIOR_CMBS _18-BNK10			4	1.A	2,372,854	94.0400	2,096,144	2,228,996	2,309,233		(23,242)			3.428		ON	6,368	76,410	12/30/2021	02/15/2061
	BANK BNK_20-BN26 SUB SUB_CMBS _20-BN26				1.A	15, 183, 365	81.6480	12,183,776	14,922,254	15, 120, 351		(31,924)			2.687				400,961	12/30/2021	03/15/2063
06540R-AD-6	BANK BANK_17-BNK9 LCFCRUTSENIORCMBS17-BN			4	1.A	298,778	93.7210	265,438	283,222	291,738		(2,659)			3.279		ON	774	9,287	12/30/2021	11/15/2054
06540R-AH-7	BANK BANK_17-BNK9 AM SENIOR_CMBS _17-BNK				1.A	772,036	92.0050	657, 178	714,288	754,648		(8,056)			3.829		ON	2,279	27,350	12/30/2021	11/15/2054
06541A-BP-4	BANK_21-BN31 AM SUB_CMBS _21-BN31				1.A	6,082,632	79.0040	4,911,781	6,217,160	6,108,818		13,237			2.211	=	ON	11,455	137,461	12/30/2021	02/15/2054
06541F-AZ-2	BANK_17-BNK4 LCFCRUT SENIOR_CMBS _17-BNK				1.A	5,029,094	95.2060	4,511,570	4,738,721	4,884,738		(52,318)			3.362		ON	13,276	159,316	12/30/2021	05/15/2050
06541K-BD-9	BANK_18-BN12 AM SUB_CMBS _18-BN12				1.A	2,764,835	93.3460	2,323,680	2,489,333	2,684,471		(39,202)			4.345		ON	9,013		12/30/2021	05/15/2061
06541U-BW-5	BANK_20-BNK30 LCF SENIOR_CMBS _20-BNK30				1.A	6,073,266	79.6740		6,217,160	6,102,668		14,466			1.925		ON	9,973	119,680	12/30/2021	12/15/2053
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO				1.A		95.2850	1,220,368	1,280,754			(15,272)			3.412		ON	3,642		12/30/2021	02/15/2050
07383F-6S-2	BEAR STERNS COMM MOR SEC SENIOR_CMBS _05				6. FE	54	0.0540	1							0.716		ON	1	17	07/01/2006	06/11/2041
08160B-AC-8	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S				1.A	3,268,453	94.5020	2,813,788	2,977,495	3, 159, 059		(64,398)			3.944)N	9,785	117,420	12/30/2021	07/15/2051
08160B-AH-7	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM				1.A	11,659,820	93.0870	9,646,060	10,362,417	11,286,462		(184,487)			4.419)N	38 , 159	457,905	12/30/2021	07/15/2051
08161B-AX-1	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S			4	1.A	1,636,001	95.0510	1,440,902	1,515,921	1,584,659		(25,347)			3.761)N	4,751	57,014	12/30/2021	04/12/2051
08161B-BA-0	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM				1.A	1,780,883	91.5780	1,472,686	1,608,119	1,727,887		(26,220)			4. 195)N	5,622	67,461	12/30/2021	04/10/2051
08161C-AD-3	BENCHMARK MORTGAGE TRUST BMARK LCFCRUT S				1.A	2,235,053	93.7180	1,942,662	2,072,873	2, 172, 960		(33,604)			3.615		ON	6,244	74,928	12/30/2021	02/15/2051
08161C-AJ-0	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM				1.A	2,265,499	88.4740	1,828,045	2,066,195	2,205,243		(28,581)			4.084		ON	7,031	84,373	12/30/2021	02/15/2051
08161H-AH-3	BENCHMARK MORTGAGE TRUST BMARK AM SENIOR				1.A		92.9370	746,814	803,574	866,408		(13,378)			4.311		ON	2,887	34,642	12/30/2021	07/15/2051
08162C-AG-5	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C				1.D	589,335	86.3680	462,686	535,716	575,890		(5,983)			4.597	3.157 MC)N	2,052	24,990	12/30/2021	10/10/2051
08162P-AZ-4	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM				1.A	1,096,222	89.5940	906,897	1,012,231	1,069,990		(12,666)			3.878	2.613 MC)N	3,271		12/30/2021	01/15/2051
08162P-BB-6	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C				2.C		63.4540	824,904	1,300,000	1,303,158		(1,161)			4.177	4.132 MC)N	4,526	55,237	01/19/2018	01/15/2051
08162R-AG-2	BENCHMARK MORTGAGE TRUST BMARK AM SUB_CM				1.A	12,218,810	74.8230	9,304,492	12,435,292	12,258,703	l	19.410			2.274	2.489 MC	N	23.565	282,779	12/30/2021	02/15/2054

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7	F	air Value	10	11	Change	e in Book/Adj	usted Carrying	g Value			l.	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
08162T-BD-4	BENCHMARK MORTGAGE TRUST BMARK AMSUBCMBS	Ť		4	1.A	16,607,510		13,273,123	14.508.165	16.029.608	(Beerease)	(287,394)	rtecegnized	Value	4.741	2.447	MON	57,319	687,832	12/30/2021	05/15/2053
08163A-AG-8	BAMRK 20-B18 AM SENIOR CMBS 20-B18			*	1.A	4, 183, 498		3,246,549	4,227,978	4,191,982		4.143			2.335	2.447	MON	8,227		12/30/2021	07/15/2053
12434C-AQ-7	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS				1.D				14.932.854	14, 191, 362					7.413	6.858				02/07/2022	09/15/2034
124340-AQ-7	BX_21-LGCY_SENIOR_CMBS _21-LGCY_144A	.			1.D		393.9480	13,883,038	11,290,000	14,909,756		52,411			7.923	8.317				10/13/2021	10/15/2036
12482H-AQ-7	CAMB COMMERCIAL MORTGAGE TRUST SUB CMBS	.		l	1.B	9,400,000		9,016,633	9.400.000	9,400,000		41,081			8.026	8.161				01/25/2019	12/15/2037
125039-AH-0	CD COMMERCIAL MORTGAGE TRUST C AM SUB CM	· · · · · ·			1 A				1.488.747			(12.768)			3.709	2.736		4.601		12/30/2021	11/13/2050
12512J-AV-6	CD COMMERCIAL MORTGAGE TRUST C AM SUB_CM			l	1.A		593.2480			21.266.880		(12,768)			4.013	1.654				08/01/2023	08/17/2051
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C LOFCRUT S				1 A		194.3400	4,794,845	5,082,529	5, 194, 905		(323,604)			3.248	1.511				12/30/2021	11/10/2049
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST C LCFCRUT S				1 A		393.3730					(28,740)			3.248	1.027		6.911		12/30/2021	05/10/2050
12515G-AC-1	CD COMMERCIAL MORTGAGE TRUST C SUPSEN SE				1.A	6,292,517		5,704,701	6,042,661	6,180,485		(53,585)			3.356	1.619				11/01/2023	02/10/2050
12515G-AC-1	CD COMMERCIAL MORTGAGE TRUST C SUPSEM SE			4	1.A		993.0720		1.190.803			(33,383)			3.336	1.019				12/30/2021	08/15/2050
12515H-BC-8	CD COMMERCIAL MORTGAGE TRUST C SUB SUB C			4	1.A		186.2470					(12,025)			3.171	3.677				07/24/2017	08/15/2050
12531W-BC-5	CFCRE 16-C3 SENIOR CMBS 16-C3			4	1 A FF	2, 102, 88			2, 100,000			(5,898)			0.980	12.398		8.670		01/24/2017	01/10/2048
12531W-BG-6	CFCRE COMMERCIAL MORTGAGE TRUS SUB SUB C				1.A FE		590.8190	2,938,005	3.235.000	3,261,368		(80,810)			4.700	4.244				01/25/2016	01/10/2048
12532A-AY-5	CECRE COMMERCIAL MORTGAGE TRUS LOECRUT S				1.A	3,332,010						(10,956)					MON	7,924			
12532A-AY-5 12532B-AH-0	CFCRE 16-C7 SENIOR SENIOR CMBS 16-C7				1.A				3,223,132			(24,951)			2.950	1.387		4,727		12/30/2021	11/10/2049
12532B-AH-U	COMMERCIAL MORTGAGE PASS THROU SENIOR CM			4	1.A FE	1)0.0050	792		109,274		(51,715)			0.719	0.000		9 949		10/29/2013	12/10/2054
12591U-AG-8	COMM MORTGAGE TRUST COMM 14-UB SENIOR CM			4	2.B FE		10.0060			394		(35,529)			0.719	43.466				03/04/2014	03/10/2047
12591U-AU-8	COMM MORTGAGE TRUST COMM 14-UB SUB SUB C			4	1.A FE	2,046,490		1.825.397	1.930.000	1.938.370					4.701	4.394		7.561		03/04/2014	03/10/2047
12591V-AL-5	COMM 14-CR16 SENIOR SENIOR CMBS 14-CR16			4	1.D FE	928.160		1,825,397	1,930,000			(101.479)			0. 121	23.224		8.035		02/20/2015	04/10/2047
12592L-BK-7	COMM MORTGAGE TRUST COMM 14-CR SENIOR CM				1.0 FE		7 0 . 3240	272.043		482,349		(643.379)			0.121	20.534		64.534		10/24/2014	11/10/2047
12592L-BM-3	COMM MORTGAGE TRUST COMM 14-CC SUB SUB C			4	1.A		291.8920	1. 194.602	1.300.000	1.305.644		(2.979)			4.239	3.999		4.592		10/22/2014	11/10/2047
12592P-BE-2	COMM MORTGAGE TRUST COMM 14-UB LCFCRUT S			4	1.A			11.819.478	12.059.739	12.161.124		(205.112)			3.378	0.028	MON			12/30/2021	12/10/2047
12592P-BG-7	COMM 14-UBS6 SENIOR CMBS 14-UBS6			T	1.A FE		30.3880	144.467	12,000,700	230.600		(176.020)			0.819	11.212			345,598	03/15/2016	08/25/2048
12592P-BJ-1	COMM MORTGAGE TRUST COMM 14-UB SUB SUB C			4	1 A		791.3270		2.800.000	2.798.641		(1,050)			4.349	4.352		10.148		03/15/2016	12/10/2047
12592P-BL-6	COMM MORTGAGE TRUST COMM 14-UB SUB SUB C			4	1.A	941,484		846.106	1.000.000	992,512		8.538			4.433	5.484		3,694		03/23/2016	12/10/2047
12592X-BE-5	COMM MORTGAGE TRUST COMM 15-CR SUB SENIO			4	1.A FE	1,069,800		93,605	1,000,000	182.874		(89.821)			0.814	(37.678)				03/19/2015	03/12/2048
12593A-AZ-8	COMM MORTGAGE TRUST COMM 15-CR LCFCRUT S	1			1.A	2,453,766		2.312.231	2.373.908	2.400.252		(27.368)			3.230	0.969		6.390		12/30/2021	05/12/2048
12593A-BD-6	COMM MORTGAGE TRUST COMM_15-CR SUB SUB C	.	1	4	1.A		994.9150		1.430.000	1,445,620		(27,306)			4.183	3.652		4.985	59.817	07/28/2016	05/10/2048
12593J-BE-5	COMM MORTGAGE TRUST COMM 15-CR LCFCRUTSE	1		4	1.A		197.0430	828.882	854.143	865.253		(9,794)			3.432	1. 159		2.443		12/30/2021	08/10/2048
12593J-BG-0	COMM MORTGAGE TRUST COMM 15-CR SENIOR CM		1	4	1.A FE					69.537		(39, 170)			0.688		MON	4.003	52,371	12/09/2015	08/10/2048
12593J-BK-1	COMM MORTGAGE TRUST COMM_15-CR SUB SUB_C	. [4	1.A	1,349,45		1.248.451	1.400.000	1.378.595		6.999			4.347	4.862		5.072	61,687	07/24/2015	08/12/2048
12593P-BA-9	COMM MORTGAGE TRUST COMM_15_CR SUB_SUB_C	Ī.,		l	1.D		592.1410	3,317,079	3,600,000	3,566,831		6.639			4.516	4.775			164,867	08/13/2015	08/10/2048
12593Y-BL-6	COMM 16-CCRE28 SUB SUB CMBS 16-CR28				1.A		292.8530	2.465.235	2.655.000	2.660.660		(3.145)			4.605	4.525		10.189	123,962	01/27/2016	02/10/2049
12594C-BJ-8	COMM MORTGAGE TRUST COMM 16-DC SUB SUB C	. I		4	1.A		391.9290	919,287	1,000,000	1,035,217		(11.880)			4.657	3.433		3,881		07/28/2016	02/10/2049
125940-BB-3	COMM MORTGAGE TRUST COMM 16-CO I CECRUT S	. [l	1.A		193.3190	3. 197. 564	3.426.484	3.473.777		(20.022)			2.826	1.689		8.069		12/30/2021	10/10/2049
12594P-AU-5	CREDIT SUISSE MORTGAGE TRUST C LCFCRUT S		.1	l	1.A		995.2580	989, 196	1,038,435	1,063,998		(23,836)			3.501	1.489		3.030		12/30/2021	12/15/2049
12595E-AF-2	COMM MORTGAGE TRUST COMM 17-CO AM SUB CM		.1	l	1.A	1.737.37		1.444.390	1,608,119	1,691,649		(23,365)			3.803	2.251		5.096	61.157	12/30/2021	09/10/2050
12595F-AD-4	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUT S	. [4	1.A	618,78	-	558,569	595,887	606,291		(6,580)			3.176	2.023		1,577		12/30/2021	09/15/2050
12595F-AJ-1	CSAIL COMMERCIAL MORTGAGE TRUS AM SUB CM		.1	4	1.A		87.2270	405.493	464.869	485.965		(5,969)			3.700	2.300		1.433		12/30/2021	09/15/2050
12595J-AS-3	CSAIL COMMERCIAL MORTGAGE TRUS AM SUB CM		.1	l	1.A		289.3570	1,383,196	1,547,948	1,617,716		(17.523)			3.670	2.423		4,734	56,807	12/30/2021	11/15/2050
12595V-AC-1	COMM MORTGAGE TRUST COMM 18-CO LCFCRUTSE			4	1.A)94.2130	1,037,715	1.101.455	1,147,518		(15,067)			3.961	1.899		3.636		12/30/2021	05/12/2051
12595V-AF-4	COMM MORTGAGE TRUST COMM 18-CO SUB SUB C		.]		1.C			734, 190	833,659	897,567		(10,589)			4.340	2.839		3,015		12/30/2021	05/12/2051
12595X-AS-2	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUT S				1.A		94.7430	1,975,055	2,084,634	2,187,376		(40,879)			3.959	2. 182		6,877		12/30/2021	08/15/2051
12596G-AY-5	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUT S		.1	l	1.A		94.0270	607.747	646.353			(13.344)			4. 151	1.733		2.236	26,831	12/30/2021	11/17/2051

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			li	nterest		Da	ntes
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CUSIP	.	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
126171-AP-2	COMMERCIAL MORTGAGE PASS-THROU SENIOR_CM				5.B FE		0.0010			438	477	(42)			0.000	0.000				06/26/2014	06/10/2044
12625K-AM-7	COMM MORTGAGE TRUST COMM_13-CR SUB SUB_C				1.A	663,572		601,003	650,252	650,647		(311)			3.599		MON	1,950	24,041	04/28/2015	06/10/2046
126281-AY-0	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUT S				1.A			29,358,462	30,034,499	30,431,953		(14,075)			3.236	3 . 130		80,996	971,946	12/30/2021	04/15/2050
126281-BF-0	CSAIL COMMERCIAL MORTGAGE TRUS SUB SUB_C			4	1.B	1,643,082		1,259,203	1,627,500	1,630,099		(1,665)			4.250	4.085		5,764	70, 158	03/06/2015	04/15/2050
12629N-AE-5	COMM MORTGAGE TRUST COMM_15-DC LCFCRUT S				1.A	14,269,074		13,741,652	14,014,343	14,059,979		(102,038)			3.078		MON	35,947	431,362	12/30/2021	02/10/2048
12631D-BA-0	COMM_14-CR17 LCFCRUT SENIOR_CMBS _14-CR1				1.A	6,537,196		6,276,537	6,315,347	6,327,687		(109,504)			3.700	2.187	MON	19,472	233,668	12/30/2021	05/10/2047
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUT S			4	1.A	10,419,374		9,835,391	10,090,370	10, 195, 626		(117,223)			3.231	0.885	MON	27, 170	326,040	12/30/2021	06/15/2057
12635F-AS-3	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUT S			4	1.A	2,301,562	97.6640		2,215,042	2,246,151		(27,648)			3.447	0.984	MON	6,362	76,341	12/30/2021	08/15/2048
12635F-AV-6	CSAIL COMMERCIAL MORTGAGE TRUS SENIOR_CM			4	1.A FE	455,322	0.7160	56,186		61, 134		(33,600)			0.663	28.571	MON	4,335	57,233	08/10/2015	08/15/2048
12635Q-BF-6	COMM MORTGAGE TRUST COMM_15-CR LCFCRUT S				1.A		96.5340		8,293,890			(96,745)			3.349	1.038	MON	23, 147	277,762	12/30/2021	10/10/2048
126438-AC-4	CSMC_20-NET_SUB_SUB_CMBS20-NET_144A				1.B FE	1,580,928	1.5680	432,855		513, 182		(276,511)			1.379	13.910	MON	27,500	364,604	02/01/2023	08/17/2037
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUT S			4	1.A		95.3660	323,935	339,675	353,441		(6, 175)			3.766	1.633	MON	1,066	12,792	12/30/2021	04/15/2051
12652U-AU-3	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO				1.A	2,298,043	94.6900	1,981,291	2,092,398	2,230,063		(34,991)			4.033	2. 189	MON	7,032	84,389	12/30/2021	04/15/2051
12654Y-AL-3	CPT MORTGAGE TRUST CPTS 19-CPT SUB CMBS				3.A	9,625,619	60.2150	6,021,508	10,000,000	9,767,877		34,707			2.997	3.451	MON	24,973	303,842	10/31/2019	11/13/2039
12690C-AJ-2	CSMC_18-SITE SUB SUB_CMBS _18-SITE 144A				1.A	3,706,568	99.0930	3,715,997	3,750,000	3,741,691		4,029			4.782	4.956	MON	14,944	181,817	12/12/2018	04/15/2036
12690C-AL-7	CREDIT SUISSE MORTGAGE CAPITAL SUB CMBS				1.A	3,541,020		3,703,967	3,750,000	3,731,469		38.066			4.782	5.931	MON	14.944	181,817	12/12/2018	04/15/2036
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE LOFCRUT SE			4	1.A	1,069,683	96.0690	1,002,234	1,043,246	1,055,999		(7,351)			3.050		MON	2.652	31,819	12/30/2021	04/10/2049
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE LCFCRUT SE				1.A	3.514.506		3.238.645	3.431.161	3.474.815		(19,878)			2.575	1.455	MON	7.363	88,352	12/30/2021	08/10/2049
17291C-BV-6	CITIGROUP COMMERCIAL MORTGAGE SUB SUB CM				1.C	2,059,865	85.0070	1.700.139	2,000,000	2,020,437		(4,685)			4.031	3.780	MON	6.718	80,620	08/11/2016	08/10/2049
17291D-AF-0	CITIGROUP COMMERCIAL MORTGAGE AM SUB CMB				1.A	1.059.130		891.081	953.031	1.026.903		(16.558)			4.408	2.481		3.501	42,010	12/30/2021	06/10/2051
17321R-AL-0	CITIGROUP COMMERCIAL MORTGAGE SUB SUB CM			4	1.A	284,407		274.770	285,042	285,042		93			5.262	4.626		1.250	14,712	02/25/2016	11/10/2046
17322A-AG-7	CITIGROUP COMMERCIAL MORTGAGE SUB SUB CM			4	1.A	2.008.485		1.929.661	1.950.000			(9.930)			4.805	4.543			93.698	02/28/2014	03/10/2047
17323C-AD-9	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR			4	1.A	9,088,379	98.0430	8,731,634				(76,283)			2.878	1. 172				12/30/2021	02/10/2048
17323C-AK-3	CITIGROUP COMMERCIAL MORTGAGE SUB SUB CM			4	1.A	2,307,132			2 .240 .100			(5,924)			3.772	3.537		7.041		01/28/2015	02/10/2048
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE LCFCRUT SE			*	1.A	2,447,523		2.243.278	2.354.433	2.383.404		(26.861)			3.349	1.876		6.571	78.850	12/30/2021	02/10/2049
17324T-AM-1	CITIGROUP COMMERCIAL MORTGAGE SUB SUB CM				2.B			972,828	1,475,000						4.746	5.509		5.834	70,986	02/03/2016	02/10/2049
17325D-AC-7	CITIGNOUP COMMERCIAL MORTGAGE LCFCRUT SE			4	1.A	2,129,361	92.9450	1.929.944	2.076.444			(12.259)			2.684		MON	4.644	55,732	12/30/2021	10/10/2049
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE LCFCRUT SE			4	1.A	2,129,301		1,905,920	2.039.480	2.073.858		(12,239)			2.896	1.485		4.922	59,063	12/30/2021	11/15/2049
17325H-BN-3	CITIGROUP COMMERCIAL MORTGAGE LOPORDI SE			4	1.A	4,673,566		4.147.573	4.380.165	4.545.748		(17,612)			3.442		MON			12/30/2021	04/14/2050
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE LOPORDI SE				1.A		93.6400	528.505		580.107		(4,834)			3. 197	1.501		1.504		12/30/2021	08/15/2050
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE LCFCRUT SE			4	1.A	641.318			595.887	622.495		(4,634)			3. 197	-	MON	1,304	22,310	12/30/2021	03/10/2051
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE LCFCROT SE			4	1.A	1,620,402		1.387.073				(10,213)			4.179	2.089		5. 185		12/30/2021	03/10/2051
17327F-AF-3 17327G-BC-7	· · · · · · · · · · · · · · · · · · ·				1.A			, , , ,	, ,			(21,269)			4.179	2.596		5, 185			
	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM							3, 167, 149	3,800,000											11/19/2018	11/10/2051
17328C-AH-5	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM				1.E	,,	75.0780	7,507,800	10,000,000	10, 124, 206		(20,875)			3.950	3.714				12/12/2019	12/15/2072
17328R-BD-0	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM				2.A		66.8840	5,347,338	7,995,000			(18,097)			3.554	3.276		23,679		02/13/2020	02/18/2053
193051-AQ-2	COLD STORAGE TRUST COLD_20-ICE SUB SUB_C				1.A	14,685,877		14,634,552	14,744,858	14,740,837		8,659			8.242	8.412		57,387		10/22/2020	11/15/2037
200474-BD-5	COMM_15-LC19 SENIOR SENIOR_CMBS _15-LC19				1.A FE	3,985,858		276,815		423,598		(438,435)			1.081	2.847		40,037	507,349	12/09/2015	02/10/2048
200474-BF-0	COMM MUHIGAGE TRUST COMM_15-LC SUB SUB_C			4	1.A	1,853,972			1,800,000	1,808,093		(4,909)			3.829		MON	5,744		01/26/2015	02/10/2048
21871F-AN-8	CORE INDUSTRIAL TRUST BCORE_19 SUB SUB_C				1.A	3,976,233		3,795,137	3,991,200	3,991,200					7.309	7.419		13,775		06/24/2021	12/15/2031
22541S-N4-6	CS FIRST BOSTON MORTGAGE SECUR SENIOR_CM				6. FE	912					233	(232)			0.147	(127.819)		7	64	04/28/2015	10/15/2039
233063-AT-3	DEUTSCHE BANK COMMERCIAL MORTG LCFSENIOR				1.A	3,348,108		2,790,455	3,419,389	3,364,043		8,058			1.926	2. 197		5,488	65,857	12/30/2021	09/15/2053
23307E-AL-5	DBGS_19-1735 SUB SUB_CMBS _19-1735 144A				1.E	9,709,823		6,491,445	10,000,000	9,821,063		23,463			4. 195		MON	36 , 120	425,281	04/03/2019	04/10/2037
23307E-AN-1	DBGS MORTGAGE TRUST DBGS_19-17 SUB SUB_C				4.B FE	, , , ,	52.2600	2,612,989	5,000,000	4,770,061		30,679			4. 195	4.968		17,477	212,640	04/03/2019	04/10/2037
	DEUTSCHE BANK COMMERCIAL MORTG LCFCRUT S				1.A	1,170,645		1,046,329	1, 108, 311	1, 138, 956		(15,855)			3.071	1.589		2,836	34,036	12/30/2021	06/10/2050
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG LCFCRUT S				1.A		95.5320	1,923,243	2,013,199	2,054,764		(1,485)			3.015	2.843	MON	5,058	60,698	01/01/2022	05/10/2049

SCHEDULE D - PART 1

							,	Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carrying	g Value			li	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
	DEUTSCHE BANK COMMERCIAL MORTG SUB SUB C	е	- 11	Cital	, , , , , ,				1.590.000	1.603.865	(Decrease)		Recognized	value			N				
23312L-AU-2	_ · · · · · _ · · · · · · · · · · · · ·			4	1.C		89.2030	1,418,331				(4,271)			4. 195			5,558		03/31/2016	05/10/2049
23312L-AV-0	DEUTSCHE BANK COMMERCIAL MORTG SUB SUB_C			4	3.A	621,584	84.6950	601,336	710,000	681,833		5,858			3.319		N	1,964	23,843	03/31/2016	05/10/2049
23312L-AW-8	DBJPM_2016-C1 SENIOR SENIOR_CMBS _16-C1	··· ···		4	1.A FE	1, 131, 397	2.1940	230,979	4 007 077	281,795		(129,864)			1.365		N	11,979	150,696	04/05/2016	05/10/2049
23312V-AE-6	DEUTSCHE BANK COMMERCIAL MORTG LCFCRUT S	····			1.A		92.9640		1,867,077	1,892,073		(15,222)			2.632		N	4,095		12/30/2021	08/12/2049
23312V-AG-1	DEUTSCHE BANK COMMERCIAL MORTG SENIOR_CM	····			1.B FE	795,312	2.8540	194,307		200,962		(64,363)			1.407	11.939 MO		7,984		07/27/2016	08/10/2049
23312V-AJ-5	DEUTSCHE BANK COMMERCIAL MORTG SUB SUB_C				1.0	1,029,932		764,549	1,000,000	1,009,239		(2,530)			3.264		N	2,720		07/26/2016	08/10/2049
23312V-AL-0	DEUTSCHE BANK COMMERCIAL MORTG SENIOR_CM				1.E FE	502,454	2.3080	136, 154		133, 133		(45,098)			0.966		N	4,748		07/27/2016	08/10/2049
29425A-AG-8	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	····			1.A		85. 1680		1,900,000	1,912,992		(5,251)			4.574	4.306 MO		7,243		09/14/2015	09/10/2058
29425A-AH-6	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM				1.E		75.3760	878,128	1,165,000	1, 123,733		12,093			4.574	5.818 MO		4,441	54,024	02/24/2016	09/10/2058
29429C-AC-9	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR				1.A	2,844,382	95.9760	2,658,350	2,769,808	2,798,419		(23,997)			3.063	1.999 MO		7,070	84,839	12/30/2021	04/15/2049
29429C-AG-0	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	··· ···		4	1.A		87.2800	1,422,666	1,630,000			(5,700)			4.271		N	5,801	69,617	03/29/2016	04/15/2049
29429C-AH-8	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	··· ···		4	1.B	1,443,313			1,460,000			681			4.890		N	5,949	72,351	03/29/2016	04/15/2049
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE LOFCRUT SE				1.A	3,296,571	94.2540	3,043,106	3,228,621	3,261,569		(16,076)			2.646	2.105 MO		7,119		12/30/2021	07/10/2049
29429E-AJ-0	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM				1.A	1,029,970	88.3270	883,270	1,000,000	1,009,069		(2,543)			3.377		N	2,814	33,770	07/14/2016	07/10/2049
29429M-AJ-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM				1.A	3,911,478	99.8330	3,868,529	3,875,000	3,871,242		(11,687)			4.744		N	15,319	186,417	01/10/2019	01/10/2036
29429M-AL-7	CITIGROUP COMMERCIAL MORTGAGE SUB_CMBS				1.A	1,980,024		1,996,630	2,000,000	1,997,396		1,922			4.744	4.775 MO		7,907	96,215	01/10/2019	01/10/2036
33767W-AJ-2	FKH_21-SFR1 SENIOR_CMBS _21-SFR1 144A				2.B FE	5,999,867	89.2560	5,355,363	6,000,000	5,998,227		(1,677)			2.389		N	11,945	143,340	06/29/2021	08/17/2038
33767W-AL-7	FKH_21-SFR1 SENIOR_CMBS _21-SFR1 144A				2.C FE		88.7300	29,278,274	32,997,000	32,618,458		121,936			2.489		N	68,441		01/26/2022	08/17/2038
36170U-AC-5	GFORC SENIOR_CMBS _05-RRA 144A				.5.B PLGI	19	0 . 1530	3							0.170		N		3	06/26/2014	08/22/2036
36250G-AW-5	GSMSCII_15 SUB SUB_CMBS _15-GC30				1.F	. ,	80.0630	800,633	1,000,000	977,770		13,728			4.068		N	3,390	41,249	12/01/2016	05/10/2050
36250H-AG-8	GSMS_14-GC26 SENIOR_CMBS _14-GC26				1.A FE	3, 191, 696	0.4590	184,765		263,887		(303,556)			0.989		N	33, 193	417,998	11/24/2014	11/10/2047
36250S-AD-1	GS MORTGAGE SECURITIES TRUST G LCFCRUT S				1.A		95.0340	2,405,372	2,531,065	2,700,636		(62,450)			3.890		N	8,205	98,458	12/30/2021	07/10/2051
36250S-AJ-8	GS MORTGAGE SECURITIES TRUST G AM SUB_CM				1.A	12,537,894	86.9210	9,728,250	11,192,056	12, 142, 189		(199,091)			4.384		N	40,888	490,660	12/30/2021	07/10/2051
36250V-AC-6	GS MORTGAGE SECURITIES TRUST G LCFCRUT S				1.A	3,045,526	96.4680	2,860,316	2,965,033	2,999,061		(24,251)			3.244		N	8,015	96, 186	12/30/2021	10/10/2048
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G LOFCRUT S			4	1.A		93.4150	2,074,175	2,220,377	2,250,359		(11,914)			2.592		N	4,796	57,552	12/30/2021	10/10/2049
36251X-AQ-0	GS MORTGAGE SECURITIES CORPORA LCF SENIO				1.A	990,779	94.8030	903,586	953, 117	974, 159		(8,512)			3.178		N	2,524	30,290	12/30/2021	11/10/2049
36252A-AB-2	GS MORTGAGE SECURITIES TRUST G LCFCRUT S			4	1.A	2,865,421	96.5860	2,675,242	2,769,807	2,797,826		(41,615)			3.470		N	8,009	96,112	12/30/2021	11/10/2048
36252H-AC-5	GS MORTGAGE SECURITIES TRUST G LCFCRUT S			4	1.A	2,362,822	93.1850	2,064,133	2,215,097	2,301,451		(31,526)			3.409	0.673 MO		6,293	75,513	12/30/2021	03/10/2050
36252T-AQ-8	GS MORTGAGE SECURITIES TRUST G LCFCRUT S				1.A	1,614,874		1,485,117	1,573,697	1,593,606		(10,930)			2.791		N	3,660	43,922	12/30/2021	05/10/2049
36253P-AB-8	GS MORTGAGE SECURITIES CORP II LCFCRUT S				1.A	886,823		796,203	850,528	872,314		(7,392)			3.164		N	2,243	26,911	12/30/2021	05/10/2050
36255N-AX-3	GS MORTGAGE SECURITIES TRUST G AM SENIOR	ļ			1.A	1, 147, 575	93.5430	975,015	1,042,317	1,117,749		(13,529)			4.141		N	3,597	43, 162	12/30/2021	03/10/2051
36264K-AV-2	GS MORTGAGE SECURITIES TRUST G LCF SENIO	ļ			1.A	10,940,466	79.3010	8,875,018	11,191,564	10,994,397		27,640			2.012		N	18,765	225, 174	12/30/2021	12/12/2053
36264K-AZ-3	GS MORTGAGE SECURITIES TRUST G AM SUB_CM				1.A	6,906,644		5,328,998	7,046,307	6,934,548		14, 130			2.224	2.478 MO		13,059	156,710	12/30/2021	12/12/2053
43730X-AE-4	HPA_21-3 SUB SENIOR_CMBS _21-3 144A				2.B FE	, , , ,	84.6190	1,271,028	1,502,061	1,501,689		(346)			3.198		N	4,003	48,036	12/16/2021	01/17/2041
43732V-AG-1	HOME PARTNERS OF AMERICA TRUST SENIOR_CM				2.B FE	16,838,967	88.4900	14,900,992	16,839,186	16,833,951		(5,063)			2.852		N	40,021	480,254	10/27/2021	12/17/2026
44421G-AL-7	HUDSON YARDS HY_19-30HY SUB SUB_CMBS _19				2.B FE	4,636,140	74.8740	3,597,689	4,805,000	4,703,405		15,906			3.443	3.891 MO	N	13,787	167,740	06/24/2019	07/10/2039
44421L-AG-7	HUDSON YARDS HY_16-10HY SUB SUB_CMBS _16				1.A	2, 174, 778	90.7470	1,963,687	2,163,925	2,166,940		(1,406)			2.977	2.922 MO	N	5,368	65,307	08/08/2016	08/10/2038
45257Y-AL-4	IFUND_14-1 SUB_SUB_CMBS _14-1 144A				1.A	1,657,235	88.9500	1,431,198	1,609,000	1,637,113		(3,252)			5.236	4.974 MO	N	7,021	84,247	11/04/2014	08/26/2047
45257Y-AN-0	IFUND_14-1 SUB SUB_CMBS _14-1 144A				1.A	1,029,912	88.2570	882,566	1,000,000	1,019,454		(1,785)			6.209	5.958 MO	N	5, 174	62,009	11/04/2014	08/25/2047
46187X-AC-9	INVITATION HOMES TRUST IHSFR_1 SUB SUB_C	l			1.A FE	8,727,004	99.7560	8,678,391							6.726	6.501 MO	N	30,883	554,258	01/26/2021	01/17/2038
46187X-AE-5	INVITATION HOMES TRUST IHSFR_1 SUB SUB_C	l			1.C FE		99.6150	4,731,508	4,749,781	4,749,781					6.876	6.754 MO	N	17,238	309,808	03/18/2021	01/17/2038
46590L-AS-1	JPMDB COMMERCIAL MORTGAGE SECU LOFCRUT S				1.A	2,204,267	95.2850	2,043,553	2,144,682	2,171,953		(17,589)			2.881	1.549 MO	N	5, 150	61,795	12/30/2021	06/15/2049
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT LCFCRUT S				1.A	1,077,989	94.4470	996,703	1,055,302	1,066,700		(5,824)			2.559	1.467 MO	N	2,250	27,004	12/30/2021	08/15/2049
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT LCFCRUT S	l		4	1.A	1,669,564	94.0720		1,626,800	1,646,281		(8,937)			2.627	1.510 MO	N	3,561	42,728	12/30/2021	08/15/2049
	JPMDB COMMERCIAL MORTGAGE SECU AM SUB CM	ll		4	1.A			11,702,248	12,849,380			(201.378)			4.421	2.687 MO		47.339	568.071	12/30/2021	06/15/2051

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adj	justed Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e .		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
465968-AK-1	JP MORGAN CHASE COMMERCIAL MOR SUB SUB C	Ť	 ''	Ondi	1.B		86.3400	582.795	675.000	683.183	(Beerease)	(1.923)		Value	4.050	3.783		2.278	27.338	07/21/2017	09/15/2050
46625M-5P-0	JPMCC SENIOR CMBS 04-PNC1 144A				2.B FE			78	6/5,000	003, 103		(1,923)			0.000	0.000		2,210	21,330	06/14/2004	06/12/2041
46625Y-JP-9	JPMCC 05-CB11 SENIOR CMBS 05-CB11 144A				6. FE	42,049		4.448							0.156	0.000	-		4,733	03/28/2005	08/12/2041
46625Y-NP-4	JP MORGAN CHASE COMMERCIAL MOR SENIOR SE				6. FE	42,049	0.0930	4,448							0.000	0.000		025	4,733	03/28/2005	08/ 12/203/
46642E-BB-1	JPMBB COMMERCIAL MORTGAGE SECU SENIOR SE				0. FE		0.1510					(40,367)			0.278	15.394	-	2.858		01/15/2015	08/15/2047
46642N-BF-2	JPMBB COMMERCIAL MORTGAGE SECU SENIOR SE			4	1.D FE		0. 1950			53.433		(40,367)			0.781	31.635	-	9.532		11/19/2015	09/15/2047
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU LCECRUT S			4	1.A			19.057.913	19.406.973	19.512.492		(314,462)			3.373	1.332				01/01/2022	11/15/2047
46643G-AL-4	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB C			,	1.D	1,845,265		1,359,560	1,800,000	1,806,976		(314,462)			4.368		MON			10/09/2014	11/15/2047
46643G-AQ-3	JPMBB COMMERCIAL MORTGAGE SECU SOB SOB_C			······	1.D			3.170.550	3.228.621			(3,096)			3.373	2.132		9.074		12/30/2021	11/15/2047
46643P-BD-1	JPMBB COMMERCIAL MORTGAGE SECU LCECRUT S				1.A			15,502,919	15,834,721	15.947.290		(246,696)			3.408	0.006	-	44.971	543,348	12/30/2021	11/15/2047
46644A-BE-1	JPMBB COMMERCIAL MORTGAGE SECULICECRUT S				1.A	1,399,471		1.321.772	1.361.286	1.372.834		(13.221)			2.920	0.988		3.313		12/30/2021	02/15/2048
46644F-AC-5	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUT S			4	1.A					1, 157, 951		(5,853)			2.912		MON	2.798		12/30/2021	10/15/2048
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUT S	ļ		*	1.A	1,591,250		1,446,470	1,508.047	1.536.987		(22.390)			3.311	1 079	-	4 160	49.925	12/30/2021	03/15/2049
46645U-AS-6	JPMORGAN CHASE COMMERCIAL MORT LCFCRUT S				1.A	3,996,482		3,602,625	3,809,213	3,890,927		(42, 127)			3.393	1.784	MON	10.770	129,239	12/30/2021	12/11/2049
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU LCFCRUT S	L			1.A	4,820,249			4,692,694	4.762.808		(29,275)			2.882	1.598	MON	11.271		12/30/2021	12/15/2049
46647T-AR-9	JP MORGAN CHASE COMMERCIAL MOR LCFCRUT S			4	1.A	652,767	96.6320	600,006	620,919	638,932		(6,703)			3.457	1.320	MON	1,789	21,465	12/30/2021	03/15/2050
46648K-AT-3	JPMDB COMMERCIAL MORTGAGE SECU LOFCRUT S	ļ		4	1.A	1,556,762	93.1580	1,386,883	1,488,747	1,521,535		(18,474)			3.147	1.844	MON	3,904	46,846	12/30/2021	10/15/2050
46648K-AY-2	JPMDB COMMERCIAL MORTGAGE SECU AM SUB_CM	ļ			1.A	1,919,104	90.7470	1,621,375	1,786,691	1,874,429		(22,043)			3.713	2.423	MON	5,528	66,331	12/30/2021	10/15/2050
48128Y-BA-8	JPMORGAN CHASE COMMERCIAL MORT AM SENIOR			4	1.A			543,911	595,887	644,341		(8,953)			4.290	2.642	MON	2, 130	25,564	12/30/2021	03/10/2052
48129R-BB-0	JPMDB COMMERCIAL MORTGAGE SECU SUB SUB_C				1.F	10, 121, 284		7,066,854	10,000,000	10,077,822		(11,338)			3.922		MON	32,685	397,767	11/14/2019	11/13/2052
50190D-AG-1	LADDER CAPITAL COMMERCIAL MORT LCFCRUT S				1.A	1,341,926		1,216,450	1,285,095	1,319,900		(11,204)			3.289	1.564	-	3,522	42,267	12/30/2021	07/12/2050
53218C-AL-4	LIFE_21-BMR SUB SUB_CMBS _21-BMR 144A	.			1.B	3,237,719		3,064,401	3,243,801	3,242,987		176			7.826	7.964	MON	11,988	244,083	10/28/2021	03/15/2038
55312Y-BD-3	MERRILL LYNCH/COUNTRYWIDE COMM SENIOR SE			4	6. FE	200		1,600							0.401	0.000	MON	31		04/28/2015	08/12/2048
55316P-AL-1	MKT_20-525M SUB_CMBS _20-525M				3.A	9,759,850		3,918,734	10,000,000	9,842,258		21,624			2.941		MON	24,505	298 , 144	02/07/2020	02/12/2040
55316V-AL-8	MHC COMMERCIAL MORTGAGE TRUST SUB_CMBS	·			1.F			19,645,042	20,202,552	20, 194, 322		3,619			8.077	8.251		77,058		04/06/2021	04/15/2038
61690F-AS-2	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	·		4	1.G	2,382,750			2,700,000	2,639,830		43,827			4.200	6. 138	MON	9,451	115,002	03/09/2016	04/17/2048
61690Q-AD-1	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S	· · · · · ·		4	1.A		97.2430	867,283		904,743		(11,387)			3.451	0.922	MUN	2,565	30,778	12/30/2021	07/15/2050
61690Y-BT-8 61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST LCFCRUT S MORGAN STANLEY CAPITAL I TRUST SENIOR CM				1.A	3, 194, 717		2,882,630	3,081,338			(37,079)			2.791	1.653	MON			12/30/2021	11/17/2049
61690Y-BV-3	MORGAN STANLEY CAPITAL I THUST SENIOH_CM MORGAN STANLEY CAPITAL I TRUST LCFCRUT S				1.A FE			272,774	681.503			(80,960)			3.337	15.015				12/30/2021	11/15/2049
61691E-AZ-8	MORGAN STANLEY CAPITAL I THUST LUFCHUT S			*	1.A			1.460.907		1.576.663		(6,258)			3.337		MON	4 414		12/30/2021	12/ 15/2049
616910-AR-1	MORGAN STANLEY BAML THUST MSBA LUFURUT S				1.A	1,561,592		1,460,907	1,531,234	1,576,663		(18,000)			3.459		MON	4,414		12/30/2021	12/ 15/2049
61691Q-AD-0	MORGAN STANLEY CAPITAL I TRUST LOFCRUT S			4	1.A				1,475,338						4. 139	1.913		4 111	49, 129	12/30/2021	12/ 15/2050
61691Q-AH-1	MORGAN STANLEY CAPITAL I TRUST AM SUB CM	1	1	· ······	1.A			13,487,178	1, 191, 774	15, 979, 659		(26,976)			4. 139	2.812				12/30/2021	10/15/2051
61763X-AG-1	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM	I	1	4	1.A FE	1,659,903	0.1480	42,680	17,000,100	14,444					0.588	. 2.959. 197	MON			09/19/2014	10/15/2047
61763X-AL-0	WE-RBS COMMERCIAL MORTGAGE TRU SUB SUB C	I	1	4	1.D	5,540,073		5.352.685	5.620.000	5.608.805		6,213			4.471	4.711	MON .			09/18/2014	10/15/2047
61764B-AA-1	MORGAN STANELY CAPITAL I TRUST LCF SENIO				1.A			23,865,247	29,053,000	29,542,424		(338.946)			3.912	3. 156		94.713		12/30/2021	09/09/2032
61764P-BT-8	MORGAN STANLEY BAML TRUST MSBA LCFCRUTSE			4	1.A	21,026,909		20,062,149	20,425,943	20,529,741		(267, 165)			3.246	0.682		55,252	663,026	12/30/2021	12/15/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	ļ			1.A	1,353,046		1,295,530	1,400,000	1,391,466		2,180			4.000	4. 194	MON	4,667	56,000	12/09/2014	12/17/2047
61764R-BE-7	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S				1.A	9,530,486		9,042,978	9,266,057	9,341,382		(95,066)	·[2.988	0.953	MON	23,072	276,870	12/30/2021	02/15/2048
61764X-BH-7	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S				1.A	3,675,474		3,527,392	3,623,089	3,636,233		(21, 143)			3.077		MON	9,290	111,482	12/30/2021	03/15/2048
61764X-BK-0	MORGAN STANLEY BAML TRUST MSBA SENIOR SE				1.A FE	2,855,555		220,018		347,247		(273,427)			0.840	(4.936)		27,422	358,289	02/18/2015	03/15/2048
61765D-AT-5	MORGAN STANLEY CAPITAL I TRUST LCFCRUT S	ļ			1.A	1,883,897		1,744,379	1,804,141	1,828,783		(24, 122)			3.510		MON	5,277	63,325	12/30/2021	05/15/2048
61765L-AV-2	MORGAN STANLEY BAML TRUST MSBA SENIOR_CM				1.A FE	236,099		31,707		34,545		(21,088)			0.680	15.801	-	2,219	29, 130	07/27/2015	05/15/2048
61765L-AX-8	MORGAN STANLEY BAML TRUST MSBA SUB SUB C		l		1.A	1.732.570	92.8010	1.670.424	1.800.000	1.783.096		6.096			4.323	4.722	MON	6.485		03/07/2016	05/15/2048

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	tes
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					Desig-									Foreign							
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			О		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
61765L-AY-6	MORGAN STANLEY BAML TRUST MSBA SUB SUB C			4	1.B	980,60	687.4800	1,023,514	1.170.000	1, 129, 052		25,690			4.323	7.017	MON	4,215	51,305	02/24/2016	05/15/2048
61765T-AE-3	MORGAN STANLEY BAML TRUST MSBA LCFCRUT'S		.	l	1.A			2,010,154	2,077,840	2, 104, 142		(39,598)			3.372		MON	5,839	70,065	12/30/2021	10/15/2048
61765Y-AD-4	MSCI 16-PSQ SUB CMBS 16-PSQ 144A		.	l	2.A	3,649,00			4.000.000	3.898.431		31.337			3.826	4.905	MON	12,754	155, 170	01/29/2016	01/10/2038
61765Y-AE-2	MSCI_16-PSQ_SUB_CMBS16-PSQ_144A				4.A		583.2600	7,201,952	8.650.000	8,202,689		194 .847			3.826	6.579				06/15/2021	06/01/2052
61766C-AL-3	MORGAN STANLEY CAPITAL I TRUST SUB SUB C		. [1.F			1,002,705	1,116,000	1,087,709		6, 173			4.761	5.466		4,427	51,972	02/19/2016	03/15/2049
61766E-BD-6	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S		.1	4	1.A	2.266.38		2.082.796	2.177.751	2.220.699		(23, 102)			3.058			5.550		12/30/2021	05/15/2049
61766N-BA-2	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S				1.A		393.2510		2,326,717	2,352,705		(11,646)			2.600	1.590		5,041	60,495	12/30/2021	09/15/2049
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S				1.A		894.1630	4,334,365	4.603.036	4,647,767		(19,836)			2.840	1.974		10,894	130,726	12/30/2021	11/15/2049
61766R-BA-3	MORGAN STANLEY BAML TRUST MSBA SENIOR SE				1.A FE	1.777.78		473.849		486.031		(141, 106)			1.264	13 . 435			237.874	10/26/2016	11/15/2049
61767C-AU-2	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S			4	1.A	1,917,36		1,723,451	1,816,776	1,870,783		(23, 334)			3.337	1.986		5.052		12/30/2021	05/15/2050
61767E-AH-7	MORGAN STANLEY BAML TRUST MSBA AM SUB CM				1.A			1.304.402	1 .441 .193	1.523.429		(17.459)			3.859		MON	4.635	55,616	12/30/2021	11/15/2052
61767Y-BC-3	MORGAN STANLEY CAPITAL I TRUST AM SUB CM			4	1.A		993.3180	1.111.230	1.190.803	1,294,606		(21.347)			4.429			4.395	52,741	12/30/2021	07/15/2051
61770K-BA-2	MORGAN STANLEY CAPITAL I TRUST AM SUB CM	· [· · · ·	1	*	1 A		383.9130	1.149.078	1.369.376	1,404,382		(5.058)			2.880	2.468		3.287		12/30/2021	02/15/2053
62475W-AJ-4	MTN COMMERCIAL MORTGAGE TRUST SENIOR CMB		1		1.C		194.0470	9.404.665	10,000,000	9.987.896		22.003			9.651	10 . 464			940,939	03/08/2022	03/15/2039
67118A-AQ-8	OPGT 21-PORT SUB CMBS 21-PORT 144A	· · · · · ·	1		1.A			3,586,461	3,756,204	3,755,525		3.476			7.386	7.589				10/06/2021	10/15/2036
67118A-AS-4	OPGT 21-PORT SUB CMBS 21-PORT 144A		1		1.A		394.7280		6.583.531	6,582,294		6.203			7.836	8.056		24,361		09/30/2021	10/15/2036
68245H-AC-8	ONE MARKET PLAZA TRUST OMPT 17 SUB SUB C				1 A		8 87.0060	435.029	500.000	500.134		(2.448)			3.845	3.471		1.602	19,227	02/15/2017	02/10/2032
78413M-AL-2	SFAVE COMMERCIAL MORTGAGE SECU SUB SUB C			4	1.C		465.4410	3.079.958	4.706.500	4.549.045		9.536			4.534	4.821		17.210		02/05/2019	01/05/2043
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT LCFCRUT S				1.A	2,730,19		2,531,881	2,665,964	2.692.260		(13, 182)			2.779		MON	6, 174	74,087	12/30/2021	10/10/2048
78457J-AN-2	STORAGEMART COMMERCIAL MORTGAG SUB SUB C		.	l	1.F		093.9780	9.397.754	10.000.000						8.062		MON	38.070	779,323	01/21/2022	01/15/2039
89612L-AF-3	TAH_19-SFR1 SUB SUB_CMBS _19-SFR1 144A		.		2.C FE	2,972,50	894.2210	2,742,768	2,911,000	2,940,210		(14,634)			3.745	3.217	MON	9,085	109,017	11/05/2021	03/17/2038
89613J-AL-4	TAH 20-SFR2 SUB SUB CMBS 20-SFR2 144A		.		2.C FE		387.5070	1,790,390	2,046,000	2,083,369		(9,304)			3.079	2.581	MON	5,250	62,996	09/21/2021	11/17/2039
89613T-AF-5	TAH 18-SFR1 SUB SUB CMBS 18-SFR1 144A		.		1.D FE	5, 105, 63	497.5420	4,703,966	4,822,500	4,931,814		(80,251)			4.960		MON	19,933	239, 196	10/07/2021	05/17/2037
89616Q-AE-1	TRICON RESIDENTIAL TRUST TON 2 SUB SUB C				2.A FE	4,999,91	594.0060	4,700,291	5,000,000	4,997,095		(2,831)			5.344	5.334	MON	22,267	267,200	03/23/2022	04/17/2039
89616Q-AF-8	TRICON RESIDENTIAL TRUST TCN_2 SUB SUB_C				2.C FE	2,499,89	994.1000		2,500,000	2,498,412		(1,500)			5.739	5.733	MON	11,956	143,475	03/23/2022	04/17/2039
90276C-AH-4	UBSCMT_17-C2 SUB SUB_CMBS _17-C2				1.A	1,569,02	989.8730	1,327,518	1,477,101	1,536,435		(16,524)			3.740	2.522	MON	4,604	55,244	12/30/2021	08/15/2050
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST LCFCRUT SE				1.A	2,918,97	794.2190		2,816,022	2,877,802		(21, 190)			3.196	1.691	MON	7,500	90,000	12/30/2021	06/15/2050
90276E-AH-0	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB	.	.		1.A	2,543,25	191.6540	2, 183, 736	2,382,578	2,486,988		(27, 199)			3.724	2.337	MON	7,394	88,727	12/30/2021	06/15/2050
90276F-AZ-7	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB	.	.		1.A		191.7890	929, 116	1,012,231	1,093,245		(16,708)			4.494	2.675	MON	3,791	45,494	12/30/2021	05/15/2051
90276G-AU-6	UBSCMT_17-C3 SENIOR_CMBS _17-C3				1.A FE	4, 108, 40	52.6480	1,349,619		2,042,537		151,480			1.112	(7.667)	MON	47,234	599,687	08/21/2017	08/15/2050
90276G-AW-2	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB	.	.		1.A	945,09	090 . 8080	810,784	892,860	927,036		(9,073)			3.739	2.601	MON	2,782	33,379	12/30/2021	08/15/2050
90276T-AK-0	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB	. 			1.A		489.4430	1,730,876	1,935,177	2,017,113		(19, 147)			3.777	2.657		6,091	73,092	12/30/2021	11/15/2050
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST LCFCRUT SE				1.A	311,62	794.6980	270,628	285,781	301,091		(4, 128)			3.720	0.939	MON	886	10,631	12/30/2021	02/15/2051
90276W-AR-8	UBS COMMERCIAL MORTGAGE TRUST LCFCRUT SE				1.A	1,014,26	393.9500	899,751	957,696	989,047		(8,781)			3.418	1.603	MON	2,728	32,734	12/30/2021	12/15/2050
90276X-AV-7	UBS COMMERCIAL MORTGAGE TRUST LCF SENIOR				1.A	2,718,19	093.4950	2,282,941	2,441,778	2,633,260		(43,798)			4.241	2.272	MON	8,630	103,558	12/30/2021	06/15/2051
90276X-AY-1	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB	. 			1.A	2, 195, 07		1,768,431	1,965,263	2, 126, 968		(34,308)			4.492			7,356	88,274	12/30/2021	06/15/2051
90276Y-AF-0	UBSCM_19-C16 SUPSEN SENIOR_CMBS _19-C16	ļ			1.A FE		45.2680	2,844,881		3,377,530		(675,506)			1.521	3.581		68,464	928,889	03/28/2019	04/15/2052
90278L-BD-0	UBS COMMERCIAL MORTGAGE TRUST SUB SUB_CM	. 	.		1.F		282.4900	12,373,481	15,000,000	14,691,247		37,870			5.140			64,256	783,279	12/18/2018	12/15/2051
90291J-AW-7	UBS COMMERCIAL MORTGAGE TRUST LCF SENIOR	.	.		1.A	2,569,85		2,186,377	2,331,141	2,493,473		(39,267)			4.117	2.262		7,998	95,973	12/30/2021	03/15/2051
90291J-AZ-0	UBS COMMERCIAL MORTGAGE TRUST AM SUB_CMB	.	.		1.A	1,310,46		1,061,319	1,190,803	1,275,249		(16,841)			4.318	2.847		4,285	51,419	12/30/2021	03/15/2051
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST LCFCRUT SE	.			1.A		594.7680	4,232,566	4,466,242	4,729,016		(91,596)			4.030	1.414		14,999	179,985	12/30/2021	08/15/2051
90353K-BB-4	UBS COMMERCIAL MORTGAGE TRUST AMSUBCMBS1	.		4	1.A		591.7010	546,436	595,887	651,160		(10,945)			4.585	2.433		2,277	27,323	12/30/2021	10/15/2051
92259H-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM	.	.		1.A FE	2,251,77		2,308,220	2,251,979	2,251,528		(251)			7.670	7.667		14,394	28,788	10/31/2023	11/25/2053
92259H-AD-9	VCC_23-4 SUB_CMBS _23-4 144A	ļ	.		1.D FE		0 . 103.0620	192,727	187,002	186,990		(10)			8.130			1,267	2,534	10/31/2023	11/25/2053
92259H-AG-2	VCC_23-4 SENIOR_CMBS _23-4 144A	.	.]		1.G FE	178,04	7 . 103.4920	184,266	178,050	178,041		(7)			9.080	9 . 192	MON	1,347	2,694	10/31/2023	11/25/2053

SCHEDULE D - PART 1

								Showing All Lo		S Owned Dece											
1	2		Cod		6	7		Fair Value	10	11			usted Carrying					nterest		Da	
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			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
92259H-AK-3	VCC_23-4 SENIOR_CMBS _23-4 144A				2.B FE	1,278,95	3 . 102.8010	1,315,004	1,279,172	1,278,865		(88)			10.080	10 . 193	MON	10,745	21,490	10/31/2023	11/25/2053
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU LOFCRUT S			4	1.A	1,427,22	698.5990	1,361,658	1,381,003	1,387,860		(21,375)			3.488	0.417	MON	4,014	48, 169	12/30/2021	09/15/2057
92890P-AH-7	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C				1.A	1,511,32	78.1000	1,148,070	1,470,000	1,470,354		(1,665)			3.841	3.650	MON	4,705	56,440	04/28/2015	06/15/2046
92938C-AG-2	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE			4	1.F FE		0.0010	10							0.000	0.000			2, 168	01/02/2015	08/15/2046
92938V-AW-5	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE			4	1.A FE		50.0320	1,589		2, 121		(14,661)			0.892	296.469		3,709	53,715	01/30/2015	03/15/2047
92939F-BA-6	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE			4	1.A FE		10.4810	107,280		101,783		(183,931)			0.985	(1.311)		18,294	236,478	03/28/2016	08/15/2047
92939F-BB-4	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE				2.C FE	333,63		20,396		21,337		(44,931)			0.639	12.627		3, 193	42,383	01/28/2015	08/15/2047
92939H-BC-8	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A		577.1450	3,318,007	4,301,000	4,278,277		30,902			3.861	4.716		13,839	168,703	02/25/2016	10/15/2057
92939K-AJ-7	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM				1.A FE			137,822		172,409		(197,627)			0.405	(1.022)				10/28/2014	11/15/2047
92939L-AJ-5 92939L-AM-8	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C WF-RBS COMMERCIAL MORTGAGE TRU SUB CMBS				1.A		592.3740 00.2720		5,618,368			(8,214)			4.305	4. 148 9. 138			245,362	03/09/2015	11/15/2047
92939L-AM-8 92976B-EC-2	WBCMT SENIOR SENIOR_CMBS _06-C23 144				2.A FE	1,900,00	0.0010	174,087		198,482		(203,797)			0.000	9. 138		16,390	227, 178	02/27/2006	01/15/2047
94989A-AX-3	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS				1 A FF	714,36		56.757		66.468		(52.866)			1.008	40.021		7 .236	96.014	12/16/2014	12/15/2047
94989A-AY-1	WELLS FARGO COMMERCIAL MORTGAG SENIOR CM				2.B FE			59,408		67.926		(52,800)			0.385	22.777		5.941	81.704	12/16/2014	12/15/2047
94989C-BA-8	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS			4	1.A FE	3,959,05		346,563		430,679		(375,716)			1.177		MON		514,461	02/05/2015	02/15/2048
94989C-BD-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB C				1.A		591.8410	2,597,077	2.827.790	2.820.747		1.282			4.071	4. 150		9.593	115,119	08/08/2018	02/18/2048
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSE			4	1.A		197.4090	1,566,864	1,608,545	1,621,001		(19,553)			3.190	0.781		4,276	51,313	12/30/2021	02/15/2048
94989D-BA-6	WFCM_15-C27 SENIOR_CMBS _15-C27	.			4.B FE	916,41	9 0 . 3580	98,925		113,254		(80,802)			0.340	21.013	MON	7,825	110,465	03/04/2015	02/15/2048
94989E-AD-9	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO				1.A	2, 123, 98	496.7880	2,000,109	2,066,493	2,077,803		(26,842)			2.925	1.596	MON	5,037	60,445	12/30/2021	04/15/2050
94989E-AH-0	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE			4	1.A FE	3, 143, 19	9 1.0330	332,606		557,631		40,026			1.278	(35.911)	MON	34,285	448, 103	03/26/2015	04/15/2050
94989E-AJ-6	WFCMT_15-LC20 SENIOR_CMBS _15-LC20				1.F FE		10.5670	290,981		246,372		(174,502)			0.482	27.904		20,605	289,249	03/26/2015	04/15/2050
94989E-AK-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C				1.A		394.3670	3,565,673	3,778,500	3,790,527		(15,991)			3.719	3.307		11,710	140,522	03/25/2015	04/15/2050
94989H-AM-2	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO				1.A			1,014,769	1,038,435	1,043,156		(9,498)			2.874		MON	2,487	29,845	12/30/2021	05/15/2048
94989J-AY-2	WELLS FARGO COMMERCIAL MORTGAG LOFCRUT S			4	1.A		496.8790	1,886,299	1,947,069	1,971,512		(24,942)			3.290	0.731		5,338	64,059	01/01/2022	05/15/2048
94989N-BD-8	WELLS FARGO COMMERCIAL MORTGAG LOFORUTSE			4	1.A		196.6080	759,437	786, 105	801,642		(13,514)			3.411	0.049		2,235		12/30/2021	09/15/2058
94989T-BC-7 95000A-AY-3	WFCM_15-LC22 SENIOR_CMBS _15-LC22				1.A FE	1,280,72		202,680		203,436		(89,404)			0.744	26.153	MON	12,788	170,087	01/28/2016	09/15/2058
95000A-AY-3 95000A-BA-4	WFCM_15-P2 SENIOR_CMBS _15-P2				1.B FE		40.7960 490.9250	121,722	1.165.000	128,305		(60,243)			4.663	5.985		5, 199		12/08/2015	12/15/2048
95000A-BA-4 95000C-BA-0	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C				1.A		695.6820					(8.544)			3.372	1.791		4,527		12/30/2021	01/15/2048
95000C-BH-5	WELLS FARGO COMMERCIAL MORTGAG LUFCHUI S				2.C		479.2930		1,400,000	1.346.851		(8,544)			4.977	5.937		5.806		02/18/2016	01/15/2059
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S				1.A		894.7900	957.424	1.010.043	1.021.114		(5.506)			2.674	1.608		2.251	27.009	12/30/2021	07/15/2048
95000F-AY-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB C				1.A		885.9970	1.031.960	1,200,000	1,209,600		(4.360)			3.438	3.062		3.438	41,256	07/15/2016	07/15/2048
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG LCF SENIO			4	1.A		193.2720	2,519,175	2,700,901	2,712,029		(6,065)			2.399	1.951		5,400	64,795	12/30/2021	08/15/2049
95000G-BB-9	WELLS FARGO COMMERCIAL MORTGAG SENIOR CM				1.A FE	1,338,56		312,929		335,088		(106,744)			1.711	15.268			173,434	08/05/2016	08/15/2049
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S				1.A	2,115,99		1,944,570	2,063,648	2,090,580		(12,283)			2.684	1.524	MON	4,616	55,388	12/30/2021	10/15/2049
95000H-BM-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C				2.A		983.5210	751,692	900,000	903,442		(1,343)			4.428	4.289	MON	3,321	40,411	09/14/2016	10/18/2049
95000L-BC-6	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE			4	1.A FE		62.5960	276, 147		287,541		(111,643)			1.563	15.885		13,855	178,726	03/18/2016	03/15/2059
95000L-BE-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C				1.A	1,544,90		1,381,065	1,500,000	1,512,187		(5,326)			4.506	4.207		5,633	67,590	03/18/2016	03/15/2059
95000L-BF-9	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C			4	1.A		585.0980	1,191,367	1,400,000	1,342,549		14,206			3.896	4.975		4,545	54,544	03/18/2016	03/15/2059
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S				1.A	3,208,15		2,964,013		3,176,677		(13,241)			2.807	1.980		7,355		12/30/2021	11/15/2059
95000P-AD-6	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S				1.A		95.6530	911,479	952,904	982,323		(16,367)			3.525	2.036		2,799		12/30/2021	12/15/2049
95000X-AG-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C				1.A		991.6500	1,910,560	2,084,634	2, 184, 325		(19,510)			3.702	2.682		6,431		12/30/2021	09/15/2050
95000Y-BB-0	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM			4	1.A	1,150,96		982,681	1,072,402	1,126,070		(11,609)			3.854	2.785		3,444		12/30/2021	10/15/2050
95001G-AD-5	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S				1.A		292.2760	1,373,760	1,488,747	1,544,877		(20,938)			3.330	1.943		4, 131		12/30/2021	12/15/2050
95001J-BA-4	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM				1.A		293.2560		1,369,376			(25,702)			4.464	2.372	MUN	5,094	61,129	12/30/2021	05/15/2051

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	1	Coc	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g		strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
95001J-BC-0	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	.			3.A	3,781,175			3,800,000	3,789,970		1,637			4.815		MON	15,247	185,700	04/30/2018	05/15/2051
95001L-AX-0	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM	.			1.A	1,311,170			1,190,803	1,272,973		(19,501)			4. 152	2.347	MON	4, 120	49,442	12/30/2021	03/15/2051
95001M-AG-5	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	.			1.A	1,223,503			1, 148, 101	1, 198, 324		(11,757)			3.665	2.621		1,870	42,078	12/30/2021	07/15/2050
95001N-BD-9	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	.			1.B	1, 199, 911	87.9540	1,055,451	1,200,000	1, 199, 650		(296)			4.727	4.740		4,727	56,724	06/28/2018	06/15/2051
95001Q-AT-8	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S	.			1.A	1,937,630		, .,	1,786,691	1,876,140		(25, 138)			3.888	1.528		5,789	69,467	12/30/2021	08/15/2051
95001X-BA-3	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S	.		4	1.A	2,533,501	93.3670		2,382,578	2,468,062		(33,709)			3.466		MON	6,882		12/30/2021	05/15/2052
95002D-BR-9	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM				1.A	6,453,289			5,733,074	6,254,075		(97,922)			4.673	2.929	-	22,326	267,907	12/30/2021	09/15/2061
95002E-BB-2 07335C-AK-0	WELLS FARGO COMMERCIAL MORTGAG LCFSENIOR BENEFIT STREET PARTNERS CLO LT SENIOR CM			4	1.A	4, 124, 417			3,979,333	4,088,909		(18,209)			2.725	2.212		9,036	108,437	12/30/2021	02/15/2053
	Subtotal - Bonds - Industrial and Miscella	.		offiliated)	=	2,313,705	6. 1910	1, 158,908				(214,8/2)			1.554	5.36/	MUN	24,236	308,297	08/12/2019	08/ 15/2052
	Subtotal - Borius - Iridustrial and Miscella Mortgage-Backed Securities	aneou	15 (UI	iaiiiiaieu)	-	1,203,811,107	YYY	1,011,058,802	1.108.172.905	1,137,482,379	710	(11,391,498)			XXX	XXX	XXX	4, 187, 301	56.849.973	XXX	xxx
00110X-AC-8	AFN ABSPROPOO1 LLC AFN 21-1A ABS ABS 21	1			1.F FE	2,771,720			2,773,058	2,772,116	710	117			3.030	3.053		2.567	84,024	05/26/2021	05/20/2051
00110X-AC-6	AGL CLO CREDIT MANAGEMENT SUB ABS ABS 2	· · · · · ·			1.F FE	3,438,750			3,500,000	3.441.517		2,767			7.512		JAJO		67,934	09/19/2023	01/21/2035
00120D-AC-3	AMSR TRUST AMSR 20-SFR2 ABS ABS 20-SFR2	1			1.B FE	3,458,750			3,300,000	3,253,429		(2.157)			2.533	2.476		3, 123	82,323	06/25/2020	07/17/2037
00179V-AF-3	AMSR 21-SFR2 SUB ABS ABS 21-SFR2 144A	· [···			2.C FE	2,207,920			2.208.000	2.207.283		(659)			2.577	2.558		4.742		06/23/2021	08/17/2038
00237@-AA-1	ASLAIRCRAFTINVESTMENTDESIGN ABS				2.A PL				16 . 183 . 401	16 . 183 . 401		(000)			8.659	8.810	-	2.105	372,307	04/04/2023	10/31/2028
04018B-AU-1	ARES CLO LTD ARES 20-55 MEZZANIN ABS ABS				2.C FE	4,915,000			5.000.000	4.929.701					8.805	9.349		95,393		02/23/2022	07/15/2034
04018F-AG-3	ARES CLO LTD ARES 20-60 MEZZANIN ABS ABS				2.C FE	4,259,058		4,219,698	4,351,750	4,273,180					8.607	9.042	JAJ0	78,029	348,804	03/09/2022	07/18/2034
05682G-AJ-7	BAIN CAPITAL CREDIT CLO BCC_22 MEZZANIN	.			1.F FE	6,500,000			6,500,000	6,500,000					7.912	7.988	JAJ0	101,427	478,246	03/11/2022	04/22/2035
05683Y-AA-6	BAIN CAPITAL PBN LP BPBN_22-1 ABS_ABS 1				1.G PL	10,560,000	. 100.0000	10,560,000	10,560,000	10,560,000					8.100	8.180	FMAN	109,296	673,816	12/16/2022	05/15/2038
06762E-AG-9	BARINGS CLO LTD BABSN_21-1 ABS_ABS _21-1	.			2.C FE	4,428,549	96.2240	4,371,942	4,543,500	4,446,609		9,652			8.540	9.049	JAJ0	73,290	364,448	03/09/2022	04/25/2034
070252-AG-6	BASSWOOD PARK CLO BARK_20-1 ABS_ABS _21	.			2.C FE	3,280,503	96.3240	3,262,009	3,386,500	3,296,836		8,556			8.327	8.914	JAJ0	57 , 185	261,713	03/09/2022	04/20/2034
12510H-AB-6	CAUTO_20-1A SENIOR ABS_ABS _20-1 144A	.			1.A FE	5,705,721			5,699,082	5,700,582		(2,935)			3.030	=	MON	7,675	172,682	01/17/2020	02/15/2050
12510H-AD-2	CAPITAL AUTOMOTIVE REIT CAUTO SENIOR ABS	.		4	1.E FE	1,737,338			1,737,633	1,737,592		89			3.190	3.212	-	2,464	55,431	01/15/2020	02/15/2050
127820-AA-5	CL B NT - ISSUED AUG 2023 ABS	.			1.B PL	29,215,734			27,824,509	29, 181, 402		(34,333)			5.940	5.346		4,591	527,970	08/30/2023	04/30/2036
127820-AB-3	CL B NT - ISSUED AUG 2023 ABS	.			1.D PL	11,249,654			10,713,957	11,236,776		(12,878)			6.460	5.862		1,923	221,094	08/30/2023	04/30/2036
127820-AC-1	CL B NT - ISSUED AUG 2023 ABS	.			1.G PL	7,248,907	. 101.8780	,	6,903,721	7,240,919		(7,988)			7.210		MON	1,383	159,006	08/30/2023	04/30/2036
127820-AD-9	CL B NT - ISSUED AUG 2023 ABS	·			2.C PL				2,636,057	2,765,061		(2,800)			8.870	8.264	-	650	74,692	08/30/2023	04/30/2036
127820-AE-7	CL B NT - ISSUED AUG 2023 ABS	·			2.C Z	3,789,812			3,609,345	3,782,605		(7,207)			0.000	(0.478)				08/30/2023	04/30/2036
13033D-AF-2 14316E-AU-3	CAHF_21-1 ABS_21-1	·			2.A FE 2.C FE				3.500.000	886,942		(69,273)			0.797	4.453	JAJO		124,576	03/16/2021	11/20/2035
22822R-BH-2	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS	· · · · · ·		4	2.0 FE 1.F FE							(31.376)			4.241	2.981			110,860	12/30/2021	07/15/2032
26857L-AB-8	ELFI GRADUATE LOAN PROGRAM ELF SUB ABS A	··· ···			1.F FE 1.C FE	1,944,723									2.980	3.012	-		57,981	06/18/2020	08/25/2045
269330-AA-4	ENERGY EFFICIENT EQUITY INC E3 ABS ABS				1.6 FE	3,342,522						(2)			3.100	3 120		3 166		06/16/2020	09/20/2055
362943-AE-2	GALAXY CLO LTD MEZZANIN ABS ABS 23-32A	1			1.A FE	2,500,000			2.500.000	2.500.000		(2)			8. 174	8 . 193			107,023	09/22/2023	10/20/2036
38082J-AA-7	GOLDEN BEAR GLDN 16-2A ABS ABS 16-2A 14	· · · · · ·			1.A FE				361,206	361,206					3. 160	3. 132		3.202		10/25/2016	09/20/2047
38176Q-AG-5	GOLUB CAPITAL PARTNERS CLO LTD SUB ABS A		l	4	1.A FE	1,994,000			2,000,000	1,994,557		557			8.627	8.883		34,989		09/27/2023	07/20/2032
38179U-AD-0	GOCAP 23-69A MEZZANIN ABS ABS 69 144A				1.0 FE	10,000,000		9.932.622	10,000,000						8.645	8.724				09/25/2023	11/09/2036
38179U-AF-5	GOCAP_23-69A ABS_ABS _23-69A 144A			. [1.F FE				10,000,000	10,000,000					9.395	9.489		195,730		09/25/2023	11/09/2036
38218G-AA-0	GOODGREEN TRUST GOODG_18-1A ABS_ABS _18			.	1.A FE	1,707,987	88.2900	1,508,132	1,708,163	1,708,124		127			3.930	3.950	MON	2,984	70,160	04/20/2018	10/15/2053
42770R-AA-8	HERO _14-1A ABS_ABS _14-1A 144A	.		4	1.A FE	216,881	95.2230		208,039	208,429		(5,935)			4.750		MS	2,772	9,882	12/07/2016	09/20/2038
42770U-AA-1	HERO_15-2A ABS_ABS _15-2A 144A				1.A FE		93.0310		198,407	198,713		(5,970)			3.990	2.832		242	8,460	12/07/2016	09/20/2040
52607B-AA-1	LBZZ_21-1A ABS_ABS _21-1A 144A				1.B FE	633,944			633,996	633,972		16			1.460	1.469		411	9,256	10/22/2021	06/15/2026
55281B-AA-7	MCFCL_17-6-2A SENIOR ABS_ABS _6 144A				1.A FE	79,983,087			79,983,087	79,983,087					7.402	7.442		1,200,585	5,431,068	06/13/2017	07/20/2030
55281B-AN-9	MCFCL_17-6-2A SUB ABS_ABS _17-6-2A 144A	.			1.F		95.9710	73,012,634		73, 138, 617		829,561			0.000	1.114	JAJ0		8,979,727	03/07/2018	07/20/2030

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		air Value	10	11			usted Carrying	y Value				nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
55281B-AQ-2	MCFCL_17-6-2A SENIOR ABS_ABS _6 144A				1.A FE	26,757,41		26,642,131	26,757,412	26,757,412					7.402	7.458		401,642	1,816,901	03/07/2018	07/20/2030
55821G-AJ-4	MADISON PARK FUNDING LTD MDPK ABS_ABS _2				1.F FE	3,812,03			3,875,000	3,823,194		5,723			7.608	7.940		60,603	271,789	03/01/2022	07/19/2034
55952A-AG-4	MAGNETITE CLO LTD MAGNE_23-37 MEZZANINAB				2.C FE	2,964,00		2,967,710	3,000,000	2,964,472		472			9.426	9.715		69, 125		10/26/2023	10/20/2036
55954P-AS-3	MAGNETITE CLO LTD MAGNE_19-21A MEZZANIN	.			1.F FE		096.8100	4,840,487	5,000,000	4,866,796		6,796			7.277	8.168		73,785	91,843	09/19/2023	04/20/2034
57631T-AA-1	MASTT_22-1A ABS_ABS_22-1A	.			1.G FE	34,614,39		34,614,390	34,614,712	34,614,320		63			6.895				2,413,248	11/30/2022	12/15/2047
629682-AA-3 64135D-AE-5	NADG NNN PROPERTY FUND LP NADG ABS_ABS NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A	.			1.F FE		295.7290		12,5/0,212	12,5/0,212		407			3.368	8 . 127		3,528	423,365	11/21/2019	12/28/2049
67578J-AE-9	OCTAGON INVESTMENT PARTNERS LT MEZZANIN				1.F FE		999.4140		2,725,000			407			7.444	7.963				03/01/2022	04/ 14/2035
67707C-AU-2	OAK HILL CREDIT PARTNERS OAKC ABS ABS 1				1.F FE		099.6370	5,081,468	5.100.000			1.875			7.677	7.963			98,894	09/13/2023	04/20/2034
69120B-AE-5	OWL ROCK CLO LTD OR 22-9A MEZZANIN ABS_A				1.0 FE		099.5170		2,500,000	2,500,000		1,075			9.367	9.473		27,321	212,821	11/18/2022	11/20/2034
693342-AK-3	PG&E WILDFIRE RECOVERY FUNDING SENIOR AB				1.0 FE	2,473,33		2.283.598	2,300,000	2,469,051		(2.850)			5.099	4.562		9.701	158,771	07/28/2022	06/01/2054
69376B-AA-4	PACEF_20-1A ABS_ABS _20_1A				1.A FE		1 86.6010	2,929,928		3,384,134		(17.006)			3.000	2.776	-	3,101		10/21/2020	09/20/2055
69688A-AS-0	PALMER SQUARE CLO LTD PLMRS_18 SUB ABS_A				1 F FF		098.9270	2.473.171	2.500.000	2.454.347		1 847			7.514	8.311			105,512	11/13/2023	10/17/2031
696926-AG-9	PALMER SQUARE CLO PLMRS_23-3 ABS_ABS_23				1.F FE		099.9160	5,994,941	6,000,000	6,000,000					8.279					11/17/2023	01/20/2037
69700G-AN-2	PALMER SQUARE CLO LTD PLMRS 19 MEZZANIN				1.F FE		099.0420	2,971,252	3,000,000	2,975,116					7.639	7.994			58,502	09/19/2023	11/14/2034
69701X-AE-4	PLMRS_21-2 MEZZANIN ABS_ABS _21-2 144A				1.F FE		098.2660	1,473,997	1,500,000	1,469,743		993			7.455			24,230		11/28/2023	07/15/2034
78433L-AF-3	SCE RECOVERY FUNDING LLC SECURED ABS_ABS				1.A FE	599,94	374.5640	447,386	600,000	599,982		(3)			3.240	3.240	MN	2,484	19,440	02/08/2022	11/15/2048
80281H-AC-8	SCART_21-C SUB ABS_ABS _21-C 144A	.			1.D PL	242,74	997 . 1220	229,252	236,046	238,444		(1,250)			2.970	1.907	MON	312	7,011	10/01/2021	06/15/2028
802824-AC-6	SANTANDAR CONSUMER AUTO SCART SUB ABS_AB	.			1.B PL	1,295,90	296.6040		1,237,000	1,266,957		(14, 106)			3.090	1.467	MON	1,699	38,223	10/01/2021	03/15/2029
88675Y-AE-4	TIKEHAU US CLO LTD TKO_23-2 ABS_ABS _23				1.0 FE	10,000,00	0 . 100 . 1380	10,013,792	10,000,000	10,000,000					8.279	8.349	JAJ0	43,696		11/17/2023	01/15/2036
89614Y-AE-6	TCN_21-SF1 SUB ABS_ABS _21-SF1 144A	.			2.A FE		590.4540	5, 143, 527	5,686,320	5,641,986		13,615			2.794		MON	13,240	158,876	02/09/2022	07/17/2038
89614Y-AF-3	TCN_21-SF1 SUB ABS_ABS _21-SF1 144A	.			2.C FE		390.2540	1,245,499	1,380,000	1,328,144		18, 199			2.894	4.445		3,328	39,937	02/14/2022	07/17/2038
90139#-AA-9	TWIN BROOK CAP FDG VIII DSPV ABS	.			1.E PL	10,389,59		10,432,419	10,415,631	10,397,755		(9,797)			8.406	8.246		223,760		12/16/2020	06/09/2026
90139*-AA-3	TWIN BROOK CAP FDG VII DSPV ABS				1.E PL		2 . 100 . 1230	21,592,330	21,565,706	21,528,668		(20,275)			8.406	8.246		463,298		12/16/2020	06/09/2026
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C	.			1.E FE		92.1580		9,419,195	9,493,196		(5,469)			4.150	3.969		136,814	390,897	08/18/2021	08/25/2031
90931G-AA-7	UNITED AIRLINES PASS THROUGH T SECURED C	.			1.E FE			2,620,100		2,651,316		(5,475)			5.875	4.914		32,098		03/11/2022	04/15/2029
91823A-AW-1	VBTOW_18-1A ABS_ABS_22-1 144A				1.F FE		082.2840		2,900,000	2,900,000					3.706		MON	4,777	107,474	02/18/2022	02/15/2057
92917K-AD-6 94951J-AC-4	VOYA CLO LTD VOYA_18-3A MEZZANIN ABS_ABS WELLFLEET CLO LIMITED WELF 21 MEZZANIN A			4	1.F FE		098.6810 099.4430			4,748,454		13,624			7.855 7.455	8.523				02/22/2022	10/15/2031
94951J-AC-4 BHM2DZ-Q3-8	VICOF II TRUST ABS ABS	·			1.0 PE		397.1500					7,562			4.000			39,866		02/15/2023	01/15/2035
BRYCZ9-4S-4	LENDINGPOINTFUNDING4TRUST ABS	.	1	٠٠٠٠٠٠٠	1.6 PL										8.220			24,211		02/15/2022	12/31/2028
00120W-AG-9	AGL 23-28A SUB ABS ABS 23-28A 144A				1.F FE							(23)			8.248			9, 164	200,/91	11/14/2023	01/21/2037
00889B-AD-3	AIMCO CLO LTD AIMCO 21-15 MEZZANIN ABS A	· · · · ·	n		2.0 FE		097.5480	3,170,309	3,250,000			6.031			8.564	9. 152				03/07/2022	10/17/2034
00901A-AQ-0	AIMCO AIMCO_19-10A SENIOR ABS_ABS_19-10		D		2.0 FE		398.1220	5,028,738	5.125.000	5.066.734		9.338			8.574	9.043				03/07/2022	07/22/2032
00901F-AE-6	AIMCO CLO LTD AIMCO_21-16 MEZZANIN ABS_A		. D		1.F FE		099.0230	2,475,579	2,500,000	2,471,532		1.532			7.664	8.099			48,361	09/13/2023	01/17/2035
03663R-AE-2	ANTR_23-2A MEZZANIN ABS_ABS _23-2A 144A		. D	1	1.F FE		094.2460	4.712.325	5.000.000	5.000.000					9.370					11/29/2023	01/25/2036
03664T-AQ-0	ANTR_19-1 MEZZANIN ABS_ABS _19-1A		. D		1.F FE		099.9660	11,995,931	12,000,000	12,000,000					9.617	9.725		144,257		10/31/2023	01/20/2036
03666B-AE-4	ANTR_21-1A ABS_ABS _21-1A 144A	ļ	. D	4	1.0 FE			8,776,456	9,000,000			2,053			7.490	8.170		127,327		12/12/2023	07/25/2033
03769C-AG-3	APIDOS CLO APID_20-38 MEZZANIN ABS_ABS	.	. D		1.F FE	1,962,50	099.1070	1,982,148	2,000,000	1,963,013		513			7.574	7.991	JAJ0	29,453		11/15/2023	01/21/2034
039937-AG-2	ARES CLO LTD ARES_20-63 MEZZANIN ABS_ABS	.	. D		1.F FE	6,500,00	099.8650	6,491,255	6,500,000	6,500,000					7.816	7.889	JAJ0	103,017	470,808	03/10/2022	04/20/2035
039937-AJ-6	ARES CLO LTD ARES_22-63 MEZZANIN ABS_ABS	.	. D		2.C FE		097.0430	6,307,803	6,500,000	6,500,000					8.916	9.012		117,515	543,301	03/10/2022	04/20/2035
04009A-AS-9	ARES CLO LTD ARES_19-52 MEZZANIN ABS_ABS	.	. D		1.F FE		099.2850	3,375,697	3,400,000	3,361,343		6,901			7.774	8.150		51,392	244,252	04/28/2022	04/22/2031
04020F-AE-4	ARES CLO LTD ARES_23-ALF4A ABS_ABS _23-A	.	. D		1.F FE		099.9890	9,998,865	10,000,000	10,000,000					8.447	8.531		105,588		10/20/2023	10/15/2036
04943E-AJ-0	ATLAS SENIOR LOAN FUND LTD ATC SENIOR AB	.	. D		1.F FE		097.7650		3,000,000	2,962,131		3,585			8.057	8.368		50,354	223,728	02/28/2022	01/18/2035
05766J-AG-6	BOBA_23-2A ABS_ABS _23-2A 144A		. D		1.E FE	10,000,00	099.9930	9,999,289	10,000,000	10,000,000					8.280	8.357	JAJ0	126,503		09/26/2023	10/20/2036

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	L	Cod	es	6	7		Fair Value	10	11			usted Carrying	g Value			I	nterest		Da	tes
		3	4	5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
05766J-AJ-0	BOBA_23-2A MEZZANIN ABS_ABS _23-2 144A		. D		2.B FE	4,000,00	099.9590	3,998,341	4,000,000	4,000,000					9.918	10.028	JAJ0	60,612		09/26/2023	10/20/2036
06763K-AG-4	BMM_23-I ABS_ABS _23-I 144A		. D		1.F FE	10,000,00	099.9810	9,998,143	10,000,000	10,000,000					9.666	9.758	JAJ0	53,700		11/20/2023	01/20/2036
072929-AG-7	BAYSWATER PARK CLO BAYPK_23-1 MEZZANIN A		. D		1.F FE	8,000,00		7,994,749	8,000,000	8,000,000					8.270		JAJ0	22,054		11/02/2023	01/20/2037
072929-AL-6	BAYSWATER PARK CLO BAYPK_23-1 MEZZANIN A	.	. D		2.C FE		099.9830	3,749,363	3,750,000	3,750,000					9.970	10.072		12,463		11/02/2023	01/20/2037
08182N-AE-2	BENEFIT STREET PARTNERS CLO LT MEZZANIN	·	. D		1.F FE	5,955,00		5,955,757	6,000,000	5,955,945		945			7.727		JAJ0	94,017		12/08/2023	10/20/2034
09077R-AG-4	BGCLO_237A MEZZANIN ABS_ABS _237A 14	.	. D		1.F FE	10,600,00		10,597,741	10,600,000	10,600,000					8.637		JAJ0	114,447		10/27/2023	10/20/2036
09631E-AE-7	BLUEMOUNTAIN CLO LTD BLUEM_20 MEZZANIN A		. D		1.F FE	10,345,65	097.4060	10,227,657	10,500,000	10,372,469		13,835			7.655	7.962	JAJ0	171,929	735,034	02/23/2022	10/15/2034
12551Y-AE-3	CIFC FUNDING LTD CIFC_18-3A MEZZANIN ABS		. D	4	1.E FE		099.1140	2,973,421	3,000,000	2,963,606		1, 106			7.557	8.013		47,229		11/14/2023	07/18/2031
12567W-AJ-8	CIFC FUNDING LTD CIFC_22-4 ABS_ABS _22-4		. D		2.C FE	5,468,10	098.7800	5,432,921	5,500,000	5,468,402		302			8.944	9 . 145	JAJ0	105,215	123, 150	09/21/2023	07/16/2035
12570L-AE-8	CIFC FUNDING LTD CIFC_22-1 ABS_ABS _22-1		. D		1.F FE	1,962,00		1,976,272	2,000,000	1,962,315		315			7.503	7.970		5,419		11/29/2023	04/17/2035
12575R-AC-4	CIFC_23-1A ABS_ABS _23-1A		. D		1.F FE	7,000,00	099.9920	6,999,458	7,000,000	7,000,000					8.080	8.151	JAJ0	102,117		09/14/2023	10/15/2037
12598Y-AG-3	CIFC_23-3A ABS_ABS _23-3A 144A		. D		1.F FE		0 . 100.0000	9,000,000	9,000,000	9,000,000					0.000	0.000				12/20/2023	01/20/2037
143111-AE-2	CARLYLE US CLO LTD CGMS_22-3 MEZZANIN AB		. D		1.E FE		0 . 100 . 1210		2,150,000	2,150,000					8.586		JAJ0	37,432	46,682	10/03/2023	07/20/2035
26243K-AG-2	DRYDEN SENIOR LOAN FUND DRSLF ABS_ABS _1		. D		1.E FE		797.8430	4,188,653	4,281,000	4,239,067		8,934			7.341	7.687		41,031	295,894	02/16/2022	05/15/2031
26251C-AW-4	DRYDEN SENIOR LOAN FUND DRSLF SUB ABS_AB		. D		1.E FE		098.1720	4,908,602	5,000,000	4,972,671		5,499			7.414		JAJ0	78,264	338,860	02/15/2022	01/17/2032
29001V-AS-8	ELMWOOD CLO VI LTD ELMW6_20-3A MEZZANIN		. D		2.C FE	2,859,18	899.3070	2,904,732	2,925,000	2,868,597		4,881			8.777	9.229	JAJ0	52,061	239,393	03/08/2022	10/20/2034
29002V-AG-3	ELM10_21-3A MEZZANIN ABS_ABS _21-3A 144A		. D		2.C FE		098.7270	8,391,765	8,500,000	8,421,033		11,565			8.577		JAJ0	147,842	678,435	02/23/2022	10/20/2034
29003E-AE-5	ELMWOOD CLO VIII LTD ELMW8_21 MEZZANIN A		. D		1.F FE	2,531,75	098.6070	2,526,799	2,562,500	2,538,311		3,852			7.627	8.112	JAJ0	39,634	179,846	03/02/2022	01/20/2034
29003W-AE-5	ELMWOOD CLO ELMW5_20-14 SENIOR ABS_ABS		. D		1.E FE		598.3170	1,228,966	1,250,000	1,235,541		166			7.566			19, 177		12/12/2023	04/20/2035
33882C-AE-7	FLAT_24 ABS_ABS _24 144A		. D		1.F FE		099.9260		8,400,000	8,400,000					8.321	8.393		23,299		11/08/2023	01/15/2037
38138F-AL-5	GOLDENTREE LOAN MANAGEMENT US ABS_ABS _1		. D		2.C FE		597.5160	2,437,905	2,500,000			180			8.916		JAJ0	45, 198	56,389	09/28/2023	04/20/2034
44989C-AA-4	IP LENDING VI LTD SENIOR ABS_ABS _22-6A		. D		1.G FE	, ,	099.8470	11,003,166	11,020,000	11,020,000					6.625	6.687		60,840	719,935	07/14/2022	06/08/2027
44989G-AA-5	IP LENDING LLC IPL_22-8 ABS_ABS _22-8 14		. D		1.G FE	9,000,00		9,000,000	9,000,000	9,000,000					8.000		MON	48,000	652,000	12/13/2022	11/29/2027
44989M-AA-2	IP LENDING LLC IPL_23-10 ABS_ABS _23-10A		. D		1.F FE	2,647,00		2,748,640	2,647,000	2,647,000					7.750	7.873		13, 106	66, 133	12/14/2023	07/02/2029
46149M-AE-6	INVESCO CLO LTD INVCO_21-2A MEZZANIN ABS		. D		2.C FE		996.4980	94,085	97,500	91,389		708			8.555		JAJ0	1,784	7,713	05/25/2022	07/15/2034
481950-AG-8	KKR_44A ABS_ABS _44 144A		. D		1.F FE	9,250,00		9,250,000	9,250,000	9,250,000					8.498	8.573		6,551		11/22/2023	01/20/2036
48252K-AE-9	KKR FINANCIAL CLO LTD KKR_21 MEZZANIN AB		. D	4	1.E FE	1,743,86		1,755,355	1,784,000	1,745,461		1,601			7.455	8 . 405	JAJ0	28,448		11/13/2023	04/15/2031
48259B-AL-6	KKR FINANCIAL CLO LTD KKR_22-3 ABS_ABS		. D		1.E FE		099.8570	6,490,678	6,500,000	6,500,000					7.894			111, 172	473,310	03/07/2022	04/15/2033
55819G-AS-8	MADISON PARK FUNDING LTD MDPK MEZZANINAB	·	. D		1.F FE		399.6430	4,209,914	4,225,000	4, 170, 934		2,971			7.790			62, 167		10/31/2023	04/25/2032
55819Q-BN-6	MADISON PARK FUNDING XIX LTD MEZZANINABS	·	. D		1.F FE		0 . 100.0000	7,400,000	7,400,000	7,400,000					7.969		JAJ0			12/22/2023	01/22/2037
55822A-AQ-0	MADISON PARK FUNDING LTD MDPK MEZZANIN A	·	. D		1.F FE		099.2610	2,977,817	3,000,000	2,957,323		2,323			7.705		JAJ0	49,444	57,782	09/27/2023	10/15/2034
55822N-AG-4	MADISON PARK FUNDING LTD MDPK MEZZANIN A	·	. D		1.F FE		0 . 100.0000	11,000,000		11,000,000					8.226		JAJ0			11/22/2023	01/20/2037
55822N-AJ-8	MADISON PARK FUNDING LTD MDPK MEZZANIN A	·	. D		2.B FE		0 . 100.0000	5,000,000	5,000,000	5,000,000					9.826	0.000				11/22/2023	01/20/2037
55954W-AQ-2	MAGNETITE CLO LTD MAGNE_19-24A MEZZANIN	·	. D		1.F FE	4, 172, 00		4, 154, 473	4,250,000	4, 174, 154		2, 154			7.494		JAJ0	69,006	42, 133	12/06/2023	04/15/2035
55954Y-AN-5	MAGNETITE CLO LIMITED MAGNE_20 MEZZANIN	·	. D		1.F FE		098.5660	985,664	1,000,000	987,503		753			7.540	8.044	JAJ0	14,242	19, 199	09/13/2023	07/25/2034
55954Y-AQ-8	MAGNETITE CLO LIMITED MAGNE_20 MEZZANIN	·	. D		2.C FE		098.3790	6,148,661	6,250,000	6,178,678		8,634			8.490		JAJ0	100,227		02/25/2022	07/25/2034
55955K-AE-4	MAGNETITE CLO LIMITED MAGNE_20 MEZZANIN	·	. D		1.E FE		098.0930	4,904,672	5,000,000	4,908,154		3, 154			7.305	8.015		79, 143		11/14/2023	01/17/2034
59803D-AG-1	MIDO_23-13A ABS_ABS _23-13A 144A	·	. D		1.F FE	7,500,00		7,462,500	7,500,000	7,500,000					8.625			19,765		11/16/2023	01/21/2037
647550-AG-7	NMC_CLO-3A MEZZANIN ABS_ABS _CLO-3 144A	· · · · ·	. D		1.F FE	7,383,75		7,487,414	7,500,000	7,387,001		3,251			7.777		JAJ0	118,282		11/28/2023	10/20/2034
67112R-AY-0	OAK HILL CREDIT PARTNERS OAKC MEZZANIN A	·	. D		2.C FE	5, 179, 44		5 , 159 , 154	5,265,000	5,192,781		6,856			8.577			91,575	420,231	02/25/2022	07/02/2035
67115V-AG-7	OAK HILL CREDIT PARTNERS OAKC SENIOR ABS	·	. D		2.C FE		599.2990	2,482,484	2,500,000	2,478,768		643			8.997	9.403		44,984	56,990	09/28/2023	07/19/2033
67401U-AS-6	OAKCL_19-2A ABS_ABS _19-2A 144A	··· ··	. D		1.C FE		099.0750	990,746	1,000,000	972,385		385			7.355	8.215		15,733	18,376	10/05/2023	04/15/2031
67402J-AG-6	OAKTREE CLO LTD OAKCL_21-1A ABS_ABS _21	· · · · ·	. D		1.F FE		599.2270	2,480,684	2,500,000	2,448,414		1,539			7.605		JAJ0	41, 196		11/27/2023	07/15/2034
675947-AE-5	OCT61_23-2A MEZZANIN ABS_ABS _23-2A 144A	·	. D		1.F FE		3 . 100.0550	1,871,029	1,870,000	1,869,799		(14)			8.416		JAJ0	31,912	74,997	10/12/2023	04/20/2036
675949-AJ-0	OCTAG_68 MEZZANIN ABS_ABS _68 144A		. D		1.F FE	9,000,00	099.9910		9,000,000	9,000,000					8.101	8 . 175	JAJ0	107,340		09/29/2023	10/20/2036

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			li	nterest		Da	tes
		3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
75888E-AJ-7	REGATTA XIX FUNDING LTD REG19 MEZZANIN A		D		1.F FE	987,500	98.8300	988,303	1,000,000	987,652		152			7.616	8.069	JAJ0	15,443		12/12/2023	04/20/2035
75889F-AL-8	REGATTA XXIII FUNDING LTD REG2 MEZZANIN		D		2.C FE	4,945,000	98.9570	4,947,871	5,000,000	4,953,874		4,864			8.727		JAJ0	88,486	406,684	02/23/2022	01/20/2035
773663-AE-9	ROCKP_21-1A ABS_ABS _21-1A 144A		D		1.F FE	1,977,000		1,975,748	2,000,000	1,977,404		404			7.577			30,731		12/12/2023	04/20/2034
82671C-AG-4	SIGNAL PEAK CLO LLC SPEAK_21-1 MEZZANIN		D		2.C FE	1,988,200		1,924,916	2,000,000	1,990,106		1,081			8.860	9.111		33,964	166,386	02/18/2022	01/24/2035
827925-AE-8	SPCLO_23-3A MEZZANIN ABS_ABS _23-3A 144A		D		1.0 FE	11,000,000		11,016,105		11,000,000					8.343		JAJ0	84, 127		11/02/2023	11/29/2036
874777-AE-5	TALLMAN PARK CLO LTD TALPK_21 MEZZANIN A	.	D	4	1.F FE	2,796,889	98.8580	2,797,682	2,830,000	2,798,607		1,718			7.627		JAJ0	43,771	54,515	09/19/2023	04/20/2034
96467H-AG-1	WHITEBOX CLO III LTD WBOX_21-3 SENIOR AB		D		1.F FE			2,000,237	2,000,000	1,976,617		1,617			7.855	8.408		34,040		09/13/2023	10/15/2034
97315D-AG-2	WIND RIVER CLO LTD WINDR_22-2A ABS_ABS		D		1.C FE	5,000,000		5,009,059	5,000,000	5,000,000					8.316		JAJ0	84,313	105, 112	10/03/2023	07/20/2035
BRYBZ9-PV-6	SLR LLC SLR_22-2 ABS22-2144A	.	D		2.B PL	2,338,006		2,302,680	2,410,315			1,537			6.000	6.370		2,410	149,841	12/12/2022	12/30/2052
BRYBZ9-U6-5	SLR LLC SLR_22-2 ABS22-2144A		D		1.E PL	21,043,683	. 100.8210	21,216,357	21,043,683	21,043,683					5.750	5.819	MON	20, 167	1,253,707	12/12/2022	12/30/2052
	Subtotal - Bonds - Industrial and Miscel	ianeo	ous (Un	amiliated	i) - Otner		V////								V////	V////	V/V/			VVV	VVVV
	ed and Structured Securities	· CCIII ·	1 . IV D			912,941,627		903,523,764	912,064,805	910,000,890		818,124			XXX	XXX	XXX	8,308,036	40,764,197	XXX	XXX
	. Total - Industrial and Miscellaneous (Ur	атппа	atea) B	onas		9,701,039,128		8,607,796,565	9,188,769,837	9,540,934,392	710	(57,059,313)		1,769,708	XXX	XXX	XXX	93,579,070	411, 154, 972	XXX	XXX
05379H-AA-2	AVISTA CAPITAL II CAPSEC CORP_BND			2	2.C FE				10,000,000	8,933,585		(91,633)			6.514	2.116	MJSD	56,090	618,356	12/28/2011	06/01/2037
060505-EN-0 060505-GB-4	BANK OF AMERICA CORP CAPSEC CORP_BND			2	2.B FE	2,610,325		2,679,324	2,705,000	2,610,325		(324,600)			6.100	6.321	MS JAJO	47,668	165,005	11/01/2022	01/01/9999
	BANK OF AMERICA CORP CAPSEC CORP_BND			2		3,000,000			3,000,000	3,000,000		(555, 075)			4.375			23,333		01/20/2022	01/01/9999
06423A-AJ-2 21869M-AA-5	JPMORGAN CHASE & CO CAPSEC CORP_BND			1	2.A FE			12,178,788	10,151,000	14, 184, 991		(555,075)			8.750	2.287	MS	296,071		12/30/2021	09/01/2030
249670-AB-6	CORESTATES CAPITAL III CAPSEC CORP_BND 1 DEPOSITORY TRUST & CLEARING CO SUB CORP			2	2.B FE			6.435.000	8.250.000	8.250.000		8,330			3.375	0.000	FMAN	94,878		09/25/2000	02/15/2027
25746U-DM-8	DOMINION ENERGY INC CAPSEC CORP BND			2	2.0 FE				18,105,000	18,116,826					4.350		AO			12/02/2021	01/01/9999
32082C-AC-1	FIRST MARYLAND CAPITAL II CAPSEC CORP BN			۷	2.6 FE					16,720.955		(4.390)			6.489	3.616		184.713	1,004,688	02/11/2005	02/01/2027
857477-AX-1	STATE STREET CORP JRSUB CORP_BND				2.A FE			3,618,011	3,904,000			(4,390)			6.201	1.781		31,607		12/21/2016	05/15/2028
883199-AR-2	TEXTRON FINANCIAL CORPORATION CAPSEC COR				3.A FE	5,010,311		4,517,346	5.747.000	5.041.875		4.307			7.376	2.683		55,345	398,620	02/01/2022	02/15/2042
89832Q-AF-6	TRUIST FINANCIAL CORP CAPSEC CORP_BND			2	2.B FE	9,907,150		8,971,427	9,900,000	9,907,150		4,007			5.100	5.096			504,900	06/17/2020	01/01/9999
949746-TD-3	WELLS FARGO & COMPANY CAPSEC CORP_BND			1	2.B FE			461.978	500.000	436 . 250					3.900	4.470				07/08/2022	01/01/9999
949746-TF-8	WELLS FARGO & COMPANY CAPSEC CORP_BND				2.B FE			14,205,646	15,000,000	15,000,038		(53)			6.655	0.000			902,517	07/16/1997	04/15/2027
89356B-AG-3	TRANSCANADA TRUST JRSUB CORP BND		A	2	2.0 FE	700,000		586.420	700.000	700.000					5.600	5.599		12.413		03/02/2022	03/07/2082
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANK CAPSEC CO		D	2	2.B FE	3,511,466		2,990,306	2,971,000	3,511,466					6.750	5.711		8,913	200,543	09/17/2021	01/01/9999
05565A-HN-6	BNP PARIBAS SA CAPSEC CORP BND 144A		D	2	2.C FE	4, 164, 036		3,762,625	3,791,000	4,164,036		6,828			6.625	6.031			251, 154	09/23/2021	01/01/9999
05565A-M3-4	BNP PARIBAS SA CAPSEC CORP_BND 144A		D	2	2.C FE	9,719,854		9,816,745	9,617,000	9,703,433		(16,421)			7.750	7.549		279,494	745,318	08/16/2022	01/01/9999
456837-AR-4	ING GROEP NV CAPSEC CORP_BND		D	2	3.A FE	15,575,000		13,069,472	14,000,000	15,575,000					5.750	3.359		100,625	805,000	09/16/2021	01/01/9999
780097-BQ-3	NATWEST GROUP PLC CAPSEC CORP_BND		D	2	2.C FE	7,416,869	96.6810	6,477,616	6,700,000	7,324,092		(92,777)			6.000	3.505	MJSD	1,117	402,000	12/10/2021	01/01/9999
90352J-AF-0	UBS GROUP AG CAPSEC CORP_BND 144A		D	2	2.C FE	16,556,250	99.9690	14,995,373	15,000,000	16,556,250					7.000	6.342	JJ	440,417	1,050,000	09/17/2021	01/01/9999
BHM2NG-Z2-1	UBS GROUP AG CAPSEC CORP_BND 144A		D	2	2.C FE		. 110.8270	3,121,983	2,817,000	2,817,000					9.250	9.250	MN	34,743		11/08/2023	01/01/9999
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN CAPSEC COR	<u> </u>	D	2	2.C FE	9,043,650			9,000,000	9,036,590		(7,060)		<u></u> .	6.875	6.742	JD	1,719	618,750	02/15/2023	01/01/9999
1219999999.	. Subtotal - Bonds - Hybrid Securities - Is	suer	Obligat	tions		187,401,547	XXX	170,657,360	180,358,000	187,080,062		(1,068,414)			XXX	XXX	XXX	2,293,589	10,708,629	XXX	XXX
13099999999	. Total - Hybrid Securities					187,401,547		170,657,360	180,358,000	187,080,062		(1,068,414)			XXX	XXX	XXX	2,293,589	10,708,629	XXX	XXX
BHM2LQ-8U-9	SIXTHSTREETLENDINGPARTNERS SENIOR CORP_B				2.A FE		. 101. 1600	19, 122, 305	18,903,030	18,903,030					5.310	5.553	MS	471,583	77,409	12/11/2023	12/31/2053
14199999999	Subtotal - Bonds - Parent, Subsidiaries	and A	Affiliate	s - Issue	er																
Obligations						18,903,030	XXX	19, 122, 305	18,903,030	18,903,030					XXX	XXX	XXX	471,583	77,409	XXX	XXX
83012D-AW-3	SIXTH STREET CLO XVI LTD SIXST ABS_ABS				1.F FE	9,000,000			9,000,000	9,000,000					8.275	8.357	JAJ0	22,755		12/08/2023	01/21/2037
BHM2HE-FB-5	SIXTH STREET CMS DYNAMIC CREDI SENIOR AB			<u> </u>	1.G Z	7,967,726	. 104.8800		7,967,726	7,967,726					5.000	5.030	MJSD	19,919	325 , 155	11/10/2023	12/31/2042
14499999999	. Subtotal - Bonds - Parent, Subsidiaries	and A	Affiliate	s - Othe	r Loan-														·		
Backed and	Structured Securities					16,967,726	XXX	17,350,863	16,967,726	16,967,726					XXX	XXX	XXX	42,674	325, 155	XXX	XXX

SCHEDULE D - PART 1

								Showing All Lor													
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	justed Carryin	g Value				nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			_										0								
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	ň	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
1509999999	Total - Parent, Subsidiaries and Affiliates	Bone	ds			35.870.756	XXX	36,473,168	35.870.756	35.870.756					XXX	XXX	XXX	514,257	402.564	XXX	XXX
BAY2Z8-DX-4	BLUE TORCH CREDIT OPPORTUNITIES FUND III	1	<u> </u>		1.F FE	16,100,000			16,100,000						8. 137	0.000				07/20/2023	07/21/2025
BAY368-Z7-7	WHLN THE BATTERY TERM LOAN		l		1.F FE		. 101.0000		2,814,431	2.842.473		(102)			6.850	(0.040)		9.284		11/21/2023	03/31/2048
BHM29T-9M-4	STRATEGIC PARTNERS FUND VIII T TERM LOAN				1.F PL		. 100.0000	40,826,391	40,826,391	40,826,391		(102)			8. 153	, ,	MON		3, 167, 734	06/11/2021	03/10/2026
BHM2CA-G9-2	HARBOURVEST STRUCTURED SOLUTIO TERM LOAN				1.G PL				17.876.369	17.876.369					8.380	0.000		4.161	1,477,369	11/08/2021	09/20/2026
BHM2D7-H4-8	COLLER INTERNATIONAL PARTNERS SECURED TE				1.6 PL				24.414.483	24.385.814		10 . 441			5.310	0.040			1,477,309	06/02/2022	11/24/2026
BHM2F8-HK-8								39.007.045		38.610.794		10,441				0.040					
	WHLP IV RP LP SECURED TERM_LOAN				1.G PL 3.B FE							10,498			8.780					05/02/2022	03/23/2026
BHM2H0-M2-7	ICM INVESTMENT PARTNERS II LLC SECURED T								37,000,000	37,000,000						0.000			2,258,935	12/27/2022	01/15/2024
BRY6RM-T7-6	BCRED TERM LOAN CLASS A TERM_LOAN				1.C			, , , , ,	19,350,000	19,268,736		(7,837)			4.037	0.055		279,480	1,429,131	07/25/2022	07/11/2031
BRY6RN-FV-6	PESOF IV TERM LOAN TERM_LOAN				1.G	24,933,300		, , , ,	25,050,000	24,973,971		(9,979)			6.893	0. 121		6,018	2,495,670	10/11/2022	06/23/2026
BRY6RN-Q3-6	BLACKROCK SLS NAV FACILITY TERM_LOAN				1.F				34, 133, 138	33,966,413		52,577			0.000	0 . 157		8,057	1,323,153	09/13/2023	01/26/2027
BRYBZA-3W-5	CERBERUS 2112 LEVERED LLC TERM_LOAN				1.C	9,870,713			9,707,142	9,860,618		(10,095)			4.632	(0.199)		169,751	444,618	06/30/2023	10/07/2031
BRYET4-CC-4	CERBERUS 2112 LEVERED LLC TERM LOAN				1.C	7,862,687		, ,	7,862,687	7,862,687					8.310	0.000		137,497	437,835	03/02/2023	10/07/2031
BRYG9G-KF-8	APC NF HLDGS I LLC TERM LOAN				1.G	15,000,000	. 100.0000	15,000,000	15,000,000	15,000,000					8.581	0.000	MJSD	112,214	840, 104	06/30/2023	03/31/2033
BRYKOQ-WC-0	BRINLEYPDSPVILLC TERM LOAN				1.F	15,815,055	. 100.0000	15,721,258	15,721,258	15,809,903		(5, 152)			8.566	(0.063)	JAJ0		353,656	12/21/2023	10/14/2032
BRYK0R-04-1	BRINLEYPDSPVILLC TERM LOAN				1.F	17,781,865	. 100.0000	17,554,888	17,554,888	17,769,395		(12,470)			8.816	(0.136)	JAJ0		787,966	06/30/2023	10/14/2032
BRYKLM-MN-3	CANOPUSAVIATIONNO2DESIGNAT SECURED TERM				2.A	855,510	. 102.7770	881,475	857,654	855,691		181			8.770	0.041	MON		31,721	06/27/2023	06/28/2029
BRYKNC-NK-8	TIGERGLOBALPIP14HOLDINGS SECURED TERM LO	L	l		2.B	8,000,000	. 100.0000	8,000,000	8,000,000	8,000,000					10.210	0.000	MJSD	2,238	428,993	06/29/2023	07/11/2026
BRYSB6-SA-4	DYALIIINVESTMENTPARTNERSLP SECURED TERM	L			1.C FE	25.000.000			25.000.000	25.000.000					7.931	0.000		5.528	125,000	11/15/2023	05/14/2026
	Subtotal - Bonds - Unaffiliated Bank Loar	ns - A	canir	ed		355.876.432		358 . 599 . 397	355.901.378	356.009.255		28.062			XXX	XXX	XXX	1.101.240	21.339.087	XXX	XXX
	Subtotal - Bonds - Unaffiliated Bank Loar		toquiit	ou		355,876,432		358.599.397	355.901.378	356.009.255		28.062			XXX	XXX	XXX	1,101,240	21,339,087	XXX	XXX
	Total - Issuer Obligations	10				9,400,083,351		8.201.764.898	9.026.502.854	9.300.364.959	(67.973)	(56,431,812)		2.582.507	XXX	XXX	XXX	100.107.471	377.072.809	XXX	XXX
	Total - Residential Mortgage-Backed Sec	curitio	\C			197.644.969		172.541.195	196.957.905	197.924.574	(07,973)	(35,777)		2,302,307	XXX	XXX	XXX	667,739	6.527.477	XXX	XXX
	Total - Commercial Mortgage-Backed Sec					1.260.915.339		1.045.095.325	. , ,	1, 172, 326, 241	710	(14.835.897)			XXX	XXX	XXX	4.760.470	63.826.303	XXX	XXX
								, ., .,	1,111,672,905	, , , ,		. , , . ,				XXX	XXX	, ,	- ' ' ' '	XXX	
	Total - Other Loan-Backed and Structure	a Se	curitie	!S		937, 122, 751		927, 151, 414	967, 256, 995	935,019,156		1,817,583			XXX			8,404,580	41,565,582		XXX
	Total - SVO Identified Funds						XXX						1		XXX	XXX	XXX			XXX	XXX
	Total - Affiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
	Total - Unaffiliated Bank Loans					355,876,432	XXX	358,599,397	355,901,378	356,009,255		28,062			XXX	XXX	XXX	1,101,240	21,339,087	XXX	XXX
	Total - Unaffiliated Certificates of Deposit	t					XXX								XXX	XXX	XXX			XXX	XXX
2509999999	- Total Bonds					12, 151, 642, 842	XXX	10,705,152,229	11,658,292,037	11,961,644,185	(67, 263)	(69, 457, 841)	32,425	2,582,507	XXX	XXX	XXX	115,041,500	510,331,258	XXX	XXX

Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$ 1,794,766,869	1B\$ 359,435,869	1C\$ 431, 150,706	1D\$ 433,356,026	1E\$608,207,911	1F\$1,457,392,700	1G\$ 2,090,748,203
1B	2A\$ 1,664,290,277	2B\$ 1,706,143,500	2C\$ 1, 133, 174,808				
1C	3A\$ 124,957,364	3B\$ 56, 191, 843	3C\$ 73,142,034				
1D	4A\$	4B\$20,482,948	4C\$				
1E	5A\$	5B\$438	5C\$				
1F	6 \$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

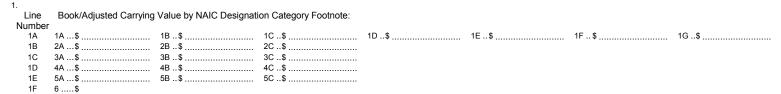
									S Owned Dece									,	
1	2	Codes	5	6	7	8	Fa	air Value	11		Dividends			Change in B	ook/Adjusted	Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	
																		Desig-	
																		nation.	
																		NAIC	
																	Total	Desig-	
							Rate										Foreign	nation	
															0				
							Per							0	Current	T. () O	Exchange		
				_			Share							Current		Total Change	Change in	and	
				Par	_	Book/	Used to						Unrealized	Year's	Other-Than-		Book/	SVO	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted		Admini-	
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)/	Impairment	Carrying Value	Carrying	strative	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	Symbol	Acquired
BHM01J-QH-0	DAYTON PARTS LLC PFD_EQUITY		100.000	36.00	35.772		35.772	3,577	3,577									4.B FE	12/21/2010
BHM139-11-0	HIBERNATION HOLDING COMPANY PFD_EQUITY		1,000,000.000	7.00	0.000		0.000								7,638,266	(7,638,266)		5.A FE	06/30/2014
BHM1F4-AF-7	JENSEN HUGHES HOLDINGS CORP PFD_EQUITY		70,838.000	1.00	91.248	6,877,531	97.088	6,877,531	6,463,884		968,923		413,648			413,648		5.A FE	12/29/2023
BHM2E1-L6-0	HUM CAPITAL INC PFD_EQUITY		150,084.000	1.00	19.989	3,000,029	19.989	3,000,029	3,000,006				29			29		5.B GI	06/13/2023
4019999999	9. Subtotal - Preferred Stock - Indu	ustrial and Miso	cellaneous (Unaffiliate	ed) Perpetua	al														
Preferred			,	, .		9,881,137	XXX	9,881,137	9,467,467		968,923		413,677		7,638,266	(7,224,589)		XXX	XXX
BHM21B-G3-5	MES PARTNERS INC PFD_EQUITY		23,287.000	1.00	0.000		0.000											4.C FE	06/30/2020
BHM26Y-Y2-2	MES PARTNERS INC PFD_EQUITY		1,013.000	1.00	202.500	205,031	202.500	205,031	205,031						807,469	(807,469)		5.A FE	09/22/2020
BHM298-ZV-1	RED BARN HOLDINGS INC PFD_EQUITY		10,596.000	1.00	1.000	10,596	1.000	10,596	10,596									4.A FE	10/02/2017
402999999	9. Subtotal - Preferred Stock - Indu	strial and Miso	cellaneous (Unaffiliate	d) Redeem	able														
Preferred			,	,		215,627	XXX	215,627	215,627						807,469	(807,469)		XXX	XXX
4109999999	9. Total - Preferred Stock - Industri	ial and Miscella	aneous (Unaffiliated)			10,096,764	XXX	10,096,764	9,683,094		968,923		413,677		8,445,735	(8,032,058)		XXX	XXX
440999999	9. Total - Preferred Stock - Parent,	Subsidiaries a	and Affiliates				XXX											XXX	XXX
																		l	
450000000	9 - Total Preferred Stocks	1				10,096,764	XXX	10.096.764	9.683.094		968.923		413.677		0 445 705	(8.032.058)		XXX	XXX
4 50999999	9 - TOTAL PTETETTEU STOCKS					10,096,764	^^^	10,096,764	9,683,094		968,923		413,6//		8,445,735	(8,032,058)	l	^^^	777

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number		-					
1A	1A\$	1B\$	1C\$	1D\$	1E\$	1F\$	1G\$
1B	2A\$	2B\$	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$ 10,596	4B\$	4C\$				
1E	5A\$	5B\$ 3,000,029	5C\$				
1F	6\$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

								OCKS Owned D	ecember 31 or								
1 1	2	Cod		5	6	Fa	ir Value	9		Dividends				ljusted Carrying Va		17	18
	, '	3	4			7	8		10	11	12	13	14	15	16		NAIC
	·																Desig-
	·																nation,
	·																NAIC
	·																Desig-
	·					Rate											nation
	·					Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
	·				Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		SVO
CUSIP	·			Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code	eian	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	Symbol
BOAOAF-XQ-0	WILSHIRE NEW YORK PARTNERS III			16.000		0.001					0.1,00.10	(= =====)	· · · · · · · · · · · · · · · · · · ·	(10 11)		. 06/30/2009	
BOAOAG-WL-O	DREAMBEACHER INC					0.000										. 01/31/2001	
	9. Subtotal - Common Stock - Industrial ar	nd Misc	allanar			0.000										. 01/01/2001	
Publicly Tra		iu iviisc	Cilarico	ous (Orianinateu)		XXX										XXX	XXX
	DAYTON PARTS LLC			100.000	3,670	36.700	3.670	3.665				5		5		. 12/21/2010	
BHM0F9-D6-5	TURBO CAYMAN WARRANT EQUITY			123.000	,0,070	0.000		,000								. 04/26/2013	
BHMOKJ-6U-2	FEDERAL HOME LOAN BANK OF BOST			50.000.000	5.000.000	100.000	5.000.000	5.000.000								. 04/06/2022	
	REVEL ENTERTAINMENT LLC			81.727.000		0.000		2								. 03/28/2016	
BHM140-M4-2	MES PARTNERS INC			195.215.000		0.000			• • • • • • • • • • • • • • • • • • • •							. 06/30/2020	
BHM175-HE-9	MPE FLOW HOUSE INC			250.000	1,613	6.450	1.613		• • • • • • • • • • • • • • • • • • • •	59.428		340		340		. 12/17/2021	
BHM195-NR-1	AAA PARTNERS INC			1.822.000	1,822	1.000	1,813	1.822								. 03/03/2015	
BHM195-NS-9	ACE PARTNERS INC				2,579	1.000	2.579									. 03/03/2015	
	MPE POWER STRUCTURES INC					1.000	2,579	2,579								. 10/08/2015	
BHM1F4-A9-1	JENSEN HUGHES HOLDINGS CORP				200.000	1.000										. 10/08/2015 . 12/17/2021	
	OAC HOLDINGS I CORP			53.000	53,210		53,210	53,210	•••••								
BHM1KA-35-7 BHM1NJ-HW-1					53,210	1,000.000	53,210		•••••							. 12/17/2021	
	COMPLETE AUTOMATION SOLUTIONS								•••••							. 12/17/2021	
BHM1PY-VC-4	ME ENTERPRISES INC			3,344.000	150,000	44.853	150,000 .	150,000								. 03/15/2017	
BHM1SB-80-3					3,000,000	1,000.000	3,000,000	3,000,000								. 09/27/2017	
	RED BARN HOLDINGS INC			700.000	7,000	10.000	7,000	7,000		39,029						. 10/02/2017	
	MES PARTNERS INC WARRANT_EQUITY			279,423.000		0.000										. 09/22/2020	
BHM2H1-5L-2	HUM CAPITAL INC HUMCAPITALINC			230,697.000		3.350		2,307				762, 198		762, 198		. 11/28/2023	
BHM2JP-D1-2	HIBERNATION HOLDING COMPANY			26,409.000	440	0.017	440 .	440								. 12/23/2022	·····
	KCAD HOLDINGS LTD		υ	418,220,006.000	418	0.000	418									. 03/27/2013	
5029999999 Other	9. Subtotal - Common Stock - Industrial ar	nd Misc	ellaned	ous (Unaffiliated)	9,693,737	xxx	9.693.737	8,921,425		138.310		762,543		762.543		XXX	xxx
	D. Total - Common Stock - Industrial and N	Miscella	neous	(Linaffiliated)	9,693,737	XXX	9,693,737	8,921,425 8,921,425		138,310		762,543 762,543		762,543 762,543	+	XXX	XXX
	9. Total - Common Stocks - Industrial and in 9. Total - Common Stocks - Mutual Funds		neous	(Onamilateu)	3,033,737	XXX	3,030,737	0,321,420		130,310		702,543		102,543		XXX	XXX
	9. Total - Common Stocks - Mutual Funds		ts			XXX									+	XXX	XXX
	9. Total - Common Stocks - Closed-End F					XXX							1		+	XXX	XXX
45069#-10-9	TALCOTT LIFE & ANNUITY INSURANCE COMPANY	urius	1 1	2,000.000	000 000 550	443,469.779	000 000 550	1.000.001		94,800,000		(61.689.612		(61.689.612)		. 04/27/2018	
45069#-10-9	TALCOTT INTERNATIONAL LIFE REASSURANCE CORPORATION			2,000.000		443,469.779		1,000,001		94,800,000		(61,689,612)	(61,689,612)		. 04/2//2018	
45070#-10-6		l	l	1.000.000.000		12.775	12.774.692					256.954		256.954	[. 04/27/2018	
	AMERICAN MATURITY LIFE INSURANCE COMPANY	l		12.500.000		1,316.820								1.147.971		. 04/27/2018	
	9. Subtotal - Common Stock - Parent, Sub	sidiarie	s and	, .	916 . 174 . 503	XXX	916, 174, 503	23,444,642		94,800,000		(60,284,687)	(60,284,687)		XXX	XXX
	9. Total - Common Stocks - Parent, Subsider				916, 174, 503	XXX	916, 174, 503	23,444,642		94,800,000		(60,284,687)	(60,284,687)		XXX	XXX
	9 - Total Common Stocks				925.868.240	XXX	925.868.240	32,366,067		94.938.310		(59.522.144	1	(59.522.144)		XXX	XXX
	9 - Total Preferred and Common Stocks				935,965,004	XXX	925,866,240	42.049.161		95,907,233		(59, 522, 144		(,-,-,,-,		XXX	XXX
599999999	- TOTAL FIGURE AND COMMON STOCKS				930,905,004	^^^	930,900,004	42,U49, Ib I		95,907,233		(39, 108, 467	0,445,735	(07,004,202)	ı	^^^	^^^



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

SCHEDULE D - PART 3

		Sho	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP			Doto		Number of Shares			Interest and
Identification	Description	Faraign	Date Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
		Foreign			OI STOCK			Dividends
) _13–5		12/01/2023	INTEREST CAPITALIZATION			15,732	
	MORTGAGE A SENIOR AG		12/01/2023	INTEREST CAPITALIZATION		20,918	20,918	
01099999999. Subtotal - Bonds -		-		<u>, </u>		36,650	36,650	
12570T-AA-9 CIMB BANK BHD SENIOR			11/16/2023	MERRILL LYNCH & CO.			3,200,000	
	SENIOR CORP_BND 3		11/27/2023	HUTCHINSON SHOCKEY ERLEY & CO		605,500	1,000,000	6, 139
28504D-AD-5 ELECTRICITE DE FRANCI 445545-AR-7 HUNGARY GOVERNMENT S	E ON OLIVON COM _BIED	······	05/17/2023	BA SECURITIES J.P. MORGAN SECURITIES INC			5,000,000	
445545-AH-7 HUNGARY GOVERNMENTS		D	11/13/2023	BROADPOINT SECURITIES			1,000,000	
715638-AP-7 PERU REPUBLIC OF SEI		n	11/107/2023	BARCLAYS CAPITAL		2.975.000	2.500.000	102.083
715638-AU-6 PERU REPUBLIC OF SEI		n	11/27/2023	BNP PARIBAS		950.850	900.000	
715638-DR-0 PERU REPUBLIC OF SEI		D	10/30/2023	BNP PARIBAS			5,900,000	
715638-DW-9 PERU REPUBLIC OF SEI	NIOR CORP BND 3.6	D	10/30/2023	BA SECURITIES			5,200,000	55, 120
731011-AV-4 POLAND REPUBLIC OF S			11/15/2023	MORGAN STANLEY & CO. INC			1,700,000	9,899
731011-AW-2 POLAND REPUBLIC OF			11/08/2023	J.P. MORGAN SECURITIES INC		2,751,480	3,000,000	
	CAN STATES SENIOR COR		10/31/2023	MORGAN STANLEY & CO. INC			3,900,000	
	CAN STATES SENIOR COR		11/07/2023	J.P. MORGAN SECURITIES INC			5,300,000	
	CAN STATES SENIOR COR		11/08/2023	MIZUHO INTERNATIONAL PLC			3,400,000	3,592
	ANY PUSC SENTOR CORP		11/27/2023	AMHERST SECURITIES GROUP MERRILL LYNCH & CO.				
BAY2QC-OM-3 GACL FIRST INVESTMEN		υ	10/30/2023	MERRILL LYNCH & CO.				403
	SI BANK ZR SENIOR CO	D	10/30/2023	MORGAN STANLEY & CO. INC				
BRTPPB-ZW-4 KSA SUKUK LTD SENIOR		D	11/03/2023	J.P. MORGAN SECURITIES INC		3.123.000		
BRW14H-2G-4 KSA SUKUK LTD SENIOR		D	11/07/2023	BARCLAYS CAPITAL		2,976,750	4,500,000	45,000
G3705Q-AB-3 GACI FIRST INVESTMEN			11/15/2023	MERRILL LYNCH & CO.			2,300,000	11,676
G7302V-MQ-4 QNB FINANCE LTD SENIO	OR CORP_BND	D	10/30/2023	STANDARD CHARTER BANK			3,100,000	11,367
MO153C-AD-6 ABU DHABI EMIRATE O		••••••	12/01/2023	VARIOUS			4,100,000	17, 119
M6320U-AJ-8 KSA SUKUK LTD SENIOR		D	11/03/2023	BNP PARIBAS			3,700,000	10,278
M6320U-BM-0 KSA SUKUK LTD SENIOR		D	11/08/2023	MORGAN STANLEY & CO. INC			2,000,000	
M6320U-BY-4 KSA SUKUK LTD SENIOR			12/18/2023	VARIOUS		530,375	500,000	4,201
M6320U-CA-5 KSA SUKUK LTD SENIOR M6846H-BV-4 MDGH GMTN RSC LTD SEI			11/06/2023	BARCLAYS CAPITAL BA SECURITIES			3,800,000	
M6846H-CM-3 MDGH GMTN RSC LTD SEI		••••••	11/03/2023	VARIOUS		5,286,125		145.671
M8180A-AD-0 QATAR ENERGY SENIOR			12/18/2023	VARIOUS		2.940.700		
M8489S-AG-2 QATAR STATE OF SENI		n	10/30/2023	BROADPOINT SECURITIES		1.366.080	1,600,000	2,041
M8489S-AK-3 QATAR STATE OF SENI		D	11/03/2023	JEFFERIES LLC		3.182.000	3.700.000	
P0092A-AG-4 AEROPUERTO INTERNACIO		D	10/31/2023	JEFFRIES & CO. INC.				
	DEL COBRE SENIOR CO	D	11/30/2023	AMHERST SECURITIES GROUP			1,600,000	
	SENIOR CORP_BND 4		11/01/2023	UBS WARBURG LLC			2,800,000	7,554
	S INTERNAC SENIOR CO		11/07/2023	BROADPOINT SECURITIES			2,300,000	2,837
	SENIOR CORP_BND 2		11/08/2023	VARIOUS			3,500,000	3,354
Y6080G-AB-3 MISC CAPITAL TWO LA			10/31/2023	JEFFERIES LLC			3,200,000	9,000
Y7133M-AC-3 PELABUHAN INDONESIA I Y7150M-AE-7 PTTEP TREASURY CENTEI			10/31/2023	DEUTSCHE BANK AG			2,600,000 3.850.000	
		υ	11/24/2023	VARIOUS			., . ,	-, -
03099999999. Subtotal - Bonds -				1		99,271,762	121,250,000	1,172,495
	MO _15-58		03/01/2023	INTEREST CAPITALIZATION		3,693	3,693	
09099999999 Subtotal - Bonds -	U.S. Special Revenues					3,693	3,693	
00120D-AE-6 AGL CLO CREDIT MANAG	SEMENT SUB ABS_ABS _2		09/19/2023	MORGAN STANLEY & CO. INC			3,500,000	44,808
	ITDESIGN ABS 8.659		04/04/2023	VARIOUS			16, 183, 401	
	P_BND 5.650% 03/0		02/15/2023	CITICORP SECURITIES MARKETS		7.988.480	8.000.000	
	P_BND 5.750% 03/0		02/15/2023	CITICORP SECURITIES MARKETS			22.278.000	
	TION SENIOR CORP_BND		11/20/2023	BANK OF AMERICA		994.910	1.000.000	
127820-AA-5 CL B NT - ISSUED AUG			08/30/2023	TAXABLE EXCHANGE				
						-, -, -		
	3 2023 ABS 6.460%		08/30/2023	TAXABLE EXCHANGE		11,249,654		
	3 2023 ABS 7.210%		08/30/2023	TAXABLE EXCHANGE		7,248,907	6,903,721	
	3 2023 ABS 8.870%		08/30/2023	TAXABLE EXCHANGE		2,767,860		
127820-AE-7 CL B NT - ISSUED AUG			08/30/2023	TAXABLE EXCHANGE				
	HOUSTON ELE SECURED C		03/20/2023	MITSUBISHI SECURITIES USA			1,550,000	
202795-JY-7 COMMONWEALTH EDISON (COMPANY SECURED CORP		01/03/2023	BANK OF AMERICA			10,626,000	
	LC SENIOR CORP_BND		10/02/2023	TAX FREE EXCHANGE		2,761,410	3,000,000	30,094
	LC SENIOR CORP BND		10/02/2023	TAX FREE EXCHANGE		9.243.899	10.800.000	110.74
27409L-AE-3 EAST OHIO GAS CO SEN			01/20/2023	VARIOUS		1.043.694	1.543.000	
E AL O ENOT OTTO UNO OU OLIV	vve		7/ 20/ 2020			1,040,004		

4		3	Willig All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year	6	7	8	9
1 CUSIP	2	3	4 Date	5	6 Number of Shares	1	ŏ	9 Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
28622H-AC-5	ELEVANCE HEALTH INC SENIOR CORP BND 5		01/30/2023	BARCLAYS CAPITAL				
29280H-AB-8	ENEL FINANCE AMERICA LLC SENIOR CORP BND		01/01/2023	TAX FREE EXCHANGE		528		
30225V-AL-1	EXTRA SPACE STORAGE LP SENIOR CORP_BND		07/25/2023	TAXABLE EXCHANGE		1,317,128		3,276
30225V-AM-9	EXTRA SPACE STORAGE LP SENIOR CORP_BND		07/25/2023	TAXABLE EXCHANGE		997,200		4,630
362943-AE-2	. GALAXY CLO LTD MEZZANIN ABS_ABS _23-32A		09/22/2023	BARCLAYS CAPITAL		2,500,000		
38176Q-AG-5	. GOLUB CAPITAL PARTNERS CLO LTD SUB ABS_A		09/27/2023	CITICORP SECURITIES MARKETS		1,994,000	2,000,000	33,677
38179U-AD-0	GOCAP_23-69A MEZZANIN ABS_ABS _69 144A		09/25/2023	BNP PARIBAS		10,000,000	10,000,000	
38179U-AF-5	GOCAP_23-69A ABS_ABS _23-69A 144A 9.3		09/25/2023	BNP PARIBAS		10,000,000	10,000,000	
404119-CK-3	HCA INC SENIOR CORP_BND 3.625% 03/15/		08/08/2023	TAX FREE EXCHANGE		892, 185	900,000	
404119-CL-1	HCA INC SENIOR CORP_BND 4.625% 03/15/		08/08/2023	TAX FREE EXCHANGE		4,393,826	4,398,000	80,79
404119-CS-6	HCA INC SENIORCORPEND 4.375% 03/15/42		08/08/2023	TAX FREE EXCHANGE		689,486	700,000	12, 16
42824C-BL-2 458140-CK-4	HEILETT PACKARD ENTERPRISE CO SENIOR COR		03/07/2023	J.P. MORGAN SECURITIES INC		4,996,700	5,000,000	
458140-CK-4 55903V-BE-2	INTEL COMPONATION SENTOR COMP_BIND 5.9 WARNERMEDIA HOLDINGS INC SENTOR CORP_BIND		02/07/2023	MUHGAN STANLEY & CU. INC		, , , ,	16,648,000	
55903V-BE-2 55903V-BF-9	WARNERWEDIA HOLDINGS INC SENIOR CORP_BND		08/08/2023	CITICORP SECURITIES MARKETS				
55903V-BF-9	WARNERWEDIA HOLDINGS INC SENIOR CORP BND		05/06/2023	TAX FREE EXCHANGE		22.528.217		
55952A-AG-4	MAGNETITE CLO LTD MAGNE 23-37 MEZZANINAB		10/26/2023	BNP PARIBAS			3.000.000	
55954P-AS-3	MAGNETITE CLO LTD MAGNE_19-21A MEZZANIN		09/19/2023	MORGAN STANLEY & CO. INC		4.860.000	5,000,000	62.89
64135D-AE-5	NEUBERGER BERMAN CLO LTD NEUB MEZZANIN A		11/15/2023	DEUTSCHE BANK AG		733, 125		4,96
65163L-AC-3	NEWMONT CORPORATION CORPBND144A 5.750		12/28/2023	TAX FREE EXCHANGE		248.880	200.000	1.37
67707C-AU-2	OAK HILL CREDIT PARTNERS OAKC ABS_ABS _1		09/13/2023	J.P. MORGAN SECURITIES INC		5,046,450	5, 100,000	61,27
69356F-A*-2	PIMCO COMMERCIAL REAL ESTATE D SENIOR CO		11/03/2023	VARIOUS		36,100,076	36,100,076	
69688A-AS-0	PALMER SQUARE CLO LTD PLMRS_18 SUB ABS_A		11/13/2023	J.P. MORGAN SECURITIES INC		2,452,500		15, 13
696926-AG-9	PALMER SQUARE CLO PLMRS_23-3 ABS_ABS _23		11/17/2023	WELLS FARGO ADVISORS		6,000,000	6,000,000	
69700G-AN-2	. PALMER SQUARE CLO LTD PLMRS_19 MEZZANIN		09/19/2023	MORGAN STANLEY & CO. INC		2,973,750	3,000,000	24, 16
69701X-AE-4	. PLMRS_21-2 MEZZANIN ABS_ABS _21-2 144A		11/28/2023	VARIOUS				
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GA SECURED C		03/23/2023	MITSUBISHI SECURITIES USA		5, 196, 932	5,200,000	
747525-BT-9	. QUALCOMM INCORPORATED SENIOR CORP_BND		11/20/2023	WELLS FARGO ADVISORS		1,588,890	1,500,000	500
88675Y-AE-4	TIKEHAU US CLO LTD TKO_23-2 ABS_ABS _23-		11/17/2023	GOLDMAN SACHS & CO.		10,000,000	10,000,000	
91324P-EW-8	. UNITEDHEALTH GROUP INC SENIOR CORP_BND		03/23/2023	WELLS FARGO ADVISORS			1,100,000	
92259H-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		10/31/2023	CITICORP SECURITIES MARKETS		2,251,779		16,79
92259H-AD-9	VCC_23-4 SUB_CNBS _23-4 144A		10/31/2023	CITICORP SECURITIES MARKETS		187,000	187,002	
92259H-AG-2	VCC_23-4 SENIOR_CMBS _23-4 144A		10/31/2023	CITICORP SECURITIES MARKETS		178,047	178,050	1,57
92259H-AK-3 94951J-AC-4	VCC_23-4 SENIOR_CMBS _23-4 144A 10.080		10/31/2023	CITICORP SECURITIES MARKETS RNP PARIRAS		1,278,953		
96451W-AA-9	. WHITE ROSE CFO HOLDINGS LLC WR CORPBND		12/20/2023	DIRECT				14, 19
96451W-AA-9 BAY2W0-KN-8	EVERETT CASH MUTUAL INSURANCE SENIOR COR		05/24/2023	JVB FINANCIAL GROUP, LLC				
BAY2WZ-Z2-1	APCO HOLDINGS LLC WHOLE CMO 8.600% 03		05/24/2023	DIRECT			1,300,000	
BAY2XN-Q9-2	BONACCORD CAPITAL PARTNERS ISS CORP_BND		06/15/2023	DIRECT				•••••
BAY36U-HF-0	GOLDMANSACHSC WHOLE_CMO 8.140% 12/01/		12/01/2023	DIRECT				•••••
BHM1NJ-HX-9	COMPLETE AUTOMATION SOLUTIONS SRSUB CORP		12/31/2023	INTEREST CAPITALIZATION		178.713		•••••
BHM20D-PF-5	COMPLETE AUTOMATION SOLUTIONS CORP BND		12/30/2023	INTEREST CAPITALIZATION		7,295	7.295	
BHM28F-T6-8	AUTOMATION SOLUTIONS INC SRSUB CORP_BND		09/29/2023	INTEREST CAPITALIZATION				
BHM2ES-6J-0	AG ABC STRUCTURED NOTE LP EQU SENIOR CO		12/01/2023	DIRECT		29,361,933	29,361,933	
BHM2ES-6N-1	AG ABC STRUCTURED NOTE LP EQU SUB CORP_		12/01/2023	DIRECT		6,291,843		
BHM2LQ-1P-7	COMMONIFEALTH EDISON COMPANY CORP_BND		06/14/2023	DIRECT		1,991,763	2,000,000	35,077
BHM2LQ-1Q-5	NEVADA POWER COMPANY CORP_BND 4.314%		06/14/2023	DIRECT		2,141,020	2,000,000	14,140
BHM2LQ-1S-1	PUBLIC SERVICE COMPANY OF COLO CORP_BND		06/14/2023	DIRECT			3,000,000	
BHM2LQ-1T-9	META PLATFORMS INC CORP_BND 2.816% 08		06/14/2023	DIRECT		2,544,330	3,000,000	31,680
BHM2LQ-1U-6	. UNITEDHEALTH GROUP INC CORP_BND 3.415		06/14/2023	DIRECT		1,879,123	2,000,000	8,538
BHM2NQ-H0-3	DTE ELECTRIC COMPANY CORP_BND 5.400%		11/28/2023	DIRECT		2,438,350	2,500,000	
BHM2NQ-H1-1	. INDIANA MICHIGAN POWER CO CORP_BND 5.		11/28/2023	DIRECT		3,924,770	4,000,000	
BHM2NQ-H7-8	PFIZER INC CORP_BND 5.300% 05/19/53		11/28/2023	DIRECT		1,688,676		
BRYCZ9-4S-4	LENDINGPOINTFUNDING4TRUST ABS 8.220%		02/02/2023	DIRECT		2,813,267		
RRYKEC-AV-8	RONACCORDICAPITAL PARTNERS II CORPRND 7	1	06/21/2023	DIRECT	1	5 400 000	5 400 000	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
U9841M-AA-0	WIPRO IT SERVICES LLC SENIOR CORP BND		11/28/2023	STANDARD CHARTER BANK		901.860	1.000.000	6.542
13648T-AE-7	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	04/19/2023	TAXABLE EXCHANGE		178,909	182,000	
13648T-AF-4	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	A	04/19/2023	TAXABLE EXCHANGE			146,000	
13648T-AG-2		A	04/19/2023	TAXABLE EXCHANGE		137,714	178,000	
13648T-AH-0 775109-CK-5		A	04/19/2023	TAXABLE EXCHANGE TAX FREE EXCHANGE			51,000	
00120W-AG-9	AGL 23-28A SUB ABS ABS 23-28A 144A 8	A	11/14/2023	SOCIETE GENERALE			3,200,000	
00901F-AE-6		D	09/13/2023	MORGAN STANLEY & CO. INC		2.470.000	2.500.000	31.540
02364W-AW-5		D	10/31/2023	GOLDMAN SACHS & CO.				6,533
034863-BD-1	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B	D	11/09/2023	BARCLAYS CAPITAL		2,822,970	3,000,000	5,042
03663R-AE-2	ANTR_23-2A MEZZANIN ABS_ABS _23-2A 144A		11/29/2023	CITICORP SECURITIES MARKETS		5,000,000	5,000,000	
03664T-AQ-0	ANTR_19-1 MEZZANIN ABS_ABS _19-1A 9.6		10/31/2023	DEUTSCHE BANK AG		12,000,000	12,000,000	
03666B-AE-4 03769C-AG-3	ANTR_21-1A ABS_ABS_21-1A 144A 7.490%		12/12/2023	DEUTSCHE BANK AG DEUTSCHE BANK AG			9,000,000	
03769C-AG-3 04020F-AE-4	APIDOS CLO APIO 20-38 MEZZANIN ABS_ABS	D D	11/15/2023 10/20/2023	BANK OF AMERICA			2,000,000	10,519
05766J-AG-6	BOBA 23-2A ABS ABS 23-2A 144A 8.280%		09/26/2023	MORGAN STANLEY & CO. INC		10,000,000	10,000,000	I
05766J-AJ-0	BOBA_23-2A ABS_ABS_23-24 144A	D	09/26/2023	MORGAN STANLEY & CO. INC		4.000.000	4.000.000	L
05890P-AB-2	BANCO DE CREDITO E INVERSIONES SENIOR CO	D	10/30/2023	ANHERST SECURITIES GROUP		940,800	1,200,000	1,725
06763K-AG-4	BMM_23-I ABS_ABS_23-I 144A 9.666% 01	D	11/20/2023	NATIXIS SA		10,000,000	10,000,000	
072929-AG-7	BAYSWATER PARK CLO BAYPK_23-1 MEZZANIN A		11/02/2023	MORGAN STANLEY & CO. INC		8,000,000	8,000,000	
072929-AL-6	BAYSWATER PARK CLO BAYPK_23-1 MEZZANIN A		11/02/2023	MORGAN STANLEY & CO. INC		3,750,000	3,750,000	
08182N-AE-2	BENEFIT STREET PARTNERS CLO LT MEZZANIN		12/08/2023	MORGAN STANLEY & CO. INC		5,955,000	6,000,000	
09077R-AG-4		D	10/27/2023	GOLDMAN SACHS & CO. DELITSCHE BANK AG		10,600,000	10,600,000	
12551Y-AE-3 12567W-AJ-8	CIFC FUNDING LTD CIFC 18-3A MEZZANIN ABS CIFC FUNDING LTD CIFC 22-4 ABS ABS 22-4	D		J.P. MORGAN SECURITIES INC		2,962,500 5,468,100	3,000,000 5,500,000	
12570L-AE-8	CIFC FUNDING LID CIFC 22-4 ABS_ABS_22-4 CIFC FUNDING LTD CIFC 22-1 ABS_ABS_22-1	D		CITICORP SECURITIES INC			2,000,000	
12575R-AC-4	CIFC 23-1A ABS ABS 23-1A 8.080% 10/1	D	09/14/2023	BANK OF AMERICA		7,000,000	7.000,000	I
12598Y-AG-3	CIFC 23-3A ABS ABS 23-3A 144A 0.000%	D	12/20/2023	J.P. MORGAN SECURITIES INC		9,000,000	9,000,000	
143111-AE-2	CARLYLE US CLO LTD CGMS_22-3 MEZZANIN AB	D	10/03/2023	DEUTSCHE BANK AG				
29003W-AE-5		D	12/12/2023	BANK OF AMERICA		1,235,375	1,250,000	14,449
29274F-AF-1	ENEL AMERICAS SA SENIOR CORP_BND 4.00		10/30/2023	HUTCHINSON SHOCKEY ERLEY & CO			3,000,000	2,333
33882C-AE-7		D	11/08/2023	MORGAN STANLEY & CO. INC		8,400,000	8,400,000	
38138F-AL-5 40049J-BA-4	GOLDENTREE LOAN MANAGEMENT US ABS_ABS_1	D	09/28/2023	CITICORP SECURITIES MARKETS		2,453,125 2,944,830	2,500,000 3,700.000	
44989M-AA-2	IP LENDING LLC IPL 23-10 ABS ABS 23-10A	D		VARIOUS		2,944,830		
46590X-AX-4	JBS USA LUX SA SENIOR CORP BND 6.500%	D		TAX FREE EXCHANGE		26,813,471		
481950-AG-8		D		CITICORP SECURITIES MARKETS		9.250.000	9,250,000	· ·
48252K-AE-9			11/13/2023	DEUTSCHE BANK AG			1,784,000	11,08
55819G-AS-8	MADISON PARK FUNDING LTD MDPK MEZZANINAB	D	10/31/2023	BANK OF AMERICA		4,167,963	4,225,000	7,31
55819Q-BN-6	MADISON PARK FUNDING XIX LTD MEZZANINABS		12/22/2023	NOMURA SECURITIES INTL. INC.		7,400,000	7,400,000	
55822A-AQ-0	MADISON PARK FUNDING LTD MDPK MEZZANIN A	D	09/27/2023	CITICORP SECURITIES MARKETS		2,955,000	3,000,000	
55822N-AG-4	MADISON PARK FUNDING LTD MOPK MEZZANIN A MADISON PARK FUNDING LTD MOPK MEZZANIN A	D D	11/22/2023	BNP PARIBAS BNP PARIBAS		11,000,000		
55822N-AJ-8 55954W-AQ-2		D	11/22/2023 12/06/2023	UNIOUS			5,000,000 4,250,000	49.84
55954Y-AN-5	MAGNETITE CLO LID MAGNE_19-24A MEZZANIN MAGNETITE CLO LIMITED MAGNE 20 MEZZANIN	D	09/13/2023	MORGAN STANLEY & CO. INC				
55955K-AE-4	MAGNETITE CLO LIMITED MAGNE 20 MEZZANIN	D	11/14/2023	DEUTSCHE BANK AG		4.905.000		
59803D-AG-1	MIDO 23-13A ABS ABS 23-13A 144A 8.62	D	11/16/2023	MORGAN STANLEY & CO. INC				
647550-AG-7	NMC_CLO-3A MEZZANIN ABS_ABS_CLO-3 144A	D	11/28/2023	CITICORP SECURITIES MARKETS		7,383,750	7,500,000	
67115V-AG-7	OAK HILL CREDIT PARTNERS OAKC SENIOR ABS		09/28/2023	CITICORP SECURITIES MARKETS		2,478,125		
67401U-AS-6	OAKCL_19-2A ABS_ABS _19-2A 144A 7.355	D	10/05/2023	J.P. MORGAN SECURITIES INC		972,000	1,000,000	17, 164
67402J-AG-6	OAKTREE CLO LTD OAKCL 21-1A ABS_ABS _21-		11/27/2023	BANK OF AMERICA		2,446,875		
675947-AE-5 675949-AJ-0	***************************************	D	10/12/2023	PERFORMANCE TRUST CAPOTA WELLS FARGO ADVISORS			1,870,000 9,000,000	72,09
716973-AH-5		D		CITICORP SECURITIES MARKETS				I
75888E-AJ-7		D		BANK OF AMERICA		987.500	1,750,000	11.63
773663-AE-9	ROCKP 21-1A ABS ABS 21-1A 144A 7.577	D		BANK OF AMERICA		1.977.000	2.000.000	
827925-AE-8	SPCLO_23-3A MEZZANIN ABS_ABS _23-3A 144A	D	11/02/2023	MIZUHO INTERNATIONAL PLC		11,000,000	11,000,000	
874777-AE-5	TALLMAN PARK CLO LTD TALPK_21 MEZZANIN A	D	09/19/2023	MORGAN STANLEY & CO. INC			2,830,000	
898339-AB-2	FIDEICOMISO FIBRA UNO SENIŌR CORP_BND 14	D	10/31/2023	DIRECT			2,300,000	
902613-AX-6	UBS GROUP AG SENIOR CORP_BND 3.750% 0		06/12/2023	TAX FREE EXCHANGE		5,810,856	5,620,000	
902613-AY-4			06/12/2023	TAX FREE EXCHANGE		1,041,281	833,000	3,046
902613-BB-3 96467H-AG-1		D	06/12/2023	TAX FREE EXCHANGE CITICORP SECURITIES MARKETS			11,246,000	
96467H-AG-1 97315D-AG-2	WHITEBOX CLO III LTD WBOX_21-3 SENIOR AB WIND RIVER CLO LTD WINDR 22-2A ABS ABS	D		DEUTSCHE BANK AG			5,000,000	
BRYPI F-XV-0	GROUPARKINSTRANOFI TO CORPRIND 11 339% 0	C		LIVE FINANCIAL GROUP LLC		2 960 500	3 100 000	87 187

Schedule D - PART 3 Showing All Long-Term Bonds and Stocks ACOLURED During Current Year

		Sho	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
G0398N-Z6-2	ANTOFAGASTA PLC SENIOR CORP BND 2.375	D	10/30/2023	BA SECURITIES			300,000	
G0399B-AA-5	ANTOFAGASTA PLC SENIOR CORP_BND 5.625	D	10/30/2023	J.P. MORGAN SECURITIES INC			2,700,000	71,297
G0446N-AS-3	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B	D	11/13/2023				600,000	2,844
G2519Y-AA-6	CREDICORP LTD SENIOR CORP_BND 2.750%	D	12/07/2023				3,100,000	41,204
G3R884-AT-1	EIRLES TWO DAC SECURED CORP_BND 2.995	D	03/14/2023	UII EUI		2,015,944	2,004,000	
G40365-AB-7 G4672C-AC-9	GOLD FIELDS OROGEN HOLDINGS B SENIOR CO	D	11/27/2023	CITIGROUP GLOBAL MKT INC				1,429
M7301Y-AB-8	NBK SPC LTD SENIOR CORP BND 1.625% 09	D						
P01703-AD-2	ALPEK SAB DE CV SENTOR CORP BND 3.250	D		HUTCHINSON SHOCKEY ERLEY & CO		2.515.920	3,300,000	
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV SENIORCORPB	D	10/30/2023	BROADPOINT SECURITIES		2,809,600	3,200,000	
P56145-AC-2	INFRAESTRUCTURA ENERGETICA NOV SENIOR CO	D	11/01/2023	HUTCHINSON SHOCKEY ERLEY & CO				
P8718A-AN-6	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO	D	11/03/2023	0.1. monorm occorn co		2,880,000	4,800,000	
Y3815N-BC-4	HYUNDAI CAPITAL SERVICES INC SENIOR CORP	D	10/31/2023	71811 000		2,872,544	3,200,000	9,444
Y52758-AF-9	LG CHEM LTD SENIOR CORP_BND 2.375% 07	D	10/31/2023	WELLS FARGO ADVISORS		2,768,400	3,600,000	
Y72827-AE-1 Y7749X-BA-8	RHB BANK BHD SENIOR CORP_BND	D	11/16/2023	AUSTRALIA AND NEW ZEALAND BANK		2,991,978	3,300,000	
	SHINHAN FINANCIAL GROUP CO LTD SENIOR CO	υ	11/14/2023	DEUTSOME BANK AG			1,800,000	27,750
	subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)			The manner of		792,927,592	803,429,787	3,215,620
BHM2NG-Z2-1	UBS GROUP AG CAPSEC CORP_BND 144A 9.2	D		UBS WARBURG LLC		2,817,000		70.045
W8T54F-K5-6	SKANDINAVISKA ENSKILDA BANKEN CAPSEC COR	D		BNP PARIBAS			9,000,000	
	BANK OF AMERICA CORP		01/01/2023			2,610,325	2,705,000	
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		01/01/2023	BLACKROCK OPERATIONAL TRANSACTION		6,517,500	8,250,000	
	DOMINION ENERGY INC			BLACKROCK OPERATIONAL TRANSACTION		15,206,987	18,105,000	
89832Q-AF-6	TRUIST FINANCIAL CORP		01/01/2023	BLACKROCK OPERATIONAL TRANSACTION		9,157,500	9,900,000	
1309999999. S	Subtotal - Bonds - Hybrid Securities					45,352,962	50,777,000	76,045
83012D-AW-3	SIXTH STREET CLO XVI LTD SIXST ABS		12/08/2023	BANK OF AMERICA		9,000,000	9,000,000	
BHM2HE-FB-5	SIXTH STREET CMS DYNAMIC CREDI SENIOR AB		11/10/2023	DIRECT		3.711.621		
BHM2LQ-8U-9	SIXTHSTREETLENDINGPARTNERS SENIOR CORP B		12/11/2023	DIRECT				
	Subtotal - Bonds - Parent. Subsidiaries and Affiliates					31.614.651	31,614,651	
BAY2Z8-DX-4	BLUE TORCH CREDIT OPPORTUNITIES FUND III		07/20/2023	DIRECT		16,100,000	16,100,000	
BAY368-Z7-7	WHEN THE BATTERY TERM LOAN 0.000% 03/		11/21/2023	DIRECT			2.814.431	
-						, , , , ,	, , ,	
BRY6RN-Q3-6	BLACKROCK SLS NAV FACILITY TERM_LOAN		09/13/2023				9,709,327	
BRYBZA-3W-5	CERBERUS 2112 LEVERED LLC TERM_LOAN 0		06/30/2023	TAX FREE EXCHANGE		9,870,713		
BRYET4-CC-4	CERBERUS 2112 LEVERED LLC TERM LOAN		03/02/2023	DIRECT		7,862,687	7,862,687	
	APC NF HLDGS I LLC TERM LOAN 0.000%		06/30/2023	TAX FREE EXCHANGE		15,000,000	15,000,000	
	BRINLEYPDSPVILLC TERM LOAN 0.000% 10		12/21/2023	***************************************		10,005,424	10,005,424	
	BRINLEYPDSPVILLC TERM LOAN 0.000% 10		06/30/2023	TAX FREE EXCHANGE		5,809,632	5,715,834	
BRYK0R-04-1	BRINLEYPDSPVILLC TERM LOAN 0.000% 10		05/15/2023	VARIOUS		4,051,128	4,051,128	
BRYK0R-04-1	BRINLEYPDSPVILLC TERM LOAN 0.000% 10		06/30/2023	TAX FREE EXCHANGE		13,730,737	13,503,760	
BRYKLM-MN-3	CANOPUSAVIATIONNO2DESIGNAT SECURED TERM		06/27/2023	DIRECT		855,510	857,654	
	TIGERGLOBALPIP14HOLDINGS SECURED TERM LO		06/29/2023	DIRECT		8,000,000	8,000,000	
BHM2H0-M2-7	ICM INVESTMENT PARTNERS II LLC SECURED T		01/01/2023	RECLASS FROM SHORT TERM DA		37,000,000	37,000,000	
	DYALIIINVESTMENTPARTNERSLP SECURED TERM		11/15/2023	DIRECT		25.000.000	25,000,000	
	Subtotal - Bonds - Unaffiliated Bank Loans					165, 823, 169	165.327.387	
	otal - Bonds - Part 3					1, 135, 030, 479	1,172,439,168	4,464,160
	otal - Bonds - Part 5					186,220,230	186,565,760	560,444
2509999999. T						1,321,250,709	1,359,004,928	5,024,604
	JENSEN HUGHES HOLDINGS CORP PFD_EQUITY		12/29/2023	DIRECT	, .	793,532	0.00	
BHM2E1-L6-0	HUM CAPITAL INC PFD_EQUITY		06/13/2023	TAX FREE EXCHANGE	565.000	6	0.00	
40199999999. S	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Pre	eferred				793,538	XXX	
	otal - Preferred Stocks - Part 3	*				793,538	XXX	
	otal - Preferred Stocks - Part 5					100,000	XXX	
	otal - Preferred Stocks					793.538	XXX	
			11 (00 (0005	DIDEAT	200 000		^^^	
	HUM CAPITAL INC HUNCAPITALINC		11/28/2023	DIRECT	228,203.000	2,282		
	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					2,282	XXX	
	otal - Common Stocks - Part 3					2,282	XXX	
5989999998. T	otal - Common Stocks - Part 5						XXX	

SCHEDULE D - PART 3 Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

		Sno	owing All Lor	ig-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
5989999999. To	otal - Common Stocks					2,282	XXX	
5999999999. To	otal - Preferred and Common Stocks					795,820	XXX	
6009999999 - T	Totals					1,322,046,529	XXX	5,024,604

							onds and Sto													
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
36179U-CA-8	GOVERNMENT NATIONAL MORTGAGE A POOL# MA5		12/01/2023	. PAYDOWN		14,003	14,003	13,977	13,947		56		56		14,003				256	
36200Q-JD-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 569		12/01/2023	. PAYDOWN		442	442	461	492		(50))	(50)		442				16	03/15/2032 .
36200Q-WP-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 569		12/01/2023	. PAYDOWN		105	105	109	116		(11)	(11)		105				4	01/15/2032
36200W-TB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 574		12/01/2023 .	. PAYDOWN		149	149	152	156		(6)	(6)		149				7	11/15/2031 .
36201C-PY-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 579		12/01/2023	. PAYDOWN			2, 172	2,204	2,216		(43	,	(43)							01/15/2032
36201E-3C-2	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		12/01/2023 .	PAYDOWN		1,401	1,401	1,440	1,473		(72)		(72)						54	05/15/2032 .
36201F-PK-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		12/01/2023 .	. PAYDOWN		4,920	4,920	5,057	5, 189		(269)	,	(269)		4,920				189	05/15/2032
36201F-Q6-7 36201J-EW-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 581		12/01/2023 12/01/2023	. PAYDOWN			1,211	1,245 4.034	1,267		(56)		(56)						45	05/15/2032
	GOVERNMENT NATIONAL MORTGAGE A POOL # 502		12/01/2023 .	PAYDOWN				4,034	,	l	(185)	,							150	
36201U-AH-7 36202E-3E-7	GOVERNMENT NATIONAL MORTGAGE A POOL # 593		12/01/2023 .	DAYDOWN			2,334	5.571	2,583	l	(249	,	(249)		2,334				88	08/15/2032
36202F-CN-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 004 GOVERNMENT NATIONAL MORTGAGE A POOL# 004		12/01/2023 .	DAVDOWN		2.664	5,460	5,5/1	5,594	·····	(134)	,	(134)		5,460					11/20/2039 .
36202F-CN-4 36202F-DB-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 004 GOVERNMENT NATIONAL MORTGAGE A POOL# 004		12/01/2023 .	PAYDOWN			2,664	2,694	2,697	·····	(67)	((67)						64	12/20/2039 .
36202F-EH-5	GOVERNMENT NATIONAL WORTGAGE A POOL# 004		12/01/2023	PAYDOWN		5.292	5,292	5.333	5,338		(47	,	(47)		5.292					
36202F-EH-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 004		12/01/2023 .	DAVIDONIN		3.061	3,292	3.401	3,587		(527		(527)		3,292				72	06/20/2040 .
36202F-HY-5	GOVERNMENT NATIONAL WORTGAGE A POOL# 004		12/01/2023	DAVIDONIN		41.417					(3.840)	,	(3.840)		41.417				1.095	
36202F-LP-9	GOVERNMENT NATIONAL WORTGAGE A POOL# 004		12/01/2023	PAYDOWN		14.057					(940)	,	(940)		14.057				3/12	10/20/2040 .
36209A-6R-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 466		12/01/2023	PAYDOWN		55	55	55	56		(1)	,	(1)						2	07/15/2030
36209E-VR-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 469		12/01/2023	PAYDOWN			133	138	144		(11)	,	(11)		133					10/15/2028
36209S-TU-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 480		12/01/2023	PAYDOWN		751	751	783	793		(42)	,	(42)		751				29	06/15/2028 .
3620A1-X7-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 716		12/01/2023	PAYDOWN		123	123				(6)	,	(6)		123				4	06/15/2039 .
3620A8-LU-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 722		12/01/2023	PAYDOWN		1.889	1.889	1.948	1,973		(83		(83)		1.889				65	08/15/2039 .
3620A9-SH-5	. GOVERNMENT NATIONAL MORTGAGE A POOL# 723		12/01/2023	PAYDOWN		2.025	2.025	2.087	2.096		(71)	(71)		2.025				48	09/15/2039 .
3620AC-3Z-5	GOVERNMENT NATIONAL MORTGAGE A POOL# 726		12/01/2023	PAYDOWN		5,369	5,369	5,533	5,577		(208		(208)		5,369					09/15/2039 .
3620AC-4G-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 726		12/01/2023	PAYDOWN		821	821	846	856		(35		(35)		821				26	09/15/2039 .
3620AR-JT-9	GOVERNMENT NATIONAL MORTGAGE A POOL# 737		12/01/2023	. PAYDOWN		15,691	15,691	16,289	16,262		(571)		(571)		15,691				426	10/20/2040 .
36212J-WR-3	. GOVERNMENT NATIONAL MORTGAGE A POOL# 535		12/01/2023	. PAYDOWN		136	136	137	138		(2		(2)		136				6	08/15/2030 .
36213D-3C-0	. GOVERNMENT NATIONAL MORTGAGE A POOL# 551		12/01/2023	. PAYDOWN		1,309	1,309	1,342	1,336		(27		(27)		1,309				47	02/15/2032 .
36213E-YA-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 552		12/01/2023	. PAYDOWN		125	125	128	130		(5		(5)		125				5	04/15/2032 .
36213S-EB-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 562		12/01/2023	. PAYDOWN		463	463	472	484		(20)		(20)		463				18	06/15/2031 .
36213T-6Y-4	GOVERNMENT NATIONAL MORTGAGE A POOL# 564		12/01/2023	. PAYDOWN		6,281	6,281	6,402	6,505		(223)		(223)		6,281				292	
36213V-R2-6	GOVERNMENT NATIONAL MORTGAGE A POOL# 565		12/01/2023	. PAYDOWN		1,942	1,942	2,041	2,013		(72		(72)		1,942				47	11/15/2031 .
36213X-T5-3	GOVERNMENT NATIONAL MORTGAGE A POOL# 567		12/01/2023	. PAYDOWN		494	494	528	515		(21		(21)		494				6	05/15/2032 .
36225B-G7-7	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		12/01/2023 .	. PAYDOWN		789	789	816	832		(43)		(43)		789				31	12/15/2029 .
36225B-LL-0	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		12/01/2023 .	. PAYDOWN			2,423	2,506	2,565		(141)		(141)		2,423				86	12/15/2030 .
36225B-NC-8	. GOVERNMENT NATIONAL MORTGAGE A POOL# 781		12/01/2023	. PAYDOWN		164	164	167	171		(7)	(7)		164				6	05/15/2031 .
36225B-PM-4	. GOVERNMENT NATIONAL MORTGAGE A POOL# 781		12/01/2023 .	. PAYDOWN		1,260	1,260	1,298	1,337		(77)		(77)		1,260				48	09/15/2031 .
36225B-TE-8	GOVERNMENT NATIONAL MORTGAGE A POOL# 781		12/01/2023	. PAYDOWN		8,775	8,775	9, 149	9,743		(968))	(968)		8,775				334	05/15/2032
38378N-HQ-9	. GNMA_13-175 SENIOR_CMBS _13-175 0.169		12/01/2023	. PAYDOWN				16,677											256	05/16/2055
38378U-FY-8	GNMA AGENCY_CMO _13-150 2.750% 10/16/		12/01/2023	. PAYDOWN		29,367	29,367	30,210	30 , 184		(817		(817)		29,367				426	
38378X-TX-9	GNMA_14-148 SENIOR_CMBS _14-148		12/01/2023 .	PAYDOWN				118,735	17,472		(17,472)	(17,472)						4,887	10/16/2056
38379F-NB-1	GNMA SENIOR AGENCY_CMO _15-176C 3.000		12/01/2023 .	PAYDOWN			98,553	101,697	101,665		(3,112)	(3, 112)		98,553					09/20/2045
38379T-F7-9	GNMA SENIOR AGENCY_CMO _16-9D 3.000%	· ······	12/01/2023 .	PAYDOWN		63,593	63,593	65,672	65,651		(2,058)		(2,058)		63,593				972	
38379X-M6-4	GNMA SENIOR AGENCY_CMO _16-99A 3.000%		12/01/2023 .	PAYDOWN		125,090	125,090	128,900	128,871		(3,782		(3,782)		125,090				1,679	
38380J-8R-2	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		12/01/2023 .	. PAYDOWN					1,849		(1,849))	(1,849)						356	
38380J-DW-5	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		12/01/2023 .	. PAYDOWN			·····	15,409	7,851	·····	(7,851))	(7,851)						1, 189	
38380J-ND-6	GOVERNMENT NATIONAL MORTGAGE A SENIOR_CM		12/01/2023 .	. PAYDOWN				82,538	24,665		(24,665)	······	(24,665)						3,229	
38380M-E9-8	GNMA SENIOR_CMBS _19-8		12/01/2023 .	PAYDOWN				19,864											1,083	11/16/2060 .

SCHEDULE D - PART 4

				;	Snowing All L	_ong-+erm E	Bonds and Sto	OCKS SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Liproplimed	Year's				Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Unrealized		Than-	Adjusted	Book/	Value at	Gain	Realized	Total Gain	Received	tractual
			Diamond	Name		0				Valuation	(Amor-	Temporary	Carrying	Adjusted						
Identi-	5	For-		Name	Shares of	Con-	5 1/1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value		Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
38380M-K7-5	GNMA SENIOR_CMBS _19-17		12/01/2023 .	PAYDOWN				7, 107											362	
38380N-5G-0	GNMA_20-25 SENIOR_CMBS _20-25		12/01/2023	PAYDOWN				55,068	27,523		(27,523)		(27,523)						1, 198	01/16/2062 .
38380N-KC-2	GNMA_20-25 SENIOR_CMBS _19-105 0.722%		12/01/2023 .	PAYDOWN				8,296											979	08/16/2061 .
912810-SN-9	UNITED STATES TREASURY SENIOR GOVT_BND		01/18/2023	VARIOUS		15,340,274	25,810,000	16,720,041	16,923,537		10,363		10,363		16,861,309		(1,521,036)	(1,521,036)	57,930	05/15/2050 .
912828-VB-3	UNITED STATES TREASURY SENIORGOVTBND		05/15/2023	MATURITY			892,500								892,500				7,809	05/15/2023 .
010999999	99. Subtotal - Bonds - U.S. Governme	ents	•		•	16.705.388	27, 175, 114	18,415,811	18.385.667		(86,651))	(86,651)		18.226.423		(1,521,036)	(1,521,036)	88,785	XXX
		T		MIZUHO INTERNATIONAL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,	, ,	,,,,,,,,,,		(22,301)		(22,201)		,,		,,,,,,,,,,,	,,,_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	22,.00	
00946A-AE-4	AIRPORT AUTHORITY HONG KONG SENIOR CORP	D	11/08/2023	PLC		1,067,824	1,600,000	1,584,832	1,585,113		279		279		1,585,392		(517,568)	(517,568)		01/12/2052 .
045167-AW-3	ASIAN DEVELOPMENT BANK SENIOR CORP_BND	D	08/25/2023 .	. DEUTSCHE BANK AG		1,518,908	1,452,000	1,844,374	1,785,812		(39,046)		(39,046)		1,746,766		(227,858)	(227,858)	59,389	06/16/2028 .
		L	1	MIZUHO INTERNATIONAL									1							
09681L-AE-0	BOC AVIATION LTD SENIOR CORP_BND 144A	. D	11/08/2023	PLC		3,352,902	3,631,000	3,824,605	3,790,996		(29, 291))	(29,291)		3,761,704		(408,803)	(408,803)		09/18/2027 .
24820R-AG-3	EQUINOR ASA SENIOR CORP_BND 144A 6.50	D	11/14/2023 .	VARIOUS		3,094,914	2,919,000	3,744,610	3,632,177		(98,704)		(98,704)		3,533,473		(438,559)	(438,559).		12/01/2028 .
279158-AC-3 279158-AE-9	ECOPETROL SA SENIOR CORP_BND 5.875% 0 ECOPETROL SA SENIOR CORP BND 7.375% 0	υ	02/01/2023 .	. CALL 100.3410 BROADPOINT SECURITIES			2,097,000	2,222,841	2, 149,880	•••••	(6,552)		(6,552)		2,143,327		(46,327)	(46,327) (193,719)		09/18/2023 .
279158-AJ-8	ECOPETROL SA SENTOR CORP BND 7.375% 0	η	11/06/2023	BNP PARIBAS											367.983		(193,719)	(193,719).		05/28/2045 .
273130 A0 0	LOGI ETHOL ON GENTON CON _BND 3.075% C	D		CITICORP SECURITIES		200, 100											(107,020)	(107,020)		03/20/2043 .
29446M-AF-9	EQUINOR ASA SENIOR CORP BND 3.125% 04	D	09/19/2023	MARKETS		3.080.107	3.444.000	3.679.983	3.652.668		(20.045))	(20.045)		3.632.623		(552,516)	(552.516)	103. 141	04/06/2030 .
	_			CITICORP SECURITIES																
302154-BK-4	EXPORT-IMPORT BANK OF KOREA SENIOR CORP	D	11/02/2023	MARKETS		1,476,276	1,481,000	1,572,526	1,527,726		(37,880)		(37,880)		1,489,846		(13,571)	(13,571)		01/14/2024 .
30216K-AC-6	EXPORT-IMPORT BANK OF INDIA SENIOR CORP	. D	11/09/2023 .	. DEUTSCHE BANK AG		1,408,443	1,512,000	1,619,715	1,603,109		(14,539)		(14,539)		1,588,570		(180, 127)	(180,127)		02/01/2028 .
30216K-AE-2	EXPORT-IMPORT BANK OF INDIA SENIOR CORP	D	11/15/2023	. BROADPOINT SECURITIES		1,918,004	2,200,000	2,242,460	2,237,699		(4, 262)		(4,262)		2,233,437		(315,433)	(315,433)		01/15/2030 .
30216K-AF-9 445545-AL-0	EXPORT-IMPORT BANK OF INDIA SENIOR CORP HUNGARY GOVERNMENT SENIOR CORP BND 5	D	10/25/2023	. STANDARD CHARTER BANK		1,939,175	2,492,000	2,348,984	2,363,036						2,373,620		(434,445)	(434,445) (10.865).		01/13/2031 .
445545-AL-0	HUNGARY GOVERNMENT SENIOR CORP BND 5	η	01/13/2023 .	CALL 100.5740		3,109,748	3,092,000	3,359,149	3,240,369		(19,753)		(19,753)		3,235,953		(10,865)	(10,865).		03/25/2024 .
45434L-2C-7	INDIAN RAILWAY FINANCE CORP LT SENIOR CO	D	11/15/2023	MERRILL LYNCH & CO		902.187	1.100.000	1.039.940	1.045.214				5,221		1.050.435		(148,248)	(148,248)		02/10/2031 .
45434L-2H-6	INDIAN RAILWAY FINANCE CORP LT SENIOR CO	D	09/20/2023	VARIOUS		6, 169, 250		7,232,879	7,237,787		4,326		4,326		7,242,113		(1,072,863)	(1,072,863)		01/21/2032 .
48266X-AB-1	KSA SUKUK LTD SUKUK CORP_BND 144A 3.6	. D	11/03/2023 .	. STANDARD CHARTER BANK		2,764,608	2,904,000	3,147,820	3, 103, 632		(38, 173)		(38, 173)		3,065,459		(300,851)	(300,851)	110,332	04/20/2027 .
				CITICORP SECURITIES																
500630-CC-0	KOREA DEVELOPMENT BANK SENIOR CORP_BND	D	11/02/2023 .	MARKETS		1,475,002	1,481,000	1,565,195	1,524,436		(34,489)		(34,489)		1,489,947		(14,945)	(14,945)		01/22/2024 .
62878U-2E-1 69370R-AF-4	NBN CO LTD SENIORCORPBND144A 2.500% 0	D	09/20/2023 .	. JANE STREET CAPITAL		555,870	700,000		674,619		1,808				676,427		(120,557)	(120,557).		01/08/2032 .
69377F-AC-0	PERTAMINA PERSERO PT SENIOR CORP_BND PT FREEPORT INDONESIA SENIOR CORP BND 14	D	11/15/2023 .	VARIOUS							(66/))	(66/)				(44, 192)	(44, 192)		01/21/2030 .
698299-BE-3	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	D	11/07/2023	JEFFRIES & CO. INC		2.358.460	2.444.000	2.586.998	2.539.380		(41.306)		(41,306)		2.498.074		(139,614)	(139,614)		03/16/2025 .
71567R-AM-8	PERUSAHAAN PENERBIT SURAT BERH SUKWAK CO	D	11/06/2023	JEFFERIES LLC		1,113,846	1, 151,000	1,312,923	1,291,739		(18,403)		(18,403)		1,273,336		(159,491)	(159,491)		02/20/2029 .
760942-BB-7	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR	D	10/25/2023	GOLDMAN SACHS & CO		1,689,878	1,711,962	1,923,817	1,881,133		(35,507)		(35,507)		1,845,627		(155,749)	(155,749)		10/27/2027 .
1				J.P. MORGAN SECURITIES				' '												
77586T-AD-8	ROMANIA REPUBLIC OF SENIOR CORP_BND	D	08/25/2023 .	. INC		3,368,170	3,380,000	3,597,537	3,492,623		(70, 193)		(70, 193)		3,422,430		(54,260)	(54,260)		01/22/2024 .
77586T-AE-6	ROMANIA REPUBLIC OF SENIOR CORP_BND	D	10/30/2023	. UBS WARBURG LLC		29,087	34,000	44,472	44, 168		(261)		(261)		43,907		(14,820)	(14,820)		01/22/2044 .
78462Q-AE-9	SP POWERASSETS LTD SENIOR CORP_BND 144A	D	11/15/2023	. BNP PARIBAS		454, 193	489,000	521, 103	515,726		(4,772))	(4,772)		510,954		(56,761)	(56,761)	16,708	09/26/2027 .
80413T-AB-5	KSA SUKUK LTD SENIORCORPBND144A 3.250	l _n	10/30/2023	MIZUHO INIERNATIONAL PLC		3.465.462	3.704.000	3.943.278	3.895.236		(40.530)	, I	(40.530)		3.854.706		(389.243)	(389.243)	101 710	10/26/2026 .
004101-MD-3	NON SUNUN LID SENTUNCONFOND144A 3.250	J	10/30/2023 .	J.P. MORGAN SECURITIES		3,403,402		3,843,2/8			(40,030)	,	(40,030)		3,034,700		(308,243)	(308,243)	121,/18	10/20/2020 .
80413T-AE-9	KSA SUKUK LTD SENIOR CORP BND 144A 3	D	11/14/2023	INC		2.058.450	2,178,000	2.372.953	2.342.966		(26.668))	(26,668)		2.316.298		(257.849)	(257.849)		03/04/2028 .
	SP GROUP TREASURY PTE LTD SENIOR CORP_B	D	11/15/2023	BNP PARIBAS		5,525,700	6,000,000	6,552,600	6,476,899		(67,244)		(67,244)		6,409,655		(883,955)	(883,955)		02/27/2029 .
	_			AUSTRALIA AND NEW																
87973P-AE-4	TEMASEK FINANCIAL I LTD SENIOR CORP_BN	D	11/14/2023 .	ZEALAND BANK		3,562,240	3,777,000	4,213,244	4, 147, 277		(58, 233)		(58,233)		4,089,044		(526,804)	(526,804)	176,470	08/01/2028 .
		L		CITICORP SECURITIES								.[
91087B-AH-3	MEXICO UNITED MEXICAN STATES SENIORCORP	D	10/30/2023 .	MARKETS		6,009,993	7,142,000	7,297,053	7,279,655		(14,615))	(14,615)		7,265,040		(1,255,047)	(1,255,047)	241, 142	04/16/2030 .
91087B-AM-2	MEXICO UNITED MEXICAN STATES SENIOR COR	n	11/01/2023	J.P. MORGAN SECURITIES		4,801,420	6, 136,000	5,917,129	5,937,567		17.671		17,671		5,955,238		(1,153,818)	(1,153,818).	153, 186	05/24/2031 .
917288-BK-7	URUGUAY ORIENTAL REPUBLIC OF SENIOR COR	. I D	12/14/2023	VARIOUS			9,000,000	5,917,129	10, 209, 264		(148,677)		(148.677)		5,955,238		(1, 153,818)	(1, 153,818) (1,295,337).		05/24/2031 .
G28288-AC-5	DP WORLD CRESCENT LTD SUKUK CORP BND	D	05/19/2023	VARIOUS				9.730.521	9.660.057		(148,677)	((148,677)		9.632.072		(1,295,337)	(916,299)		07/18/2029 .
	KSA SUKUK LTD SUKHYB CORP BND 4.303%	D	11/03/2023	BNP PARIBAS				1,038,538	1,021,841		(27, 983)		(27,363)		1.007.370		(125,065)	(310,293)		01/19/2029 .
	_			AUSTRALIA AND NEW							(, ,				, , , ,					
G6S79L-AB-5	MINNETALS BOUNTEOUS FINANCE B SENIORCOR	D	10/31/2023 .	ZEALAND BANK		1,965,764	2,002,000	2, 170, 348	2, 124,604		(38,940)		(38,940)		2,085,664		(119,900)	(119,900)	119, 133	07/30/2025 .
				REDEMPTION																
G70464-AC-9	PERU REPUBLIC OF SECURED CORP_BND 0	D	11/30/2023 .	100.0000		497,809	497,809	434,858	474, 130		23,679		23,679		497,809					06/02/2025 .

SCHEDULE D - PART 4

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrving Value		16	17	18	19	20	21
	_	•	'			•	ŭ	· ·		11	12	13	14	15						
											12	10	1-7	Total						
												Current	Total						Bond	
												Current	Total	Foreign	Daal./					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
G7302V-HL-1	QNB FINANCE LTD SENIOR CORP BND 3.500	n	10/30/2023 .	. STANDARD CHARTER BANK	Otook	4,052,102	4.098.000	4,289,131	4,204,439	(Decircuse)	(71, 150)	1 CCCOGITIZEG	(71, 150)	Value	4,133,290	Вюроса	(81, 187)	(81, 187)	156, 179	
G82016-AS-8	SINOPEC GROUP OVERSEAS DEVELOP SENIOR CO	D	09/12/2023	. DEUTSCHE BANK AG		5.045.220	6.000.000	5.789.040	5.808.675			,	15.210		5.823.884		(778.664)	(778.664)		
MOR08Q-AE-1	AFRICAN EXPORT-IMPORT BANK SENIOR CORP B	D	11/08/2023	. VARIOUS		3,905,193	4,700,000	4,858,390	4,839,454		(16,801))	(16,801)		4,822,653		(917,460)	(917,460)	213,268	
MOR52W-AB-9	ABU DHABI CRUDE OIL PIPELINE L SECURED C	D	11/01/2023	. BROADPOINT SECURITIES		3,416,700	4,200,000	4,962,258	4,943,573		(42, 154)		(42, 154)		4,901,419		(1,484,719)	(1,484,719)		11/02/2047 .
M6417J-AA-6	KUWAIT STATE OF GOVERNMENT SENIOR CORP	D	10/30/2023	. STANDARD CHARTER BANK		2,390,670	2,525,000	2,749,599	2,707,999		(35,032)		(35,032)		2,672,967		(282,297)	(282,297)	98 , 194	
	_			CITIGROUP GLOBAL MKT																
M8489S-AL-1	QATAR STATE OF SENIOR CORP_BND 4.000	D	11/03/2023	. INC		5,909,836	6, 167,000	6,946,509	6,844,907		(87,824)		(87,824)		6,757,083		(847,247)	(847,247)	282,997	03/14/2029 .
P3143N-AY-0	CORPORACION NACIONAL DEL COBRE SENIOR CO	D	05/19/2023	. VARIOUS		2,032,950	2, 139,000	2,264,003	2,241,740		(8,867))	(8,867)		2,232,873		(199,923)	(199,923)	62,893	
P3143N-BH-6	CORPORACION NACIONAL DEL COBRE SENIOR CO	D	05/19/2023 .	. VARIOUS		7,659,750	8,580,000	8,781,887	8,758,315		(9,426))	(9,426)		8,748,889		(1,089,139)	(1,089,139)		01/14/2030 .
Y23862-AF-5	EXPORT-IMPORT BANK OF CHINA SENIOR CORP	D	10/31/2023 .	. TROWE PRICE		3,860,425	3,922,000	4,174,616	4,077,389		(81,610))	(81,610)		3,995,779		(135,355)	(135,355)		07/31/2024 .
Y7123S-AZ-1	BANK MANDIRI PERSERO TBK PT SENIOR COR	. D	11/14/2023 .	. TROWE PRICE		2,916,185	2,963,000	3,223,418	3, 147,744		(67,011))	(67,011)		3,080,734		(164,549)	(164,549)		05/13/2025 .
Y7138A-AE-0	PERTAMINA PERSERO PT SENIOR CORP_BND	D	05/20/2023 .	. MATURITY		2,044,000	2,044,000	2, 124, 472	2,066,502		(22,502)	'	(22,502)		2,044,000					05/20/2023 .
030999999	99. Subtotal - Bonds - All Other Gove	rnmer	nts	Tr.		136,646,482	148,951,771	158,509,178	156,721,622		(1,320,236))	(1,320,236)		155,401,385		(18,779,805)	(18,779,805)	5,918,494	XXX
				REDEMPTION																
452152-BM-2	ILLINOIS STATE OF SENIOR MUNITAX_BND GO		02/01/2023 .	. 100.0000		84,615	84,615	91,295	90,768		(6, 153)		(6, 153)		84,615					02/01/2035 .
605581-GD-3	MISSISSIPPI STATE OF SENIOR MUNITAX_BND		10/01/2023	. MATURITY		1,760,000	1,760,000	1,813,962	1,783,175		(23, 175)		(23, 175)		1,760,000				45,038	10/01/2023 .
050999999	99. Subtotal - Bonds - U.S. States, Te	erritori	ies and Pos	ssessions		1,844,615	1,844,615	1,905,257	1,873,943		(29, 328))	(29, 328)		1,844,615				47,843	XXX
364195-BY-2	GALVESTON CNTY TEX SENIOR MUNITAX BND GO		02/01/2023	. CALL 100.0000		285.000					(954))	(954)		322.774		(37.774)	(37.774)	8 415	02/01/2029 .
718814-ZZ-2	PHOENIX AZ SENIOR MUNITAX BND GO 5.26		07/01/2023	. CALL 100.0000		135,000			157,224		(1,656)		(1,656)		155,568		(20,568)	(20.568)	7,113	
798186-YY-2	SAN JOSE CALIF UNI SCH DIST MUNITAX BND		08/01/2023	. CALL 100.0000			1,795,000	1,901,120	1,834,162		(39, 162)		(39, 162)		1,795,000		(20,300)	(20,300).		08/01/2034 .
100100 11 2 11		···badis		. ONEE 10010000 IIIII	Decessions	2.215.000		2.390.615			(41,772)		(41.772)				(58.342)	(58.342)		
	99. Subtotal - Bonds - U.S. Political S	ubdiv			Possessions	, , ,		,,	2,315,113		. , ,	,	. , ,		2,273,342		(-)- /	(. , . ,	95,747	
02765U-DN-1	AMERICAN MUNICIPAL POWER-OHIO SENIOR MUN		12/20/2023	. CALL 107.9360		2,898,082	2,685,000	3,320,290	3,271,401		(21,360)		(21,360)		3,250,041		(565,041)	(565,041)		02/15/2047 .
02765U-EQ-3	AMERICAN MUNICIPAL POWER-OHIO MUNITAX_BN		02/15/2023 .	. CALL 100.0000		30,000	30,000	42,612	42,359		(78))	(78)		42,281		(12,281)	(12,281)	941	02/15/2050 .
072024-NT-5	BAY AREA TOLL AUTHORITY SUB MUNITAX_BND		05/02/2023 .			4,498,657	4, 170,000	5,022,098	4,921,390		15,279		15,279		4,936,668		(766,668)	(766,668)	492,080	04/01/2030 .
				REDEMPT I ON																
13033D-AH-8	CALIFORNIA HOUSING FINANCE AGE MUNI_BND		12/25/2023 .	. 0.0000			261,364	17,765	15,927		(15,927))	(15,927)						1,207	03/25/2035 .
				REDEMPTION																
13033D-AK-1	CALIFORNIA HOUSING FINANCE AGE MUNI_BND		12/20/2023	. 0.0001			236,016	17, 149	15,922		(15,922)		(15,922)							08/20/2036 .
130685-WB-2	CALIFORNIA ST PUB WKS BRD LEAS MUNITAX_B		10/01/2023			686,555	545,000	853,416	828,594		(18,932))	(18,932)		809,662		(264,662)	(264,662)	187 , 123	10/01/2034 .
407705 40 4	CHICAGO HIL TRANSIT AUTH ON FO OFFILIOR AND		40 /04 /0000	REDEMPTION		200 200	200 200	500 074	545.070		(407.075)		(407.075)		200 200				00.700	10 (01 (00 10
167725-AC-4	CHICAGO ILL TRANSIT AUTH SALES SENIOR MU		12/01/2023	. 100.0000		388,203		523,871	515,879		(127,675)	······	(127,675)		388,203	·····		-	26, /82	12/01/2040 .
167725-AF-7	CHICAGO ILL TRANSIT AUTH SALES SENIOR MU	1	12/01/2023	REDEMPTION 100.0000		164 .663	164 .663	230.672			(62.753)	J	(62.753)		164.663					12/01/2040 .
		1							,		(,,	,	. , ,		,	l	(400 700)	(400.700)		
29270C-ZB-4	ENERGY NORTHWEST SENIOR MUNITAX_BND REV		05/31/2023 .	. CALL 101.1267		905,084		1,041,538	1,025,489		(6,729)	,	(6,729)		1,018,760		(123,760)	(123,760)	43,327	07/01/2030 .
31283H-QX-6	FEDERAL HOME LOAN MORTGAGE COR POOL# GO1		12/01/2023	. PAYDOWN		1,231	1,231	1,272	1,272		(42))	(42)					-	38	03/01/2032 .
31283H-X8-3	FEDERAL HOME LOAN MORTGAGE COR POOL# GO1		12/01/2023 .	. PAYDOWN			1,529	1,590	1,604		(75))	(75)						48	08/01/2033 .
31292G-TN-6	FEDERAL HOME LOAN MORTGAGE COR POOL# COO		12/01/2023 .	. PAYDOWN		561	561	571	568		(6))	(6)		561				21	10/01/2027 .
31292G-Y5-9	FEDERAL HOME LOAN MORTGAGE COR POOL# COO		12/01/2023 .	. PAYDOWN		4	4	4	4						4					03/01/2029 .
31292H-4H-4	FEDERAL HOME LOAN MORTGAGE COR POOL# CO1		12/01/2023 .	. PAYDOWN		11,224	11,224	11,106	11,110		114		114		11,224				310	12/01/2033 .
31296P-TL-6	FEDERAL HOME LOAN MORTGAGE COR POOL# A15	1	12/01/2023	. PAYDOWN		4,973	4,973	5,002	5,000		(27)		(27)		4,973				170	10/01/2033 .
31298F-JL-7	FEDERAL HOME LOAN MORTGAGE COR POOL# C46	1	12/01/2023	PAYDOWN		312	310	310			1		1		312				19	01/01/2031 .
3131XH-M5-2	FEDERAL HOME LOAN MORTGAGE COR POOL# ZL2	1	12/01/2023	PAVDOWN			7.560	7.798	7.870		(310)	\	(310)		7.560				170	10/01/2041 .
3132VQ-N5-1	TEDENTE TIONE EOUT MOTTUNE CONTTOLE EEE TI	1	12/01/2023 .	DAVDOWN		4.974	4.974	4.997	5.016		(010)	((010)		4.974				170	06/01/2049 .
	FEDERAL HOME LOAN MORTGAGE COR POOL# Q64	1		. FATDUMN				,			(41)	<u> </u>	(41)						81	
31359S-JT-8	FANNIE MAE FNMA_01-5 AGENCY_CMO _01-5		12/01/2023 .	. PAYDOWN		16,712	16,712	16,898	16,831		(119)	/	(119)		16,712				696	
31362J-UN-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 062		12/01/2023	. PAYDOWN		540	540	526	533		7		7		540				13	06/01/2028 .
3136AJ-T6-3	FANNIE MAE FNMA_14-2 SENIOR AGENCY_CMO		06/01/2023	. PAYDOWN															31	01/25/2043 .
3136AP-V7-4	FNMA SENIOR AGENCY_CMO _15-58 3.000%		12/01/2023 .	. PAYDOWN		45,702	45,702	48,282	47,860		(2, 159)		(2, 159)		45,702				867	08/25/2045 .
3136AQ-UQ-1	FANNIE MAE FNMA_15-87 SENIOR AGENCY_CMO		06/01/2023	. PAYDOWN															115	04/25/2043 .
3136AT-CN-2	FANNIE MAE FNMA_16-62 SENIOR AGENCY_CMO		12/01/2023	. PAYDOWN		287 , 136		285,599	285,613		1,523		1,523		287, 136				2,984	
31371H-VJ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 252	.1	12/01/2023	PAYDOWN		6	6	6	6	l	L	L	L	[6	L	L	[09/01/2029 .
31371L-CD-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	1	12/01/2023	PAYDOWN		665	665	687	888		(22)	1	(23)		665				10	09/01/2033 .
31371L-DH-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 254	1	12/01/2023	PAYDOWN		8.321	8.321	8.370	8.366		(46)	((46)		8.321					10/01/2033 .
313/IL-DH-9	FEDERAL NATIONAL MURIGAGE ASSU POUL# 254	.	12/01/2023 .	. [PATUUWN	.	J 8,321	J8,321	8.3/0	J8,366	l	J(46)	/	1(46)		8,321		1			1 10/01/2033 .

					Showing All L	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/	l			Interest/	
									Prior Year	l	Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
CUSIP					Ni. andron of				Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	Daaliaad	T-4-1 O-:-	Dividends	Con-
Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation	(Amor-	Temporary	Carrying Value	Adjusted	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Increase/ (Decrease)	tization)/ Accretion	Impairment Recognized		Carrying Value	Disposai		on Disposal	Disposal	Year	Date
3137B7-N3-9	FHLMCMULTIFAMILYSTRUCTUREDP SUB CMBS K	cigii	11/01/2023	PAYDOWN	Otock	Sideration	i ai vaiue	212,975	19,856	(Decrease)	(19,856)	Recognized	(19,856)	value	Date	Бізрозаі	оп Бізрозаі	Бізрозаі		
3137F7-2J-3	FHLMC MULTIFAMILY STRUCTURED P SENIOR_CM		12/01/2023	. PAYDOWN					17,027		(17,027)		(17,027)						1. 137	
31383J-WE-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 504		12/01/2023	. PAYDOWN		79	79	79	79		(, 02)				79				3	07/01/2029 .
31383M-QB-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 507		12/01/2023	. PAYDOWN		1,244	1,244	1,259	1,256		(11)		(11)		1,244				51	12/01/2028 .
31386M-ZB-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 567		12/01/2023	. PAYDOWN		3,303	3,303	3,362	3,367		(64)		(64)		3,303				112	10/01/2030 .
3138Y5-WF-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AX4		12/01/2023	. PAYDOWN		4,001	4,001	4,286	4,466		(464)		(464)		4,001				86	12/01/2044 .
31390B-WE-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# 641		12/01/2023	. PAYDOWN		6,815	6,815	7,215	7,081		(266)		(266)		6,815				280	04/01/2032 .
31390P-GK-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 651		12/01/2023	. PAYDOWN			2,276	2,380	2,467		(191)		(191)						67	08/01/2032 .
31391W-5H-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 679		12/01/2023	. PAYDOWN			1,541	1,591	1,597		(57)		(57)		1,541					04/01/2033 .
313921-A5-7 31392D-WQ-1	FANNIE MAE FNMA_01-65 AGENCY_CMO _01-65		12/25/2023	. PAYDUWN				11, 151 9 940	11,240		(110)		(110)							
3139ZD-WQ-1 31397L-TB-5	FANNIEMAE WHOLE LOAN FNW_03-W2 SENIOR AG FNMA SENIOR AGENCY CMO 08-49C 5.000%		12/26/2023	DAYDOWN		5,356		5.638			(298)		(298)		5.356				120	04/25/2032 .
31400J-SJ-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# 680		12/01/2023	PAYDOWN		95					(298)		(298)		95				ودا	304/25/2038 .
31401B-4L-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 703		12/01/2023	PAYDOWN		295			297		(2)		(2)		295				9	05/01/2033 .
31401B-NS-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# 703		12/01/2023	. PAYDOWN			3.115	3.136	3.137		(22)		(22)						100	
31402C-U6-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 725		12/01/2023	. PAYDOWN		964	964	995			(33)		(33)		964				26	03/01/2034 .
31402E-AQ-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 726		12/01/2023	. PAYDOWN		137	137	142	144		(6)		(6)		137				4	07/01/2033 .
31402R-UN-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# 735		12/01/2023	. PAYDOWN		25, 110	25, 110	26,624	27,284		(2, 174)		(2, 174)		25, 110				721	02/01/2035 .
31403F-JW-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# 747		12/01/2023	. PAYDOWN		15,814	15,814	15,896	15,887		(73)		(73)		15,814				406	10/01/2033 .
31404B-SQ-6	FEDERAL NATIONAL MORTGAGE ASSO POOL# 763		12/01/2023	. PAYDOWN		1,914	1,914	2,035	2,024		(110)		(110)		1,914				58	02/01/2034 .
31405A-U9-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# 783		12/01/2023	. PAYDOWN			3,507	3,452	3,452		55		55						114	06/01/2034 .
31406A-6Y-3	FEDERAL NATIONAL MORIGAGE ASSO POOL# 804		12/01/2023	. PAYDOWN		2,811	2,811	2,849	2,850		(39)		(39)		2,811				84	12/01/2034 .
31406D-EL-6 31410G-RA-3	FEDERAL NATIONAL MORTGAGE ASSO POOL# 806		12/01/2023	. PAYDOWN		323		328	327		(4)		(4)						10	12/01/2034 .
314150-P9-1	FEDERAL NATIONAL MORTGAGE ASSO POOL# 888		12/01/2023	PAYDOWN			40.289	44.085	45,148		(1,312)		(4,859)						0/1	01/01/2038 .
31416B-VH-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# 995		12/01/2023	PAYDOWN		470	470	486			(19)		(19)		470				13	12/01/2034 .
31418M-A2-8	FEDERAL NATIONAL MORTGAGE ASSO POOL# ADO		12/01/2023	. PAYDOWN		3.883	3.883	4.070	4.095		(212)		(212)		3.883				124	
31418M-PU-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# ADO		12/01/2023	. PAYDOWN		10,438	10,438	11, 176	11,709		(1,272)		(1,272)		10,438				308	
31418P-6N-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AD2		12/01/2023	. PAYDOWN		4,429	4,429	4,538	4,468		(39)		(39)		4,429				92	03/01/2025 .
31419A-BJ-5	FEDERAL NATIONAL MORTGAGE ASSO POOL# AEO		12/01/2023	. PAYDOWN		6, 123	6, 123	6,529	6,257		(134)		(134)		6 , 123				162	06/01/2025 .
31419A-VB-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# AEO		12/01/2023	. PAYDOWN		15,372	15,372	16,741	17,395		(2,023)		(2,023)		15,372				452	
35563P-HH-5	SEASONED CREDIT RISK TRANSFER SENIOR AGE		12/01/2023	. PAYDOWN			86,343	82,074	84,546		1,797		1,797							
38122N-B7-6	GOLDEN STATE TOBACCO SECURITIZ MUNITAX_B		06/01/2023	. CALL 100.0000			1,335,000	1,340,000	1,339,812		59		59		1,339,871		(4,871)	(4,871)	20,025	
442435-4Z-3	HOUSTON CITY OF MUNITAX_BND REV 3.428		05/15/2023	. MATURITY		2,290,000	2,290,000	2,375,761	2,313,284		(23, 284)		(23,284)		2,290,000				39,251	05/15/2023 .
487312-AA-8	KEENAN FORT DETRICK ENERGY LLC MUNITAX_B		11/15/2023	. 100.0000		51,672	51,672	51,672	51,672						51,672				2,374	05/15/2033 .
544435-C3-2	LOS ANGELES DEPARTMENT OF AIRP SUB MUNIT		05/15/2023	. CALL 100.0000		120,000	120,000	159,100			(1,383)		(1,383)		155,622		(35,622)	(35,622)	3,949	
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA MUNITAX_B		08/01/2023	. CALL 100.0000		80,000	80,000	92,963	92,031		(1,215)		(1,215)		90,815		(10,815)	(10,815)	4, 154	
604146-BM-1	MINNESOTA STATE OF MUNITAX_BND REV 5		06/26/2023	. CALL 100.0000		2,940,000	2,940,000	3,095,056	2,985,781		(45,894)		(45,894)		2,939,887		113	113	84,997	06/01/2043 .
626207-YF-5	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		04/01/2023	. CALL 100.0000		32,000		48,380	48,021		(137)		(137)		47,885		(15,885)	(15,885)	1,062	
626207-YM-0	MUNICIPAL ELEC AUTH GA SENIOR MUNITAX_BN		04/01/2023	. CALL 100.0000		77,000		93,940	93,481		(373)		(373)		93, 107		(16, 107)	(16, 107)		04/01/2057 .
64971M-ZG-0	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT		08/01/2023	. CALL 100.0000		95,000	95,000	118,673			(1,521)		(1,521)		115,603		(20,603)	(20,603)	5,479	
64972H-RB-0 66285W-B2-1	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT		07/15/2023	. CALL 100.0000		45,000			62,488		(777)		(777)		61,711		(16,711)	(16,711)		
66285W-B2-1 67178K-AA-8	NORTH TEXAS TOLLWAY AUTHORITY SENIOR MUN		12/15/2023	. CALL /1./900 . VARIOUS					1,051,746		(1,5/4)		(1,574)		1,050,172				(260, 149)01/01/2042 . 12/15/2032 .
67766W-QG-0	OAK RIDGE TENN INDL DEV BRD MUNITAX_BND OHIO ST WTR DEV AUTH SENIORMUNITAXBNDREV		06/02/2023	. CALL 101.7410		7,798,448		9,021,475	8,815,896		(91,117)		(1,017,448)		7,798,448		(133,448)	(133,448)		
681793-40-5	OMAHA PUB PWR DIST NEB MUNITAX BND REV	1	02/01/2023	. CALL 101.7410				9,021,475			(105)		(105)		7,796,446		(133,446)	(133,446)		
769123-DD-9	RIVERSIDE CNTY CALIF REDEV AGY SENIOR MU	I	10/01/2023	. CALL 100.0000		340,000		340,000	340,000				(103)		340,000		(14,000)	(14,000)		
783186-NJ-4	RUTGERS UNIVERSITY NEW JERSEY SENIOR MUN	I	05/01/2023	. CALL 100.0000		155.000				l	(1.733)		(1.733)	[l	(16.945)	(16.945)		05/01/2029 .

					Showing All Lo	ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
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									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
79467B-CM-5	CHICAGO SALES TAX SECURITIZATI MUNITAX B	o.g	01/01/2023	. CALL 100.0000	O LO G.K	10,000			11,861	(Boordage)	71001011011	rtoooginzou	(11112 10)	Value	11,861	D.opoca.	(1,861)	(1,861).	232	
79765R-SU-4	SAN FRANCISCO CALIF CITY & CNT MUNITAX B		11/01/2023	. CALL 100.0000		230,000			247,775		(7,944		(7.044)		239,831		(1,861)	(9,831).		
	=												(7,944)							
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU MUNITAXBN		08/08/2023	. CALL 103.0236		7,788,587	7,560,000	9,042,970	8,816,058		(956, 107)	(956, 107)		7,859,951		(299,951)	(299,951).	598,084	
915137-5G-4	UNIVERSITY OF TEXAS SYSTEM MUNITAX_BND R		08/15/2023	. CALL 100.0000		710,000	710,000	779,545			(16,076)	(16,076)		750,063		(40,063)	(40,063).		08/15/2026 .
	99. Subtotal - Bonds - U.S. Special R	levenu				35,827,296	35,562,647	40,969,386	39,916,075		(2,470,761	/	(2,470,761)		37,445,310		(2,369,871)	(2,369,871)	2,168,828	
00139P-AA-6	AIG SUNAMERICA GLOBAL FINANCIN SECURED C		11/14/2023	. VARIOUS		1,478,460	1,416,000	1,961,344	1,913,872		(41,226)	(41,226)		1,872,646		(394, 186)	(394, 186) .	111,825	03/15/2032 .
00252F-CV-1	AAMES MORTGAGE INVESTMENT TRUS MEZZANIN	.	12/26/2023	. PAYDOWN		121,533	121,533	107,861			4,249		4,249		121,533				2,697	10/25/2035 .
00841X-BJ-8	ABMT 15-2 WHOLE CMO 15-2 3.623% 03/2		12/01/2023	PAYDOWN		80.820		74.692	75,717		5.103		5. 103		80.820				1,523	03/25/2045 .
00842A-AD-1	ABMT_15-4 SENIOR WHOLE_CMO _15-4 144A	1	12/01/2023	PAYDOWN		95,913	95,913		96,000		(87)	(87)		95,913					
015271-AH-2	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	1	11/03/2023	VARIOUS		774.357					(16.677	,	(16,677)		840.506		(66.149)	(66.149).	44.824	
020002-AQ-4			11/03/2023	. JANE STREET CAPITAL		223,356		,			(3.950	/			* * * * * * * * * * * * * * * * * * * *		. , .,	. , . ,		
	ALLSTATE CORPORATION THE SENIOR CORP_BN	1		. JANE STREET CAPITAL	·						(3,950		(3,950)		289,045		(65,689)	(65,689).	11,693	
023135-AP-1	AMAZON.COM INC SENIORCORPBND 4.800% 1		11/14/2023			2, 186, 788	2,255,000	2,872,442	2,828,774)	(38,240)		2,790,535	• • • • • • • • • • • • • • • • • • • •	(603,746)	(603,746).		12/05/2034 .
023135-BC-9	AMAZON.COM INC SENIOR CORP_BND 3.150%		11/14/2023	. VARIOUS		1,789,437	1,910,000	2,065,569	2,037,636		(24,281)	(24,281)		2,013,355		(223,918)	(223,918).	73,092	08/22/2027 .
000554 4 4 0	UE00 00DD 05UU0D00DDDUD 7 000V 00 45 4		00 (04 (0000	AMHERST SECURITIES		0 044 000	4 040 000	0.540.000	0 404 400		/ 40 040		(40.040)		2.441.519		(000, 000)	(000, 000)	455 004	00 /45 /0004
023551-AJ-3	HESS CORP SENIORCORPBND 7.300% 08/15/		09/21/2023	. GROUP		2,044,693	1,912,000	2,540,838	2, 484, 132		(42,613)	(42,613)		, , ,	• • • • • • • • • • • • • • • • • • • •	(396,826)	(396,826).	155,084	
023551-AM-6	HESS CORP SENIOR CORP_BND 7.125% 03/1		11/01/2023	. JANE STREET CAPITAL		423,528	389,000	518,607	508,954		(8,331)	(8,331)		500,623		(77,095)	(77,095).		03/15/2033 .
03027X-AB-6	AMERICAN TOWER CORPORATION SENIOR CORP_B		01/31/2023	. MATURITY		9,919,000	9,919,000	10 , 187 , 507	9,938,995		(19,995)	(19,995)		9,919,000				173,583	
03072S-G3-3	AMERIQUEST MORTGAGE SECURITES ABS_05-R6		11/27/2023	. PAYDOWN		301, 103	301, 104	290 , 189	299,356		1,747		1,747		301,103				4,748	08/25/2035 .
03072S-QC-2	AMERIQUEST MORTGAGE SECURITIES MEZZANINA		12/26/2023	. PAYDOWN		169,697	169,697	159,400	167, 119		2,579		2,579		169,697				4,035	05/25/2034 .
03072S-RX-5	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0		12/26/2023	. PAYDOWN		173,689	173,689	154,498	167,913		5,776		5,776		173,689				4, 194	07/25/2034 .
03072S-UA-1	AMERIQUEST MORTGAGE SECURITES ABS_ABS _0		12/26/2023	PAYDOWN		620.583	620,583	572.100	604,282		16.302		16,302		620.583				9.797	09/25/2034 .
03464N-AB-8	AOMT_18-3 SENIOR WHOLE_CMO _18-3 144A		02/01/2023	PAYDOWN		14.074	14.074	14.074	14.074		,,,,,,		,		14.074					
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		11/01/2023	. JANE STREET CAPITAL		200.382	191.000				(4.397)	(4.397)		250.979		(50.597)	(50.597).		08/15/2033 .
033240-AL-0	ANIEGSEN-BOSCH INDEX HONEDHIDE SENTON CO		11/01/2023	MILLENNIUM ADVISORS.		200,302	131,000		233,370		(4,037	,	(4,037)		230,373		(30,331)	(50,551).	13,333	00/ 13/2033 .
037833-DP-2	APPLE INC SENIOR CORP BND 2.200% 09/1		09/20/2023	LLC		194.094			228.762		(397)	(397)		228.364		(34.270)	(34.270).	5. 101	09/11/2029 .
05348E-BC-2	AVALONBAY COMMUNITIES INC SENIOR CORP BN	1	11/14/2023	VARIOUS		1.204.032	1,316,000	1.404.659	1,390,021		(12.584)	(12,584)		1.377.437		(173,405)	(173,405).	55,022	
05565E-BJ-3	BMW US CAPITAL LLC SENIOR CORP BND 144A		12/08/2023	VARIOUS		6,499,488	6,991,000	7,678,914	7,587,181		(86,707		(12,304)		7,500,473		(1,000,985)	(1,000,985).	286,886	
05565E-BL-8	_		09/20/2023	. TD SECURITIES (USA)		4.842.984	5.168.000	5.840.977	5.763.644		(56.953	,	(56.953)		5.706.691		(1,000,983)	(1,000,983).	204,344	
	BMW US CAPITAL LLC SENIOR CORP_BND 144A			. ID SECORITIES (USA)		, , , ,	., ,	., , , .			(30,933)	(30,933)		., , ,		(803,707)	(803,707).		
05608W-AQ-7	BX_21-SOAR SUB_CMBS _21-SOAR 144A 7.8		07/17/2023	. PAYDUWN	·	903,484	903,484	903,484	903,484						903,484				30,995	
05609K-AN-9	BX COMMERCIAL MORTGAGE TRUST B LCF SUB_C		07/15/2023	. PAYDOWN	·	1,882,204	1,882,204	1,872,786	1,878,322		3,881		3,881		1,882,204				84,226	
05609R-AQ-7	BX_21-BXMF SENIOR_CMBS _21-BXMF 144A		10/15/2023	. PAYDOWN		799,953		793,474	796,883		3,070		3,070		799,953				51,860	
05610H-AJ-2	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		07/15/2023	. PAYDOWN	.	656,679	656,679	653,872	655,026		1,653				656,679				28,464	
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO SENIOR COR		11/14/2023	. VARIOUS		2,081,874	2,618,000	2,616,691	2,616,815		123		123		2,616,938		(535,063)	(535,063).	53, 147	06/15/2031 .
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR LOFCRUT S	.	03/01/2023	. PAYDOWN	.	87,539	87,539	90 , 136	89,525		(1,985)	(1,985)		87,539				635	07/15/2049 .
065404-BA-2	BANK 18-BN10 LCF SENIOR CMBS 18-BNK10		01/01/2023	. PAYDOWN	.	10,293	10,293	10,957	10,770		(478)	(478)		10,293			L	29	02/15/2061 .
06540R-AD-6	BANK BANK 17-BNK9 LCFCRUTSEN I ORCMBS 17-BN	1	08/01/2023	PAYDOWN		11.481	11.481	12.111	11.934	L	(453)	(453)		11.481			[251	
071813-CB-3	BAXTER INTERNATIONAL INC SENIOR CORP BND	1	11/14/2023	VARIOUS		4.383.567	5.859.000	5.512.147	5.546.068		30 . 124	,	30.124		5 .576 .193		(1.192.626)	(1.192.626)		
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO	1	02/01/2023	DVALUM		25.089	25.089				(1, 154		(1.154)		25.089		(1,102,020)	(1,102,020).		
07383F-6S-2	BEAR STERNS COMM MOR SEC SENIOR_CMBS _05	1	12/01/2023	DAVDOWN		20,009	23,009		20,243		(1,134	,	(1, 134)		20,009				140 01	06/11/2041 .
		1	12/01/2023	DAVEOUN	·	407 454	407.454		404.000	l			0 101		407 454				21	
07386H-ME-8	BEAR STEARNS ALT-A TRUST BALTA SUB WHOLE			. PAYDUWN	·	107, 151	107, 151		104,020				3, 131		107, 151					09/25/2034 .
090572-AQ-1	BIO-RAD LABORATORIES INC SENIOR CORP_BND		09/12/2023	. OS RANCORD	·	5,347,810	6,200,000	6, 183, 446	6, 184,413		1,252		1,252		6, 185, 666		(837,856)	(837,856).	228,763	
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO		02/15/2023	. MATURITY		1,888,000	1,888,000	1,964,313	1,896,311		(8,311	,	(8,311)		1,888,000				44,840	
093662-AJ-3	BLOCK FINANCIAL LLC SENIOR CORP_BND 2		11/14/2023	. VARIOUS	.	4,916,086	5,720,000	5,720,286	5,720,249		(10	,	(10)		5,720,240		(804, 154)	(804, 154) .		07/15/2028 .
096630-AJ-7	BOARDWALK PIPELINES LP SENIOR CORP_BND		09/22/2023	. VARIOUS	.	3,545,583	4,300,000	4,295,829	4,296,022		399		399		4,296,421		(750,838)	(750,838).	164,750	09/01/2032 .
			1	MILLENNIUM ADVISORS,	1		1													
110122-CP-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		09/20/2023	. LLC	.	95,867	105,000	114,624	113,390		(911)	(911)		112,479		(16,612)	(16,612).		07/26/2029 .
110122-DE-5	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND		05/19/2023	. VARIOUS		6,644,384	6,782,000	7,530,258	7,408,693		(47,909		(47,909)		7,360,785		(716,400)	(716,400).	200,307	
115236-AB-7	BROWN & BROWN INC SENIOR CORP_BND 4.5		11/14/2023	. VARIOUS	.	3,241,795	3,501,000	3,930,153	3,872,901		(50,555)	(50,555)		3,822,346		(580,551)	(580,551).	182,653	03/15/2029 .
12434C-AQ-7	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		12/15/2023	. PAYDOWN	. l.	635, 146	635, 146	627,609	631,934						635, 146			[·].	44,890	09/15/2034 .
124845-AF-5	CBS BROADCASTING INC SENIOR CORP BND		11/01/2023	MATURITY		1.289.000	1.289.000		1.343.411		(54,411		(54,411)		1.289.000				91.841	

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	12546G-AA-8	CHNMT_22-5 WHOLE_CMO _22-5 144A 6.000		12/01/2023			1,029,824	1,029,824	1,004,909	1,004,914		24,910		24,910		1,029,824				35,056	01/25/2058 .
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12996-1-4-2 COMPATING PROFITION SERVICE N. 1201/12022 PROTON		=	.						, , , ,				,	. , ,		, ,		. , , ,			
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1,500 1,50									, .			,	·								
1989-9-7 COM 1-LESS \$1810 (DBS 1-LESS 8 17.07/2023 97.000 1.5 18.08 17.07/2028 1.5 18.08 1.5 18.08 1.5 18.08 1.5 18.08 1.5 18.08 1.5 18.08 1.5 1.5 18.08 1.5							1 000 051	1 000 051								1 202 051					
25829-1-2-0 0.00							1,303,651	1,303,651								1,303,651					
1289-14-2 20 M NETRIGET RIST COM 15-0 EXPORT 5 0.001 220 22 22 1 1 1 22 1 1 22 1 1					. PAYDUWN								,								
		· · · · · · · · · · · - · · · · · · ·	-		. PAYDOWN		70.504	70.504		, •			,	,		70.504				**	
12896-94-1 128		=			. PAYDOWN			, .					,				•••••			1, /28	
22567-14-7 COM NOTIFICE TRAST COMI 19-0 LICPORTS 1201/12025 24700M 56 68 55 1,03 1,05 547 1,05 1,0			-		. PAYDOWN		27,022	27,022				,	·	, ,		27,022				//	
128771-4P-2 COMMERCIAL METGAGE PASS-TRUS SHIRE, CM 1/07/2072 PATONIN 1/025,647					. PAYDOWN					4,2/4			,	(4,2/4)						8/0	
12625E-4-7 COMM MERTINAET TRUST COMM, 12-CR SUSSIDUE 0.071/1/2022 0.000 MIN MERTINAET TRUST COMM, 13-CR SUSSIDUE 0.071/1/2022 0		_					62	62		65		(3)	(3)		62				1	
12625F-AI-7 COMM MORTGAGE TRIST COMM 13-SP PREUF SE .0.0011/2022 PATONIN .13,529 .13,529 .15	l l	_									/3	(/4)	(1)							
128284-M-7 COMM (IXFTGGGE TRIST COMM 13-CR SIBS SIB C 1.72017/2023 PATODIN 939,000 9		=	-														•••••			20,364	
128288-A-0-7 COMM MORTFAGE TRUST COMM, 13-CR SUBSIBORIB .07701/2022 PATODIN .930,000 .9		_						.,	.,											48	
126288-AU-0 COMM INSTRUCE TRUST COMM 13-CR SUSSIDIB .08/01/2022 PAYDOIN .500,000 .451,268 .488,866 .1,694 .1,634 .500,000 .500,000 .451,268 .04/10/2026 .268 .268								,					,	. ,							
126281-AY-0 CSAIL COMMERCIAL MORTGAGE TRUS LCFORT S .01/01/2023 PAYDOIN .1,000,605 .1,002,589 .1,014,316 .(13,710) .1,000,605 .4,996,683 .4,966,683 .4,596,683 .4,596,683 .4,966,783 .4,680,234 .4,645,119 .(48,437) .4,496,683 .4,2755 .4,7255 .4,7		=	-										'	, , ,							
12629N-AE-5 COMM MORTGAGE TRUST COMM_15-DC LCFCRUT S 12/01/2023 PAYDDIN 4,596,683 4,596,683 4,596,683 4,690,234 4,645,119 4,645,119 4,645,179 4,596,683 4,596,683 4,596,683 4,596,683 4,690,234 4,645,119 4,645,179 4,656,679 4,7,255 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 2,449,323 3,449,323			-																		
12631D-BA-O COMM_14-CR17 LCFCRUT SENIOR_CIBBS_14-CR1 .12/01/2023 PAYDOIN .2,449,323			-						, , , , ,	, , , , ,			'			, , ,				, .	
12635F-AS-3			-				, , , , ,						'								
12635F-AV-6 CSAIL COMMERCIAL MORTGAGE TRUS SENIOR CM 126408-HII-8 CSX CORP SENIOR CORP_BND 4.250% 03/1511/03/2023 VARIOUS888,482943,0001,059,2151,043,597(13,396)(13,396)(13,396)(13,396)(141,718)(141,718)(141,718)(141,718)			· [. PAYDOWN											, ,,,,				,	
126408-HM-8 CSX CORP SENIOR CORP_BND 4.25% 03/15			-		. PAYDUWN		87,234	87,234	. ,	- , -			'			87,234					
126438-AC-4						-			.,				,					,		·····	
126650-AY-6							888,482	943,000	, , .			,	'			1,030,201		(141,718)	(141, /18)		
126650-AY-6									,			(12,371)								
126650-AY-6 . CVS HEALTH CORP SECURED CORP_BND 5.36	12647M-BY-0	CSMC_13-6 SENIOR WHOLE_CMO _13-6 144A		12/01/2023		-	8,222	8,222	8,069	8,093		129		129		8,222				136	08/25/2043 .
126650-BY-5	126650_AV_6	CAS HEVE AT CODE SECURED CODE BYD. E 36		10/10/2022			167 704	167 704	167 704	167 704			1			167 704				4 220	10/10/2027
126650-BY-5 . CVS HEALTH CORP SECURED CORP_BND 144A	12000U-A1-0	OVS HEALTH CONF SECONED COMP_BIND 5.36	1	12/ 10/ 2023			107,794	107,794	107,794	107,794		l				107,794				4,339	10/ 10/202/ .
REDEMPT ION REDEMPT ION	126650-BY-5	CVS HEALTH CORP SECURED CORP BND 144A	. [12/10/2023				77.223	91.509	90.334		(13.111)	(13.111)						2.501	01/10/2034
130330-AF-2		_			REDEMPTION			, ,				, .,									
133131-AW-2 CAMDEN PROPERTY TRUST SENIOR CORP_BND							221,562	221,562								221,562				, .	
133131-AX-0 CANDEN PROPERTY TRUST SENIOR CORP BND 11/1/14/2023 VARIOUS 234 013 07/01/2029 234 013 07/01/2029		_	.																		
	133131-AX-0	CAMDEN PROPERTY TRUST SENIOR CORP_BND	.]	11/14/2023	VARIOUS		4,812,495	5,433,000	5,767,673	5,724,556		(38, 173)	(38, 173)		5,686,383		(873,889)	(873,889).	234,013	07/01/2029 .

SCHEDULE D - PART 4

					Snowing All I	Long-Term E	Sonds and Sto	OCKS SOLD, F	KEDEEMED	or Otherwis	<u>se DISP</u> OS	ED OF Dur	ing Current	<u>rear</u>						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
1						1	1			11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
133131-AZ-5	CAMDEN PROPERTY TRUST SENIOR CORP BND	cigii	11/14/2023	VADIGUE	Otock	4.383.787	5. 168.000	5.363.609	5.341.378	(Decrease)	(19.561)		(19.561)	value	5.321.817	Disposai	(938.030)		143.947	
142339-AH-3			11/14/2023	. VARIOUS		4,383,787		5,363,609			(19,561)		(19,561)				(938,030)	(938,030)	143,947	
	CARLISLE COMPANIES INCORPORATE SENIOR CO		09/20/2023					3.883.529			(8, 354)						(636.973)	(101,423).		
14448C-AQ-7	CARRIER GLOBAL CORP SENIOR CORP_BND 2		09/20/2023	. TD SECURITIES (USA) PAYDOWN		3,232,479	3,814,000	., ., .	3,875,406)	(5,954)		3,869,452		(636,973)	(636,973)	114,487	
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE LCFCRUT SE		01/01/2023	CITICORP SECURITIES		120,276	120,276	123, 197	122,503		(2,227))	(2,227)		120,276				258	08/10/2049
172967-AR-2	CITIGROUP INC SENIOR CORP BND 6.625%		02/21/2023	. MARKETS		377.693	351.000				(1.134)		(1.134)		391.310		(13.616)	(13.616)	14 046	01/15/2028
172967-KN-0	CITIGROUP INC SENIOR CORP_BND 3.400%		11/14/2023	. VARIOUS		1.816.458	1.919.000	2.060.104	2.028.346		(27.508)		(27.508)		2.000.838		(184.380)	(184.380)		05/01/2026
172967-LD-1	CITIGROUP INC SENIOR CORP BND 3.887%		11/14/2023	VARIOUS		3.958.572	4.201.000	4.551.111	4.484.226		(59.029)		(59,029)		4 . 425 . 197		(466,625)	(466.625)	, .	01/10/2028
172967-LD-1 172967-LS-8	CITIGROUP INC SENIOR CORP_BND 3.520%		11/14/2023	VARIOUS		1.999.804					(22,046)		(59,029)		4,425,197		(400,625)	(400,625).		
172967-LS-8 17307G-UV-8	_		12/26/2023	DAVIOUS		441.310	2, 188,000	410.418			(22,046)	,	5.504				(280,818)	(280,018)	8.015	
17307G-0V-8 17321L-AA-7			12/20/2023	PAYDOWN				8.376			5,504								160	
1/321L-AA-/ 17321R-AL-0	CITIGROUP MORTGAGE LOAN TRUST WHOLE_CMO		12/01/2023	PAYDOWN				8,3/6			123		123							
	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM			. PAYDUWN		,		. , .											34,056	
17323C-AD-9	CITIGROUP COMMERCIAL MORTGAGE LCF SENIOR		02/01/2023	. PAYDOWN		1,073,591	1,073,591	1,095,584	1,087,804		(14,213))	(14,213)		1,073,591				2,575	
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE LCFCRUT SE		04/01/2023	. PAYDOWN		38,361		39,791	39,339		(978))	(978)		38,361				370	
17325H-BN-3	CITIGROUP COMMERCIAL MORTGAGE LOFCRUT SE		09/01/2023	. PAYDOWN		193,589	193,589	206,556	203,840		(10,251))	(10,251)		193,589				3,708	
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE LCFCRUT SE		10/01/2023	. PAYDOWN		10,553	10,553	11,059	10,937		(384))	(384)		10,553					08/15/2050
20030N-BH-3	COMCAST CORPORATION SENIOR CORP_BND 4		11/01/2023	. JANE STREET CAPITAL		524,568	593,000	689,795	682,077		(6,622))	(6,622)		675,455		(150,887)	(150,887)	32,763	01/15/2033
000001 011 0	COMOTO CORDODATION OFFICE CORD DATA		00 (40 (0000	MORGAN STANLEY & CO.		12 .248 .981	19. 187.000	44 054 700	14,085,337		15 701		15,701		14 . 101 . 039		(4.050.050)	(1.852.058)	470 407	11/01/2056 .
20030N-DU-2	COMCAST CORPORATION SENIOR CORP_BND 2		02/16/2023	. PAYDOWN		12,248,981	19, 187,000	14,054,728			(16,303)				14, 101,039		(1,852,058)	(1,852,058).	,	
200474-BD-5	COMM_15-LC19 SENIOR SENIOR_CMBS _15-LC19					40 447 000	0.557.000		16,303		(373,606)		(16,303)		44 044 550		(4.404.400)	(4.404.400)		02/10/2048 .
205887-AR-3	CONAGRA BRANDS INC SENIOR CORP_BND 7		12/08/2023	. VARIOUSING BANK NV - AMSTERDAM		10,117,060	9,557,000	12,3/7,462	11,985,158		(3/3,606))	(3/3,606)		11,611,552		(1,494,493)	(1,494,493)		10/01/2028 .
22160K-AQ-8	COSTCO WHOLESALE CORPORATION SENIOR CORP		09/20/2023	TING DAINN INV - AMSTENDAM		1.614.517	2.066.000	1,991,707	1.998.239		4 .844		4.844		2.003.083		(388.566)	(388.566)	20 242	04/20/2032 .
22 IbUK-AU-8	COSTCO WHOLESALE COMPONATION SENTOR CORP		09/20/2023	J.P. MORGAN SECURITIES		1,614,51/	2,066,000	1,991,707	1,998,239		4,844		4,844		2,003,083		(388,566)	(388,566).	33,343	04/20/2032 .
22541L-AE-3	CREDIT SUISSE USA INC SENIORCORPBND		03/16/2023	INC		4.189.680	4.554.000	4.510.099	4,529,519		(19.420))	(19,420)		4.510.099		(320,419)	(320.419)	220 822	07/15/2032 .
22541S-N4-6	CS FIRST BOSTON MORTGAGE SECUR SENIOR CM		12/01/2023	PAYDOWN				1.703	,020,010	553	(553)	,					(020,110)	(020, 110)		
23312L-AW-8	DBJPM_2016-C1 SENIOR SENIOR_CMBS _16-C1		12/01/2023	PAVDOWN					7.497		(7.497)	,	(7.497)							05/10/2049
23312V-AE-6	DEUTSCHE BANK COMMERCIAL MORTG LCFCRUT S		10/01/2023	PAVDOWN							(16.477)	,	(16.477)		764.919					
23312V-AG-1	DEUTSCHE BANK COMMERCIAL MORTG SENIOR CM		12/01/2023	PAYDOWN							(40 . 103)	,	(40, 103)							
233835-AQ-0	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		09/20/2023	. TD SECURITIES (USA)		10,249,708	8,540,000	12,656,365	12,244,698		(304, 899)	,	(304,899)		11,939,800		(1.690.092)	(1,690,092)		01/18/2031 .
233851-DT-8	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		12/08/2023	. VARIOUS		5.940.847	6.179.000	6.946.679	6.846.631		(304,699)		(304,899)		6.751.989		(811, 142)	(1,690,092).		
239753-DL-7	TARGET CORPORATION SENIOR CORP BND 6		09/20/2023	. MARKETAXESS CORPORATI .		5,940,847	2, 106,000	6,946,679			(94,642)		(94,642)		2.496.109		(811, 142)	(811, 142).		
24702C-AA-2	DELL EQUIPMENT FINANCE TRUST D ABS22-214		03/22/2023	. PAYDOWN		2,241,479	2, 108,000	2,623,550			(34, 139)	,	(34, 139)		2,496,109		(234,030)	(204,000)		
24702C-AA-2 24703D-BE-0	DELL INTERNATIONAL LLC SENIOR CORP BND 1		10/02/2023	. TAX FREE EXCHANGE		2,268,697	3.000.000	2,268,697							2,268,697					12/15/2041
24703D-BE-0	DELL INTERNATIONAL LLC SENIOR CORP_BND 1		10/02/2023	. TAX FREE EXCHANGE		9.243.899	10.800.000	9.201.350	9.223.272		20.627		20.627		9.243.899				, .	12/15/2041
24703D-BG-5 24703T-AD-8			11/14/2023	VARIOUS		9,243,899	2,051,000	9,201,350	9,223,272		(63, 185)		(63, 185)		2,229,450		(165, 789)	(165,789).		
24703T-AD-8	DELL INTERNATIONAL LLC SENIOR CORP_BND		07/05/2023	. CALL 101.4850				2,364,803			(34, 329)	((63, 185)		2,229,450		(165,789)	(165,789).		
-	DELL INTERNATIONAL LLC SENIOR CORP_BND		12/08/2023	VARIOUS		1,911,977	9.062.000	2, 1/2, 252	2, 105,960		(34,329)	((1.241.062)			
24703T-AG-1	DELL INTERNATIONAL LLC SENIOR CORP_BND			VARIOUS		8,990,127	., ,	10,597,556	10,410,276		(1/9,08/)		(179,087)		10,231,189		(1,241,062)	(1,241,062)	. ,	
25389J-AT-3	DIGITAL REALTY TRUST LP SENIOR CORP_BND		11/14/2023			, , .	2,249,000	, , .	2,491,406				(37,560)		,		, ,	(342,828)		
254687-DD-5	WALT DISNEY CO SENIOR CORP_BND 3.700%		08/25/2023	. BA SECURITIES		1,953,061	2,018,000	2, 174, 395	2, 130, 921		(28,958)	······	(28,958)		2, 101, 964		(148,903)	(148,903)	65, 125	
254687-DK-9	WALT DISNEY CO SENIOR CORP_BND 3.375%		08/25/2023	. CITADEL SECURITIES		384,705					(4, 107)	······	(4, 107)		425,953		(41,248)	(41,248)	10,836	
254687-DV-5	WALT DISNEY CO SENIOR CORP_BND 6.550%		11/14/2023	. VARIOUS		1,255,244	1,186,000	1,650,699	1,614,217		(31,480))	(31,480)		1,582,737		(327,494)	(327,494).		
254687-FL-5	WALT DISNEY CO SENIOR CORP_BND 2.000%		09/20/2023	. JANE STREET CAPITAL		2,871,091	3,444,000	3,417,068	3,420,343		2,450				3,422,793		(551,703)	(551,703)	72,898	
260003-AP-3	DOVER CORP SENIOR CORP_BND 2.950% 11/		11/01/2023	. JANE STREET CAPITAL		169,291	196,000	206,361	205,089		(1,088))	(1,088)		204,001		(34,710)	(34,710)	5,766	
260543-BE-2	DOW CHEMICAL COMPANY THE SENIOR CORP_BN		03/01/2023	. MATURITY		1,758,000	1,758,000	1,880,902	1,775,583		(17,583))	(17,583)		1,758,000				64,826	03/01/2023
I				STANDARD CHARTERED BANK																
260543-BJ-1	DOW CHEMICAL COMPANY THE SENIOR CORP_BN		05/18/2023			7,841,352	7,018,000	9,403,839	9, 124, 339		(110,481))	(110,481)		9,013,858		(1,172,506)	(1,172,506).	288,981	
	DUKE ENERGY CAROLINAS LLC SENIOR CORP_BN		11/14/2023	. VARIOUS		4,653,822	4,531,000	5,584,095	5,441,769		(125,837))	(125,837)		5,315,932		(662, 111)	(662, 111)		12/01/2028 .
26857L-AB-8	ELFI GRADUATE LOAN PROGRAM ELF SUB ABS A	1	12/25/2023	. PAYDOWN		373.670	373.670	373.491	373.567	l	103	L	103	L	373.670	L		l	5.939	08/25/2045 .

SCHEDULE D - PART 4

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, f	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrving Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	·			J.P. MORGAN SECURITIES						,			<u> </u>				•			
26875P-AN-1	EOG RESOURCES INC SENIOR CORP_BND 3.9		09/20/2023	. INC		6 , 726 , 158	7,756,000	8, 101, 206	8,082,882		(16,356)		(16,356)		8,066,526		(1,340,368)	(1,340,368).	294,922	
26884T-AP-7	ERAC USA FINANCE LLC SENIOR CORP_BND 144		11/14/2023	. VARIOUS		2,081,068	2, 159,000	2,320,644	2,276,395		(38,424))	(38,424)		2,237,972		(156,904)	(156,904)	84, 120	
269246-BS-2	E TRADE FINANCIAL LLC SENIORCORPBND 4		07/28/2023	. CALL 100.6758		1,830,286	1,818,000	2,047,450	2,012,658		(20,258))	(20,258)		1,992,401		(174,401)	(174,401)	61,827	
269330-AA-4	ENERGY EFFICIENT EQUITY INC E3 ABS_ABS		12/20/2023	. PAYDOWN		392,758	392,758	392,746	392,747		11		11		392,758					09/20/2055 .
277432-AD-2	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		11/14/2023	. VARIOUS		2,366,673	2,262,000	2,868,261	2,753,591		(100,086))	(100,086)		2,653,505		(286,832)	(286,832)		02/01/2027 .
278642-AU-7	EBAY INC SENIOR CORP_BND 3.600% 06/05		11/14/2023	. VARIOUS	-	1,701,132	1,817,000	1,974,080	1,944,831		(25, 409))	(25,409)		1,919,422		(218,290)	(218,290)	60,690	
28176E-AD-0	EDWARDS LIFESCIENCES CORP SENIOR CORP_BN		11/03/2023	. VARIOUS	-	996,826	1,055,000	1, 183, 351	1, 163, 781		(16,817))	(16,817)		1,146,965		(150,139)	(150, 139)		06/15/2028 .
285512-AE-9	ELECTRONIC ARTS INC SENIOR CORP_BND 1		11/14/2023	. VARIOUS		4,051,504	5, 166,000	4,939,936	4,962,449		19,957		19,957		4,982,406		(930,902)	(930,902)		02/15/2031 .
29273R-BB-4	ENERGY TRANSFER LP SENIOR CORP_BND 7		11/13/2023	. CALL 100.0000		1,417,000	1,417,000	1,558,643	1,481,953		(64,953)		(64,953)		1,417,000		(000,007)	(000, 007)		02/01/2024 .
29273R-BC-2 29364W-AS-7	ENERGY TRANSFER LP SENIOR CORP_BND 8		11/14/2023	. VARIOUS		2,247,047	2,059,000	2,719,033	2,641,706		(68,322)		(68,322)		2,5/3,384		(326,337)	(326,337)	167,727	
29364W-AS-7 29365P-AP-7	ENTERGY LOUISIANA LLC SECURED CORP_BND			. MATURITY		1.643.000		1,828,495			(36,766)				1.699.147		(56.147)	(56, 147)		09/01/2023 .
29365P-AP-7 293791-AF-6	ENTERGY UTILITY AFFILIATES LLC SECURED C		12/05/2023	. JANE STREET CAPITAL		1,643,000			1,761,729		(62,581)		(62,581)				(56, 147)	(56, 147).		10/01/2024 .
29445F-BZ-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR MORTGAGE LOAN TRUST EMLT 03-1 MEZZANINAB		08/25/2023	. PAYDOWN		407.509					(5,208)		(5,208)		407.509		(33,346)	(33,340).		03/01/2033 .
29440F-BZ-U	MUNICAGE LUAN THUST ENLI_U3-T MEZZANTNAB		08/25/2023	CITICORP SECURITIES		407,509	407,509	408,782	407,740		(231)	,	(231)		407,509				4,690	12/25/2034 .
30040W-AP-3	EVERSOURCE ENERGY SENIOR CORP_BND 3.3		09/19/2023	. MARKETS		8,555,046	10,200,000	10,069,374	10,077,632						10,086,162		(1,531,116)	(1,531,116).		03/01/2032 .
30212P-BH-7	EXPEDIA GROUP INC SENIOR CORP BND 2.9		09/20/2023	. JANE STREET CAPITAL		888,351	1,079,000	985,936	992,512				6,569		999,081		(110,729)	(110,729).	32,449	03/15/2031 .
302980-AD-9	FWD SECURITIZATION TRUST FWD_1 MEZZANIN		02/01/2023	. PAYDOWN		1,650,000	1,650,000	1,685,063	1,653,312		(3,312)		(3,312)		1,650,000				13,717	06/25/2049 .
	_			MORGAN STANLEY & CO.																
303075-AB-1	FACTSET RESEARCH SYSTEMS INC SENIOR CORP		09/20/2023	. INC		1,518,372	1,800,000	1,793,244	1,793,662		487		487		1,794,149		(275,777)	(275,777)		03/01/2032 .
313747-AZ-0	FEDERAL REALTY OP LP SENIORCORPBND 3		11/01/2023	. JANE STREET CAPITAL		284,053		348,988	346,799		(1,876))	(1,876)		344,922		(60,870)	(60,870).	9,385	
31428X-AX-4	FEDEX CORP SENIOR CORP_BND 4.900% 01/		11/01/2023	. JANE STREET CAPITAL		44, 149	48,000	57,733	57,045		(592))	(592)		56,453		(12,303)	(12,303).	3,058	
31620R-AK-1	FIDELITY NATIONAL FINANCIAL IN SENIOR CO		12/14/2023	. VARIOUS		15,915,567	19,693,000	19, 280, 038	19,320,171		39,469		39,469		19,359,640		(3,444,072)	(3,444,072).		03/15/2031 .
31659T-DV-4	FMIC ABS_ABS _05-2		12/26/2023	. PAYDOWN		68,809		52,144	64,613		4, 195		4, 195		68,809					
32027N-LA-7	FFML ABS04-F7 6.282% 09/25/34		07/25/2023	. PAYDOWN		163,397	163,397	151,271	160,912		2,486		2,486		163,397				2,056	
32027N-VV-0	FIRST FRANKLIN MORTGAGE LOAN F SENIORABS			PAYDOWN		59,747	59,747	55,714	59,457				290		59,747		(329 718)	(329.718)	833	
33834D-AA-2 33851T-BS-5	FIVE CORNERS FUNDING TRUST II SENIOR COR		11/14/2023	. VARTOUS		1,435,524	1,722,000	1,776,794			(5,354))	(5,354)		1,765,242		(329,718)	(329,718)	48,034	
338511-BS-5 33852A-AC-1	FSMT_21-11IN SUB WHOLE_CMO _21-11IN 144A FLAGSTAR MORTGAGE TRUST FSMT 1 SUPSEN WH		12/01/2023	PAYDOWN	-	277,935					(1,6/4)		(1,674)		277.935					10/25/2051 .
00002A-AU-1	I LAGGIAN MUNICIPAL INGS FORM 1 SUFSEN WE		12/01/2023	REDEMPTION		211,930	211,935	202,304	200,790		(2,000)	,	(2,000)		211,830				,415	10/23/2048 .
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP_BND		09/30/2023	. 100.0000	[359,354	359,354				(24,091)		(24,091)		359,354				11, 192	03/31/2038 .
	_			MITSUBISHI SECURITIES																
341081-GG-6	FLORIDA POWER & LIGHT CO SECURED CORP_BN		09/20/2023	. USA	-	12,221,400	15,000,000	14,976,000	14,978,007		1,734		1,734		14,979,741		(2,758,341)	(2,758,341).	417,521	02/03/2032 .
345370-CA-6	FORD MOTOR COMPANY SENIOR CORP_BND 7		03/29/2023	. VARIOUS	-	16,764,811	15,963,000	19,085,279	18 , 167 , 163		783,327		783,327		18,950,490		(2,185,678)	(2,185,678).	767,643	
36170U-AC-5	GFORC SENIOR_CMBS _05-RRA 144A 0.170%		04/01/2023	. PAYDOWN	-			92										-	4	08/22/2036 .
36197X-AQ-7	GS MORTGAGE SECURITIES TRUST G SUBSUBCMB		05/01/2023	. PAYDOWN	-	3,505,000	3,505,000	3,372,565	3,497,712		7,288		7,288		3,505,000			-	,	06/10/2046 .
362341-GM-5	GSR MORTGAGE LOAN TRUST GSR_05 SUB ABS_0		11/27/2023	. PAYDOWN	-	186,468		146,844			5,966		5,966		186,468			-	4,037	08/25/2035 .
362429-AD-4	GSAMP_07-HS1 ABS07-HS1 7.881% 02/25/3		02/27/2023	. PAYDOWN	-	18,268					(7))	(7)		18,268			-	97	02/25/2037 .
36245E-AE-8	GSAMP_06-HE7 SENIOR ABS_ABS _06-HE7 5		12/26/2023	. PAYDOWN		220,925	220,925	201,111	216,130		4,795		4,795		220,925				3, 123	
36250H-AG-8	GSMS_14-GC26 SENIOR_CMBS _14-GC26 0.9		12/01/2023	. PAYDOWN		407.007	407.007	349,993			(62, 224)		(62,224)		407.007				20,260	11/10/2047 .
36250V-AC-6 36251P-AC-8	GS MORTGAGE SECURITIES TRUST G LOFORUT S		11/01/2023	DAYDOWN		187,637					(3,688)		(3,688)		187,637				3,833	10/10/2048 .
36251P-AC-8	GS MORTGAGE SECURITIES TRUST G LCFCRUT S GS MORTGAGE SECURITIES TRUST G LCFCRUT S		05/01/2023	DAVDOWN		30,924			7,175		(363)	,	(363)						034	03/10/2049 .
36252H-AC-5 36253P-AB-8	GS MORTGAGE SECURITIES TRUST G LOFCHUT S		05/01/2023	PAYDOWN	-	2.787		2.906			(363)		(363)		2.787				97	05/10/2050 .
36258K-BB-3	GSMBS 20-INV1 WHOLE CMO 20-INV1 144A		12/01/2023	PAYDOWN							(96)	,	(96)							10/25/2050 .
36258K-BE-7	GSMBS 20-INV1 WHOLE CMO 20-INV1 1444		12/01/2023	PAYDOWN		297.663					(4,924)		(4,924)		297.663				5.828	
37045X-DS-2	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		11/14/2023	VARIOUS		2.983.931	3.800.000	3.796.086	3.796.392		(1,714)	,	328		3.796.719		(812.788)	(812.788)		01/12/2032 .
373298-BU-1	GEORGIA-PACIFIC LLC SENIOR CORP BND 8		11/14/2023	. VARIOUS		4,931,202	4, 130,000	6,371,764	6, 155, 008		(191.635)		(191,635)		5.963.373		(1,032,171)	(1,032,171)		
373298-CF-3	GEORGIA-PACIFIC LLC SENIOR CORP BND 8		05/24/2023	. CALL 101.4380		12.368.335	12. 193.000	13.848.687	13.040.671		(321,399)		(321,399)		12.719.272		(526,272)	(526.272)		01/15/2024 .

SCHEDULE D - PART 4

					Showing All Lo	ong-renn b	onus and Sid	icks Suld, i	KEDEEMED	or Otherwis	se DISPUS	ED OF Dui	ing Current	i eai						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
37331N-AD-3	GEORGIA-PACIFIC LLC SENIOR CORP BND 144A		07/15/2023	MATURITY		3.847.000	3.847.000	3.983.569	3.877.716		(30.716)		(30.716)		3.847.000					07/15/2023 .
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP		05/18/2023	DEUTSCHE BANK AG		2,234,127	2,294,000	2.554.805	2,515,901		(15,349)		(15,349)		2,500,552		(266, 426)	(266.426)		
378272-AF-5	GLENCORE FUNDING LLC SENIOR CORP_BND 144		05/30/2023	MATURITY		4,403,000	4,403,000	4,578,768	4,454,637		(51,637)		(51,637)		4,403,000					
37940X-AB-8	GLOBAL PAYMENTS INC SENIOR CORP_BND 3		11/14/2023	VARIOUS		2,829,225	3,292,000	2,976,628	2,991,991		33.429				3,025,420		(196,194)	(196.194)	130,648	
38082J-AA-7	GOLDEN BEAR GLDN 16-2A ABS ABS 16-2A 14		09/20/2023	PAYDOWN		49.789	49.789								49.789					
38141G-CU-6	GOLDMAN SACHS GROUP INC/THE SENIORCORPBN		11/14/2023	VARIOUS		1.442.370	1,421,000	1,866,739	1,832,006		(30.214)		(30.214)		1,801,793		(359.423)	(359, 423)		
38218G-AA-0	GOODGREEN TRUST GOODG 18-1A ABS ABS 18	l	11/15/2023	PAYDOWN		229.608					22		22		229.608		(222, 120)	(222, 20)	3,962	
				REDEMPTION			·		·						- ,					
39121J-AG-5	GREAT RIVER ENERGY SECURED CORP_BND 144A		07/01/2023	. 100.0000		63,854	63,854	84, 177	82,453		(18,599)		(18,599)		63,854				, .	07/01/2038 .
404119-CF-4	HCA INC SENIORCORPBND144A 3.625% 03/1		08/08/2023	. TAX FREE EXCHANGE		892, 185	900,000	891, 117	891,688		497		497		892, 185					03/15/2032 .
404119-CG-2	HCA INC SENIORCORPBND144A 4.625% 03/1		08/08/2023	. TAX FREE EXCHANGE		4,393,826	4,398,000	4,393,690	4,393,745		81		81		4,393,826					03/15/2052 .
404119-CM-9	HCA INC SENIOR CORP_BND 144A 4.375% 0		08/08/2023	. TAX FREE EXCHANGE		689,486	700,000	688,982	689,228		257		257		689,486				27,477	03/15/2042 .
40414L-AR-0	HEALTHPEAK OP LLC SENIOR CORP_BND 3.5		11/01/2023	. JANE STREET CAPITAL		199,679	230,000	248,961	246,535		(2,079)		(2,079)		244,457		(44,778)	(44,778)	10,465	
42770R-AA-8	HERO _14-1A ABS_ABS _14-1A 144A 4.750		09/20/2023 .	PAYDOWN		45,671	45,671	47,613	47,060		(1,389)		(1,389)		45,671				1,857	09/20/2038 .
42770U-AA-1	HERO_15-2A ABS_ABS _15-2A 144A 3.990%		12/20/2023 .	PAYDOWN		39,001	39,001	39,829	40,234		(1,234)		(1,234)		39,001				855	
437084-JU-1	HOME EQUITY ASSET TRUST HEAT_0 ABS05-2		04/25/2023 .	PAYDOWN		21,582	21,582	19,545	21,522		60		60		21,582				202	07/25/2035 .
43730X-AE-4	HPA_21-3 SUB SENIOR_CMBS _21-3 144A 3		12/01/2023 .	PAYDOWN		26, 192	26 , 192	26, 191	26, 192						26, 192				376	
43732V-AG-1	HOME PARTNERS OF AMERICA TRUST SENIOR_CM		12/01/2023 .	PAYDOWN		174,829	174,829	174,827	174,827		2		2		174,829				1,869	12/17/2026 .
438506-AS-6	LICANEVINELL LAIC CENTOD CODD DAID C COEN		05/19/2023	SOUTHTRUST SECURITIES		4.022.872	3.711.000	4.661.202	4.522.819		(55.014)		(55.014)		4.467.804		(444.932)	(444.932)	107 000	06/15/2028 .
45866F-AF-1	HONEYWELL INC SENIOR CORP_BND 6.625%		11/01/2023	JANE STREET CAPITAL							(55,014)		(55,014)		4,467,804		(444,932)	(444,932).	107,902	
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC SENIOR COR INTERCONTINENTAL EXCHANGE INC SENIOR COR		09/20/2023	BANK OF AMERICA		8.897.470	11,872,000	10.768.944	10,843,496		(5,714)				10.910.140		(2,012,670)	(2.012.670)		
459200-AP-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		01/31/2023	SEAFIRST		6,701,370	5.000.000	3.319.182	3,343,410		(22,685)		(22,685)		3,320,725		(2,012,670)	3,380,645		12/01/2096 .
459200-AP-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		11/14/2023	VARIOUS		1.413.166	1.365.000	1.673.190	1.620.276		(22,663)		(45,600)		1.574.675		(161.510)	(161.510)		08/01/2027 .
459200-AN-2	INTERNATIONAL BUSINESS MACHINE SENIOR CO		05/19/2023	VARIOUS		2.933.986	2.749.000	3. 443. 123	3,333,712		(43,458)		(43,458)		3.290.254		(356,267)	(356,267)		01/15/2028 .
459200-BB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		09/20/2023	VARIOUS		2,120,514	2,017,000	2.646.869	2,596,044		(37,618)		(37,618)		2.558.426		(437,912)	(437,912)	96,445	
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		09/21/2023	SUNTRUST			55.000				(163)		(163)		63.041		(25.149)	(25, 149)		06/01/2047 .
100000 NE 1	THE BUTTONE PERFORD & THE GIRL SERVICE SO			MILLENNIUM ADVISORS,							(100)		(100)				(20, 140)	(20, 140)		
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		09/21/2023 .	LLC		111,472	146,000	186,333	185,357		(727)		(727)		184,630		(73, 158)	(73, 158)		
46361T-AC-6	IRVINE CORE OFFICE TRUST ICOT LCFSENIORC		05/10/2023 .	PAYDOWN		2,600,000	2,600,000	2,553,208	2,553,203		46,797		46,797		2,600,000				34,606	
46361T-AL-6	IRVINE CORE OFFICE TRUST ICOT SUBSUBCMBS		05/10/2023	PAYDOWN		765,000	765,000	709,585	762,069		2,931		2,931		765,000				10 , 182	
46590L-AS-1	JPMDB COMMERCIAL MORTGAGE SECU LCFCRUT S		03/01/2023 .	PAYDOWN		71,940	71,940	73,938	73,445		(1,505)		(1,505)		71,940				518	,,
46590M-AQ-3	JPMORGAN CHASE COMMERCIAL MORT LCFCRUT S		06/01/2023	PAYDOWN		309,967	309,967	316,631			(5,059)		(5,059)		309,967				3,966	
46590R-AD-1	JPMORGAN CHASE COMMERCIAL MORT LCFCRUT S		10/01/2023	. PAYDOWN		802,872	802,872				(14,025)		(14,025)		802,872				11,966	08/15/2049 .
46625M-5P-0	JPMCC SENIOR_CMBS _04-PNC1 144A 0.000		12/01/2023 .	PAYDOWN				8,999												06/12/2041 .
46625Y-JP-9	JPMCC_05-CB11 SENIOR_CMBS _05-CB11 144A		12/01/2023	PAYDOWN				3,279											281	08/12/2037 .
46639N-AV-3	JPMBB COMMERCIAL MORTGAGE SECU SUBSUBCMB		07/01/2023	. PAYDOWN		980,000	980,000	977,667	979,885		115		115		980,000				20,452	
46639Y-AW-7	JP MORGAN CHASE COMMERCIAL MOR SUBSUBCMB		06/23/2023	. DEUTSCHE BANK AG		838,350	1,215,000	1, 128, 336	1,210,428		1,779				1,212,207		(373,857)	(373,857)	27,519	
46640J-AX-5	JPMCCMSC_13-C13 SUB SUB_CMBS _13-C13		07/01/2023	PAYDOWN		1,350,000	1,350,000	1,235,334	1,342,111		7,889		7,889		1,350,000				28,538	
46642N-BF-2	JPMBB COMMERCIAL MORTGAGE SECU SENIOR SE		12/01/2023 .	PAYDOWN				120,797	19, 107		(19,107)		(19, 107)						11,962	
46643P-BD-1	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUT S		09/01/2023 .	PAYDOWN	· [[571,862	571,862		584,836		(12,975)		(12,975)		571,862				12,993	
46644A-BE-1	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUT S		02/01/2023 .	PAYDOWN		15,854	15,854				(288)		(288)		15,854				77	02/15/2048 .
46644F-AC-5	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUT S		11/01/2023	. PAYDOWN		416, 129	416, 129				(3,918)		(3,918)		416, 129				5,437	
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU LCFCRUT S		04/01/2023 .	. PAYDOWN							(14,723)		(14,723)		432,539				4,773	
46646R-AH-6	JPMDB COMMERCIAL MORTGAGE SECU LCFCRUT S		09/01/2023 .	PAYDOWN		1,690,652	1,690,652	1,736,607	1,726,459	•••••	(35,807)		(35,807)		1,690,652	•••••				
46647T-AR-9	JP MORGAN CHASE COMMERCIAL MOR LCFCRUT S		01/01/2023	PAYDOWN		142,227	142,227	149,522	147,888		(5,662)		(5,662)		142,227				410	03/15/2050 .
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECURED C	l	07/15/2023	100.0000		10.234	10,234	12,389	12,287		(2,053)		(2,053)	[356	01/15/2042 .
478111-AB-3	JOHNS HOPKINS HEALTH SYSTEM CO SENIORCOR		05/15/2023	MATURITY		4.968.000	4.968.000	5.086.934	5.000.323		(32,323)		(32.323)		4.968.000					05/15/2023 .
	KLA CORP SENIOR CORP_BND 4.100% 03/15	l	11/01/2023	JANE STREET CAPITAL		111.709	119.000				(1.744)		(1.744)				(18.616)	(18.616)		03/15/2029 .

SCHEDULE D - PART 4

					Showing All	Long-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrving Value	.	16	17	18	19	20	21
•	_					-				11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation			Adjusted		Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		Гог	Diamagal	Name	Shares of	Con-			Carrying		(Amor-	Temporary	Carrying	Adjusted	Disposal	(Loss) on	Gain (Loss)		Durina	Maturity
	Description	For-					Dea Value	A =4=1 O==4	, ,	Increase/	tization)/	Impairment	Value	Carrying			(/	(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
485170-AS-3	KANSAS CITY SOUTHERN SENIORCORPBND 4		04/19/2023	. TAXABLE EXCHANGE		180,692	182,000	230,734	229,295		(429)		(429)		228,866		(48, 174)	(48, 174)	4,505	08/15/2045 .
485170-BB-9	KANSAS CITY SOUTHERN SENIORCORPBND 4		04/19/2023	. TAXABLE EXCHANGE		142,871	146,000	178,789	177,976		(243)		(243)		177,733		(34,862)	(34,862)		05/01/2048 .
485170-BC-7	KANSAS CITY SOUTHERN SENIORCORPBND 4		04/19/2023 .	. TAXABLE EXCHANGE		42,435	51,000	58,462	58,400		(17)	,	(17)		58,383		(15,948)	(15,948)		11/15/2069 .
485170-BD-5	KANSAS CITY SOUTHERN SENIORCORPBND 2		04/19/2023 .	. TAXABLE EXCHANGE		1,593,076	1,733,000	1,794,591	1,787,108		(2,251)		(2,251)		1,784,856		(191,780)	(191,780)		11/15/2029 .
485170-BE-3	KANSAS CITY SOUTHERN SENIORCORPBND 3		04/19/2023 .	. TAXABLE EXCHANGE		140,799	178,000	187 , 158	186,950		(58)		(58)		186,892		(46,092)	(46,092)		05/01/2050 .
487836-AT-5	KELLANOVA SENIOR CORP_BND 7.450% 04/0		12/08/2023 .	VARIOUS		23,580,255	21,422,000	30,062,349	29,220,024		(810,221))	(810,221)		28,409,803		(4,829,548)	(4,829,548)	1,902,954	
49446R-AZ-2	. KIMCO REALTY OP LLC SENIORCORPBND 3.2		11/14/2023 .	. VARIOUS		3,799,683	4,700,000	4,660,943	4,663,737		3,094		3,094		4,666,831		(867, 148)	(867, 148)	167,760	
501044-BV-2	KROGER CO SENIOR CORP_BND 8.000% 09/1		11/01/2023	. JANE STREET CAPITAL		168, 101		210,625	203,611		(6,007))	(6,007)		197,604		(29,503)	(29,503)	13,781	
501044-BZ-3	KROGER CO SENIOR CORP_BND 7.500% 04/0		05/19/2023 .	. GOLDMAN SACHS & CO		6,841,404	5,972,000	8,326,760	8,098,472		(90,705))	(90,705)		8,007,766		(1,166,363)	(1,166,363)	288,647	
52607B-AA-1	LBZZ_21-1A ABS_ABS _21-1A 144A 1.460%		12/15/2023	PAYDOWN		802,659	802,659				51		51		802,659				5,838	
53079E-BG-8	LIBERTY MUTUAL GROUP INC SENIOR CORP_BND		12/13/2023	VARIOUS		11,867,841	12,359,000	14, 181, 211	13,940,918		(230,717))	(230,717)		13,710,202		(1,842,360)	(1,842,360)	768,542	
53227J-AA-2	. LIFE STORAGE LP SENIOR CORP_BND 3.875		07/25/2023 .	. TAXABLE EXCHANGE		998,276	1,076,000	1, 179,285	1, 162,017		(9,886)		(9,886)		1, 152, 131		(153,855)	(153,855)	25,480	
548661-AK-3	LOWES COMPANIES INC SENIOR CORP_BND 6		05/19/2023 .	DAIWA		7,790,721	7,282,000	9,244,790	8,991,519		(100,781)		(100,781)		8,890,738		(1,100,018)	(1,100,018)	326,072	
548661-CJ-4	LOWES COMPANIES INC SENIOR CORP_BND 5		11/01/2023	. JANE STREET CAPITAL			183,000	237,766	234,466		(2,833)		(2,833)		231,633		(58, 110)	(58, 110)	10,568	10/15/2035 .
55281B-AA-7	MCFCL_17-6-2A SENIOR ABS_ABS _6 144A		10/20/2023	PAYDOWN		12,387,581	12,387,581	12,387,581	12,387,581						12,387,581				659,806	07/20/2030 .
55281B-AQ-2	MCFCL_17-6-2A SENIOR ABS_ABS _6 144A		10/20/2023 .	PAYDOWN		4, 187, 388	4, 187, 388	4, 187, 388	4, 187, 388						4, 187, 388				220,731	07/20/2030 .
55312Y-BD-3	. MERRILL LYNCH/COUNTRYWIDE COMM SENIOR SE		12/01/2023 .	PAYDOWN				86												08/12/2048 .
55316V-AL-8	MHC COMMERCIAL MORTGAGE TRUST SUB_CMBS		10/16/2023	PAYDOWN			1,697,448	1,693,531	1,696,453		996		996		1,697,448				97, 153	04/15/2038 .
55336V-AE-0	MPLX LP SENIOR CORP_BND 4.500% 07/15/		03/13/2023	. CALL 100.0000		1,467,000	1,467,000	1,527,308	1,480,590		(9,303)		(9,303)		1,471,286		(4,286)	(4,286)	43,643	07/15/2023 .
55903V-AL-7	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/01/2023	. TAX FREE EXCHANGE		3, 161, 977	3,500,000	3, 138, 608	3, 151,970		10,006		10,006		3, 161, 977				94,019	03/15/2032 .
55903V-AQ-6	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		05/01/2023	. TAX FREE EXCHANGE		17,377,714	17,312,000	17,378,863	17,378,085		(371)		(371)		17,377,714				558,728	03/15/2052 .
565849-AB-2	MARATHON OIL CORP SENIOR CORP BND 6.8		11/01/2023	. JANE STREET CAPITAL		325,536		413,670	405,822		(6,767)		(6,767)		399,055		(73,519)	(73,519)	24,661	03/15/2032 .
571903-AV-5	MARRIOTT INTERNATIONAL INC SENIOR CORP_B		02/15/2023	MATURITY		2.620.000	2.620.000	2.662.706	2.620.000						2.620.000					02/15/2023 .
574599-AY-2	. MASCO CORPORATION SENIOR CORP BND 6.5		11/01/2023	. JANE STREET CAPITAL			56,000				(1,255)		(1,255)		71, 179		(14,969)	(14,969)	4,429	08/15/2032 .
57631T-AA-1	MASTT 22-1A ABS ABS 22-1A 6.895% 12/		12/15/2023	PAYDOWN		2,841,288	2,841,288	2,841,262	2,841,251		37		37		2,841,288				102,412	12/15/2047 .
59156R-AJ-7	METLIFE INC SENIOR CORP_BND 6.375% 06		11/01/2023	. JANE STREET CAPITAL		583.578	573,000	794.407			(13.074)		(13,074)		766 . 120		(182.543)	(182,543)	32,267	06/15/2034 .
591894-BY-5	METROPOLITAN EDISON COMPANY SENIOR CORP		03/15/2023	MATURITY		3, 145,000	3,145,000	3,206,894	3, 145,000			1			3,145,000				55,038	
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDI SECURED C		09/22/2023	WELLS FARGO ADVISORS		10.352.994	13.607.000	12.831.673	12.910.343		58.520		58.520		12.968.863		(2.615.869)	(2.615.869)	255.881	
59523U-AA-5	. MID-AMERICA APARTMENTS LP SENIOR CORP BN	I	10/15/2023	MATURITY		3.740.000	3,740,000	3,912,751	3,800,768		(60.768))	(60.768)		3.740.000			.,_,,.,,	160,820	
59523U-AN-7	. MID-AMERICA APARTMENTS LP SENIOR CORP BN	l	11/01/2023	JANE STREET CAPITAL		620.249		716.224			(8.286)		(8,286)		698.222		(77.973)	(77,973)		06/01/2027 .
59523U-AS-6	. MID-AMERICA APARTMENTS LP SENIOR CORP_BN	I	11/14/2023	VARIOUS		1,503,288	1,976,000	1,869,770	1,880,362		9.230	,	9,230		1,889,593		(386,305)	(386,305)	, ,	02/15/2031 .
				REDEMPTION													(222,000)	(222,200)		
59748T-AA-7	MIDLAND COGENERATION VENTURE L SECURED C		09/15/2023	. 100.0000		372,724	372,724	374,000	373,298		(573)	,	(573)		372,724				,	03/15/2025 .
61690Q-AD-1	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S		01/01/2023	PAYDOWN		15,548	15,548	16, 158	15,971		(423)		(423)		15,548				45	07/15/2050 .
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST SENIOR_CM		12/01/2023 .	PAYDOWN				39,520	14, 163		(14, 163)		(14, 163)						2,893	11/15/2049 .
61691N-AD-7	MORGAN STANLEY CAPITAL I TRUST LCFCRUT S		12/01/2023	PAYDOWN		641	641	679	667		(26)		(26)		641				12	,,
617446-HD-4	MORGAN STANLEY SENIOR CORP_BND 7.250%		11/14/2023	VARIOUS		1,273,983	1,167,000	1,669,102	1,625,379		(37,826)		(37,826)		1,587,552		(313,569)	(313,569)	92,888	04/01/2032 .
61744C-YB-6	MORGAN STANLEY ABS CAPITAL I M ABS_ABS		12/26/2023	PAYDOWN		320,509	320,509	259,212			11,119		11,119		320,509				5,447	12/25/2035 .
61744Y-AK-4	MORGAN STANLEY SENIOR CORP_BND 3.591%		11/14/2023	VARIOUS		3,282,309	3,558,000	3,829,475	3,782,851		(41,046)		(41,046)		3,741,805		(459,496)	(459,496)	166,831	07/22/2028 .
617451-FU-8	MORGAN STANELY CAPITAL I TRUST SENIOR SE		11/01/2023	PAYDOWN				4,958	7	372	(379)		(7)					[¹].		03/12/2044 .
61763X-AG-1	. WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		12/01/2023 .	PAYDOWN				154,667	1,050		(1,050)		(1,050)						12,428	10/15/2047 .
61764X-BH-7	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S		06/01/2023	PAYDOWN		140,681	140,681	142,715	142,013		(1,331)		(1,331)		140,681				1,804	03/15/2048 .
61764X-BK-0	MORGAN STANLEY BAML TRUST MSBA SENIOR SE	l	12/01/2023	PAYDOWN				108,874	23,664		(23,664)		(23,664)					 .	6,670	03/15/2048 .
61765D-AT-5	MORGAN STANLEY CAPITAL I TRUST LOFCRUT S	l	09/01/2023	PAYDOWN		25,478	25,478	26,604	26, 167		(689)		(689)		25,478			 .	671	05/15/2048 .
61765L-AV-2	MORGAN STANLEY BAML TRUST MSBA SENIOR CM	l	12/01/2023	PAYDOWN			.,,,,,	9,043	2, 131		(2, 131))	(2, 131)						436	
61766E-BD-6	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S	l	12/01/2023	PAYDOWN		56,677	56,677	58,984	58,396		(1,719)		(1,719)		56,677					
61766N-BA-2	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S	l	07/01/2023	PAYDOWN		20,016					(324)	,	(324)		20.016				304	09/15/2049 .
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBA LCFCRUT S	I	09/01/2023	PAYDOWN		162.797					(2,284)		(2,284)		162.797					11/15/2049 .
61766R-BA-3	MORGAN STANLEY BAML TRUST MSBA SENIOR SE	I	12/01/2023	PAYDOWN		L				l	(28.771)		(28.771)	l				l		11/15/2049 .

SCHEDULE D - PART 4

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
		eigii			SIUCK					(Decrease)				value		Dispusai	on Disposar	Dispusai		
61913P-AS-1	MORTGAGEIT TRUST MHL_05-1 WHOLE_CMO _05		12/25/2023	PAYDOWN		7,287	7,287	6,786	7,018		268		268		7,287				234	
628530-AV-9	MYLAN INC SENIOR CORP_BND 144A 3.125%		01/15/2023	. MATURITY		2,190,000	2, 190,000	2,235,596	2, 191,703		(1,703)	(1,703)		2, 190, 000				34,219	
629682-AA-3	NADG NNN PROPERTY FUND LP NADG ABS_ABS		12/28/2023	. PAYDOWN		274, 188	274, 188	274, 188	274, 188						274, 188				4,726	
637417-AK-2	NNN REIT INC SENIORCORPBND 3.500% 10/		11/14/2023	. VARIOUS		1 , 154 , 120	1,261,000	1,347,240	1,332,393		(12,749)	'	(12,749)		1,319,644		(165,524)	(165,524)		10/15/2027
637432-NP-6	NATIONAL RURAL UTILITIES COOPE SECURED C		11/14/2023	. VARIOUS		2,684,795	2,904,000	3,108,819	3,075,495		(29,228)	(29,228)		3,046,267		(361,472)	(361,472)	124,566	02/07/2028
044400 41/ 0	NETADD INCODALISE CORD DND 0.700% 00.4		00 (00 (0000	MORGAN STANLEY & CO.		4 400 454	4 700 000	4 700 000	4 700 070		195		405		4 704 070		(000,004)	(000, 004)	05.000	00 (00 (0000
64110D-AK-0	NETAPP INC SENIOR CORP_BND 2.700% 06/		09/20/2023	. INC		1,432,151		1,730,626	1,730,878				195		1,731,073		(298,921)	(298,921)	35,093	
64352V-LM-1	NEW CENTURY HOME EQUITY LOAN T MEZZANINA		10/25/2023	PAYDOWN		314,733		283, 161	311,024	·····	3,709		3,709		314,733				5,855	
64829X-AT-9	NRZT_2018-5A SUB WHOLE_CMO _18-5 144A		12/01/2023	. PAYDOWN		185,611	185,611	184,758	185,041		570		570		185,611				4,349	
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN SENIOR WHO		12/01/2023	. PAYDOWN		36,583	36,583		36,636	····	(53)	(53)		36,583				775	
64830K-BA-4	NEW RESIDENTIAL MORTGAGE LOAN ABS_ABS _1		12/01/2023	. PAYDOWN		734,743		783,879	775,774		(41,031)		(41,031)		734,743				18,765	
655844-BP-2	NORFOLK SOUTHERN CORPORATION SENIOR CORP		12/15/2023	. CALL 100.0000		2,536,000	2,536,000	2,654,761	2,588,620		(52,620)	,	(52,620)		2,536,000				138,318	
67080L-AA-3	NUVEEN LLC SENIOR CORP_BND 144A 4.000		11/14/2023	. VARIOUS		3, 118, 945	3,332,000	3,687,658	3,636,827		(44,651))	(44,651)		3,592,177		(473,232)	(473,232)		11/01/2028
67118A-AQ-8	OPGT_21-PORT SUB_CMBS _21-PORT 144A 7		11/15/2023	PAYDOWN		154, 167	154, 167	153,792	153,996		171		171		154, 167				5, 181	10/15/2036
67118A-AS-4	OPGT_21-PORT SUB_CMBS _21-PORT 144A 7		11/15/2023	PAYDOWN		270,210	270,210	269,539			305		305		270,210				9,690	10/15/2036
681936-BJ-8	OMEGA HEALTHCARE INVESTORS INC SENIORCOR		08/01/2023	. MATURITY		1,991,000	1,991,000	2,077,708	2,016,622		(25,622))	(25,622)		1,991,000				87, 106	08/01/2023
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		11/03/2023	VARIOUS		835.210	761.000	1.097.781	1.071.019		(23.047)	(23,047)		1.047.973		(212.762)	(212,762)	71.854	01/15/2033
68268N-AL-7	ONEOK PARTNERS LP SENIOR CORP BND 5.0	1	02/27/2023	. CALL 100.0000			8,440,000	8,930,786	8,594,063		(54, 398	,)	(54,398)		8,539,665		(99,665)	(99,665)		09/15/2023
69356F-A*-2	PIMCO COMMERCIAL REAL ESTATE D SENIOR CO		08/31/2023	DIRECT		1.803.151	1.803.151	1.797.721	1.797.721		730	,	730		1.798.451		4.700	4.700		03/31/2032
69376B-AA-4	PACEF 20-1A ABS ABS 20 1A 3.000% 09/	1	12/20/2023	PAYDOWN		540.545					(2.858))	(2.858)	1	540.545				, .	09/20/2055
000705 707 4	17/021 _20 1// /IBO_/IBO _20_ 1// 0.000% 00/ 1.1		1. 12/20/2020	REDEMPTION							(2,000	,	(2,000)						,000	
698525-AA-0	PANOCHE ENERGY CENTER LLC SECURED CORP_B		08/31/2023	. 100.0000		499, 199									499, 199				25,691	07/31/2029
70069F-KF-3	PARK PLACE SECURITIES INC PPSI ABS05-WCW		02/27/2023	PAYDOWN		19,078	19,078	17, 134	18,994		84		84		19,078				88	09/25/2035
709599-AN-4	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		01/17/2023	. MATURITY		4.193.000	4.193.000	4.334.681	4. 199.022		(6.022)	(6.022)		4.193.000					01/17/2023
		1		J.P. MORGAN SECURITIES		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,			,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,					
713448-EG-9	PEPSICO INC SENIOR CORP_BND 7.000% 03		05/19/2023	. INC		22, 132, 357	19,643,000	26,496,639	25,589,855		(358,929))	(358,929)		25,230,925		(3,098,568)	(3,098,568)	1,000,702	03/01/2029
718172-AV-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		03/06/2023	. MATURITY		5,287,000	5,287,000	5,407,914	5,305,482		(18,482))	(18,482)		5,287,000				69,392	03/06/2023
718172-CB-3	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		11/01/2023	. JANE STREET CAPITAL		374,277	407,000	433,988			(4, 112)	(4, 112)		425,045		(50,768)	(50,768)	15,404	08/17/2027
72650R-BD-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO	1	10/15/2023	. MATURITY		35, 115,000	35.115.000	36,383,705	35,561,747		(446.747)	(446,747)		35, 115,000				1.351.928	10/15/2023
				REDEMPTION				. , ,											, , .	
72650T-AA-6	PLAINS END FINANCING LLC SENIOR CORP_BND		10/15/2023	. 100.0000		640,800	640,800	650,276	645,350		(4,550))	(4,550)		640,800				24, 193	04/15/2028
				REDEMPTION																
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP_BND 144A		11/10/2023	. 100.0000		95,847	95,847	117,357	115,644		(19,797)	'	(19,797)		95,847					05/10/2037
742718-DB-2	PROCTER & GAMBLE CO SENIORCORPBND 5.8		11/14/2023	. VARIOUS		2,047,036	1,904,000	2,614,535	2,565,477		(42,820)	,	(42,820)		2,522,657		(475,621)	(475,621)	136,301	
743263-AG-0	PROGRESS ENERGY INC SENIOR CORP_BND 7		11/01/2023	. JANE STREET CAPITAL		149,044	141,000	191,774	187,205		(3,926)	,	(3,926)		183,279		(34,235)	(34,235)	9,952	
743315-AJ-2	PROGRESSIVE CORPORATION THE SENIOR CORP		12/08/2023	. VARIOUS		6,775,840	6,321,000	8, 168, 249	7,926,918		(228, 244))	(228,244)		7,698,674		(922,835)	(922,835)		03/01/2029
743315-AL-7	PROGRESSIVE CORPORATION THE SENIOR CORP		09/25/2023	. WELLS FARGO ADVISORS		4,857,716	4,650,000	4,637,445	4,643,158		1,668		1,668		4,644,826		212,890	212,890	238,958	12/01/2032
74432Q-AC-9	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND		09/21/2023	. GOLDMAN SACHS & CO		1,727,441	1,691,000	2, 187, 934	2,150,718		(27,926)	(27,926)		2, 122, 793		(395,352)	(395,352)	116, 139	07/15/2033
74460D-AD-1	PUBLIC STORAGE OPERATING CO SENIOR CORP		11/14/2023	VARIOUS		5,578,239	6,158,000	6,681,984	6,612,434		(61,270))	(61,270)		6,551,164		(972,925)	(972,925)	215,733	05/01/2029
747525-BP-7	QUALCOMM INCORPORATED SENIOR CORP_BND	 	11/14/2023	. VARIOUS		1,944,123	2,582,000	2,435,239	2,447,952		11, 134		11, 134		2,459,086		(514,963)	(514,963)	41,387	
75405W-AF-9	RESIDENTIAL ASSET SECURITIES C MEZZANIN	J	12/26/2023	PAYDOWN		113.691				l	2.988				113.691			. , , , , ,		
75884R-AV-5	REGENCY CENTERS LP SENIOR CORP BND 3	.l	11/14/2023	VARIOUS		1,375,555	1,467,000	1,579,856	1,557,311		(19.496)	(19,496)		1,537,815		(162.260)	(162.260)		
75951A-AJ-7	RELIANCE STANDARD LIFE GLOBAL SECURED CO		09/19/2023	MATURITY		2.076.000	2.076.000	2.165.787	2, 113,648		(37.648)	(37,648)		2.076.000			(102,200)		
76112B-2D-1	RAMP 2006-RS1 A13 ABS ABS 06-RS2 6.0	1	12/26/2023	PAYDOWN		145.133					9.953	, I	9.953		145.133				3.421	
76112B-YX-2	RAMP 2006-RS1 A13 MEZZANINABS05-EFC3		04/25/2023	PAVDOWN		346,746									346,746					08/25/2035
761713-AY-2	REYNOLDS AMERICAN INC SENIOR CORP_BND	1	04/25/2023	MATURITY		1,858,000		1,972,583	1,905,587		(47,587	\	(47,587)		1,858,000					09/15/2023
761713-AY-2 761713-BG-0		1	09/15/2023	. CALL 98.1010		1,421,483	1,858,000	1,972,583	1,905,587	l	(47,587	((22,046)		1,858,000)06/12/2025
	REYNOLDS AMERICAN INC SENIOR CORP_BND					1 1				l										
78409V-AZ-7	S&P GLOBAL INC SENIOR CORP_BND 144A 4		03/01/2023	. TAX FREE EXCHANGE CREDIT SUISSE FIRST		8,033,634	7, 168,000	8 , 168 , 940	8,056,100	·····	(22,466)	(22,466)		8,033,634				101,547	05/01/2029
78413M-AG-3	SFAVE 15-5AVE SENIOR CMBS 15-5AVE 144A	1	01/01/2023	BOSTON COR							(18,305)	(18,305)	d.	(18,305)		18,305	18,305	(5.354)01/05/2043
78432B-AB-5	SG CAPITAL PARTNERS SGR 19-3 SENIOR WHOL		12/01/2023	PAYDOWN		383.511					(19,413)		(19,413)		383.511					09/25/2059

					Showing All I	Long-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
011015									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange		-	Dividends	Con-
CUSIP			D:	N1	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	Description	For-		Name	Shares of	Con-	DenVelue	A -41 O4	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
78432B-AC-3 78432Y-AC-3	SG CAPITAL PARTNERS SGR_19-3 ABS_ABS _19		12/01/2023 .	. PAYDOWN		544,968	544,968	544,965	576,377		(31,409))	(31,409)		544,968				7,560	
78486Q-AE-1	SGR_21-2 SENIOR WHOLE_CMO _21-2 144A		12/01/2023 .	DEUTSCHE BANK AG		319,275	319,275				(235)		(235)		319,275		(78.400)	(70, 400)	3,029	
78486Q-AE-1 80281H-AC-8	SVB FINANCIAL GROUP SENIORCORPEND 0.0		12/15/2023	DEUTSCHE BANK AG		198.658					(235))	(235)		130,275		(78,400)	(78,400)	2,962	06/05/2030 .
81745D-AE-1	SCART_21-C SUB ABS_ABS _21-C 144A 2.9 SEQUOIA MORTGAGE TRUST SEMT_13 SENIOR WH		12/13/2023	DAVDOWN							963	,	963							
81746N-CB-2	SEMT_16-3 WHOLE_CMO _16-3 144A 3.609%		12/01/2023 .	PAYDOWN		258.821	258.821		263, 182		(4.361)		(4,361)		258.821				5.624	
81746N-CC-0	SEMT 16-3 WHOLE CMO 16-3 144A 3.609%		12/01/2023	PAYDOWN		194.116						,			194.116				4,218	
81746Q-CB-5	SEQUOTA MORTGAGE TRUST SEMT 18 SUB WHOLE		12/01/2023	PAYDOWN							(262)		(262)		131.410				2.442	
81746Q-CC-3	SEQUOTA MORTGAGE TRUST SEMT_18 SUB WHOLE		12/01/2023	PAYDOWN		82.999	82.999				798		798						1.542	
828807-CW-5	SIMON PROPERTY GROUP LP SENIOR CORP BND		11/14/2023	VARIOUS		1,770,724		1,970,197	1,942,529		(24,035))	(24,035)		1,918,494		(147,770)	(147,770)		
832696-AK-4	J M SMUCKER CO SENIOR CORP_BND 3.500%		08/25/2023	. JANE STREET CAPITAL		295,633					(3,998)		(3,998)		315,534		(19,901)	(19,901)	10,234	
	_			REDEMPTION					,										,	
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED CORP_BND		12/30/2023	. 100.0000		467,607	467,607	494,835			(25,350)		(25,350)		467,607				15,964	
83611M-DH-8	SVHE MEZZANIN ABS_ABS _05-01		12/26/2023	PAYDOWN		205, 147	205, 147	178,991	195, 159		9,988		9,988		205, 147				4,538	
83612M-AF-4	SOUNDVIEW HOME EQUITY LOAN TRU MEZZANIN		01/25/2023	PAYDOWN			3, 122	2,595	3, 122										12	
837004-CJ-7	DOMINION ENERGY SOUTH CAROLINA SECURED C		03/14/2023 .	DIRECT		2,001,999	2,004,000	2,140,119	2, 136, 478		(126))	(126)		2, 136, 352		(134,352)	(134,352)		
84263P-AM-2	SOUTHERN CONNECTICUT GAS COMPA SECURED C		09/20/2023 .	. SEAFIRST		6,902,141	6,975,000	6,975,000	6,975,000						6,975,000		(72,859)	(72,859)	359, 355	11/01/2025 .
84265V-AH-8	SOUTHERN COPPER CORP SENIOR CORP BND		09/19/2023	SECURITIES IN		1,982,787	2,053,000	2, 194,657	2, 152, 626		(30.758))	(30,758)		2,121,869		(139,081)	(139,081)	72,482	04/23/2025 .
844741-BF-4	SOUTHWEST AIRLINES CO SENIOR CORP BND		11/14/2023	VARIOUS		2.390.235	2.900.000	2.841.178	2.847.297		5.868		5.868		2,853,165		(462.930)	(462.930)		02/10/2030 .
				MORGAN STANLEY & CO.		, , , , ,	, ,	, ,	, , ,		,,,,,,						, , , , ,	(112,000)		
845011-AE-5	SOUTHWEST GAS CORP SENIOR CORP_BND 4		09/19/2023 .	. INC		5,354,884	6,095,000	6,028,431	6,032,230		4,385		4,385		6,036,614		(681,730)	(681,730)		03/15/2032 .
84610W-AB-1	LIFE STORAGE LP SENIOR CORP_BND 3.500		07/25/2023 .	. TAXABLE EXCHANGE		1,318,532	1,404,000	1,500,918	1,478,736		(12,683))	(12,683)		1,466,053		(147,521)	(147,521)	52,416	
855244-BC-2	. STARBUCKS CORPORATION SENIOR CORP_BND		09/20/2023 .	BANK OF AMERICA		7,083,300	8,400,000	8 , 384 , 124	8,385,167		1,198		1, 198		8,386,365		(1,303,065)	(1,303,065)	278,600	
857477-BG-7	STATE STREET CORP SENIOR CORP_BND 2.4		11/01/2023	. JANE STREET CAPITAL		231,106	281,000	289, 143	288,201		(804))	(804)		287,397		(56,291)	(56,291)	8,599	
86358E-MR-4	STRUCTURED ASSET INVESTMENT LO ABS_ABS		12/26/2023 .	PAYDOWN		141,873	141,873	122,721			6,377		6,377		141,873				3,645	
86359U-AE-9	SASCO_06-0PT1 SENIORABS06-0PT1 5.672%		07/25/2023 .	. PAYDOWN		43,678		40,816			241		241		43,678				527	
87267T-AC-5	TOORAK MORTGAGE TRUST TRK_21-I SENIOR WH		12/01/2023 .	VARIOUS		1,732,636	1,732,636	1,725,186	1,729,492		3,144				1,732,636		(144.895)	(444,005)	22,291	
87305Q-CH-2 87612E-AF-3	. TTX COMPANY SENIOR CORP_BND 144A 3.60		11/14/2023 .	. JANE STREET CAPITAL		2,834,717	2,904,000	3,097,348	3,034,479		(54,867)		(54,867)		2,9/9,612		(144,895)	(144,895)		
891027-AS-3	TARGET CORPORATION SENIOR CORP_BND 7 GLOBE LIFE INC SENIOR CORP BND 4.550%		11/01/2023	VADIOUS			257,000		2,719,884		(8,244)		(8,244)		2.678.645		(84,966)	(84,966)		
89420G-AE-9	TRAVELERS PROPERTY CASHALTY ON SENIOR OF		09/20/2023	WELLS FARGO ADVISORS		1.728.705		2,766,901	2,719,884		(35,979)	,	(41,238)		2,678,643		(300,829)	(300,829)		
90139#-AA-9	TWIN BROOK CAP FOG VIII DSPV ARS 8 40		12/28/2023	DIRECT		11.541.821	11.541.821	11.512.966	11,532,868		(3.265)		(3,265)		11.529.603			12,218		
90139*-AA-3	TWIN BROOK CAP FDG VIII DSPV ABS 8.406		12/28/2023	DIRECT		12,980,363	12,980,363	12,947,912	12,970,273		(3,602)		(3,602)		12,966,671		13,692	13,692	677,230	
902494-AZ-6	TYSON FOODS INC SENIOR CORP BND 4 875		11/01/2023	JANE STREET CAPITAL		133,788		182,808			(0,002)		(1,991)		178,495		(44.707)	(44,707)		
902494-BK-8	TYSON FOODS INC SENIOR CORP BND 4.350		11/14/2023	VARIOUS		3,862,091	4, 119,000	4,652,534	4,580,377		(63,689)		(63,689)		4,516,688		(654,596)	(654,596)	214,970	
90276G-AU-6	UBSCMT 17-C3 SENIOR CMBS 17-C3 1.112		12/01/2023	PAYDOWN							(60,212)		(60,212)					(22., 500)		
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST LCFCRUT SE	ļi	02/01/2023	PAYDOWN		9,791	9,791	10,676	10,457		(666)		(666)		9,791				32	
90276W-AR-8	UBS COMMERCIAL MORTGAGE TRUST LCFCRUT SE		12/01/2023	PAYDOWN		175,962	175,962	186,356			(7,374)		(7,374)		175,962				5,882	
90276Y-AF-0	UBSCM_19-C16 SUPSEN SENIOR_CMBS _19-C16		12/01/2023	PAYDOWN		ļ	ļ	141,896	93,743		(93,743)		(93,743)						11,426	04/15/2052 .
90349G-AN-5	. UBS-BARCLAYS COMMERCIAL MORTGA SUBSUBCMB		06/01/2023	PAYDOWN		2,090,000	2,090,000	2,120,631	2,090,771		(771)		(771)		2,090,000				40,495	04/10/2046 .
904764-AH-0	UNILEVER CAPITAL CORP SENIOR CORP_BND		09/20/2023	. DEUTSCHE BANK AG		1,111,352	1,048,000	1,402,947	1,373,860		(21,457)		(21,457)		1,352,403		(241,051)	(241,051)	52,729	11/15/2032 .
000046 11 6	UNITED ALDI INFO 0040 4 DIGG TH OFGURE		00 (05 (000	REDEMPTION		500 5	500 5-1	205 25-	201 2:-		/5 5		/5 0===		500 05:				10 5==	00 (05 (000)
90931C-AA-6	UNITED AIRLINES 2019-1 PASS TH SECURED C		08/25/2023 .	. 100.0000 REDEMPTION		599,254	599,254	605,053	604,310		(5,056))	(5,056)		599,254				18,652	08/25/2031 .
90931G-AA-7	UNITED AIRLINES PASS THROUGH T SECURED C	l	10/15/2023	. 100.0000		573.600	573.600	591.525			(15.262)		(15,262)	[573.600		L		21,062	04/15/2029 .
913017-BA-6	RTX CORP SENIOR CORP BND 7.500% 09/15	l	12/08/2023	VARIOUS		11,202,871	10 . 116 . 000	13,713,452	13, 282, 194		(412.314)		(412,314)		12,869,880		(1,667,010)	(1,667,010)		
				MORGAN STANLEY & CO.			,,				(, ,,	,								
91324P-BK-7	UNITEDHEALTH GROUP INC SENIOR CORP_BND		09/25/2023 .	INC		5,606,150	5,000,000	6,495,055	6,271,625		(43,858)		(43,858)		6,227,767		(621,617)	(621,617)	383,854	
91913Y-AE-0	VALERO ENERGY CORPORATION SENIOR CORP_BN		03/07/2023 .	JEFFRIES & CO. INC		2,598,978	2,325,000	2,284,987	2,302,495		539		539		2,303,034		295,944	295,944		04/15/2032 .
92343V-CV-4	. VERIZON COMMUNICATIONS INC SENIOR CORP B	l	08/09/2023 .	CALL 89.0920	l	1.169.778	1.313.000	1.537.077	1.523.806	l	(8.204))	(8,204)		1,515,602				(285.994)01/15/2036 .

					Showing All L	ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value		Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
92343V-CX-0	. VERIZON COMMUNICATIONS INC SENIOR CORP_B		02/27/2023	DIRECT		9,363,645	10,900,000	10,726,908	10,741,280		1,119		1,119		10,742,400		(1,378,755)	(1,378,755).	227,281	09/15/2048 .
005504 41/ 0	DIDINOUNT OF ORAL OFFICE COOR DAD		44 (00 (0000	MILLENNIUM ADVISORS,		192,309	040 000	262,808	050 007		(0.040		(0.040)		255,369		(00.050)	(63,059)	40.075	05 (45 (0000
925524-AV-2 92553P-AP-7	. PARAMOUNT GLOBAL SENIOR CORP_BND 5.50 PARAMOUNT GLOBAL SENIOR CORP BND 4.37		11/30/2023	LLC					258,987		(1, 179)		(3,618)				(63,059)	(63,059).		05/15/2033 .
92553P-AP-7	PARAMOUNT GLOBAL SENIOR CORP_BND 4.37		11/30/2023	MORGAN STANLEY & CO.		208,963	307,000	345,458	344,209		(1,1/9)	(1,1/9)		343,031		(134,068)	(134,068).	16,3/9	03/15/2043 .
92553P-AU-6	. PARAMOUNT GLOBAL SENIOR CORP_BND 5.85		11/30/2023	INC		45,765	56,000	74,851	74,240		(580		(580)		73,660		(27,895)	(27,895)	4, 122	09/01/2043 .
92556H-AC-1	. PARAMOUNT GLOBAL SENIOR CORP_BND 4.95	.	11/30/2023	GOLDMAN SACHS & CO		38,351	52,000	65,297	65,009		(273		(273)		64,736		(26,385)	(26,385)	2,681	05/19/2050 .
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU LCFCRUT S	 	08/01/2023	PAYDOWN		118,842	118,842	122,819	121,271		(2,429		(2,429)		118,842				2,359	09/15/2057 .
92922F-4S-4	. WAMU MORTGAGE PASS-THROUGH CER SENIOR WH	.	12/25/2023	PAYDOWN		44,051	44,051	39,976	42,553		1,497		1,497		44,051				981	10/25/2045 .
92925C-BD-3	. WAMU MORTGAGE PASS-THROUGH CER WHOLE_CMO	.	12/26/2023	PAYDOWN		51,973	51,973	47,355	48,141		3,833				51,973				1, 111	12/25/2045 .
92938C-AG-2	. WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE		12/01/2023	PAYDOWN				385,040											18,391	
92938G-AG-3	WF-RBS COMMERCIAL MORTGAGE TRU SENIORSEN	.	10/01/2023	. PAYDOWN				1,958,181	52,833		(52,833		(52,833)						135,751	
92938J-AL-6	WF-RBS COMMERCIAL MORTGAGE TRU SUBSUBCMB		11/01/2023	PAYDOWN		4,600,000	4,600,000	4,509,766	4,589,369		10,631		10,631		4,600,000				215,278	
92938V-AW-5	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE		12/01/2023	PAYDOWN				303,622	13,002		(13,002)	,	(13,002)						. , .	03/15/2047 .
92939F-BA-6	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR SE		12/01/2023	PAYDOWN				111,664	21,752		(21,752)		(21,752)							08/15/2047 .
92940P-AD-6	. WRKCO INC SENIOR CORP_BND 4.900% 03/1		11/14/2023	VARIOUS		2,719,360	2,819,000	3,274,297	3, 213, 194		(53,732)		(53,732)		3,159,461		(440, 101)	(440, 101)	159,808	03/15/2029 .
93100P-AA-6	WAKE FOREST UNIVERSITY BAPTIST SENIOR CO		09/21/2023	MILLENNIUM ADVISORS,		190.294	203,000	210.661	208,881		(1.331		(1,331)		207.550		(17.256)	(17.256)	E 100	06/01/2026 .
93100P-AA-6 931142-AU-7			10/15/2023	MATURITY		1,815,000			1,896,929		(81,929		(1,331)		1,815,000		(17,200)	(17,200)		10/15/2023 .
951142-AU-7	WALMART INC SENIORCORPBND 6.750% 10/1		10/ 13/2023	CITICORP SECURITIES		1,013,000	1,010,000	2,000,203	1,090,929		(01,929	/	(01,929)		1,615,000				122,313	10/ 13/2023 .
931142-BF-9	WALMART INC SENIORCORPBND 7.550% 02/1	.	09/20/2023	MARKETS		12,701,153	11, 120,000	15,829,098	15, 286, 247		(399,058		(399,058)		14,887,189		(2,186,037)	(2,186,037)	925,848	02/15/2030 .
94988M-AA-8	WELLS FARGO COMMERCIAL MORTGAG LCFSENIOR		04/01/2023	PAYDOWN		2,000,000	2,000,000	1,964,196	1,978,376		21,624		21,624		2,000,000				23,627	04/16/2035 .
94989A-AX-3	WELLS FARGO COMMERCIAL MORTGAG SUB_CMBS		12/01/2023	PAYDOWN				54,901	9, 171		(9, 171)		(9, 171)						3,681	12/15/2047 .
94989C-BA-8	WELLS FARGO COMMERCIAL MORTGAG SUB_CMBS	.	12/01/2023	PAYDOWN				309,408	63,022		(63,022)		(63,022)						15,638	
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG LCFCRUTSE		12/01/2023	PAYDOWN		130,658	130,658	134,580			(2,600)		(2,600)		130,658				2,957	
94989E-AH-0	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		12/01/2023	PAYDOWN				150,569	24,795		(24,795		(24,795)						7,574	04/15/2050 .
94989J-AY-2	. WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S		02/01/2023	PAYDOWN		43,477	43,477	45,077	44,579		(1,103		(1, 103)		43,477				238	
94989T-BC-7	WFCM_15-LC22 SENIOR_CMBS _15-LC22 0.7		12/01/2023	PAYDOWN				61,378	14,034		(14,034)		(14,034)						5,089	
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG LCFCRUT S		03/01/2023	PAYDOWN		95, 129	95, 129	97,204	96,690		(1,561)		(1,561)		95, 129				612	
95000G-BB-9	WELLS FARGO COMMERCIAL MORTGAG SENIOR_CM		12/01/2023	PAYDOWN				28,245	9,323		(9,323)		(9,323)						1,977	08/15/2049 .
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG LOFCRUT S		02/01/2023	PAYDOWN		82,629	82,629	84,726	84,200		(1,570		(1,570)		82,629				370	
95000L-BC-6	WELLS FARGO COMMERCIAL MORTGAG SENIOR SE		12/01/2023	PAYDOWN				44,217	13,757		(13,757)		(13,757)					-	2,695	
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG LOFORUT S		03/01/2023	PAYDOWN		208,572		212,805	211,596		(3,024)		(3,024)		208,572					
95000P-AD-6	WELLS FARGO COMMERCIAL MORTGAG LOFCRUT S		11/01/2023	PAYDOWN		85,531	85,531	91,367	89,641		(4,110)	,	(4,110)		85,531					
96221Q-AH-6	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR_CM		12/01/2023	J.P. MORGAN SECURITIES				1,815,747	108,506		(108,506)	/	(108,506)						221,472	12/15/2046 .
969457-BY-5	WILLIAMS COMPANIES INC SENIOR CORP_BND	 	09/19/2023	INC		3,229,440	4,000,000	3.645.080	3.670.543		25.220		25.220		3.695.762	L	(466.322)	(466.322)	105,733	03/15/2031 .
96950F-AL-8	WILLIAMS COMPANIES INC SENIOR CORP BND	l	11/15/2023	MATURITY		2,405,000	2,405,000	2,533,547	2,454,515		(49,515)	(49,515)		2,405,000		(100,022)	(100,022)		11/15/2023 .
98138H-AJ-0	WORKDAY INC SENIOR CORP BND 3.800% 04		09/12/2023	SUNTRUST		2,539,095	2,900,000	2,894,258	2,894,487		477		477		2,894,964		(355,869)	(355,869)		04/01/2032 .
983024-AG-5	WYETH LLC SENIOR CORP_BND 6.500% 02/0		11/01/2023	. JANE STREET CAPITAL		212,876	204,000	290,979			(5,384		(5,384)		279,298		(66,422)	(66,422)		02/01/2034 .
98310W-AL-2	TRAVEL + LEISURE CO SENIOR CORP_BND 3		03/01/2023	MATURITY		11,079,000	11,079,000	11,286,731	11,079,000						11,079,000					03/01/2023 .
	Ī			REDEMPTION												1				[
B0A0A7-YL-8	HOOK-SUPERX INC CORP_BND 7.650% 01/10	· ······	01/10/2023	. 100.0000		6,364,839	6,364,839	6,364,426	6,364,971		(132)	,	(132)		6,364,839			-		01/10/2023 .
BOAOGB-8L-2	WALGREENS CTL SENIOR CORP_BND 6.650%		12/01/2023	VARIOUS		1,087,773	1,087,773	1, 114, 336	1,094,298		(6,525		(6,525)		1,087,773			-		08/01/2027 .
BAY24V-CY-6	WARNERMEDIA HOLDINGS INC SENIOR CORP_BND		05/01/2023	. TAX FREE EXCHANGE		22,528,217	22,248,000	22,530,686	22,528,751		(534))	(534)		22,528,217			-		03/15/2062 .
BHM01J-5M-2	WELLS FARGO-WACHOVIA BANK SECURED CORP_B	· ······	10/20/2023	. CALL 100.0000 REDEMPTION		193,438	193,438	193,438	193,438						193,438				15,901	01/02/2025 .
BHM01J-5M-2	WELLS FARGO-WACHOVIA BANK SECURED CORP B		01/02/2023	100.0000		147,806	147,806	147,806	147,806	l			l		147 . 806	L			4 050	01/02/2025 .
BHM01J-68-2	WELLS FARGO-WACHOVIA BANK SECURED CORP B		10/20/2023	CALL 100.0000		423.249									423.249					01/02/2025 .
				REDEMPTION		,		.,												
BHM01J-68-2	WELLS FARGO-WACHOVIA BANK SECURED CORP_B	.	01/02/2023	100.0000		194,847	194,847	194,847	194,847						194,847				5,339	01/02/2025 .

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrving Valu		16	17	18	19	20	21
	_	-				•				11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of								Adjusted		, ,	Gain	Realized	Total Gain		tractual
		Гог	Diamagal	Nama	Shares of	Con			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at				Received	
Identi-	Description	For-		Name		Con-	Deal/alua	A -41 O4	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
BHM01J-6C-3	WELLS FARGO-WACHOVIA BANK SECURED CORP_B		10/20/2023	. CALL 100.0000		48,025	48,025		48,025						48,025				3,948	01/02/2025 .
BHM01J-6C-3	WELLS FARGO-WACHOVIA BANK SECURED CORP B		01/02/2023	REDEMPTION 100.0000		22,109	22, 109	22, 109							22,109				000	01/02/2025 .
DIMU 13-00-3	WELLS PANGO-WACHOV TA BANK SECONED CONF_B		01/02/2023	REDEMPTION		22, 109	22, 109	22, 109	22, 109						22, 109				000	01/02/2025 .
BHM01U-M6-3	CORIX REGULATED UTILITIES US I CORP BND		07/19/2023	. 100.0000		750.000		750,000	750,000						750.000				49 350	07/21/2036 .
				REDEMPTION											- "					
BHM037-XM-5	NEPTUNE REGIONAL TRANSMISSION SENIOR COR		12/31/2023	. 100.0000		337,930		372,014	350,591		(12,661))	(12,661))	337,930				13, 116	606/30/2027 .
BHMOGE-GU-7	BRAZOS SANDY CREEK ELECTRIC CO SENIOR CO		08/15/2023	. DIRECT		2,936,944	3,971,943	2,440,636	2,440,636						2,440,636		496,308	496,308		06/30/2024 .
BHM0J7-RU-7	INDUSTRIAL DEVELOPMENT AUTHORI CORP_BND		12/10/2023	. VARIOUS		148, 139	148, 139	148, 139	148, 139						148, 139				4,240	12/10/2032 .
BHM0J8-B3-2	MILLENNIUM PIPELINE COMPANY LL CORP_BND		01/12/2023	. DIRECT		12,946,985	12,382,349	12,382,349	12,382,347		2		2		12,382,349		564,635	564,635	49,529	06/30/2032 .
	_	1		REDEMPTION																
BHM0J8-B3-2	MILLENNIUM PIPELINE COMPANY LL CORP_BND		01/17/2023	. 100.0000		2	2	2	2						2					06/30/2032 .
DI 110 IV 11 7	ADVANCED ELECTRIC COOPERITUE OFFILIOR COR		40 (00 (0000	REDEMPTION		500 500	500 500	500 500	500 500						500 500				00.404	40 (00 (0000
BHM0JX-JM-7	ARKANSAS ELECTRIC COOPERATIVE SENIOR COR		12/30/2023	. 100.0000		562,500	562,500	562,500	562,500	•••••					562,500				26,494	12/30/2030 .
BHM0JX-KE-3	GIANTS TRAINING FACILITY LLC SENIOR CORP		12/01/2023	. 100.0000		319.885	319.885	319.885							319.885				22,872	2 12/01/2030 .
DIMOON NE 5	CIANTO HANNING FACIETTI ELO GLATOR COR		12/01/2020	REDEMPTION																12/01/2000 .
BHMOJY-6J-6	GIANTS TRAINING FACILITY LLC SENIOR CORP		12/01/2023	. 100.0000		319,885		319.885							319,885	l			22.872	2 12/01/2030 .
BHMOKL-C9-7	GOLDEN SPREAD ELECTRIC COOPERA SENIOR CO		08/10/2023	VARIOUS		362,216									362,216				11,906	
BHMOLD-SW-6	WALGREEN LEASE PASS THROUGH TR CORP BND		12/25/2023	VARIOUS		211.456		211.456	211.456						211.456	l			5,900	
				REDEMPT ION		,		,	,						,					
BHMOME-2P-6	SOUTHWEST POWER POOL INC CORP_BND 3.2		12/30/2023	. 100.0000		500,000	500,000	500,000	500,000						500,000				10 , 156	309/30/2024 .
BHMOMN-VG-4	UNION PACIFIC RAILROAD 2012 SENIOR CORP		08/09/2023	. STONECASTLE SECURITIES		1,611,659	1,708,226	1,708,226	1,708,226						1,708,226		(96,566)	(96,566)	47,546	309/13/2027 .
				REDEMPT I ON																
BHMOMN-VG-4	UNION PACIFIC RAILROAD 2012 SENIOR CORP		03/13/2023	. 100.0000		189,803	189,803	189,803	189,803						189,803					09/13/2027 .
BHMOMN-VH-2	UNION PACIFIC RAILROAD 2012 SENIOR CORP		08/09/2023	. STONECASTLE SECURITIES		1,672,320	1,772,520	1,772,520	1,772,520						1,772,520		(100,201)	(100,201)	49,335	09/13/2027 .
DUMONNU VIII O	LINUON DAOLETO DATI DOAD COAC CENTOD CODD		00 (40 (0000	REDEMPTION		196.947	400 047	400 047	400 047						196.947				0.054	00 (40 (0007
BHMOMN-VH-2	UNION PACIFIC RAILROAD 2012 SENIOR CORP		03/13/2023	. 100.0000					196,947								(04 500)	(04.500)		09/13/2027 .
BHMOMN-VJ-8	UNION PACIFIC RAILROAD 2012 SENIOR CORP		08/09/2023	. STONECASTLE SECURITIES REDEMPTION		1,527,617	1,619,147	1,619,147	1,619,148	•••••					1,619,147		(91,530)	(91,530)	45,066	09/13/2027 .
BHMOMN-VJ-8	UNION PACIFIC RAILROAD 2012 SENIOR CORP		03/13/2023	. 100.0000		179,905	179,905	179,905	179,905						179,905				2 699	09/13/2027 .
BHM0T4-1H-0	BANNER SEVENTEEN LLC SENIOR CORP BND		06/07/2023	. CALL 100.0000		12.500.000	12.500.000	12.500.000	12,500,000						12.500.000					507/11/2023 .
J. III U	Diez. Gerenten Eco Genton Gon _DND	1		REDEMPTION			12,000,000	12,000,000	12,000,000											
BHM103-77-7	SOUTHWEST POWER POOL INC SENIOR CORP_BND		12/30/2023	. 100.0000		113,574	113,574	120,498	118,778		(5, 204))	(5,204)	113,574				3,442	2 12/30/2042 .
BHM10Q-5G-8	HUDSON TRANSMISSION PARTNERS L SENIOR CO	 	01/12/2023	. DIRECT		14,846,544	15,425,622	15,425,622	15,425,622						15,425,622		(579,078)	(579,078)	102,272	
BHM12F-UQ-0	ARTHUR J GALLAGHER & CO CORP BND 4.13	.	06/24/2023	. MATURITY		1,000,000	1,000,000	992,570			569		569		1,000,000			[20,650	
BHM13H-CT-9	VIRGINIA INTERNATIONAL GATEWAY CORP BND		08/29/2023	. SEAFIRST		1,492,100	1,617,084	1,617,084	1,617,084						1,617,084		(124,984)	(124,984)	52,253	
BHM13H-CT-9	VIRGINIA INTERNATIONAL GATEWAY CORP_BND		09/30/2023	. VARIOUS		53,737	53,737	53,737	53,737						53,737				1,058	
BHM14B-4J-2	AMETEK INC SENIOR CORP BND 3.730% 09/		08/28/2023	. SEAFIRST		2,425,925		2,500,000	2,500,000						2,500,000		(74.075)	(74,075)		
BHM19G-NN-6	HEARST COMMUNICATIONS INC SENIOR CORP BN	I	01/12/2023	. DIRECT		3,715,040	4,000,000	4,000,000	4,000,000						4,000,000		(284,960)	(284,960)		04/30/2027 .
BHM19G-X7-0	BANNER SEVENTEEN LLC SENIOR CORP_BND	I	06/07/2023	. CALL 100.0000		8,000,000		8,000,000	8,000,000						8,000,000	l		(22.,000)		07/11/2023 .
		1		REDEMPTION																,, 2020
BHM1B1-QJ-2	WINSUPPLY INC SENIOR CORP_BND 4.020%		06/18/2023	. 100.0000		700,000	700,000	700,000	700,000						700,000				14,070	06/18/2027 .
				REDEMPT I ON																
BHM1B1-QL-7	WINSUPPLY INC SENIOR CORP_BND 4.020%		08/20/2023	. 100.0000		700,000	700,000	700,000	700,000						700,000					08/20/2027 .
BHM1CS-WU-0	KITE REALTY GROUP LP SENIOR CORP_BND		09/10/2023	. MATURITY		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				190,350	09/10/2023 .
DUMADO DO O	DEAD OWARD ELMANOE I D OFFICED CORD DATE		40 (04 (005	REDEMPTION		500 /	500 :	500 /	500 /										40 = :=	40 (00 (000
BHM1DB-P0-0	BEAR SWAMP FINANCE LP SENIOR CORP_BND	· · · · · · ·	12/31/2023	. 100.0000		539,497	539,497	539,497	539,497		·····				539,497				13,747	10/08/2025 .
BHM1DG-0Q-9	GUADALUPE VALLEY ELECTRIC COOP GUADALUPE	1	12/01/2023	. 100.0000		200,000	200,000	200,000	200,000						200,000			[5,835	12/01/2045 .
BHM1DG=0Q=9	HUDSON PACIFIC PROPERTIES LP SENIOR CORP		01/02/2023	. MATURITY		5.000.000	5.000.000	5.000.000	5.000.000						5.000.000					701/02/2023 .
BHM1DT-15-6	RREEF AMERICA II LOWER REIT LL SENIOR CO		01/02/2023	. MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				,	01/02/2023 .
ס-טו-ועוואוהע	nnili Amilnion II Lumen neil LL SENIUR CU		01/03/2023	REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000											01/03/2023 .
BHM1F9-B7-3	STONEHENGE CAPITAL FUND CONNEC SENIOR CO	l	12/15/2023	. 100.0000	[30.013	30,013	30,013	30.013		L				30.013	l		L	1.375	12/15/2025 .
0 11												1								_,,

SCHEDULE D - PART 4

				(Showing All I	Long-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	e	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	Description	eian			Stock		Dor Volue	Actual Coat	, ,		,			, ,		Disposal	on Disposal	Disposal	-	,
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposai	on Disposai	Disposai	Year	Date
	CHS INC SENIOR CORP_BND 4.390% 01/25/		01/25/2023 .	. MATURITY		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000					01/25/2023 .
	LION INDUSTRIAL PROPERTIES LP SENIOR COR		03/31/2023 .	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000					03/31/2023 .
	CURTISS-WRIGHT CORPORATION SENIOR CORP_B		02/26/2023 .	. MATURITY		900,000	900,000	906,408	900 , 159		(159)		(159))	900,000					02/26/2023 .
	CARMAX AUTO SUPERSTORES INC SENIOR CORP		04/27/2023 .	. MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000					
	BGO DIVERSIFIED US PROPERTY FU SENIOR CO		06/29/2023 .	. MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000					06/29/2023 .
	HUDSON PACIFIC PROPERTIES LP SENIOR CORP		09/15/2023 .	. MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000					09/15/2023 .
	LINCOLN ELECTRIC HOLDINGS INC SENIOR COR		01/12/2023 .	DIRECT		2,650,020	3,000,000	3,000,000	3,000,000						3,000,000		(349,980)	(349,980)	21,542	10/20/2028 .
BHM1N1-D7-9	BFC HONEYWELL FEDERAL RECEIVAB SECURED C \dots		12/01/2023 .	VARIOUS		438 , 128	438 , 128	438 , 128	438 , 128						438, 128				10,247	12/01/2041 .
DUBLIANT UE O	LTO DOODEDIES INO OFFICE COSE SUS		00 /40 /0000	REDEMPTION		110 0	440.000	110 05-	440.0						440.000					00 (40 (0000
BHM1NA-HE-0	LTC PROPERTIES INC SENIOR CORP_BND 4		02/16/2023 .	. 100.0000		140,000	140,000	140,000	140,000						140,000				1,5/5	02/16/2032 .
BHM1SD-8U-3	UFI JCGS KWAJALEIN FEDERAL REC SENIOR CO		04/01/2023 .	REDEMPTION 100.0000		381.023		381.023							381,023				1/ /70	04/01/2039 .
DIMINOU-00-3	OF 1 3003 KINASALETIN FEDERAL REC SENTON CO		04/01/2023 .	REDEMPTION																.04/01/2009 .
BHM1SQ-DP-9	SPOWER FINANCE I LLC SENIOR CORP BND		12/31/2023 .	100.0000		1,005,253	1,005,253	1,005,253	1,005,253						1,005,253				40 , 130	12/31/2036 .
	ALASKA VENTURES LLC SENIOR CORP BND 4		12/31/2023 .	VARIOUS		403.404									403.404					06/30/2033 .
51111110 211 0 11	TENOR TENORES EES SENION SON ESTE	1		REDEMPTION																. 007 007 2000 .
BHM1UJ-BH-2	LONGWOOD ENERGY PARTNERS LLC SENIOR CORP		12/31/2023 .	100.0000		56,512	56,512	56,512	56,512						56,512				1,822	06/30/2051 .
				REDEMPTION																
BHM1WC-Z9-7	MARI JONE LTD & MARI BOYLE LTD SENIOR CO		12/31/2023 .	. 100.0000		138,476	138,476	138,476							138,476				4,893	06/30/2031 .
DUNAWO 74 4	MARI JONE LTD & MARI ROYLE LTD OFNIOR OF		12/31/2023 .	REDEMPTION 100.0000											138.476				4.893	00 (00 (0004
BHM1WC-ZA-4	MARI JONE LTD & MARI BOYLE LTD SENIOR CO		12/31/2023 .	REDEMPTION		138,4/6	138,4/6	138,4/6	138,4/6						138,4/6				4,893	06/30/2031 .
BHM1XJ-J7-3	AMAZON SAN BERNARDINO AIR CARG SENIOR CO		12/11/2023 .	100.0000		142.870	142.870	142.870	142,870						142,870				3,490	03/10/2041 .
Brilling or o	THINKEON ON BEHAVIOR OF THE OWNER CENTER OF			REDEMPTION		142,070									142,010				, 100	.00/10/2041 .
BHM217-XU-5	GRIDFLEX GENERATION LLC SENIOR CORP_BND		12/31/2023 .	100.0000		605,358	605,358	605,358	605,358						605,358				16, 160	12/31/2030 .
	_			REDEMPTION																
BHM22S-P8-6	BOWIE ACQUISITIONS LLC LN1 CORP_BND 3		12/31/2023 .	. 100.0000		1, 127, 100	1, 127, 100	1 , 127 , 100	1, 127, 100						1 , 127 , 100				32,679	09/30/2038 .
DUMONT TO 0	AUTOMATION COLUMN INC. CROWN CORP. DATE		04/04/0000	REDEMPTION			0.040	0.040	40.000		(18.247)		//0.0/7		(4.000)		4 000	4 000		04 /40 /0005
	AUTOMATION SOLUTIONS INC SRSUB CORP_BND		01/01/2023 .	0.0000			8,019	8,019			(, ,		(18,247))	(1,908)		1,908	1,908		01/10/2025 .
	VICOF II TRUST ABS_ABS		12/20/2023 .	PAYDOWN		8,817,710	8,817,710	8,795,666	8,799,692		18,017		18,017		8,817,710				167,467	02/10/2030 .
	AG ABC STRUCTURED NOTE LP EQU SENIOR CO		01/24/2023 .	DIRECT		7,000,000		7,000,000	7,000,000						7,000,000					12/15/2031 .
	AG ABC STRUCTURED NOTE LP EQU SUB CORP		01/24/2023 .	DIRECT		1,500,000		1,500,000	1,500,000						1,500,000					12/15/2031 .
	CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9		12/10/2023 .	VARIOUS		100,248	100,248	100,248	100,248						100,248				4,325	10/10/2031 .
	BASIN ELECTRIC POWER COOPERATI BASINELEC		10/01/2023 .	. VARIOUS		463,520									463,520					10/01/2031 .
BRTHW1-EP-4	DESERT SUNLIGHT FUNDING I-GTD DESERTSUNL		01/12/2023 .	DIRECT		7,037,030	7,616,246	7,616,246	7,616,246						7,616,246		(579,216)	(579,216)	79,366	09/30/2036 .
BRTHW1-F3-2	VEDITONI CODDODATE CEDVICES ODO VEDITONIO		12/15/2023 .	REDEMPTION 100.0000				157 . 589	157,589						157.589				3,298	05/15/2035 .
	VERIZON CORPORATE SERVICES GRO VERIZONCO CENOVUS ENERGY INC SENIOR CORP BND 6	Δ	12/15/2023 .	CALL 104.1950				157,589	137,589		(1,273)		(1,273)		137 , 589		(33,354)	(33,354)		05/15/2035 .
71644E-AF-9	SUNCOR ENERGY INC SENIOR CORP RND 7 0	Α	11/14/2023 .	VARIOUS		3.560.751	3.415.000	4.388.617	4.256.597		(1,2/3)		(1,2/3)		4.140.233		(579, 482)	(579, 482)	237.245	11/15/2028 .
775109-CD-1	ROGERS COMMUNICATIONS INC PRE ROGERSCOM	Α	07/27/2023 .	TAX FREE EXCHANGE		3,154,803	3,200,000	3, 153, 728	3, 154, 171		632		632		3,154,803					03/15/2052 .
87971M-BW-2	TELUS CORPORATION SENIOR CORP_BND 3.4	Α	09/20/2023 .	VARIOUS		5,396,061	6,500,000	6,481,345	6,482,249		1,355				6,483,603		(1,087,542)	(1,087,542)	189,692	05/13/2032 .
884903-BQ-7	THOMSON REUTERS CORPORATION SENIOR CORP	Α	11/23/2023 .	. MATURITY		3,638,000	3,638,000	3,822,847	3,710,755		(72,755)		(72,755)		3,638,000				156,434	11/23/2023 .
89352H-AT-6	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	Α	11/14/2023 .	VARIOUS		1,290,882	1,318,000	1,470,809	1,431,354		(33,965)		(33,965))	1,397,389		(106,507)	(106,507)		01/15/2026 .
00080Q-AD-7	ABN AMRO BANK NV SUB CORP_BND 144A 7	D	05/15/2023 .	MATURITY			1,250,000	1,277,702	1,251,277		(1,277)		(1,277))	1,250,000				48,438	05/15/2023 .
00131L-AB-1	AIA GROUP LTD SENIOR CORP BND 144A 3	n	10/26/2023 .	MIZUHO INTERNATIONAL PLC		402.131	416,000	434,945			(5.266)		(5,266)	\	423,333		(21,202)	(21 202)	15 012	03/11/2025 .
	ATA GROUP LTD SENTOR CORPEND 144A 3	D	10/26/2023 .	GOLDMAN SACHS & CO			1.313.000	1.629.879			(5,266)		(5,266)		1.612.682		(21,202)	(21,202)		03/11/2025 .
55 10 IL AL 5	ATTA GROSS ETD GERTORIOUTIEDINETTA 4.000	J		AUSTRALIA AND NEW		1,023,370		1,023,073	1,020,300		(7,300)		(7,300)	,	1,012,002		(300, 100)	(555, 100)		.00, 10, 2040 .
00131L-AH-8	AIA GROUP LTD SENIOR CORP_BND 144A 3	D	10/31/2023 .	ZEALAND BANK		4,245,069	4,709,000	5, 155, 507	5,095,781		(50,607)		(50,607))	5,045,174		(800, 105)	(800, 105)	179,884	04/09/2029 .
	_			NOMURA SECURITIES INTL.												1				
	AIA GROUP LTD SENIORCORPBND144A 3.375	D	10/31/2023 .	INC			1,610,000	1,735,757	1,721,266		(12,287)		(12,287))	1,708,978		(320,836)	(320,836)		04/07/2030 .
00203Q-AE-7	AP MOELLER - MAERSK A/S SENIOR CORP_BND	D	11/14/2023 .	VARIOUS		2,541,518	2,677,000	3,042,250	2,995,271		(38,038)		(38,038))	2,957,232		(415,714)	(415,714)	107,500	06/20/2029 .
01600W AO F	ALIBABA GROUP HOLDING LTD SENIORCORPBND	n	10/26/2023 .	MIZUHO INTERNATIONAL PLC		8 . 634 . 159	8.860.000	9.336.048	9. 158.948		(148,509)		(148.509)		9.010.438]	(376,280)	(376.280)	204 450	11/28/2024 .
C-VA-WEUDI U	WEIDWOW GUOUP HOLDING FID SENIOHCORPEND	ν	10/20/2023 .	FLU		8,034,159	8,800,000	9,330,048	9, 108,948		(148,509)		(148,509)	/	9,010,438		(3/0,280)	(3/0,280)	294, 152	.11/20/2024 .

				;	Showing All I	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						1
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				NOMURA SECURITIES INTL.						, , , , , , , , , , , , , , , , , , , ,		J	` '			· ·		·		
01609W-AR-3	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	. D	11/01/2023	. INC		1,971,321	2,350,000	2,652,210	2,632,002		(17,275		(17,275)		2,614,727		(643,406)	(643,406)	97,819	11/28/2034 .
01609W-AT-9	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	. D	10/31/2023 .	DIRECT		1,729,540	1,888,000	1,996,919	1,978,723		(15,463		(15,463)		1,963,260		(233,720)	(233,720)	57,951	
01609W-AU-6	ALIBABA GROUP HOLDING LTD SENIORCORPBND	D	10/31/2023	. GOLDMAN SACHS & CO		781,833	1,043,000	1, 122,790	1, 118,756		(3,444		(3,444)		1,115,312		(333,479)	(333,479)		
01609W-AV-4	ALIBABA GROUP HOLDING LTD SENIORCORPBND	D	10/31/2023 .	DEUTSCHE BANK AG J.P. MORGAN SECURITIES		1,466,342	2, 175,000	2,375,078	2,370,173		(4, 175)	(4, 175)		2,365,998		(899,657)	(899,657)	82,469	12/06/2047 .
01609W-AW-2	ALIBABA GROUP HOLDING LTD SENIORCORPBND	D	10/31/2023	INC		392.370	593.000				(883))	(883)				(273,572)	(273.572)	23 555	12/06/2057 .
01609W-AX-0	ALIBABA GROUP HOLDING LTD SENIOR CORP BN	D	10/31/2023	SCOCIETE GENERALE		3,438,663	4,479,000	4,314,307	4,330,609		13,941				4,344,550		(905,887)	(905,887)		02/09/2031 .
01609W-AZ-5	ALIBABA GROUP HOLDING LTD SENIORCORPBND	D	10/31/2023	DIRECT		813,750	1,500,000	1, 173,900	1, 178, 262		4,928		4,928		1, 183, 190		(369,440)	(369,440)		02/09/2051 .
				HUTCHINSON SHOCKEY		,														
02364W-BJ-3	AMERICA MOVIL SAB DE CV SENIOR CORP_BND	D	09/20/2023 .	. ERLEY & CO		3,945,118	4,651,000	4,815,366	4,796,701		(13,695		(13,695)		4,783,007		(837,889)	(837,889)		05/07/2030 .
03835V-AG-1	APTIV PLC SENIOR CORP_BND 4.350% 03/1	. D	11/14/2023 .	VARIOUS		4, 175, 487	4,449,000	5,035,601	4,956,687		(69,706		(69,706)		4,886,981		(711,494)	(711,494)		03/15/2029 .
04363U-AD-8 046353-AW-8	PACIFIC NATIONAL FINANCE PTY L SENIOR CO ASTRAZENECA PLC SENIOR CORP_BND 1.375	. I D	04/07/2023	. MATURITY		3,393,000	3,393,000	3,561,191	3,428,544		(35,544		(35,544)		3,393,000		(549,357)	(549,357)		04/07/2023 .
05530Q-AK-6	BAT INTERNATIONAL FINANCE PLC SENIOR COR	. D	08/16/2023	. CALL 97.2350		10,893,894	5.085.000	5.398.490	5,309,888		(56, 171		(56, 171)		5,253,718		(349,337)	(349,337))06/15/2025 .
03300Q AR 0	DAT INTERNATIONAL I MANOE LEG GENTON CON	. 0	1.00/ 10/2020	MILLENNIUM ADVISORS,		4,344,400	,,000,000	5,000,400	5,005,000		(50, 171)	,	(30, 171)		5,255,710				(174,000)	00/ 13/2023 .
055450-AH-3	. BHP BILLITON FINANCE USA LTD SENIOR CO	. D	08/25/2023	LLC		741.972	725,000	861.757			(21.302)	(21,302)		808.441	l	(66.469)	(66,469)		03/01/2026 .
055451-AU-2	. BHP BILLITON FINANCE USA LTD SENIORCOR	. D	09/30/2023	MATURITY				1,480,090	1,438,910		(30,910		(30,910)		1,408,000				54,208	09/30/2023 .
056752-AG-3	BAIDU INC SENIOR CORP_BND 4.125% 06/3	. D	10/31/2023	DEUTSCHE BANK AG		2,117,212	2, 178,000	2,345,858	2,298,860		(39,870)		(39,870)		2,258,990		(141,778)	(141,778)		06/30/2025 .
056752-AJ-7	BAIDU INC SENIORCORPBND 3.625% 07/06/	. D	10/31/2023	. WELLS FARGO ADVISORS		4,036,063	4,357,000	4,672,534	4,618,002		(46,339)		(46,339)		4,571,663		(535,600)	(535,600)		07/06/2027 .
059597-AE-4	BANCO GENERAL SA SENIOR CORP_BND 144A	. D	11/07/2023	. OPPENHEIMER & CO INC PAYDOWN		800,800	880,000	942,709	931,635		(9,644		(9,644)		921,991		(121, 191)	(121, 191)		08/07/2027 .
07335C-AK-0 09659W-2F-0	BENEFIT STREET PARTNERS CLO LT SENIOR_CM BNP PARIBAS SA SENIOR CORP BND 144A 4	0	12/01/202312/08/2023	VARIOUS			7.933.000		63,316		(63,316		(63,316)		8.620.301		(1,081,755)	(1.081.755)		08/15/2052 .
0300311-21-0	DIR FARIDAS SA SENTOR CONF_DIND 144A 4		12/00/2023	MORGAN STANLEY & CO.				6,001,000	0, 141, 131		(127,430	,	(127,430)		0,020,301		(1,001,755)	(1,001,733)	430,410	00/ 14/2020 .
10554T-AD-7	BRASKEM NETHERLANDS FINANCE BV SENIORCOR	. D	09/22/2023 .	INC		3,346,625	4,100,000	4,208,650	4, 197, 757		(8,776)	(8,776)		4, 188, 981		(842,356)	(842,356)	212,944	01/31/2030 .
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	. D	11/14/2023 .	VARIOUS			1,618,000	1,652,819	1,648,658		(3,583		(3,583)		1,645,075		(247,069)	(247,069)	52,408	11/08/2029 .
12563U-AB-3	CK HUTCHISON INTERNATIONAL 17 SENIOR CO	. D	11/14/2023 .	VARIOUS		2,044,656	2, 178,000	2,333,335	2,305,014		(24,718)		(24,718)		2,280,295		(235,639)	(235,639)		04/05/2027 .
12563X-AC-5	CK HUTCHISON INTERNATIONAL 17 SENIOR COR	. D	11/14/2023 .	VARIOUS		2,007,728	2,178,000	2,315,192	2,292,408		(19,854))	(19,854)		2,272,553		(264,825)	(264,825)	78,762	09/29/2027 .
151191-AZ-6	CELLI OCA ADALICO V COMPETITUCION CENTODOOD	n	10/30/2023	HUTCHINSON SHOCKEY ERLEY & CO		1,030,184	1,048,000	1. 111. 404	1,084,526		(22.642)	,	(22,642)		1,061,883		(31,699)	(31.699)	E0 040	08/01/2024 .
225433-AC-5	CELULOSA ARAUCO Y CONSTITUCION SENIORCOR CREDIT SUISSE GROUP FUNDING GU SENIOR CO	D	06/12/2023	TAX FREE EXCHANGE		5.810.856		5.961.246	5,857,680		(22,642		(22,642)		5.810.856		(31,099)	(31,099).		03/26/2025 .
225433-AF-8	. CREDIT SUISSE GROUP FUNDING GU SENIOR CO	D	06/12/2023	TAX FREE EXCHANGE		1.041.281		1.050.496	1.044.155		(2.874		(2.874)		1.041.281					05/15/2045 .
225433-AR-2	. CREDIT SUISSE GROUP FUNDING GU SENIOR CO	D	06/12/2023	TAX FREE EXCHANGE		12,000,065	11,246,000	12,367,114	12, 114, 398		(114, 332		(114,332)		12,000,065					04/17/2026 .
25155F-AB-2	VONOVIA FINANCE BV SENIOR CORP_BND 144A	D	10/02/2023	MATURITY		2,811,000	2,811,000	2,959,646	2,875,303		(64,303)		(64,303)		2,811,000				140,550	10/02/2023 .
29278G-AQ-1	ENEL FINANCE INTERNATIONAL NV SENIORCORP	. D	01/01/2023	. TAX FREE EXCHANGE		528					528		528		528					07/12/2041 .
30217A-AB-9	EXPERIAN FINANCE PLC SENIOR CORP_BND 144	. [D	11/14/2023 .	VARIOUS		3,059,201	3,255,000	3,608,233	3,560,122		(42,392)		(42,392)		3,517,730		(458,529)	(458,529)	177, 187	
404280-AW-9 46590X-AJ-5	HSBC HOLDINGS PLC SENIOR CORP_BND 4.3 JBS USA LUX SA SENIORCORPBND144A 6.50	η	12/08/202308/22/2023	. VARIOUS		11,955,299	12,287,000	13,454,634	13, 183, 526		(258, 193		(258, 193)		12,925,334		(970,034)	(970,034)	661,364	03/08/2026 .
46653K-AA-6	JAB HOLDINGS BV SENIOR CORP BND 144A	. In	10/03/2023	. CALL 79.5000		2.348.430	26,912,000	26,812,141	20,812,837				5.393		26,813,471				1,200,228 (493,774)) 11/23/2030 .
700001 777 0	S.S. ISESNO DI GERTOTI CON ESTE TITA			NOMURA SECURITIES INTL.		2,040,400		2,000,022											(300,774)	, 20, 2000 .
48259B-AN-2	. KKR FINANCIAL CLO LTD KKR_38A ABS38A144A	D	09/14/2023	INC		6,342,050	6,500,000	6,500,000	6,500,000						6,500,000		(157,950)	(157,950)		04/15/2033 .
50247V-AA-7	LYB INTERNATIONAL FINANCE BV SENIOR CORP	. D	07/15/2023 .	MATURITY		12,969,000	12,969,000	13,546,899	13, 172, 062		(203,062))	(203,062)		12,969,000					07/15/2023 .
526250-AE-5	LENOVO GROUP LTD SENIORCORPBND144A 6	. D	10/31/2023 .	BNP PARIBAS		2,427,325	2,500,000	2,500,000	2,500,000						2,500,000		(72,675)	(72,675)	206,066	07/27/2032 .
E00E00 AA 7	. LIMA METRO LINE 2 FINANCE LTD SECURED CO	n	10/30/2023	HUTCHINSON SHOCKEY ERLEY & CO		1.871.152	1,985,307	2,265,751	2,244,215		(10.611	,	(10.611)		2.233.603		(362,452)	(362.452)	105.001	07 (05 (0004
532522-AA-7	LIMA MEINU LINE 2 FINANGE LID SECURED CU	υ	10/30/2023	REDEMPTION		1,8/1,152	1,980,307	2,200,751	2,244,215		(10,011)	/	(١٥,٥١١)		2,233,003		(302,432)	(302,432)	120,061	07/05/2034 .
532522-AA-7	. LIMA METRO LINE 2 FINANCE LTD SECURED CO	D.	10/05/2023	100.0000		128.998		147 . 220		l	(16.823)	(16,823)		128.998	l	L		4 771	07/05/2034 .
55608J-AK-4	MACQUARIE GROUP LTD SENIOR CORP_BND 144A	D	11/14/2023	VARIOUS		5,328,898	5,863,000	6,307,474	6,236,365		(62,905		(62,905)		6,173,460		(844,562)	(844,562)	211,713	11/28/2028 .
60683M-AE-9	MITSUI FUDOSAN CO LTD SENIOR CORP_BND 14	D	11/14/2023	VARIOUS		3,276,821	4,100,000	4,100,000	4,100,000						4,100,000		(823, 179)	(823, 179)		01/21/2032 .
65120F-AB-0	NEWCREST FINANCE PTY LTD SENIOR CORP_BND	. D	12/28/2023	. TAX FREE EXCHANGE		248,880	200,000	252,362	252,362		(3,482		(3,482)		248,880					11/15/2041 .
654744-AD-3	. NISSAN MOTOR CO LTD SENIOR CORP_BND 144A	D	11/14/2023 .	VARIOUS		2,554,545	2,936,000	3,278,572	3,242,659		(31,691)		(31,691)		3,210,968		(656,423)	(656,423)		09/17/2030 .
686330-AN-1	ORIX CORPORATION SENIOR CORP_BND 2.25	D	11/14/2023 .	. VARIOUS		3,626,930	4,547,000	4,519,809	4,522,496		2,442		2,442		4,524,938		(898,008)	(898,008)	120,336	03/09/2031 .
74365P-AE-8	PROSUS NV SENIOR CORP BND 144A 3.832%	n	11/03/2023	INC		1.856.837	3.373.000	3,102,013	3.106.819		4 .357		4.357		3. 111. 176		(1.254.339)	(1.254.339)	161 209	02/08/2051 .
7-10001 AL U	0.002/iii 0.002/ii	1		MORGAN STANLEY & CO.		1,000,007		0, 102,010	5, 100,019		7,007						(1,207,009)	(1,207,003)	101,200	32, 00, 2001 .
74365P-AH-1	PROSUS NV SENIOR CORP_BND 144A 4.193%	D	11/03/2023	. INC		1, 188, 750	1,500,000	1,500,000	1,500,000						1,500,000		(311,250)	(311,250)	81,764	01/19/2032 .
				MORGAN STANLEY & CO.														' 1		
74365P-AJ-7	PROSUS NV SENIOR CORP_BND 144A 4.987%	D	11/03/2023	. INC		658,000	1,000,000	1,000,000	1,000,000	 					1,000,000		(342,000)	(342,000)	64,831	01/19/2052 .

					Showing All I	_ong-Term E	Sonds and Sto	cks SOLD, f	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrving Value		16	17	18	19	20	21
·	_				· ·	•		ŭ		11	12	13	14	15						
												10		Total						
												Current	Total						Bond	
												Current	Total	Foreign	D 1 /					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
74435K-AA-3	PRUDENTIAL PLC SENIORCORPBND 3.125% 0	D	03/03/2023 .	TAX FREE EXCHANGE	Stock	9.102.145	8.613.000	9. 175. 429	9.112.796	(Decrease)	(10.651)	Recognized	(10.651)	value	9.102.145	Disposai	on Disposar	Disposai		04/14/2030 .
759470-BD-8	RELIANCE INDUSTRIES LTD SENIOR CORP BND	D	11/02/2023 .	STANDARD CHARTER BANK		1.244.800	2,000,000	1.972.240	1,972,722		469	'	469		1.973.191		(728,391)	(728.391)		
80281L-AH-8	SANTANDER UK GROUP HOLDINGS PL SENIOR CO	D	01/05/2023 .	CALL 100.0000			8.636.000	8.829.792	8.638.124		(2.124)		(2, 124)		8.636.000		(120,091)	(720,391).		01/05/2024 .
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS SENIOR CO	D	11/14/2023	VARIOUS		2.685.832	2.860.000	3.030.056	2.993.181		(32.273)		(32.273)		2.960.908		(275.076)	(275.076)		09/23/2026 .
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAP SENIORCOR	D	09/12/2023	JANE STREET CAPITAL		7.798.856	7.638.000	9.101.975	8.795.083		(218,610)		(218,610)		8.576.474		(777.618)	(777,618)		08/17/2026 .
83368R-AM-4	SOCIETE GENERALE SA SRBN CORP BND 144A	D	12/08/2023 .	VARIOUS		7.932.188	8,239,000	9.346.898	9, 192, 928		(146.728)		(146,728)		9.046.200		(1.114.012)	(1.114.012)		09/14/2028 .
865622-BE-3	SUMITOMO MITSUI BANKING CORPOR SENIOR CO	D	07/19/2023 .	MATURITY		2.904.000	2.904.000	3.040.081	2.952.411		(48,411)		(48,411)		2.904.000			(, , , , ,	114.708	07/19/2023 .
87124V-AD-1	SYDNEY AIRPORT FINANCE COMPANY SECURED C	D	03/22/2023 .	MATURITY		5,409,000	5,409,000	5,582,196	5,440,846		(31,846)		(31,846)		5,409,000				105,476	03/22/2023 .
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP	D	12/08/2023 .	VARIOUS		7,769,310		9, 145, 151	8,958,800		(177,200)		(177,200)		8,781,601		(1,012,291)	(1,012,291)		11/26/2028 .
				MIZUHO INTERNATIONAL							1		1						,	
88032W-AN-6	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	11/02/2023 .	PLC		8,522,988	9,394,000	10, 198, 502	10,092,599		(90,706)		(90,706)		10,001,893		(1,478,904)	(1,478,904).		04/11/2029 .
88032X-AG-9	TENCENT HOLDINGS LTD SENIOR CORP_BND	D	11/02/2023 .	VARIOUS		5,488,604	5,955,000	6,311,049	6,253,126		(49,682)		(49,682)		6,203,444		(714,840)	(714,840).		01/19/2028 .
91911T-AQ-6	VALE OVERSEAS LTD SENIOR CORP_BND 3.7	D	11/07/2023 .	. BROADPOINT SECURITIES		3,005,850	3,480,000	3,536,781	3,531,155		(5,339)		(5,339)		3,525,816		(519,966)	(519,966)		07/08/2030 .
927320-AA-9	VINCI SA SENIOR CORP_BND 144A 3.750%	D	11/14/2023 .	. VARIOUS		2,004,733	2, 150,000	2,345,242	2,319,526		(22,491)		(22,491)		2,297,035		(292,302)	(292,302)		04/10/2029 .
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP_BND 5	D	02/15/2023 .	. CALL 95.5340		2,418,921	2,532,000	2,748,683	2,735,357		(432)		(432)		2,734,924)05/30/2048 .
BHM0JY-5E-8	DALRYMPLE BAY FINANCE PTY LTD SENIOR COR	D	03/15/2023 .	. MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000					03/15/2023 .
BHM0M6-4A-4	NASSAU AIRPORT DEVELOPMENT CO SENIOR COR	D	12/31/2023 .	VARIOUS		275,000	275,000	275,000	275,000						275,000					06/30/2035 .
BHMONS-7F-1	KONINKLIJKE VOPAK NV SENIOR CORP_BND	D	06/19/2023 .	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				188,039	06/19/2023 .
DI 1101 III 05 4	CON DATE OF THE CARD COND DATE	_	10 (15 (0000	REDEMPTION		200 240	000 040	050 047	202 242						662.340				00.004	00/45/0007
BHMONW-8E-4	SBM BALEIA AZUL SARL SENIOR CORP_BND	υ	12/15/2023 .	. 100.0000 REDEMPTION		662,340	662,340	656,347	662,340										23,031	09/15/2027 .
BHMOTS-P2-4	CARIBBEAN UTILITIES COMPANY LT SENIOR CO	n	05/31/2023 .	100.0000		909.091		909.091	909,091						909.091				10 001	05/30/2033 .
BHMU15-P2-4	CARIBBEAN UTILITIES COMPANY LI SENTOR CO	υ	05/31/2023 .	REDEMPTION		909,091	909,091	909,091	909,091						909,091				16,091	05/30/2033 .
BHM15L-DY-6	CARIBBEAN UTILITIES COMPANY LT SENIOR CO	n	11/25/2023 .	100.0000		142.857	142.857								142.857				5 21/	11/25/2029 .
BHM1B0-AS-1	ELECTRANET PTY LTD SENIOR CORP_BND 3	D	01/12/2023 .	DIRECT		6,512,590		7,000,000	7,000,000						7,000,000		(487 .410)	(487 .410)		
BHM1CM-8Q-9	CONTACT ENERGY LTD SENIOR CORP BND 3	D	12/19/2023 .	MATURITY		8,000,000	8.000.000	8.000.000	8.000,000						8.000.000		(407,410)	(407,410).	290,400	
BHM1JJ-HY-2	INFINEON TECHNOLOGIES AG SENIOR CORP BND	D	01/12/2023 .	DIRECT		6.850.620		7,000,000	7.000,000						7.000.000		(149.380)	(149.380)		
BHM1JP-0C-4	MEGGITT PLC SENIOR CORP BND 3.310% 07	D	06/23/2023 .	CALL 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000					07/06/2023 .
BHM1K3-ZX-7	NSW ELECTRICITY NETWORKS FINAN CORP BND	D	01/12/2023 .	DIRECT		3,711,400	4,000,000	4,000,000	4,000,000						4,000,000		(288,600)	(288,600)		09/16/2026 .
BHM1K4-0G-0	NSW ELECTRICITY NETWORKS FINAN CORP BND	D	01/12/2023 .	DIRECT		13 . 367 . 550	15,000,000	15,000,000	15,000,000		L				15,000,000		(1,632,450)	(1.632.450)		03/16/2029 .
BHM1V5-97-6	EOLICA MESA LA PAZ S DE RL DE SENIOR COR	D	12/20/2023 .	VARIOUS		79,364	79,364		79,364						79,364				2,220	
BHM1VY-XP-6	HOFER FINANCIAL SERVICES GMBH SENIOR COR	D	09/26/2023 .	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				113,700	09/26/2023 .
BHM206-7C-7	AMERICOLD REALTY OPERATING PAR SENIOR CO	C	01/31/2023 .	SEAFIRST		7,503,760	8,000,000	8,000,000	8,000,000						8,000,000		(496,240)	(496,240).	196,800	
BRYBZ9-PV-6	SLR LLC SLR_22-2 ABS22-2144A 6.000% 1	D	09/25/2023 .	PAYDOWN		85,449	85,449	82,885	82,887		2,562		2,562		85,449				3,498	
BRYBZ9-U6-5	SLR LLC SLR_22-2 ABS22-2144A 5.750% 1	D	12/25/2023 .	PAYDOWN		3,290,015	3,290,015	3,290,015	3,290,015						3,290,015				77,587	
G3925D-AD-2	GERDAU TRADE INC SENIOR CORP_BND 4.87	D	09/13/2023 .	VARIOUS		6,092,530	6,342,000	6,923,942	6,830,933		(66,601)		(66,601)		6,764,332		(671,802)	(671,802)	273,867	10/24/2027 .
		L		REDEMPTION]				
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	10/05/2023 .	. 100.0000		198,360	198,360	226,380	224,228		(25,868)		(25,868)		198,360				7,337	07/05/2034 .
0570511 40 4	MAE OURCE LED OURCEAU CODD DAD 1 2000	_	44 (04 (0000	J.P. MORGAN SECURITIES		0 404 005	0.000.000	7 400 454	7 000 701		(75.045)		(75.045)		7 045 670		(4.054.054)	(4.054.054)	000 074	05 (44 (0000
G5765U-AC-4	MAF SUKUK LTD SUKWAK CORP_BND 4.638% MAF SUKUK LTD SUKWAK CORP_BND 3.933%	η	11/01/2023 .	. INC		6, 191,025	6,693,000	7,409,151	7,320,721		(75,645)		(75,645)		7,245,076		(1,054,051)	(1,054,051).		05/14/2029 .
G5765U-AD-2	MAR SUNUN LID SUKWAK CUHP_BND 3.933%	υ	11/0//2023 .	BROADPOINT SECURITIES MORGAN STANLEY & CO.		5,217,075	5,895,000	6,300,812	6,256,039		(39, 1/3)	'	(39, 1/3)		6,216,866		(999, /91)	(999,791)	2//,541	02/28/2030 .
N7163R-AA-1	PROSUS NV SENIORCORPBND 3.680% 01/21/	n	11/03/2023 .	MORGAN STANLEY & CO.		3,116,880	3,848,000	3,947,394	3,936,018		(9,988)		(9,988)		3,926,031]	(809, 151)	(809, 151)	100 000	01/21/2030 .
P12651-AB-4	BANCO GENERAL SA SENTOR CORP BND 4.12	D	11/03/2023 .	VARIOUS		1,550,445		1,821,142	1,799,749		(9,966)		(18,856)		1,780,893		(230.448)	(230,448)		
F 1200 1-AD-4	DANCO GENERAL SA SENTON CONF_DND 4.12	υ	11/09/2023 .	REDEMPTION		1,000,440	1,700,000	1,021,142	1,799,749		(10,000)	'	(10,000)		1,700,093		(230,440)	(230,440)		00/01/2021 .
P37115-AE-5	EMPRESA NACIONAL DE TELECOMUNI SENIOR CO	n	10/30/2023 .	100.0000		931.000	931.000	981.051	967,546		(36.546)		(36,546)		931,000				45 296	10/30/2024 .
10/110-AL-J	LINE INCOMINE DE LELLOUIIUNI GENIUN CO	J	10/00/2020 .	REDEMPTION							(50,540)		(00,040)							10/00/2024 .
P4909L-AA-8	GNL QUINTERO SA SENIOR CORP BND 4.634	D	07/31/2023 .	100.0000		197,215	197.215		207 . 793		(10.578)		(10.578)		197 .215	L	L	<u> </u>	6 854	07/31/2029 .
P8803L-AA-6	SURA ASSET MANAGEMENT SA SENIOR CORP BND	D	11/13/2023	JEFFRIES & CO. INC		3.098.250	3.400.000	3.654.048	3.608.646		(40.501)		(40,501)		3.568.145		(469.895)	(469.895)		04/11/2027 .
				HUTCHINSON SHOCKEY		,,200		,,	,,		(,001)				,,		(, , , , , , , ,	(, 500)		
P9339S-AQ-7	TRANSELEC SA SENIORCORPBND 4.250% 01/	D	10/30/2023 .	ERLEY & CO		1,902,215	1,955,000	2,052,750	2,018,362		(29, 265)		(29, 265)		1,989,097		(86,882)	(86,882).	107,552	01/14/2025 .
Y77108-AF-8	XIAOMI BEST TIME INTERNATIONAL SENIOR CO	D	11/06/2023 .	. DEUTSCHE BANK AG		1,652,000	2,800,000	2,732,081	2,733,182	<u></u>	1,095		1,095	<u></u>	2,734,277	<u>.</u>	(1,082,277)	(1,082,277)		07/14/2051 .
110999999	99. Subtotal - Bonds - Industrial and N	Miscel	laneous (Ui	naffiliated)		1,360,383,546	1,420,243,218	1,518,478,985	1,489,861,808	998	(11.355.407))	(11, 354, 409)		1,478,507,407		(116.738.797)	(116.738.797)	53,364,739	XXX
	SIXTH STREET CMS DYNAMIC CREDI SENIOR AB	1	03/14/2023 .			96,873	96,873	96,873		000	(, , 101)		(,, 100)		96,873		, , , , , , , , , , , , , , , , , , , ,	, , , , .		
	99. Subtotal - Bonds - Parent, Subsid	iarias				96.873		96.873	96,873						96.873				1,684	
15099999	55. Jubiolai - Dulius - Faitil, Subsid	idiles	anu Annidi	ರಾ		90,8/3	90,8/3	90,873	90,8/3						90,873				1,684	^^^

SCHEDULE D - PART 4

					Showing All L	ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange					Interest/	
									Prior Year		Current	Other-	Book/	Change in		Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				REDEMPTION																
BHM291-9M-4	STRATEGIC PARTNERS FUND VIII T TERM_LOAN		10/10/2023 .	100.0000 REDEMPTION		3,823,609	3,823,609	3,823,609	3,823,609						3,823,609					403/10/2026
BHM2CA-G9-2	HARBOURVEST STRUCTURED SOLUTIO TERM LOAN		12/29/2023 .	100.0000		2 . 123 . 631	2.123.631	2. 123.631	2, 123, 631						2 . 123 . 631				107 078	309/20/2026
511112071 00 2 11				REDEMPTION			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2, 120,001												
BHM2CA-HH-3	HARBOURVEST STRUCTURED SOLUTIO TERM_LOAN		09/20/2023 .	100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					309/20/2025
				REDEMPTION																
BHM2D7-H4-8	COLLER INTERNATIONAL PARTNERS SECURED TE		12/04/2023 .	100.0000 REDEMPTION		585,517	585,517	584,346	584,579		938		938		585,517				33,590	11/24/2026
RHM2FR_HK_R	WHLP IV RP LP SECURED TERM LOAN 0.0		12/07/2023 .	100.0000		6.703.944	6.703.944	6,697,240	6,698,280		5.664		5.664		6.703.944				222 758	803/23/2026
Drimer o Tik o			12/0//2020 .	REDEMPT I ON					0,000,200											00/ 20/ 2020
BRY6RN-Q3-6	BLACKROCK SLS NAV FACILITY TERM_LOAN		11/22/2023 .	100.0000		731, 189	731, 189	724,608	725,060		6, 129		6, 129		731, 189				39,612	201/26/2027
BRY9KT-FP-7	CERBERUS 2112 LEVERED LLC TERM_LOAN 8		06/30/2023 .	TAX FREE EXCHANGE		14,815,000	14,815,000	14,815,000	14,815,000						14,815,000				774,645	5 10/07/2031
190999999	99. Subtotal - Bonds - Unaffiliated Bar	nk Loa	ins			43,782,890	43,782,890	43,768,434	43,770,159		12,731		12,731		43,782,890				2,160,660	XXX
250999999	97. Total - Bonds - Part 4					1,597,502,090	1,679,872,128	1,784,534,539	1,752,941,260	998	(15,291,424)	(15, 290, 426)		1,737,578,245		(139, 467, 851)	(139,467,851)	63,846,780	XXX
250999999	98. Total - Bonds - Part 5					183,033,641	186,565,760	186,220,230			(556,890)	(556,890)		185,663,340		(2,629,701)	(2,629,701)	3,818,012	2 XXX
250999999	99. Total - Bonds					1,780,535,731	1,866,437,888	1,970,754,769	1,752,941,260	998	(15,848,314)	(15,847,316)		1,923,241,585		(142,097,552)	(142,097,552)	67,664,792	2 XXX
				BLACKROCK OPERATIONAL																1
060505-EN-0	BANK OF AMERICA CORP		01/01/2023 .	TRANSACTION	2,705,000.000	2,610,325	100.00	2,934,925	2,610,325	324,600			324,600		2,610,325					
0.40070 10 0	DEDOGLITARY TRUCK A GLELDING CORP.		01/01/2023 .	BLACKROCK OPERATIONAL	0.050.000.000	0 547 500	400.00	0.050.000	0 547 500	4 700 500			4 700 500		0 547 500					
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		01/01/2023 .	TRANSACTION	8,250,000.000	6,517,500	100.00		6,517,500	1,732,500			1,732,500		6,517,500					
25746U-DM-8	DOMINION ENERGY INC		01/01/2023 .	TRANSACTION	18.105.000.000	15.206.987	100.00	18 , 116 , 826	15,206,987	2,909,839			2,909,839		15,206,987					
20, 100 3 0 111			,, 2020 .	BLACKROCK OPERATIONAL									2,000,000							
89832Q-AF-6	TRUIST FINANCIAL CORP		01/01/2023 .	TRANSACTION	9,900,000.000	9, 157,500	100.00	9,907,150	9, 157, 500	749,650			749,650		9, 157, 500					
401999999	99. Subtotal - Preferred Stocks - Indu	strial a	ind Miscella	aneous (Unaffiliated) Perpetual															
Preferred						33,492,312	XXX	39,208,901	33,492,312	5,716,589			5,716,589		33,492,312					XXX
450999999	97. Total - Preferred Stocks - Part 4					33,492,312	XXX	39,208,901	33,492,312	5,716,589			5,716,589		33,492,312					XXX
450999999	98. Total - Preferred Stocks - Part 5						XXX													XXX
450999999	99. Total - Preferred Stocks					33,492,312	XXX	39,208,901	33,492,312	5,716,589			5,716,589		33,492,312					XXX
	SBP HOLDING LP		03/27/2023 .	DIRECT	1,915.000	1,962,668		1,962,686	1,962,684	2			2		1,962,686		(18)	(18)		
	HUM CAPITAL INC HUMCAPITALINC	[TAX FREE EXCHANGE	565.000	6		6	1,893	(1,887)			(1,887)		6					
502999999	99. Subtotal - Common Stocks - Indus	strial a	nd Miscella	aneous (Unaffiliated) Other	1,962,674	XXX	1,962,692	1,964,577	(1,885))		(1,885)		1,962,692		(18)	(18)		XXX
		I		TALCOTT RESOLUTION LIFE		.,,		.,,002	.,22.,011	(1,000)			(1,000)		.,,002		(10)	(10)		1
02740#-10-7	AMERICAN MATURITY LIFE INSURANCE COMPANY		12/29/2023 .	INSURANCE COMPANYY		36,000,000		36,000,000	36,000,000						36,000,000					
	99. Subtotal - Common Stocks - Pare	nt, Sul	bsidiaries a	and Affiliates Other		36,000,000	XXX	36,000,000	36,000,000						36,000,000					XXX
50800000	97. Total - Common Stocks - Part 4					37,962,674	XXX	37,962,692	37,964,577	(1,885)			(1,885)		37,962,692		(18)	(18)		XXX
00000000							XXX													XXX
	98. Total - Common Stocks - Part 5																			
598999999	98. Total - Common Stocks - Part 5 99. Total - Common Stocks					37,962,674	XXX	37,962,692	37,964,577	(1,885)			(1,885)		37,962,692		(18)	(18)		XXX
598999999 598999999		ocks				37,962,674 71,454,986		37,962,692 77,171,593	37,964,577 71,456,889	(1,885) 5,714,704			(1,885) 5,714,704		37,962,692 71,455,004		(18)	(18)		XXX

SCHEDULE D - PART 5

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

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	C	Change in Bo	ok/Adjusted C	Carrying Value	Э	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying		(Loss) on	(Loss) on	Durina	and
	Description			Name of Vander				A -41 O4				,				(Loss) on				
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO		44 (07 (0000	001 001011 010110 0 00	10 / 10 / 2000	001 011111 01010 0 00	4 000 000	570 400	500.050	570 574		474		474			00.070	00.070	45.000	10 515
698299-BL-7	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	υ	11/2//2023 .	GOLDMAN SACHS & CO	12/18/2023 .	GOLDMAN SACHS & CO	1,000,000	572,400	596,250	572,574		174		174			23,676	23,676	15,803	13,545
	PANAMA REPUBLIC OF GOVERNMENT SENTON CO		44 (07 (0000	J.P. MORGAN SECURITIES INC	40 (40 (0000	EEEDIEO O OO INO	900.000	557.910	603.000	558 . 188		070		278			44.040	44.040	9.000	4 075
698299-BM-5	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	υ	11/0//2023 .	J.P. MUHGAN SECURITIES INC	12/19/2023 .	JEFFRIES & CO. INC	900,000	557,910	603,000	558, 188		2/8		2/8			44,812	44,812	9,000	4,275
698299-BS-2	FANAMA REPODETE OF GOVERNMENT SENTON CO	D	11/15/2023 .	BARCLAYS CAPITAL	12/20/2023 .	VARIOUS	4,800,000	2,908,320	3,049,340	2,908,960		040		640			140,380	140,380	84,200	70,800
	PANAMA REPUBLIC OF GOVERNMENT SENIOR CO	υ	11/15/2023 .	BAHULAYS CAPITAL	12/20/2023 .	MORGAN STANLEY & CO. INC	4,800,000	2,908,320	3,049,340	2,908,900		640		040			140,380	140,380	84,200	
698299-BV-5		n	11/01/2023 .	AMHERST SECURITIES GROUP	11/29/2023 .			2.907.000	3.032.800	2.907.157		157		157]		125.643	125.643	40.775	22,653
	9. Subtotal - Bonds - All Other G	OVERS		AMERICA GEOGRAPHIC GROOF			10,100,000	6,945,630	7,281,390	6,946,879		1.249		1.249			334.511	334.511	149.778	111,273
	FNMA SENIOR AGENCY CMO 15-58 3.000%	OVEIIII	1161119				10, 100,000	0,940,030	1,281,390	0,940,879		1,249	1	1,249	1		334,311	334,511	149,778	111,2/3
3136AP-V7-4	THEM SERVICE AGENCI_CHIC _13-30 3.000%		03/01/2023 .	INTEREST CAPITALIZATION	12/01/2023 .	DAVOOWN	344	344	344	344		1							_	
	0 Subtotal Banda II.S Specie	J Dov		INTEREST CAPITALIZATION	12/01/2023 .	FATDUIIN														
090999999	9. Subtotal - Bonds - U.S. Specia ASLA I RCRAFT I NVESTMENTDES I GN ABS 8.659		enues	T			344	344	344	344		1			-	 			5	
000070 44 4	ASLATHCHAFTINVESTMENTDESTGN ABS 8.009	'	04/04/0000	MARIONO	44 (45 (0000	DAYCOUN	440 500	440 500	440 500	440 500									40.054	
00237@-AA-1	CL B NT - ISSUED AUG 2023 ABS 5.940%		04/04/2023 .	VARIOUS	11/15/2023 .	PAYDOWN	416,599	416,599	416,599	416,599									13,251	•••••
12782@-AA-5	OL B NI - 1550ED AUG 2025 ABS 5.940%		08/30/2023 .	TAXABLE EXCHANGE	12/21/2023 .	PAYDOWN		4, 158, 688	3,960,656	3,960,656		(198.033)		(198.033)					49,842	
	COMMONWEALTH EDISON COMPANY SECURED CORP		00/30/2023 .	TAXABLE EXCHANGE	12/21/2020 .	FAIDUIIN	3,900,000	4, 130,000	3,900,030	3,900,000		(190,000)		(190,000)					49,042	
202795-JY-7	COMMONICAL III ED TOON COM ANT GEGGIED COM		06/14/2023 .	CITICORP SECURITIES MARKETS	06/14/2023 .	DIRECT	2,000,000	1,990,640	1,976,784	1,990,697		E7		57			(13,913)	(13,913)	50,056	45,933
	DTE ELECTRIC COMPANY SECURED CORP BND			BANK OF AMERICA		DIRECT	2,500,000	2,394,415	2,410,600	2,394,518		100		400			(13,913)			20,700
	META PLATFORMS INC SENIORCORPBND 4.45		11/2//2023 .	BANK OF AMERICA	11/28/2023 .	DIRECT	2,500,000	2,394,415	2,410,600	2,394,318		103		103			10,082	10,082	27,750	20,700
30303M-8J-4	WEIR FERTIONNS THE SENTONCONFERD 4.45		06/14/2023 .	HUTCHINSON SHOCKEY ERLEY & CO .	06/14/2023 .	DIRECT	3,000,000	2,553,240	2,525,948	2,553,528		200		200			(27,581)	(27,581)	50,063	44,871
	INDIANA MICHIGAN POWER CO SENIOR CORP BN		00/ 14/ 2023 .	HOTOTHNOON SHOCKET ENEET & CO .	00/ 14/2023 .	DINLUI		2,330,240	2,323,340	2,555,520		200		200			(21,301)	(27,301)		44,071
454889-AV-8			11/22/2023 .	VARIOUS	11/28/2023 .	DIRECT	4,000,000	3,857,300	3,878,520	3,857,458		158		158			21,062	21,062		
	WARNERMEDIA HOLDINGS INC SENIOR CORP BND		11/22/2020 .	VAII1000	11/20/2020 .	CITICORP SECURITIES			0,070,320	0,007,400								21,002		
55903V-BC-6			05/01/2023 .	TAX FREE EXCHANGE	08/08/2023 .	MARKETS	3,500,000	3, 161,977	3,094,210	3, 170, 275		8 . 298					(76,065)	(76,065)	60 , 322	19, 137
	NEVADA POWER COMPANY SECURED CORP BND		06/14/2023 .	CITICORP SECURITIES MARKETS	06/14/2023 .	DIRECT	2,000,000	2,164,680	2, 135,821	2,164,605		(75)		(75)			(28,784)	(28,784)	19,339	14,750
	PUBLIC SERVICE COMPANY OF COLO SECURED C		00/ 14/ 2020 .	orriodia decontries antakero		DINEO			2, 100,021	2, 104,000		(10)		(70)			(20,704)	(20,704)		
744448-CY-5			06/14/2023 .	J.P. MORGAN SECURITIES INC	06/14/2023 .	DIRECT	3,000,000	2,930,850	2,921,678	2,930,918		68		68			(9,240)	(9,240)	38,063	31,938
	RTX CORP SENIORCORPBND 5.375% 02/27/5			0.1.1.110.10.111.02.00.111.120.110.1111					2,021,070	2,000,010							(0,2.0)			
75513E-CS-8			02/23/2023 .	CITICORP SECURITIES MARKETS	05/17/2023 .	SUNTRUST	7,840,000	7,826,045	7,892,450	7,826,088		43		43			66,362	66,362	95,986	
	S&P GLOBAL INC SENIOR CORP_BND 4.250%	1										1	1		1		,			
78409V-BG-8			03/01/2023 .	TAX FREE EXCHANGE	09/20/2023 .	STANDARD CHARTERED BANK .	7, 168,000	8,033,634	6,814,976	7,956,551		(77,083)		(77,083)			(1,141,575)	(1,141,575)	271,637	101,547
	UNITEDHEALTH GROUP INC SENIOR CORP BND		06/13/2023 .	WELLS FARGO ADVISORS	06/14/2023 .	DIRECT	2,000,000	1,887,280	1,875,285	1,887,325		45		45			(12,040)	(12,040)	12,375	8,250
	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM	ı]										1			1					
92259H-AA-5			10/31/2023 .	CITICORP SECURITIES MARKETS	12/01/2023 .	PAYDOWN	12,021	12,020	12,021	12,021		1		1					125	90
	VCC_23-4 SUB_CMBS _23-4 144A 8.130% 1											1			1					
92259H-AD-9			10/31/2023 .	CITICORP SECURITIES MARKETS	12/01/2023 .	PAYDOWN	998	998 .	998	998									11	8
	VCC_23-4 SENIOR_CMBS _23-4 144A 9.080											1								
92259H-AG-2	line on a graylon cumo and a second		10/31/2023 .	CITICORP SECURITIES MARKETS	12/01/2023 .	PAYDOWN	950	950	950	950									12	8
	VCC_23-4 SENIOR_CMBS _23-4 144A 10.080	1										1]					
92259H-AK-3	INIONI DAGIETO DATI DOND COMO CENTAD CODE		10/31/2023 .	CITICORP SECURITIES MARKETS	12/01/2023 .	PAYDOWN	6,828	6,827	6,828	6,828		1		1					93	67
	UNION PACIFIC RAILROAD 2012 SENIOR CORP_		00 (00 (0000	DIDECT	00 100 10000	07045040715 0504517450														
BHMOMN-VJ-8	AUTOMATION SOLUTIONS INC SRSUB CORP BND		08/08/2023 .	DIRECT	08/09/2023 .	STONECASTLE SECURITIES REDEMPTION 0.0000					·····		·····							
	MUTUMATION SULUTIONS THE SHOUL COHP_BND		01/01/2022	INTEREST CAPITALIZATION	01/01/2022	neuemition 0.0000	1.908	1.908		1.908		1					(1.000)	(1.000)		
BHM28F-T6-8	LENDINGPOINTFUNDING4TRUST ABS 8.220%		01/01/2023 .	INTEREST CAPITALIZATION	01/01/2023 .		1,908			1,908			·····				(1,908)	(1,908)		
BRYCZ9-4S-4	LENDINGFUNITUNDINGHINGS 6.220%		02/02/2023 .	DIRECT	12/15/2023 .	PAYDOWN	2, 186,530	2, 186, 372	2,186,530	2, 186, 530		150		158]				129,407	
	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO		02/02/2023 .	UINLUI	12/ 13/ 2023 .	FA IDONN	2, 100, 530	2, 100, 3/2	2, 100,030	2, 100, 530		138		136					128,407	
13648T-AC-1	SALESTAL THOU TO INTERNIT COME A CENTUR OF	Δ	04/19/2023 .	TAXABLE EXCHANGE	09/19/2023 .	LIS RANCORP	1,733,000	1,570,030	1,502,702	1,579,120		9.090		9.090			(76,418)	(76,418)	21,037	
	PFIZER INVESTMENT ENTERPRISES SENIOR COR	۸		TAXABLE EXCURINGE	03/ 13/2023 .	OU DANGUNE		1,570,030	1,502,702	1,5/3, 120							(10,410)	(10,410)	21,037	
716973-AG-7	INTEGRALITY ENTER HIGEO GENTON CON	n	05/16/2023	CITICORP SECURITIES MARKETS	11/28/2023	DIRECT	1,750,000	1,747,393	1,681,978	1,747,413		21		91]		(65,436)	(65.436)	53,074	
110010-AU-1		ν	00/ 10/ 2020 .	OTTOOR OLOGITTES MARKETS	11/20/2020 .	DITEO1		1,141,000	1,001,310	1,141,410	ļ	J21		21	ļ		(05,450)	(00,400)		

SCHEDULE D - PART 5

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

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																				
1	2	2 3 4 5 6 7						9	10	11	С	hange in Boo	ok/Adjusted C	arrying Value	•	17	18	19	20	21
											12	13	14	15	16					
												.0			Total					
													Current	Total	Foreign					
							D. W.L.												1.1	
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	Durina	and
fication	Description		Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	PRUDENTIAL FUNDING ASIA PLC SENIORCORPBN	o.g	7.toquou	Traine or Vender	Date		(0.00.1)	/ totaa: Coot	0.00.0	В.ороса.	(200.0000)	7 1001 011011	. tooogzou	.0,	7 0.00	D.opcou.	Diopoca.	D.opocu.		Dividorido
744330-AA-9		n	03/03/2023	TAX FREE EXCHANGE	11/06/2023	WELLS FARGO ADVISORS		9, 102, 145	7,321,927	9,058,751		(43,394)		(43,394)			(1,736,824).	(1,736,824)	286,665	103,924
	STANDARD CHARTERED PLC SUBCORPBND 5.7	υ	03/03/2023 .	TAX THEE EXCHANGE	11/00/2023 .	MORGAN STANLEY & CO. INC		3, 102, 143	1,021,921	3,030,731		(40,004)		(40,054)			(1,730,024)	(1,730,024)	200,003	100, 324
G84228-BV-9	OTHER OF THE PERSON OF THE CO.	D	11/07/2023 .	MARKETAXESS CORPORATI	11/17/2023 .	monday of the co. The	3.600.000	3. 125. 052	3, 177, 108	3 , 125 , 439		387		387			51.669	51.669	31,350	24,510
**********	O Cubtatal Danda Industrial an	U			11/11/2023 .		-, ,	-, -, -										- , -		
110999999	9. Subtotal - Bonds - Industrial ar	iu iviis	cellaneous	(Unaililialed)		DEDENOTION 400 0000	59,290,490	59, 129, 043	55,794,569	58,829,176		(299,867)		(299,867)			(3,034,609)	(3,034,609)	1,256,708	449, 171
						REDEMPTION 100.0000														
	BLACKROCK SLS NAV FACILITY TERM_LOAN		09/13/2023 .	DIRECT	11/22/2023 .		290,673	290,237	290,673	290,673		436		436						
	CERBERUS 2112 LEVERED LLC TERM_LOAN 0					REDEMPTION 100.0000														
BRYBZA-3W-5			06/30/2023 .	TAX FREE EXCHANGE	09/13/2023 .		5, 107,858	5, 193, 929	5, 107,858	5, 107, 858		(86,071)		(86,071)					126,688	
	BRINLEYPDSPVILLC TERM/LOAN 8.591% 10/					REDEMPTION 100.0000														
BRYD2S-61-3			05/15/2023 .	VARIOUS	06/08/2023 .		4,444,500	4,444,500	4,444,500	4,444,500									86,867	
1	BRINLEYPDSPVILLC TERM/LOAN 8.591% 10/																			
BRYD2S-61-3			05/15/2023 .	VARIOUS	06/30/2023 .	TAX FREE EXCHANGE	14,815,000	14,815,000	14,815,000	14,815,000									538,572	
						REDEMPTION 100.0000														
	CERBERUS 2112 LEVERED LLC TERM LOAN		03/02/2023 .	DIRECT	09/13/2023 .		4, 137, 313	4, 137, 313	4, 137, 313	4, 137, 313									143,501	
1	APCHOLDINGSILP TERM LOAN 0.000% 03/3																			
BRYFF8-6Y-6			03/17/2023 .	DIRECT	06/30/2023 .	TAX FREE EXCHANGE	15,000,000	15,000,000	15,000,000	15,000,000										
	BANKERSHEALTHCAREGROUPLLC SECURED TERM L					REDEMPTION 100.0000														
BRYHNC-LH-4			06/12/2023 .	DIRECT	08/23/2023 .		1,494,637	1,569,369	1,494,637	1,494,637		(74,732)		(74,732)					22,095	
	BANKERSHEALTHCAREGROUPLLC SECURED TERM L																			
BRYHNC-LH-4			06/12/2023 .	DIRECT	08/30/2023 .	TAXABLE EXCHANGE	55,648,245	58,430,657	58,430,657	58,360,260		(70,397)		(70,397)			70,397	70,397	1,246,614	
	BRINLEYPDSPVILLC LOAN/TERM 8.321% 10/					REDEMPTION 100.0000														
BRYHRM-9T-6			05/15/2023 .	VARIOUS	06/08/2023 .		4,500,000	4,500,000	4,500,000	4,500,000										
	BRINLEYPDSPVILLC LOAN/TERM 8.321% 10/																			
BRYHRM-9T-6			05/15/2023 .	VARIOUS	06/30/2023 .	TAX FREE EXCHANGE	6,055,500	6,055,500	6,055,500	6,055,500									99,371	
	BRINLEYPDSPVILLC TERM LOAN 0.000% 10	1			1	REDEMPTION 100.0000]							
BRYKOQ-WC-0	DDINE EVENORULLO TETTO TO		12/21/2023 .	VARIOUS	12/21/2023 .	DEDELIDE LOUI	594,576	594,576	594,576	594,576							-		4,483	
	BRINLEYPDSPVILLC TERM LOAN 0.000% 10	1			1	REDEMPTION 100.0000]							
BRYKOQ-WC-0	DDIN EVENDORUM A TERM LAND		06/30/2023 .	TAX FREE EXCHANGE	12/21/2023 .	DEDELIDE LOS COMO	339,666	345,240	339,666	339,666		(5,574)		(5,574)					16,533	
	BRINLEYPDSPVILLC TERM LOAN 0.000% 10					REDEMPTION 100.0000														
BRYK0R-04-1	DDIN EVENORULLO TERM LONG		05/15/2023 .	VARIOUS	12/21/2023 .	DEDELIDE LOS COMO	393,372	393,372	393,372	393,372									7,505	
	BRINLEYPDSPVILLC TERM LOAN 0.000% 10			l		REDEMPTION 100.0000														
BRYK0R-04-1			06/30/2023 .	TAX FREE EXCHANGE	12/21/2023 .		1,311,240	1,333,280	1,311,240	1,311,240		(22,040)		(22,040)					69,008	
	CANOPUSAVIATIONNO2DESIGNAT SECURED TERM				1	REDEMPTION 100.0000														
BRYKLM-MN-3			06/27/2023 .	DIRECT	12/11/2023 .		42,346	42,240		42,346		106		106					948	
	TIGERGLOBALPIP14HOLDINGS SECURED TERM LO					REDEMPTION 100.0000														
BRYKNC-NK-8				DIRECT	12/21/2023 .		3,000,000	3,000,000	3,000,000	3,000,000									49,336	
190999999. Subtotal - Bonds - Unaffiliated Bank Loans							117, 174, 926	120,145,213	119,957,338	119,886,941		(258,272)		(258,272)			70,397	70,397	2,411,521	
2509999998. Total - Bonds							186,565,760	186,220,230	183,033,641	185,663,340	<u> </u>	(556,890)		(556,890)			(2,629,701)	(2,629,701)	3,818,012	560,444
450999998. Total - Preferred Stocks																				
	8. Total - Common Stocks							i					İ				İ			
	9. Total - Preferred and Commor	Stoc	ke																	
		1 0100	NO					400 000 000	400 000 044	405 000 040		(550,000)		(FF0, 000)			(0.000.704)	(0.000.704)	0.040.040	F00 ***
6009999999	a - 10(9)2							186,220,230	183,033,641	185,663,340		(556,890)	l	(556,890)			(2,629,701)	(2,629,701)	3,818,012	560,444

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

	• • • • • • • • • • • • • • • • • • • •			,,	7 tilliated Collip	Jul 1100				
1	2	3	4	5	6	7	8	9	Stock of	
									Company	Owned by
									Insurer on Sta	
	Description,						Total Amount of		10	11
	Namo of Subsidiana		NAIC		NAIC		Goodwill Included in		10	
OLIOID	Name of Subsidiary, Controlled			ID.	_	Deat (Adicated		No. of a Stant		0/ 6
CUSIP	Controlled		Company	ID	Valuation	Book/Adjusted	Book/Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Method	Carrying Value	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pre	eferred Stocks								XXX	XXX
	AMERICAN MATURITY LIFE INSURANCE COMPANY		81213	06-1422508	8B1				12,500.000	100.0
45069#-10-9	TALCOTT LIFE & ANNUITY INSURANCE COMPANY		71153	39-1052598	8B1	886,939,559			2,000.000	100.0
45070#-10-6	TALCOTT INTERNATIONAL LIFE REASSURANCE CORPORATION		93505	06-1207332	8B1	12,774,692		12,774,692	1,000,000.000	100.0
1299999. Subtotal	I - Common Stock - U.S. Life Insurer					916, 174, 503		12,774,692	XXX	XXX
1899999. Total Co	ommon Stocks					916, 174, 503		12,774,692	XXX	XXX
									•••••	•••••
									•	• • • • • • • • • • • • • • • • • • • •
1999999 - Totals						916, 174, 503		12,774,692	XXX	XXX

	JOHE	DULE D - PART 0 - SECTION 2			
1	2	3	4	Stock in Lower-Tie Indirectly by Stateme	r Company Owned
			Total	Indirectly by	/ Insurer on
			Amount of Goodwill	Stateme	ent Date
			Included in Amount	5	6
CUSIP			Shown in	-	% of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding
	_				
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

				•	Showing	All SHORT-					Current Year	1							
1	Coc		4	5	6	7	Chang	e in Book/Ad	usted Carrying	y Value	12	13			Intere	st			20
	2	3					8	9	10	11			14	15	16	17	18	19	
										Total									
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
						5	l	Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	D. H. C.
		F	D-4-		N 4 - 4 4	Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted	. .	Effective		Received	Paid for
Description	Codo	For-	Date	Name of Vander	Maturity	Carrying	Increase/	tization)/	Impairment	Carrying	Dor Volus	A stud Cost	Not	Due and	Rate	Rate	When	During	Accrued
Description		eign	Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	OT	Paid	Year	Interest
0109999999. Total - U.S. Government															XXX	XXX	XXX		
0309999999. Total - All Other Governm															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territo			essions Bon	ds											XXX	XXX	XXX		
0709999999. Total - U.S. Political Subo															XXX	XXX	XXX		
	999999. Total - U.S. Special Revenues Bonds 999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds														XXX	XXX	XXX		
	999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds														XXX	XXX	XXX		
Ź	999999. Total - Hybrid Securities														XXX	XXX	XXX		
TR Re, Ltd. Ioan to affiliate				DIRECT WITH ISSUER	. 09/21/2024 .	50,000,000					50,000,000	50,000,000			5. 120	5.120	MAT		
TR Re, Ltd. loan to affiliate				DIRECT WITH ISSUER	. 12/26/2024 .	250,000,000					250,000,000	250,000,000	144,505		5.260	5.260	MAT		
1419999999. Subtotal - Bonds - Parent	,			s - Issuer Obligations		300,000,000					300,000,000	300,000,000	847,802		XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiarie						300,000,000					300,000,000	300,000,000	847,802		XXX	XXX	XXX		
ICM INVESTMENT PARTNERS II LLC SECURED T				DIRECT	. 01/15/2024 .	27,621,860					27,621,860	27,621,860	8 , 135		10.750	10.750	MJSD	1,561,421	
1829999999. Subtotal - Bonds - Unaffil			ns - Acquire	d		27,621,860					27,621,860	27,621,860	8, 135		XXX	XXX	XXX	1,561,421	
1909999999. Subtotal - Unaffiliated Bar		3				27,621,860					27,621,860	27,621,860	8, 135		XXX	XXX	XXX	1,561,421	
2419999999. Total - Issuer Obligations						300,000,000					300,000,000	300,000,000	847,802		XXX	XXX	XXX		
2429999999. Total - Residential Mortga	age-Back	ked Sec	curities												XXX	XXX	XXX		
2439999999. Total - Commercial Mortg															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backe	d and St	tructure	d Securities	3											XXX	XXX	XXX		
2459999999. Total - SVO Identified Fur	nds														XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loa				<u> </u>											XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank I	oans					27,621,860					27,621,860	27,621,860	8,135		XXX	XXX	XXX	1,561,421	
2509999999. Total Bonds						327,621,860				_	327,621,860	327,621,860	855,937		XXX	XXX	XXX	1,561,421	
7109999999. Total - Parent, Subsidiarie	es and A	ffiliates									XXX				XXX	XXX	XXX		
7709999999 - Totals						327,621,860					XXX	327,621,860	855,937		XXX	XXX	XXX	1,561,421	

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$	1B\$	1C\$	1D\$	1E\$	1F\$	1G\$
1B	2A\$	2B\$	2C\$ 300,000,000				
1C	3A\$	3B\$27,621,860	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$	5B\$	5C\$				
1F	6\$						

Showing all Options	Cans Floors	Collars, Swaps and Forwards Open as of December	: 31 of Current Year
Oriowing an Options,	Caps, i locis,	Condidition, Owards and i or wards Open as or December	3 i di duitciil i cai

					Sh	owing all (Options, (Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	f Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											, ,	1
											Prior											, ,	1
	Description										Year(s)	Current										, ,	1
	of Item(s)									Strike		Year Initial										Credit	Hedae
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Evchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Codo	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
			(-/			1			Amount	(Faiu)	Falu	Faiu	IIICOITIE	value		raii vaiue	(Decrease)	B./A.C.V.	Accietion	item	Exposure		
	total - Purchased Op	tions - Heag	ing Effective	e Excluding Varia	ble Annuity Guarant	ees Under S	SAP No.10	8		1					XXX							XXX	XXX
BASIS SWAP WITH CME	,																					, ,	1
GROUP INC RCV 1.71 PAY SOFR 03/07/2032	CONVERTING VARIABLE																					, ,	1
	CONVERTING VARIABLE ASSET TO FIXED	D DART 4	Interest Rate	. CME	LCZ7XYGSLJUHFXXNXD88	. 03/03/2022	00/07/0000		75 000 000	1.706%[5.4%]			(2,599,668)			(9,265,131)					1,073,119	, ,	1
BHM2EEPP6 BASIS SWAP WITH CME	ASSET TO FIXED	D PARI I	нате	UNE	LUZ/XYG5LJUNFXXNXD66	. 03/03/2022	. 03/01/2032		/5,000,000	1./00%[3.4%]			(2,399,008)			(9,200,131)	• • • • • • • • • • • • • • • • • • • •				1,0/3,119		1
GROUP INC RCV 1.41 PAY	,																					, ,	1
SOFR 10/14/2028	CONVERTING VARIABLE		Interest							1.4105%[5.6616%												, ,	1
BHM2KXPQ5		D PART 1	Rate	CME	LCZ7XYGSLJUHFXXNXD88	. 04/21/2023	. 10/14/2028		50.000.000				(1.000.690)			(5.223.813)					547 . 253	ı	il
	total - Purchased Op							ions		11			(3.600.358)		XXX	(14.488.944)					1.620.372		XXX
	total - Purchased Op							10110					(3,600,358)		XXX	(14,488,944)					1,620,372		XXX
PUT OPTION 10Y RTR	lotal - I di cilased Op	Tions - Heag	Ing Enective	Variable Amilian	y Guarantees Onder	JOAI NO. II	1						(3,000,300)		<i>\</i> \\\\	(14,400,344)				1	1,020,372		
3.400000 03-N0V-2032	VAGLB HEDGE - MACRO		Interest																			, ,	1
BHM2J3EF9		N/A	Rate	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 11/03/2022	. 11/03/2032		200.000.000	0.034	10.950.000			10.409.600		10.409.600	(407.200)					, ,	2
CALL OPTION 10Y RTR	TEDUE	10 /	nato	OTTIDATE NEW	LOTOBERETTI GETRETTITO	. 117 007 2022	. 11/00/2002		200,000,000					10,400,000		10,400,000	(407,200)						i
3.000000 29-N0V-2032	VAGLB HEDGE - MACRO		Interest																			, ,	1
BHM2JDMY7	HEDGE	N/A	Rate	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/28/2022	. 11/29/2032		200,000,000	0.03	10,975,000			8,025,480		8,025,480	(708,920)					,	2
CALL OPTION 20Y RTR																						, ,	1
2.000000 14-DEC-2033	VAGLB HEDGE - MACRO		Interest																			, ,	1
BHM2P2WV9	HEDGE	N/A	Rate	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 12/14/2023	. 12/14/2033		50,000,000	0.02		1,718,531		1,816,822		1,816,822	98,292					,l	2
CALL OPTION 20Y RTR																						, ,	1
3.000000 14-DEC-2033	VAGLB HEDGE - MACRO		Interest																			, ,	1.
BHM2P2Y70	HEDGE	N/A	Rate	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 12/14/2023	. 12/14/2033		50,000,000	0.03		3,811,430		3,847,692		3,847,692	36,262					,	2
CALL OPTION 20Y RTR																						, ,	1
2.000000 19-DEC-2033	VAGLB HEDGE - MACRO	NZ	Interest	WELLS FARGO BANK,	I/D4I I4DODDEHWIO IEVTOO	40 (40 (0000	40 (40 (0000		F0 000 000	0.02		4 044 000		1.809.490		1.809.490	(0.400)					, ,	10
BHM2P6193		N/A	Rate	N	. KB1H1DSPRFMYMCUFXT09	. 12/19/2023	. 12/19/2033		50,000,000	0.02		1,811,889					(2,400)						2
	total - Purchased Op	tions - Heag	ling Other - 0							1	21,925,000	7,341,850		25,909,084	XXX	25,909,084	(983,966)					XXX	XXX
PUT OPTION NOV27 SPX P		NZ	F 14 /1 1	GOLDMAN SACHS & CO		44 (00 (0000	44 (00 (0007	F0 000	445 000 000	0000	0.054.500			400,000		400,000	(700 405)					, ,	10
© 2300 BHM2J2XM5 PUT OPTION NOV27 SPX P	HEDGE	N/A	Equity/Index	JP MORGAN CHASE	. W22LR0WP21HZNBB6K528	. 11/02/2022	. 11/30/2027	50,000 .	115,000,000	2300	2,051,500			133,829		133,829	(702,465)						2
	HEDGE	N/A	Earlity/Index		7H6GLXDRUGQFU57RNE97	. 11/03/2022	. 11/30/2027	50,000	186, 250, 000	3725	15, 152, 195			2, 124, 342		2, 124, 342	(10,370,550)					, ,	12
PUT OPTION NOV27 SPX P		N/ A	Equity/ illuex	JP MORGAN CHASE	/ I IOULADHOUGI OJ/ NINLS/	. 11/03/2022	. 11/30/2021	50,000 .	100,230,000		13, 132, 133			2, 124, 542		2, 124,042	(10,570,550)						ا
	HEDGE	N/A	Fauity/Index		7H6GLXDRUGQFU57RNE97	. 11/04/2022	. 11/30/2027	100.000	377 . 500 . 000	3775	30.378.790			4.627.779		4.627.779	(21.948.689)					, ,	12
PUT OPTION NOV27 SPX P		14 A	Lqui ty/ muex	BANK OF AMERICA NA		. 11/04/2022	. 11/00/2021	100,000	377, 300, 000		00,070,780			7,021,119		7,021,113	(21,040,000)						
	HEDGE	N/A	Equity/Index		. B4TYDEB6GKMZ0031MB27	. 11/07/2022	. 11/30/2027	100,000 .	227,500,000	2275	4.400.000			248 . 203		248,203	(1,318,309)					, ,	12
PUT OPTION NOV27 SPX P			_quity/illuex	BANK OF AMERICA NA		. 11,01,2022	11,00,2021	150,000	, 500 , 500		7, 700,000			240,200		270,200	(1,010,009)						·
	HEDGE	N/A	Fauity/Indox		. B4TYDEB6GKMZ0031MB27	. 11/07/2022	. 11/30/2027	50,000 .	188,750,000	3775	15.203.000			2,313,890		2,313,890	(10.974.344)					, ,	2
PUT OPTION NOV27 SPX P		N/A	Equity/ Illuex	BANK OF AMERICA NA		. 11/01/2022	. 11/00/2021	50,000 .	100,730,000		15,205,000			2,010,080		2,010,090	(10,314,044)						i
		N/A	Equity/Index		B4TYDEB6GKMZ0031MB27	. 11/08/2022	. 11/30/2027	100,000 .	230,000,000	2300	4,353,000			267 . 658		267 . 658	(1,404,930)					, ,	12
PUT OPTION NOV27 NDX P		N/ A	Equity/ illuex	BANK OF AMERICA NA		. 11/00/2022	. 11/30/2021	100,000 .	250 , 000 , 000	2000	4,333,000			207,030		207,050	(1,404,550)						1
	HEDGE	N/A	Equity/Index		. B4TYDEB6GKMZ0031MB27	. 11/10/2022	. 11/30/2027	17,115	116,382,000	6800	3,010,871			56,993		56,993	(1,141,841)					, ,	12
PUT OPTION NOV27 NDX P		N/ A	Equity/ illuex	BANK OF AMERICA NA		. 11/10/2022	. 11/30/2021	17,115	110,302,000		3,010,071						(1,141,041)						ا
	HEDGE	N/A	Eauitu/Indov		. B4TYDEB6GKMZ0031MB27	. 11/10/2022	. 11/30/2027	17.115	104 055 050		10 000 646			1,513,895		1,513,895	(16 047 202)					, ,	10
PUT OPTION NOV27 RTY P	VAGIR HENGE _ MACEO	N/A	Equity/Index	JP MORGAN CHASE	. D411DEDOUNNZUUSIMB2/	. 11/10/2022	. 11/30/202/	1/,110	194, 255, 250	11350	18,236,546	-		1,013,895		1,313,895	(16,047,282)						٠
@ 1825 BHM2J5TV3		N/A	Fauity/Indox		7H6GLXDRUGQFU57RNE97	. 11/10/2022	. 11/30/2027	213,000	388,725,000	1825	34.466.808			13 . 504 . 755		13.504.755	(20.501.036)					, ,	12
PUT OPTION NOV27 RTY P		IWA	Lqui ty/ muex	GOLDMAN SACHS	THOULADHOUGH OUT NIEST	. 11/10/2022	. 11/30/2021	210,000	500 , 125 , 000	1023	04, 400, 000			10,304,733		10,004,700	(20,501,050)						٠
	HEDGE	N/A	Equity/Index		. W22LR0WP21HZNBB6K528	. 11/10/2022	. 11/30/2027	106,500 .	117, 150,000	1100	2,848,939			454,005	l	454,005	(722,764)	l		[ļ ļ	12
PUT OPTION 10Y RTR			qu ; / 11106X			, .0, 2022	, 55, 252		, 100,000		2,0-10,000	 					(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						i
3.000000 15-N0V-2032	VAGLB HEDGE - MACRO	1	Interest			1				l												, ,	ı l
BHM2J7B48	HEDGE	N/A	Rate	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 11/15/2022	. 11/15/2032	[200,000,000	0.03	8,720,000	 		8,024,600		8,024,600	(716,000)			[,	2
PUT OPTION 10Y RTR		1				1						"		' '			, ,,					, ,	(
		1	Interest			1				l												, ,	1
BHM2JA480	HEDGE	N/A	Rate	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 11/21/2022	. 11/22/2032	L	200,000,000	0.03	9,516,000			8,025,680		8,025,680	(712,320)			[,	2

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December 3	1 of Current Year
Onowing an Options	, Caps, i louis	Collais, Swaps and Folwards Open as of December 3	I OI Cullelle leal

					Sh	owing all (Options, (Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as of	f Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central C	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
PUT OPTION 10Y RTR 2.750000 01-DEC-2032	VAGLB HEDGE - MACRO		Interest	SMBC CAPITAL																			
BHM2JENC2	HEDGE	N/A	Rate		TVJ8SHL1ZL0RGWGDTN03	. 12/01/2022	. 12/01/2032		200,000,000	0.0275	9,390,000			6,755,300		6,755,300	(833,500)						2
PUT OPTION 10Y RTR		.,,,			1100012122010100	,,	. 12, 01, 2002		200,000,000								(000,000)						
2.750000 06-DEC-2032	VAGLB HEDGE - MACRO		Interest																				
BHM2JG693	HEDGE	N/A	Rate	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 12/06/2022	. 12/06/2032		200,000,000	0.0275	10,385,000			6,755,620		6,755,620	(831,780)						2
PUT OPTION 10Y RTR	V4.01.D 1/50.05 144.000																						
2.750000 07-DEC-2032 BHM2JG7F8	VAGLB HEDGE - MACRO HEDGE	NIZA	Interest Rate	DADOLAVO DANK DLO	G5GSEF7VJP5170UK5573	. 12/07/2022	. 12/07/2032		200.000.000	0.0075	11, 190,000			6.756.080		6,756,080	(830,920)						0
PUT OPTION 10Y RTR	neuge	N/A	Hate	BAHULATS BANK PLU	GOGOEF/VJPO1/UUNOO/3	. 12/0//2022	. 12/0//2032		200,000,000	0.02/5	11, 190,000			6,736,080		6,736,080	(830,920)						۷
2.750000 13-DEC-2032	VAGLB HEDGE - MACRO		Interest	SMBC CAPITAL																			
BHM2JJCM1	HEDGE	N/A	Rate		TVJ8SHL1ZL0RGWGDTN03	. 12/12/2022	. 12/13/2032		200,000,000	0.0275	10,100,000			6,756,920		6,756,920	(828,480)						2
PUT OPTION 10Y RTR																							
2.750000 15-DEC-2032	VAGLB HEDGE - MACRO		Interest	DADOLANO DANK DI O	05005571/10517011/5570	10 (15 (0000	40.445.40000			0.0075	10.050.000			0 757 000		0 757 000	(000 000)						_
BHM2JL205 PUT OPTION 10Y RTR	HEDGE	N/A	Rate	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 12/15/2022	. 12/15/2032		200,000,000	0.0275	10,356,000			6,757,900		6,757,900	(826,900)						2
3.000000 20-DEC-2032	VAGLB HEDGE - MACRO		Interest	SMBC CAPITAL																			
BHM2JNWP3	HEDGE	N/A	Rate		TVJ8SHL1ZL0RGWGDTN03	. 12/20/2022	. 12/20/2032	l	200,000,000	0.03	10,940,000			8,028,320		8,028,320	(698,480)						2
PUT OPTION JAN25 SPX P	VAGLB HEDGE - MACRO			JP MORGAN CHASE																			
@ 4000 BHM2M29V8		N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 07/13/2023	. 01/17/2025	100,000	400,000,000	4000		15,147,441		8,349,026		8,349,026	(6,798,415)						2
PUT OPTION JAN26 SPX P @ 5400 BHM2MQG47	VAGLB HEDGE - MACRO HEDGE	NIZA	F 14 /1 1	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 09/12/2023	. 01/16/2026	0.000	32.400.000	5400		4 000 740		0 470 400		0 470 400	(050 570)						
PUT OPTION JAN24 SPX P		N/A	Equity/Index	JP MORGAN CHASE	/HOGEXDRUGUFU5/HNE9/	. 09/12/2023	. 01/16/2026	6,000	32,400,000	5400		4,328,712		3,470,136		3,470,136	(858,576)						2
	HEDGE	N/A	Equity/Index	BANK	7H6GLXDRUGQFU57RNE97	. 09/12/2023	. 01/19/2024	6,000	29,700,000	4950		2,458,790		1,005,406	l	1,005,406	(1,453,384)						2
PUT OPTION JAN24 SPX P			1	JP MORGAN CHASE				·				, . , .		, , ,		, .,	, , ,						
@ 4950 BHM2MQG62	HEDGE	N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/12/2023	. 01/19/2024	6,000	29,700,000	4950		2,458,790		1,005,406		1,005,406	(1,453,384)						2
PUT OPTION JAN25 SPX P @ 5175 BHM2MQG70		N/A	F / I - d	JP MORGAN CHASE BANK	ZUCCI VODUCCEUEZDNECZ	. 09/12/2023	. 01/17/2025	6,000	31,050,000	5175		3,332,010		2,309,894		2,309,894	(1,022,116)						0
PUT OPTION JAN25 SPX P		N/A	Equity/Index	JP MORGAN CHASE	/MOGEXDRUGUEUS/RINES/	. 09/ 12/2023	. 01/1//2025		31,050,000	31/3		3,332,010		2,309,894		2,309,894	(1,022,116)						۷
@ 5175 BHM2MQG88	HEDGE	N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/12/2023	. 01/17/2025	6,000	31,050,000	5175		3,332,010		2,309,894		2,309,894	(1,022,116)						2
PUT OPTION JUL24 SPX P			1	JP MORGAN CHASE																			
		N/A	Equity/Index	BANK	7H6GLXDRUGQFU57RNE97	. 09/12/2023	. 07/19/2024	6,000	29,700,000	4950		2,343,836		1,303,076		1,303,076	(1,040,760)						2
PUT OPTION JAN26 SPX P	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	JP MORGAN CHASE BANK	THREE YED IGNELIET DAILERT	. 09/12/2023	. 01/16/2026	6,000	32,400,000	5400		4.328.712		3 . 470 . 136		3.470.136	(858,576)						2
PUT OPTION JUL24 SPX P		W /	Lqui ty/ Illuex	JP MORGAN CHASE	MOULADROUGEUS/ NNES/	. 00/ 12/2023	. 0 1/ 10/2020		52,400,000			4,020,112		3,470, 130	l	5,470, 130	(000,0/0)						٠
@ 4950 BHM2MQGB1	HEDGE	N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/12/2023	. 07/19/2024	6,000	29,700,000	4950		2,343,836		1,303,076		1,303,076	(1,040,760)						2
PUT OPTION JUL25 SPX P	VAGLB HEDGE - MACRO													I .			1						
@ 5175 BHM2MQGC9		N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 09/12/2023	. 07/18/2025	6,000	31,050,000	5175		3,469,988		2,600,571		2,600,571	(869,417)						2
PUT OPTION JUL25 SPX P	HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 09/12/2023	. 07/18/2025	6.000	31,050,000	5175		3.469.988		2.600.571		2,600,571	(869,417)						,
PUT OPTION JAN24 RTY P	VAGLB HEDGE - MACRO	14 A	Equity/ mucx	DAILY OF AMELITON	D-11 I DEDOURNIZOUO IMDZ/	. 55/ 12/2020	. 017 1072023		01,000,000			0, 400, 300		2,000,3/1		2,000,3/1	(000,417)						-
@ 2025 BHM2MQQC8	HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 01/19/2024	3,000	6,075,000	2025		465,921		99, 164		99, 164	(366,757)						2
PUT OPTION JAN25 RTY P																							_
@ 2125 BHM2MQQD6 PUT OPTION JUL24 RTY P	HEDGE MACOO	N/A	Equity/Index	BANK OF AMERICA	B41YDEB6GKMZ0031MB27	. 09/14/2023	. 01/17/2025	3,000	6,375,000	2125		746,898		525,947		525,947	(220,951)						2
@ 2025 BHM2MQQE4		N/A	Fauity/Index	BANK OF AMERICA	R4TYDER6GKM70031MR27	. 09/14/2023	. 07/19/2024	3,000	6,075,000	2025		525.958		288,743		288 ,743	(237,215)						2
PUT OPTION JAN26 RTY P			Equity/ mack	Draw of rangement	5 TT I DEBOOK ME COO TIMBET	. 50, 11, 2525			0,0.0,000								(20.,210)						
@ 2200 BHM2MQQF1	HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 01/16/2026	3,000	6,600,000	2200		938 , 182		769,933		769,933	(168,249)						2
PUT OPTION JAN24 NDX P			F 14 77 1	JP MORGAN CHASE	ZUONI VEDILINGELIEZENESE	00 (40 (000	04 (40 (000 :	200	40 440 000	100		045 00:		440.0:-		***	(007.00						
@ 16850 BHM2MQQG9 PUT OPTION JUL24 NDX P	HEDGE	N/A	Equity/Index	BANK	7H6GLXDRUGQFU57RNE97	. 09/13/2023	. 01/19/2024	600	10,110,000	16850		815,931		118,847		118,847	(697,084)						۷
	HEDGE	N/A	Equity/Index		W22LROWP21HZNBB6K528	. 09/13/2023	. 07/19/2024	600 .	10,110,000			921,552		443,270		443,270	(478,282)			L			2
PUT OPTION JUL25 RTY P	VAGLB HEDGE - MACRO																						
	HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 07/18/2025	3,000	6,375,000	2125		786,944		606,420		606 , 420	(180,524)						2
PUT OPTION JAN26 NDX P		NIZA	Food Acceptant	DANK OF AMEDICA	D.4TVDEDCOV.U70004UD07	00 /40 /0000	04 /40 /0000	000	11 040 000	40.400		1 000 000		1 000 000		1 000 000	(404.045)						,
@ 18400 BHM2MQQK0 PUT OPTION JAN25 NDX P		N/A	Equity/Index	GOLDMAN SACHS & CO	B4TYDEB6GKMZ0031MB27	. 09/13/2023	. 01/16/2026	600	11,040,000	18400		1,636,898		1,232,883		1,232,883	(404,015)						۷
	HEDGE	N/A	Equity/Index		W22LROWP21HZNBB6K528	. 09/13/2023	. 01/17/2025	600	10.560.000	17600		1.260.080		803.366	l	803.366	(456.714)	l	l	L			2

SCHEDULE DB - PART A - SECTION 1

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

					Sno	owing all c	options, c	∍aps, riooi	rs, Collars,	Swaps and	i Forwards	Open as o	of Decemb	er 31 of Cu	ırrent yea	r							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												i
											Prior												1
	Description										Year(s)	Current											i
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	
	Used for		Type(s)				Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received			Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
PUT OPTION JUL25 NDX P		N/A	F 4 / Landan.	GOLDMAN SACHS & CO		. 09/13/2023	. 07/18/2025	600	10 500 000	17000		1 044 500		004 000		004 000	(440, 400)						lo l
PUT OPTION JUL24 MXEA		N/A	Equity/Index	JP MORGAN CHASE	W22LROWP21HZNBB6K528	. 09/ 13/2023	. 077 1072023	600	10,560,000	17600		1,344,522		931,030		931,030	(413,492)						,
P @ 2300 BHM2MQQN4		N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/14/2023	. 07/19/2024	2.000	4,600,000	2300		401.527		227,711		227,711	(173,816)						2
PUT OPTION JAN24 MXEA				JP MORGAN CHASE										,,,,,,			, , , , , , , , , , , , , , , , , , , ,						1
P @ 2300 BHM2MQQP9	HEDGE	N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/14/2023	. 01/19/2024	2,000	4,600,000	2300		371, 120		123,591		123,591	(247,529)						2
PUT OPTION JAN26 MXEA	VAGLB HEDGE - MACRO			JP MORGAN CHASE																			i
		N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/14/2023	. 01/16/2026	2,000	5,000,000	2500		861,053		588,375		588,375	(272,678)						2
PUT OPTION JUL25 MXEA P @ 2400 BHM2MQQR5		N/A	E	JP MORGAN CHASE	TUCCI VODI ICCEI IETDAICOT	. 09/14/2023	. 07/18/2025	2 000	4 000 000	2400		574.644		450 . 489		450 . 489	(104 155)						10
PUT OPTION JAN25 MXEA		N/A	Equity/Index	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 09/14/2023	. 07/18/2025	2,000	4,800,000	2400		3/4,644		450,489		400,489	(124, 155)	•					۷
P @ 2400 BHM2MQQS3		N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/14/2023	. 01/17/2025	2,000	4,800,000	2400		544 .762		383.890	l	383.890	(160,872)	[[12
PUT OPTION JUL24 RTY P							, , 2020		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								(100,012)						,
@ 2025 BHM2MQQT1	HEDGE	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 07/19/2024	3,000	6,075,000	2025		525,958		288,743		288,743	(237,215)						2
PUT OPTION JAN24 RTY P							l							1									_{i.}
		N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 01/19/2024	3,000	6,075,000	2025		465,921		99, 164		99, 164	(366,757)						2
PUT OPTION JAN25 RTY P		N/A	F 14 (1 1	DANK OF AMERICA	D4TVDED00/UZ0004UD0Z	00 /44 /0000	04 (47 (0005	0.000	0.075.000	0405		740,000		505 047		FOF 047	(000 054)						i.
@ 2125 BHM2MQQV6 PUT OPTION JUL25 RTY P	VACID HENGE - MACEO	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 01/17/2025	3,000	6,375,000	2125		746,898		525,947		525,947	(220,951)						2
	HEDGE	N/A	Fauity/Index	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 09/14/2023	. 07/18/2025	3,000	6,375,000	2125		786.944		606 . 420		606,420	(180,524)						12
PUT OPTION JAN26 RTY P		.,,,	Equity/ mack	District of residence in	51115E556KME556 KMEE	. 00, 11, 2020	. 0.7 10, 2020		0,0.0,000								(100,021)						
@ 2200 BHM2MQQX2		N/A	Equity/Index			. 09/14/2023	. 01/16/2026	3,000 .	6,600,000	2200		938 , 182		769,933		769,933	(168,249)						2
PUT OPTION JUL24 NDX P				GOLDMAN SACHS & CO																			í. l
		N/A	Equity/Index			. 09/13/2023	. 07/19/2024	600	10, 110,000	16850		921,552		443,270		443,270	(478,282)						2
PUT OPTION JUL25 NDX P	HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO		. 09/13/2023	. 07/18/2025	600	10,560,000			1.344.522		931,030		931,030	(413,492)						lo l
PUT OPTION JAN25 NDX P		N/A	Equity/ index	GOLDMAN SACHS & CO		. 09/ 13/2023	. 077 1072023	600	10,360,000	17000		1,344,322		931,030		931,030	(413,492)						١
		N/A	Equity/Index		W22LR0WP21HZNBB6K528	. 09/13/2023	. 01/17/2025	600	10,560,000	17600		1.260.080		803,366		803,366	(456,714)						12
PUT OPTION JAN24 MXEA	VAGLB HEDGE - MACRO		,,.	JP MORGAN CHASE													, , , ,						i
P @ 2300 BHM2MQR11		N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/14/2023	. 01/19/2024	2,000 .	4,600,000	2300		371, 120		123,591		123,591	(247,529)						2
PUT OPTION JUL24 MXEA				JP MORGAN CHASE													=						1_
	HEDGE	N/A	Equity/Index	BANK	7H6GLXDRUGQFU57RNE97	. 09/14/2023	. 07/19/2024	2,000	4,600,000	2300		401,527		227,711		227,711	(173,816)						2
PUT OPTION JAN26 NDX P @ 18400 BHM2MQR37		N/A	Fauity/Index	BANK OF WIEDION	B4TYDEB6GKMZ0031MB27	. 09/13/2023	. 01/16/2026	600	11,040,000	18400		1,636,898		1,232,883		1,232,883	(404,015)						12
PUT OPTION JAN24 NDX P		IV A	Equity/ index	JP MORGAN CHASE	DT11DLDUUNIILUUU IMD2/	. 03/ 10/ 2020	. 0 1/ 10/ 2020		11,040,000	10400		1,000,090		1,202,000		1,202,000	(404,013)	•••••					٠
	HEDGE	N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/13/2023	. 01/19/2024	600	10, 110,000	16850		815,931		118,847		118,847	(697,084)			[2
PUT OPTION JAN25 MXEA	VAGLB HEDGE - MACRO	1	1	JP MORGAN CHASE														·]]			i
		N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/14/2023	. 01/17/2025	2,000	4,800,000	2400		544,762		383,890		383,890	(160,872)						2
PUT OPTION JUL25 MXEA		l.,,,	F // .	JP MORGAN CHASE	711001 VDD11005115705507	00 /44 /0000	07/40/0005	0.000	4 000 000	6400		574 644		450 400		450 400	(404 355)						10
P @ 2400 BHM2MQR60 PUT OPTION JAN26 MXEA		N/A	Equity/Index	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	. 09/14/2023	. 07/18/2025	2,000	4,800,000	2400		574,644		450,489		450,489	(124, 155)						2
	HEDGE	N/A	Equity/Index		7H6GLXDRUGQFU57RNE97	. 09/14/2023	. 01/16/2026	2,000	5,000,000	2500		861,053		588,375		588,375	(272,678)						12
PUT OPTION FWDP 20Y	- LJUL		_quity/illusx		outhbrioudi Ooriint3/	. 30/ 1-// 2020	. 5 1, 10, 2020	2,000	0,000,000	2500							(2/2,0/0)						,- ·····
RTR 3.0 02-N0V-2033	VAGLB HEDGE - MACRO		Interest	ĺ										1									, l
BHM2NFB60	HEDGE	N/A	Rate	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 11/02/2023	. 11/02/2033		50,000,000	0.03		2,516,348		3,817,361		3,817,361	1,301,013						2
PUT OPTION FWDP 20Y			l	ĺ										1									, l
RTR 2.000000 03-NOV-2		N/A	Interest	CITIDANI NA	CEZODZWZZCEGOZWCE4ZO	11 /00 /0000	11/00/0000		E0 000 000			1 000 500		1 005 400		1 005 400	E40 000						i.
BHM2NFR30 PUT OPTION FWDP 20Y	HEDGE	N/A	Rate	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 11/03/2023	. 11/03/2033		50,000,000	0.02		1,288,532		1,805,438		1,805,438	516,906	•••••					2
RTR 3.0 10-NOV-2033	VAGLB HEDGE - MACRO		Interest	ĺ			1							I									,
BHM2NJBH8	HEDGE	N/A	Rate	BANK OF AMERICA	B4TYDEB6GKMZ0031MB27	. 11/10/2023	. 11/10/2033		50,000,000	0.03		2,683,492	l	3,819,504		3,819,504	1, 136, 012	<u> </u>		L			12
PUT OPTION 20Y RTR					DEDUG MILOUV IMDE!	, , LOLO	, , 2000		55,000,000			2,300,402		3,010,004		0,0.0,004	, 100,012			[,
2.000000 30-N0V-2033	VAGLB HEDGE - MACRO		Interest	ĺ										1									ı
BHM2NXDH5	HEDGE	N/A	Rate	CITIBANK NA	E570DZWZ7FF32TWEFA76	. 11/30/2023	. 11/30/2033		50,000,000	0.02		1,313,809		1,811,536		1,811,536	497,727						2
PUT OPTION 20Y RTR	WAR D. HEDDE . W		l	ĺ										1									i
3.000000 07-DEC-2033		N/A	Interest	DANK OF AMEDICA	D4TVDEDC0/U700044507	10 /07 /0000	10/07/0000		E0 000 000	0.00		0 007 007		0.040.000		0 040 000	E0E 050						i.
BHM2NZUX6	HEDGE	IN/A	Rate	IDANK UF AMERICA	B4TYDEB6GKMZ0031MB27	. 12/0//2023	. 12/0//2033	l	50,000,000	0.03	1	3.307.327	l	3.843.286	1	3.843.286	535.959			1			4

Chauting all Ontions	Cana Flor	ore College Swap	s and Forwards Open	on of Docombor 21	of Current Voor
SHOWING AN ODUOUS	. Cabs. Fibi	JIS. CUIIAIS. SWAD	S aliu Fulwalus Obell	as of December 31	oi Cullelli Leal

				Sho	owing all	Options, (Caps. Floor	s. Collars.	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
·	_				Ŭ	•		ŭ		Cumulative						• •	.0					
										Prior												
	Description									Year(s)	Current											
									Chailea		Year Initial										C== 414	Hadaa
	of Item(s)								Strike	Initial Cost											Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
PUT OPTION JAN25 SPX P				JP MORGAN CHASE																		
@ 4250 BHM2P1244	HEDGE	N/A	Equity/Index	BANK	. 12/11/2023	. 01/17/2025	170,000	722,500,000	4250		23,054,040 .		19,756,247		19,756,247	(3,297,793)						2
0169999999. Subt	total - Purchased Op	tions - Hedg	ing Other - F	Put Options						210,698,649	105,569,645		162,873,651	XXX	162,873,651	(117,212,353)					XXX	XXX
0219999999. Subt	total - Purchased Op	tions - Heda	ing Other							232,623,649	112,911,495		188,782,735	XXX	188,782,735	(118, 196, 319)					XXX	XXX
	total - Purchased Or													XXX							XXX	XXX
	total - Purchased Op			n										XXX							XXX	XXX
	total - Purchased Or			,,,										XXX							XXX	XXX
				1-						04 005 000	7 044 050		05 000 004		05 000 004	(000,000)						
	l Purchased Options			rants						21,925,000	7,341,850		25,909,084	XXX	25,909,084	(983,966)					XXX	XXX
	I Purchased Options		าร							210,698,649	105,569,645	(3,600,358)	162,873,651	XXX	148,384,707	(117,212,353)				1,620,372		XXX
	I Purchased Options													XXX							XXX	XXX
	I Purchased Options													XXX							XXX	XXX
04799999999. Tota	I Purchased Options	s - Collars		·		-			-					XXX							XXX	XXX
0489999999, Tota	I Purchased Options	s - Other												XXX							XXX	XXX
	I Purchased Options									232,623,649	112,911,495	(3,600,358)	188,782,735	XXX	174 293 791	(118, 196, 319)				1,620,372		XXX
			Effective Ev	cluding Variable Annuity Guarantees	I Inder SSA	D No 108				202,020,040	112,011,400	(0,000,000)	100,702,700	XXX	174,200,701	(110,100,010)				1,020,072	XXX	XXX
				riable Annuity Guarantees Under SSA		1 140.100								XXX							XXX	XXX
				inable Annuity Guarantees Under 557	AP INO. 106																	
	total - Written Option													XXX							XXX	XXX
	total - Written Optior													XXX							XXX	XXX
	total - Written Optior		Generation											XXX							XXX	XXX
0919999999. Subt	total - Written Option	ns - Other												XXX							XXX	XXX
0929999999. Tota	I Written Options - 0	Call Options	and Warrant	S										XXX							XXX	XXX
0939999999. Tota	I Written Options - F	out Options												XXX							XXX	XXX
0949999999, Tota	I Written Options - 0	Caps												XXX							XXX	XXX
	I Written Options - F													XXX							XXX	XXX
	Written Options - 0													XXX							XXX	XXX
	Written Options - 0										-			XXX					1		XXX	XXX
		Julei												XXX							XXX	XXX
09899999999999999999999999999999999999	ii written Options	1		1		1			1					777							***	***
CURRENCY SWAP WITH]											
JPMORGAN CHASE BANK NA	W9801LCS7 - VATTENFALL		l	JP MORGAN CHASE									Ì									
RCV 5.97 PAY 5.38 04/29/2024 BHM00V7F9	TREASURY AB	D DADT 1	Currency	BANK	. 01/29/2010	04/20/2024		10 000 005	.5.972%[5.375%]]	123.664	1, 176, 735		1, 197, 592		(247,265)			35,043		
CURRENCY SWAP WITH	INLAGUNI AD	ע ראחו ו	our rency	DAININ	. 01/28/2010	. 04/29/2024		12,220,230	. J. 8/2/0[J. J/3/6]		······	123,004	1, 1/0, /33		1, 197, 392		(241,200)					
HSBC BANK USA NA RCV]											
5.75 PAY 5.38	W9801LCS7 - VATTENFALI		İ	1									İ									
04/29/2024 BHM00XJ88	TREASURY AB	D PART 1	Currency	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. 01/29/2010	. 04/29/2024		15.511 267	5.75%[5.375%]		L	164,811	1,768,200	l	2,268,196		(447,000)		L	44,469		ll
CURRENCY SWAP WITH				and the state of t	, 20, 2010	1, 20, 2021		10,011,201					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
JPMORGAN CHASE BANK NA	G7995PAA7 - SOUTH																					
RCV 5.79 PAY 5.50	EASTERN POWER NETWORKS		l	JP MORGAN CHASE]									
06/05/2026 BHM00XPC2	PLC	D PART 1	Currency	BANK	. 01/29/2010	. 06/05/2026		21,920,860	5.785%[5.5%]			401,990	6,582,960		6,436,660		(924, 345)			170,861		
CURRENCY SWAP WITH			,									***			, . ,		(, , , , , , ,					
JPMORGAN CHASE BANK NA																						l
RCV 3.00 PAY 0.98	D8286#AA8 - SIRONA			JP MORGAN CHASE																		l
10/27/2024 BHM1KHTD7	DENTAL SERVICES GMBH	D PART 1	Currency	BANK	. 10/05/2016	. 10/27/2024		3,364,500	.3.0025%[0.98%]			69,087	50,550		77,922		(107,700)			15,277		
CURRENCY SWAP WITH			İ	1									İ									
CITIBANK NA RCV 3.20	0044001190 NIETEY 111	J																				
PAY 1.34 10/31/2026	031100H@2 - AMETEK INC		l_														.,					
BHM1KJX89		D PART 1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	. 10/14/2016	. 10/31/2026		3,303,000	3.2%[1.34%]			61,906	(10,950)		32,644		(110,250)			27,810		
CURRENCY SWAP WITH																						
CITIBANK NA RCV 4.00	B9550@AA9 - UMICORE SA																					
PAY 1.84 12/07/2027 RHM10RN21	DOGGERNS - CHITCURE OF		Currency	CITIBANK NA F570D7W77FE32TWFFA76	04/05/2017	10/07/2007		E 001 F70	4%[1 84%]			114 170	(191 679)		(38 762)		(187,000)			52 894		

Chausing all Ontions	Cana Flaara	Callara Curana an	d Farwarda Onan aa	of December 31 of Current Year	
SHOWING All ODDIONS	. Cabs. Fibbis	i. Cullais, Swabs all	u Forwarus Obeli as	of December 31 of Current Tear	

					Sho	wing all (Options, 0	Caps, Floor	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior												
	Description									0	Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial						Total	C	A ali a tuan a unt		Credit	Hedge
	Hedged, Used for		Typo(c)				Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/			Unrealized	Foreign	Current Year's	Adjustment to Carrying		of	Effectiveness at Inception
	Income	Schedule/	Type(s)				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	at inception and at
	Generation	Exhibit	Risk(s)	Exchange, Co	ounterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Cle			Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CURRENCY SWAP WITH					-																		
	03063#AD6 - AMERICOLD																						
RCV 3.11 PAY 1.62 01/07/2031 BHM27DRQ2	REALTY OPERATING PARTNER	D DART 1	Currency	JP MORGAN CHASE BANK 7H6	COL VODI ICOEI IEZDNIEOZ	10 /20 /2020	01/07/2021		15 170 750	3.10625%[1.62%]			240,741	818,309		932.484		(486,200)			201, 149		
				Variable Annuity Guar					15, 176,759	3. 10023/s[1.02/s]			1.176.369	10, 194, 125	XXX	10.906.736		(2.509.760)			547,503	YYY	XXX
				Variable Annuity Guar				xcriarige					1,176,369	10, 194, 125	XXX	10,906,736		(2,509,760)			547,503	XXX	XXX
				nnuity Guarantees Un									1,170,000	10, 104, 120	XXX	10,000,700		(2,000,100)			047,000	XXX	XXX
	total - Swaps - Hedo			mary Guarantoco Gr	140. 00/11 110.100										XXX							XXX	XXX
BASIS SWAP WITH CME																							
GROUP INC RCV 3.19 PAY																							
SOFR 09/25/2048	ACCET DEDITION	D DADT 4	Interest	ONE TO	77VV001 II II IFVVNV000	04/04/0000	00 /05 /00 40		05 000 000	0 405015 004001		04 050	(504 450)	01.050		(0.040.000)					0 114 405		
BHM2KXNX2BASIS SWAP WITH CME	ASSET REPLICATION	D PARI I	nate	CME LC2	Z/XYG5LJUNFXXNXD66	. 04/21/2023	. 09/25/2048		85,000,000	3.183%[3.0010%]		21,056	(591, 158)	21,056		(6,812,909)					2, 114, 495		
GROUP INC RCV 1.13 PAY	,																						
S0FR 06/08/2050			Interest																				
BHM2KXP69	ASSET REPLICATION	D PART 1	Rate	. CME LC2	Z7XYGSLJUHFXXNXD88	. 04/21/2023	. 06/08/2050		110,000,000	1.129%[5.6616%]			(1,581,470)			(47,559,301)					2,828,882		
BASIS SWAP WITH CME GROUP INC RCV 1.49 PAY																							
SOFR 01/27/2041			Interest							1.4865%[5.6616%	•												
BHM2KXPB8	ASSET REPLICATION	D PART 1		. CME LC2	Z7XYGSLJUHFXXNXD88	. 04/21/2023	. 01/27/2041		145,000,000			39,294	(2,646,372)	39,294		(42,297,120)					2,996,950		
BASIS SWAP WITH CME																							
GROUP INC RCV 2.13 PAY SOFR 06/10/2029			Interest																				
BHM2KXPH5	ASSET REPLICATION	D PART 1		. CME LCZ	Z7XYGSLJUHFXXNXD88	. 04/21/2023	. 06/10/2029	.	50 .000 .000	2.132%[5.6616%]			(547,066)			(4,031,408)					583,447		
BASIS SWAP WITH CME	NOOE! HEIETON TON TITE			201	2777 002001 77710000	. 0 1/2 1/2020	. 00, 10, 2020		00,000,000	2.102.0[0.0010.0]			(0 ,000)			(1,001,100)							
GROUP INC RCV 2.14 PAY																							
SOFR 06/10/2029 BHM2KXPP7	ASSET REPLICATION	D DART 1	Interest Rate	ONE TO	Z7XYGSLJUHFXXNXD88	. 04/21/2023	06/10/2020		E0 000 000	2.135%[5.6616%]			(546.608)			(4.024.081)					583.447		
	total - Swaps - Repli			. CME LC2	Z/ATUOLJUHFAANADOO	. 04/21/2023	. 00/ 10/2029	-	50,000,000	2. 133/6[3.0010/6]		60.350	(5.912.674)	60.350	XXX	(104,724,819)					9.107.221	XXX	XXX
CREDIT DEFAULT SWAP	total - Owaps - Repli	T THE	Cot reac									00,000	(3,312,014)	00,000	7000	(104,724,013)					3, 107,221	////	7000
WITH INTERCONTINENTAL																							
EXCHANGE INC RCV 1.00																							
PAY 100.00 12/20/2028				1																			
440000000 0	total - Swaps - Replication			ICE 549	9300EX04Q2QBFQ1Q27	. 09/20/2023	. 12/20/2028		250,000,000	1%[0%]		3,650,524	708,333	3,459,781		4,858,250 4,858,250			(190,743)		250,000,000		XXX
BASIS SWAP WITH CME	totai - Swaps - Repi	Cation - Cred	Delauit	1			1	I I		I		3,650,524	708,333	3,459,781	***	4,858,250			(190,743	1	250,000,000	***	***
GROUP INC RCV 2.09 PAY																							
S0FR 03/21/2042	VAGLB HEDGE - MACRO		Interest																				
BHM2EM703	HEDGE	N/A	Rate	. CME LC2	Z7XYGSLJUHFXXNXD88	. 03/17/2022	. 03/21/2042		150,000,000	2.0855%[5.4%]			(4,618,516)	(28, 177, 058)		(28, 177, 058)	252,444				3,202,498		2
BASIS SWAP WITH CME GROUP INC RCV 3.35 PAY																							
SOFR 12/22/2032	VAGLB HEDGE - MACRO		Interest																				
BHM2JNVX7	HEDGE	N/A		. CME LCZ	Z7XYGSLJUHFXXNXD88	. 12/20/2022	. 12/22/2032		290,000,000	3.35%[5.4%]			(5,220,834)	(2,206,391)		(2,206,391)	3, 174, 443				4,346,026		2
BASIS SWAP WITH CME																							
GROUP INC RCV 2.56 PAY SOFR 10/03/2047										2.5585%[5.6616%													
SUFR 10/03/204/ BHM2KXNW4	ASSET LIABILITY GAP .	D PART 1	Duration.	CME LC2	Z7XYGSLJUHFXXNXD88	. 04/21/2023	. 10/03/2047	<u> </u>	70,000,000				(545.941)	(12,713,446)	l	(12.713.446)	(12,713,446)				1,706,500		5
BASIS SWAP WITH CME									,000,000	ľ			(570,071)	(.=,/10,770)		(.=,/ 10, +10)	(.2,710,+10)						
GROUP INC RCV 2.56 PAY	1																						
SOFR 10/03/2047 BHM2KXNY0	ACCET LIADILITY CAD	D DART 1	Duration	CME LC2	77VVC01 ILIEVVNVD00	. 04/21/2023	10/02/2047		E0 000 000	2.564%[5.6616%]			(404 057)	(9,398,374)		(0.200.074)	(9,398,374)				1,267,686		_
יייי אואווייייייייייייייייייייייייייייי	INOULI LINDILIII GAP .	ע ראחו ו	Dul at 1011	UNIL LUZ	LIVIADE TOUR VVINTER	1. 04/21/2023	1. 10/03/204/		32.000.000	14.004/010.0010/01	1		(404.63/)	(8.080.3/4)	1	(8.080.3/4)	1(8.080.3/4)			1	1.207.080		J

Showing all Options,	Caps, Floo	rs, Collars,	Swaps and	Forwards	Open as c	of December	er 31 of Cu	rrent Y	ear

					Showing all	Options, (Caps, Floors	. Collars.	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												-
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedae
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Typo(c)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	Type(s) of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counter	party Trade	or		Notional	Received	(Received)	(Received)	Year	Carrying				Change in	zation)/	Hedged	Potential		Year-end
Description	or Replicated	Identifier		or Central Clearing		Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Codo	Fair Value	Increase/ (Decrease)	B./A.C.V.	Accretion	Item	Exposure	ence Entity	
Description	or Replicated	identiller	(a)	or Central Clearingr	louse Date	Expiration	Contracts	Amount	(Paid)	Palo	Pald	income	value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Entity	(b)
BASIS SWAP WITH CME																						
GROUP INC RCV 2.51 PAY SOFR 10/05/2067									2.5085%[5.6416%													
BHM2KXP51	ASSET LIABILITY GAP .	D DART 1	Duration	CME LCZ7XYGSL	.JUHFXXNXD88 . 04/21/2023	. 10/05/2067		250,000,000					(11, 127, 483		(11 107 400)	(11, 127, 483)				8,271,920		_
BASIS SWAP WITH CME	ASSEL LIADILITI GAF .	D FANT I	Dui at i oii	CINE LGZ/ATGSL	.04/21/2023	. 10/03/2007		230,000,000	ļ				(11, 121, 403		(11, 121, 403)	(11, 121,403)				0,271,920		3
GROUP INC RCV 2.57 PAY																						
S0FR 10/03/2047									2.5685%[5.6616%													
	ASSET LIABILITY GAP .	D PART 1	Duration	CME LCZ7XYGSL	.JUHFXXNXD88 . 04/21/2023	. 10/03/2047		75,000,000]			(583, 104)	(13,501,182		(13,501,182)	(13,501,182)				1,828,393		5
	otal - Swaps - Repli					1	1		I*			(11,373,252)	(77, 123, 934	XXX	(77, 123, 934)	(43,313,598)				20,623,023	XXX	XXX
	otal - Swaps - Repli			,-							3,710,874	(16.577.593)	(73,603,803		(176,990,503)	(43,313,598)		(190,743)		279,730,244		XXX
	otal - Swaps - Incon		nn .								0,710,074	(10,011,000)	(10,000,000	XXX	(170,000,000)	(40,010,000)		(100,140)	1	210,100,244	XXX	XXX
	otal - Swaps - Mcon)II											XXX							XXX	XXX
										-	00.050	(5.912.674)	00.050	XXX	(404 704 040)				-	0 407 004		
	Swaps - Interest R										60,350				(104,724,819)			/400 740		9,107,221		XXX
	Swaps - Credit De										3,650,524	708,333	3,459,781	XXX	4,858,250			(190,743)		250,000,000		XXX
	I Swaps - Foreign E											(10, 196, 883)	(66,929,809	XXX	(66,217,198)	(43,313,598)	(2,509,760)			21,170,526		XXX
	l Swaps - Total Retu	ırn												XXX							XXX	XXX
1399999999. Total														XXX							XXX	XXX
1409999999. Total											3,710,874	(15,401,224)	(63,409,678	XXX	(166,083,767)	(43,313,598)	(2,509,760)	(190,743))	280,277,747	XXX	XXX
CALL OPTION JAN 24 RTY			Interest	JP MORGAN CHASE																		
	HEDGE	N/A	Rate	BANK 7H6GLXDRU	JGQFU57RNE97 . 10/18/2023	. 01/19/2024		8,550	1750.602051				(2,405,507		(2,405,507)	(2,405,507)						2
JPMORGAN CHASE BANK NA																						
	VAGLB HEDGE - MACRO		Interest																			_
BHM2N81F7	HEDGE	N/A	Rate	BANK OF AMERICA B4TYDEB6G	KMZ0031MB27 . 10/19/2023	. 01/19/2024		11,500	1734 . 469971				(3,420,308		(3,420,308)	(3,420,308)						2
PUT OPTION MAR25 SPX <3750 10Y SOFR<3.5%	VAGLB HEDGE - MACRO		1-44	GOLDMAN SACHS & CO																		
<3750 TOY SUFR<3.5% BHM2N9RD2	HEDGE	NZA	Interest Rate		1HZNBB6K528 . 10/24/2023	. 03/21/2025		10,000,000	3750		810.000		1,053,964		1.053.964	243.964						2
CALL OPTION MAR24 NDX	VAGLB HEDGE - MACRO	IV A	Interest	JP MORGAN CHASE	. 10/24/2023	. 03/21/2023		10,000,000			010,000		1,000,004		1,000,004	240,504						2
@ 15338.57 BHM2NFQS6	HEDGE	N/A	Rate		IGQFU57RNE97 . 11/03/2023	. 03/15/2024		2,281	15338 . 57031				(3,759,797)	(3,759,797)	(3,759,797)						2
CALL OPTION MAR24 RTY	VAGLB HEDGE - MACRO		Interest	JP MORGAN CHASE	117 007 2020	. 007 107 202 1							(0,:00,:0		(0,700,707)	(0,100,101)						
@ 1786.60 BHM2NFQT4 .	HEDGE	N/A	Rate	BANK 7H6GLXDRU	IGQFU57RNE97 . 11/03/2023	. 03/15/2024		19,588	1786 . 599976		l		(5,030,732		(5,030,732)	(5,030,732)						2
CALL OPTION MAR24 MXEA	VAGLB HEDGE - MACRO		Interest	JP MORGAN CHASE									, , , , ,		, , , , , ,							
	HEDGE	N/A	Rate	BANK 7H6GLXDRU	IGQFU57RNE97 . 11/03/2023	. 03/15/2024		16,886	2072.560059				(3,038,783		(3,038,783)	(3,038,783)						2
PUT OPTION MAR25 SPX																						
<3850 10Y S0FR<3.25%	VAGLB HEDGE - MACRO		Interest	GOLDMAN SACHS & CO																		
BHM2NFR97	HEDGE	N/A	Rate	I W22LR0WP2	. 11/03/2023	. 03/21/2025		10,000,000	3850		815,000		993,367		993,367	178,367						2
PUT OPTION MAR25 SPX	W.O. D. UEDOE		l																			
<3900 10Y S0FR<3.25%	VAGLB HEDGE - MACRO HEDGE	N1/4	Interest	LIDO AO DEMOTOACE	TOL 400ENTIVEO 44 (00 (0000	00 (04 (0005		F 000 000	0000		375.000		519.880		F40, 000	444 000						0
BHM2NHLT5 PUT OPTION APR25 SPX	HEUGE	N/A	Rate	UBS AG BFM8T61CT	72L1QCEM1K50 . 11/09/2023	. 03/21/2025		5,000,000	3900		3/5,000		519,880		519,880	144,880		• • • • • • • • • • • • • • • • • • • •				2
<3950 10Y S0FR<3.25%	VAGLB HEDGE - MACRO		Interest	GOLDMAN SACHS & CO																		
BHM2NN479	HEDGE	N/A	Rate		. 11/15/2023	. 04/17/2025		10,000,000	3950		755,000		1, 113, 922		1, 113, 922	358,922						2
PUT OPTION APR25 SPX	TEDUE	10 /	na co	The state of the s	. 11/ 10/ 2020	. 0-1/ 11/ 2020		10,000,000					1,110,022		1, 110,022							
<3950 10Y S0FR<3.25%	VAGLB HEDGE - MACRO		Interest																			
BHM2NN5J2	HEDGE	N/A	Rate	BANK OF AMERICA B4TYDEB6G	KMZ0031MB27 . 11/15/2023	. 04/17/2025		5,000,000	3950		377,500		556,961		556,961	179,461						2
PUT OPTION MAR25 SPX													•									
<4000 10Y S0FR<3.25%	VAGLB HEDGE - MACRO		Interest	GOLDMAN SACHS & CO																		
BHM2NZ4W7	HEDGE	N/A	Rate	I W22LROWP2	1HZNBB6K528 . 12/05/2023	. 03/21/2025		10,000,000	4000		950,000	<u></u>	1, 138, 213		1, 138, 213	188,213				······································		2
	otal - Forwards - He	dging Other	·								4,082,500		(12,278,820		(12,278,820)	(16,361,320)					XXX	XXX
1479999999. Subt	otal - Forwards										4,082,500		(12,278,820	XXX	(12,278,820)	(16,361,320)					XXX	XXX
1509999999. Subt	otal - SSAP No. 108	Adjustment	ts											XXX							XXX	XXX
				Annuity Guarantees Under				1,176,369	10, 194, 125	XXX	10,906,736		(2,509,760)			547,503	XXX	XXX				
				arantees Under SSAP No.		1	(3,600,358)	, 15 1, 120	XXX	(14,488,944)		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1.620.372		XXX					
	otal - Hedging Othe									232.623.649	116.993.995	(0,000,000)	176.503.915	XXX	176,503,915	(134.557.639)			1	.,020,072	XXX	XXX
17199999999. Subt										202,020,049	3,710,874	(16,577,593)	(73,603,803	XXX	(176,990,503)			(190.743)		279,730,244	XXX	XXX
	otal - Replication otal - Income Gener	ation								1	0,110,014	(10,311,093)	(10,000,003	XXX	(110,880,003)	(40,010,098)		(190,743)	1	213,130,244	XXX	XXX
1129999999. SUDT	otal - Ilicoffie Gener	auun								1			ı	\/\X					1		$\Lambda\Lambda\bar{\Lambda}$	^^^

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
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
1739999999. Sub	total - Other													XXX							XXX	XXX
1749999999. Sub	total - Adjustments f	or SSAP No.	108 Derivat	ives										XXX							XXX	XXX
1759999999 - Tot										232,623,649	120,704,869	(19,001,582)	113,094,237	XXX	(4,068,796)	(177,871,237)	(2,509,760)	(190,743)	281,898,119	XXX	XXX

_		
(a)	Codo	Description of Hadged Right(a)
(a)	Code	Description of neuged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
		This derivative is part of the company's macro program, which hedges against the economic risk arising from Guaranteed Minimum Death Benefit (GMDB) and Guaranteed Minimum Withdrawal Benefit (GMMB) liabilities and contract revenues. For the twelve months ending December 31, 2023, the hedge has been effective at achieving its objective.
		This derivative is part of a hedge program designed to decrease portfolio spread duration to approach a targeted level. For the twelve months ending December 31, 2023, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART A - SECTION 2

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

						Showing	g all Op	otions, Cap	os, Floors,	Collars, S	waps and	l Forwards	s Terminat	ted During	Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description												Current Year											
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,		T ()			Date of		Indicate			Price,	of Un-	of Un-	Considera-		B 17			T	Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s)			Maturity	Termina	Exercise, Expiration.	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Jnrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value		Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(h)
		idontino	1.7	Excluding Variable Annuity Guaran	Duto			Ouic	Contracts	Amount	(i did)	i ala	i uiu	remination	IIICOIIIC	Value	XXX	Decircuse)	D.17 (.O.V.	71001011011	recognized	Itom	Deletted	XXX
SWP: USD 1.410500 14-00T-2028			Interest	T	ilees Onde	I JOAF I	10.100										^^^							***
IRS BHM2BY1P1	FIXED		Rate	. CME LCZ7XYGSLJUHFXXNXD88	10/12/2021	10/14/2028	04/21/2023	SALE		50,000,000	1.4105%			(37,341	(466, 436)						(37,341)			
SWP: USD 1.410500 14-JUL-2023		0	Interest																					
IRS BHM2KXWR5	FIXED	D PART 1.	Rate	. CME LCZ7XYGSLJUHFXXNXD88						50,000,000	1.4105%[5.2513%]			37,341	(487, 392)						37,341			
				/ariable Annuity Guarantees Unde			ut Options	3							(953,828)		XXX							XXX
01499999999. Subtota	 I - Purchased Options 	- Hedging	Effective \	/ariable Annuity Guarantees Unde	r SSAP No	0.108									(953,828)		XXX							XXX
FWDP 15Y RTP 3.085000 28-FEB-			Interest	J.P. MORGAN SECURITI																				
2028 15 BHM1UBGB7	VA MACRO PROGRAM	. N/A	Rate		02/27/2018	02/28/2028	03/27/2023	SALE		10,000,000	0.03085			(511, 130)			810,850			(235,500)			2
FWDP 20Y RTP 3.046000 28-FEB-			Interest	J.P. MORGAN SECURITI																				
2028 20 BHM1UBGD3	VA MACRO PROGRAM	. N/A	Rate		02/27/2018	02/28/2028	03/27/2023	SALE		5,000,000	0.03046			(319, 180)			437,560			(158,500)			2
FWDP 10Y RTP 3.214000 27-FEB-			Interest	J.P. MORGAN SECURITI																				
2025 10 BHM1UBGF8	VA MACRO PROGRAM	. N/A	Rate		02/27/2018	02/27/2025	03/27/2023	SALE		5,000,000	0.03214			(53,510)			308, 230			(12,000)			2
FWDP 15Y RTP 3.190000 27-FEB-			Interest	J.P. MORGAN SECURITI																				
2025 15 BHM1UBGH4	VA MACRO PROGRAM	. N/A	Rate		02/27/2018	02/27/2025	03/27/2023	SALE		20,000,000	0.0319			(396,260)			1,661,480			(153,900)			2
FWDP 20Y RTP 3.075000 27-FEB-			Interest	J.P. MORGAN SECURITI																				
2025 20 BHM1UBGK7	VA MACRO PROGRAM	. N/A	Rate		02/27/2018	02/27/2025	03/27/2023	SALE		5,000,000	0.03075			(118,435	i)			496,820			(35,000)			2
JUN25 SPX C @ 4160 SPX				J.P. MORGAN SECURITI																				
BHM25HD56	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index		12/08/2021	06/30/2025	03/27/2023	SALE	14,400	59,904,000	4160			20, 176, 249				8,533,297			5,660,064			2
MAR23 SPX P @ 3600 SPX				JP MORGAN CHASE BANK																				
BHM2FMMP0	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	7H6GLXDRUGQFU57RNE97	05/25/2022	03/17/2023	03/17/2023	EXPIRATION	25,000	90,000,000	3600	2,447,250						1,361,956			(2,447,250)			2
MAR23 NDX P @ 12500 NDX				J.P. MORGAN SECURITI																				
BHM2FW742	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	7H6GLXDRUGQFU57RNE97	06/10/2022	03/17/2023	03/15/2023	SALE	20,000	250,000,000	12500	29,263,568		5,997,560				(1,360,925)			(23,266,008)			2
MAR23 NDX P @ 10000 NDX				J.P. MORGAN SECURITI																				
BHM2FW767	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index		06/10/2022	03/17/2023	03/15/2023	SALE	20,000	200,000,000	10000	(11,003,492)	(6,000)			(6,786,946)			10,997,492			2
MAR23 SPX P @ 3600 SPX				GOLDMAN SACHS & CO.																				
BHM2H2P38	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	FOR8UP27PHTHYVLBNG30	08/19/2022	03/17/2023	03/13/2023	SALE	100,000	360,000,000	3600	(19,690,000)	(456, 120)			(3,343,110)			9,388,880			2
SEP23 SPX C @ 4500 SPX				GOLDMAN SACHS & CO.																				
BHM2KNIIL0	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index		03/14/2023	09/15/2023	09/15/2023	EXPIRATION	200,000	450,000,000	4500		3,252,000								(3,252,000)			2
SEP23 SPX P @ 2800 SPX				J.P. MORGAN SECURITI																				
BHM2MQGQ8	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index		09/12/2023	09/15/2023	09/15/2023	EXPIRATION	200,000	560,000,000	2800		2,000								(2,000)			2
SEP23 MXEA P @ 2300 MXEA				J.P. MORGAN SECURITI																				
BHM2MQTW1 SEP23 RTY P @ 2000 RTY	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	ZBUT11V806EZRVTWT807	09/14/2023	09/15/2023	09/15/2023	SALE	80,000	184,000,000	2300		(8,227,200)) (7,671,200	η						556,000			2
BHN2NQUF6	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2023	09/15/2023	09/15/2023	SALE	80.000	160,000,000	2000		(5.352.400)	(5.557.600	0						(205.200)			2
		- Hedging		all Options and Warrants	03/ 14/ 2023	03/ 13/ 2023	03/ 13/ 2023	OALL	00,000	100,000,000	2000	1.017.326		11.084.374	·		XXX	2.119.212			(3, 164, 922)			XXX
	I archaeca Optione	- ricuging		J.P. MORGAN SECURITI		1		1				1,017,320	(10,323,000)	11,004,374	1		XXX	2,119,212			(3, 104, 922)			XXX
FWDP 15Y RTR 3.085000 28-FEB- 2028 15 BHM1UBGA9	VA MACRO PROGRAM	N/A	Interest Rate		02/27/2010	02/28/2028	03/37/2022	CVIE		10,000,000	0.03085			1,604,270	J			1,141,880			(117,500)			,
	VA MAURU PHUGHAM	. N/A		J.P. MORGAN SECURITI	02/21/2018	02/28/2028	03/21/2023	OHLE		10,000,000	0.03085			1,004,270	<u> </u>			1, 141,680			(117,500)			۷
FWDP 20Y RTR 3.046000 28-FEB- 2028 20 BHM1UBGC5	VA MACRO PROGRAM	N/A	Interest Rate		02/27/2010	02/28/2020	03/27/2022	SALE		5,000,000	0.03046			1,036,755	.[742, 115			(59,000)			2
	TA MACHO I HOURAM			J.P. MORGAN SECURITI	32/21/2010	02/20/2020	00/21/2020	ONEL		3,000,000	0.03040			1,000,700				142,113			(33,000)			٠
FWDP 10Y RTR 3.214000 27-FEB- 2025 10 BHM1UBGE1	VA MACRO PROGRAM	N/A	Interest Rate		02/27/2019	02/27/2025	03/27/2022	SALE		5.000.000	0.03214			584.460	,I		I	464.540			(76,600)			2
FWDP 15Y RTR 3.190000 27-FEB-	mnono i nouthii			J.P. MORGAN SECURITI	02,21,2010	32/21/2023	30/2//2020	ONEL		3,000,000	0.00214							104, 040			(70,000)			
2025 15 BHM1UBGG6	VA MACRO PROGRAM	N/A	Interest Rate		02/27/2018	02/27/2025	03/27/2023	SALE		20,000,000	0.0319	1		3,147,660	,I		l	2,659,140			(502,900)			2
FWDP 20Y RTR 3.075000 27-FEB-			Interest	J.P. MORGAN SECURITI	32, 21, 2010	02/21/2020	55/21/2020			20,000,000				0, 147,000				2,000,140			(502,500)			
2025 20 BHM1UBGJO	VA MACRO PROGRAM	N/A	Rate		02/27/2018	02/27/2025	03/27/2023	SALE		5,000,000	0.03075	1		932,415	.1		l	816,490			(160,000)			2
JUN25 SPX P @ 2800 SPX	IIINOTO I TIOURNII			/// // // // // // // // // // // // //	02/21/2010	32/21/2023	30/2//2020	ONEL		5,000,000								0 10, 400			(100,000)			
BHM1W5QB7	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	11/03/2023	SALE	35,700	99,960,000	2800	16,870,903	(1,451,400)	(13, 118, 670)			(739, 372)			(15,863,438)			2
JUN25 SPX P @ 2800 SPX				J.P. MORGAN SECURITI				I		I														
BHM1W5VS4	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	7H6GLXDRUGQFU57RNE97	12/08/2021	06/20/2025	11/03/2023	SALE	35,700	99,960,000	2800	16,963,514	(1,449,438)) (13,256,249)			(745,878)			(15,996,470)			2
JUN25 RTY P @ 1670 RTY	WAR DUEDOE WARDS TO SEE		5 · 1 / 1 ·	HODO DANK DI O	40 (00 (000)	00 (00 (0555	44 (00 (0000	0115	00	400 000		45.047.100	(7.744	/40 040 ===	J			(0.440.000			(40.050			
BHM1NHUE0	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54 CREDIT SUISSE INTERN	12/08/2021	06/20/2025	11/03/2023	SALE	60,000	100,200,000	1670	15,847,127	(7,741,538)) (10,016,533	Y			(2,410,148)			(10,252,140)			2
JUN26 MXEA P @ 1920 MXEA	MAN D LIEBOR				40 (00 (00)	00 (40 (004	44 (00 (00)	0115		400		40	(7	(7 *** * * * * * * * * * * * * * * * * *	J			(0.000 100			/0 =-= =-			
BHM1IIPA20	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	GOLDMAN SACHS & CO. E58DKGMJYYYJLN8C3868	12/08/2021	06/19/2026	11/03/2023	SALE	52, 100	100,032,000	1920	16,602,681	(7,825,816)) (7,982,327	!			(2,225,406)			(9,546,889)			2
JUN28 SPX P @ 2850 SPX	WAR DUEDOE WARDS TO SEE		5 · 1 · 11 ·		40 (00 (000)	00 (40 (0000	44 (00 (0000	0115	05 :	400 005		00 007	/4 700	/44 050	J			(0.004.100)			/40 040			
BHM1WPABO	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	GOLDMAN SACHS & CO. FOR8UP27PHTHYVLBNG30	12/08/2021	06/16/2028	11/03/2023	SALE	35, 100	100,035,000	2850	20,007,832	(4,702,689)) (14,258,896	1			(2,081,492)			(16,012,677)			2
JUN28 SPX P @ 2850 SPX	VACUE HEDGE MAGES HEDGE	N/A	Emiliar (1-2		10/00/0001	00/10/0000	11/00/0000	ONE	05 400	100 005 000	0050	10 750 500	(4 700 505)	(10.070.004	J			(0.040.007)			(15 700 FF0)			,
BHM1WR7L8	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	FOR8UP27PHTHYVLBNG30 GOLDMAN SACHS & CO.	12/08/2021	00/16/2028	11/03/2023	SALE	35, 100	100,035,000	2850	19,756,529	(4,700,535)) (13,972,024	1			(2,048,927)			(15,760,553)			۷
JUN28 SPX P @ 2900 SPX BHM1X3664	MACH D. LIEDOE MACDO LEDOE	N/A	Footbody !		00 /47 /0040	00 (40 (0000	44 /00 /0000	0115	04 500	100 050 000	~~~	10 410 000	(4 007 044)	(40,000,550	J.			(2.000.737)			(45 007 047)			
BTM1A3664	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/index	FOR8UP27PHTHYVLBNG30	09/1//2018	00/16/2028	11/03/2023	3ALE	34,500	100,050,000	2900	19,412,060	(4,837,841)	(13,369,556	J			(2,000,/3/)			(15,287,017)			۷

SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

The Control of Contr						5	Showing	all Op	otions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ed During	Current Y	′ear							
December Process Pro	1	2	3	4	5	6	7	8	9	10	11	12		14	15	16	17	18 19	20	21	22	23	24	25
Part		Description												Current Veer										
March Marc												Strike												Hedge
Second S									Indicate						Considera-					Current	Gain	Adjustment	Gain	
Part Part			Schedule	Type(s)																				
Part Part			/ Exhibit	Of Dick(e)	Exchange Counterparty	Trade					Notional												0	
Control of the cont	Description									٠.									B./A.C.V.					
March Marc															===									_
March Marc		VAGLB HEDGE - MACHO HEDGE	N/A	Equity/Index	BANK OF AMERICA B41YDEB6GKMZ0031MB27	11/09/2018	12/19/2025	11/03/2023	SALE	36,500	100,3/5,000	2/50	16,493,366	(1,958,348)	(12,482,5/4)			(1,0/1,058			(15,022,292)			2
Control Cont		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	06/07/2021	06/30/2023	06/30/2023	EXPIRATION	1,520	16,720,000	11000	934,851	18,584	(681,257)			86,815			(957, 463)			2
Control Cont		VAGLB HEDGE - MACRO HEDGE	N/A	Fauity/Index	BANK OF AMERICA B4TYDEB6GKM70031MB27	06/07/2021	06/30/2025	10/19/2023	SALE		14 280 000	12750	1.810.589	30.886	(235, 273)						(1.344.145)			2
March Marc										·														
Martin M		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/07/2021	06/28/2024	10/19/2023	SALE	1,320	16,500,000	12500	1,787,180	52,968	(868,819)			(1,262,109			(1,813,629)			2
	BHM29Z5D4	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/16/2021	06/28/2024	10/19/2023	SALE	17,040	66,456,000		6,276,657	186,026	(2, 197, 386)			(986,513			(6,249,646)			2
Control Cont		VAGLB HEDGE - MACRO HEDGE	N/A	Fauity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	12/08/2021	06/30/2023	06/30/2023	EXPIRATION	20.000	77 500 000		5.296.095	105. 279	(3. 104. 703)						(5.424.200)			2
March Part	JUN28 SPX P @ 3500 SPX									·														
Post Post		VAGLE HEDGE - MACHO HEDGE	N/A	Equity/Index	CITIBANK NA E5/UDZIIZ/FF32TWEFA76	0//14/2021	06/16/2028	11/06/2023	SALE	1,805	6,31/,500	3500	837,248	(421,919)	(252,765)			(78,929			(480,516)			2
	BHM2ASYU8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/21/2024	11/06/2023	SALE		11,844,000	3500	948,638	(141,603)	(300,573)			(37,777			(872,930)			2
March Marc		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/18/2027	11/06/2023	SALE		6,317,500	3500	773,765	(364,322)	(247,654)			(96,664			(472,035)			2
Part Part		VACED HEDGE . MACON HEDGE	N/A							0 440	7 500 500	2500	1					(444,050			/EAD 7441			2
	JUN25 SPX P @ 3500 SPX	VAULD MEDGE - MAUNU MEDGE	N/A							2, 143			831,52/	(300,810)				, , ,				•••••		۷
	BHM2ASYX2	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2021	06/20/2025	11/06/2023	SALE	2,406	8,421,000	3500	816,557	(281, 161)	(278,993)			(95,344			(613,583)			2
Mart Mart		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	CITIBANK NA E570DZNZ7FF32TNEFA76	07/14/2021	06/16/2023	06/16/2023	EXPIRATION		11,844,000	3500		14,310	(246, 175)			126,736			(735, 971)			2
March 1/2 1/					J.P. MORGAN SECURITI																			
Section Control Cont		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	7H6GLXDRUGQFU57RNE97	07/15/2021	06/30/2026	10/18/2023	SALE	960	12,000,000	12500	1,456,360	14,137	162,895			(855, 282			(889,272)			2
Column C		VAGLB HEDGE - MACRO HEDGE	N/A	Fauity/Index		12/08/2021	06/30/2023	06/30/2023	EXPIRATION	6 200	13.950.000	2250	1.070.513	21 280	1.417.792			(1.333.915			618 135			2
Marting Mart													,,,,,,,,,	,				(1,111)			,			
MACRIST 1		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	E58DKGMJYYYJLN8C3868	12/08/2021	06/30/2027	10/20/2023	SALE	800	10,000,000	12500	1,180,020	3,725	422,548			(645,010			(560,547)			2
Mail Part Accord Part		VACUE HENCE - MACEN HENCE	N/A	Equity/Indox		12/08/2021	06/30/3036	10/10/2022	CALE	12 400	40 600 000	4000	6 355 747	61 605	1 066 274			(1 195 919			(3 690 690)			2
MARKER 1906		VAGED TIEDUE - MAGNO TIEDUE		Equity/ index	CREDIT SUISSE INTERN	12/00/2021	00/ 30/ 2020	10/ 13/ 2023	OALL	12,400	43,000,000	4000	0,000,141	01,033	1,000,274			(1,100,010			(3,000,003)			2
Machina Mach	BHM2B3LP7	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	E58DKGMJYYYJLN8C3868	12/08/2021	06/30/2027	10/19/2023	SALE	10,600	42,400,000	4000	5,835,569	18,420	1,504,218			(925, 452			(3,010,989)			2
SEPS SEPS 2 000 SPX SEPS		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/08/2021	09/17/2027	11/06/2023	SALE	4.000	10.400.000		906.466	(345.963)	(336, 183)			(78.361			(627.808)			2
Page 1982																								
		VAGLB HEDGE - MACHO HEDGE	N/A	Equity/Index		12/08/2021	09/18/2026	11/06/2023	SALE	4,800	12,480,000	2600	947, 768	(318,81/)	(360,951)			(69,8//			(/05,/60)			2
SPEC P. 2000 SPE P. 2000	BHM2BN142	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	7H6GLXDRUGQFU57RNE97	09/21/2021	09/15/2023	09/15/2023	EXPIRATION	6,000	15,600,000	2600	573,863	18,818	(190,089)			222,330			(594,000)			2
SEPTIS SEPT P. 2000 SEX	SEP24 SPX P @ 2600 SPX				GOLDMAN SACHS & CO.																			
HARRING MAX FOUND FOUND MAX Equity/Index HARRING		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	FOR8UP27PHTHYVLBNG30	12/08/2021	09/20/2024	11/06/2023	SALE	6,000	15,600,000	2600	823, 183	(92,944)	(288,252)			107,866			(762,225)			2
HARRING WALE HEDGE - WICK) HEDGE WALE HEDG	BHM2BN1A8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/08/2021	09/15/2028	11/06/2023	SALE	4,000	10,400,000	2600	990,034	(432,828)	(345,091)			(73,724			(636,848)			2
JUNIOS PY P 8 300 SY P		VAGLE HENGE - MACEN HENGE	N/A	Fauity/Index	BARCLAYS BANK PLC G5GSFE7V.IP51701K5573	12/08/2021	09/19/2025	11/06/2023	SALE	5 600	14 560 000	2600	937 230	(233 204)	(340 144)			(3.530	J		(767 480)			2
June 25 PC P	JUN26 SPX P @ 3500 SPX																							
Substrate Subs		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/08/2021	06/18/2026	11/06/2023	SALE	4,857	16,999,500	3500	1,908,669	(805,960)	(654,916)			(260, 132			(1,266,748)			2
J.P. MORAN SEQUITI J.P. MORAN SE		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index		12/08/2021	06/16/2023	06/16/2023	EXPIRATION	7.616	26.656.000		1.531.443	30.437	(463.651)			286 422			(1.565.393)			2
JUNICA SPY, P 8 3500 SPX HAICINGPO NALB HEIDGE - MACRO HEIDGE . M				, ,			1			, , , , ,	, , , , , , , , , , , , , , , , , , , ,		,	. ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								***	
BRICENSIPP ALL PROPERTY REPORT OF A CONTRIBUTION		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	7H6GLXDRUGQFU57RNE97	12/08/2021	06/20/2025	11/06/2023	SALE	5,594	19,579,000	3500	1,866,579	(654,381)	(598,312)			(219,435			(1,377,807)			2
BHICBINGION ACT AGLB HEDGE - MACRO HEDGE N/A Equity/Index BARCLAYS BANK PLC G6SSEF7/LIPS/ITOLK5573 09/22/2021 06/17/2027 11/06/2023 SALE 4,195 14,682,500 3500 1,842,432 (846,409 (598,146) (299,185) (1170,170) (299,185)	BHM2BNGP9	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	09/23/2021	06/21/2024	11/06/2023	SALE	7,616	26,656,000	3500	2,133,648	(318,738)	(670,927)			(84,955			(1,959,086)			2
JUNIOS SPYL P @ 3500 SPX BHIZBNRS SEPZY SPYL P @ 3500 SPX BHIZBNRS WAGLB HEDGE - MACRO HEDGE WAG		VAGI R HENGE - MACON MENCE	N/A	Fauity/Indox	RARCI AVS. RANK PLC. GEOSEETV IDS 1701 IVEE 79	00/22/2024	06/17/2027	11/06/2022	SALE	A 10E	14 692 600	3EUU	1 9/10 //20	(846 400)	(500 14c)			(220 405			(1 115 000)			2
SEPT27 FXY P @ 2600 SFX BHIZDRIF SFX P & 2600 SFX BHIZDRIF SFX P & 260	JUN28 SPX P @ 3500 SPX									.,												*******************		
BHURBBRZB		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	09/22/2021	06/16/2028	11/06/2023	SALE	4, 195	14,682,500	3500	1,992,857	(980,984)	(647,353)			(189,530	·····		(1,170,170)			2
BHUSBRISS	BHM2BRGZ8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/27/2021	09/17/2027	11/06/2023	SALE	4,000	10,400,000	2600	840,451	(345,908)	(261,984)			(70,803			(561,228)			2
SEP2S SPY, P @ 2600 SPX BHUZBRY87		VAGLE HEDGE - MACED HEDGE	N/A	Fauity/Indox	HSBC BANK PLC MP6157V7REI191VDVEVEA	12/08/2021	09/15/2022	11/06/2022	SALE	4 000	10 400 000	oenn	938 463	(492 252)	(285, 022)						(585, 212)			2
SEPTOS SPY, P @ 2600 SPX BHIZERPISS VAGLB HEDGE - IMACRO HEDGE N/A Equity/Index HSBC BANK PLC MP615ZYZBEUJUXPYFY54 12/08/2021 09/18/2026 11/06/2023 SALE	SEP25 SPX P @ 2600 SPX									·														[
BHIZBRY95		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/08/2021	09/19/2025	11/06/2023	SALE	5,600	14,560,000	2600	926,825	(233,399)	(333,385)			(2,746			(761,320)			2
1 SEPZ 3 SPL P & 280U SPX B 1 SPA P 1 280U SPX B 1 SPA P 1 280U SPX B 1 SPA P 1 280U SPX B 1 SPA P 1 280U SPX B 1 SPA P 1 280U SPX B 1 SPA P 1 SPA P 1 280U SPX B 1 SPA P 1 SP	BHM2BRH95	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/08/2021	09/18/2026	11/06/2023	SALE	4,800	12,480,000	2600	885,337	(319,388)	(290,348)			(63,945			(640,526)			2
		VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBELI3LIXPYFY54	09/29/2021	09/15/2023	09/15/2023	EXPIRATION	6.000	15,600,000		565 249	18,536	(181, 257)						(585, 084)			2

SCHEDULE DB - PART A - SECTION 2

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

						Showing	g all Op	otions, Cap	s, Floors,	Collars, S	Swaps and	l Forwards	Terminat	ed During	Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description											Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/	ı	Inrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination		Value		Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SEP24 SPX P @ 2600 SPX	Of Replicated	identinei	(a)	or Certifal Cleaninghouse	Date	tion	Date	Sale	Contracts	Amount	(Faiu)	Faiu	Faiu	Termination	income	value	Code (i	Declease)	B./A.C.V.	Accietion	Recognized	ILCIII	Deletteu	(D)
BHM2BBHC8	VAGLB HEDGE - MACRO HEDGE .	N/A	Fauity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/08/2021	09/20/2024	11/06/2023	SALE	6,000	15,600,000	2600	797,805	(93,736)	(269,011)				109,245			(743,574)			2
SEP27 SPX P @ 2600 SPX	VAGED TIEDGE MAGNOTIEDGE :		Equity/ mucx	I TOO DANK I EU IN UTUE I EDEUGUA II TUY	12/00/2021	00/ 20/ 2024	11/00/2020	ONEE	0,000	10,000,000			(50,760)	(200,011)				100,240			(140,014)			٠
BHM2BSJJJ9	VAGLB HEDGE - MACRO HEDGE .	N/A	Fauity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/08/2021	09/17/2027	11/06/2023	SALE	4.000	10.400.000	2600	872,279	(345,935)	(296,389)				(74,447)			(591.960)			2
SEP28 SPX P @ 2600 SPX	VIGES TIESGE MINORS TIESGE I		Equity, muox	CONTENT CENTER III CENTED INCIDOR OF	12, 00, 202 1	007 117 2027	11,00,2020	ONEE THE		10, 100,000			(0.0,000)	(200,000)	1						(001,000)			
BHM2BSJL4	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/08/2021	09/15/2028	11/06/2023	SALE	4,000	10,400,000	2600	959, 123	(432,484)	(305,635)				(69,559)			(601,907)			2
SEP25 SPX P @ 2600 SPX																								
BHM2BSJP5	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/08/2021	09/19/2025	11/06/2023	SALE	4,800	12,480,000	2600	783,435	(200,263)	(266,078))			(1,527)			(633,501)			2
SEP24 SPX P @ 2600 SPX																								
BHM2BSJS9	VAGLB HEDGE - MACRO HEDGE .	. N/A	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	10/01/2021	09/20/2024	11/06/2023	SALE	10,000	26,000,000	2600	1,385,886	(154,471)	(497,690))			179,022			(1,287,324)			2
SEP26 SPX P @ 2600 SPX	WAR BUILDOE MADO HEDGE	N1 /4		CONTENT OF FRANCE CONTENTS OF THE CONTENTS OF	40 (00 (0004	00 (40 (0000	44 (00 (0000	0115	4 400	44 440 000	0000	050 000	(000, 000)	(040, 070)				(00.040)			(007, 475)			•
BHM2BSJV2	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	12/08/2021	09/18/2026	11/06/2023	SALE	4,400	11,440,000	2600	856,829	(292,359)	(310,372)				(62,918)			(627,475)			2
SEP23 SPX P @ 2600 SPX BHM2BSJW0	VAGLB HEDGE - MACRO HEDGE .	N/A	Footbod lades	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	10 (01 (0001	09/15/2023	00/45/0000	EXPIRATION	10,000	26.000.000	2600	969.964	31,807	(972.193)	,			(271,271)			(1.004.000)			•
	VAGLE REDGE - MACHO REDGE .	. IN/A	Equity/Index	GOLDMAN SACHS & CO.	10/01/2021	09/ 13/ 2023	09/13/2023	EAFTHATIUN	10,000	20,000,000		303,304	31,007	(3/2, 133)				(2/1,2/1)			(1,004,000)			4
MAR23 SPX C @ 4500 SPX		l																						
BHM2HYGX2	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	FOR8UP27PHTHYVLBNG30	10/24/2022	03/17/2023	03/17/2023	EXPIRATION	100,000	450,000,000	4500	10,852,080						3,219,367			(3,617,360)			2
OCT23 SPX P @ 3500 SPX																								
BHM2J1SQ4	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2022	10/20/2023	10/20/2023	EXPIRATION	100,000	350,000,000	3500			1				4, 131, 915			(19,645,000)			2
DEC23 SPX P @ 4300 SPX				JP MORGAN CHASE BANK																				
BHM2J8RU1	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index		11/17/2022	12/15/2023	12/15/2023	SALE	100,000	430,000,000	4300	48,548,788	(2,200,587)	(4,514,018))			(791,033)			(50,862,220)			2
DEC23 SPX P @ 4300 SPX				WELLS FARGO BANK, N.																				
BHM2J8T05	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	KB1H1DSPRFMYMCUFXT09	11/17/2022	12/15/2023	12/15/2023	SALE	100,000	430,000,000	4300	46,294,012	(2,098,384)	(4,304,371)				(3,045,866)			(48,500,000)			2
SEP23 MXEA P @ 2300 MXEA			' '																					
BHM2KNY20	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/15/2023	09/15/2023	09/15/2023	EXPIRATION	160,000	92,000,000	2300		13,534,283	7,641,083							(5,893,200)			2
SEP23 RTY P @ 2000 RTY				GOLDMAN SACHS & CO.																				
BHM2KNYT1	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	FOR8UP27PHTHYVLBNG30	03/15/2023	09/15/2023	09/15/2023	EXPIRATION	160,000	80,000,000	2000		10,656,287	5,533,887							(5, 122, 400)			2
	VAGED TIEDGE MAGNOTIEDGE :		Equity/ mucx	GOLDMAN SACHS & CO.	00/ 10/ 2020	007 107 2020	00/ 10/ 2020	EXITINITION		00,000,000	2000		10,000,207								(0, 122, 400)			٠
JUL23 SPX P @ 3950 SPX	WAR DIFFOR MADO LEDGE	N1 /4			05 (05 (0000	07 (04 (0000	07/04/0000	FYDIDATION	000 000	005 000 000	0050		4 000 400								(4.000.400)			•
BHM2LHC42	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	J.P. MORGAN SECURITI	05/25/2023	07/21/2023	07/21/2023	EXPIRATION	200,000	395,000,000	3950		4,639,420								(4,639,420)			2
SEP23 SPX C @ 4500 SPX																								
BHM2MQGR6	VAGLB HEDGE - MACRO HEDGE .		Equity/Index	ZBUT11V806EZRVTWT807	09/12/2023		09/15/2023	EXPIRATION	200,000	900,000,000	4500		(998,650)								998,650			2
0169999999. Subtota	al - Purchased Options	 Hedging 	Other - Pu	t Options								311,816,044	(19,953,567)	(100,677,848))		XXX	(12,488,175)			(300, 147, 163)			XXX
0219999999, Subtota	al - Purchased Options	- Hedaina	Other									312.833.370	(30.279.167)	(89,593,474)			XXX	(10.368.963)			(303,312,085)			XXX
	al - Purchased Options													, , , , , , , ,			XXX							XXX
	al - Purchased Options																XXX							XXX
			delleration																					
	al - Purchased Options																XXX							XXX
04399999999. Total Pi	urchased Options - Ca	II Options a	and Warrai	nts								1,017,326	(10, 325, 600)	11,084,374			XXX	2,119,212			(3, 164, 922)			XXX
04499999999, Total Pi	urchased Options - Pu	t Options										311.816.044	(19.953.567)	(100.677.848)	(953,828)		XXX	(12.488.175)			(300, 147, 163)			XXX
	urchased Options - Ca											, , , , , , , , , , , , , , , , , , , ,	, . , ,	, , ,-,-	,,,		XXX				. , , , ,			XXX
																	XXX							XXX
	urchased Options - Flo																							
	urchased Options - Co																XXX							XXX
	urchased Options - Ot	ner															XXX							XXX
04999999999999999999999999999999999999	urchased Options											312,833,370	(30, 279, 167)	(89,593,474)	(953,828)		XXX	(10,368,963)	-		(303,312,085)			XXX
		edaina Effe	ective Excl	uding Variable Annuity Guarantees	Under S	SAP No.1	08										XXX							XXX
				able Annuity Guarantees Under SS													XXX							XXX
JUN25 SPX P @ 1400 SPX	A TYTICLE OPLIONS - II	T I	l valle	I	, a 1NO.10	Ť		1	1	ı					1		^^^							////
BHM1W5QA9	VAGLB HEDGE - MACRO HEDGE .	N/A	Fauity/Indox	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	11/03/2022	SALE	35,700	49,980,000	1400	(2,992,835)	(244,473)	1,889,244			l	39,987			2,764,786			,
	HEDOL - MNUTU HEDDE .		Equity/ IIIuex	J.P. MORGAN SECURITI	12, 00, 202 1	30/ 20/ 2023	. 1/ 00/ 2023	ONLL	55,700		1400	(2,002,000)	(244,4/3)	1,005,244				55,501			2,104,100			
JUN25 SPX P @ 1400 SPX	1	NI /A	Ford A. C. S.		10 /00 /000	00/00/000=	11/00/0000	OHE	AF 344	40 000 000	2,00	(0.000.0=0	/010 100	0.047.010				10 700			0.004.000			
BHM1W5VT2		N/A	Equity/Index		12/08/2021	06/20/2025	11/03/2023	SALE	35,700	49,980,000	1400	(3,089,379)	(242,428)	2,017,910				46,769			2,884,623			2
HINDE DTV D & DOE DTV	VAGLB HEDGE - MACRO HEDGE .		1,.											l	1	l								•
JUN25 RTY P @ 835 RTY			' '	HODO DAME DLO MOCLETUTOCIONIVOVEVEA	10/00/0001	06/00/0005	11/02/0000	CALE	00.000	E0 400 000	005	(0.040.505	(040 007)	040 400				COE 000			0 454 540			
BHM1WHUD2	VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE .		' '	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	12/08/2021	06/20/2025	11/03/2023	SALE	60,000	50, 100,000	835	(2,612,585)	(619,967)	818,162				605,332			2,154,540			2
BHM1WHUD2 JUN26 MXEA P @ 960 MXEA	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	CREDIT SUISSE INTERN					·															2
BHM1WHUD2 JUN26 MXEA P @ 960 MXEA BHM1WPA38		N/A	' '	CREDIT SUISSE INTERNE58DKGMJYYYJLN8C3868		06/20/2025 06/19/2026		SALE	60,000					(1,554,836)				605,332			2,154,540 1,189,971			2
BHM1WHUD2 JUN26 MXEA P @ 960 MXEA	VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	CREDIT SUISSE INTERNE58DKGMJYYYJLN8C3868 GOLDMAN SACHS & CO.	12/08/2021	06/19/2026	11/03/2023	SALE	·	50,016,000	960			(1,554,836))			(4,719)			1,189,971			2
BHM1WHUD2 JUN26 MXEA P @ 960 MXEA BHM1WPA38	VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	CREDIT SUISSE INTERN	12/08/2021	06/19/2026	11/03/2023	SALE	·		960	(2,771,510)	(903,307))									2
BHM11IHUD2	VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE .	N/A	Equity/Index	CREDIT SUISSE INTERNE58DKGMJYYYJLN8C3868 GOLDMAN SACHS & CO.	12/08/2021	06/19/2026	11/03/2023	SALE	52,100	50,016,000	960	(2,771,510)	(903,307)	(1,554,836))			(4,719)			1,189,971			2
BHM1IIHUD2 JUN26 MXEA P @ 960 MXEA BHM1IIPA38 JUN28 SPX P @ 1425 SPX BHM1IIPA42 JUN28 SPX P @ 1425 SPX	VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE .	N/A N/A	Equity/Index Equity/Index Equity/Index	CREDIT SUISSE INTERN	12/08/2021	06/19/2026 06/16/2028	11/03/2023 11/03/2023	SALE	52, 100	50,016,000 50,017,500	960	(2,771,510	(903,307)	(1,554,836))			(4,719)			1,189,971 4,002,371			2
BHI11HU02 JUN26 IMEA P @ 960 MMEA BHI11PA38 JUN28 SPX P @ 1425 SPX BHI11PA42 JUN28 SPX P @ 1425 SPX BHI11PA46	VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE .	N/A N/A	Equity/Index	CREDIT SUISSE INTERN E580KGMJYYYJUN8C3868 GOLDMAN SACHS & CO. FORBUP27PHTHYVLBNG30 GOLDMAN SACHS & CO. FORBUP27PHTHYVLBNG30	12/08/2021	06/19/2026 06/16/2028	11/03/2023 11/03/2023	SALE	52,100	50,016,000 50,017,500	960	(2,771,510	(903,307)	(1,554,836)				(4,719)			1,189,971			2
BHM1IH-LO2 JUN26 MICEA P @ 960 MIXEA BHM1IIIPA38 JUN28 SPX P @ 1425 SPX BHM1IIPA42 JUN28 SPX P @ 1425 SPX BHM1IIPA16 JUN28 SPX P @ 1425 SPX BHM1IIR7M6 JUN28 SPX P @ 1450 SPX	VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE .	N/A N/A N/A	Equity/Index Equity/Index Equity/Index Equity/Index	OREDIT SUISSE INTERN GOLDMAN SACHS & CO. GOLDMAN SACHS & CO. FORBUP27PHTHYVLBNG30 GOLDMAN SACHS & CO. FORBUP27PHTHYVLBNG30	12/08/2021 12/08/2021 12/08/2021	06/19/2026 06/16/2028 06/16/2028	11/03/2023 11/03/2023 11/03/2023	SALE	52, 100 35, 100 35, 100	50,016,000 50,017,500 50,017,500		(2,771,510)	(903,307) (838,536) (836,743)	(1,554,836)2,071,3591,836,088				(4,719) 617,353 590,238			1,189,971			2
BHI11H-ID02 JUN26 MKEA P 8 960 MXEA BHI11FA38 JUN28 SPX P 8 1425 SPX BHI11FA12 JUN28 SPX P 8 1425 SPX BHI11FR7M6 JUN28 SPX P 8 1450 SPX BHI11SR7M6 JUN28 SPX P 8 1450 SPX	VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE .	N/A N/A N/A	Equity/Index Equity/Index Equity/Index	OREDIT SUISSE INTERN GOLDMAN SACHS & CO. GOLDMAN SACHS & CO. FORBUP27PHTHYVLBNG30 GOLDMAN SACHS & CO. FORBUP27PHTHYVLBNG30	12/08/2021 12/08/2021 12/08/2021	06/19/2026 06/16/2028 06/16/2028	11/03/2023 11/03/2023 11/03/2023	SALE	52, 100	50,016,000 50,017,500		(2,771,510)	(903,307) (838,536) (836,743)	(1,554,836))			(4,719)			1,189,971 4,002,371			2
BHM11H-U02 JUU26 MICEA P @ 960 MIXEA BHM11FA38 JUU26 SPX P @ 1425 SPX BHM11FA42 JUU26 SPX P @ 1425 SPX BHM11FA16 JUU28 SPX P @ 1425 SPX BHM11FA16 JUU28 SPX P @ 1450 SPX BHM11FA16 JUU28 SPX P @ 1450 SPX BHM11FA16	VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE .	N/A N/A N/A N/A	Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index	OREDIT SUISSE INTERN ESBOKGIJ/YY/LINBC3868 GOLDIMAN SACHS & CO. FORBUP27PHTHYVLBING30 GOLDIMAN SACHS & CO. FORBUP27PHTHYVLBING30 GOLDIMAN SACHS & CO. FORBUP27PHTHYVLBING30	12/08/2021 12/08/2021 12/08/2021 09/17/2018	06/19/2026 06/16/2028 06/16/2028 06/16/2028	11/03/2023 11/03/2023 11/03/2023 11/03/2023	SALE		50,016,000 50,017,500 50,017,500 50,025,000		(2,771,510) (4,735,954) (4,526,712) (4,598,691)	(903,307) (838,536) (836,743) (855,624)	(1,554,836) 2,071,359 1,836,088 1,828,267				(4,719) 617,353 590,238 587,261			1,189,971 4,002,371 3,792,445 3,847,357			2
BHM1IH-LO2 JUN26 MICEA P @ 960 MIXEA BHM1IIIPA38 JUN28 SPX P @ 1425 SPX BHM1IIPA32 JUN28 SPX P @ 1425 SPX BHM1IR7M6 JUN28 SPX P @ 1450 SPX BHM1IX3672 DEC25 SPX P @ 1375 SPX BHM1XJR53	VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE .	N/A N/A N/A N/A	Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index	GOLDIAN SACHS & CO. GOLDMAN SACHS & CO. FORBUP27PHTH/VLBNG30 GOLDMAN SACHS & CO. FORBUP27PHTH/VLBNG30 GOLDMAN SACHS & CO. FORBUP27PHTH/VLBNG30 BANK OF AMERICA. B4TY0E866XM20031M827	12/08/2021 12/08/2021 12/08/2021 09/17/2018	06/19/2026 06/16/2028 06/16/2028	11/03/2023 11/03/2023 11/03/2023 11/03/2023	SALE	52, 100 35, 100 35, 100	50,016,000 50,017,500 50,017,500		(2,771,510) (4,735,954) (4,526,712) (4,598,691)	(903,307) (838,536) (836,743) (855,624)	(1,554,836)2,071,3591,836,088)			(4,719) 617,353 590,238			1,189,971			2
BH/11IHLUD2 JUL/28 MIKEA P @ 960 MIXEA BH/11IPIAS JUL/28 SPX P @ 1425 SPX BH/11IPIA42 JUL/28 SPX P @ 1425 SPX BH/11IRIA6 JUL/28 SPX P @ 1450 SPX BH/11IX/3672 DEC/25 SPX P @ 1375 SPX	VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE . VAGLB HEDGE - MACRO HEDGE .	N/A N/A N/A N/A N/A	Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index	GEDIT SUISSE INTERN GOLDMAN SACHS & CO. FORBUP27PHTHYVLBNG30 GOLDMAN SACHS & CO. FORBUP27PHTHYVLBNG30 GOLDMAN SACHS & CO. FORBUP27PHTHYVLBNG30 GOLDMAN SACHS & CO. FORBUP27PHTHYVLBNG30 BANK OF AMERICA B4TYDEB6GKNZ0031MB27 JP MORGAN CHASE BANK	12/08/2021 12/08/2021 12/08/2021 12/08/2021 09/17/2018 11/09/2018	06/19/2026 06/16/2028 06/16/2028 06/16/2028	11/03/2023 11/03/2023 11/03/2023 11/03/2023 11/03/2023	SALE		50,016,000 50,017,500 50,017,500 50,025,000 50,187,500		(2,771,510) (4,735,954) (4,526,712) (4,598,691) (3,051,266)	(903,307) (838,536) (836,743) (855,624) (316,973)	(1,554,836) 2,071,359 1,836,088 1,828,267				(4,719) 617,353 590,238 587,261			1,189,971 4,002,371 3,792,445 3,847,357			2

					5	Showing	all Op	tions. Cap	s, Floors,	Collars, S	waps and	Forwards	Terminat	ed Durina	Current Y	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description										01.7	Prior Year(s)												
	of Item(s) Hedged,					Date of		Indicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
DEC23 SPX P @ 3150 SPX				WELLS FARGO BANK, N.																				_
BHM2J8T13	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	GOLDMAN SACHS & CO. KB1H1DSPRFMYMCUFXT09	11/1//2022	12/15/2023	12/15/2023	SALE	100,000	315,000,000	3150	(11, 107, 699)	(503,482)	25,818				(794, 431)			11,637,000			2
SEP23 SPX P @ 2800 SPX RHM2KNIIV8	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index		02/14/2022	00/15/2022	00/15/2022	EXPIRATION	200,000	280,000,000	2800		(2,439,620)	20							2,439,640			2
SEP23 MXEA P @ 1500 MXEA	VAGED TIEDUE - MAGNO TIEDUE	N/ A			03/ 14/ 2023	03/ 13/ 2023	03/ 13/ 2023	LAI IIIATTON	200,000	200,000,000	2000		(2,405,020)	20							2,439,040			2
BHM2KNY38	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/15/2023	09/15/2023	09/15/2023	SALE	160,000	60,000,000	1500		307,316	615,316							308,000			2
SEP23 MXEA P @ 1500 MXEA				GOLDMAN SACHS & CO.																				
BHM2KNY38 SUMMARY LINE ADJUSTMENT -	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	FOR8UP27PHTHYVLBNG30	03/15/2023	09/15/2023	09/15/2023	SALE	160,000	54,000,000	1350	•••••	1,224,922	2,452,570							1,227,648			2
MARKET VALUE CORRECTION 2022																								
	VAGLB HEDGE - MACRO HEDGE	N/A	Equity/Index	N/A N/A	01/01/2023	01/01/2023	01/01/2023	ADJ										(15,489,988)						
0659999999. Subtota	I - Written Options - He	dging Oth	er - Put Op	ptions				•	•			(51,513,529)	(6,814,062)	13,747,856			XXX	(15,383,124)			51,565,244			XXX
07099999999. Subtota	I - Written Options - He	dging Oth	er									(51,513,529)	(6,814,062)	13,747,856			XXX	(15,383,124)			51,565,244			XXX
0779999999. Subtota	I - Written Options - Re	plications															XXX							XXX
0849999999. Subtota	I - Written Options - Inc	come Gene	eration														XXX							XXX
0919999999. Subtota	I - Written Options - Ot	her															XXX							XXX
0929999999. Total W	ritten Options - Call Op	tions and	Warrants														XXX							XXX
	ritten Options - Put Opt	tions										(51,513,529)	(6,814,062)	13,747,856			XXX	(15,383,124)			51,565,244			XXX
0949999999. Total W	ritten Options - Caps																XXX							XXX
0959999999. Total W	ritten Options - Floors																XXX							XXX
	ritten Options - Collars																XXX							XXX
	ritten Options - Other																XXX							XXX
09899999999999999999999999999999999999												(51,513,529)	(6,814,062)	13,747,856			XXX	(15,383,124)			51,565,244			XXX
1049999999. Subtota	ıl - Swaps - Hedging Eff	ective Exc	cluding Var	riable Annuity Guarantees Under S	SSAP No.1	108											XXX							XXX
			riable Annu	uity Guarantees Under SSAP No.1	08												XXX							XXX
11699999999. Subtota SWP: USD 3.185000 25-SEP-2048	ıl - Swaps - Hedging Ot	ner	Interest	T	1	1			1								XXX							XXX
IRS RHM1X59G4	ASSET REPLICATION	D PART 1.	Rate	CME LCZ7XYGSLJUHFXXNXD88	04/29/2020	09/25/2048	04/21/2023	SALE		85.000.000				122,548	(301,321)						122,548			
SWP: USD 2.132000 10-JUN-2029			Interest																		•			
IRS BHM20Q782 SWP: USD 2.135000 10-JUN-2029	ASSET REPLICATION	D PART 1.	Rate Interest	CME LCZ7XYGSLJUHFXXNXD88	06/06/2019	06/10/2029	04/21/2023	SALE		50,000,000	2.132%			83,042	(503, 469)						83,042			
IRS BHM20Q7B5	ASSET REPLICATION	D PART 1.	Rate	CME LCZ7XYGSLJUHFXXNXD88	06/06/2019	06/10/2029	04/21/2023	SALE		50,000,000	2 . 135%			83,579	(503,548)									
SWP: USD 1.129000 08-JUN-2050)		Interest																		.,			
IRS BHM25H8Y9 SWP: USD 1.486500 27-JAN-2041	ASSET REPLICATION	D PART 1.	Rate Interest	CME LCZ7XYGSLJUHFXXNXD88	06/04/2020	06/08/2050	04/21/2023	SALE		110,000,000	1.129%			(214,485)	(1,034,149)						(214, 485)			
IRS BHM28C9J9	ASSET REPLICATION	D PART 1.	Rate	CME LCZ7XYGSLJUHFXXNXD88	01/25/2021	01/27/2041	04/21/2023	SALE		145,000,000	1.4865%			(1,125,997)	(300,710)						(1,125,997)			
SWP: USD 3.185000 25-SEP-2023	3		Interest																		(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
IRS BHM2KXW53 SWP: USD 1.486500 27-JUL-2023	ASSET REPLICATION	D PART 1.	Rate Interest	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/25/2023	09/25/2023	MATURITY		85,000,000	.3.185%[5.5419%]		(245,096)	(245,096)	(955, 180)									
IRS BHM2KXW61	ASSET REPLICATION	D PART 1.	Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/27/2023	07/27/2023	MATURITY		145.000.000	1.4865%[5.2916%]		(2.251.994)	(2.251.994)	(2.607.077)									
SWP: USD 1.129000 08-SEP-2023	3		Interest							., ,														
IRS BHM2KXW79 SWP: USD 2.135000 11-SEP-2023	ASSET REPLICATION	D PART 1.	Rate Interest	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2023	09/08/2023	MATURITY		110,000,000	.1.129%[5.5133%]			214,485	(2,026,227)						214,485			
IRS BHM2KXWJ3	ASSET REPLICATION	D PART 1.	Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	MATURITY		50.000.000	.2.135%[5.5397%]			(83,579)	(571,557)						(83,579)	l		
SWP: USD 2.132000 11-SEP-2023	В		Interest																					
IRS BHM2KXWQ7	ASSET REPLICATION	D PART 1.	Rate	CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2023	09/11/2023	MATURITY		50,000,000	.2.132%[5.5397%]			(273,047)	(382,673)						(273,047)			
	I - Swaps - Replication	- Interest	Rate		1	1	1	1	1				(2,497,090)	(3,690,544)	(9, 185, 911)		XXX				(1,193,454)			XXX
ICE: (CDX.NA.IG.39.V1) CDX 795V47F37	ASSET REPLICATION	D PART 1.	Credit	ICE	09/20/2022	12/20/2027	03/20/2023	SALE		250,000,000	1%[0%]			1,596,117	541,667					(271,529)	1,596,117			
ICE: (CDX.NA.IG.40.V1) CDX																					, , ,			
Z961CUN01	ASSET REPLICATION	D PART 1.	Credit	ICE	03/20/2023	06/20/2028	09/20/2023	SALE		250,000,000	1%[0%]		(3,925,939)	(4,053,243)	1,201,389					(127,304)				
	I - Swaps - Replication	- Credit D	efault Interest	1		1	1	1	T				(3,925,939)	(2,457,126)	1,743,056		XXX			(398,833)	1,596,117			XXX
SWP: 3ML(4.12%) 09/01/40 THS BHM0KV4Z6	FLOATING VARIABLE ASSET TO	D PART 1.	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	07/01/2011	09/01/2040	02/17/2023	SALE		5, 100,000	3ML(4.12%)			(282,554)	49,201			244,067			(282,554)	ll		
SWP: 3ML(3.58%) 09/01/40 IRS	CONVERTING VARIABLE ASSET TO		Interest																					
BHM0L4UP8	FLOATING	D PART 1.	Rate	CME LCZ7XYGSLJUHFXXNXD88	08/03/2011	09/01/2040	02/17/2023	SALE		15,600,000	3ML(3.58%)			264,720	122,405			(350,885)			264,720			
SWP: 3ML(2.88%) 09/01/40	CONVERTING VARIABLE ASSET TO	D DIFT :	Interest	J.P. MORGAN SECURITI	44 /40 /00 :	00 (04 (00 :	00 (47 (000	0115	l		018 10 00							,=						
BHMOLDVC6	FLOATING	D PART 1.	Rate		11/10/2011	09/01/2040	02/1//2023	SALE		6,400,000	3ML(2.88%)	•		694,000	35, 151			(744, 644)	•••••		694,000			
SWP: 2.77%(3ML) 09/01/40 BHM0LLHS9	CONVERTING VARIABLE ASSET TO FLOATING	D PART 1.	Interest Rate	TH6GLXDRUGQFU57RNE97	12/05/2011	09/01/2040	02/17/2022	SALE	l	15,600,000	2.77%(3ML)			(1,945,000)	(80,090)			2,032,978			(1,945,000)			
SWP: 2.44%(3ML) 09/01/40	CONVERTING VARIABLE ASSET TO	D FAMI I.	Interest	/nogexuhugqru5/HNE9/	12/03/2011	09/01/2040	02/11/2023	ONLE		10,000,000	2.//%(3ML)			(1,945,000)	(80,090)			2,032,9/8			(1,945,000)			
BHMOMN8W5	FLOATING	D PART 1.	Rate	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/02/2012	09/01/2040	02/17/2023	SALE		5, 100,000	2.44%(3ML)			(868,000)	(20,594)			882,453			(868,000)			
SWP: 2.44%(3ML) 09/01/40	CONVERTING VARIABLE ASSET TO	D DART 4	Interest	DADOLAVO DANK DLO OCOCETU IDE 170 WEETO	07/00/0040	00/01/0040	00/17/0000	CHE	l	6 400 000	0 440/007			(1 000 000)	(05.044)			1 107 000			(4.000.000)			
BHMONN904	FLOATING	D PART 1.	Rate	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	0//02/2012	09/01/2040	02/1//2023	SALE		6,400,000	2.44%(3ML)			(1,089,000)	(25,844)			1, 107, 392			(1,089,000)			

SCHEDULE DB - PART A - SECTION 2

					:	Showing all Op	i Forwards	i erminat	ea During (Jurrent Y	ear												
1	2	3	4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
					1						Cumulative		1										
	Description									O4-il	Prior Year(s)	Current Year											11-4
	of Item(s)					Date of	Indicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-					Cu	rrent	Gain	Adjustment	Gain	Hedge Effectivenes
	Hedged, Used for	Schedule	Type(s)			Maturity	Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized		ar's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or Termina-	Expiration.	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation		ortiza-	on	Value of	on (Loss)	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/			ermination	Hedged	Termination	Termination
Description	or Replicated	Identifier		or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)			ecognized	Item	Deferred	(b)
SWP: USD 2.811000 11-APR-2024																							
IRS BHM10DRQ1 SWP: USD 2.574000 11-APR-2024	ASSET LIABILITY GAP	D PART 1.	Duration	. CME LCZ7XYGSLJUHFXXNXD88			343,904	329,959			(1,223,312)			343,904									
IRS BHM128MR3	ASSET LIABILITY GAP	D PART 1.	Duration	. CME LCZ7XYGSLJUHFXXNXD88	05/15/2014	04/11/2024 02/17/2023	SALF		25,000,000	2.571%			(237,635)	(61,252)			270,751			(237,635)			
SWP: USD 2.602500 11-APR-2024																				(=0.,,			
	ASSET LIABILITY GAP	D PART 1.	Duration	. CME LCZ7XYGSLJUHFXXNXD88	05/30/2014	04/11/2024 02/17/2023	SALE		15,000,000	2.6025%			26,295	(199, 204)			862,310			26,295			
SWP: USD 2.65550 11-APR-2024 IRS BHM12FGF0	ASSET LIABILITY GAP	D PART 1.	Duration	. CME LCZ7XYGSLJUHFXXNXD88	06/03/2014	04/11/2024 02/17/2023	CALE		7,000,000	2.6555%			(176,540)	(48,908)			203,606			(176,540)			
SWP: USD 2.568500 03-0CT-2047	NOOLI EINDILITI ON	DIMIT I	Duration	COL TATOLOGICA MANAGOO	00/00/2014	04) 11) 2024 02) 11) 2020	OALL		7,000,000				(170,040)	(40,000)						(170,040)			
IRS_BHM1SD7Z3	ASSET LIABILITY GAP	D PART 1.	Duration	. CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047 04/21/2023	SALE		75,000,000	2.5685%			(97,803)	(414,648)			11,893,685			(97,803)			5
FSWP: USD 2.508500 05-0CT- 2067 IRS BHM1SD8A7	ASSET LIABILITY GAP	D PART 1.	Duration	. CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/05/2067 04/21/2023	CALE		250,000,000	2.5085%							933,780						5
SWP: USD 2.564000 03-0CT-2047	NOOLI LINDILIII UNI	DIANI I.	Dui a t i oii	CWE EGZ/ATGGEGOTII ANIVADGO	03/23/2011	10/03/2007 04/21/2023	OALL		250,000,000	7 2.5005/													3
IRS BHM1SD8G4	ASSET LIABILITY GAP	D PART 1.	Duration	. CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047 04/21/2023	SALE		52,000,000	2.564%			(67,927)	(288,087)			8,284,891			(67,927)			5
SWP: USD 2.558500 03-0CT-2047	ACCET LIADILITY CAD	D DART 4	Durat:	QIE LOTZWOOL HEIEWANDOO	00/00/0017	10/02/2047 04/04/2022	CALE		70 000 000	0.5505**			/04 000	(000 704)			11 010 050			(04 000)			5
IRS BHM1SD8P4	ASSET LIABILITY GAP	D PART 1.	Duration Interest	. CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047 04/21/2023	SALE		70,000,000	2.5585%			(91,632)	(388,794)			11,216,252			(91,632)			J
IRS BHM2BN2R0	VAGLB HEDGE - MACRO HEDGE	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	1.366%			(4,666,163)	(633, 449)			42,396,143											
SWP: USD 1.774500 23-FEB-2032	WAR DIFFOR MADO IFFOR		Interest					(0.454.0							(0.454.6)								
OIS BHM2E6BU7 SWP: USD 2.086000 21-MAR-2042	VAGLB HEDGE - MACRO HEDGE	N/A	Rate Interest	CME LCZ7XYGSLJUHFXXNXD88	1.7745%[5.31%]			(2,154,211)	(41,342)			1,358,981			(2, 154, 211)			2					
OIS BHM2EM737	VAGLB HEDGE - MACRO HEDGE	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	2.086%[5.31%]			(47,303,869)	(831,728)		[28,419,069	.		. (47,303,869)			2					
SWP: 01S 3.350000 22-DEC-2032			Interest																				
IRS BHM2JNVX7	VAGLB HEDGE - MACRO HEDGE	N/A	Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032 10/20/2023	SALE		290,000,000	3.35%[5.4%]			(9,356,086)	(5,220,834)						(9,356,086)			2
SWP: 01S 3.349000 22-DEC-2032 IRS BHN2JNW32	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2022	12/22/2032 10/20/2023	SALF		195.000.000	3.349%[5.31%]			(20,299,473)	48,783			2,777,445			. (20,299,473)			2
SWP: USD 2.564000 03-0CT-2023																							
IRS BHM2KXWE4	ASSET LIABILITY GAP	D PART 1.	Duration	. CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023 10/03/2023	MATURITY		52,000,000	.2.564%[5.5334%]			67,927	(749, 123)						67,927			5
SWP: USD 2.558500 03-0CT-2023 IRS BHM2KXWH7	ASSET LIABILITY GAP	D PART 1.	Duration	. CME LCZ7XYGSLJUHFXXNXD88	04/21/2022	10/03/2023 10/03/2023	MATURITY		70,000,000	2.5585%[5.5334%]			91,632	(1,010,359)						91.632			5
SWP: USD 2.568500 03-0CT-2023	NOOLI LINDILIII UNI	DIANI I.	Dui a t i oii	CWE EGZ/ATGGEGOTII ANIVADGO	04/21/2023	10/03/2023 10/03/2023	MATORITI		70,000,000	2.3000/0[3.3334/0]			51,002	(1,010,333)						31,002			3
IRS BHM2KXWV6	ASSET LIABILITY GAP	D PART 1.	Duration	. CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/03/2023 10/03/2023	MATURITY		75,000,000	2.5685%[5.5334%]			97,803	(1,078,778)						97,803			5
FSNP: 01S 3.974500 20-0CT- 2053 SOF 01S BHM2N7D25	ASSET LIABILITY GAP	NI/A	Interest	CMF L CZZXYGSL JUHEXXNXD88			7 .777 .286							7.777.286									
	- Swaps - Replication	- Foreign	Evchange	CWL			(79,272,326)	(10,507,535)		XXX	110,564,962			(74,606,163)			XXX						
	- Swaps - Replication		Lacriange									(6,423,029)	(85,419,996)	(17,950,390)		XXX	110,564,962		(398,833)	(74,203,500)			XXX
	I - Swaps - Income Ger											(0,425,025)	(00,410,000)	(17,950,550)		XXX	110,304,302		(330,033)	(74,200,000)			XXX
13499999999. Subtotal		iciation														XXX							XXX
13599999999. Total Sv												(2.497.090)	(3.690.544)	(9.185.911)		XXX				(1, 193, 454)			XXX
136999999999999999999999999999999999999												(3,925,939)	(2,457,126)	1.743.056		XXX			(398.833)	1.596.117			XXX
	vaps - Foreign Exchang	ne										(0,020,000)	(79,272,326)	(10,507,535)		XXX	110,564,962		(000,000)	(74,606,163)			XXX
13899999999. Total Sw		J-											(10,212,020)	(10,001,000)		XXX	,007,002			(,500,100)			XXX
13999999999999999999999999999999999999																XXX							XXX
140999999999999999999999999999999999999												(6,423,029)	(85,419,996)	(17,950,390)		XXX	110,564,962		(398,833)	(74,203,500)			XXX
JUN25 SPX @ 3916.98 SPX												(0,420,029)	(00,410,000)	(11,000,000)		,,,,,	110,004,002		,300,000)	(17,200,000)			,,,,,
JUN25 SPX @ 3916.98 BHM295TN2			Interest	J.P. MORGAN SECURITI																			
	VAGLB HEDGE - MACRO HEDGE	N/A	Rate		12/08/2021	06/30/2025 10/18/2023	SALE		56,404,512	3916.97998			(8,490,528)				2,231,317			(8,490,528)			2
MAR23 SPX @ 4120.6434 SPX			Interest	GOLDMAN SACHS & CO.	1																		
MAR23 SPX @ 4120.6434 BHM2JJW98	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate		12/13/2022	03/17/2023 03/14/2023	SALE		100.000	4120.643555	l	L	19,064,340		L	l	(25,627,369)	l		19,064,340	l		2
SEP23 SPX @ 3995.5 SPX SEP23	miono repue si	1.7.7.	Interest	GOLDMAN SACHS & CO.	12, 13, 2022	33, 14/2020											(20,021,000)			0,001,040			
SPX @ 3995.5 BHM2KNIIM8	VAGLB HEDGE - MACRO HEDGE	N/A	Rate	W22LR0WP21HZNBB6K528	03/14/2023	09/15/2023 09/12/2023	SALE		399,550,000	3995.5			(45,858,033)							. (45,858,033)			2
SEPT 23 NDX @ 15074.2091 NDX				GOLDMAN SACHS & CO.									1										
SEPT 23 NDX @ 15074.2091 BHM2LTVM5	VAGLB HEDGE - MACRO HEDGE	N/A	Interest Rate	W22LROWP21HZNBB6K528	06/22/2022	09/15/2023 08/22/2023	SALF		2.000	15074.20898			253, 192							253, 192			2
SEPT 23 RTY @ 1882.294 RTY	TANGED HEDUE - MAURU REDUE	N/A	nate		00/22/2023	00/ 10/ 2020 00/ 22/ 2023	OALL		2,000	, 150/4.20090			200, 182							200, 182			
SEPT 23 RTY @ 1882.294			Interest	J.P. MORGAN SECURITI	1								1										
BHM2LTVR4	VAGLB HEDGE - MACRO HEDGE	N/A	Rate		06/21/2023	09/15/2023 08/22/2023	SALE		17,500	1882.293945			471,959							471,959			2
SEPT 23 MXEA @ 2144.3703 MXEA SEPT 23 MXEA @ 2144.3703			Interest	J.P. MORGAN SECURITI									1										
BHM2LTVTO	VAGLB HEDGE - MACRO HEDGE	N/A	Rate		06/22/2023	09/15/2023 07/13/2023	SALE		16,750	2144.370361			(1,009,062)							(1,009,062)			2
	- Forwards - Hedging	Other											(35,568,132)			XXX	(23,396,052)			(35,568,132)			XXX
1479999999. Subtotal	I - Forwards												(35,568,132)			XXX	(23,396,052)			(35,568,132)			XXX
1509999999. Subtotal	l - SSAP No. 108 Adjus	stments														XXX							XXX
16899999999. Subtotal	I - Hedging Effective Ex	xcluding \	/ariable An	nuity Guarantees Under SSAP No	.108											XXX							XXX
16999999999999999999999999999999999999	I - Hedging Effective Va	ariable Ar	nuity Guar	antees Under SSAP No.108										(953, 828)		XXX							XXX
1709999999. Subtotal			•								261,319,841	(37,093,229)	(111,413,750)			XXX	(49, 148, 139)			(287,314,973)			XXX
											, ,,,,,,,,,	. , , , , , , , , , , , , , , , , , , ,	. , ,										

SCHEDULE DB - PART A - SECTION 2

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

								,				<u> </u>												
1	2	4	13	14	15	16	17	18	19	20	21	22	23	24	25									
												Cumulative												
	Description											Prior Year(s)												
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception						
	Income	/	of		Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at							
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)									
1719999999. Subtota	al - Replication												(6, 423, 029)	(85,419,996)	(17,950,390))	XXX	110,564,962		(398,833	(74,203,500)			XXX
1729999999. Subtota	al - Income Generation																XXX							XXX
1739999999. Subtota	al - Other				•								•				XXX							XXX
1749999999. Subtota	al - Adjustments for SS	AP No. 108	3 Derivative	s	•								•				XXX							XXX
1759999999 - Totals	•				•							261,319,841	(43,516,258)	(196,833,746)	(18,904,218))	XXX	61,416,823		(398,833	(361,518,473)			XXX

_		
(a)	Code	Description of Hedged Risk(s)
Γ		

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
		This derivative is part of the company's macro program, which hedges against the economic risk arising from Guaranteed Minimum Death Benefit (GUDB) and Guaranteed Minimum Withdrawal Benefit (GUDB) liabilities and contract revenues. For the twelve months ending December 31, 2023, the hedge has
	0002	been effective at achieving its objective.
	0005	This derivative is part of a hedge program designed to decrease portfolio spread duration to approach a targeted level. For the twelve months ending December 31, 2023, the hedge has been effective at achieving its objective.

1759999999 - Totals

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Talcott Resolution Life Insurance Company

								Futures Contract	cts Open	December	31 of Curre	ent Year									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highl	y Effective H		18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
				VAGLB HEDGE - MACRO		Interest		g				i ali value	value	iviaryiii	iviargiri	item	Ü		·	. ,	
TYH4	2,355	2,355,000	US 10YR NOTE MAR 24	HEDGEVAGLB HEDGE - MACRO	N/A	Rate	.03/19/2024 .	CBT	.11/27/2023	108.7813	112.8906						9,677,578	9,677,578	5,503,635	2	1,000
USH4	1,983	1,983,000	US LONG BOND MAR 24 .		N/A		. 03/19/2024 .	CBT 549300EX04Q2QBFQTQ27 .	.11/27/2023	115.4531	124.9375	(371,813)					18,807,516	18,807,516	9,161,460	2	1,000
			res - Hedging Oth	er								(371,813)					28,485,094	28,485,094	14,665,095	XXX	XXX
15799999	99. Subtota	I - Long Futu	res									(371,813)					28,485,094	28,485,094	14,665,095	XXX	XXX
ESH4	650		S&P500 EMINI MAR 24 MSCI EAFE INDEX MAR		N/A	Equity/Index	.03/15/2024 .	CME LCZ7XYGSLJUHFXXNXD88 .	. 12/13/2023	4,718.2519	4,820.0000	398 , 125					(3,306,813)	(3,306,813)	8,437,000	2	50
MFSH4			24 NASDAQ 100 E-MINI MAF	VAGLB HEDGE - MACRO				ICE			2,252.4000	(24,000)						(1,576,000)	, , , ,	2	50
NQH4	625		RUSSELL 2000 EMINI	VAGLB HEDGE - MACRO				CME			17,023.5000	281,400						(1,889,970)		2	50
16099999	99. Subtota		ires - Hedging Oth		1.4.7	Equity/ muon	1.00/ 10/2021	COLL THE COLL TO SERVICE OF THE COLL TH	1 12/ 10/ 2020	1,11 1,000.0000	2,0	1,643,025					(11,264,536)	(11,264,536)	18,651,248	XXX	XXX
		I - Short Futu		-								1,643,025					(11,264,536)	. , , , , ,	18,651,248	XXX	XXX
16799999	99. Subtota	I - SSAP No.	108 Adjustments									, , ,					, , , , , ,	, , , , , , , ,	, , ,	XXX	XXX
16899999	99. Subtota	I - Hedging E	ffective Excluding	Variable Annuity	Guarantees	Under SSA	AP No.108													XXX	XXX
16999999	99. Subtota	I - Hedging E	ffective Variable	Annuity Guarantee	es Under SS	SAP No.108														XXX	XXX
17099999	99. Subtota	I - Hedging C	Other	•								1,271,212					17,220,558	17,220,558	33,316,343	XXX	XXX
17199999	99. Subtota	I - Replication	n																	XXX	XXX
17299999	99. Subtota	I - Income Ge	eneration																	XXX	XXX
17399999	99. Subtota	I - Other																		XXX	XXX
17499999	99. Subtota	I - Adjustmer	nts for SSAP No. 1	108 Derivatives				·												XXX	XXX
								· · · · · · · · · · · · · · · · · · ·					· · · · · · · · · · · · · · · · · · ·			1		1			

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	15,210,000	19,501,829	34,711,829
Total Net Cash Deposits	15.210.000	19.501.829	34.711.829

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
		This derivative is part of the company's macro program, which hedges against the economic risk arising from Guaranteed Minimum Death Benefit (GMDB) and Guaranteed Minimum Withdrawal Benefit (GMDB) liabilities and contract revenues. For the twelve months ending December 31, 2023, the hedge has
	0002	been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

		1	ľ		I	Г		uture Contracts Terminated Dec		1		I	1	1	T.			1	
1	2	3	4	4 5 6 7 8 9					10	11	12	13	14	15		e in Variation N		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
				VAGLB HEDGE - MACRO		\-\		J										\-\	
TYH3	2,525	2,525,000	US 10YR NOTE MAR 23	HEDGE	N/A	Equity/Index	.03/22/2023 .	CBT 549300EX04Q2QBFQTQ27	03/10/2023	111.9302	.03/15/2023 .	114.6629	SALE	6,890,209	6,890,209			2	1,000
				VAGLB HEDGE - MACRO		, ,													·
TYM3	2,525	2,525,000	US 10YR NOTE JUN 23	HEDGE	N/A	Equity/Index	.06/21/2023	CBT 549300EX04Q2QBFQTQ27	03/15/2023	115.2487	.05/30/2023 .	112.8367	SALE	(6, 101, 578)	(6,101,578)			2	1,000
				VAGLB HEDGE - MACRO															
TYU3	2,416	2,416,000	US 10YR NOTE SEP 23	HEDGE	N/A	Equity/Index	.09/20/2023	CBT 549300EX04Q2QBFQTQ27	05/30/2023	113.6803	.08/28/2023 .	109.5545	SALE	(9,978,735)	(9,978,735)			2	1,000
T)/70	0.055	0.055.000	LIO 40VD NOTE DEG GO	VAGLB HEDGE - MACRO	NI/A	F 14 (1 1	40 (40 (0000	ODT 540000EV04000BE0T007	00 (00 (0000	440 0400	44 (07 (0000	400,0000	011.5	(0.000.040)	(0.000.040)				1.000
TYZ3	2,355	2,355,000	US 10YR NOTE DEC 23	HEDGE	N/ A	Equity/Index	. 12/19/2023	CBT 549300EX04Q2QBFQTQ27	08/28/2023	110.0469	. 11/27/2023 .	108.3923	SALE	(3,906,810)	(3,906,810)		•••••	2	1,000
USH3	2.200	2 200 000	US LONG BOND MAR 23	HEDGE	N/A	Equity/Index	.03/22/2023	CBT 549300EX04Q2QBFQTQ27	06/22/2022	125.9170	.02/23/2023 .	124.7281	SALE	(2.615.565)	(1.646.099)			2	1.000
0010	2,200		OO EONO BOND MINIT EO	VAGLB HEDGE - MACRO	10 /	Equity/ macx	. 00/ 22/ 2020 .	O-TOOOOE, O-TOEGE GT GET		120.0170	. 02/20/2020	124.7201	One	(2,010,000)	(1,040,000)				
USM3	2,351	2,351,000	US LONG BOND JUN 23	HEDGE	N/A	Equity/Index	.06/21/2023	CBT 549300EX04Q2QBFQTQ27	02/23/2023	126 . 4463	.05/30/2023	126.8785	SALE	1,005,508	1,005,508			2	1,000
	1			VAGLB HEDGE - MACRO		, ,													·
USU3	2,311	2,311,000	US LONG BOND SEP 23	HEDGE	N/A	Equity/Index	.09/20/2023	CBT 549300EX04Q2QBFQTQ27	05/30/2023	127.2179	.08/28/2023 .	119.9760	SALE	(16,803,898)	(16,803,898)			2	1,000
				VAGLB HEDGE - MACRO															
USZ3	1,983		US LONG BOND DEC 23	HEDGE	N/A	Equity/Index	. 12/19/2023 .	CBT 549300EX04Q2QBFQTQ27	08/28/2023	120 . 1790	.11/27/2023 .		SALE	(9,472,636)	(9,472,636)			2	1,000
15399999	99. Subtot	al - Long Future	s - Hedging Other											(40,983,505)	(40,014,039)			XXX	XXX
15799999	99. Subtot	al - Long Future	es .											(40,983,505)	(40,014,039)			XXX	XXX
				VAGLB HEDGE - MACRO															
ESH3	810	40,500	S&P500 EMINI MAR 23	HEDGE	N/A	Equity/Index	.03/17/2023 .	CME LCZ7XYGSLJUHFXXNXD88	.06/07/2021	3,969.0253	.03/16/2023 .	3,892.7500	SALE	3,089,150	3,085,311			2	50
				VAGLB HEDGE - MACRO															
ESM3	810	40,500	S&P500 EMINI JUN 23	HEDGE	N/A	Equity/Index	.06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	.03/16/2023	3,925.6500	.06/12/2023 .	4,304.7500	SALE	(15,357,470)	(15,357,470)			2	50
ESU3	1.260	60,000	S&P500 EMINI SEP 23	HEDGE MACHU	NI/A	F / I - d	.09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	.06/12/2023	4 440 0744	00/11/0000	4.489.2111	SALE	(0.070.005)	(6.378.935)				
E803	1,200	63,000	SAPOUU EMIINI SEP 23	VAGLB HEDGE - MACRO	N/ A	Equity/Index	. 09/ 15/2023	CWE LGZ/ATGSLJUNFAXNAD88	.00/12/2023	4,416.9744	.09/11/2023 .	4,489.2111	SALE	(6,378,935)	(6,3/8,933)			2	00
ESZ3	675	33 750	S&P500 EMINI DEC 23	HEDGE	N/A	Equity/Index	. 12/15/2023	CME LCZ7XYGSLJUHFXXNXD88	.09/11/2023	4.511.2000	. 12/13/2023	4.745.1558	SALE	(1,967,791)	(1.967.791)			2	50
2020			Our ood Emiliti DEC 20	VAGLB HEDGE - MACRO	10 /	Equity/ macx	. 12/ 10/ 2020	COLL THE RESERVE TO THE PROPERTY OF THE PROPER	.00/11/2020	,011.2000	. 12/ 10/ 2020		One	(1,007,701)	(1,007,701)				
MFSU3	335	16,750	MSCI EAFE INDEX SEP 23	HEDGE	N/A	Equity/Index	. 09/15/2023	ICE 549300R4IG1TWPZT5U32	06/20/2023	2, 160.7436	.06/22/2023	2, 144.6586	SALE	264,447	264,447			2	50
		, ,		VAGLB HEDGE - MACRO		1						,		,	,				
MFSZ3	400	20,000	MSCI EAFE INDEX DEC 23	HEDGE	N/A	Equity/Index	. 12/15/2023 .	ICE 549300R4IG1TWPZT5U32	09/11/2023	2, 114.9708	. 12/12/2023 .	2, 152.0000	SALE	(742,481)	(742,481)			2	50
			NASDAQ 100 E-MINI JUN	VAGLB HEDGE - MACRO															
NQM3	300	6,000	23	HEDGE	N/A	Equity/Index	.06/16/2023	CME LCZ7XYGSLJUHFXXNXD88	. 03/15/2023	12,334.6493	.06/12/2023 .	14,556.2500	SALE	(13,331,005)	(13,331,005)			2	20
NOUG	400	0.000	NASDAQ 100 E-MINI SEP	VAGLB HEDGE - MACRO	NI/A	F 14 (1 1	00 (45 (0000	OUE LOZZVIVOGI BIJEVVANVDOG	00 (40 (0000	45 000 0407	00 /40 /0000	45 055 4070	011.5	(0.050.004)	(0.050.004)				00
NQU3	400	8,000	23 NASDAQ 100 E-MINI DEC	HEDGE	INV A	Equity/Index	.09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	.06/12/2023	15,362.0167	.09/13/2023 .	15,255.1872	SALE	(3,252,304)	(3,252,304)		•••••	'	20
NQZ3	210	4,200	23	HEDGE	N/A	Equity/Index	. 12/15/2023 .	CME LCZ7XYGSLJUHFXXNXD88	.09/11/2023	15,381.0167	. 12/13/2023 .	16,362.7500	SALE	(4, 124, 261)	(4.124.261)			2	20
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	RUSSELL 2000 EMINI CME	VAGLB HEDGE - MACRO		_qu. cj/ muox	,,	EDETATION NATIONAL AND ADDRESS OF THE PARTY			, ., .,		U.L.	(1,124,201)	(1,124,231)			[
RTYU3	350	17,500	SEP 23	HEDGE	N/A	Equity/Index	. 09/15/2023	CME LCZ7XYGSLJUHFXXNXD88	.06/16/2023	1,896.8136	.06/21/2023 .	1,882.2158	SALE	253,887	253,887			2	50
		•	RUSSELL 2000 EMINI CME											· ·					
RTYZ3	625		DEC 23	HEDGE	N/A	Equity/Index	. 12/15/2023 .	CME LCZ7XYGSLJUHFXXNXD88	.09/11/2023	1,877.6454	. 12/13/2023 .	1,884.0000	SALE	(201,499)	(201,499)			2	50
16399999	99. Subtot	al - Short Future	es - Other											(41,748,262)	(41,752,101)			XXX	XXX
16499999	99. Subtot	al - Short Future	es									•		(41,748,262)	(41,752,101)			XXX	XXX
			08 Adjustments											. , , , , , , , , , , , , , ,	, ,			XXX	XXX
				riable Annuity Guara	ntees Under SSAI	P No 108												XXX	XXX
				uity Guarantees Unde		140.100									1			XXX	XXX
				uity Guarantees Und	EI 33AF INU. 100									/ 40 000	(40.044.555)				
		al - Hedging Ot	iei											(40,983,505)	(40,014,039)			XXX	XXX
		al - Replication																XXX	XXX
17299999	99. Subtot	al - Income Ger	neration															XXX	XXX
17399999	99. Subtot	al - Other									·			(41,748,262)	(41,752,101)		·	XXX	XXX
17499999	99. Subtot	al - Adjustments	s for SSAP No. 108	Derivatives														XXX	XXX
17599999														(82,731,767)	(81.766.140)			XXX	XXX
	1000																		

(a)	Code	Description of Hedged Risk(s)

Ξ21.1

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Talcott Resolution Life Insurance Company

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
		This derivative is part of the company's macro program, which hedges against the economic risk arising from Guaranteed Minimum Death Benefit (GMDB) and Guaranteed Minimum Withdrawal Benefit (GMDB) liabilities and contract revenues. For the twelve months ending December 31, 2023, the hedge has
	0002	been effective at achieving its objective.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterpa	arty Offset	Book	/Adjusted Carrying \	√alue		Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	Carrying Value >0	Carrying Value <0		Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		34.711.829		34.711.829	1,667,025	(395,813)	1,667,025	33.316.343	33.316.343
BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 .	Y	Y				(3,420,308)			(3,420,308)	25,264,765		
BARCLAYS BANK PLC	Y	Y	31,663,000	5,529,961	35,229,654			35,229,654		3,566,654		
CITIBANK NA E570DZWZ7FF32TWEFA76 .	Y	Y	27,700,000	2,602,342		(202,629)			(38,762)	1,100,676	80,704	
HSBC BANK PLC	Y	Y	2,250,000					2,268,196		18, 196	44,469	
JP MORGAN CHASE BANK	Y	Y	12,393,000	47,212,209		(14,234,819)		76,969,637	(14,234,819)	50,341,818	422,330	
SMBC CAPITAL MARKETS	Y	Y	13,678,000		21,540,540		7,862,540	21,540,540		7,862,540		
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09 .	Y	Y			1,809,490			1,809,490		1,809,490		
GOLDMAN SACHS & CO I W22LROWP21HZNBB6K528 .	Y	Y	312,041	7,052,308	9,242,632		1,878,283	9,242,632		8,930,591		
UBS AG BFM8T61CT2L1QCEM1K50 .	Y	Ү			519,880		519,880	519,880		519,880		
0299999999. Total NAIC 1 Designation			87,996,041	89,857,452	204,555,796	(17,857,756)	13,374,208	205, 104, 540	(17,693,889)	99,414,610	547,503	
089999999. Aggregate Sum of Central Clearinghouses (Excluding I	Exchange Trade	ed)			3,520,131	(77, 123, 934)		4,858,250	(196,337,697)		281,350,616	248,601,531
	l											
									•••••			
	····- ··											
	························											
	<u></u>		<u>.</u>	<u></u>					<u></u>		<u>.</u>	
099999999 - Gross Totals			87,996,041	89,857,452	242,787,756	(94,981,690)	48,086,037	211,629,815	(214, 427, 399)	101,081,635	315,214,462	281,917,874
1. Offset per SSAP No. 64]					
2. Net after right of offset per SSAP No. 64					242.787.756	(94.981.690)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Type of Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
BANK OF AMERICA, N.A	Treasury	912810-SP-4	UNITED STATES TREASURY	1,402,239	2,456,000	2,350,061	08/15/2050	IV
BARCLAYS CAPITAL INC	Cash		CASH		198, 104, 053	198, 104, 053		V
BARCLAYS CAPITAL INC	Treasury	912810-SN-9	UNITED STATES TREASURY	53,938,217			05/15/2050	
BARCLAYS CAPITAL INC	Treasury	912810-SN-9	UNITED STATES TREASURY	31,044,353	56,559,800		05/15/2050	
BARCLAYS CAPITAL INC	Treasury	912810-SP-4	UNITED STATES TREASURY	7, 151,075	12,525,000	11,984,737	08/15/2050	
BARCLAYS CAPITAL INC	Treasury	912810-SZ-2	UNITED STATES TREASURY	6,073,250	9,062,700	8,955,937	08/15/2051	
BARCLAYS CAPITAL INC	Treasury	912810-SZ-2	UNITED STATES TREASURY	4,355,890	6,500,000	6,423,427	08/15/2051	
BARCLAYS CAPITAL INC	Treasury		UNITED STATES TREASURY				08/15/2051	
BARCLAYS CAPITAL INC	Treasury	912810-TB-4	UNITED STATES TREASURY	1,286,530	2,000,000	1,933,404	11/15/2051	
							• • • • • • • • • • • • • • • • • • • •	
040000000 Total				200 040 050	005 045 050	204 700 000	XXX	XXX
019999999 - Total				303,648,658	385,915,053	334,786,629	7.X.X	AAX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Type of Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
BARCLAYS BANK PLC	Cash		CASH	31,663,000		XXX		IV
CITIBANK NA E570DZWZ7FF32TWEFA76 .	Cash		CASH	27,700,000	27,700,000	XXX		IV
GOLDMAN SACHS INTERN W22LROWP21HZNBB6K528	Cash		CASH			XXX		IV
HSBC BANK PLC	Cash		CASH	2,250,000	2,250,000	XXX		IV
JPMORGAN CHASE BANK, 7H6GLXDRUGQFU57RNE97	Cash		CASH	12,393,000	12,393,000	XXX		IV
SMBC CAPITAL MARKETS	Cash		CASH	13,678,000		XXX		IV
029999999 - Total				87,996,041	87.996.041	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

	CDHS		Hedged Item							Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
				Fair Value					Current Year				Hedging					
				Gain (Loss)			Current Year		Increase/				Instruments'					
		Prior Fair	Ending Fair	in Full	Fair Value		Increase/	Change in	(Decrease)				Current Fair					
		Value in Full	Value in Full	Contract	Gain (Loss)		(Decrease)	the Hedged	in VM-21		Current Year		Value	Hedge Gain				
		Contract	Contract	Cash Flows	in Hedged	Current Year	in VM-21	Item	Liability		Fair Value	Current Year	Fluctuation	(Loss) in			Current Year	
			Cash Flows	Attributed to	Item	Increase/	Liability	Attributed to	Attributed to		Fluctuation	Natural	Not	Current Year	Current Year	Current Year	Total	Ending
		Attributed to	Attributed to	Interest	Attributed to		Attributed to	Hedged Risk	Hedged	Prior	of the	Offset to	Attributed to	Deferred	Prescribed	Additional	Deferred	Deferred
		Interest	Interest	Rates	Hedged	in VM-21	Interest	Percentage	Risk	Deferred	Hedge	VM-21	Hedged	Adjustment	Deferred	Deferred	Amortization	Balance
Identifier	Description	Rates	Rates	(4-3)	Risk	Liability	Rates	(6/5)	(8*9)	Balance	Instruments	Liability	Risk	[12-(13+14)]	Amortization	Amortization	(16+17)	(11+15+18)
0001	Interest rate hedge	(49,510,684)	(41,679,018)	7,831,666	7,831,666	8, 108, 833	(7,710,160)	100.0	(7,710,160)	(43,486,878)	(41,679,018)	(7,710,160)		(33,968,858)	9,082,491		9,082,491	(68, 373, 245)
Total		(49,510,684)	(41,679,018)	7,831,666	7,831,666	8, 108, 833	(7,710,160)	XXX	(7,710,160)	(43,486,878)	(41,679,018)	(7,710,160))	(33,968,858)	9,082,491		9,082,491	(68, 373, 245)

Schedule DL - Part 1 - Reinvested Collateral Assets Owned **NONE**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
JP Morgan Chase Bank N.A New York, NY		0.000			528, 161	XXX.
JP Morgan Chase Bank N.A New York, NY					640,045	XXX.
JP Morgan Chase Bank N.A New York, NY		0.000				XXX.
JP Morgan Chase Bank N.A New York, NY		0.000				XXX.
JP Morgan Chase Bank N.A New York, NY						XXX.
JP Morgan Chase Bank N.A New York, NY					1,068,123	XXX.
JP Morgan Chase Bank N.A New York, NY					., . , .	XXX.
THE BANK OF NEW YORK MELLON						XXX.
THE BANK OF NEW YORK MELLON						XXX.
THE BANK OF NEW YORK MELLON						XXX.
THE BANK OF NEW YORK MELLON					2,626,435	XXX.
THE BANK OF NEW YORK MELLON					, , .	XXX.
Bank of America New York, NY					,,	XXX.
Bank of America New York, NY						XXX.
Bank of America New York, NY		0.000			908,534	XXX.
0199998 Deposits in 76 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX			673,929	XXX
0199999. Totals - Open Depositories	XXX	XXX			335,633,538	XXX
0299998 Deposits in depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			335,633,538	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			335,633,538	XXX

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

		TOTALO OF DET	00110	IVI DVE	NOCO ON THE EAC	יו טרו	OI EAGITIE		_ 0010	IVEIVI I EAIV	·
1.	January	234,547,983	4.	April	245,846,967	7.	July	259,347,932	10.	October	368,388,487
2.	February	359 , 187 , 539	5.	May	406,573,101	8.	August	302,470,777	11.	November	414,228,922
3	March	39 990 583	6	June	290 832 207	9	September	245 833 469	12	December	335 633 538

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
						Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	UNITED STATES TREASURY TBILL_CASH		11/10/2023	5.251	02/08/2024	16,507,297		
	UNITED STATES TREASURY TBILLCASH		12/15/2023	0.000	01/09/2024			13, 1
	UNITED STATES TREASURY TBILL_CASH		12/21/2023	0.000	01/16/2024	1,297,161		4,6
	Subtotal - Bonds - U.S. Governments - Issuer Obligations					23,298,050		165,0
	otal - U.S. Government Bonds					23,298,050		165,0
	otal - All Other Government Bonds							
	otal - U.S. States, Territories and Possessions Bonds							
	otal - U.S. Political Subdivisions Bonds							
	otal - U.S. Special Revenues Bonds							
	otal - Industrial and Miscellaneous (Unaffiliated) Bonds							
	otal - Hybrid Securities							
	otal - Parent, Subsidiaries and Affiliates Bonds							
	Subtotal - Unaffiliated Bank Loans							
	otal - Issuer Obligations					23,298,050		165,
	otal - Residential Mortgage-Backed Securities							
139999999. T	otal - Commercial Mortgage-Backed Securities							
449999999. T	otal - Other Loan-Backed and Structured Securities							
459999999. T	otal - SVO Identified Funds							
	otal - Affiliated Bank Loans							
479999999. T	otal - Unaffiliated Bank Loans							
509999999. T	otal Bonds					23,298,050		165,0
2A0-37-5	JPMORGAN PRIME MMKT FD - CAP		12/29/2023	0.000				1,971,
200-66-2	JPMORGAN US GOVT MM FUND 1603		12/29/2023	0.000		633,350		3,
202-23-9	JPMORGAN US TREASURY PLUS STIFFUND		12/29/2023	0.000		49,210,386		5,712,
209999999. S	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					211,358,230		7,687,
200-67-0	JPMORGAN US GOVT MM-CP		12/29/2023	0.010				6,474,
309999999. S	Subtotal - All Other Money Market Mutual Funds					110,512,946		6,474,
.09999999 - 1	Total Cash Equivalents					345.169.226		14,327,4

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$23,298,050	1B\$	1C\$	1D\$	1E\$	1F \$	1G\$
1B	2A\$	2B\$	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$	5B\$	5C\$				
1F	6\$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposit	s For the				
			_	Benefit of All	Policyholders	All Other Spe			
		Type of		3 Book/Adjusted	4	5 Book/Adjusted	6		
	States, Etc.	Deposit	Purpose of Deposit	Carrying Value	Fair Value	Carrying Value	Fair Value		
1.	AlabamaAL								
2.	AlaskaAK								
3.	ArizonaAZ								
4.	Arkansas AR	B	DEPOSIT			137,301	130,834		
5.	CaliforniaCA								
6.	ColoradoCO								
7.	ConnecticutCT	B	DEPOSIT	2,513,991	2,034,277				
8.	Delaware DE								
9.	District of ColumbiaDC								
10.	Florida FL								
11.	GeorgiaGA	B	DEPOSIT			133,812	107,904		
12.	HawaiiHI								
13.	IdahoID								
14.	IllinoisIL								
15.	IndianaIN								
16.	lowaIA								
17.	KansasKS								
18.	KentuckyKY								
19.	LouisianaLA								
20.	MaineME								
21.	Maryland MD								
22.	Massachusetts MA	B	DEPOSIT			171,697	138,060		
23.	Michigan MI								
24.	MinnesotaMN								
25.	MississippiMS								
26.	MissouriMO								
27.	MontanaMT								
28.	NebraskaNE								
29.	NevadaNV								
30.	New HampshireNH								
31.	New JerseyNJ								
32.	New MexicoNM	B	DEPOSIT			651,488	527,788		
33.	New YorkNY								
34.	North CarolinaNC	B	DEPOSIT			600,369	522,850		
35.	North DakotaND					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
36.	OhioOH								
37.	OklahomaOK								
38.	Oregon OR								
39.	Pennsylvania PA								
40.	Rhode IslandRI								
41.	South CarolinaSC								
42.	South DakotaSD								
43.	TennesseeTN								
44.	TexasTX								
45.	UtahUT								
45. 46.	VermontVT								
47.	VirginiaVA								
48.	Washington WA								
49.	West VirginiaWV								
50.	Wisconsin WI								
50. 51.	Wyoming WY			•••••					
51. 52.	American SamoaAS			•					
53.	Guam GU			•••••					
53. 54.	Puerto RicoPR			•					
54. 55.	U.S. Virgin IslandsVI			•					
55. 56.	Northern Mariana IslandsMP			•••••					
50. 57.	Canada CAN			•••••					
		 YYY		•					
58. 50	Aggregate Alien and OtherOT	XXX	XXX	2 512 001	2,034,277	1 604 667	1 407 406		
59.	Subtotal	XXX	XXX	2,513,991	2,034,277	1,694,667	1,427,436		
E004	DETAILS OF WRITE-INS								
5801.		ļ							
5802.		ļ							
5803.									
5898.	Summary of remaining write-ins for	VVV	VAA/						
E000	Line 58 from overflow page	XXX	XXX						
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	xxx						
L			,,,,,	<u> </u>	l .	i .			