

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022 OF THE CONDITION AND AFFAIRS OF THE

TALCOTT RESOLUTION LIFE AND ANNUITY INSURANCE COMPANY

NAIC Group		mpany Code <u>71153</u> Employer's ID	Number <u>39-1052598</u>
Organized under the Laws of	(Current) (Prior) Connecticut	, State of Domicile or Port of Ent	try CT
Country of Domicile	Uni	ted States of America	
Licensed as business type:	Life, Accident and He	ealth [X] Fraternal Benefit Societies []	
Incorporated/Organized	01/09/1956	Commenced Business	07/01/1965
Statutory Home Office	1 Griffin Road N		Windsor, CT, US 06095-1512
	(Street and Number)	(City or	Town, State, Country and Zip Code)
Main Administrative Office		1 Griffin Road N(Street and Number)	
Winds	or, CT, US 06095-1512		800-862-6668
(City or Town	, State, Country and Zip Code)	(Ar	rea Code) (Telephone Number)
Mail Address	1 Griffin Road N		Windsor, CT, US 06095-1512
	(Street and Number or P.O. Box)	(City or	Town, State, Country and Zip Code)
Primary Location of Books and Reco		1 Griffin Road N (Street and Number)	
Winds	or, CT, US 06095-1512		800-862-6668
(City or Town	, State, Country and Zip Code)	(Ar	rea Code) (Telephone Number)
Internet Website Address	ww	w.talcottresolution.com	
Statutory Statement Contact	Andrew G. Helming		860-791-0166
Statement	(Name) estions@talcottresolution.com		(Area Code) (Telephone Number) 860-624-0444
Statement.qt	(E-mail Address)		(FAX Number)
Interim Co-President, Chief Legal Officer and Chief Compliance Officer	Lisa Michelle Proch #	VP and Controller	Michael Robert Hazel
Interim Co-President and	Robert Raymond Siracusa #		Jeremy Matthew Billiel
Chief Financial Officer	Robert Raymond Siracusa #		Jeremy Matthew Diller
		OTHER enedict Cramer, SVP and Corporate	
John Buck Brady, VP and A	ppointed Actuary	Secretary	
Peter Francis San		TORS OR TRUSTEES Matthew James Poznar	Robert Raymond Siracusa
r eter i rancis can	III.ZZBIO	naturew varies i oznar	Nobelt Naymond Olfacusa
State ofC	onnecticut SS		
County of	Hartford		
all of the herein described assets v statement, together with related exh condition and affairs of the said reprin accordance with the NAIC Annua rules or regulations require differer respectively. Furthermore, the scop	vere the absolute property of the said repo- bits, schedules and explanations therein co- pring entity as of the reporting period stated if Statement Instructions and Accounting Princes in reporting not related to accounting the of this attestation by the described office ferences due to electronic filling) of the encl	nting entity, free and clear from any liens intained, annexed or referred to, is a full at above, and of its income and deductions actices and Procedures manual except to gip practices and procedures, according is also includes the related corresponding osed statement. The electronic filling may Michael R. Hazel President and Controller a. Is this an original filling b. If no, 1. State the amendme	ent number
Sandras	. maux ca si	2. Date filed	
Sandra D. Mangeri	·······································	5. Number of pages at	naciieu

8/31/2023

SANDRA D. MANGERI NOTARY PUBLIC MY COMMISSION EXPIRES AUG. 31, 2023

ASSETS

			Current Year		Prior Year
		1 Appete	2 Nonadmitted Assets	3 Net Admitted Assets	4 Net Admitted Assets
1.	Bonds (Schedule D)	Assets 4 138 348 506	Nonadmilled Assets	(Cols. 1 - 2) 4,138,348,506	4,637,506,005
2.	Stocks (Schedule D):			1, 100,010,000	
	2.1 Preferred stocks	24,626,000		24,626,000	29,308,687
	2.2 Common stocks		2,644,504	16,717,111	15,894,391
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	994,929,174		994,929,174	809,966,089
	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)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$				
	(\$293,201,270 , Schedule E - Part 2) and short-term				
	investments (\$				
6.	Contract loans (including \$ premium notes)				
7.	Derivatives (Schedule DB)			324,672,074	, ,
8.	Other invested assets (Schedule BA)			595,830,414	' '
9.	Receivables for securities			41,047,217	
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Subtotals, cash and invested assets (Lines 1 to 11)				
12.	Title plants less \$ charged off (for Title insurers	0,040,060,034	2,644,504	6,637,435,530	
13.	only)				
14.	Investment income due and accrued			50,857,847	
15.	Premiums and considerations:				
10.	15.1 Uncollected premiums and agents' balances in the course of collection	57.392		57.392	54.379
	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	27,909,110		27,909,110	29,333,379
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	33,544,029			28,650,383
17.	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon \dots				
18.2	Net deferred tax asset	50,724,082		50,724,082	54,062,000
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			72,980	
24.	Health care (\$) and other amounts receivable			1,388	,
25.	Aggregate write-ins for other than invested assets	30,368,613	13,497,990	43,070,623	39,725,312
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,866,420,254	16,142,494	6,850,277,760	6,886,098,859
27.	From Separate Accounts, Segregated Accounts and Protected Cell				
	Accounts				
28.	Total (Lines 26 and 27)	29,044,071,976	16,142,494	29,027,929,482	36,351,046,823
	DETAILS OF WRITE-INS	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
1101.	Collateral on derivatives	, ,		, ,	
1102.					
1103.	Output date of the second of t				
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) Disbursements and items not allocated	104,826,113	13,497,990	104,826,113	20 705 240
2501. 2502.	Dispursements 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)	56,568,613	13,497,990	43,070,623	39,725,312
_555.	\ \ \ \	30,000,010	10, 107,000	10,070,020	30,720,012

LIABILITIES, SURPLUS AND OTHER FUNDS

	,	1	2
ļ		Current Year	Prior Year
1.	Aggregate reserve for life contracts \$	4 044 704 000	4 000 074 000
2.	included in Line 6.3 (including \$	4,644,794,090	4,809,871,380
	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$1,315,485 Modco Reserve)		
4.	Contract claims:	109,902,000	100,700,007
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	17 888 978	23 211 471
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members \$ and coupons \$	·	
	and unpaid (Exhibit 4, Line 10)	1,590	4,007
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 \$	460 740	400 455
	Modco)		
	6.3 Coupons and similar benefits (including \$		
7	Amount provisionally held for deferred dividend policies not included in Line 6		
	Premiums and annuity considerations for life and accident and health contracts received in advance less		
	\$ discount; including \$ accident and health premiums (Exhibit 1,		
	Part 1, Col. 1, sum of lines 4 and 14)	127,374	138,799
9.	Contract liabilities not included elsewhere:		,
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of \$ accident and health		
	experience rating refunds of which \$is for medical loss ratio rebate per the Public Health		
	Service Act	21,811	27,404
	9.3 Other amounts payable on reinsurance, including \$		
	ceded		28,893,273
10	9.4 Interest maintenance reserve (IMR, Line 6)	44,552,487	33,239,300
10.	\$ and deposit-type contract funds \$	17 202 006	21 024 620
11.	Commissions and expense allowances payable on reinsurance assumed	17,202,990	21,304,020
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)		
13.	Transfers to Separate Accounts due or accrued (net) (including \$	10,730,200	10,700,074
	allowances recognized in reserves, net of reinsured allowances)	(29, 215, 545)	(35 177 320)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	183.278	211.531
	Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	3,329,179	3,332,402
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including \$32,985 agents' credit balances		31,729
19.	Remittances and items not allocated		
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. 23.	Borrowed money \$ and interest thereon \$ Dividends to stockholders declared and unpaid		
23.	Miscellaneous liabilities:		
24.	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	150 405 969	140 450 157
	24.02 Reinsurance in unauthorized and certified (\$) companies)	130,403,000	142,433,137
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$		
	24.04 Payable to parent, subsidiaries and affiliates		21 274 697
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		39,551,990
	24.09 Payable for securities		
	24.10 Payable for securities lending		
	24.11 Capital notes \$ and interest thereon \$		
25.	Aggregate write-ins for liabilities	225,648,259	244,460,197
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,901,648,589	6,113,654,661
27.	From Separate Accounts Statement		29,464,947,964
28.	Total liabilities (Lines 26 and 27)	28,079,300,311	35,578,602,625
29. 30.	Common capital stock Preferred capital stock		2,500,000
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)		
36.	Less treasury stock, at cost:	, ,	, ,
	36.1 shares common (value included in Line 29 \$)		
	36.2 shares preferred (value included in Line 30 \$)		
	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	946, 129, 171	769,944,198
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	948,629,171	772,444,198
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	29,027,929,482	36,351,046,823
	DETAILS OF WRITE-INS		
2501.	Payable for repurchase agreements		
2502.	Collateral on derivatives	' '	, ,
2503.	Other liabilities - abandoned property unpaid funds		
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	225,648,259	244,460,197
3101.	Gain on inforce reinsurance		175,960,104
3102. 3103.			
3103. 3198.	Summary of remaining write-ins for Line 31 from overflow page		
3198.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	152,270,975	175.960.104
3401.	Totals (Lines 3101 tillu 3103 pius 3196)(Line 31 above)		- , - ,
3401.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		
		L	

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less	Current Year	Prior Year
	Col. 11)		
2.	Considerations for supplementary contracts with life contingencies		
3. 4.	Net investment income (Exhibit of Net Investment Income, Line 17)	3 374 716	408,082,476 8 778 483
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	122,225,247	
7.	Reserve adjustments on reinsurance ceded	(1,774,178,634)	12,877,758,325
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate	497 029 140	551 122 174
	Accounts		
	8.3 Aggregate write-ins for miscellaneous income		57,812,884
9.	Total (Lines 1 to 8.3)		
10.	Death benefits		
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	222,433,926	329,031,658
13.	Disability benefits and benefits under accident and health contracts		
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15. 16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds		
18.	Payments on supplementary contracts with life contingencies	1,197,427	1,321,753
19.	Increase in aggregate reserves for life and accident and health contracts	(135,623,991)	(34,516,791)
20.	Totals (Lines 10 to 19)	1,215,633,630	3,062,932,910
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part	440,000,000	440 040 000
20	2, Line 31, Col. 1)		140,816,638
22. 23.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	3,765,326 83 024 610	
23. 24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	2.269 054	281 430
25.	Increase in loading on deferred and uncollected premiums	(366)	(13,715)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,126,951,518)	(2,813,979,291)
27.	Aggregate write-ins for deductions		(246,752,592)
28.	Totals (Lines 20 to 27)	(834,952,510)	252,531,279
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus	27 004 002	266 000 270
30.	Line 28)	(31,828)	(86,972)
30.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29	(31,020)	(00,372)
51.	minus Line 30)	37,916,811	366, 176, 344
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(24, 113, 001)	(27,766,917)
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)	62,029,812	393,943,261
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(2,141,364) (excluding taxes of \$9,416,388 transferred to the IMR)	(64,448,103)	(259,332,205)
35.	Net income (Line 33 plus Line 34)	(2 418 201)	134 611 056
33.	CAPITAL AND SURPLUS ACCOUNT	(2,410,291)	134,011,030
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	772,444,198	621,689,840
37.	Net income (Line 35)	(2,418,291)	134,611,056
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$		
39.	Change in net unrealized foreign exchange capital gain (loss)	(66,229)	74,876
40.	Change in net deferred income tax		
41.	Change in nonadmitted assets		
42. 43.	Change in liability for reinsurance in unauthorized and certified companies		
44.	Change in asset valuation reserve	(7.952.711)	(7.759.456)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49. 50.	Cumulative effect of changes in accounting principles		
50.	Capital changes: 50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus		(23,689,128)
54.	Net change in capital and surplus for the year (Lines 37 through 53)		150,754,358
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	948,629,171	772,444,198
	DETAILS OF WRITE-INS		-
	Other investment management fees		57,302,661
	Separate Account loads		
I	Miscellaneous income		,
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	46,087,923	57,812,884
2701	Miscellaneous deductions	, ,	, ,
	IMR adjustment on reinsurance ceded		
	MODCO adjustment		
	Summary of remaining write-ins for Line 27 from overflow page		
	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(127,795,617)	(246,752,592)
5301.			
1	Summary of remaining write-ins for Line 53 from overflow page		
1	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(23,689,128)	(23,689,128)
		, ,	

CASH FLOW

		1	2
		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance		146,190,683
2.	Net investment income		, ,
3.	Miscellaneous income		624,769,152
4.	Total (Lines 1 through 3)		1,202,170,537
5.	Benefit and loss related payments		3,577,699,242
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions		
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of \$		(66,707,900)
10.	Total (Lines 5 through 9)	1,072,430,937	799,390,555
11.	Net cash from operations (Line 4 minus Line 10)	(94,175,720)	402,779,982
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds		1,397,586,532
	12.2 Stocks	1,027,964	7,838,285
	12.3 Mortgage loans	94,776,584	144,650,434
	12.4 Real estate		
	12.5 Other invested assets		77,661,606
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(103,578)	(181,787)
	12.7 Miscellaneous proceeds	69,628,991	416,661,494
	12.8 Total investment proceeds (Lines 12.1 to 12.7)		
13.	Cost of investments acquired (long-term only):	, , , , ,	, , , , ,
10.	13.1 Bonds	955 896 139	1 438 251 127
	13.2 Stocks		
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets		, ,
	13.6 Miscellaneous applications		719,892,879
	13.7 Total investments acquired (Lines 13.1 to 13.6)		2,438,524,640
14.	Net increase (decrease) in contract loans and premium notes	(3,267,743)	(3,709,863)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	245,322,084	(390,598,214)
	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	(13,785,214)	(15,496,850)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(52,462,114)	(63,060,562)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(66,247,328)	(78,557,412)
	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)	84,899,036	(66,375,644)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	223,475,184	289,850,828
	19.2 End of year (Line 18 plus Line 19.1)	308,374,219	223,475,184
	upplemental disclosures of cash flow information for non-cash transactions:		
	1.Non-cash proceeds from invested asset exchanges — bonds and other invested assets 2.Non-cash acquisitions from invested asset exchanges — bonds and other invested assets		
.0003	3. Non-cash reserve adjustments on reinsurance ceded		(13,355,427,060)
.0004	4.Non-cash ceded premiums for reinsurance	20,735,675	13,467,654,534
	5.Non-cash transfer of funds witheld for unauthorized reinsurance		
	7. Non-cash IMR reserve transferred on reinsurance	(20,735,675)	104,363,190
	3.Non-cash transfer of other balances for reinsurance		(9.838.799)
0.0008	9. Non-cash payable on reinsurance	(7 587 175)	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		ANAL I SIS CI			OI DOSINE					
		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		570,575	(682,058)	52,447,309	1, 150, 575	171,234			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	(240,660)		XXX	XXX		XXX
3.	Net investment income	. , , .	24,454,403	(75)	213,412,084		91		27, 111,594	
4.	Amortization of Interest Maintenance Reserve (IMR)		(513,899)		4,230,204				(341,589)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded		29,835,344		92,389,903			XXX		
7.	Reserve adjustments on reinsurance ceded	(1,774,178,634)	(358,562,031)		(1,415,616,603)			XXX		
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	487.028.149	173.344.329	2 . 199 . 212	311.484.583	25		XXX		
	8.2 Charges and fees for deposit-type contracts			,,			XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	46,087,923	661,721	299, 162	45, 127, 040					
9.	Totals (Lines 1 to 8.3)		(130, 209, 558)	1,816,242	(696, 766, 140)	1,150,600	171.325		26,770,005	
10.	Death benefits		2.781.130	329,022	(- , , , ,	, , ,	XXX	XXX	, , ,	
11.	Matured endowments (excluding guaranteed annual pure endowments)	-, , -					XXX	XXX		
12.	Annuity benefits		XXX	XXX	222.405.009	28.917	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts		109.933		,,	,,,	188.828	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts		118.019	285.117	1. 104 . 113 . 101	12 . 498 . 400	XXX	XXX		
16.	Group conversions			,	., , , , ,			XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	7.202.718	52.500	(121)	7 . 150 . 339			XXX		
18.	Payments on supplementary contracts with life contingencies			` ′	1, 197, 427		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(135,623,991)	(19,046,634)	1.083	(116,372,952)		(205.488)	XXX		
20.	Totals (Lines 10 to 19)		(15,985,052)	615, 101	1,218,492,924	12.527.317	(16,660)	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds	, .,, .	(10,010,100,		,,		,,			
	(direct business only)		6,360,963	35,531	106,677,003		8,865			XXX
22.	Commissions and expense allowances on reinsurance assumed	5,785,326	3,703,557		2,081,769			XXX		
23.	General insurance expenses and fraternal expenses		1,868,774	70,969	76,705,875				4,379,001	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,269,054	55,993		2,502,861				(289,800).	
25.	Increase in loading on deferred and uncollected premiums	(366)	(366)					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,126,951,518)	(114,057,239)	805,271	(2,013,699,550)			XXX		
27.	Aggregate write-ins for deductions	. (127,795,617)	(32,681,716)		(82,915,896)	(12,201,868)			3,863	
28.	Totals (Lines 20 to 27)	(834,952,510)	(150,735,086)	1,526,872	(690, 155, 014)	325,449	(7,795)		4,093,064	
29.	Net gain from operations before dividends to policyholders, refunds to members and									
	federal income taxes (Line 9 minus Line 28)		20,525,528	289,369	(6,611,126)	825 , 151	179, 120		22,676,941	
30.	Dividends to policyholders and refunds to members	(31,828)	(31,828)					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)		20,557,356	289,369	(6,611,126)	825, 151	179, 120		22,676,941	
	Federal income taxes incurred (excluding tax on capital gains)	(24, 113, 001)							(24, 113, 001)	
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)	62.029.812	20.557.356	289.369	(6.611.126)	825.151	179.120		46.789.942	
34.	Policies/certificates in force end of year	512,721	265.481	59	240.675	2,321		XXX	,,	
T	DETAILS OF WRITE-INS	\$.2,721	255, 101		2.5,510	2,021	.,.50	,,,,,,		
08 301	Other investment management fees	45.459.051		299.061						
	Separate Account loads	-,, -		200,001	378.005					
	Miscellaneous income	. , .		101	250.766					
08.398		- ,			200,700					
08.399	, ,	46,087,923	661.721	299.162	45.127.040					
2701.	Miscellaneous deductions		(668,009)	200, 102	307.723	(180)				
2701.	IMR adjustment on reinsurance ceded		(000,003)		(20,735,675)	(100)				
2702.	MODCO adjustment	(,, -,	(32,013,707)		(62.487.944)	(12.201.688)				
2798.	Summary of remaining write-ins for Line 27 from overflow page	, , , ,	(02,010,707)		(02, 107, 044)					
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(127,795,617)	(32,681,716)		(82,915,896)	(12,201,868)			3,863	
£100.	Totals (2.1.05 2101 till 2100 plac 2100) (Ellic 21 above)	(121,100,011)	(02,001,710)		(02,010,000)	(12,201,300)			5,500	

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

	AINA	ALI SIS OI	OFLIVATI	ONO DI LI	NES OF BO	JUINE	- טעועוטעו	AL LII L III	ISUNAIVO				
		1	2	3	4	5	6	7	8	9	10	11	12
		1						Universal Life		.,			
		T	In decade 1 1 1 1 1	\A/I1 1:6	T	In days 11.25	Hebrer 1116	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
1.	Premiums for life contracts (a)	570,575		556, 136	14,439								
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	24,454,403		2,402,563								22,051,840	
4.	Amortization of Interest Maintenance Reserve (IMR)	(513,899)		(572,036)								58 , 137	
5.	Separate Accounts net gain from operations excluding unrealized gains or												
	losses						1,010,691	3.496.786		6.215.204		19.028.293	
б. 7	Commissions and expense allowances on reinsurance ceded	(358,562,031)			(5,476,550)		(19.192.460)			(307.436.334)		(26,450,663)	
7.	Reserve adjustments on reinsurance ceded	(308,002,031)			(0,4/6,000)		(19,192,460)	(0,024)		(307,430,334)		(20,400,663)	
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									173,344,329			
	8.2 Charges and fees for deposit-type contracts	173,344,329								110,044,029			
	8.3 Aggregate write-ins for miscellaneous income	661.721						6.024		655.697			
	Totals (Lines 1 to 8.3)	(130.209.558)		2,386,663	(5.377.741)		(18.181.769)	3.496.786		(127,221,104)		14.687.607	
	(2.781.130		725.327	7.593		, , , -,	3,490,780		3.709.870		14,007,007	
10.	Death benefits	, , -		-,-			(1,661,660)			-, -,			
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			118.019									
15.	Surrender benefits and withdrawals for life contracts	, .	•••••	118,019									
16.	Group conversions	E0 E00											
17.	Interest and adjustments on contract or deposit-type contract funds	52,500		52,500									
18.	Payments on supplementary contracts with life contingencies	(10,040,004)		/040 000	/E 000 040		(44, 470, 000)			044 004			
19.	Increase in aggregate reserves for life and accident and health contracts	(19,046,634)		(218, 296)	(5,293,916)		(14,179,323)			644,901			
20.	Totals (Lines 10 to 19)	(15,985,052)		787,483	(5,286,323)		(15,840,983)			4,354,771			
21.	Commissions on premiums, annuity considerations and deposit-type	6,360,963		538	11.479		615.150	3.480.548		2.896.645		(643,397)	VVV
	contract funds (direct business only)		•••••	538	11,479			3,480,548					XXX
22.	Commissions and expense allowances on reinsurance assumed			1.868.008	01,958		308,281			3,314,606			
23.	General insurance expenses												
24.	Insurance taxes, licenses and fees, excluding federal income taxes			38,528	(366)							17,465	
25.	Increase in loading on deferred and uncollected premiums	(366)			(300)					(114,057,239)			
26.	Net transfers to or (from) Separate Accounts net of reinsurance			13.047	(100,000)		(0.004.047)	40.000				/E EDA 000\	
	Aggregate write-ins for deductions	(32,681,716)			(132,660)		(3,264,217)	16,238		(23,729,888)		(5,584,236)	
	Totals (Lines 20 to 27)	(150,735,086)		2,707,604	(5,345,912)		(18, 181, 769)	3,496,786		(127,221,105)		(6, 190, 690)	
29.	Net gain from operations before dividends to policyholders, refunds to	20.525.528		(320.941)	(31,829)					4		20.878.297	
20	members and federal income taxes (Line 9 minus Line 28)	(31.828)		(320,941)	(31,829)					I		20,878,297	
30.	Dividends to policyholders and refunds to members	(31,828)			(31,828)								
31.	Net gain from operations after dividends to policyholders, refunds to	20,557,356		(320.941)	(1)							20,878,297	
32.	members and before federal income taxes (Line 29 minus Line 30)	20,007,356		(320,941)	(1)							20,8/8,29/	
	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)	20,557,356		(320,941)	(1)					1		20.878.297	
34	Policies/certificates in force end of year	265,481		1.559	84.857		41.742	71.386		65.937		20,070,207	
J4.	DETAILS OF WRITE-INS	200,701		1,000	07,007		71,172	71,000		50,507			
00 204	Other investment management fees	661,721						6.024		655 697			
08.301.	Other Investment management fees	001,721						0,024		000,097			
		l											
08.303.	Common of remaining units in faulting 0.2 from a conflactor	l											
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	661,721						6,024		655.697			
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(668.009)		13.047	40.004		07.000	6,024				170	
2701.	Miscellaneous deductions			13,04/			87,260	16,238		(795,661)		173	
2702.	MODCO adjustment	(32,013,707)			(143,594)		(3,351,477)			(22,934,227)		(5,584,409)	
2703.		·····											
2798.	Summary of remaining write-ins for Line 27 from overflow page	(00 004 710)						40.000		/00 700 000		/5 504 000	
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(32,681,716)		13,047	(132,660)		(3,264,217)	16,238		(23,729,888)		(5,584,236)	

⁽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)

	7	4		1 2 3 1	1_00 0.100			7		•
		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life	8 Other Group Life	9 YRT Mortality Risk Only
_	Premiums for life contracts (b)			Term Life	Universal Life	variable Lile		(d)	(a)	RISK OHLY
1.	Considerations for supplementary contracts with life contingencies	(682,058)	XXX	XXX	XXX	XXX	(682,058)	XXX	XXX	XXX
2. 3.	Net investment income						XXX(75)			XXX
4.	Amortization of Interest Maintenance Reserve (IMR)	(73)					(. • /			
	Separate Accounts net gain from operations excluding unrealized gains or losses									
	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
7.										
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2, 199, 212					2, 199, 212			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	299, 162					299, 162			
	Totals (Lines 1 to 8.3)	1,816,242					1,816,242			
10.		329,022					329,022			
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	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	285, 117					285, 117			
16.	Group conversions						, , , , , , , , , , , , , , , , , , , ,			
17.	Interest and adjustments on contract or deposit-type contract funds	(121)								
18.	Payments on supplementary contracts with life contingencies						, ,			
19.	Increase in aggregate reserves for life and accident and health contracts	1 083					1.083			
20.		615.101					615.101			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct						013, 101			
	business only)	35,531					35,531			xxx
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses						70,969			
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	805,271					805,271			
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	1,526,872					1,526,872			
29. 30.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	289,369					289,369			
	, ,									
		289,369					289,369			
	Federal income taxes incurred (excluding tax on capital gains)									
33.	Net gain from operations after dividends to policyholders, refunds to members and federal	000 000					000 000			
	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	289,369					289,369			
34.	Policies/certificates in force end of year	59					59			
	DETAILS OF WRITE-INS									
	Other investment management fees						299,061			
	Miscellaneous income						101			
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. 2701.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	299, 162					299, 162			
					·					
2702.										
2703.										
	Summary of remaining write-ins for Line 27 from overflow page									
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									
, , , , ,	on the following amounts for EECLI/SCLI: Line 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)

	ANALTSIS OF OPERATIONS BY LIN	1	3111LOO 111D	Defe			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	52,447,309	830,727		(11,306,019)		62,942,038	(19,437)
2.	Considerations for supplementary contracts with life contingencies	(240,660)	XXX	XXX	XXX	XXX	(240,660)	XXX
3.	Net investment income	213,412,084	404,995	16,268	212,990,821			
4.		4,230,204	58,343	(1,540)	4,173,401			
5.								
6.	Commissions and expense allowances on reinsurance ceded	92,389,903	293		87,212,851		5, 176, 759	
7.	Reserve adjustments on reinsurance ceded	(1,415,616,603)	17,326		(1,440,878,867)		27,080,779	(1,835,841)
8.	Miscellaneous Income:							
		311,484,583			311,484,583			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	45,127,040		94	40,138,240		4,988,706	
9.	Totals (Lines 1 to 8.3)	(696,766,140)	1,311,684	14,822	(796, 184, 990)		99,947,622	(1,855,278)
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.		222,405,009	327,617		5,857,452		25,601,207	190,618,733
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	1, 104, 113, 101	11,452,734	1,562,718	1,091,087,602		10,047	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	7 , 150 , 339	353		54,585		(657, 192)	7,752,593
18.	Payments on supplementary contracts with life contingencies	1, 197, 427	4,678		1		1, 192, 748	
19.	Increase in aggregate reserves for life and accident and health contracts	(116,372,952)	(5,672,130)	(1,534,218)	(106,616,976)	29,658,787	5,498,287	(37,706,702)
20.	Totals (Lines 10 to 19)	1.218.492.924	6.113.252	28.500	990.382.664	29.658.787	31,645,097	160 . 664 . 624
21.			1.304	,,	106.653.842		21.857	
22.		2.081.769	16.607		2.065.162			
23.			,,		70.319.827		6.386.048	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,502,861			2.263.219		239.642	
25.	Increase in loading on deferred and uncollected premiums							
26.		(2,013,699,550)			(1,964,066,628)		(49.632.922)	
27.		(82,915,896)	(1,997,076)	331	(78,434,791)		(2,484,360)	
	Totals (Lines 20 to 27)	(690, 155, 014)	4, 134, 087	28,831	(870,816,705)	29,658,787	(13,824,638)	160.664.624
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(6.611.126)	(2,822,403)	(14.009)	74.631.715	(29,658,787)		(162,519,902)
30.	Net gain from operations before dividents to policyholders, returns to members and redeat income taxes (Line 3 minus Line 20)	(0,011, 120)	(2,022,400)	(14,003)		(23,000,707)	110,772,200	(102,010,002
31.	' '	(6,611,126)	(2,822,403)	(14,009)	74,631,715	(29,658,787)	113,772,260	(162,519,902)
32.	Federal income taxes incurred (excluding tax on capital gains)	(0,011, 120)	(2,022,400)	(14,003)	14,001,710	(23,000,707)	110,772,200	(102,313,302,
	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital							
33.	gains or (losses) (Line 31 minus Line 32)	(6,611,126)	(2,822,403)	(14,009)	74,631,715	(29,658,787)	113,772,260	(162,519,902)
3/	Policies/certificates in force end of year	240.675	1.373	56	210.364	(20,000,101)	10.017	18.865
J -1 .	DETAILS OF WRITE-INS	240,073	1,070	30	210,004		10,017	10,000
08 304	Other investment management fees	44 . 498 . 269			39.509.563		4.988.706	
				94				
	Miscellaneous income	250.766						
	Summary of remaining write-ins for Line 8.3 from overflow page	250,700			200,700			
	Summary of remaining write-ins for Line 8.3 from overflow page	45.127.040		94	40.138.240		4.988.706	
2701.		45, 127, 040	(96)	331	307.454		4,986,700	
2701.		(20.735.675)	(90)	331	(20,735,675)		34	
-		(,, -,	(1.996.980)		(20,735,675)		(2.484.394)	
		(62,487,944)	(1,990,980)		(00,000,570)		(2,484,394)	
2798.	Summary of remaining write-ins for Line 27 from overflow page	(82,915,896)	(1.997.076)	331	(78,434,791)		(2,484,360)	
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)		(1,997,076)	331	(78,434,791)		(2,484,360)	

(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)

	ANALISIS OF OF LIVATIONS BY L	1	00111200	6	7			
		'	2	3	erred 4	5	Life Contingent	,
			2	3	Variable Annuities	Variable Annuities	Pavout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1	Premiums for group annuity contracts	1, 150, 575		indexed Annulues	64.188			Other Attributes
2.			XXX	XXX	XXX	XXX	009,000	XXX
3.						XXX		
3.	Amortization of Interest Maintenance Reserve (IMR)							
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
5.	Commissions and expense allowances on reinsurance ceded							
7.	·							
8.	Reserve adjustments on reinsurance ceded							
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	25			25			
	8.2 Charges and fees for deposit-type contracts 8.3 Aggregate write-ins for miscellaneous income							
		1.150.600	216.787		64.213		869.600	
9.	Totals (Lines 1 to 8.3)	, - ,	210,787		04,213		000,600	
10.								
11.							00.047	
12.	Annuity benefits						28,917	
13.								
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts				10,581,505			
16.	·							
17.	Interest and adjustments on contract or deposit-type contract funds							
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts							
20.	Totals (Lines 10 to 19)	12,527,317	1,916,895		10,581,505		28,917	
21.	7							
22.	Commissions and expense allowances on reinsurance assumed							
23.								
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							
27.	Aggregate write-ins for deductions	(12,201,868)	(1,646,501)		(10,519,676)		(35,691)	
28.	Totals (Lines 20 to 27)	325,449	270,394		61,829		(6,774)	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	825 , 151	(53,607)		2,384		876,374	
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)	825 , 151	(53,607)		2,384		876,374	
32.	Federal income taxes incurred (excluding tax on capital gains)	-,	(,,		,,,,,		,	
	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)	825, 151	(53,607)		2,384		876,374	
34.	Policies/certificates in force end of year	2,321			2,219		102	
	DETAILS OF WRITE-INS	•			·			
08.301								
08.302								
08.303								
	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)							
	inside (Laneous deductions	(180)	(17)		(163)			
		(12,201,688)			(10.519.513)		(35.691)	
2702.			(1,010,104)		(10,010,010)		(00,001)	
2798.	Summary of remaining write-ins for Line 27 from overflow page							
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(12,201,868)	(1,646,501)		(10,519,676)		(35,691)	
	Totals (Littles 2701 till 0.2703 pius 2.730) (Little 27 di)vote)				(10,010,070)	1	(00,001)	

(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)

		JINAL I OIO						CODENI					1	
		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													171.234
2.	Considerations for supplementary contracts with life contingencies		xxx	xxx	xxx	XXX	xxx	xxx	XXX	xxx	xxx	XXX	xxx	XXX
3.	Net investment income	91												91
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													
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													
9.	Totals (Lines 1 to 8.3)	171,325												171,325
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
13.	Disability benefits and benefits under accident and health contracts													188,828
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX(205,488)
19.	Increase in aggregate reserves for life and accident and health contracts													
	Totals (Lines 10 to 19)	(16,660)												(16,660)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													8,865
22.	Commissions and expense allowances on reinsurance assumed													
23. 24.	General insurance expenses													
24. 25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
l l	Totals (Lines 20 to 27)	(7,795)												(7,795)
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	179, 120												179, 120
30.	Dividends to policyholders and refunds to members													
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)													179, 120
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)	179, 120												179.120
34	Policies/certificates in force end of year	4, 185												4.185
04.	DETAILS OF WRITE-INS	., 100	1	1										., .50
08.301.	DETAILS OF WATE-ING													
08.302.														
08.303.														
	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)													
2701.														
2702.														
2703.								-						
2798.	Summary of remaining write-ins for Line 27 from overflow page							. -						
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													
(a) Indicat	e if blocks of business in run-off that comprise less than 5% of premiums and	d lose than E% of rea	one and lagna lighi	it	unith mantanial blanks	of business and unbi-	h salumona ava affi	a a t 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.

7.

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

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

ANALI	SIS OF IN	CKEASE II	A VESEVA	E9 DOKING) INC IC	AK - INDIV	IDUAL LIF	E INSURA	INCE (1)			
	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	636,933,901		4,251,881	115,858,415		401,928,169			114,895,436			
Tabular net premiums or considerations	76, 179, 813		692,908	19,248,225		56,238,680						
Present value of disability claims incurred	102,713			43,266		35,635			23,812			
4. Tabular interest	24,908,421		(172,532)	5,297,823		19,751,109			32,021			
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												
net premium reserve		XXX								XXX		
7. Other increases (net)												
8. Totals (Lines 1 to 7)	738, 124,848		4,772,257	140,447,729		477,953,593			114,951,269			
9. Tabular cost				6,938,667		22,981,878			28,623			
10. Reserves released by death			395,387	14,547,288		45,824,784						
11. Reserves released by other terminations (net)	29,828,465		241,095	8,810,397		20,776,973						
12. Annuity, supplementary contract and disability payments involving												
life contingencies			88,525	50,670		157,325			77,546			
13. Net transfers to or (from) Separate Accounts	(695,236)								(695,236)			
14. Total Deductions (Lines 9 to 13)	120,223,922		725,007	30,347,022		89,740,960			(589,067)			
15. Reserve December 31 of current year	617,900,926		4,047,250	110,100,707		388,212,633			115,540,336			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	592,738,797		3,078,735	90,396,038		393,436,054			105,827,970			
17. Amount Available for Policy Loans Based upon Line 16 CSV	501,655,880		3,078,735	83,559,086		368,809,983			46,208,076			

⁽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.)

7.2

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

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

			(IN/A I latelli	ai <i>j</i>					
	1	2	3	4	5	6 Variable Universal	7 Credit	8 Other Group	9 YRT 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	68,891					68,891			
Tabular net premiums or considerations						333,601			
Present value of disability claims incurred									
4. Tabular interest						2,062			
Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)	404 , 554					404,554			
9. Tabular cost						330,223			
10. Reserves released by death									
11. Reserves released by other terminations (net)									
Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts						4,357			
14. Total Deductions (Lines 9 to 13)						334,580			
15. Reserve December 31 of current year	69,974					69,974			
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year									
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.

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company 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	4,172,604,768		, ,			286,686,886	2,275,964,424
2. Tabular net premiums or considerations	80,017,602	740,515		5,020,639		74,256,448	
Present value of disability claims incurred	XXX	XXX	XXX		XXX	XXX	XXX
4. Tabular interest	198,408,229		(18,733)	42,513,380		31,830,353	122,943,305
5. Tabular less actual reserve released							
6. Increase in reserve on account of change in valuation basis	(29,658,787)					(29,658,787)	
7. Other increases (net)	(10,410,336)			17,394,439		(7,804,775)	(20,000,000
8. Totals (Lines 1 to 7)	4,408,986,302	61,395,353	4,651,801	1,608,721,294		355,310,125	2,378,907,729
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)		9,082,104	1,515,485	171,039,095			
12. Annuity, supplementary contract and disability payments involving life contingencies	212,975,563	(3,491,043)		12,691,646		69,609,797	
13. Net transfers to or (from) Separate Accounts	(12, 177, 039)			(12,177,039)			
14. Total Deductions (Lines 9 to 13)	382,435,208	5.591.061	1.515.485	171,553,702		69,609,797	134, 165, 163
15. Reserve December 31 of current year	4,026,551,094	55,804,292	3,136,316	1,437,167,592		285,700,328	2,244,742,566
Cash Surrender Value and Policy Loans		·					
16. CSV Ending balance December 31, current year	1,469,957,002	55,804,292	3, 136, 316	1,411,016,394			
17. Amount Available for Policy Loans Based upon Line 16 CSV	322,114	322,114					

(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.

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

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

	(IVA I IUCIIIC	41 <i>)</i>					
	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	263,823			263,823			
Tabular net premiums or considerations							
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest				8,268			
5. Tabular less actual reserve released							
Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	272,091			272,091			
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
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)							
15. Reserve December 31 of current year	272,091			272,091	•	•	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	272,091			272,091			
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

		1	2
		Collected During Year	
1.	U.S. Government bonds	(a)14,277,021	12,552,427
1.1	Bonds exempt from U.S. tax		
1.2	Other bonds (unaffiliated)	(a) 178,635,290	180,703,509
1.3	Bonds of affiliates		
2.1	Preferred stocks (unaffiliated)	(b)1,212,438	1,224,276
2.11	Preferred stocks of affiliates	\ /	
2.2	Common stocks (unaffiliated)	144,539	144,539
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)35,757,580	36,239,548
4.	Real estate	(d)	
5	Contract loans	15,608	15,218
6	Cash, cash equivalents and short-term investments	(e)4,468,761	4,387,186
7	Derivative instruments		
8.	Other invested assets		
9.	Aggregate write-ins for investment income	(380,856)	(1,941,122)
10.	Total gross investment income	278,963,951	
11.	Investment expenses		(g)8,687,914
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
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)		264,978,097
	DETAILS OF WRITE-INS		
0901.	Miscellaneous expense	(380,856)	(1,941,122)
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)	(380,856)	(1,941,122)
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) Inclu	ides \$4,764,791 accrual of discount less \$17,450,203 amortization of premium and less \$2,072,8	70 paid for accrued into	erest on purchases.
(b) Inclu	ides \$ accrual of discount less \$ amortization of premium and less \$	paid for accrued div	vidends on purchases.
(c) Inclu	des \$361,716 accrual of discount less \$23,980 amortization of premium and less \$	paid for accrued into	erest on purchases.
(d) Inclu	ides \$ for company's occupancy of its own buildings; and excludes \$ interest on en	cumbrances.	

EXHIBIT OF CAPITAL GAINS (LOSSES)

(e) Includes \$1,289,631 accrual of discount less \$10,791 amortization of premium and less \$4,054 paid for accrued interest on purchases.

... investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to

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

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

segregated and Separate Accounts.

		1	2	3	Δ	5
			2	S	4	5
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	19,791,673	(232,434)	19,559,239		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	27,314,734		27,314,734	1,624	(1,876,950)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)				(4,682,688)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)			761, 126	(1,497,714)	
2.21	Common stocks of affiliates				95,902	
3.	Mortgage loans	(703)		(703)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(1,911)	(101,667)	(103,578)		
7.	Derivative instruments					
8.	Other invested assets	497,565	(1,130,581)	(633,016)	22,753,694	
9.	Aggregate write-ins for capital gains (losses)	2,063	(21)	2,042	(124)	
10.	Total capital gains (losses)	(20,284,792)	(1,464,703)	(21,749,495)	181,821,917	(66,229)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gain (loss)	2,063	(21)	2,042	(124)	
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)	2,063	(21)	2,042	(124)	

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ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

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

	EARIDII - 1 PAR		ONO AND	AIIII	CONTOIDE	VAIIONO I		rance		, IILALIII OC		•	
		1	2	Ordir	narv	5		OUD		Accident and Health		11	12
		- ·		3	4 Individual	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of All Other Lines of	Fraternal (Fraternal Benefit
	FIRST YEAR (other than single)	Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only)
1.													
	Deferred and accrued												
	Deferred , accrued and uncollected:												
	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	(85,886).		(85,886)									
	6.2 Reinsurance assumed									···· ······			
	6.3 Reinsurance ceded	(85,886).		(85,886)									
_	6.4 Net												
7.	Line 5 + Line 6.4												
8. a	Prior year (uncollected + deferred and accrued - advance) . First year premiums and considerations:						•••••			···· ······			·····
9.	9.1 Direct	(85.886).		(85,886)									
	9.2 Reinsurance assumed	(00,000).		(05,000)									
	9.3 Reinsurance ceded	(85.886)		(85.886)									
	9.4 Net (Line 7 - Line 8)	(00,000).		(00,000)									
	SINGLE												
10	Single premiums and considerations:												
	10.1 Direct	137,464,146		(81)	137, 182,004		282 . 223						
	10.2 Reinsurance assumed	9,202,873		419,713	7,632,584			1, 150, 576					
	10.3 Reinsurance ceded	92,971,336		421,407	92,549,929			, , , , ,					
	10.4 Net	53,695,683		(1,775)	52,264,659		282,223	1, 150, 576					
	RENEWAL												
11.	Uncollected	57,392		57,392									
	Deferred and accrued	(21,811)					(21,811)						
13.	Deferred, accrued and uncollected:												
	13.1 Direct	2,890,697		2,912,508			(21,811)						
	13.2 Reinsurance assumed	33,514		33,514									
	13.3 Reinsurance ceded	2,888,630		2,888,630									
	13.4 Net (Line 11 + Line 12)	35,581		57,392			(21,811)			···· ······			
14.	Advance	127,374		127,374			(04 044)						
	Line 13.4 - Line 14	(91,793).		(69,982)			(21,811)						
10.	Collected during year: 16.1 Direct	678,213,248		677,310,514	181.828		549.672				171.234		
	16.2 Reinsurance assumed	53.394.587		53.393.765	101,020 822						1/1,204		
	16.3 Reinsurance ceded	731.665.914		730 . 146 . 368	022								
	16.4 Net	(58,079).		557,911	182,650		(969,874)				171,234		
17	Line 15 + Line 16.4	(149,872)			182,650		(903,674)				171,234		
	Prior year (uncollected + deferred and accrued - advance) .	(111.824)		(84,420)			(27,404)						
19.	Renewal premiums and considerations:	(, 02 1)		(5., 120)									
	19.1 Direct	682,003,211		681,094,884	181,828		555, 265				171,234		
	19.2 Reinsurance assumed	53,473,058		53,472,236	822						,==:		
	19.3 Reinsurance ceded	735,514,317		733,994,771			1,519,546						
	19.4 Net (Line 17 - Line 18)	(38,048)		572,349	182,650	<u> </u>	(964, 281)				171,234		1
	TOTAL												
20.													
	20.1 Direct	819,381,471		681,008,917			837,488				171,234		
	20.2 Reinsurance assumed	62,675,931		53,891,949				1,150,576					
	20.3 Reinsurance ceded	828,399,767			92,549,929		1,519,546						
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	53,657,635		570,574	52,447,309		(682,058)	1,150,576			171,234		

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

			10L ALLO	WANCES	NIAD COMM	110010110 11		`	3111033 011	יעי			
-		1	2	0-4:		· -		rance		Λ: -l 4l l l l4l-		44	40
		1	2	Ordi	nary 4	5	6 Gr	oup I 7	8	Accident and Health	10	11	12
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	tife Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)					,							,
21.	To pay renewal premiums												
22.	All other												
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	311,718		311,718									
	23.2 Reinsurance assumed												
	23.3 Net ceded less assumed	311,718		311,718									
24.	Single:												
	24.1 Reinsurance ceded	110,901,979		19,010,103	91,891,876								
	24.2 Reinsurance assumed	372,221		277,695	94,526								
	24.3 Net ceded less assumed	110,529,758		18,732,408	91,797,350								
25.	Renewal:												
	25.1 Reinsurance ceded	11,011,549		10,513,523	498,026								
	25.2 Reinsurance assumed	5,413,106		3,425,862	1,987,244								
	25.3 Net ceded less assumed	5,598,443		7,087,661	(1,489,218)								
26.	Totals:				, , ,								
	26.1 Reinsurance ceded (Page 6, Line 6)	122,225,246		29,835,344	92,389,902								
	26.2 Reinsurance assumed (Page 6, Line 22)	5,785,327		3,703,557	2,081,770								
	26.3 Net ceded less assumed	116,439,919		26, 131,787	90 , 308 , 132								
	COMMISSIONS INCURRED (direct business only)				, , ,								
27.	,	34,023		34,023									
28.	, ,	5 , 180 , 759			5,180,759								
29.		107,867,579		6,326,940	101,496,243		35,531				8,865		
30.	Deposit-type contract funds]		, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,		,				,		
	Totals (to agree with Page 6, Line 21)	113,082,361		6,360,963	106,677,002		35.531				8.865		

EXHIBIT 2 - GENERAL EXPENSES

						_		_
			Insur			5	6	7
		1	Accident a	ind Health	4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	710,854			26, 131			736,984
2.		37 . 259 . 803			2.705.984			
3 11	Contributions for benefit plans for employees				185,900			5,244,358
	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit							
2 22	plans							
3.22	Payments to agents under non-funded benefit plans							
2.24					40.700			470, 400
	Other employee welfare				16,722			478, 108
	Other agent welfare							39,807
		973,936			35,007			1,008,942
4.2	Medical examination fees							
4.3	Inspection report fees							
	Fees of public accountants and consulting							
	actuaries	3, 150, 040			118.177			3.268.217
4.5	Expense of investigation and settlement of policy	-, -,			,			.,,,
	claims							
5.1	Traveling expenses				3.842			109.354
	Advertising	.,.			2,871			55, 110
		959,800			34,470			994,271
	Printing and stationery				87,255			2,521,378
	Cost or depreciation of furniture and equipment				536			15, 131
5.6	Rental of equipment	29,357			1,058			30,415
5.7	Cost or depreciation of EDP equipment and							
	software	10,948,097			392,903			11,341,000
6.1	Books and periodicals	16.584			793			17.377
6.2	Bureau and association fees	440 012			99,573			539,585
	Insurance, except on real estate				27 . 192			764,205
	Miscellaneous losses				(685)			(19,799)
	Collection and bank service charges				26,113			710,966
	Sundry general expenses				615, 160			17,857,940
6.7	Group service and administration fees	(2,654,517)						(2,654,517
6.8	Reimbursements by uninsured plans							
	Agency expense allowance							
	Agents' balances charged off (less \$							
1.2	0 ('							
8.1	Official publication (Fraternal Benefit Societies							
		XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal							
		XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere					8,687,914		8,687,914
9.3	Aggregate write-ins for expenses							
10.		78,645,618			4,379,001	8,687,914	(b)	(a) 91,712,533
							` '	
11.	General expenses unpaid Dec. 31, prior year	, -,			, , , -	2,260,740		15,763,674
12.		12,755,154			1,740,956	2,294,155		16,790,265
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-							
	12-13+14)	78,305,478			3,725,965	8,654,499		90,685,942
	DETAILS OF WRITE-INS							
09.301.								
09 302								
					·			
	Common of remaining units in faulting 0.2 from			• • • • • • • • • • • • • • • • • • • •	· ····		·····	· ····
09.398.	Summary of remaining write-ins for Line 9.3 from							
00 200	overflow page					•••••		
U9.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)							
	(Line 9.3 above)				ļ.		l	1
.) Include	s management fees of \$	to affiliates	and \$	to r	non-affiliates.			

(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 ...\$

	EXHIBIT 3 - TAXES, LICEN		Insurance		4	- 5	- /
		1	2	3	7	Ŭ	· ·
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	(226, 412)		157 , 535			(68,877)
3.	State taxes on premiums						
4.	Other state taxes, including \$,		. , ,			
	for employee benefits	65.902		232.734			
5.	U.S. Social Security taxes			65,915			1.859.058
6.	All other taxes			26,552			614, 196
7.	Taxes, licenses and fees incurred	2,558,853		(289,800)			2,269,053
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	(753,962)		965,493			211,531
9.	Taxes, licenses and fees unpaid Dec. 31, current year	(1,247,338)		1,430,616			183,278
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	3,052,229		(754,923)			2,297,306

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.			
16.	Total Lines 10 through 14	503, 162	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	(31,829)	
	DETAILS OF WRITE-INS	(1,7,1,7,1,7,1,7,1,7,1,7,1,7,1,7,1,7,1,7	
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)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
				Credit (Group and	
Valuation Standard	Total ^(a)	Industrial	Ordinary	Individual)	Group
0100001. 58 CET 3.50% CRVM	3,441		3,441		
0100002. 80 CSO 4.0%, 96-NB					69,974
0100003. 41 CS0 2.25% NLP			17,536		
0100004. 58 CET 4.50% CRVM			96		
0100005. 41 CSO 2.50% CRVM	15,642,906		15,642,906 1,145,749		
0100008. 58 CS0 3.00% CHVW	1, 145,749				
0100007: 41 CS0 2.30% NLF					
0100009. 41 CSO 3.00% CRVM	1 142 182		1.142.182		•••••
0100010. 58 CS0 3.00% NLP			21,626		
0100011. 41 CS0 3.00% NLP	401,445		401,445		
0100012. 58 CSO 3.50% CRVM			1,284,543		
0100013. 58 CET 2.50% NLP			1,510		
0100014. 58 CSO 3.50% NLP			24,673		
0100015. 58 CET 3.00% CRVM			53,603 474.977		
0100017. 58 CET 3.00% NLP			696.788		
0100018. 58 CS0 4.00% NLP			3.695		
0100019. 58 CET 3.50% CRVM			8,367		
0100020. 58 CSO 4.50% CRVM			611,546		
0100021. 58 CET 3.50% NLP	111,363		111,363		
0100022. 58 CS0 4.50% NLP			279,702		
0100023. 58 CET 4.00% CRVM			3,310		
0100024. 58 CS0 5.50% CRVM			6,731		
0100025. 58 CET 4.00% NLP	903,791		903,791		
0100025. 80 CS0 4.50% CRVM			9,719		
0100028. 80 CS0 4.50% NLP			6,338		
0100029. 58 CS0 2.25% NLP	7,843		7,843		
0100030. 80 CSO 5.00% CRVM	109,566		109,566		
0100031. 80 CSO 5.50% CRVM	10,756		10,756		
0100032. 58 CSO 2.50% CRVM			14,100,670		
0100033. face amount			52,841		
0100034. 58 CSO 3.00% CRVM			8,614,180 107.444		
0100035. 58 CS0 3.00% MUD CHVM NJ	12 029 554		107,444		
0100030. 38 CS0 3.00% NLF	11 035 657		12,936,554		
0100038. 58 CSO 3.50% NLP			2,168,009		
0100039. 58 CSO 4.00% CRVM			4,469,330		
0100040. 58 CS0 4.00% NLP	11,312,567		11,312,567		
0100041. 58 CSO 4.50% CRVM			52,622,413		
0100042. 58 CS0 4.50% NLP			3,672,217		
0100043. 58 CS0 5.50% CRVM			8,519,988		
0100044. 58 CSO 6.00% CRVM			82,229,272		
0100045. 60 CSG 4.50% CRVM	, -		1,947 23,440		
0100047. 80 CET 5.00% CRVM			619.967		
0100048. 80 CET 5.50% CRVM	3 437		3.437		
0100049. 80 CSO 3.00% CRVM	182,284,132		182,284,132		
0100050. 80 CSO 3.50% CRVM	57,518,154		57,518,154		
0100051. 80 CSO 4.00% CRVM			1,320,156,802		
0100052. 80 CS0 4.50% CRVM					
0100053. 80 CSO 5.00% CRVM			119,079,272		
0100054. 80 CS0 5.50% CRVM			778.644		
0100056. 2001 CSO 2.00% CRVM			1,820,224		
0100057. 2001 CS0 3.00% CRVM			59.022.931		
0100058. 2001 CSO 3.50% CRVM	1,483,438,880		1,483,438,880		
0100059. 2001 CSO 4.00% CRVM					
0100060. 2001 CS0 4.50% CRVM			193,711,921		
0100061. AE 3.00% CRVM			1,050,580		
0100062. AE 3.00% NLP			124		
0100063. AE 3.50% CHVM			931		
0199997. Totals (Gross)	13,874,809,336		13,874,739,362		69.974
0199998. Reinsurance ceded	13,265,501,664		13,265,501,664		30,014
0199999. Life Insurance: Totals (Net)	609,307,672		609,237,698		69,974
0200001. 71 IAM 3.50% CARVM	26,168	XXX	26,168	XXX	. , .
0200002. 1971 IAM @5.7%	6,468,976	XXX	6,468,976		
0200003. 71 IAM 4.00% CARVM	, . ,		4,382,597		
0200004. 71 IAM 8.00% CARVM		XXX		XXX	
0200005. 71 IAM 8.25% CARVM		XXXXXX			
0200006. 71 IAM 8.75% CARVM			285,435		
0200007: 71 TAW 6.73% CARVW		XXX			
0200009. 1983 IAM @3.75%		XXX	5,365	XXX	
0200010. 83a 4.75% CARVM	1,763,720	XXX	1,763,720	XXX	
0200011. 1983 IAM @4.00%		XXX	77,762		
0200012. 83a 5.00% CARVM		XXX			
0200013. 1983 IAM 04.25%	1,759,873	XXX			
0200014. 83a 5.25% CARVM	740 570	XXXXXX			
0200015. 1983 IAM @4.5%	764 204	XXX			
0200016. 853 5.50% CARVM		XXX			
0200018. 83a 5.75% CARVM		XXX			
0200019. 1983 IAM @5%	3,506,578	XXX			
0200020. 83a 6.00% CARVM	1,086,658	XXX	1,086,658	XXX	
0200021. 1983 IAM @5.25%		XXX			
0200022. 83a 6.25% CARVM			213,730		
0200023. 1983 IAM @5.5%		XXX			
0200024 83a 6.50% CARVM		XXX	372,351 766,310,086	XXX	
0200020. 1000 IAM 80.7/8		٨٨٨	100,010,000		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1	2	3	4	5	6
					Credit	
					(Group and	_
0000000	Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0200026.		1,223,401	XXX	1,223,401	XXX	
	83a 8.00% CARVM	, ,	XXX	2,172,302	XXX	
	83a 5.25% CARVM		XXX		XXX	
	83a 5.50% CARVM		XXX		XXX	
	83A 7.25% CARVM		XXX	20,518	XXX	
	83a 5.75% CARVM		XXX	317,065	XXX	
	19831AM @ 6.25%			338,500		
	83A 8.50% CARVM		XXX	25,946	XXX	
	83a 6.00% CARVM		XXX	572.258	XXX	
	1983 AM @ 6.5%		XXX		XXX	
	19831AM @ 6.75%			213,927		
	19831AM @ 7%		XXX	3.480	XXX	
	83a 7.00% CARVM	56 928	XXX	56,928	XXX	
	1983IAM @ 7.25%		XXX		XXX	
	19831AM @ 7.75%		XXX	47,170	XXX	
	19831AM @ 8%		XXX	2,935	XXX	
	19831AM @ 8.25%	2,900 5 586	XXX	5,586	XXX	
	19831AM @ 8.75%		XXX	9,172	XXX	
	71IAM @ 6.00%		XXX	7,592	XXX	
	831AM @ 6.25%		XXX		XXX	
	831AM @ 6.50%		XXX	252.715	XXX	
	831AM @ 6.75%		XXX	298.299	XXX	
	831AM @ 7.00%		XXX		XXX	
	831AM @ 7.25%					
	831AM @ 7.50%		XXX	183.857	XXX	
	831AM @ 7.75%		XXX	615.783	XXX	
	831AM @ 8.00%		XXX	188,481	XXX	
	831AM @ 8.25%			96,195		
	831AM @ 8.75%		XXX		XXX	
	Ann2000 @ 4%		XXX	12,039,238	XXX	
	Ann2000 @ 4.25%		XXX	10,913,941	XXX	
	Ann2000 @ 4.5%		XXX	20,559,681		
	Ann2000 @ 5%		XXX	11,496,158	XXX	
	Ann2000 @ 5.25%		XXX	14,398,966	XXX	
	Ann2000 @ 5.5%		XXX	19,981,179	XXX	
	Ann2000 @ 6%	10 421 269				
	Ann2000 @ 6.25%		XXX		XXX	
	Ann2000 @ 6.5%		XXX	857,394	XXX	
	Ann2000 @ 6.75%		XXX	956,694	XXX	
	Ann2000 @ 7%	2 867 248	XXX	2,867,248	XXX	
	Annui ty2000 @ 4.00%		XXX	2.232.632	XXX	
	Annuity2000 @ 4.25%		XXX	1,092,979	XXX	
0200000	Annuity2000 @ 4.50%	1 319 874	XXX	1,319,874	XXX	•
	Annui ty2000 @ 5.00%		XXX	1.154.630	XXX	
	Annuity2000 @ 5.25%			1,501,687	XXX	
0200071	Annuity2000 @ 5.50%	2 365 973		2,365,973	XXX	
	Annuity2000 @ 6.00%			1,500,895	XXX	
	Annuity2000 @ 6.25%		XXX		XXX	
	Annuity2000 @ 6.50%		XXX		XXX	
	Annuity2000 @ 6.75%		XXX		XXX	
0200070.	Annuity2000 @ 7.00%		XXX		XXX	
0200077.	Deferred Annuity Account Value	20 705 058	XXX			
	IAR2012 @ 2.4%		XXX		XXX	
	IAR2012 @ 2.7%		XXX		XXX	
	IAR2012 @ 4.25%		XXX		XXX	
	IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 -					
0200002.	2022	15 503 3/5	XXX	15 503 345	XXX	
0200083	IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018	13,303,343		10,000,040		
1200000.	- 2022	54,351,618	YYY	54,351,618	XXX	
0200084	IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 -	1,001,0010				
5200004.	2022	35,677,304	XXX	35 677 304	XXX	
0200085	IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018	00,011,004		00,011,004		
1200000.	- 2022	100 , 717 , 377	XXX	100 717 377	XXX	
0200086	IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 -					
	2022	2,530,008	XXX	2 530 008	XXX	
0200087	IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018					
	- 2022	12,413,721	XXX	12,413,721	XXX	
0200088	IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 -					
	2022	6,459,178	XXX	6,459,178	XXX	
0200089	IAR2012 VM-22 Non-Jumbo 1.5% - 1.99% 2018 -	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 5,700, 170		•••••
========	2022	2 658 075	XXX	2,658,075	XXX	<u></u>
0200090	IAR2012 VM-22 Non-Jumbo 2% - 2.49% 2018 -	2,000,070		2,000,070		
	2022	6 044 606	XXX	6,044,606	XXX	
0200091	IAR2012 VM-22 Non-Jumbo 2.5% - 2.99% 2018 -					
	2022	6 896 837	XXX	6,896,837	XXX	
0200092	IAR2012 VM-22 Non-Jumbo 3% - 3.49% 2018 -					
	2022	618 634	XXX	618,634	XXX	
0200093	IAR2012 VM-22 Non-Jumbo 3.5% - 3.99% 2018 -			0 10,004		
	2022	1 918 797	XXX	1,918,797	XXX	
0200094	IAR2012 VM-22 Non-Jumbo 4% - 4.49% 2018 -					
	2022	1 979 238	XXX	1,979,238	XXX	
0200095	Substandard Tables @3.75%	9 250	XXX		XXX	
	Substandard Tables @4.00%		XXX	.,		
	Substandard Tables @4.25%		XXX			
	Substandard Tables @4.5%		XXX	379,719		
	Substandard Tables @4.75%		XXX		XXX	
	Substandard Tables @5%			3,773,928		
	Substandard Tables @5.25%		XXX			
0200102	Substandard Tables @5.5%	628.740 556	XXX	628,740,556		
	Substandard Tables @5.7%				XXX	
	VACARVM	, , ,			XXX	
		, , = 30 , 100		, , 5 75 , 50 7		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

EXHIBIT 3 - AGGN					
1	2	3	4	5 Credit (Group and	6
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0299997. Totals (Gross)	5,086,826,029	XXX	5,086,553,938	XXX	272,09
0299998. Reinsurance ceded	1,090,007,997	XXX	1,090,007,997	XXX	
2299999. Annuities: Totals (Net)	3,996,818,032	XXX	3,996,545,941	XXX	272,09
0300001. 19831AM @ 6.75%	-,		15,835		
	-, -		25,803		
0300003. 831AM @ 6.25% 0300004. 831AM @ 7.25%			29,100		
0300004. 831AM @ 7.25%					
030006. 83 AM @ 8.25%					
0300007. Ann2000 @ 4%					
0300008. Ann2000 @ 4.25%					
300009. Ann2000 @ 4.5%					
300010. Ann2000 @ 5%					
300011. Ann2000 @ 5.25%	200,831		200,831		
300012. Ann2000 @ 5.5%			,		
300013. Ann2000 @ 6%					
300014. Ann2000 @ 7%					
300015. Annuity2000 @ 5.25%			. ,		
300016. Annuity2000 @ 5.50%			- 1		
300017. IAR2012 @ 2.4%			,, -		
300018. IAR2012 @ 2.7%	97,794		97,794		
300019. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 -	349,740		349,740		
2022	349,740		349,740		
- 2022	272,196		272 , 196		
- 2022 0300021. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 -	272, 190		272, 190		
20222012 2016 -	576,576		576,576		
0300022. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018					
- 2022	1,659,258		1,659,258		
300023. IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 -	1,000,200		1,000,200		
2022	6 , 155		6, 155		
300024. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018			,		
- 2022	93,614		93,614		
300025. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 -	, and the second		,		
2022	19,683		19,683		
399997. Totals (Gross)	7,384,864		7,384,864		
399998. Reinsurance ceded	3,790,559		3,790,559		
399999. SCWLC: Totals (Net)	3,594,305		3,594,305		
400001. 1926-33 INTERCO W/ 1941 CSO 2.50%	16,442		16,442		
400002. 59 ADB 3.00%			767		
400003. 59 ADB 3.00%			46,057		
400004. 59 ADB 4.50%	384		384		
499997. Totals (Gross)	63,650		63,650		
499998. Reinsurance ceded					
499999. Accidental Death Benefits: Totals (Net)	63,650		63,650		
500001. 52 DIS. STUDY W 58 CSO 2.50%			, -		
500002. 52 DIS. STUDY W 58 CSO 3.00%			,		
500003. 52 DIS. STUDY W 80 CS0 3.00%			, -		
500004. 64 CDT W 58 CSO 3.00%	,		,		
599997. Totals (Gross)	700,379		700,379		
599998. Reinsurance ceded	200,993		200,993		
599999. Disability-Active Lives: Totals (Net)	499,386		499,386		
600001. INTERCO 52 2.50%					
600002. INTERCO 52 4.00%			,		
600004. INTERCO 52 4.50%					
600005. INTERCO 52 3.50%			, -		
600006. INTERCO 52 5.00%	, ,				
600007. INTERCO 52 4.00%			, -		
600008. INTERCO 52 5.50%					
600009. INTERCO 52 4.50%					
600010. INTERCO 52 6.00%					
600011. INTERCO 52 5.00%					
600012. INTERCO 52 5.50%					
600013. INTERCO 52 6.00%	104,231		104,231		
699997. Totals (Gross)	26,658,395		26,658,395		
699998. Reinsurance ceded	22,660,579		22,660,579		
699999. Disability-Disabled Lives: Totals (Net)	3,997,816		3,997,816		
700001. FOR EXCESS OF (DEFICIENCY)					
700002. VACARVM GMDB + GMWB Gross					
700003. VACARVM - direct			85,574,819		
700004. GUAR. MINIMUM DEATH BENEFIT RES					
700005. SUBSTANDARD	1,179,404		1,179,404		
700006. ADDITIONAL ACTUARIAL RESERVES - ASSET					
	004 000 000		861,000,000		
LIABILITY ANALYSIS - AG38	861,000,000			•	
LIABILITY ANALYSIS - AG38799997. Totals (Gross)	1,069,171,167		1,069,171,167		
LIABILITY ANALYSIS - AG38	1,069,171,167 1,038,657,939		1,069,171,167 1,038,657,939		
LIABILITY ANALYSIS - AG38	1,069,171,167		1,069,171,167		342.06

EXHIBIT 5 - INTERROGATORIES

l.1 l.2	Has the reporting entity ever issued both participating and non-participating contracts?	Yes [Х]	No	[]
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	Yes []	No	[X]
	Non-participating				
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	Yes [Χ]	No	[]
4.	the instructions. Has the reporting entity any assessment or stipulated premium contracts in force?	Yes [1	No	[X]
	If so, state:				
	4.1 Amount of insurance?				
	4.2 Amount of reserve?\$				
	4.3 Basis of reserve:				
	4.4 Basis of regular assessments:				
	4.5 Basis of special assessments:				
	4.6 Assessments collected during the year				
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.				
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	Yes []	No	[X]
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:\$				
	6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:				
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?	Van I	1	No	r v 1
٠.	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements\$				
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:				
	7.3 State the amount of reserves established for this business: \$				
	7.4 Identify where the reserves are reported in the blank:				
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:				
	8.2 State the amount of reserves established for this business:				
	8.3 Identify where the reserves are reported in the blank:				
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?	Yes []	No	[X]
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:\$				
	9.2 State the amount of reserves established for this business:\$				
	9.3 Identify where the reserves are reported in the blank:				

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

EXHIBIT 3A - OHANGEO IN DAGE	JOI VALUATI		
1	Valuation	on Basis	4
	2	3	Increase in Actuarial
			Reserve Due to
Description of Valuation Class	Changed From	Changed To	Change
VA with GLWB riders in GMWB claims status	VM22	VM21	(29,658,787)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(29,658,787)
9999999 - Total (Column 4, only)			(29,658,787)

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

					11-0:	<u> </u>								
		1	Compret	nensive	4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
								Employees						
				_	Medicare			Health Benefits	Title XVIII	Title XIX		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	42,969										7,330		35,639
2.	Additional contract reserves (b)	154,306										21,841		132,465
3.	Additional actuarial reserves-Asset/Liability analysis	15,200,000										1,200,800		13,999,200
4.	Reserve for future contingent benefits	179,243										143,211		36,032
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	15,576,518										1,373,182		14,203,336
8.	Reinsurance ceded													
9.	Totals (Net)	15,576,518										1,373,182		14,203,336
	CLAIM RESERVE	, ,										, ,		, i
10	Present value of amounts not yet due on claims	966.715										966.715		
11	Additional actuarial reserves-Asset/Liability analysis	3.800.000										300.200		3.499.800
12.	Reserve for future contingent benefits											,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
13	Aggregate write-ins for reserves													
14.	Totals (Gross)	4.766.715										1.266.915		3.499.800
15.	Reinsurance ceded											,,		
16.	Totals (Net)	4.766.715										1.266.915		3,499,800
	TOTAL (Net)	20,343,233										2.640.097		17.703.136
18.	TABULAR FUND INTEREST	20,040,200										2,040,007		17,700,100
10.														
2004	DETAILS OF WRITE-INS													
0601.														
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.														
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)													

⁽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	898,592,313		883,852,587		56,809	14,682,917
Deposits received during the year	1,409,555				(10,166)	1,419,721
Investment earnings credited to the account	41,734,664		41,683,189		(3, 109)	54,584
Other net change in reserves	(22,952)					(22,952)
Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	130,082,255		127,570,941			2,511,314
Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	811,631,325		797,964,835		43,534	13,622,956
10. Reinsurance balance at the beginning of the year	(714,824,246)		(716,010,769)		1,185,019	1,504
11. Net change in reinsurance assumed					73,123	
12. Net change in reinsurance ceded	(73, 102, 651)		(73,089,423)		(13,275)	47
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(641,648,472)		(642,921,346)		1,271,417	1,457
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	169,982,853		155,043,489		1,314,951	13,624,413

(a) FHLB Funding Agreements:

1.	Reported as GICs (captured in column 2)\$	
	Reported as Annuities Certain (captured in column 3)\$	
	Reported as Dividend Accumulations or Refunds (captured in column 5)	
	Reported as Premium or Other Deposit Funds (captured in column 6)\$	
	,	
О.	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

Accident and Health

			3	4	5]	7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
Due and unpaid:	rotai	industrial Elic	Life insurance	Individual Amulies	Contracts	and marvidual)	Life insurance	Ailluites	Gloup	ilidividual)	Other
1.1 Direct											
1.1 Reinsurance assume											
1.3 Reinsurance ceded 1.4 Net											
2. In course of settlement:											
2.1 Resisted 2.11 Direct											
2.12 Reinsurance assume											
2.13 Reinsurance ceded											
2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other 2.21 Direct	132,237,811		131,252,043	130,762			855,006				
2.22 Reinsurance assume	ed 6, 182, 596		6,182,596								
2.23 Reinsurance ceded			102,808,043								
2.24 Net	35,612,364		(b) 34,626,596	(b) 130,762		(b)	(b)855,006		(b)	(b)	(b)
Incurred but unreported:						, ,					
3.1 Direct	55,946,635		53,960,396				1,778,432				207,807
3.2 Reinsurance assume	3,425,895		3,425,895								
3.3 Reinsurance ceded	76,888,109		76,888,109								
3.4 Net	(17,515,579)		(b) (19,501,818)	(b)		(b)	(b)1,778,432		(b)	(b)	(b)207,807
4. TOTALS 4.1 Direct	188 . 184 . 446		185,212,439	130.762							207.807
4.2 Reinsurance assume			9,608,491								,
4.3 Reinsurance ceded			1								
4.4 Net	18,096,785		(a) 15,124,778	130,762			(a) 2,633,438				207,807
) Including matured endowments (but not guaranteed annual p	ure endowments) unpaid	amounting to \$		in Column 2, \$		in Column 3 and \$		in Column 7.			
Include only portion of disability and accident and health clain	liabilities applicable to as	ssumed "accrued" be	nefits. Reserves (incl	uding reinsurance ass	sumed and net of rein	surance ceded) for u	naccrued benefits for	Ordinary Life Insuran	ce \$		

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

				Ti.		2 - Incurred During	trie rear	11				
		1	1 2 Ordinary					Gro	oup		Accident and Health	
				3	4	5		7	8	9	10	11
			Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance			Credit (Group	
		Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
1.	Settlements During the Year:											
	1.1 Direct	1,593,434,785			408,251,779			408,000				199,766
	1.2 Reinsurance assumed	109,462,400		102,758,585	6,226,169				28,917			
	1.3 Reinsurance ceded	1,471,947,758			193,497,208	50,738		42,370				
		(d)230,949,427 .		8,176,948	220,980,740	1,197,426			28,917			199,766
2.	Liability December 31, current year from Part 1:	,										
	2.1 Direct			185,212,439	130,762			2.633.438				207.807
	2.2 Reinsurance assumed	, ,		9.608.491	,			,,				, , , , , , , , , , , , , , , , , , ,
	2.3 Reinsurance ceded			179,696,152								
	2.4 Net				130 , 762							207.807
3	Amounts recoverable from							2,000,100				
0.	reinsurers December 31, current											
	year	07 000 110			27,909,110							
4.	Liability December 31, prior year:											
	4.1 Direct	231,270,272		228,250,719	130,762			2,670,046				218,745
	4.2 Reinsurance assumed	21,147,387		21, 147, 387								
	4.3 Reinsurance ceded	228,987,444		228,987,444								
	4.4 Net	23,430,215		20,410,662	130 , 762			2,670,046				218,745
5.	Amounts recoverable from											
	reinsurers December 31, prior											
	year	29,333,380			29,333,380							
6.	Incurred Benefits											
	6.1 Direct				408,251,779			371,392				188,828
	6.2 Reinsurance assumed	97,923,504		91,219,689	6,226,169	448,729			28,917			
	6.3 Reinsurance ceded	1,421,232,196		1,229,066,150	192,072,938	50,738		42,370				
	6.4 Net	227,040,267		2,891,064	222,405,010	1,197,426		329,022	28,917			188,828

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

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total	2 Prior Year Total	3 Change in Total Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	2,644,504	2,650,015	5,511
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			
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)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
10.				
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
40				
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			
	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset		29,630,636	29,630,636
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	13,497,990	15,661,025	2,163,035
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	16,142,494	47,941,676	31,799,182
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	16,142,494	47,941,676	31,799,182
	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	13,497,990	15,661,025	2,163,035
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
1	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	13,497,990	15,661,025	

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory-basis financial statements of Talcott Resolution Life and Annuity Insurance Company (the "Company" or "TLA") 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 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 did not obtain reinsurance reserve credit for this reinsurance treaty, the Company'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 #	2022	2021
Net Income					
1. TLA state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (2,418,291)	\$ 134,611,056
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61R	4	19	7,516,210	(16,926,181)
				7,516,210	(16,926,181)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				_	_
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (9,934,501)	\$ 151,537,237
Surplus					
5. TLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 948,629,171	\$ 772,444,198
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61R	3	1	34,263,177	26,746,967
				34,263,177	26,746,967
7. State permitted practices that are an (increase)/decrease NAIC SAP					_
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 914,365,994	\$ 745,697,231

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:

- Short-term investments include all investments whose remaining maturities, at the time of acquisition, are one year or less and are stated at amortized cost.
- 2. 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 capital stock, the fair value is presumed to be par, unless considered other-than-temporarily 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 fixed rate 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 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.

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.

- 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.

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 \$30 million.

Recently Issued Accounting Standards

In 2022, the Inflation Reduction Act ("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 does not expect to be liable for CAMT in 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.

In 2021, the NAIC expanded the scope of SSAP No. 32 – Revised Preferred Stock to include publicly traded preferred stock warrants and will be accounted for as perpetual preferred stock at fair value. Previously, publicly traded preferred stock warrants were accounted for under SSAP No. 86 at fair value. The Company adopted this guidance in 2021, however, it is not material to the Company.

In 2021, the NAIC modified SSAP No. 43 – Revised Loan-Backed and Structured Securities to ensure consistency for the reporting of non-rated residual tranches. The revised guidance requires the non-rated residual tranches to be reported on Schedule BA at lower of cost or fair value, as opposed to Schedule D-1 at amortized cost, by assigning an NAIC 5GI designation. This guidance is effective December 31, 2022, with early adoption permitted, however, if an entity does not early adopt these provisions in 2021 any non-rated residual tranches reported under Schedule D-1 should be reported with an NAIC 6 designation. The Company adopted this guidance in 2021, 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 2022 were 8.82% and 2.59%.
- 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 71.54%
- 3. 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	sidential	С	ommercial		
	F	arm	Insu	red	All Other	Insured	All Other	Mezzanine	Total
Current year									
Recorded investment (all)									
a. Current	\$	_	\$	_	\$103,647,141		\$ 891,282,033	\$ —	\$994,929,174
b. 30-59 days past due		_		_	_	_	_	_	_
c. 60-89 days past due		_		_	_	_	_	_	_
d. 90-179 days past due		_		_	_	_	_	_	_
e. 180+ days past due		_		_	_	_	_	_	_
2. Accruing interest 90-179 days past due									
a) Recorded investment		_		_	_	_	_	_	_
b) Interest accrued		_		_	_	_	_	_	_
3. Accruing interest 180+ days past due									
a) Recorded investment		_		_	_	_	_	_	_
b) Interest accrued		_		_	_	_	_	_	_
4. Interest reduced									
a) Recorded investment		_		_	_	_	_	_	_
b) Interest accrued		_		_	_	_	_	_	_
c) Percent reduced		0 %		0 %	0 %	0 %	0 %	0 %	0
Participant or Co-Lender in a Mortgage Loan Agreement									
a) Recorded investment		_		_	103,647,141		720,827,343	_	824,474,484
2. Prior Year									
Recorded investment (all)									
a) Current	\$	_	\$	_	\$2,646,450	\$ —	\$ 807,319,639	\$ -	\$809,966,089
b) 30-59 days past due		_		_	_	_	_	_	_
c) 60-89 days past due		_		_	_	_	_	_	_
d) 90-179 days past due	T	_		_	_	_	_	_	_
e) 180+ days past due		_		_	_	_	_	_	_
2. Accruing interest 90-179 days past due	T								
a) Recorded investment		_		_	_	_	_	_	_
b) Interest accrued		_		_	_	_	_	_	_
3. Accruing interest 180+ days past due	T								
a) Recorded investment		_		_	_	_	_	_	_
b) Interest accrued	Γ	_		_	_	_	_	_	_
4. Interest reduced	Γ								
a) Recorded investment	T	_		_	_	_	_	_	_
b) Interest accrued	T	_		_	_	<u> </u>	_	_	_
c) Percent reduced	T	0 %		0 %	0 %	0 %	0 %	0 %	0
5. Participant or Co-Lender in a Mortgage Loan	T								
a) Recorded investment	Т	_		_	2,646,450	_	633,794,633	_	\$636,441,083

- $5. \quad \text{The Company had no investment in impaired loans}.$
- 6. The Company had no investment in impaired loans.
- 7. The Company had no allowance for credit losses.
- 8. The Company had no mortgage loans derecognized as a result of foreclosure for the years ended December 31, 2022 and 2021.

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.

B. Debt Restructuring

The Company has no investments in restructured loans.

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
- 2. The Company had no other-than-temporary impairments ("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 following table summarizes OTTI recognized during 2022 for loan-backed securities held as of December 31, 2022, recorded because the present value of estimated cash flows expected to be collected was less than the amortized cost of the securities:

1	2	3	4	5	6	7
	Book/Adj					
	Carrying					
	Value					Date of
	Amortized	Present Value				Financial
	Cost Before	of		Amortized	Fair	Statement
	Current Period	Projected	Recognized	Cost After	Value at	Where
CUSIP	OTTI	Cash Flows	OTTI	OTTI	Time of OTTI	Reported
38381D ET 3	\$ 5,646,719	\$ 5,414,285	232,434	\$ 5,414,285	\$ 5,047,935	3/31/2022

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
 \$ 51,607,640

 2. 12 Months or Longer
 \$ 45,103,214

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

 1. Less than 12 Months
 \$ 626,135,205

 2. 12 Months or Longer
 \$ 307,943,830

5. As of December 31, 2022, loan-backed securities in an unrealized loss position comprised 383 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), collateralized loan obligations ("CLO"), and corporate bonds in the basic industry sector 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, 2022.

E. 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, 2022 and 2021.
- 3. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2022 and 2021.
- 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, 2022.
- 6. The Company has not accepted collateral that is not permitted by contract or custom to sell or repledge as of December 31, 2022 and 2021.
- 7. As of December 31, 2022, 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 and government agency 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 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 Aggregate write-ins for liabilities on the Company's 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. Types of Repo 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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	\$ —	\$ -	\$ -	\$ -
2. Overnight	-	l	l	_
3. 2 days to 1 week	-	l	l	_
4. >1 week to 1 month	l	I	I	-
5. >1 month to 3 months	_	ı	ı	_
6. >3 months to 1 year	183,544,160	132,333,075	129,603,775	117,625,113
7. > 1 year	1	l	l	-
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - No Maturity	\$ —	\$	\$	\$ _
2. Overnight	1	l	l	-
3. 2 days to 1 week	l	I	l	_
4. >1 week to 1 month	l	l	l	_
5. >1 month to 3 months				_
6. >3 months to 1 year	131,219,510	129,603,775	117,625,113	117,625,113
7. > 1 year	_	_	_	_

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

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

6. Securities Sold Under Repo - 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	\$ 183,544,160	\$ 132,333,075	\$ 129,603,775	\$ 117,625,113
2. Securities (FV)	-	_	_	_
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Cash	\$ 131,216,510	\$ 129,603,775	\$ 117,625,113	\$ 117,625,113
2. Securities (FV)		_	_	_

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

	Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a.	Cash	\$ -	\$ 117,625,113	\$ —	\$ —	\$ —	\$ —	\$ —	\$ _
b.	Bonds - FV	_	_	_	_	_	_	_	_
C.	LB & SS - FV	_	_	_	_	_	_	_	_
d.	Preferred stock - FV	_	_	_	_	_	_	_	_
e.	Common stock	-	-	_	_	_	_	_	_
f.	Mortgage loans - FV	ı	-			_		_	_
g.	Real estate - FV		_	_	_	_	_	_	_
h.	Derivatives - FV	_	_	_	_	_	_	_	_
i.	Other invested assets - FV	_	_	_	_	_	_	_	_
j.	Total collateral assets - FV	\$ —	\$ 117,625,113	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	\$ —
b. 30 days or less	-
c. 31 to 90 days	38,861,900
d. >90 days	78,763,213

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	\$ 113,157,827	\$ 113,395,440
b. 31 to 60 days	2,644,345	2,644,324
c. 61 to 90 days	_	_
d. 91 to 120 days	1,321,886	1,325,404
e. 121 to 180 days	_	_
f. 181 to 365 days	501,055	500,151
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	\$ 183,544,160	\$ 132,333,075	\$ 129,603,775	\$ 117,625,113
2. Securities (FV)	1	l	1	l
b. Ending Balance				
1. Cash	\$ 131,219,510	\$ 129,603,775	\$ 117,625,113	\$ 117,625,113
2. Securities (FV)	_		_	

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policy or Strategies for Engaging in Repo Programs

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. The receivable for reverse repurchase agreements is included within short term investments.

2. Type of Repo 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) and Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	\$ -	\$ -	\$ -	\$ —
2. Overnight	ı	1	-	_
3. 2 days to 1 week	_	_	_	_
4. >1 week to 1 month	_	_	_	_
5. >1 month to 3 months	_	_	_	3,413,422
6. >3 months to 1 year	10,373,331	16,258,569	22,231,694	21,718,704
7. > 1 year	_	_	_	_
b. Ending Balance				
1. Open - No Maturity	\$	\$	\$ -	\$ —
2. Overnight	ı	l	l	-
3. 2 days to 1 week	I	I	I	-
4. >1 week to 1 month	-	-	-	_
5. >1 month to 3 months	_	_	_	_
6. >3 months to 1 year	10,373,331	15,490,375	21,718,704	_
7. > 1 year		_	_	_

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no acquired assets in default.

Fair Value of Securities Acquired Under Repo - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter	
a. Maximum Amount	\$ 14,194,928	\$ 23,122,185	\$ 26,756,565	\$ 29,641,461	
b. Ending Balance	14,191,828	21,927,130	26,232,978	_	

6. Securities Acquired Under Repo - Secured Borrowing by NAIC Designation

The Company has no securities acquired under repo.

7. Collateral Pledged - Secured Borrowing

							Г	
		F	irst Quarter	Se	cond Quarter	Third Quarter	Fo	ourth Quarter
a.	Maximum Amount							
1.	Cash	\$	10,373,331	\$	16,258,569	\$ 22,231,694	\$	25,132,126
2.	Securities (FV)		_		_	_		_
3.	Securities (BACV)		XXX		XXX	XXX		XXX
4.	Nonadmitted subset (BACV)		XXX		XXX	XXX		XXX
b.	Ending Balance							
1.	Cash	\$	10,373,331	\$	15,490,375	\$ 21,718,704	\$	_
2.	Securities (FV)		_		_	_		_
3.	Securities (BACV)		XXX		XXX	XXX	Г	XXX
4.	Nonadmitted subset (BACV)		XXX		XXX	XXX		XXX

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

The Company has no allocation of aggregate collateral pledged.

9. Recognized Receivable for Return of Collateral - Secured Borrowing

The Company has no recognized receivable for return of collateral. $\label{eq:company} % \begin{center} \begin$

10. Recognized Liability to Return Collateral - Secured Borrowing (Total)

The Company has no recognized liability to return collateral.

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

The Company has no investments in real estate.

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

- 1. There is 1 year remaining for unexpired LIHTC. The final expiring in 2023.
- The Company recognized LIHTC and other tax benefits of \$126,289 during 2022.
- 3. The balance of the investment recognized in the Statement of Assets was \$7,627 and \$56,948 as of December 31, 2022 and 2021, respectively.
- 4. The LIHTC property is not currently subject to any regulatory review.
- 5. LIHTC investments did not exceed 10 percent of the Company's admitted assets at December 31, 2022 and 2021.
- 6. The Company did not record impairments on its LIHTC investments during 2022 and 2021.
- 7. The Company had no write-downs or reclassifications made during the year due to the forfeiture or ineligibility of tax credits.

Restricted Assets

			,		onadmitted) Re	SUTICIED	T			Perce	ntage
			Current Yea			_					
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supportin g S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supportin g G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitt ed Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitte d)Restricted to Total Assets (c)	Admitted Restricted Total Admitted Assets (d
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ —	\$ —	\$ -	\$ -	\$ —	\$ -	\$ —	0 %	(
collateral held under security lending agreements	_	_	_	_	_	_	_	_	_	0 %	(
c. Subject to repurchase agreements	151,423,216	_	_	_	151,423,216	147,352,600	4,070,616	_	151,423,216	0.52 %	0.52
d. Subject to reverse repurchase agreements	_	_	_	_	_	9,527,986	(9,527,986)	_	_	0 %	(
e. Subject to dollar repurchase agreements	_	_	_	_	_	_	_	_	_	0 %	(
Subject to dollar reverse repurchase agreements	_	_	_	_	_	_	_	_	_	0 %	(
g. Placed under option contracts	_	_	_	_	_	_	_	_	_	0 %	(
h. Letter stock or securities restricted as to sale	_	_	_	_	_	_	_	_	_	0 %	(
i. FHLB capital stock	3,443,100	_	_	_	3,443,100	1,680,700	1,762,400	_	3,443,100	0.01 %	0.01
j. On deposit with states	4,326,584	-	-	-	4,326,584	4,243,452	83,132	-	4,326,584	0.01 %	0.01
k. On deposit with other regulatory bodies	_	_	_	_	_	_	_	_	_	0 %	(
I. Pledged as collateral to FHLB (including assets backing funding agreements)	198,182,721	_	_	_	198,182,721	26,627,008	171,555,713	_	198,182,721	0.68 %	0.68
m. Pledged as collateral not captured in other categories	313,664,064	_	_	_	313,664,064	177,107,459	136,556,605	_	313,664,064	1.08 %	1.0
n. Other restricted assets		_	_	_	_	_	_	_	_	0 %	
o. Total restricted assets	\$671,039,685	\$ -	\$ -	\$ -	\$671,039,685	\$366,539,205	\$ 304,500,480	\$ -	\$671,039,685	2.30 %	2.3

Subset of column 1.

⁽a) (b)

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).

			Percent	tage						
			Current Yea	r						
	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)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	\$ 313,664,064	\$ _	\$ —	\$ —	\$ 313,664,064	\$ 177,107,459	\$ 136,556,605	\$ 313,664,064	1.08 %	1.08 %
Total	\$ 313,664,064	\$ -	\$ -	\$ -	\$ 313,664,064	\$ 177,107,459	\$ 136,556,605	\$ 313,664,064	1.08 %	1.08 %

- Subset of column 1. (a)
- Subset of column 3. (b)
- 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.
 - The Company had no other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate).
 - Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

	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**
a.	Cash, Cash Equivalents and Short Term Investments	\$ 256,249,330	\$ 256,249,3	3.74 %	3.74 %
b.	Schedule D, Part 1			— 0.00 %	0.00 %
c.	Schedule D, Part 2, Sec. 1	_		0.00 %	0.00 %
d.	Schedule D, Part 2, Sec. 2	_		0.00 %	0.00 %
e.	Schedule B	_		0.00 %	0.00 %
f.	Schedule A	_		0.00 %	0.00 %
g	Schedule BA, Part 1	_		0.00 %	0.00 %
h.	Schedule DL, Part 1	_		0.00 %	0.00 %
i.	Other	_		— 0.00 %	0.00 %
j.	Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 256,249,330	\$ 256,249,3	3.74 %	3.74 %

^{*} 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 c. Return Collateral Asset	\$ 256,249,330	4.34 %

^{*} 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

The Company had no 5* securities.

Short Sales

The Company had no short sales.

Q. Prepayment Penalty and Acceleration Fees

		(General Account	Separate Account
1	Number of CUSIPS		24	1
2	Aggregate Amount of Investment Income	\$	2,819,889	\$ —

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, 2022.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Venture, Partnership 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, 2022.

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

- 1. The Company impaired 1 limited partnership that included 1 private equity partnership in 2022. The limited partnership was impaired because the cost basis sustained a decline in value that the Company determined to be other than temporary.
- 2. The limited partnership impairment was determined as the difference between the fair value from the partnership financial statements and the carrying value of the investment based on the equity method of accounting. The amounts of the impairments were \$1,130,581 and \$3,453,536 for the years ended December 31, 2022 and 2021, 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, 2022 and 2021 was \$0.

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.

Interest rate swaps, 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.

Forward contracts are customized commitments that specify a rate of interest or currency exchange rate to be paid or received on an obligation beginning on a future start date and are typically settled in cash.

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 2022 and 2021 are disclosed in the table presented below. During the years 2022 and 2021, 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 I	Dec	ember 31, 2	02	2	As of December 31, 2021				021	
Derivative type by strategy		Notional Value		Fair Value		Carrying Value	Notional Value		Fair Value		Carrying Value	
Cash flow hedges												
Interest rate swaps	\$	125,000	\$	(17,075)	\$	-	\$	50,000	\$	(140)	\$ —	
Foreign currency swaps	1	24,232		2,418	l	1,134		24,232		456	(743)	
Replication transactions												
Interest rate swaps	Π	200,000		(37,477)	Γ			200,000		9,911	_	
Credit default swaps		250,000		1,992		272		100,000		2,429	2,000	
Other investment and/or Risk Management activities					Г							
Interest rate swaps - offsetting		132,000		(140)	Γ	(140)		132,000		(259)	(259)	
Macro hedge program		9,914,924		240,609		240,609		16,073,010		189,555	189,555	
Total	\$	10,646,156	\$	190,327	\$	241,875	\$	16,579,242	\$	201,952	\$ 190,553	

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

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

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

Other Investment and/or Risk Management Activities

Interest rate swaps and swaptions: The Company enters into interest rate 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, 2022 and 2021, respectively.

(amount in thousands)	
Fiscal Year	Premium Payment Due
2023	\$ 29,750
2024	\$ 23,788
2025	\$ 209,802
2026	\$ 22,805
Thereafter	\$ 32,307
Total Future Settled Premiums	\$ 318,452

(amount in thousands)										
Date	Undiscounted Future Premium Commitments	Fair Value	Fair Value Excluding Impact of Future Settled Premiums							
December 31, 2022	\$318,452	\$155,365	\$155,365							
December 31, 2021	\$332,483	\$159,880	\$159,880							

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 has 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. The maximum uncollateralized threshold for a derivative counterparty is \$5 million. 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.

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:

1		2022						
			Ordinary		Capital		Total	
(a)	Gross DTA	\$	148,502,633	\$	2,806,771	\$	151,309,404	
(b)	Statutory valuation allowance adjustments						_	
(c)	Adjusted gross DTA		148,502,633		2,806,771		151,309,404	
(d)	Deferred tax assets nonadmitted		_		_		_	
(e)	Subtotal net admitted deferred tax assets		148,502,633		2,806,771		151,309,404	
(f)	Deferred tax liabilities		51,934,982		48,650,340		100,585,322	
(g)	Net admitted deferred tax asset/(net deferred tax liability)	\$	96,567,651	\$	(45,843,569)	\$	50,724,082	

2		2022				
			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	l	48,587,737	2,641,263		51,229,000
	(1) DTA's expected to be realized after the balance sheet date	l	48,587,737	2,641,263		51,229,000
	(2) DTA's allowed per limitation threshold	l	XXX	XXX		134,685,763
	(c) DTA's offset against DTLs		99,914,896	165,508		100,080,404
	(d) DTA's admitted as a result of application of SSAP No. 101	\$	148,502,633	\$ 2,806,771	\$	151,309,404

3 (a) Ratio % used to determine recovery period and threshold limitation 1043% (b) Adjusted capital and surplus used to determine 2(b) thresholds 897,905,089

4		202	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	\$ 148,502,633	\$	2,806,771	
	(2) % of net admitted adjusted gross DTAs by tax character attributable				
	to the impact of tax planning strategies	1 %		- %	
	(3) Net admitted adj. gross DTAs amount from Note 9A1e	\$ 148,502,633	\$	2,806,771	
	(4) % of net admitted adjusted gross DTAs by tax character admitted				
	because of the impact of planning strategies	2 %		- %	
	(b) Do the tax planning strategies include the use of reinsurance?	Yes		No _X_	

1		2021					
			Ordinary		Capital		Total
(a)	Gross DTA	\$	140,491,281	\$	5,676,627	\$	146,167,908
(b)	Statutory valuation allowance adjustments		_		_		_
(c)	Adjusted gross DTA		140,491,281		5,676,627		146,167,908
(d)	Deferred tax assets nonadmitted		29,381,159		249,477		29,630,636
(e)	Subtotal net admitted deferred tax assets		111,110,122		5,427,150		116,537,272
(f)	Deferred tax liabilities		20,563,544		41,911,728		62,475,272
(g)	Net admitted deferred tax asset/(net deferred tax liability)	\$	90,546,578	\$	(36,484,578)	\$	54,062,000

2			2021	
		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	48,634,850	5,427,150	54,062,000
	(1) DTA's expected to be realized after the balance sheet date	48,634,850	5,427,150	54,062,000
	(2) DTA's allowed per limitation threshold	XXX	XXX	107,757,330
	(c) DTA's offset against DTLs	62,475,272	_	62,475,272
	(d) DTA's admitted as a result of application of SSAP No. 101	\$ 111,110,122	\$ 5,427,150	\$ 116,537,272

3 (a) Ratio % used to determine recovery period and threshold limitation 815% (b) Adjusted capital and surplus used to determine 2(b) thresholds \$ 718,382,198

4		202	21	
		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	\$ 140,491,281	\$	5,676,627
	(2) % of net admitted adjusted gross DTAs by tax character attributable			
	to the impact of tax planning strategies	5 %		— %
	(3) Net admitted adj. gross DTAs amount from Note 9A1e	\$ 111,110,122	\$	5,427,150
	(4) % of net admitted adjusted gross DTAs by tax character admitted			
	because of the impact of planning strategies	— %		100 %
[(b) Do the tax planning strategies include the use of reinsurance?	Yes		No _X_

1			Change During 2022	2	
		Ordinary	Capital	Total	
	(a) Gross DTA	\$ 8,011,352	\$ (2,869,856)	\$ 5,14	41,496
	(b) Statutory valuation allowance adjustments	_	_		_
	(c) Adjusted gross DTA	8,011,352	(2,869,856)	5,14	41,496
	(d) Deferred tax assets nonadmitted	(29,381,159)	(249,477)	(29,63	30,636)
	(e) Subtotal net admitted deferred tax assets	37,392,511	(2,620,379)	34,77	72,132
	(f) Deferred tax liabilities	31,371,438	6,738,612	38,1	10,050
	(g) Net admitted deferred tax asset/(net deferred tax liability)	\$ 6,021,073	\$ (9,358,991)	\$ (3,33	37,918)

2			Chan	nge During 2022	2	
		Ordinary		Capital		Total
Adı	nission 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	(47,113)		(2,785,887)		(2,833,000)
	(1) DTA's expected to be realized after the balance sheet date	(47,113)		(2,785,887)		(2,833,000)
	(2) DTA's allowed per limitation threshold	XXX		XXX		26,928,433
(c)	DTA's offset against DTLs	37,439,624		165,508		37,605,132
(d)	DTA's admitted as a result of application of SSAP No. 101	\$ 37,392,511	\$	(2,620,379)	\$	34,772,132

3	(a)	Ratio % used to determine recovery period and threshold limitation	228%
	(b)	Adjusted capital and surplus used to determine 2(b) thresholds	\$ 179,522,891

4		Change Du	uring	2022
		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	\$ 8,011,352	\$	(2,869,856)
	(2) % of net admitted adjusted gross DTAs by tax character attributable			
	to the impact of tax planning strategies	(4)%		- %
	(3) Net admitted adj. gross DTAs amount from Note 9A1e	\$ 37,392,511	\$	(2,620,379)
	(4) % of net admitted adjusted gross DTAs by tax character admitted			
	because of the impact of planning strategies	2 %		(100)%

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 (benefit)/expense are as follows:											
			2022 2021				Change					
	(a)	Federal	\$	(24,113,001)	\$	(27,766,917)	\$	3,653,916				
	(b)	Foreign		_		_		_				
	(c)	Subtotal		(24,113,001)	\$	(27,766,917)	\$	3,653,916				
	(d)	Federal income tax on net capital gains		7,275,024		13,735,771		(6,460,747)				
	(e)	Utilization of capital loss carryforwards		_		-		_				
	(f)	Other		_		_		_				
	(a)	Federal and foreign income taxes incurred	\$	(16.837.977)	\$	(14.031.146)	\$	(2.806.831)				

	2022	2021	Change
DTA: Ordinary			
Policyholder reserves	\$ 44,037,752	\$ 44,667,308	\$ (629,55
Deferred acquisition costs	88,959,591	77,968,591	10,991,0
Compensation and benefits	31,500	1,957,215	(1,925,7
Tax credit carryforward	9,330,850	9,330,850	
Other	6,142,940	6,567,317	(424,3
Subtotal: DTA Ordinary	148,502,633	140,491,281	8,011,3
Ordinary statutory valuation allowance	_	_	
Total adjusted gross ordinary DTA	148,502,633	140,491,281	8,011,3
Nonadmitted ordinary DTA	_	29,381,159	(29,381,1
Admitted ordinary DTA	148,502,633	111,110,122	37,392,5
DTA: Capital			
Investments	2,806,771	5,676,627	(2,869,8
Subtotal: DTA Capital	2,806,771	5,676,627	(2,869,8
Capital statutory valuation allowance	_	_	
Total adjusted gross capital DTA	2,806,771	5,676,627	(2,869,8
Nonadmitted capital DTA	_	249,477	(249,4
Admitted capital DTA	2,806,771	5,427,150	(2,620,3
Total Admitted DTA	\$ 151,309,404	\$ 116,537,272	\$ 34,772,1

DTL: Ordinary				
Investments	\$	48,359,318	\$ 17,791,231	\$ 30,568,087
Policyholder reserves	1	3,575,664	2,772,313	803,351
Gross DTL ordinary		51,934,982	20,563,544	31,371,438
DTL: Capital				
Investments		48,650,340	41,911,728	6,738,612
Gross DTL capital		48,650,340	41,911,728	6,738,612
Total DTL		100,585,322	62,475,272	38,110,050
Net adjusted DTA/(DTL)	\$	50,724,082	\$ 54,062,000	\$ (3,337,918)
Adjust for the change in deferred tax on unrealized gains/losses				3,491,753
Adjust for the change in nonadmitted deferred tax				(29,630,636)
Adjusted change in net deferred Income Tax			·	\$ (29,476,801)

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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
	2022	income		2021	income
	Tax effect	\$ (19,256,266)		Tax effect	\$ 120,579,910
Statutory tax	\$ (4,043,816)	21.00 %	\$	25,321,781	21.00 %
Tax preferred investments	(18,282,825)	94.94 %		(14,088,142)	(11.68)%
Interest maintenance reserve	2,375,769	(12.34)%		(14,320,937)	(11.88)%
Amortization of inception gain	(4,974,717)	25.83 %		(4,974,717)	(4.13)%
VA Hedge gains reported in surplus	34,656,802	(179.98)%		4,415,554	3.66 %
Change in basis of computing reserves	5,136,894	(26.68)%		_	— %
Prior period adjustments	(890,709)	4.63 %		610,865	0.51 %
Change in deferred tax on non-admitted assets	454,237	(2.36)%		(258,548)	(0.21)%
Foreign related investments	(1,824,900)	9.48 %		(2,765,000)	(2.29)%
All other	32,089	(0.16)%		51,898	0.02 %
Total statutory income tax	\$ 12,638,824	(65.64)%	\$	(6,007,246)	(5.00)%
Federal and foreign income taxes incurred	\$ (16,837,977)	87.44 %		(14,031,146)	(11.64)%
Change in net deferred income taxes	29,476,801	(153.08)%	L	8,023,900	6.64 %
Total statutory income tax	\$ 12,638,824	(65.64)%	\$	(6,007,246)	(5.00)%

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

- 1. At December 31, 2022, the Company had \$0 of net operating loss carryforwards, and \$9,330,850 of foreign tax credit carryovers which expire between 2028 and 2030.
- 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 net losses are:

2022 — 2021 — 2020 —

3. The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was \$0 as of December 31, 2022.

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is included within TR Re, Ltd.'s 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 that the return is filed. The method of allocation among affiliates of the Company is subject to 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 has no reportable transactions with affiliates in 2022.
- D. At December 31, 2022 and 2021, the Company reported \$72,980 and \$0, respectively, as receivable from and \$0 and \$21,274,697, respectively, as payable to parents, subsidiaries and affiliates. Amounts are settled in accordance with terms of the agreements.
- 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 August 29, 2022, TL entered into an intercompany liquidity agreement between several Talcott entities: including TR Re, Ltd. ("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 August 29, 2022, the Company entered into an intercompany liquidity agreement between several Talcott entities: including TR Re, Ltd. ("TR Re"), Talcott Life Re, Ltd ("TLR") and Talcott Life & Annuity Re, Ltd. ("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, Talcott Resolution Life Insurance Company ("TL") and certain of its affiliates, including but not limited to insurance companies (the "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 TL, an insurance company domiciled in the State of Connecticut.
- 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.
- J. 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 had the following investment in noninsurance SCA entities:

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity		Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
		- %			
	Total SSAP No. 97 8a Entities	XXX	\$ -	\$ -	\$
b.	SSAP No. 97 8b(ii) Entities				
		- %			
	Total SSAP No. 97 8b(ii) Entities	XXX	\$	\$	\$
c.	SSAP No. 97 8b(iii) Entities				
	TDC	100 %	7,578,267	7,578,267	
	Total SSAP No. 97 8b(iii) Entities	XXX	\$ 7,578,267	\$ 7,578,267	\$
d.	SSAP No. 97 8b(iv) Entities				
		- %			
	Total SSAP No. 97 8b(iv) Entities	XXX	\$ -	\$ -	\$
e.	Total SSAP No. 97 8b Entities (exception 8b(i) entities) (b+c+d)	xxx	\$ 7,578,267	\$ 7,578,267	\$ _
f.	Aggregate Total (a+e)	XXX	\$ 7,578,267	\$ 7,578,267	\$

(2) NAIC Filing Response Information

(2) NAIC Filing Response Information						
SCA Entity (Should be the same entities as shown in M(1) above)	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method Resubmission Required Y/N	Code**
a. SSAP No. 97 8a Entities						
			\$ -			
Total SSAP No. 97 8a Entities	XXX	XXX	\$ -	XXX	XXX	
b. SSAP No. 97 8b(ii) Entities						
			\$ -			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	\$ -	XXX	XXX	
c. SSAP No. 97 8b(iii) Entities						
TDC	S2	6/30/2022	\$ 7,576,322	Y	N	1
Total SSAP No. 97 8b(iii) Entities			\$ 7,576,322			
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$ -	XXX	XXX	
d. SSAP No. 97 8b(iv) Entities						
			\$ -			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	\$ —	XXX	XXX	
Total SSAP No. 97 8b Entities e. (exception 8b(i) entities) (b+c+d)	XXX	XXX	\$ 7,576,322	XXX	XXX	
f. Aggregate Total (a+e)	XXX	XXX	\$ 7,576,322	XXX	XXX	

N. The Company has no investments in insurance SCA's for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures.

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 3.0% and 4.0% 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, 2022 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 \$237 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, 2022

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ _	\$ _	\$
b.	Membership Stock - Class B	3,443,100	3,443,100	_
C.	Activity Stock	_	_	_
d.	Excess Stock	_	_	_
e.	Aggregate Total (a+b+c+d)	3,443,100	3,443,100	_
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 237,000,000	\$ 237,000,000	\$ _

2. December 31, 2021

		1 Total 2+3	2 General Account	i	3 Separate Accounts
a.	Membership Stock - Class A	\$ _	\$	_	\$ _
b.	Membership Stock - Class B	1,680,700	1,680,7	00	_
C.	Activity Stock	_		_	_
d.	Excess Stock	_		_	_
e.	Aggregate Total (a+b+c+d)	1,680,700	1,680,7	'00	_
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 193,000,000	\$ 193,000,0	000	\$ _

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

					Eligible for	Redemption	
Membership Stoo	:k	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		3,443,100	3,443,100	_	_	_	_

3. Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2022

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	\$ 186,029,443	\$ 198,182,721	\$ 1
2	Current Year General Account: Total Collateral Pledged	186,029,443	198,182,721	1
3	Current Year Separate Account: Total Collateral Pledged	_	_	1
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	27,350,396	26,627,008	

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)	\$ 186,029,443	\$ 198,182,721	1
2	Current Year General Account Maximum Collateral Pledged	186,029,443	198,182,721	_
[3	Current Year Separate Account Maximum Collateral Pledged	1		_
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	27,350,396	27,451,962	_

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

The Company had no borrowings from the FHLB as of December 31, 2022.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of December 31, 2022.

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 2022 and 2021 was immaterial.

As of June 1, 2018, Talcott Resolution Life Insurance Company adopted a Investment and Savings Plan. Substantially all U.S. employees of the Company are eligible to participate in Talcott Resolution's Investment and Savings 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. Talcott Resolution also maintains a non-qualified savings plan, Talcott Resolution Deferred Compensation Savings Plan, with 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, 2022 and 2021 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, 2022 and 2021.

H. Postemployment Benefits and Compensated Absences

The Company has no direct postemployment benefits and compensated absences.

I. 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 3,000 shares of common capital stock authorized with 2,000 shares issued and outstanding. The par value of the stock is \$1,250.
- 2. The Company has no preferred shares authorized.
- 3. 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 TL, the Company's dividend limitation under the holding company laws of Connecticut is \$94,862,917 in 2023. As a condition to the Sixth Street Acquisition described in Note 21, the Department requires any dividends for the Company, for a two-year period following the acquisition, be approved by the Commissioner.
- 4. The Company paid no dividends in 2022 and 2021.
- 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 \$31,155,039, 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

At December 31, 2022, the Company has outstanding commitments totaling \$320,634,407 of which \$179,360,416 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, \$141,273,991 is related to commercial whole loans expected to fund in the first half of 2023.

2. 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
Effective February 1, 2018, TLA guaranteed the obligations of Talcott Resolution Comprehensive Employee Benefit Service Company ("TCB"), a wholly-owned subsidiary, with respect to certain structured settlement liability obligations to provide an increased level of security to claimants under such structured settlements; these obligations were assumed from Talcott Resolution Life Insurance Company ("TL") on February 1, 2018. As of December 31, 2022 and December 31, 2021, no liability was recorded for this guarantee, as TCB 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	

3. Summary of Detail in Note 14.A.2.

Not applicable

B. Assessments

1. 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 received \$0 and \$ (1,715,497) in guaranty fund assessments in 2022 and 2021, respectively. The Company had a guaranty fund receivable of \$376,434 and \$576,592 as of December 31, 2022 and 2021, 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	\$ 576,592
b.	Decrease current year:	
l	Premium tax offsets applied	(200,158)
	Premium tax offsets charged off/expired	
c.	Increase current year:	
	Premium tax offsets accrued	_
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$ 376,434

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

The Company has no guaranty fund liabilities and assets related to assessments from insolvencies for long-term care contracts.

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 2022 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

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 Talcott Resolution Life Insurance 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 for space occupied and equipment used by Talcott Resolution's life insurance companies was \$767,400 and \$836,059 in 2022 and 2021, respectively.
- 2. Future minimum rental commitments are as follows:

	Year Ending December 31	Ор	erating Leases
1.	2023	\$	756,388
2.	2024		756,388
3.	2025		769,116
4.	2026		800,920
5.	2027		802,656
6.	Total	\$	3,885,468

The principal executive office of the Company, together with its parent and other life insurance affiliates, is located in Windsor, Connecticut.

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, 2022 and 2021.

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	ets			Liabilities					
	2022		2021		2022		2021			
a. Swaps	\$ 337,783,726	\$	382,452,154	\$	693,448,000	\$	123,779,571			
b. Futures	_		_		_		_			
c. Options	6,514,131,308		9,060,467,499		3,100,792,885		7,012,542,815			
d. Total	\$ 6.851,915,034	\$	9,442,919,653	\$	3,794,240,885	\$	7,136,322,386			

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. The Company had no transfer or servicing of financial assets.

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 Company had no direct premiums written by managing general agents or third-party administrators.

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's investment manager for the Company's general account (a registered investment adviser under the Investment Advisers Act of 1940), with oversight by the Company's Investment Management Department and its Finance and Investment Committee ("FIC"), a committee co-chaired by the Chief Investment Officer and the Chief Risk Officer of the Company, estimates the fair value for financial assets held in the Company's general account and guaranteed separate accounts based on the framework established in the fair value accounting guidance. The Company reviews its investment manager's pricing policy on a periodic basis, with any changes to be approved by the FIC. The Company reserves the right to take exception to its investment manager's pricing of a particular asset and, with FIC's approval, to adjust the price received from its investment manager for that particular asset. The Company estimates the fair value for financial liabilities based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

- Level 1 Unadjusted quoted 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 the 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.

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

		Decen	nbei	r 31, 2022						
(Amounts in thousands)	Act	Quoted Prices in Active Markets for Identical Assets (Level 1)		Active Markets Significant for Identical Observable Assets Inputs		Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)			Total
a. Assets accounted for at fair value					Г					
Common stocks - unaffiliated	\$	5,594	\$	_	\$	3,443	\$	_	\$	9,037
Preferred stocks - unaffiliated	l	_		24,626	l	_		_		24,626
Cash equivalents	l	184,334		_	l	_		_	l	184,334
Bonds - States and Municipalities	l	_		40	l	_		_		40
Total bonds and stocks		189,928		24,666		3,443		_		218,037
Derivative assets					Г					
Interest rate derivatives	l	_		1,831	l	_		_	l	1,831
Macro hedge program	l	_		38,845	l	282,590		_	l	321,435
Total derivative assets		_		40,676		282,590		_		323,266
Separate Account assets [1]		22,171,530		_		-		_		22,171,530
Total assets accounted for at fair value	\$	22,361,458	\$	65,342	\$	286,033	\$	_	\$	22,712,833
b. Liabilities accounted for at fair value					Г					
Derivative liabilities	l				l				l	
Interest rate derivatives	\$	_	\$	(1,972)	\$	_	\$	_	\$	(1,972)
Macro hedge program		_		(49,316)		(31,509)		_		(80,825)
Total liabilities accounted for at fair value	\$	_	\$	(51,288)	\$	(31,509)	\$	_	\$	(82,797)

^[1] Excludes approximately \$7 million 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 Valuation Committee of the Company's investment manager, which is a cross-functional group 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. There are also two working groups under the Valuation Committee of the Company's investment manager, a Securities Valuation Group and a Derivatives Valuation Group, which include various investment, operations, accounting, compliance and risk management professionals that meet on a regular basis, to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

In addition, the Finance and Investment Committee of the Company, co-chaired by its Chief Investment Officer and Chief Financial Officer, 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 Finance and Investment Committee 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 which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. This includes model risk management which provides 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 value of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by the Company's investment manager using a "waterfall" approach after considering 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 manager utilizes 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 manager develops 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 manager performs 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 manager ensures 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 manager determines 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 manager.

The Company's investment manager conducts 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 manager feels 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 manager has 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 investment manager 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.

A description of additional inputs used in the Company's Level 2 and Level 3 measurements is 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

Credit derivatives - Primary inputs include the swap yield curve and credit default swap curves.

Foreign exchange derivatives - Primary inputs include the swap yield curve, currency spot and forward rates, and cross currency basis curves.

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

Non-guaranteed Separate Account assets are primarily invested in mutual funds and are valued by the underlying mutual funds in accordance to their valuation policies and procedures. All

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

2. The table below provides a roll-forward of financial instruments measured at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2022:

					ealized/ ed Gains				
	Fair Value	Transfers	Transfers	(Losses) I	(Losses) Included in:				Fair Value
	as of	into	out of	Net		Purchases/	Sales/		as of
(Amounts in thousands)	01 /01/ 2022	Level 3 [2]	Level 3 [2]	Income [1]			Decreases	Settlements	12 /31/ 2022
a Assets									
Common stocks - unaffiliated	\$ 1,681	\$ —	\$ -	\$ —	\$ -	\$ 1,762	\$ —	\$ —	\$ 3,443
Total bonds and stocks	1,681	_	_	_	_	1,762	_	_	3,443
Derivatives									
Macro hedge program	203,683	_	_	_	116,000	115,897	_	(184,499)	251,081
Total derivatives [3]	203,683	_	_	_	116,000	115,897	_	(184,499)	251,081
Total assets	\$ 205,364	\$ —	\$ —	\$	\$ 116,000	\$ 117,659	\$ —	\$ (184,499)	\$ 254,524

- [1] All amounts in this column 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 and 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 above.

(Amounts in thousands)					D	ece	ember 31, 202	22				
Type of Financial Instrument	Aggregate Fair Value		Admitted Value		(Level 1)		(Level 2)		(Level 3)	Net Asset Value (NAV	')	Not Practicable (Carrying Value)
Assets		Г		Γ		Γ						
Bonds - unaffiliated	\$ 3,726,696	\$	4,138,349	\$	_	\$	3,259,227	\$	467,469	\$ -	-	\$ —
Preferred stocks - unaffiliated	24,626		24,626		_		24,626		_		-	_
Common stocks - unaffiliated	9,037		9,037		5,594		_		3,443		-	_
Mortgage loans	907,343		994,929		_		_		907,343		-	_
Cash, cash equivalents and short-term investments - unaffiliated	402,867		308,374		287,998		114,869		_		_	_
Derivative related assets	327,677		324,672		_		45,087		282,590		-	_
Contract loans	88,065		88,065		_		_		88,065		-	_
Surplus debentures	41,174		41,838		_		24,825		16,349		-	_
Low-income housing tax credits	8		8		_		_		8		-	_
Separate Account assets [1]	22,171,530		22,171,530		22,171,530		1				_	_
Total assets	\$ 27,699,023	\$	28,101,428	\$	22,465,122	\$	3,468,634	\$	1,765,267	\$ -	_	\$ —
Liabilities												
Liability for deposit-type contracts	\$ (169,983)	\$	(169,983)	\$	_	\$	_	\$	(169,983)	\$ -	-	\$ —
Derivative related liabilities	(137,350)		(82,797)		_		(105,841)		(31,509)		-	_
Separate Account liabilities	(22,171,530)	L	(22,171,530)	L	(22,171,530)		_		_		_	_
Total liabilities	\$ (22,478,863)	\$	(22,424,310)	\$	(22,171,530)	\$	(105,841)	\$	(201,492)	\$ -	_	\$ —

^[1] Excludes approximately \$7 million, at December 31, 2022, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

(Amounts in thousands)	Τ					D	ece	ember 31, 202	21			
Type of Financial Instrument		Aggregate Fair Value		Admitted Value		(Level 1)		(Level 2)		(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets	Τ		Г		Г		Г					
Bonds - unaffiliated	\$	5,256,180	\$	4,637,506	\$	51,486	\$	4,736,219	\$	468,475	\$ —	\$ _
Preferred stocks - unaffiliated		29,309		29,309		_		29,309		_	_	_
Common stocks - unaffiliated		8,316		8,316		6,635		_		1,681	_	_
Mortgage loans		842,755		809,966		_		_		842,755	_	_
Cash, cash equivalents and short-term investments - unaffiliated		223,458		223,475		178,945		15,009		29,504	_	_
Derivative related assets		241,243		230,105		_		15,415		225,828	_	_
Contract loans		91,332		91,332		_		_		91,332	_	_
Surplus debentures		65,162		49,701		_		41,392		23,770	_	_
Low-income housing tax credits		57		57		_		_		57	<u> </u>	_
Separate Account assets [1]		29,455,658		29,455,658		29,455,658		_		_	_	_
Total assets	\$	36,213,470	\$	35,535,425	\$	29,692,724	\$	4,837,344	\$	1,683,402	\$ -	\$ -
Liabilities												
Liability for deposit-type contracts	\$	(183,768)	\$	(183,768)	\$	_	\$	_	\$	(183,768)	\$ -	\$ _
Derivative related liabilities		(39,291)		(39,552)		_		(17,146)		(22,145)	_	_
Separate Account liabilities		(29,455,658)		(29,455,658)		(29,455,658)		_		_	_	_
Total liabilities	\$	(29,678,717)	\$	(29,678,978)	\$	(29,455,658)	\$	(17,146)	\$	(205,913)	\$	\$ -

^[1] Excludes approximately \$9 million, at December 31, 2021, of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100.

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.

The carrying amounts of the liability for deposit-type contracts and Separate Account liabilities approximate their fair values.

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

At December 31, 2022, 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

On June 30, 2021, the Company's indirect owner, Hopmeadow Holdings GP LLC, completed the sale of Talcott Resolution Life Inc. ("TLI") and its life and annuity operating subsidiaries, including the Company, (the "Sixth Street Acquisition") through the merger of an affiliate of Sixth Street a global investment firm, with and into Hopmeadow Holdings, LP (TLI's indirect parent) pursuant to an Agreement and Plan of Merger (the "Agreement"). Through the Agreement, Sixth Street obtained 100% control of TLI and its life and annuity operating subsidiaries. As a result of this sale and merger, the Company has new indirect owners.

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:

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, 2022:

	Actual Cost	Carrying Value excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	\$ 1,949,740	\$ 2,101,847	\$ 2,091,451	\$ _
b. Commercial mortgage-backed securities	_	_	_	_
c. Collateralized debt obligations	_	_	_	_
d. Structured securities	_	_	_	_
e. Equity investment in SCAs	_	_	_	_
f. Other assets	_	_	_	_
g. Total	\$ 1,949,740	\$ 2,101,847	\$ 2,091,451	\$ _

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, 2022 and December 31, 2022, 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. The retained asset accounts held within the Program are aged as follows:

		As of December 31, 2022		As of Decem	nber 31, 2021				
1		Number	ımber Balance		ber Balance Number			Balance	
a.	Up to and including 12 Months	19	\$	980,433	17	\$	438,337		
b.	13 to 24 Months	11		249,932	12		198,620		
c.	25 to 37 Months	6		70,955	4		85,651		
d.	38 to 48 Months	4		85,994	6		98,136		
e.	49 to 60 Months	3		74,100	28		521,788		
f.	Over 60 Months	439		11,686,619	473		12,842,559		
g.	Total	482	\$	13,148,033	540	\$	14,185,091		

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	540	\$ 14,185,091	_	\$ -
b. Number/amount of retained asset accounts issued/ added during the year	23	1,419,714	_	_
c. Investment earnings credited to retained asset accounts during the year	N/A	54,584	_	_
d. Fees and other charges assessed to retained asset accounts during the year	N/A	_	_	_
Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	_	_	_	_
f. Number/amount of retained asset accounts closed/ reinsured during the year	81	2,511,356	l	ı
g. Number/balance of retained asset accounts at the end of the year	482	\$ 13,148,033	_	\$ _

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 January 27, 2023, TLA loaned \$60 million to TR Re per the new intercompany liquidity agreement (see Note 10). The interest rate of this loan is 4.5% and the maturity date is January 26, 2024.

The Company had no other material subsequent events through the filing date of February 22, 2023.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

- 1. 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.
- 2. 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, 2022 and 2021, 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 \$34,263,177 and \$26,746,967, respectively. These amounts were calculated using the federal corporate tax rate in effect at that time.
 - b. For the years ended December 31, 2022 and 2021, the total amount of reinsurance credit taken for this agreement was \$43,371,111 and \$33,856,921, 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

- 1. The estimated amount of the aggregate reduction in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement is \$0.
- 2. There has been one new agreement executed since January 1, 2021, to include policies or contracts which were in-force, or which had existing reserves established by the Company as of the effective date of this agreement. For the year ended December 31, 2021, the total amount of reinsurance ceded on a modified coinsurance basis was \$13.4 billion including General and Separate Account reinsurance. 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 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

- 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 13 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

Reserves as of December 31, 2021 were \$5.2 million. As of December 31, 2022 \$0.2 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$4.9 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accident and Health lines of insurance. As a result, there has been a \$0.1 million prior-year development from December 31, 2021 to December 31, 2022. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

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 \$153,193 and \$169,512 for the years ended December 31, 2022 and 2021, 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 2022 and 2021, the Company paid policyholder dividends in the amount of \$446,471 and \$405,431, respectively, and did not allocate any additional income to such policyholders.

Note 30 - Premium Deficiency Reserves

Liability carried for premium deficiency reserves	\$19,000,000
2. Date of the most recent evaluation of this liability	12/6/2022
3. Was anticipated investment income utilized in the calculation?	Yes[X] No[]

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, 2022, the Company had \$25,950,347 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 \$63,152 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 for Page 7, Line 4 has been determined by formula.
- 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, 2022 (including General and Separate Account liabilities) is presented below:

A. Individual Annuities

			Separate	Separate			
	General	Ac	count with	Account			% of
	Account	G	uarantees	Nonguaranteed		Total	Total
Subject to discretionary withdrawal							
a. With market value adjustment	\$ 3,451,268	\$	_	\$	\$	3,451,268	0.02 %
b. At book value less current surrender charge of 5% or more	2,310,949		_	_		2,310,949	0.01 %
c. At fair value	_		_	17,186,368,114	17	,186,368,114	76.38 %
d. Total with market value adjustment or at fair value (total of 1 through 3)	5,762,217		1	17,186,368,114	17	,192,130,331	76.41 %
e. At book value without adjustment (minimal or no charge or adjustment)	1,463,935,128		-	_	1	,463,935,128	6.50 %
2. Not subject to discretionary withdrawal	3,624,241,448		_	221,558,350	3	,845,799,798	17.09 %
3. Total (gross: direct + assumed)	5,093,938,793		-	17,407,926,464	22	,501,865,257	100.00 %
4. Reinsurance ceded	1,093,798,556		1	I	1	,093,798,556	
5. Total (net)	\$ 4,000,140,237	\$		\$ 17,407,926,464	\$ 21	,408,066,701	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$ 1,155,475	\$		\$ –	\$	1,155,475	

B. Group Annuities

		Separate	Т	Separate		
	General	Account with	-	Account		% of
	Account	Guarantees		Nonguaranteed	Total	Total
1. Subject to discretionary withdrawal			Т			
a With market value adjustment	\$ _	\$ -	-1	\$ —	\$ _	0.00 %
b At book value less current surrender charge of 5% or more	511	-	-1	_	511	0.03 %
c. At fair value	_	-	-	1,503,297	1,503,297	84.67 %
d. Total with market value adjustment or at fair value (total of 1 through 3)	511	-	-[1,503,297	1,503,808	84.70 %
e. At book value without adjustment (minimal or no charge or adjustment)	271,589	-	-T	_	271,589	15.30 %
2. Not subject to discretionary withdrawal	_	-	-1	_	_	0.00 %
3. Total (gross: direct + assumed)	272,100	-	-Т	1,503,297	1,775,397	100.00 %
4. Reinsurance ceded	_	-	-Т	_		
5. Total (net)	\$ 272,100	\$ -	-Т	\$ 1,503,297	\$ 1,775,397	
6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	\$ 256	\$ -	-	\$ —	\$ 256	

C. Deposit-Type Contracts

		Separate	;	Separate		
	General	Account w	ith	Account		% of
	Account	Guarantee	es	Nonguaranteed	Total	Total
Subject to discretionary withdrawal						
a With market value adjustment	\$ _	\$	_	- \$	\$ _	0.00 %
b At book value less current surrender charge of 5% or more	_		_	_	_	0.00 %
c. At fair value	_		_	_	_	0.00 %
d. Total with market value adjustment or at fair value (total of 1 through 3)	_		_	_	_	0.00 %
e. At book value without adjustment (minimal or no charge or adjustment)	14,939,365		_	_	14,939,365	1.84 %
2. Not subject to discretionary withdrawal	797,964,834		_	_	797,964,834	98.16 %
3. Total (gross: direct + assumed)	812,904,199		_	_	812,904,199	100.00 %
4. Reinsurance ceded	642,921,346		_	_	642,921,346	
5. Total (net)	\$ 169,982,853	\$	_	\$ -	\$ 169,982,853	
6. Amount included in $C(1)b$ above that will move to $C(1)e$ in the year after the statement date:	\$ _	\$	_	\$ _	\$	

D.

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

Life and Accident & Health Annual Statement:	
Exhibit 5, Annuities Section, Total (net)	\$ 3,996,818,032
Exhibit 5, Supplementary Contract Section, Total (net)	3,594,305
3. Exhibit 7, Deposit-Type Contracts Section, Total (net)	169,982,853
4. Subtotal	4,170,395,190
Separate Account Annual Statement:	
5. Exhibit 3, Annuities Section, Total (net)	17,409,429,761
Exhibit 3, Supplemental Contract Section, Total (net)	_
7. Policyholder dividend and coupon accumulations	_
Policyholder premiums	_
Guaranteed interest contracts	_
10. Exhibit 4, Deposit-Type Contracts Section, Total (net)	_
11. Subtotal	17,409,429,761
12. Combined total	\$ 21,579,824,951

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

An analysis of life actuarial reserves by withdrawal characteristics as of December 31, 2021 is presented below::

A. General Account

	Account Value	<u>Cash Value</u>	<u>Reserve</u>
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	\$ 91,727,059	\$ 91,924,827	\$ 103,238,833
b. Universal Life	853,352,898	846,082,557	900,744,529
c. Universal Life with Secondary Guarantees	3,755,901,696	3,260,269,246	10,739,380,562
d. Indexed Universal Life	424,197,218	401,801,012	481,912,634
e. Indexed Universal Life with Secondary Guarantees	–	_	_
f. Indexed Life	-	_	_
g. Other Permanent Cash Value Life Insurance	–	2,880,968	3,487,787
h. Variable Life	–	_	_
i. Variable Universal Life	502,417,823	500,702,517	621,223,617
j. Miscellaneous Reserves	_	_	_
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	1,024,800,254
b. Accidental Death Benefits	XXX	XXX	63,650
c. Disability - Active Lives	XXX	XXX	700,379
d. Disability - Disabled Lives	XXX	XXX	26,658,395
e. Miscellaneous Reserves	XXX	XXX	982,967,713
3. Total (gross: direct + assumed)	5,627,596,694	5,103,661,127	14,885,178,353
4. Reinsurance Ceded	5,396,486,925	4,869,930,305	14,266,882,631
5. Total (net) (3) - (4)	\$ 231,109,769	\$ 233,730,822	\$ 618,295,722

B. Separate Account with Guarantees

Not applicable.

C. Separate Account Nonguaranteed

	Account Value	<u>Cash Value</u>	<u>Reserve</u>
Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	\$	\$	\$
b. Universal Life	_	_	_
c. Universal Life with Secondary Guarantees	_	_	_
d. Indexed Universal Life	_	_	_
e. Indexed Universal Life with Secondary Guarantees	_	_	_
f. Indexed Life	_	_	_
g. Other Permanent Cash Value Life Insurance	_	_	_
h. Variable Life	_	_	_
i. Variable Universal Life	4,721,082,832	4,721,082,832	4,721,082,832
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)	4,721,082,832	4,721,082,832	4,721,082,832
Reinsurance Ceded	_	_	_
5. Total (net) (3) - (4)	\$ 4,721,082,832	\$ 4,721,082,832	\$ 4,721,082,832

D.Reconciliation of total life actuarial reserves and deposit fund liabilities:

Life and Accident & Health Annual Statement:					
Exhibit 5, Life Insurance Section, Total (net)	\$	609,307,669			
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	l	63,650			
3. Exhibit 5, Disability - Active Lives Section, Total (net)	l	499,386			
4. Exhibit 5, Disability - Disabled Lives Section, Total (net)	l	3,997,816			
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)		4,427,201			
6. Subtotal		618,295,722			
Separate Account Annual Statement:		·			
7. Exhibit 3, Line 0199999, Column 2	\$	4,721,082,832			
8. Exhibit 3, Line 0499999, Column 2	l	_			
9. Exhibit 3, Line 0599999, Column 2		_			
10. Subtotal (Lines (7) through (9))		4,721,082,832			
11 Combined Total ((6) and (10))	\$	5 339 378 554			

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

A. The following table presents premiums and annuity considerations (deferred and uncollected) as of December 31, 2022.

2022					
			Net of		
Туре		Gross		Loading	
Ordinary new business	\$	_	\$	_	
Ordinary renewal		35,581		34,203	
Group life		_		_	
Total	\$	35,581	\$	34,203	

Note 35 - Separate Accounts

A. Separate Account Activity

- 1. The Company maintained Separate Account assets totaling \$22,177,651,722 and \$29,464,947,964 as of December 31, 2022 and 2021, 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:
 - · Individual variable annuities
 - · Variable life insurance

In accordance with the domiciliary state procedures for approving items within the Separate Accounts, the Separate Account classifications are supported by state statute.

2. In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account.

As of December 31, 2022 and 2021, the Company Separate Account statement included legally insulated assets of \$22,177,651,722 and \$29,464,947,964, respectively. The assets legally insulated from the General Account are attributed to the following product lines:

	Decembe	r 31, 2022	December 31, 2021			
Product Lines	Legally Insulated Assets	Separate Account Assets (not legally insulated)	Legally Insulated Assets	Separate Account Assets (not legally insulated)		
Individual variable annuities	\$ 17,447,805,013	\$	\$ 23,428,532,928	\$ _		
Variable life insurance	4,679,055,689	_	5,972,777,113	\$ _		
Group life insurance	49,272,929	_	61,852,268	\$ _		
Group variable annuity	1,518,091	_	1,785,655	\$ _		
Total	\$ 22,177,651,722	\$	\$ 29,464,947,964	\$		

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, 2022, the General Account of the Company had a maximum guarantee for Separate Account liabilities of \$0. To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five years:

a.	2022	\$ —
b.	2021	\$
C.	2020	\$
d.	2019	\$
e.	2018	\$ _

As of December 31, 2022, the General Account of the Company had paid \$0 toward Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceding four years ending December 31, 2021, 2020, 2019 and 2018 were \$0.

4. During 2022 and 2021 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 \$487,028,149 and \$551,133,174 for the years ended December 31, 2022 and 2021, 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 variable annuity and variable life 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, 2022 is as follows:

	Indexed	Nonindexed Guaranteed Less Than or Equal to 4%	Nonindexed Guaranteed More Than 4%	Nonguaranteed Separate Accounts	Total
Premium considerations or deposits for the					
year ended December 31, 2022	\$ _	\$	\$	\$ 267,966,953	\$ 267,966,953
Reserves at year-end:					
2. For accounts with assets at:					
a. Fair value	\$	\$	\$	\$ 22,130,512,592	\$ 22,130,512,592
b. Amortized cost	–	_	_	_	_
c. Total reserves	\$ —	\$ -	\$ -	\$ 22,130,512,592	\$ 22,130,512,592
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal	\$ -	\$	\$	- \$	\$ _
With market value adjustment	–	_	_	_	_
At book value without market value adjustment					
and with surrender charge of 5% or more	–	_	_	_	_
3. At fair value	–	_	_	21,908,954,242	21,908,954,242
At book value without market value adjustment					
and with surrender charge of less than 5%	_	_	_	_	_
5. Subtotal	_	_	_	21,908,954,242	21,908,954,242
b. Not subject to discretionary withdrawal	_		_	221,558,350	221,558,350
c. Total	\$ -	\$ -	\$ -	\$ 22,130,512,592	\$ 22,130,512,592
4. Reserves for asset default risk in lieu of AVR	\$ —	\$	\$	\$	\$

C. Reconciliation of net transfers to (from) Separate Accounts:

	De	cember 31, 2022	December 31,	2021
		Amount	Amount	
Transfers as reported in the Summary of Operations of the Separate Account Annual Statement				
a. Transfer to Separate Accounts	\$	267,966,954	\$ 324,15	59,709
b. Transfer from Separate Accounts		2,380,057,675	3,133,0	66,954
c. Net Transfer to/(from) Separate Accounts (a) - (b)		(2,112,090,721)	(2,808,90	7,245)
Reconciling adjustments:				
Internal exchanges and other Separate Account activity		(14,860,797)	(5,07	2,046)
3. Transfers as reported in the summary of operations of the Life, Accident & Health				
Annual Statement (1c) + 2	\$	(2,126,951,518)	\$ (2,813,97	79,291

N ote 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 System of is an insurer?			Yes [X	(]	No []
1.2	If yes, did the reporting entity register and file with its domiciliary State Insura such regulatory official of the state of domicile of the principal insurer in the I providing disclosure substantially similar to the standards adopted by the Na its Model Insurance Holding Company System Regulatory Act and model resubject to standards and disclosure requirements substantially similar to tho	Holding Company System, a registration statement ational Association of Insurance Commissioners (NAIC) in adulations pertaining thereto, or is the reporting entity	Yes [X] No []	N/A []
1.3	State Regulating?			СТ	ſ		
1.4	Is the reporting entity publicly traded or a member of a publicly traded group	?		Yes []	No [X]
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code issue	ed 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 [X]
2.2	If yes, date of change:						
3.1	State as of what date the latest financial examination of the reporting entity v	was made or is being made.		12/31/	′2022	!	
3.2	State the as of date that the latest financial examination report became avail entity. This date should be the date of the examined balance sheet and not t			12/31/	<u>/2017</u>	,	
3.3	State as of what date the latest financial examination report became availab domicile or the reporting entity. This is the release date or completion date of examination (balance sheet date).	of the examination report and not the date of the		05/10/	/2019)	
3.4	By what department or departments? State of Connecticut Insurance Department						
3.5	Have all financial statement adjustments within the latest financial examinati statement filed with Departments?		Yes [] No []	N/A [Х]
3.6	Have all of the recommendations within the latest financial examination repo	ort been complied with?	Yes [X]] No []	N/A []
4.1	4.12 renewals' During the period covered by this statement, did any sales/service organizat receive credit or commissions for or control a substantial part (more than 20	of the reporting entity), receive credit or commissions for or coursed on direct premiums) of: new business?? tion owned in whole or in part by the reporting entity or an affi		Yes [Yes [
		new business?		Yes [
		?		Yes [-	
5.1	Has the reporting entity been a party to a merger or consolidation during the If yes, complete and file the merger history data file with the NAIC.	e period covered by this statement?		Yes []	No [X]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of do ceased to exist as a result of the merger or consolidation.	micile (use two letter state abbreviation) for any entity that ha	ıs				
	1 Name of Entity	NAIC Company Code State of Domicile					
6.1	Has the reporting entity had any Certificates of Authority, licenses or registra revoked by any governmental entity during the reporting period?	ations (including corporate registration, if applicable) suspend		Yes []	No [X]
6.2	If yes, give full information:						
7.1	Does any foreign (non-United States) person or entity directly or indirectly co	ontrol 10% or more of the reporting entity?		Yes []	No [X]
7.2	If yes, 7.21 State the percentage of foreign control;	ity is a mutual or reciprocal, the nationality of its manager or	<u> </u>				%
	1 Nationality	2 Type of Entity					

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

8.2	If the response to 8.1 is yes, please identify the name of the DIHC.					Yes [] NO [X]
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	firms?on (city and state of the main office) of any affiliates ne Office of the Comptroller of the Currency (OCC),	regulate	d by a fe	deral	Yes [X	.] No []
	1	2	3	4	5	6	7
	Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC	
	Talcott Resolution Distribution Company, Inc.			NO		YES	
8.5	Is the reporting entity a depository institution holding company with s		ard of G	overnors	of		_
8.6	Federal Reserve System or a subsidiary of the depository institution 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	•		-] No [X] X] N/A [
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-equirements 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	countan	t ate	Yes [] No [X]
10.2	If the response to 10.1 is yes, provide information related to this exer	mption:				•	
10.3 10.4		quirements of the Annual Financial Reporting Model similar state law or regulation?	Regulat	ion as		Yes [] No [X]
10.5	Has the reporting entity established an Audit Committee in complian-						3 11/4 5
10.5 10.6	If the response to 10.5 is no or n/a, please explain] No [J N/A [
11.	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 & Chief Actuary,	porting entity or actuary/consultant associated with a tification?	n actuar	ial consu	ılting		
12.1	Does the reporting entity own any securities of a real estate holding of	company or otherwise hold real estate indirectly?				Yes [] No [X]
		ll estate holding company					
		arcels involveddjusted carrying value					
12.2	If, yes provide explanation:	lajusted carrying value				φ	
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTI						
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					Yes [] No []
13.3	Have there been any changes made to any of the trust indentures du					Yes [
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					V 1 20V	.] No []
	 a. Honest and ethical conduct, including the ethical handling of actual relationships; 	al or apparent conflicts of interest between personal	and prof			162 [X	.] NO []
	 b. Full, fair, accurate, timely and understandable disclosure in the pe c. Compliance with applicable governmental laws, rules and regulation 		itity;				
	d. The prompt internal reporting of violations to an appropriate perso						
	e. Accountability for adherence to the code.						
14.11	If the response to 14.1 is No, please explain:						
14.2	9					Yes [X] No []
14.21	If the response to 14.2 is yes, provide information related to amendm						
14 3	The Code of Ethics was last updated on July 15, 2022 for technical, a Have any provisions of the code of ethics been waived for any of the	<u> </u>				Vac I	1 No F V 1
	If the response to 14.3 is yes, provide the nature of any waiver(s).	Specified Officers:				Yes [] No [X]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

	.			
1 American Bankers	2		3	4
Association (ABA) Routing				
Number	Issuing or Confirming Bank Name		That Can Trigger the Letter of Credit	Amount
	ROARD	OF DIRECTORS	9	
	or sale of all investments of the reporting entity passed up	on either by the board o	f directors or a subordinate committee	Yes [X] No
	ng entity keep a complete permanent record of the procee			Yes [X] No
Has the reportin part of any of its	g entity an established procedure for disclosure to its boar officers, directors, trustees or responsible employees that	d of directors or trustees is in conflict or is likely	s of any material interest or affiliation on the to conflict with the official duties of such	Yes [X] No
		INANCIAL		,
Accounting Prine	ent been prepared using a basis of accounting other than spiples)?			
Total amount loa	aned during the year (inclusive of Separate Accounts, excl	lusive of policy loans):		
			20.12 To stockholders not officers	\$
			20.13 Trustees, supreme or grand	
			(Fraternal Only)	\$
	loans outstanding at the end of year (inclusive of Separate	e Accounts, exclusive of	20.21 To directors or other officers	¢
policy loans):			20.22 To stockholders not officers	
			20.22 To stockholders not officers	ψ
			(Fraternal Only)	\$
Were any assets	s reported in this statement subject to a contractual obligat reported in the statement?	tion to transfer to anothe	er party without the liability for such	
	amount thereof at December 31 of the current year:		21.21 Rented from others	
	·		21.22 Borrowed from others	
			21.23 Leased from others	
			21.24 Other	
Does this staten guaranty associa	nent include payments for assessments as described in the ation assessments?	e Annual Statement Ins	tructions other than guaranty fund or	
lf answer is yes:		22	2.21 Amount paid as losses or risk adjustmen	t\$
		22	2.22 Amount paid as expenses	\$
			2.23 Other amounts paid	
	ng entity report any amounts due from parent, subsidiaries			
Does the insure	ny amounts receivable from parent included in the Page 2 r utilize third parties to pay agent commissions in which the	e amounts advanced by	the third parties are not settled in full within	
	o 24.1 is yes, identify the third-party that pays the agents a			Yes [] No
		Is the	$\overline{\cdot}$	
	Name of Third-Party	Third-Party Age a Related Part (Yes/No)		
	Hame of Time-Fary			
		-		

25.02	If no, give full and complete information relating thereto					
25.03			cluding value for collateral and amount of loaned securities, and reference Note 17 where this information is also provided)			
25.04			ollateral for conforming programs as outlined in the Risk-Based Capita			
25.05	For the reporting entity's securities lending program, report	t amount of co	ollateral for other programs.	\$		
25.06			s) and 105% (foreign securities) from the counterparty at the Yes	[] No	[]	N/A [X
25.07	Does the reporting entity non-admit when the collateral rec	ceived from the	e counterparty falls below 100%?	[] No	[]	N/A [X
25.08	Does the reporting entity or the reporting entity 's securities conduct securities lending?	s lending ager	nt utilize the Master Securities lending Agreement (MSLA) to Yes	[] No	[]	N/A [X
25.09	For the reporting entity's securities lending program state t	the amount of	the following as of December 31 of the current year:			
	25.092 Total book adjusted/carrying value	of reinvested	ported on Schedule DL, Parts 1 and 2 collateral assets reported on Schedule DL, Parts 1 and 2 the liability page.	\$		
26.1	control of the reporting entity or has the reporting entity sol	ld or transferre	ned at December 31 of the current year not exclusively under the ed any assets subject to a put option contract that is currently in	. Yes [X]N	lo []
26.2	If yes, state the amount thereof at December 31 of the cur	rent year:	26.21 Subject to repurchase agreements	\$		
			26.24 Subject to reverse dollar repurchase agreements	\$		
			26.27 FHLB Capital Stock	\$		3,443,10
			26.29 On deposit with other regulatory bodies 26.30 Pledged as collateral - excluding collateral pledge	\$d to		
			an FHLB	\$	19	8, 182, 72
26.3	For category (26.26) provide the following:		2	1	3	
	Nature of Restriction		Description		nount	
27.1	Does the reporting entity have any hedging transactions re	ported on Sch	nedule DB?	Yes [X] N	lo []
27.2	If yes, has a comprehensive description of the hedging proof of the hedg	ogram been m	ade available to the domiciliary state? Yes	[X] No	[]	N/A [
NES 2	7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING E	NTITIES ONL	Y:			
27.3	Does the reporting entity utilize derivatives to hedge variable	ole annuity gua	arantees subject to fluctuations as a result of interest rate sensitivity?	. Yes [X] N	lo []
27.4	If the response to 27.3 is YES, does the reporting entity util		cial accounting provision of SSAP No. 108	. Yes [] N	lo [X]
			nitted accounting practiceer accounting guidance		-	o [X] lo [X]
27.5	following: The reporting entity has obtained explicit approva Hedging strategy subject to the special accounting Actuarial certification has been obtained which inc	I from the dom g provisions is dicates that the		. Yes [] N	lo [X]
	 Financial Officer Certification has been obtained v 	which indicate:	s that the hedging strategy meets the definition of a Clearly Defined dging Strategy is the hedging strategy being used by the company in			
28.1			urrent year mandatorily convertible into equity, or, at the option of the	. Yes [] N	lo [X]
28.2	If yes, state the amount thereof at December 31 of the curr	rent year		\$		
29.	offices, vaults or safety deposit boxes, were all stocks, bor custodial agreement with a qualified bank or trust compan	nds and other y in accordanc	nortgage loans and investments held physically in the reporting entity's securities, owned throughout the current year held pursuant to a se with Section 1, III - General Examination Considerations, F. of the NAIC Financial Condition Examiners Handbook?		X]N	lo []
29.01	For agreements that comply with the requirements of the N	NAIC Financia	Condition Examiners Handbook, complete the following:			
	1 Name of Custodian(c)		2			
	The Bank of New York Mellon Federal Home Loan Bank of Boston	101 Barclay	Custodian's Address tro Tech Center, 16th Floor, Brooklyn, NY 11245 / Street, 8 West, New York, NY 10286 on St., Boston, MA 02199			

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

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

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

1	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	2
Name of Firm or Individual	Affiliation
Hartford Investment Management Company	U
PGIM, Inc.	U

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e.		
designated with a "U") manage more than 10% of the reporting entity's invested assets?	Yes [X] N	0 []

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
105676	PGIM, Inc.	5439009SX8QJBZY1GB87	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	[)	Χ]

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:

2	3	4
	Amount of Mutual	
	Fund's Book/Adjusted	
	Carrying Value	
Name of Significant Holding of the	Attributable to the	Date of
Mutual Fund	Holding	Valuation
	Mutual Fund	Fund's Book/Adjusted Carrying Value Name of Significant Holding of the Mutual Fund Holding

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	4,253,215,126	3,841,565,232	(411,649,894)
31.2 Preferred stocks	24,626,000	24,626,000	
31.3 Totals	4,277,841,126	3,866,191,232	(411,649,894)

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?	Ye	s []	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?	Ye	s []	No []
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:					
33.1 33.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Ye	es [)	(]	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?	Ye	es [)	(]	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?	Ye	es [)	(1	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?	Ye	es []	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?	X]	No []	N/A	4 []

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

38.1	Does the reporting entity directly hold cryptocurrencies?			Yes [] No	[X]
38.2	If the response to 38.1 is yes, on what schedule are they reported?					
39.1	Does the reporting entity directly or indirectly accept cryptocurrencies as payments for	or premiums on policies?		Yes [] No	[X]
39.2	•	diately converted to U.S. dollars? werted to U.S. dollars] No] No	[] []
39.3	If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments	of premiums or that are held direct	ly.			
	1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums			
	OTHE					
40.1	Amount of payments to trade associations, service organizations and statistical or ra	ting bureaus, if any?		\$		233,856
40.2	List the name of the organization and the amount paid if any such payment represen service organizations and statistical or rating bureaus during the period covered by the		nts to trade associatio	ns,		
	. 1		2			
	AMERICAN COUNCIL OF LIFE INSURERS					
41.1	Amount of payments for legal expenses, if any?			\$	1,	862,925
41.2	List the name of the firm and the amount paid if any such payment represented 25% during the period covered by this statement. $ \frac{1}{2} \frac{1}$	or more of the total payments for le	gal expenses			
	1		2			
	Name		unt Paid			
	EVERSHEDS SUTHERLAND LLP		1,008,942			
42.1	Amount of payments for expenditures in connection with matters before legislative be	odies, officers or departments of go	vernment, if any?	\$		6,388
42.2	List the name of the firm and the amount paid if any such payment represented 25% connection with matters before legislative bodies, officers, or departments of governments of governments.					
	1		2			
	LIFE INSURANCE COUNCIL OF NEW YORK, INC.					
		······				

GENERAL INTERROGATORIES

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

s, indicate premium earned on U.S. business only	\$\$
at portion of Item (1.2) is not reported on the Medicare Supplen Reason for excluding:	nt Insurance Experience Exhibit?\$
cate amount of earned premium attributable to Canadian and/o	Other Alien not included in Item (1.2) above\$
cate total incurred claims on all Medicare Supplement insuranc	\$
vidual policies:	Most current three years:
aaa. poiloido.	1.61 Total premium earned\$
	1.62 Total incurred claims\$
	1.63 Number of covered lives
	All years prior to most current three years
	1.64 Total premium earned\$
	1.65 Total incurred claims\$
	1.66 Number of covered lives
un policies:	M 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4
up policies:	Most current three years:
	1.71 Total premium earned\$
	1.72 Total incurred claims\$
	1.73 Number of covered lives
	All years prior to most surrent three years
	All years prior to most current three years
	1.74 Total premium earned\$
	1.75 Total incurred claims\$
	1.76 Number of covered lives
Ith Test:	
iui i est.	1 2
	Current Year Prior Year
Premium Numerator	
Premium Denominator	(13,324,595,621)
Premium Ratio (2.1/2.2)	0.000
Reserve Denominator	
Reserve Ratio (2.4/2.5)	0.000
s this reporting entity have deparate Accounts:	
s, has a Separate Accounts Statement been filed with this Dep	rtment?
at portion of capital and surplus funds of the reporting entity covibutable from the Separate Accounts to the general account fo	red by assets in the Separate Accounts statement, is not currently use by the general account?
e the authority under which Separate Accounts are maintained	
TIECTICUL GETIETAI STALULES 304-433 ATIU 304-439	
s any of the reporting entity's Separate Accounts business reins	red as of December 31?
the reporting entity assumed by reinsurance any Separate Acc	unts business as of December 31?
ounts reserve expense allowances is included as a negative ar	w much, if any, reinsurance assumed receivable for reinsurance of Separate bunt in the liability for "Transfers to Separate Accounts due or accrued
nant (payee) as the result of the purchase of an annuity from the	
	ırrent year:\$
	annuluses and the statement value on the nurchase date of the annuluses
ount of loss reserves established by these annuities during the the name and location of the insurance company purchasing the	annulues and the statement value on the purchase date of the annulties.
	2
the name and location of the insurance company purchasing th	2 Statement Value
the name and location of the insurance company purchasing th	2

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

GENERAL INTERROGATORIES

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

	·							
5.1	Do you act as a custodian for health savings accounts?						Yes [] 1	No [X]
5.2	If yes, please provide the amount of custodial funds held as of the reporting date.						\$	
5.3	Do you act as an administrator for health savings accounts?						Yes [] 1	No [X]
5.4	If yes, please provide the balance of funds admin	istered as of the re	porting date				\$	
6.1 6.2	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?] No []	N/A [X]
	1	2	3	4		Supporting Reserv		
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other	
7.	Provide the following for individual ordinary life in ceded):					ance assumed or	. \$68	31,008,917
	7.2 Total Incurred Claims							
	7.3 Number of Covered Lives							351,638
		*Ordir	nary Life Insurance	Includes				
	Term (whether full underwriting, limited underwriting, jet issue, "short form app")							
	Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app") Variable Life (with or without secondary gurarantee)							
	Universal Life (with or without secondary gurarantee) Variable Universal Life (with or without secondary gurarantee)							
	variable offiversal	Life (With Or Withou	it secondary guran	aritee)				
8.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?						Yes [X] !	No []
8.1	1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?						Yes [] 1	No []
ife, Ac	cident and Health Companies Only:							
9.1	Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?						Yes [X]	No []
9.2	Net reimbursement of such expenses between re							
3.2	9.21 Paid						\$	93,691,931
				9.22 F	Received		\$	
10.1	Does the reporting entity write any guaranteed in	erest contracts?					Yes [] !	No [X]
10.2	If yes, what amount pertaining to these lines is in-	cluded in:						
	10.21 Page 3, Line 1							
11.	For stock reporting entities only:			10.22	Page 4, Line 1		\$	
	To oldon reporting chalded only.							
11.1	Total amount paid in by stockholders as surplus t	unds since organiz	ation of the reporti	ng entity:			\$	85,431,561
12.	Total dividends paid stockholders since organization of the reporting entity: 12.11 Cash							
				12.12	3100K		Ψ	
13.1	Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.						Yes [] 1	No [X]
13.2	2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement?							No []
13.3	If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:							
	1 2 3 Reinsurance Reinsurance Net							
	40.04 Farmadana :		Assume	ed C	eded	Retained		
	13.31 Earned premium							
	13.33 Claim liability and reserve (beginning of year)							
	13.34 Claim liability and reserve (end of year)							
	13.35 Incurred claims							

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:	ie amounts rep	oorted in Lines 13.31 and					
	Attachment E	1 arned emium	2 Claim Liability and Reserve					
	13.41 <\$25,000							
	13.42 \$25,000 - 99,999							
	13.43 \$100,000 - 249,999							
	13.44 \$250,000 - 999,999							
	13.45 \$1,000,000 or more							
13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			\$				
raterna	al Benefit Societies Only:							
14. 15.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and repr How often are meetings of the subordinate branches required to be held?		-	_]	No []	
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 18.3	When was the last regular meeting of the governing body held?							_
18.4 18.5	How many members of the governing body attended the last regular meeting? How many of the same were delegates of the subordinate branches?							_
19.	How are the expenses of the governing body defrayed?							-
20.	When and by whom are the officers and directors elected?							
21.	What are the qualifications for membership?							
22.	What are the limiting ages for admission?							
23.	What is the minimum and maximum insurance that may be issued on any one life?							
24.	Is a medical examination required before issuing			 Yes []	No []	
25.	Are applicants admitted to membership without files are to attitude with and be miles a new of a second sec	car branch by	ballot and initiation?	Yes []	No []	
26.1	Are notices of the payments required sent to the mbe	<u></u>	Yes [] No []	N/A	[]	
26.2	If yes, do the notices state the purpose for which money to be be because to be be because to be bec			Yes []	No []	
27.	What proportion of first and subsequent year's payments may be used for management expenses? 27.11 First Year		_				9	6
	27.12 Subsequent Years		_				9	0
28.1 28.2	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the so, what amount and for what purpose?				-	-]	
29.1	Does the reporting entity pay an old age disability benefit?			 Yes []	No []	
29.2	If yes, at what age does the benefit commence?							
30.1	Has the constitution or have the laws of the reporting entity been amended during the year?			Yes []	No []	
30.2	If yes, when?							
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and							
٠	in force at the present time?			Yes []	No []	
32.1	State whether all or a portion of the regular insurance contributions were waived during the current year u			Voo [1	No I	1	
32.2	account of meeting attained age or membership requirements?			Yes [] No [-	N/A	-	
32.3	If yes, explain				1	IN/ A		
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or assoc			 Yes []	No []	
33.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by mean	ins of which ar	ny officer,					
	director, trustee, or any other person, or firm, corporation, society or association, received or is to receive							
	emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsur absorption, or transfer of membership or funds?] No [1	N/A	[]	
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corpor			1 140 [1	. 17 /1	. 1	
. · ·	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 he	ave increased	surplus?	Yes []	No []	
35.2	If yes, what is the date of the original lien and the courts ding course and the main surplication of the original lien and the courts ding course and the course ding course	•						

FIVE-YEAR HISTORICAL DATA

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

		\$000 omitted for an	nounts of life insura		, ,	
		2022	2 2021	3 2020	4 2019	5 2018
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
	4)	81,267,188	85 , 133 , 743	87,879,574	91,468,928	95,831,153
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	46 415 627	10 001 200	52 808 354	55 002 001	57 751 007
3.	Credit life (Line 21, Col. 6)					
	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less					
٦.	Lines 43 & 44, Col. 4)	99,285	114,363	121,370	118,545	117,315
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	127,782,100	135, 152, 396	140,809,298	146,679,474	153,699,565
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)	22	6	25		
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
	Credit life (Line 2, Col. 6)					
	Group (Line 2, Col. 9)					
	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	22	6	25		
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
	Ordinary-life insurance (Line 20.4, Col. 3)					
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	52,447,309	(13,327,129,797)	133,519,448	118,818,756	(1,620,836,636
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	(682,058)	318,749	(392,735)	(535,614)	(246,003
17.2	Group annuities (Line 20.4, Col. 7)	1,150,576	1,385,291	1,350,965	845,925	1,542,787
18.1	A & H-group (Line 20.4, Col. 8)					
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
40.0	Col. 9)					
	•	171,234	202,000	243,096	209,775	270,430
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	53,657,635	(13,324,595,620)	135,503,496	120,006,754	(1,618,469,703
	Balance Sheet (Pages 2 & 3)	, ,		, ,	, ,	
21.	Total admitted assets excluding Separate Accounts					
	business (Page 2, Line 26, Col. 3)	6,850,277,760	6,886,098,859	6,807,124,272	7,033,862,348	7,714,634,225
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	E 001 640 E00	6 112 654 661	6 105 424 422	6 054 579 014	6 552 705 620
23.	Aggregate life reserves (Page 3, Line 1)					
	Excess VM-20 deterministic/stochastic reserve over		4,003,071,000	4,043,103,020		5,217,117,000
23.1	NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)	169,982,853	183,768,067	199,264,917	216,142,238	475,343,509
	Asset valuation reserve (Page 3, Line 24.01)			134,693,701		
	Capital (Page 3, Lines 29 and 30)					2,500,000
28.	Surplus (Page 3, Line 37)	946,129,171	769,944,198	619,189,840	976,784,334	1, 158, 338, 596
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(94, 175, 720)	402,779,982	245,370,014	119,419,971	199,033,048
	Risk-Based Capital Analysis					
	Total adjusted capital					
31.	Authorized control level risk - based capital	99,091,542	95,825,035	114,468,630	111,908,241	114,432,692
	Percentage Distribution of Cash, Cash					
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	62.3	69.6	70.3	68.4	67.2
	Stocks (Lines 2.1 and 2.2)					1.0
	Mortgage loans on real estate(Lines 3.1 and 3.2)					11.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash cash equivalents and short-term investments					
	(Line 5)	4.6	3.4	4.5	6.2	5.7
37.	Contract loans (Line 6)					
38.	Derivatives (Page 2, Line 7)	4.9	3.5	3.0	2.4	
39.	Other invested assets (Line 8)	9.0	8.4	7.9	7.9	7.3
40.	Receivables for securities (Line 9)		1.0	0.1	0.1	0.0
41.	Securities lending reinvested collateral assets (Line 10)					1.4
42.	Aggregate write-ins for invested assets (Line 11)			0.6	0.5	0.2
	Aggregate write-ins for invested assets (Line 11)	1.0		0.0	0.0	0.2
	Cash, cash equivalents and invested assets					

FIVE-YEAR HISTORICAL DATA

(Continued) 2022 2021 2020 2019 2018 Investments in Parent, Subsidiaries and **Affiliates** Affiliated bonds (Schedule D Summary, Line 12, 44. Col. 1). 45. Affiliated preferred stocks (Schedule D Summary, Affiliated common stocks (Schedule D Summary 46. 10,079.824 10.324.184 10.234.281 10.211.993 Line 24, Col. 1), 10.228.282 Affiliated short-term investments (subtotal included 47. in Schedule DA Verification, Col. 5, Line 10) .. 48. Affiliated mortgage loans on real estate .. All other affiliated .. 49. 10,228,282 10,234,281 10.324.184 Total of above Lines 44 to 49 .. 10,211,993 10.079.824 50. 51. Total Investment in Parent included in Lines 44 to 49 above.. **Total Nonadmitted and Admitted Assets** 52 Total nonadmitted assets (Page 2, Line 28, Col. 2). 16 142 494 47 941 676 40 454 760 70 109 152 86 053 045 29,027,929,482 .35,237,391,152 Total admitted assets (Page 2, Line 28, Col. 3) .. 36,351,046,823 .34,277,678,078 32,808,756,472 Investment Data Net investment income (Exhibit of Net Investment 54 .264,978,097 408,082,476 .284,999,031 .315,441,263 .322.352.995 55. Realized capital gains (losses) (Page 4, Line 34, (64.448.103) (259, 332, 205) (355,549,269) .(12,360,382) (115.657.101) Unrealized capital gains (losses) (Page 4, Line 38, 178,330,164 63,027,827 63,801,748 (301,668,972) 212,915,290 Column 1). 57 Total of above Lines 54, 55 and 56. 378 860 158 .211.778.098 (6.748.490).1.411.909 419 611 184

3,086,391,550

.177.215

(20.777.879)

4,775,455

.(86.972)

(1.6)

3.3

2 355 6

2,865,107,186

298.190

(194,787)

19.152

122.6

3.1

44 1

(26.240.185)

3,384,137,068

366.656

(243, 169)

208.009

156.5

3.6

47 7

XXX

.(15.629.395)

3,888,806,985

473.280

(27.846.899)

(284,546)

86.855

(9.1)

4.0

71 0

XXX

1,342,668,648

188.828

(205.488)

(31.828)

148.5

4.0

(6.4)

5.0

(19.046.634)

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)

Total contract/certificate benefits - A & H (Lines 13

Dividends to policyholders and refunds to members

Insurance expense percent (Page 6, Col. 1, Lines

21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1

A & H loss percent (Schedule H. Part 1, Lines 5 and

A & H cost containment percent (Schedule H, Pt. 1,

A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)

Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line

A & H Claim Reserve Adequacy

plus Exhibit 7, Col. 2, Line 2) x 100.0 ..

Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0

Increase in life reserves - other than group and

Increase in A & H reserves (Line 19, Col. 6) ..

58.

59.

60.

61.

62.

63.

65.

66.

67.

68

69.

& 14, Col. 6)

(Line 30 Col 1)

6, Col. 2)

Line 4. Col. 2) ..

3.1 Col. 3) ..

Operating Percentages

annuities (Line 19, Col. 2).

Prior years' claim liability and reserve comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3) .. XXX XXX XXX XXX Incurred losses on prior years' claims-health other 70. than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3) .. 5.048.436 XXX XXX XXX XXX Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3). 5.172.030 XXX XXX XXX XXX Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33) Industrial life (Page 6.1, Col. 2) .. 72. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 73. 20,865,090 23,152,953 12,652,377 19.649.665 20,557,356 .300,062,663 105,506,650 (6,611,126) .357,822,076 .368,642,407 74. Ordinary - individual annuities (Page 6, Col. 4) 75 Ordinary-supplementary contracts . XXX XXX (236,311) XXX 76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) 289,369 514,954 234.962 60,990 682.626 Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) ... 77. (954 786) 78. Group annuities (Page 6, Col. 5) . 825 151 657 764 813 059 510 143 A & H-group (Page 6.5, Col. 3) 79. A & H-credit (Page 6.5, Col. 10) 80. 81 A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) 179.120 (4.759.794 128.392 .133.865 67.623 Aggregate of all other lines of business (Page 6, Col. 8) 82. 46,789,942 18,843,171 78,252,020 . 26,569,901 55,987,806 83 Fraternal (Page 6, Col. 7) 408,569,684 Total (Page 6, Col. 1) 62,029,812 393,943,261 402,644,048 180,703,273 If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? NOTE: Yes [] No [] If no, please explain:



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2022

NAIC	Group Code 4926	LI	FE INSURANCE	NAIC Company Code 7115		
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance	675,591,115		831,895		676,423,010
2.	Annuity considerations	116,853,376				116,853,376
3.	Deposit-type contract funds		XXX		XXX	
4.	Other considerations	20,510,420				20,510,420
5.	Totals (Sum of Lines 1 to 4)	812.954.911		831.895		813,786,806
	DIRECT DIVIDENDS TO	, , -		. ,		- , ,
	POLICYHOLDERS/REFUNDS TO MEMBERS					
Life in	surance:					
6.1	Paid in cash or left on deposit					182
6.2	Applied to pay renewal premiums	293				293
6.3	Applied to provide paid-up additions or shorten the					
	endowment or premium-paying period	1,694				1,694
6.4						
6.5	Totals (Sum of Lines 6.1 to 6.4)	2,169				2,169
Annui	ties:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)	2.169				2,169
	DIRECT CLAIMS AND BENEFITS PAID	_,				=,::-
9.	Death benefits	1 188 568 701		408,000		1 188 976 701
10.	Matured endowments	86 794				
11.	Annuity benefits					
12.		2,340,088,448				
	Aggregate write-ins for miscellaneous direct claims	2,040,000,440				2,040,070,000
10.	and benefits paid	128,370,376				128.370.376
14.		8.512.035		274		
15.	Totals	4.073.878.133		693.391		4.074.571.524
	DETAILS OF WRITE-INS	1,010,010,100		000,001		1,011,011,021
1301	Annuity benefits not involving life contingencies					
1001.		127.570.941				127 570 941
1302		//-				
		730,400				
1398						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13				•••••	
1000.	above)	128,370,376				128,370,376
	abovej	120,010,010				120,070,07

				Credit Life						
	(Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior year	547	181,905,662							547	181,905,662
17. Incurred during current year Settled during current year:	4,076	1,130,869,830							4,076	1,130,869,830
18.1 By payment in full	3,953	1,180,668,434							3,953	1, 180, 668, 434
18.2 By payment on compromised claims										
18.3 Totals paid	3,953	1,180,668,434								1,180,668,434
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	3,953	1, 180, 668, 434							3,953	1, 180, 668, 434
19. Unpaid Dec. 31, current year (16+17-18.6)	670	132,107,058							670	132,107,058
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior year	280 871	125 653 650 719		(a)	66	113,338,275			280 937	. 125,766,988,994
21. Issued during year										
22. Other changes to in force (Net)	23,659	(4,498,375,847)			(7)	(14,053,518)			23,652	(4,512,429,365)
23. In force December 31 of current year	304,530	121, 155, 274, 872		(a)	59	99,284,757			304,589	121,254,559,629

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

ACCIDENT AND HEALTH INSURANCE

ACCIDENT AND REALTH INSURANCE									
		1	2	3	4	5			
				Policyholder Dividends					
				Paid, Refunds to					
			Direct Premiums	Members or Credited		Direct Losses			
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred			
24.	Group Policies (b)								
24.1	Federal Employees Health Benefits Plan								
	premium (b)								
24.2	Credit (Group and Individual)								
24.3	Collectively renewable policies/certificates (b)								
24.4	Medicare Title XVIII exempt from state taxes or fees								
	Other Individual Policies:								
25.1	Non-cancelable (b)								
25.2	Guaranteed renewable (b)	169,505	171,234		199,766	188,828			
25.3	Non-renewable for stated reasons only (b)								
25.4	Other accident only								
25.5	All other (b)								
	Totals (sum of Lines 25.1 to 25.5)		171,234		199,766	188,828			
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)		171,234		199,766	188,828			

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

	(\$000 Omitted for Amounts of L				up and Individual)	Group			10	
	1	2	3	4	5	6	Numbe		9	10
	N 1 (5.1)				Number of Individual Policies and Group		7	8]	Total
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Amount of Insurance
In force end of prior year			372,620	135,038,033			16	68	114,363	135, 152, 396
Issued during year			2	22						22
Reinsurance assumed			27	817						817
4. Revived during year			81	41,488						41,488
5. Increased during year (net)			(28)							41,688
6. Subtotals, Lines 2 to 5			82	84,015						84,015
Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			372,702	135,122,048			16	68	114,363	135,236,411
Deductions during year:										
10. Death			4,179	1,130,991			XXX	1	408	1,131,399
11. Maturity			136	7,768			XXX			7,768
12. Disability							XXX			
13. Expiry			252	19,046						19.046
14. Surrender			5,066	1,425,832			1	4	3,384	1,429,216
15. Lapse			8.485	3.779.245				4	2.264	3.781.509
'							XXX	XXX	XXX	
17. Decreased (net)				549,277					9.022	558,299
18. Reinsurance			2.946	527,074						527.074
Aggregate write-ins for decreases			2,040							
20. Totals (Lines 10 to 19)			21,064	7,439,233			1	9	15.078	7.454.311
21. In force end of year (b) (Line 9 minus Line 20)			351.638	127.682.815			15	59	99,285	127.782.100
			XXX	127,664,919	XXX		XXX	XXX	22,558	127 , 762 , 100
22. Reinsurance ceded end of year				17,896					76.727	94.623
23. Line 21 minus Line 22	XXX		XXX	17,090	XXX	(a)	XXX	XXX	10,121	94,023
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)										
Life, Accident and Health Companies Only:										
a) Group \$; Individual \$										
raternal Benefit Societies Only:										
b) Paid-up insurance included in the final totals of Line 21 (includin	a additions to certificate	es) number of certificate	es	Amount \$						

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	'es [] No []
If not, how are such expenses met?		

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Indu	strial	Ordinary		
		1	2	3	4	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
24.	Additions by dividends	XXX		XXX	25,562	
25.	Other paid-up insurance			15,869	247,647	
26.	Debit ordinary insurance	XXX	XXX			

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included 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			49	287	
28.	Term policies - other			83,932	46,394,564	
29.	Other term insurance - decreasing	XXX		XXX		
30.	Other term insurance	XXX		XXX		
31.	Totals (Lines 27 to 30)			83,981	46,394,851	
	Reconciliation to Lines 2 and 21:			,	, ,	
32.	Term additions	XXX		XXX		
33.	Totals, extended term insurance	XXX	XXX	1,983	20,775	
34.	Totals, whole life and endowment		22	265,674		
35.	Totals (Lines 31 to 34)	2	22	351,638	127.682.814	

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

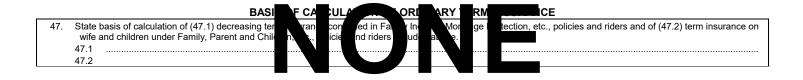
		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)		
		1	2	3	4	
		Non-Participating	Participating	Non-Participating	Participating	
36	Industrial					
37.	Ordinary	22		127,638,672	44,143	
38.	Credit Life (Group and Individual)					
39.	Group			99,285		
40.	Totals (Lines 36 to 39)	22		127,737,957	44, 143	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL IN ORMATION OR	OILDII LII L AIID		_		
		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			59	99.28	

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under	ordinary policies	159.088
10. Timodific of additional accidental acciding benefits in force on a cryotal and or	or arriary poriores	.00,000



POLICIES WITH DISABILITY PROVISIONS

	TOLIGILO WITH DIGIDALITY TROVIDIONO													
			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			32,477	4,523,843									
49.	Disability Income				254 , 146									
50.	Extended Benefits			XXX	XXX									
51.	Other													
52.	Total		(a)	34,585	(a) 4,777,989		(a)		(a)					

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

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

	SUPPLEMENTARY CONTRACTS												
		Ordi	nary	Gr	oup								
		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	536											
2.	Issued during year	14											
3.	Reinsurance assumed												
4.	Increased during year (net)												
5.	Total (Lines 1 to 4)												
	Deductions during year:												
6.	Decreased (net)	29											
7.	Reinsurance ceded												
8.	Totals (Lines 6 and 7)	. 42											
9.	In force end of year (line 5 minus line 8)	508											
10.	Amount on deposit		(a)		(a)								
11.	Income now payable												
12	Amount of income payable	(a) 860 527	(a)	(a)	(a)								

ANNUITIES

	A	NNUITIES			
		Ord	inary	Gro	oup
		1	2	3	4
		Immediate	Deferred	Contracts	Certificates
1.	In force end of prior year	23,281		2,496	2,496
2.	Issued during year	806	1,125		
3.	Reinsurance assumed	(111)	(784)	(176)	(176)
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)		236,650	2,320	2,320
	Deductions during year:				
6.	Decreased (net)	1,663	18,708	(1)	(1)
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	. 1,663	18,708	(1)	(1)
9.	In force end of year (line 5 minus line 8)		217,942	2,321	2,321
	Income now payable:	,	,	,	,
10.	Amount of income payable	. (a) 182,435,605	XXX	XXX	(a) 27,527
	Deferred fully paid:				
11.	Account balance	. xxx	(a) 19,309,262,530	XXX	(a) 132,209,100
	Deferred not fully paid:		<u> </u>		, ,
12.	Account balance	XXX	(a) 322,114	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Gr	oup	Cr	edit	Ot	her
	•	1	2	2	1	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year					7,207	
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	7,207	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX		XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX		XXX
10.	In force end of year (line 5						
	minus line 9)		(a)		(a)	7,207	(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		4	2
		1	
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	613	
2.	Issued during year	23	
3.	Issued during year		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	636	
	Deductions During Year:		
6.	Decreased (net)	77	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	77	
9.	In force end of year (line 5 minus line 8)	559	
10.	Amount of account balance	(a) 13,148,566	(a) 1,314,953

⁽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	33,239,304
2.	Current year's realized pre-tax capital gains/(losses) of \$	35,423,578
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(20,735,676)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	47,927,207
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	3,374,714
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	44,552,493

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.	2022	4,300,985	(689,494)	(236,777)	3,374,714
2.	2023	3,518,591	(1,118,140)	(508,581)	1,891,870
3.	2024	3,004,742	(691,009)	(560,017)	1,753,716
4.	2025	2,561,400	(58,700)	(724,770)	1,777,930
5.	2026	2,186,767	593, 148	(881,231)	1,898,684
6.	2027	2,054,145	1,239,908	(1,051,449)	2,242,604
7.	2028	1,888,503	1,686,578	(1,174,815)	2,400,266
8.	2029	1,629,055	1,877,216	(1,260,362)	2,245,909
9.	2030	1,259,047	2,072,997	(1,336,126)	1,995,918
10.	2031	924,432	2,268,300	(1,419,994)	1,772,738
11.	2032	747,225	2,495,295	(1,515,423)	1,727,097
12.	2033	765,373	2,550,756	(1,487,931)	1,828,198
13.	2034	795,408	2,418,351	(1,314,509)	1,899,250
14.	2035	854,573	2,300,250	(1,141,202)	2,013,621
15.	2036	899,021	2,134,036	(944,399)	2,088,658
16.	2037	889,307	2,037,499	(773,241)	2,153,565
17.	2038	824,709	1,894,149	(632,367)	2,086,492
18.	2039	759 , 125	1,798,835	(555,899)	2,002,061
19.	2040	638,097	1,718,862	(478,822)	1,878,137
20.	2041	471,022	1,609,677	(394,589)	1,686,111
21.	2042	396,541	1,503,604	(311,736)	1,588,409
22.	2043	348,382	1,340,566	(266,814)	1,422,134
23.	2044	297 , 133	1,171,337	(269, 128)	1, 199, 342
24.	2045	286,658	939 , 103	(264, 128)	961,633
25.	2046	286,977	740,617	(269,909)	757,685
26.	2047	248,968	526,836	(265,679)	510,124
27.	2048	191,436	374,726	(245,274)	320,888
28.	2049		298,252	(195,218)	230,982
29.	2050	66,526	214,129	(140, 157)	140,499
30.	2051	17,208	130,007	(85,095)	62,120
31.	2052 and Later	, ===	45,885	(30,034)	, , , , , , , , , , , , , , , , , , ,
32.	Total (Lines 1 to 31)	33,239,303	35,423,578	(20,735,676)	ĺ

ASSET VALUATION RESERVE

			Default Component			Equity Component		
		1	2	3	4	5	6	7
		Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Real Estate and Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	31,425,219	9,062,058	40,487,276	2,826,741	99 , 139 , 139	101,965,880	142,453,157
2.	Realized capital gains/(losses) net of taxes - General Account	(150,654)	(58,844)	(209,498)	112,661	(500,083)	(387,422)	(596,920)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts							
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	(3,698,041)		(3,698,041)	(1,103,078)	17,975,418	16,872,340	13, 174, 299
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	7,468,367	2,470,414	9,938,781		33,888	33,888	9,972,669
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	35,044,891	11,473,628	46,518,519	1,836,324	116,648,362	118,484,686	165,003,205
9.	Maximum reserve		10,648,996	49,514,375	2,606,769	104,467,808	107,074,577	156,588,952
10.	Reserve objective	. 22,416,467	8,165,914	30,582,381	2,594,374	104,376,441	106,970,815	137,553,196
11.	20% of (Line 10 - Line 8)	(2,525,685)	(661,543)	(3,187,228)	151,610	(2,454,384)	(2,302,774)	(5,490,002)
12.	Balance before transfers (Lines 8 + 11)	32,519,206	10,812,085	43,331,291	1,987,934	114, 193, 978	116, 181, 912	159,513,203
13.	Transfers	163,089	(163,089)		618,835	(618,835)		
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero					(9,107,335)	(9,107,335)	(9,107,335)
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	32,682,295	10,648,996	43,331,291	2,606,769	104,467,808	107,074,577	150,405,868

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

						OMI OILL				011 "		_
			1	2	3	4 Balance for	Basic (Contribution	Reser\	ve Objective	Maximu 9	ım Reserve 10
Line	NAIC			Reclassify		AVR Reserve	5	б	/	8	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	, 0			((52121111)		(5-1-1-1-1)		(00000)
1.		Exempt Obligations	508,606,793	XXX	xxx	508,606,793	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	391,331,668	XXX	XXX	391,331,668	0.0002	78,266	0.0007	273,932	0.0013	508,731
2.2	1	NAIC Designation Category 1.B	73,425,811	XXX	XXX	73,425,811	0.0004	29,370	0.0011	80,768	0.0023	168,879
2.3	1		120, 161, 269	XXX	XXX	120, 161, 269	0.0006	72,097	0.0018	216,290	0.0035	420,564
2.4	1			XXX	XXX	73,371,811	0.0007	51,360	0.0022	161,418	0.0044	322,836
2.5	1	NAIC Designation Category 1.E		XXX	XXX	220,535,533	0.0009	198,482	0.0027	595,446	0.0055	1,212,945
2.6	1	NAIC Designation Category 1.F	570,280,044	XXX	XXX	570,280,044	0.0011	627,308	0.0034	1,938,952	0.0068	3,877,904
2.7	1	NAIC Designation Category 1.G	470,061,983	XXX	XXX	470,061,983	0.0014	658,087	0.0042	1,974,260	0.0085	3,995,527
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,919,168,119	XXX	XXX	1,919,168,119	XXX	1,714,970	XXX	5,241,067	XXX	10,507,388
3.1	2	NAIC Designation Category 2.A	437,515,532	XXX	XXX	437,515,532	0.0021	918,783	0.0063	2,756,348	0.0105	4,593,913
3.2	2	NAIC Designation Category 2.B	743,879,645	XXX	XXX	743,879,645	0.0025	1,859,699	0.0076	5,653,485	0.0127	9,447,271
3.3	2	NAIC Designation Category 2.C	459,264,423	XXX	XXX	459,264,423	0.0036	1,653,352	0.0108	4,960,056	0.0180	8,266,760
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	1,640,659,600	XXX	XXX	1,640,659,600	XXX	4,431,834	XXX	13,369,889	XXX	22,307,944
4.1	3	NAIC Designation Category 3.A	32,609,813	XXX	XXX	32,609,813	0.0069	225,008	0.0183	596,760	0.0262	854,377
4.2	3	NAIC Designation Category 3.B		XXX	XXX	21,682,369	0.0099	214,655	0.0264	572,415	0.0377	817,425
4.3	3	NAIC Designation Category 3.C	15,539,660	XXX	XXX	15,539,660	0.0131	203,570	0.0350	543,888	0.0500	776,983
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	69,831,842	XXX	XXX	69,831,842	XXX	643,233	XXX	1,713,062	XXX	2,448,785
5.1	4	NAIC Designation Category 4.A	88	XXX	XXX	88	0.0184	2	0.0430	4	0.0615	5
5.2	4	NAIC Designation Category 4.B		XXX	XXX	41,110	0.0238	978	0.0555	2,282	0.0793	3,260
5.3	4			XXX	XXX		0.0310		0.0724		0 . 1034	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	41,198	XXX	XXX	41,198	XXX	980	XXX	2,285	XXX	3,265
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
6.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
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)		XXX	XXX		XXX		XXX		XXX	
7.	6	NAIC 6	40,956	XXX	XXX	40,956	0.0000		0.2370	9,707	0.2370	9,707
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)	4,138,348,508	XXX	XXX	4,138,348,508	XXX	6,791,017	XXX	20,336,010	XXX	35,277,089
		PREFERRED STOCKS										
10.	1		6,517,500	XXX	XXX	6,517,500	0.0005	3,259	0.0016	10,428	0.0033	21,508
11.	2	High Quality		XXX	XXX	18,108,500	0.0021	38,028	0.0064	115,894	0.0106	191,950
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
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)	24,626,000	XXX	XXX	24,626,000	XXX	41,287	XXX	126,322	XXX	213,458

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

					IAULIU	\ 						
			1	2	3	4	Basic C	Contribution	Reserv	e Objective	Maximu	m Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
Num-	Desig-		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)
		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	2,999,997	0.0007	2,100	0.0022	6,600	0.0044	13,200
19.5	1	NAIC Designation Category 1.E	2,999,598	XXX	XXX	2,999,598	0.0009	2,700	0.0027	8,099	0.0055	16,498
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)	5,999,595	XXX	XXX	5,999,595	XXX	4,800	XXX	14,699	XXX	29,698
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3		NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3		NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	1	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.1	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555	•••••	0.0793	
22.2	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4	4	Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
	_	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.1 23.2		NAIC Designation Category 5.A		XXX	XXX		0.0472		0.1188		0.1410	
				XXX	XXX		0.0836		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		XXX					
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		,,,,,	,,,,,		,,,,		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)	5,999,595	XXX	XXX	5,999,595	XXX	4,800	XXX	14,699	XXX	29,698
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	1,234,282	XXX	XXX	1,234,282	0.0005	617	0.0016	1,975	0.0033	4,073
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	1,234,282	XXX	XXX	1,234,282	XXX	617	XXX	1,975	XXX	4,073
34.		Total (Lines 9 + 17 + 25 + 33)	4,170,208,385	XXX	XXX	4,170,208,385	XXX	6,837,720	XXX	20,479,007	XXX	35,524,318

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

	1		1	2	3	4		ontribution	Posony	e Obiective	Maximu	m Reserve
			ı	4	3	Balance for	5 Basic Co	6	7	8 Objective	o iviaximu	10
Line	NAIC			Reclassify		AVR Reserve	3	O	,	O	3	10
Num-	Desig-		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)
		MORTGAGE LOANS										
		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	103,647,141		XXX	103,647,141	0.0015	155,471	0.0034	352,400	0.0046	476,777
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	469,083,661		XXX	469,083,661	0.0011	515,992	0.0057	2,673,777	0.0074	3,471,219
44.		Commercial Mortgages - All Other - CM2 - High Quality	384,212,823		XXX	384,212,823	0.0040	1,536,851	0.0114	4,380,026	0.0149	5,724,771
45.		Commercial Mortgages - All Other - CM3 - Medium Quality .	37,985,550		XXX	37,985,550	0.0069	262,100	0.0200	759,711	0.0257	976,229
46.		Commercial Mortgages - All Other - CM4 - Low Medium										
					XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		3 3			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.					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		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		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)	994,929,175		XXX	994,929,175	XXX	2,470,414	XXX	8,165,914	XXX	10,648,996
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	994,929,175		XXX	994,929,175	XXX	2,470,414	XXX	8,165,914	XXX	10,648,996

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

	1 2 3 4 Basic Contribution Reserve Objective Maximum Reserve												
			1	2	3	4		Contribution	Reserve	Objective	Maximu		
Line				Reclassify		Balance for AVR Reserve	5	6	7	8	9	10	
Num-	Desig-		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)	
		COMMON STOCK											
1.		Unaffiliated - Public		XXX		5,594,331	0.0000		0.2431 (a)	1,359,982	0.2431 (a)	1,359,982	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945		
3.		Federal Home Loan Bank		XXX		3,443,100	0.0000			21,003	0.0097	33,398	
4.		Affiliated - Life with AVR		XXX	XXX		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		XXX		
9.		Fixed Income - Low Quality					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		0.1580 (a)		0.1580 (a)		
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945		
14.		Real Estate					(b)		(b)		(b)		
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	7,679,680	XXX	xxx	7,679,680	0.0000		0.1580	1,213,389	0.1580	1,213,389	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945		
17.		Total Common Stock (Sum of Lines 1 through 16)	16,717,111			16,717,111	XXX		XXX	2,594,374	XXX	2,606,769	
		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		
		OTHER INVESTED ASSETS 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			XXX		0.0021		0.0064		0.0106		
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376		
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817		
27.	5	Lower Quality		XXX	XXX		0.0630		0 . 1128		0.1880		
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		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

					EL IIIA A E S	DIED ASS						
			1	2	3	4	Basic (Contribution	Reserv	e Objective	Maximu	m Reserve
						Balance for	5	6	7	8	9	10
Line				Reclassify		AVR Reserve						
Num-			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)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005	16,881	0.0016	54,020	0.0033	111,416
31.	2		8,075,554	XXX	XXX	8,075,554	0.0021	16,959	0.0064	51,684	0.0106	85,601
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)	41,838,033	XXX	XXX	41,838,033	XXX	33,840	XXX	105,704	XXX	197,017
		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		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		0.006		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	
00.		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			xxx		0.000		0 . 1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.000		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.		` ,			XXX							
_		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
50		Unaffiliated - In Good Standing Primarily Senior					0.0040		0.0114		0.0149	
59.		g ,			XXXXXX		0.0040		0.0114	······	0.0149	
60. 61.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
		Unaffiliated - Overdue, Not in Process					0.0000			······		
62.		Unaffiliated - In Process of Foreclosure			XXX				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 RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

		<u> </u>				TED ASSI				O		_
			1	2	3	4		Contribution		re Objective		m Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		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)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF COMMON STOCK										
65.				XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	520,302,384	XXX	XXX	520,302,384	0.0000		0. 1945	101, 198, 814	0 . 1945	101, 198, 814
67.		Affiliated Life with AVR		XXX	XXX		0.000		0.000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures										
		Manual)		XXX	XXX		0.0000		0 . 1580		0 . 1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65										
		through 69)	520,302,384	XXX	XXX	520,302,384	XXX		XXX	101, 198, 814	XXX	101, 198, 814
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912	3,071,832	0.0912	3.071.832
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through					0.0000		0.1007		0.1007	
74.		73)	33.682.369			33.682.369	xxx		XXX	3,071,832	XXX	3,071,832
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS	00,002,000			00,002,000	7000		7000	0,071,002	7000	0,071,002
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		ŭ					0.0063		0.0120		0.0190	
77.		· ·					0.0003		0.006		0.0190	
77. 78.		Non-guaranteed State Low Income Housing Tax Credit				7.627	0.0063	48	0.0120	92	0.0190	145
76. 79.		All Other Low Income Housing Tax Credit				1,621	0.0273	40	0.0600	92	0.0975	140
80.		Total LIHTC (Sum of Lines 75 through 79)	7.627			7.627		40		92		445
80.		(,	7,027			1,621	XXX	48	XXX	92	XXX	145
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX		0.0000		0 . 1580		0 . 1580	
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0 . 1580		0 . 1580	
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0 . 1580		0 . 1580	
84.		Common Stock - Affiliated		XXX	XXX		0.0000		0 . 1580		0 . 1580	
85.				XXX	XXX		0.0000		0 . 1580		0 . 1580	
86.		Preferred Stock - Affiliated		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 - Affiliated		XXX	XXX		0.000		0 . 1580		0 . 1580	
91.		Other - Unaffiliated		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										
		92)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
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		XXX			0.0000		0 . 1580		0.1580	
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)		XXX			XXX		XXX		XXX	
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines		///\			///\		////		////	
33.		29, 37, 64, 70, 74, 80, 93 and 98)	595.830.413			595.830.413	xxx	33.888	XXX	104.376.441	XXX	104,467,808
		20, 01, 01, 10, 14, 00, 00 and 00)	000,000,710		1	000,000,710	////	55,000	////	107,010,771	////	107, 107, 000

⁽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	6	7	8	9
				NAIC Designation or		AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
12607@YS3	. R		BOND WITH CREDIT DEFAULT SWAP		251,904,175	528,999	1,612,187	2,670,184
12607@YS3	. CN	018522-A@-1	ALLETE FIRST MTG BONDS SERIES 31		31,823,287			
12607@YS3	. CN		AUSTRALIA PACIFIC LNG PROCESSING P		29,834,331			
12607@YS3	. CN	20826F-BD-7	CONOCOPHILLIPS CO		20,903,390			
12607@YS3	. CN	45138L-AS-2	IDAHO POWER COMPANY	1.F FE	11,609,402			
12607@YS3	. CN	49337W-AJ-9	KEYSPAN CORP	2.B FE				
12607@YS3	. CN	54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC		14,888,268			
12607@YS3	. CN		SOLGEN LLC	2.C PL	10,479,107			
12607@YS3	. CN		SUNCOR ENERGY INC	2 Å FE	15,294,951			
12607@YS3	. CN		TREASURY BOND	1.A	26.756.294			
12607@YS3	. CN	912810-SU-3	TREASURY BOND	1.A	10.439.927			
12607@YS3	. CN		TREASURY BOND		43.227.684			
12607@YS3	CN	97164#-AQ-7	WILMINGTON INVESTMENTS INC	2 A	9.944.777			
12607@YS3	CN	03079#-AF-5	DBCT FINANCE PTY LTD		14.917.166			
91278*BB9	R		BOND WITH INTEREST RATE SWAP	1 B			160.057	
91278*BB9	CN	07274N-BH-5	BAYER US FINANCE II LLC	2.B FE				
91278*BB9	CN	09056#-AA-8	BIO MED GROUND LEASE TRUST 2016 UW	1.B PL				• • • • • • • • • • • • • • • • • • • •
91278*BB9	CN	313309-AP-1	FEDERAL EXPRESS CORP	2 B FF	18.163.918			• • • • • • • • • • • • • • • • • • • •
91278*BB9	CN	882484-AA-6	TEXAS HEALTH RESOURCES	1 C FF	5.810.421			• • • • • • • • • • • • • • • • • • • •
91278*BB9	CN CN	912810-SX-7	TREASURY BOND					
91278*BB9	CN CN	912810-SZ-2	TREASURY BOND		16.377.980			
91278*BB9		95000J-AU-2	WFCM 16-LC25	1.0	7.148.901			
91283#DP5	. UN		BOND WITH INTEREST RATE SWAP	11 B	7, 140, 901			340.759
91283#DP5	. n		CAALT 21-3A	11 F FF			165,217	
91283#DP5	. ON		ENERGY TRANSFER LP		2,443,340			
91283#DP5	. UN		MSBAM 15-C25		6. 174 . 789			
91283#DP5	. UN		NEW YORK N Y CITY MUN WTR FIN		4.916.853			
	. UN							
91283#DP5	. UN		0FCC_21-A		9,772,393			
91283#DP5	. UN		PANAMA (REPUBLIC OF)					
	. UN	702274-AW-1	PASADENA CALIF PUB FING AUTH L		4,520,039			
91283#DP5	. CN	912810-RD-2	TREASURY BOND		2,332,534			
91283#DP5	. CN	912810-RU-4	TREASURY BOND		1,282,610			
91283#DP5	. CN	912810-SX-7	TREASURY BOND		1,592,243			
91283#DP5	. CN	912810-SZ-2	TREASURY BOND		34,427,340			
91283#DP5	. CN	91324P-BK-7	UNITEDHEALTH GROUP INC		7,601,450			
91283#DP5	. CN	92783#-AB-2	VIRGINIA INTERNATIONAL GATEWAY INC		10,646,136			
91283#DP5	. CN	95000H-BL-5	WFCM_16-LC24		1,949,602			
0199999. Subtotal D	Default Component -	Other Than Mortgag	e		910, 128, 812	- /	1,937,460	3,341,061
0599999 - Total					910, 128, 812	630,647	1,937,460	3,341,061

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

L11173324 L11173324 DE 2022 36,000 Did not meet 90 day waiting period LU1196893 LU1196893 CA 2022 29,940 Did not meet 90 day waiting period LU2125563 LU2125563 CT 2022 14,400 Did not meet 90 day waiting period U01927199 U01927199 CO 2022 100,000 ADLs		2	3	4	5	6	7	8
Contract Numbers Claiman Death or Numbers Claiman Disability Amount Claimed During the Vear Current Vear Cur		_	-	Year of	-		-	-
Numbers Numbers Claimant Disability Amount Claimed During the Year Current Year Why Compromised or Resisted 1189490 P. 2022 500,000 500,000 Policy Lapsed Prior to Death 1189490 Death Claims - Ordinary 1,000,000 1,000,000 1,000,000 XXX 0599999. Death Claims - Disposed Of 1,000,000 1,000,000 XXX 1009099. Additional Accidental Death Benefits Claims - Disposed Of 1,000,000 XXX								
U1898990 Light PA 2022 500,000 500,000 500,000 Folicy Lapsed Prior to Death Lifehy Asso Lifehy Asso PA 2022 500,000 500,000 Folicy Lapsed Prior to Death C1899999. Death Claims - Ordinary 1,000,000 1,000,000 XXX C1999999. Death Claims - Disposed Of 1,000,000 XXX XXX XXX Maximum benefits Claims - Disposed Of 1,000,000 XXX XXX Maximum benefits paid under for disability under previous disability under previous disability period Lifehy Associated Lifehy Associated							_	
L14804390				,		During the Year		
1,000,000 1,00					·			
Description	LT4804390	LT4804390	PA	2022	,			, ,
1099999. Additional Accidental Death Benefits Claims -					1,000,000		1,000,000	XXX
Disposed Of	0599999. Death 0	Claims - Disposed (Of		1,000,000		1,000,000	XXX
Maximu benefits paid under for disability under previous disability under previous disability period.			th Benefits Cla	aims -				
Li1028189	Dispos	ed Of						
Lil173224								· ·
LU1196883	LU1028189	LU1028189	WV	2022	30,000			period
LU2125563								Did not meet 90 day waiting period
U01927199	LU1196893	LU1196893	CA	2022	29,940			Did not meet 90 day waiting period
U01927199	LU2125563	LU2125563	CT	2022	14,400			Did not meet 90 day waiting period
U03141362	U01927199	U01927199	CO	2022	100 000			Insured not impaired from performing
1199999. Disability Benefits Claims - Ordinary 710,340					,			Insufficent proof of loss, Provider Form
1599999. Disability Benefits Claims - Disposed Of 710,340 XXX 2099999. Matured Endowments Claims - Disposed Of XXX 2699999. Claims Disposed of During Current Year 1,710,340 1,000,000 XXX 2699999. Disposed of During Current Year 1,710,340 1,000,000 XXX 369999. Additional Accidental Death Benefits Claims - Resisted XXX 419999. Disability Benefits Claims - Resisted XXX 4199999. Matured Endowments Claims - Resisted XXX 4699999. Annuities with Life Contingencies Claims - Resisted XXX 5199999. Annuities with Life Contingencies Claims - Resisted XXX 5299999. Claims Resisted During Current Year XXX				۲۷۲۲				
2099999				f	, -			
2599999. Annuities with Life Contingency Claims - Disposed Of SXXX 2699999. Claims Disposed of During Current Year 1,710,340 1,000,000 XXX 3199999. Death Claims - Resisted XXX 3699999. Additional Accidental Death Benefits Claims - Resisted XXX 4199999. Disability Benefits Claims - Resisted XXX 4199999. Matured Endowments Claims - Resisted XXX 5199999. Annuities with Life Contingencies Claims - Resisted XXX 5299999. Claims Resisted During Current Year XXX 5299999. Claims Resisted During Current Year XXX					1 10,340			
Of XXX 2699999. Claims Disposed of During Current Year 1,710,340 1,000,000 XXX 3199999. Death Claims - Resisted XXX XXX 369999. Additional Accidental Death Benefits Claims - Resisted XXX XXX 4199999. Disability Benefits Claims - Resisted XXX XXX 4699999. Matured Endowments Claims - Resisted XXX XXX 5199999. Claims Resisted During Current Year XXX XXX	2099999. Matured	<u> ⊨ndowments Cla</u>	ims - Disposed	Diane				XXX
3199999. Death Claims - Resisted 3699999. Additional Accidental Death Benefits Claims - Resisted 4199999. Disability Benefits Claims - Resisted 44199999. Matured Endowments Claims - Resisted 5199999. Annuities with Life Contingencies Claims - Resisted 5299999. Claims Resisted During Current Year XXX XXX XXX XXX XXX XXX XXX	Of				4.740.040			
3699999. Additional Accidental Death Benefits Claims - Resisted 4199999. Disability Benefits Claims - Resisted 4699999. Matured Endowments Claims - Resisted 5199999. Annuities with Life Contingencies Claims - Resisted 5299999. Claims Resisted During Current Year XXX XXX XXX XXX XXX XXX XXX			g Current Year	<u> </u>	1,/10,340		1,000,000	
4199999. Disability Benefits Claims - Resisted 4099999. Matured Endowments Claims - Resisted 5199999. Annuities with Life Contingencies Claims - Resisted 5299999. Claims Resisted During Current Year XXX XXX XXX XXX XXX XXX XXX	3699999. Addition	nal Accidental Deat	th Benefits Cla	aims -				
4699999. Matured Endowments Claims - Resisted 5199999. Annuities with Life Contingencies Claims - Resisted XXX 5299999. Claims Resisted During Current Year XXX XXX								
5199999. Annuities with Life Contingencies Claims - Resisted 5299999. Claims Resisted During Current Year XXX XXX XXX XXX								XXX
5299999. Claims Resisted During Current Year XXX								
	5199999. Annuitie	es with Life Conting	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims					XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX
539999 - Totals 1,710,340 1,000,000 XXX	5199999. Annuitie	es with Life Conting Resisted During C	gencies Claims	s - Resisted				XXX XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

				Comprehensive	Hospital and	Comprehensive	(Hospital and	Medica	are					Federal Employ	ees Health
		Total		Medical) Inc	dividual	Medical)	Group	Supplen	nent	Vision (Only	Dental (Only	Benefits	Plan
		1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written	171,234	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	176,514	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	2,259	1.3												
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses														
	(Lines 3 and 4)	2,259	1.3												
6.	Increase in contract reserves	(13,638)	(7.7).												
7.	Commissions (a)	8,865	5.0												
8.	Other general insurance expenses														
9.	Taxes, licenses and fees														L
10.	Total other expenses incurred	8.865	5.0												[
11.	Aggregate write-ins for deductions	, ,													[
12.	Gain from underwriting before dividends or refunds .	179,028	101 4												
	Dividends or refunds														
	Gain from underwriting after dividends or refunds	179.028	101.4												
	DETAILS OF WRITE-INS	,													
1101															
1102.															
1103.															
	Summary of remaining write-ins for Line 11 from														
1199.	overflow page Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)														

		Medicare Tit	tle XVIII	Medicaid T	itle XIX	Credit A	.&Н	Disability Ir	ncome	Long-Term	n Care	Other He	alth
	İ	15	16	17	18	19	20	21	22	23	24	25	26
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written		XXX		XXX		XXX	49, 103	XXX		XXX	122, 131	XXX
2.	Premiums earned		XXX		XXX		XXX	50,415			XXX	126,099	XXX
3.	Incurred claims							34,781	69.0			(32,522)	(25.8)
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses												
	(Lines 3 and 4)							34,781				(32,522)	
6.	Increase in contract reserves								324 . 1			(177, 055)	(140.4)
7.	Commissions (a)											8,865	7.0
8.	Other general insurance expenses												
9.	Taxes, licenses and fees												
10.	Total other expenses incurred											8,865	7.0
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds .							(147,783)	(293.1)			326,811	259.2
13.													
14.	Gain from underwriting after dividends or refunds							(147,783)	(293.1)			326,811	259.2
	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						ĺ				ĺ		
	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	2	3	4	5	6	7	8	9	10	11	12	13
		(Hospital and Medical)	Comprehensive (Hospital and Medical)	Medicare			Federal Employees 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:													
Unearned premiums	42,969										7,330		35,639
2. Advance premiums													
Reserve for rate credits													
4. Total premium reserves, current year	42,969										7,330		35,639
5. Total premium reserves, prior year	48,249										8,642		39,607
Increase in total premium reserves	(5,280)										(1,312)		(3,968
B. Contract Reserves:													
Additional reserves (a)	15,354,306										1,222,641		14, 131, 665
Reserve for future contingent benefits											143,211		36,032
Total contract reserves, current year	15,533,549										1,365,852		14, 167, 697
4. Total contract reserves, prior year											1,202,435		14,344,752
Increase in contract reserves	(13,638)	(163,417		(177,055
C. Claim Reserves and Liabilities:													
Total current year	4,974,523										1,266,915		3,707,608
2. Total prior year	5, 172,030										1,388,885		3,783,145
3. Increase	(197,507)										(121,970)		(75,537

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				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 184,7	4									156,751		27,993
1.2 On claims incurred during current year	2											15,022
Claim reserves and liabilities, December 31, current year:												
2.1 On claims incurred prior to current year4,863,6	2											3,596,777
2.2 On claims incurred during current year 110,8	1											110,831
3. Test:												
3.1 Lines 1.1 and 2.1	6											3,624,770
3.2 Claim reserves and liabilities, December 31, prior year 5, 172,0	0											3,783,145
3.3 Line 3.1 minus Line 3.2 (123,5	4)									34,781		(158,375)

PART 4. - REINSURANCE

	1 2	3	4	5	6	7	8	9	10	11	12	13
		sive Comprehensive				Federal						
	(Hospital a					Employees						
	Medical	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total Individua	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Reinsurance Assumed:												
Premiums written												
Premiums earned						l						
3. Incurred claims												
4. Commissions												
B. Reinsurance Ceded:												
Premiums written												
2. Premiums earned												
3. Incurred claims												
4. Commissions												

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

		OOI	ILDUL	_	- V I V I								
	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:	marriada	0.045	Саррини	violett Gilly	Domai omy			11.00 7 1.7 1	0.04.67.66.1		5 4.5	04.101.1104.141	. •
1. Incurred claims										34,781		(32,522)	2,259
Beginning claim reserves and liabilities										1,545,636		3,626,394	5, 172,030
Ending claim reserves and liabilities										1,453,335		3,521,187	4,974,522
4. Claims paid										127,082		72,685	199,767
B. Assumed Reinsurance:													
1. Incurred claims													
Beginning claim reserves and liabilities													
Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
Incurred claims													
Beginning claim reserves and liabilities													
Ending claim reserves and liabilities													
4. Claims paid													
D. Net:													
1. Incurred claims										34,781		(32,522)	2,259
Beginning claim reserves and liabilities										1,545,636		3,626,394	5, 172,030
Ending claim reserves and liabilities										1,453,335		3,521,187	4,974,522
4. Claims paid										127,082		72,685	199,767
E. Net Incurred Claims and Cost Containment Expenses:													
Incurred claims and cost containment expenses										34,781		(32,522)	2,259
Beginning reserves and liabilities										1,545,636		3,626,394	5, 172, 030
Ending reserves and liabilities										1,453,335		3,521,187	4,974,522
Paid claims and cost containment expenses										127,082		72,685	199,767

SCHEDULE S - PART 1 - SECTION 1

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

1		Reinsurance	Assumed Life Insurance, Annuities, Deposit Funds and Other L	labilities vv	itnout lite or L	isability Con	tingencies, and Relati	<u>ea Benefits Listea by</u>		ny as of December 3	i, 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		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
	otal General A											
	otal General A											
0799999. T	otal General A											
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	AZ	CO/I	FA		1,748,398				
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	AZ	MCO/I	0L					125,522,877	
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	AZ	MCO/I	FA					957,603	
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	AZ	MCO/I	FA						
65080	41-0999752	04/01/2001	John Alden Life Insurance Company	AZ	MCO/I	0A					2,931,867	
69477	39-0658730	04/01/2001	Time Insurance Company	WI	00/1	0L			10,316,785			
69477	39-0658730	04/01/2001	Time Insurance Company	W I	00/1	OL						
69477	39-0658730	04/01/2001	Time Insurance Company	W I	00/1	FA			152,520			
69477		04/01/2001	Time Insurance Company Union Security Insurance Company	W1	00/1	UA	500 005 007	055 447 054				
	81-0170040	04/01/2001 04/01/2001	Union Security Insurance Company	KS	00/1	UL	536,995,227	255,447,051		9,608,492		
	81-0170040 81-0170040	04/01/2001	Union Security Insurance Company Union Security Insurance Company Union Security Insurance Company	KS	00/1	FA		15,5/3,305	134,278			
	81-0170040	04/01/2001	Union Security Insurance Company Union Security Insurance Company	νο		VA		149,829,031	5,260,579			
	eneral Accour			No		UA	1.256.383.227	458.179.696	30.372.786	9.608.492	131.136.938	
	otal General A						1,256,383,227	458, 179, 696 458, 179, 696	30,372,786	9,608,492	131, 136, 938	
	otal General A otal General A		Amiliates				, . , ,	- , -, -	30,372,786	-, , -	. , . ,	
			O A#II:-1				1,256,383,227	458, 179, 696	30,372,780	9,608,492	131,136,938	
	otal Separate											
			n-U.S. Affiliates									
	otal Separate			l _v a			5 074 450 770		22 252 225			
	81-0170040		Union Security Insurance Company			OL	., , . , .		30,656,225	······		
	81-0170040	04/01/2001	Union Security Insurance Company	KS	MCO/1	FAVA			556,471			
			Union Security Insurance Company	KS	MCO/1	VA			1,090,449		565,767,231	
	eparate Accou						5,271,158,773		32,303,145		1,665,269,507	
	otal Separate		n-Affiliates				5,271,158,773		32,303,145		1,665,269,507	
	otal Separate						5,271,158,773		32,303,145		1,665,269,507	
			0899999, 1499999 and 1999999)				6,527,542,000	458, 179, 696	62,675,931	9,608,492	1,796,406,445	
		(Sum of 06999	999, 0999999, 1799999 and 2099999)									
9999999 - 1	otals						6,527,542,000	458, 179, 696	62,675,931	9,608,492	1,796,406,445	

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			1
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	1
Company	ID	Effective		Domiciliary		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
												ļ
						A						
												ļ
												ļ
9999999 - T	otals											1

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31. Curre	nt Year
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			verable on Paid and Unpaid Losses Listed by Reinsuring Compan			
1 NAIC	2	3	4	5	6	7
Company	ID	Effective		Domiciliary		
Code	Number	Date	Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
		Annuity - U.S. A		Julisuiction	1 alu Losses	Oripaid Losses
		Annuity - 0.3. A				
		Annuity - Mon-C				
60895	35-0145825		American United Life Insurance Company	IN		344
60895	35-0145825	07/01/1997	American United Life Insurance Company			2.285
		06/01/2018	Commonwealth Annuity and Life Insurance Company			2,200
	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT.		
		04/01/1999	Corporate Solutions Life Reinsurance Company	DE	, . , .	
	04-2729166	05/08/2000	Corporate Solutions Life Reinsurance Company	DE		
68276		01/01/1988	Employers Reassurance Corporation	KC		
68276	48-1024691	07/01/1997	Employers Reassurance Corporation	KG		5.945
68276		10/15/1999	Employers Reassurance Corporation			827.070
	48-1024691	12/01/2000	Employers Reassurance Corporation	KG		35.818
68276		06/15/2001	Employers Reassurance Corporation			41.719
	48-1024691	06/15/2001	Employers Reassurance Corporation			
68276		01/01/2002	Employers Reassurance Corporation	KS		43,465
	48-1024691	01/01/2002	Employers Reassurance Corporation	KG	, ,	50.793
		11/01/2002	Employers Reassurance Corporation	KG		7.662
	48-1024691	12/01/2002	Employers Reassurance Corporation	KG		3.765
65676		04/01/1985	Lincoln National Life Insurance Company	IN		
66346		04/01/1999	Munich American Reassurance Company			
		05/01/2000	Munich American Reassurance Company			
68241		01/02/2013	Prudential Insurance Company of America		(6.547.816)	
	43-1235868	05/01/1995	RGA Reinsurance Company of America			
68713		09/01/1987	Security Life of Denver Insurance Company			40
	06-0839705	07/01/1994				
82627		05/01/1997	Swiss Re Life & Health America Inc.			
82627		05/01/1997	Swiss Re Life & Health America Inc.		,	
82627			Swiss Re Life & Health America Inc.			
				MO	2,648	
			Swiss Re Life & Health America Inc.	MU		400 540 000
		y - U.S. Non-A		D	25,827,351	186,543,608
			Chubb Tempest Life Reinsurance Ltd		1,778,371	
			Chubb Tempest Life Reinsurance Ltd		105,235	
	AA-3194154		Chubb Tempest Life Reinsurance Ltd	BMU		
		y - Non-U.S. N			2,081,757	
		Annuity - Non-A	Affiliates		27,909,108	186,543,608
	otal Life and A				27,909,108	186,543,608
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			
2199999. To	otal Accident	and Health - N	on-Affiliates			
2299999. To	otal Accident	and Health				
			0899999, 1499999 and 1999999)		25,827,351	186.543.608
			999. 0999999. 1799999 and 2099999)		2.081.757	,
2400000. 1		(Sum of 6655			, , .	
0000000	4-1- 1.5 6				07.000.400	400 540 000
9999999 To	otais - Lite, An	nuity and Acci	dent and Health		27,909,108	186,543,608

SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	bilities Without	Life or Disabil	ity 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
			uthorized U.S. Affiliates											
			uthorized Non-U.S. Affiliates											
			uthorized Affiliates											
60895			American United Life Insurance Company	IN	00/I	0L	780,000	17,516	15,806	41,280				
60895			American United Life Insurance Company	IN	YRT/G	0L	712, 188			35,811				
60895			American United Life Insurance Company		YRT/I	AXXX	5,000	446	409	341				
60895		07/01/1997 .	American United Life Insurance Company	IN	YRT/I	0L	2,851,000	62,284	63,067	38,874				
62345		11/18/1996 .	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL				1, 116, 843				
84824		06/01/2018 .	Commonwealth Annuity and Life Insurance Company	MA	00/1			1,736,719,903	1,857,187,925	19,437				
62308		04/01/1996 .	Connecticut General Life Insurance Company	C1	YRT/I			43,371,111	33,856,920	6,518,079				
68365		04/01/1999 .	Corporate Solutions Life Reinsurance Company	DE	YRT/I YRT/I	VAVA		3,573,855	910,421	4,291,834				
68365		10/01/1999 .	Corporate Solutions Life Reinsurance Company	DE	YR1/1				142,415	(408,687)				
68365			Corporate Solutions Life Reinsurance Company		YRT/I	VAVA			142,415	(3, 147, 474)				
68365	04-2729166	05/01/2000 .	Corporate Solutions Life Reinsurance Company Corporate Solutions Life Reinsurance Company	DE	YRT/1	VAVA			,					
68365	04-2729166		Corporate Solutions Life Reinsurance Company		YRT/1	VAVA				(13.696.309)				
68276		01/01/2000 .	Employers Reassurance Corporation	VC		VA	142.000		503,657 2.869	(13,696,309)				
68276		07/01/1900 .	Employers Reassurance Corporation	VO	YRT/I		7.000	669		616				
68276		07/01/1997 .	Employers Reassurance Corporation	KG	YRT/I			164.969	159.298	109.527				
68276			Employers Reassurance Corporation		YRT/I	0L		950.683	1.103.265	513.523				
68276	48-1024691			KS	YRT/I		42,401,000	9.120	8.365	5.578				
68276	48-1024691		Employers Reassurance Corporation		YRT/I	OL	5,196,000	64 . 145	56.389	45.604				
68276		12/01/2000 .	Employers Reassurance Corporation			XXXL		861.493	1.921.594	606.943				
68276		06/15/2001 .	Employers Reassurance Corporation	KS	YRT/I	OL		616.481	602.674	400.046				
68276			Employers Reassurance Corporation		YRT/I	0L		606.994	532,647	225,327				
68276			Employers Reassurance Corporation	KS	YRT/I	0L	54.331.000	582 . 275	489.693	173.994				
68276			Employers Reassurance Corporation		YRT/I	OL		1.784.825	1.536.883	621.505				
68276			Employers Reassurance Corporation	KS	YRT/I	OL	9.578.000	237.299	222.718	164.454				
68276	48-1024691	12/01/2002 .	Employers Reassurance Corporation	KS	YRT/I	OL	4.707.000	63.677						
91642	06-1016329		Forethought Life Insurance Company		MCO/I	IA							1,371,558	
91642	06-1016329		Forethought Life Insurance Company	IN	MCO/I	VA							18,784,849	
91642	06-1016329	05/01/2012 .	Forethought Life Insurance Company	IN	MCO/I	OA							1,001,714	
86258	13-2572994	10/01/1986 .	General Re Life Corporation	CT	YRT/I	0L	754,000	9,037	8,204	17,466				
88340	59-2859797	07/01/1987 .	Hannover Life Reassurance Company of America	FL	YRT/I	0L	984,000	6,009	5,473	8,611				
65676		05/14/1997 .	Lincoln National Life Insurance Company (The)	IN	YRT/G	0L	5, 127, 241			162,499				
65676			Lincoln National Life Insurance Company (The)		YRT/G	0L	305,641			6,986				
65676			Lincoln National Life Insurance Company (The)		YRT/G	0L	516,637			14,831				
65676		05/01/1981 .	Lincoln National Life Insurance Company	IN	YRT/I	0L	4,000	79	75	101				
65676		08/01/1981 .	Lincoln National Life Insurance Company	IN	00/I	0L	1,700,000	35,500	32,096	49,767				
65676		10/01/1981 .	Lincoln National Life Insurance Company	IN	YRT/I	0L	81,000	1,091	992	1,327				
65676			Lincoln National Life Insurance Company		YRT/I	OL		192	172	4,714				
65676			Lincoln National Life Insurance Company		YRT/I	OL	135,006,000	86,579	80,877	901,372				
65676			Lincoln National Life Insurance Company		YRT/I	OL	7,740,000	11,704	11,895	178,252				
65676			Lincoln National Life Insurance Company		YRT/I	0L	7,034,000	5,711	5,664	79,144				
65676			Lincoln National Life Insurance Company		00/1	0L	550,000	7,106	6,419	19,841				
65676			Lincoln National Life Insurance Company		YRT/I	OL		25,490	21,355	144,065				
66346			Munich American Reassurance Company	GA	YRT/I YRT/I	VA	232,000	242	215	5,359				·····
			Munich American Heassurance Company		YRI/I	VAVA								
66346			Munich American Heassurance Company		YRI/I	XXXL	45.929.026.000	1.017.286.671	1.072.927.091	83,758 78.815.507				·····
68241	22-1211670	01/02/2013 .	Prudential Insurance Company of America	NJ		AXXX		1,017,286,671	1,072,927,091	338,715,071				
68241		01/02/2013 .	Prudential Insurance Company of America	N I		OL		11,903,310,855	11,244,519,377	118,297,835				
68241		01/02/2013 .	Prudential Insurance Company of America	N. I	MCO/I	OL		1,339,921,020					741.971.760	
93572		05/01/1995 .	RGA Reinsurance Company	MO	YRT/I	OL			34.353	338.721				
93572			RGA Reinsurance Company		YRT/G	0L				22.091				
93572				MO	YRT/I	OL				12.340				
50012	10 1200000	02,01/1000 .	non nomourance company	V	1111/ 1	VL			17,000	12,040				

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

			rance Ceded Life Insurance, Annuities, Deposit Funds and				, ,							
1	2	3	4	5 .	6	7	8	Reserve Cre		11		Surplus Relief	14	15
1		1		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
87572	23-2038295	05/14/1997 .	Scottish Re (US), Inc.	DE	YRT/G	0L	726,877			36,659				
68713	84-0499703	09/01/1987 .	Security Life of Denver Insurance Company	CO	CO/I	0L	875,000	7,253	6,600	13,661				
68713	84-0499703	05/14/1997 .	Security Life of Denver Insurance Company	CO	YRT/G	0L	1,651,736			81,602				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	C0/I	0L	523,000	10,622	9,672	15,533				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/I	0L	284,000	6,280	5,544	11,020				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/I	0L	1,495,000	27,096	30,686	37,604				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/I	0L	12,368,000	28,093	26,585	261,481				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/I	0L	11,234,000	12,433	11,416	126,349				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	CO/I	0L	1,353,000	19,011	17, 178	30 , 135				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/I	0L	7,081,000	9,544	8,575	179,791				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	CO/I	0L	1,288,000	19,956	25,530	49,464				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/I	VA		149,031	76,406	61 , 164				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/G	0L	712, 188			34,517				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/I	VA		4,334	2,224	2,006				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/I	VA		105,711	53,043	120,422				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/I	VA		43,475	21,367	21,331				
82627	06-0839705		Swiss Re Life & Health America Inc.	MO	YRT/G	0L	305,641			7,707				
82627	06-0839705		Swiss Re Life & Health America Inc.		YRT/I	VA		11,333	5,661	17,455				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	00/I	VA			1,928	1,938,461				
70688			Transamerica Financial Life Insurance Company	NY	CO/I	VA		256,605	148,900	2,780,121				
0899999.	General Acco	unt - Authori	zed U.S. Non-Affiliates				92,943,358,432	16,051,602,571	15,585,135,256	553,999,575			763, 129, 881	
1099999.	Total General	Account - A	uthorized Non-Affiliates				92,943,358,432	16,051,602,571	15,585,135,256	553,999,575			763, 129, 881	
1199999.	Total General	Account Au	thorized				92,943,358,432	16,051,602,571	15,585,135,256	553,999,575			763, 129, 881	
1499999.	Total General	Account - U	nauthorized U.S. Affiliates											
00000	AA-3191486	10/01/2021 .	TR Re, Ltd.	BMU	MCO/I	VA				(6, 134, 049)			637, 355, 131	
00000	AA-3191486	10/01/2021 .	TR Re. Ltd.	BMU	MCO/I	OA							1,210,253,388	
00000	AA-3191486	10/01/2021 .	TR Re, Ltd.	BMU	MCO/I	OA							51.994.386	
00000			TR Re, Ltd.	BMU	COFW/I	.lOA							. , , .	115,537,175
1699999			orized Non-U.S. Affiliates - Other	1						52,419,151			1.899.602.905	115.537.175
			nauthorized Non-U.S. Affiliates							52,419,151			1.899.602.905	115,537,175
			nauthorized Affiliates							52,419,151			1.899.602.905	115.537.175
			Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA		3.419.427	755.336	7.757.365			1,000,002,000	110,007,170
00000	AA-3194154	06/02/2002	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA		2.404.005	676.104	1.176.959				
00000			Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA		6.359.419	1.808.116	3.211.422				
******			orized Non-U.S. Non-Affiliates	DINO	1111/1	vn		12.182.851	3,239,556	12.145.746				
			nauthorized Non-Affiliates					12, 182, 851	3,239,556	12, 145, 746				
								,,					4 000 000 005	445 507 475
	Total General							12, 182, 851	3,239,556	64,564,897			1,899,602,905	115,537,175
			ertified U.S. Affiliates											
			ertified Non-U.S. Affiliates											
			ertified Affiliates											
			ertified Non-Affiliates											
	Total General													
3699999.	Total General	Account - R	eciprocal Jurisdiction U.S. Affiliates											
3999999.	Total General	Account - R	eciprocal Jurisdiction Non-U.S. Affiliates											
			eciprocal Jurisdiction Affiliates											
			eciprocal Jurisdiction Non-Affiliates											
			ciprocal Jurisdiction											
			thorized, Unauthorized, Reciprocal Jurisdiction and Certified				92.943.358.432	16.063.785.422	15.588.374.812	618.564.472			2.662.732.786	115,537,175
			Authorized U.S. Affiliates				JZ, J40, JJU, 43Z	10,000,700,422	10,000,014,012	010,004,472			2,002,102,100	110,001,170
			Authorized U.S. Affiliates Authorized Non-U.S. Affiliates											
			Authorized Affiliates	Im	1100 / 1	1/4							04 070 000	
84824	04-6145677		Commonwealth Annuity and Life Insurance Company Forethought Life Insurance Company	MA	MCO/I	VA							94,976,922	
			Forethought Life Insurance Company		MCO/I	FAVA				721.861				
9 1042	00-1010329	00/01/2012 .	Profethought Life insurance company	11N	MCU/ I	VA				121,861			193,324,618	

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

Remodifice Geded Life insurance, Armundes, Deposit I drids and Other Elabilities Without Life						2.1.0 0. D.100.01.	ty containing concerns,			combaning compa	•			
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding :	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
68241	22-1211670	01/02/2013 .	Prudential Insurance Company of America	NJ	MCO/I	0L	34,744,119,000			180,313,333			5,705,110,905	
			rized U.S. Non-Affiliates				34,744,119,000			181,035,194			5,993,612,445	
5599999.	Total Separate	Accounts -	Authorized Non-Affiliates				34,744,119,000			181,035,194			5,993,612,445	
	Total Separate						34,744,119,000			181,035,194			5,993,612,445	
			Unauthorized U.S. Affiliates											
00000	AA-3191486	10/01/2021 .	TR Re, Ltd.	BMU	MCO/I	VA				8,282,513			8,497,173,396	
00000	AA-3191486	10/01/2021 .		BMU	MCO/I	OA				20,517,589			37,800,216	
			thorized Non-U.S. Affiliates - Other							28,800,102			8,534,973,612	
			Unauthorized Non-U.S. Affiliates							28,800,102			8,534,973,612	
			Unauthorized Affiliates							28,800,102			8,534,973,612	
			Unauthorized Non-Affiliates											
	Total Separate									28,800,102			8,534,973,612	
			Certified U.S. Affiliates											
			Certified Non-U.S. Affiliates											
			Certified Affiliates											
			Certified Non-Affiliates											
	Total Separate													
			Reciprocal Jurisdiction U.S. Affiliates											
			Reciprocal Jurisdiction Non-U.S. Affiliates											
			Reciprocal Jurisdiction Affiliates											
			Reciprocal Jurisdiction Non-Affiliates											
			eciprocal Jurisdiction											
			uthorized, Unauthorized, Reciprocal Jurisdiction and Certified				34,744,119,000			209,835,296			14,528,586,057	
9199999.			9, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 41999	999, 48999	99, 5399999, 599	9999, 64999999,								
	,	,	999 and 8699999)				127,687,477,432	16,051,602,571	15,585,135,256	735,034,769			6,756,742,326	
9299999.			99999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4	4299999, 5	199999, 5499999	, 6299999,								
	,	99999, 76999	999, 8499999 and 8799999)					12, 182, 851	3,239,556	93,364,999			10,434,576,517	115,537,175
9999999 -	Totals						127,687,477,432	16,063,785,422	15,588,374,812	828,399,768			17, 191, 318, 843	115,537,175

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 S	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			Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
													
				-	<u> </u>								
9999999	Totals												

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

					terriburarioe oc								1	,
1	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	Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code	Number	Date	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
			ife and Annuity U.S. Affiliates						XXX					
			TR Re, Ltd.			115,537,175					115,537,175			115,537,175
0599999.	Seneral Acc	ount - Life an	d Annuity Non-U.S. Affiliates - Other			115,537,175			XXX		115,537,175			115,537,175
0699999. T	otal Genera	al Account - L	ife and Annuity Non-U.S. Affiliates			115,537,175	115,537,175		XXX		115,537,175			115,537,175
0799999. T	otal Genera	al Account - L	ife and Annuity Affiliates			115,537,175	115,537,175		XXX		115,537,175			115,537,175
			Chubb Tempest Life Reinsurance Ltd	3,419,427			5, 197, 798		0001	399,273				5, 197, 798
			Chubb Tempest Life Reinsurance Ltd	2,404,005	105,235		2,509,240	2,509,240	0001					2,509,240
00000	. AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	6,359,419	198, 151		6,557,570	6,557,570	0001					6,557,570
			d Annuity Non-U.S. Non-Affiliates	12, 182, 851	2,081,757		14,264,608	. , ,	XXX	399,273				14,264,608
1099999. T	otal Genera	al Account - L	ife and Annuity Non-Affiliates	12, 182, 851	2,081,757		14,264,608	36,740,000	XXX	399,273				14,264,608
1199999. T	otal Genera	al Account Lif	e and Annuity	12, 182, 851	2,081,757	115,537,175	129,801,783	36,740,000	XXX	399,273	115,537,175			129,801,783
1499999. T	otal Genera	al Account - A	ccident and Health U.S. Affiliates						XXX					
1799999. T	otal Genera	al Account - A	accident and Health Non-U.S. Affiliates						XXX					
1899999. T	otal Genera	al Account - A	occident and Health Affiliates						XXX					
2199999. T	otal Genera	al Account - A	accident and Health Non-Affiliates						XXX					
2299999. T	otal Genera	al Account Ac	cident and Health						XXX					
2399999. T	otal Genera	al Account		12, 182, 851	2,081,757	115,537,175	129,801,783	36,740,000	XXX	399,273	115,537,175			129,801,783
2699999. T	otal Separa	ate Accounts	- U.S. Affiliates						XXX					
2999999. T	otal Separa	ate Accounts	- Non-U.S. Affiliates						XXX					
3099999. T	otal Separa	ate Accounts	- Affiliates						XXX					
3399999. T	otal Separa	ate Accounts	- Non-Affiliates						XXX					
3499999. T	otal Separa	ate Accounts							XXX					
3599999. T	otal U.S. (S	Sum of 03999	99, 0899999, 1499999, 1999999, 2699999 and 3199999)						XXX					
			699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	12, 182, 851	2,081,757	115,537,175	129,801,783	36,740,000	XXX	399,273	115,537,175			129,801,783
9999999 -		,		12, 182, 851	2.081.757	115,537,175	129,801,783	36,740,000	XXX	399,273	115,537,175			129,801,783
				, .,	, , , , , , , , , , , , , , , , ,	.,,	., ,	. , ,		,=	.,,			., ,

(a)	Issuing or	Latters			
	Confirming	Letters			
	Bank	of			
	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	36,740,000

Schedule S - Part 5 **N O N E**

Schedule S - Part 5 - Bank Footnote **NONE**

SCHEDULE S - PART 6

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

	(\$0	00 Omitted) 2	3	4	5
	2022	2021	2020	2019	2018
A. OPERATIONS ITEMS					
Premiums and annuity considerations for life and accident and health contracts		14,308,901	828,503	895,910	2,735,140
2. Commissions and reinsurance expense allowance	es 122,225	39,512	40 , 177	45,974	93,415
3. Contract claims	1,421,232	1,453,150	1,280,401	1,275,376	1,027,017
4. Surrender benefits and withdrawals for life contra	cts (1,354,829)	(401,880)	(424,780)		
5. Dividends to policyholders and refunds to membe	ers(478)	(492)	(576)		
6. Reserve adjustments on reinsurance ceded	(1,774,179)	12,877,758	(455,831)	(481,496)	(480, 193)
Increase in aggregate reserve for life and accider and health contracts					
B. BALANCE SHEET ITEMS					
Premiums and annuity considerations for life and accident and health contracts deferred and uncollected		2,648	1,659	1,614	2,399
Aggregate reserves for life and accident and heal contracts	lth 16,063,785	15,588,375	15,366,500	14,972,007	27,046,501
10. Liability for deposit-type contracts	642,904	716,007	802,732	886,408	976,684
11. Contract claims unpaid	179,696	228,987	236,000	210,466	149,663
12. Amounts recoverable on reinsurance	27,909	29,333	30,932	31,404	35,220
13. Experience rating refunds due or unpaid					
Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowance due					
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSIT BY AND FUNDS WITHHELD FROM)	TS .				
18. Funds deposited by and withheld from (F)	115,537	102,389			
19. Letters of credit (L)	36,740	5, 175	55,731		2,192
20. Trust agreements (T)	399	393	393	5,873	5,660
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)	3				
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	v Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	6,637,435,530		6,637,435,530
2.	Reinsurance (Line 16)	61,453,139	(61,453,139)	
3.	Premiums and considerations (Line 15)		2,888,630	2,946,022
4.	Net credit for ceded reinsurance	xxx	16,301,988,144	16,301,988,144
5.	All other admitted assets (balance)	151,331,699		151,331,699
6.	Total assets excluding Separate Accounts (Line 26)	6,850,277,760	16,243,423,635	23,093,701,395
7.	Separate Account assets (Line 27)	22,177,651,722		22,177,651,722
8.	Total assets (Line 28)	29,027,929,482	16,243,423,635	45,271,353,117
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)		15,420,819,731	20,085,957,054
10.	Liability for deposit-type contracts (Line 3)	169,982,853	642,907,752	812,890,605
11.	Claim reserves (Line 4)			
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	471,333		471,333
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)			73,344,352
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)	858,951,394		858,951,394
20.	Total liabilities excluding Separate Accounts (Line 26)	5,901,648,589	16,243,423,635	22,145,072,224
21.	Separate Account liabilities (Line 27)	22,177,651,722		22,177,651,722
22.	Total liabilities (Line 28)		16,243,423,635	44,322,723,946
23.	Capital & surplus (Line 38)	948,629,171	xxx	948,629,171
24.	Total liabilities, capital & surplus (Line 39)	29,027,929,482	16,243,423,635	45,271,353,117
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	15,420,819,731		
26.	Claim reserves	179,696,152		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	642,907,752		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	61,453,139		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	16,304,876,774		
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			
39. 40.	Total ceded reinsurance payable/offsets			
+ ∪.	rotal occor remounance payable/onocto	2,000,000		

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

			Allocated by States and Territories Direct Business Only									
		1	Life Co	ntracts	4	5	6	7				
			2	3								
					Accident and Health		T-4-1					
		Active			Insurance Premiums, Including Policy,		Total Columns					
		Status	Life Insurance	Annuity	Membership	Other	2 through 5	Deposit-Type				
	States, Etc.	(a)	Premiums	Considerations	and Other Fees	Considerations	(b)	Contracts				
1.	Alabama AL	L	6,620,158	1,381,479	706	57,075	8,059,418					
2.	Alaska AK	L	891,832	50,011	103	60,069	1,002,015					
3.	Arizona AZ	L	15, 123, 614	2,895,448	3,657	303,356	18,326,075					
4.	Arkansas AR	L	7, 119, 225	683,930	537	34,967	7,838,659					
5.	California CA	L	82,037,020	15,573,413	9,741	2,586,739	100,206,913					
6.	Colorado CO	L	14,044,777	1,744,794	1,293	128,416	15,919,280					
7.	Connecticut CT	L	11.890.383	1.774.648	89	521,298	14 . 186 . 418					
8.	Delaware DE	L	3, 173, 513	1,222,738		4 . 100	4,400,351					
9.	District of Columbia DC	L	1,704,820	392,433	65	16,200	2, 113,518					
	Florida FL	L	64,694,627	8,903,598	10,235	1,559,676	75, 168, 136					
11.	Georgia GA	L	16,877,696	2,005,330	3.044	595,781	19.481.851					
12.	Hawaii HI	l	2,785,632	499,112	549	68,396	3,353,689					
13.	Idaho ID	I	2,692,634	1,743,856	849	51,419	4,488,758					
14.	Illinois	L	34,400,156	4,330,917	8.808	712.567	39,452,448					
15.	Indiana IN	L	9,254,711	1, 166, 711	4 . 423	162,326	10,588,171					
16.					, -	102,320						
	lowa IA	L	8, 143, 910	2,938,641	11,812	177,356	11,271,719					
17.	Kansas KS	L	7,408,853	619,398	667	55,265	8 , 084 , 183					
18.	Kentucky KY	L	6,533,933	621,558	4,025	91,705	7,251,221					
19.	Louisiana LA	L	13,598,255	868,376	4,539	171, 142	14,642,312					
20.	Maine ME	L	1,247,867	538,916		195,667	1,982,578					
21.	Maryland MD	L	22,690,159	2,674,331		273,727	25,638,217					
22.	Massachusetts MA	L	10,458,507	1,712,237		538,575	12,709,319					
23.	Michigan MI	L	16,499,233	7,771,415	8,877	218,641	24,498,166					
24.	Minnesota MN	L	18,782,517	3, 163, 442	5,925	417,586	22,369,470					
25.	Mississippi MS	L	4,087,486	404,544	1,025	137,718	4,630,773					
26.	Missouri MO	L	16,563,587	2,296,234	3,512	188,050	19,051,383					
27.	Montana MT	L	1.365.168	237,892	840	583, 185	2 . 187 . 085					
28.	Nebraska NE	L	4,909,246	806,272	3.621	323,522	6,042,661					
29.	Nevada NV	L	3,775,651	2,213,799	1.405		6,024,815					
30.	New Hampshire NH	L	2,605,931	922, 124		292,607	3,820,662					
31.	New Jersey	Ι	16,320,603	4,261,902	271	903,834	21,486,610					
32.	New Mexico NM	L	3,286,928	363,504	292	153 , 143	3,803,867					
33.	New York	N	9,352,932	217,396	262	25,050	9,595,640					
34.	North Carolina	L	31,066,393	3,964,131	14, 129	500,412	''					
35.	North Dakota	L		284,384	271	198,082						
36.	Ohio OH		19,618,460	4,864,426	4 .874	270,028						
	Oklahoma OK	L										
37.		L		1,896,143	3,337	710,353	9,643,129					
38.	Oregon OR	L	4,994,630	1,060,292	1,444	17,200	6,073,566					
	Pennsylvania PA	L	32,356,807	2,952,146	177	999,738	36,308,868					
40.	Rhode Island RI	L	1,773,357	223 , 186	821	53,615	2,050,979					
41.	South Carolina SC	L	9,676,640	1,921,019	735	320,706	11,919,100					
42.	South Dakota SD	L	4,535,993	740,916	995	347,991	5,625,895					
43.	Tennessee TN	L	13,958,476	1,434,243	2,974	159,772	15 , 555 , 465					
44.	Texas TX	L	51,600,810	7 , 142 , 728	5,338	3,327,284	62,076,160					
	Utah UT	L	3,343,215	357,257	418	137,295	3 , 838 , 185					
46.	VermontVT	L	1,252,322	92,503			1,382,318					
	VirginiaVA			3,974,307	1,361	419.448	22,060,211					
	Washington WA	L	12,003,493	3,909,983		233 . 488	16, 148, 379					
	West Virginia WV		4,342,498	467, 134	1.662	146, 196	4,957,490					
	Wisconsin WI		14, 112,307	4,540,608	38,016	983,702	19,674,633					
	Wyoming WY		833,899	27,571		4,500	866,208					
52.	American Samoa AS			21,311			,					
	Guam GU						0.500					
	Puerto Rico PR		9,509				9,509					
		L					43,234					
	U.S. Virgin Islands	L	3,873				3,873					
	Northern Mariana Islands MP	N	450.740				450.740					
	Canada CAN	N	- ,				450,716					
	Aggregate Other Alien OT	XXX		440 050 070			1,935,675					
59.	Subtotal		676,423,010	116,853,376	169,505	20,510,421	813,956,312					
90.	Reporting entity contributions for employee benefits	xxx										
91.	plans Dividends or refunds applied to purchase paid-up											
91.	additions and annuities	XXX	1,694				1.694					
92.	Dividends or refunds applied to shorten endowment											
	or premium paying period	XXX										
93.	Premium or annuity considerations waived under											
	disability or other contract provisions				1,729		1,633,503					
94.	Aggregate or other amounts not allocable by State.											
95.	Totals (Direct Business)		678,056,478	116,853,376		20,510,421	815,591,509					
96.	Plus reinsurance assumed		53,803,852	5,485,595			62,597,458					
97	Totals (All Business)		731,860,330	122,338,971		23,818,432	878 , 188 , 967					
98.	Less reinsurance ceded			79,544,250		13,015,305	824,551,364					
99.	Totals (All Business) less Reinsurance Ceded	XXX	(131,479)	42,794,721		10,803,127	53,637,603					
	DETAILS OF WRITE-INS	-	, ,	, , , , , , , , , , , , , , , , , , , ,	, , ,							
58001.	ZZZ Other Alien	XXX	1,935,675				1,935,675					
58002.	ZZZ OTIOI ATTOI											
58003.		XXX										
	Summary of remaining write-ins for Line 58 from											
55550.	overflow page	XXX										
58999.	Totals (Lines 58001 through 58003 plus											
L	58998)(Line 58 above)	XXX	1,935,675				1,935,675					
9401.	,	XXX					, ,					
9402.		XXX										
9403.		XXX										
	Summary of remaining write-ins for Line 94 from											
	overflow page	XXX										
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line											
L	94 above)	XXX					<u> </u>					
(a) Activo	Status Counts:						-					

^{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 policy holder, 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 the situs of the contract.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

Direct Business Only

						iness Only		1 2
			1	2	3 Disability	4 Long-Term	5	6
			Life	Annuities	Income	Care		
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals
1.	•	ΔΙ	6,620,158	1,381,479	,			8,001,637
2.	Alaska		891,832	50.011				941,843
			15, 123,614					18,019,062
3.	Arizona							
4.	Arkansas		7,119,225	683,930				7,803,155
5.	California		82,037,020	15,573,413				97,610,433
6.	Colorado		14,044,777	1,744,794				., .,.
7.	Connecticut	CT	11,890,383	1,774,648				
8.	Delaware	DE	3, 173, 513	1,222,738				4,396,251
9.	District of Columbia	DC	1,704,820	392,433				2,097,253
10.	Florida	FL	64,694,627	8,903,598				73,598,225
11.	Georgia	GA	16,877,696	2,005,330				18,883,026
12.	Hawaii	н	2,785,632	499,112				3,284,744
13.	ldaho	ID	2,692,634	1,743,856				4,436,490
14.	Illinois	IL	34,400,156	4,330,917				38,731,073
15.	Indiana	IN	9,254,711	1, 166, 711				10,421,422
16.	lowa	IA	8,143,910	2,938,641				11,082,551
17.	Kansas		7,408,853	, , ,				
18.	Kentucky		6,533,933	621,558				
18.	Louisiana		13,598,255					
-			1					
20.	Maine		1,247,867	538,916				
21.	Maryland		22,690,159	2,674,331				.,.,
22.	Massachusetts		10,458,507	1,712,237				12,170,744
23.	Michigan	MI	16,499,233	7,771,415				24,270,648
24.	Minnesota	MN	18,782,517	3, 163, 442				21,945,959
25.	Mississippi	MS	4,087,486	404,544				4,492,030
26.	Missouri	МО	16,563,587	2,296,234				18,859,821
27.	Montana	MT	1,365,168	237,892				1,603,060
28.	Nebraska	NE	4,909,246	806,272				5,715,518
29.	Nevada	NV	3,775,651	2,213,799				5,989,450
30.	New Hampshire	NH	2,605,931	922, 124				3,528,055
31.	New Jersey		16,320,603	4,261,902				20,582,505
32.	New Mexico		3,286,928	363.504				
33.	New York		9,352,932					
34.	North Carolina		31,066,393	3,964,131				
35.	North Dakota		2,870,748	284,384				, . , .
			19,618,460					
36.	Ohio							, ,
37.	Oklahoma			1,896,143				
38.	Oregon		4,994,630	1,060,292				, - ,-
39.	Pennsylvania							
40.	Rhode Island		1,773,357	223, 186				, ,
41.	South Carolina		9,676,640	1,921,019				
42.	South Dakota	SD	4,535,993	*				
43.	Tennessee	TN						15,392,719
44.	Texas	TX	51,600,810	7, 142,728				58,743,538
45.	Utah	UT	3,343,215	357,257				3,700,472
46.	Vermont	VT	1,252,322	92,503				1,344,825
47.	Virginia	VA	17,665,095	3,974,307				21,639,402
48.	Washington	WA	12,003,493	3,909,983				15,913,476
49.	West Virginia							4,809,632
50.	Wisconsin		14,112,307					
51.	Wyoming			27,571				
52.	American Samoa			21,011				
	Guam		9,509					
53.			· ·					· ·
54.	Puerto Rico		43,234					,
55.	U.S. Virgin Islands		3,873					
56.	Northern Mariana Islands							
57.	Canada							450,716
58.	Aggregate Other Alien	ОТ	1,935,675					, ,
59.	Total		676,423,010	116,853,376				793,276,386

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 Number	Directly Controlled By	Ownership Percentage
Alan Waxman (member of TAO Insurance Holdings, LLC) ¹					
Sixth Street Advisers, LLC	DE		45-2553330	Ultimate Indirect control by Alan Waxman	
Sixth Street TAO Management, LLC	DE		90-1019036		
Sixth Street Insurance GP Holdco, LLC	DE				
Sixth Street Insurance Solutions, L.P.	DE		87-0910021		
Cadence ALM GP Holdco, LLC	DE		87-0910936	Ultimate Indirect control by Alan Waxman	
Sixth Street Insurance Solutions ALM, L.P.	DE		86-2807598		
Cadence Services US, LLC	DE		86-2807499		
Anthony Michael Muscolino (managing member of TAO Insurance Holdings, LLC)					
TAO Insurance Holdings, LLC ²	DE		86-1594781		
TAO Sutton Holdings, LLC ^{2,3}	CYM		98-1578722	TAO Insurance Holdings, LLC	100%
Talcott Financial Group Investments, LLC	BMU		98-1578678	TAO Sutton Holdings, LLC	100%
Talcott Financial Group, Ltd.	BMU			Talcott Financial Group Investments, LLC.	100%
Talcott Re FinCo, Ltd.	BMU		98-1673007	Talcott Financial Group, Ltd.	100%
Talcott Re Holdings, Ltd.	BMU		98-1673064	Talcott Re FinCo, Ltd.	100%
Talcott Life Re, Ltd.	BMU		98-1625692	Talcott Re Holdings, Ltd.	100%
Talcott Life & Annuity Re, Ltd.	CYM		98-1652614	Talcott Re Holdings, Ltd.	100%
Sutton Cayman Holdings, Ltd.	CYM			Talcott Re Holdings, Ltd.	100%
Talcott Financial Group GP, LLC	DE		86-1856539	Talcott Financial Group, Ltd.	100%
Talcott Holdings, L.P.	DE		82-3930622	Talcott Financial Group GP, LLC	100%
Talcott Acquisition, Inc.	DE		82-3950446	Talcott Holdings, L.P.	100%
Talcott Resolution Life, Inc.	DE		06-1470915	Talcott Acquisition, Inc.	100%
Talcott Administration Services Company, LLC	DE		45-4036343	Talcott Resolution Life, Inc.	100%
LIAS Administration Fee Issuer LLC	DE			Talcott Administration Services Company, LLC	100%
TR Re Ltd.	BMU		98-1627971	Talcott Resolution Life, Inc.	100%
Talcott Resolution Life Insurance Company	CT	88072	06-0974148	TR Re, Ltd.	100%
Talcott Resolution Life and Annuity Insurance Company	CT	71153	39-1052598	Talcott Resolution Life Insurance Company	100%
Talcott Resolution Distribution Company, Inc.	CT		06-1408044	Talcott Resolution Life and Annuity Insurance Company	100%
Talcott Resolution Comprehensive Employee Benefit Service Company	CT			Talcott Resolution Life and Annuity Insurance Company	100%
American Maturity Life Insurance Company	CT	81213		Talcott Resolution Life Insurance Company	100%
Talcott Resolution International Life Reassurance Corporation	CT	93505		Talcott Resolution Life Insurance Company	100%
21 Church Street R, LLC	DE		83-2918805	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, has the authority to appoint the managing 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 (E), L.P., Sixth Street TAO Partners (F), L.P., Super TAO MA, 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.

³ 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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	lf			
											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	Ones Maria			RSSD	CIK		Or Affiliates		Entity		Other)			(Yes/No)	. *
	Group Name	Code	Number	RSSD	CIK	International)		tion	,	(Name of Entity/Person)	- /	tage	Entity(ies)/Person(s)	,) "
. 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	NO	
. 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	UIP	g-,	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	·
. 4926	Talcott Holdings Grp	00000	06-1470915		0001032204		Talcott Resolution Life, Inc	DE	UIP	Talcott Acquisition, Inc	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
							Talcott Administration Services Company, LLC							"	
. 4926	Talcott Holdings Grp	00000	45-4036343					DE	NI A		Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
										Talcott Administration Services Company,					
. 4926	Talcott Holdings Grp	00000					LIAS Administration Fee Issuer LLC	DE	NI A		Ownership		A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp		95-1627971				TR Re Ltd		UIP	141-0011 110001411011 2110, 11101 1111111111111	Ownership		A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp	88072	06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	UDP	TR Re, Ltd	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp	81213	06-1422508				American Maturity Life Insurance Company	CT	IA	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
							Talcott Resolution International Life				·				
. 4926	Talcott Holdings Grp	93505	06-1207332				Reassurance Corporation	CT	IA	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
. 4926	Talcott Holdings Grp	00000	83-2918805				21 Church Street R, LLC	DE	NI A	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	RE	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
							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	
										Talcott Resolution Life and Annuity				"	
. 4926	Talcott Holdings Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company	CT	DS	Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	
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Asterisk	Explanation	
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SCHEDULE Y

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

FART 2 - SUMMART OF INSURER STRANSACTIONS WITH ART ALTIELATES												
NAIC Company Code	ID Number 82-3930622	Names of Insurers and Parent, Subsidiaries or Affiliates Talcott Holdings, LP	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Talcott Acquisition, Inc.										
		Talcott Resolution Life, Inc.										
	45-4036343	Talcott Administration Services Company,										
00000		LIAS Administration Fee Issuer LLC										
00000		TR Re Ltd.					183,009,154				82.311.718	
		Talcott Resolution Life Insurance Company								100,697,436		
81213	06-1422508	American Maturity Life Insurance Company					26.092			, , , ,	26.092	
93505	06-1207332	Talcott Resolution International Life Reassurance Corporation					6,301				6 201	
00000		21 Church Street R. LLC									0,301	
71153		Talcott Resolution Life and Annuity					04 045 004				04 045 004	
00000		Insurance Company					61,345,804				61,345,804	
		Benefit Service Company										
00000	06-1408044	Talcott Resolution Distribution Company					1,567,794				1,567,794	
							-					
							-					
9999999 Cor	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

1 2 3 4 5 6 7 8 Granted Disclaimer of Control Affiliation of Column 2 of Control Affiliation of Column 2 of Column 2 of Column 5 of Column 6 (Yes/No) Licott Resolution Life Insurance Company Lerican Maturity Life Insurance Company Lerican Maturity Life Insurance Company Lerican Maturity Life Insurance Company Licott Resolution Life and Annuity Insurance Company Licott Resolution Life R
Disclaimer of Control\ Affiliation of Column 2 over Column 2 over Column 1 (Yes/No) Il cott Resolution Life Insurance Company Iteria Resolution Life Insurance Company Iteria Resolution Life Insurance Company Insurers in Holding Company Iteria Resolution Life Insurance Resolution Life Insurance Company Iteria Resolution Life Resolution Life Insurance Company Iteria Resolution Life Insurance Resolution Re
Ownership Percentage Column 2 of Column 5 Over Ship Percentage Column 1 (Yes/No) Insurers in Holding Company Owners with Greater Than 10% Ownership Insurers in Holding Company Owners with Greater Than 10% Ownership Insurers in Holding Company It cott Resolution Life Insurance Company Insurers in Holding Company It cott Resolution Life Insurance Company Insurers in Holding Company It cott Resolution Life Insurance Company Insurers in Holding Company It cott Resolution Life Insurance Company It cott Resolution Life Insurance Company It lect Resolution Life Insurance Company It cott Resolution International Life Reassurance Ower Column 1 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 or Column 6 (Yes/No) Insurers in Holding Company It column 1 (Yes/No) Insurance Company It Replace Controlled Insurance Controlled Insurance Controlled Insurance Company It Replace Controlled Insurance Company It Replace Controlled Insurance Controlled Insurance Company It Replace Controlled Insurance Controlled Insurance Company It Replace Controlled Insurance Company It Repla
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Ownership Percentage Column 2 of Column 1 (Yes/No) Ilcott Resolution Life Insurance Company Ilcott Resolution Life and Annuity Insurance Impany Insurance Maturity Life Insurance Company Insura
Percentage Column 1 of Column 1 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled by Column 5 of Column 6 (Yes/No) Ultimate Controlling Party U.S. Insurance Groups or Entities Controlled U.S. Ins
Insurers in Holding Company Owners with Greater Than 10% Ownership Ow
Insurers in Holding Company Owners with Greater Than 10% Ownership Column 1 (Yes/No) Ultimate Controlling Party Insurance Company It Resolution Life Insurance Company Insurance Insuran
Alcott Resolution Life Insurance Company
Indicated Hesolution Life and Annuity Insurance Impany
Indicated Hesolution Life and Annuity Insurance Impany
Interior Resolution Life Insurance Company
nerican Maturity Life Insurance Company
Alcott Resolution International Life Reassurance

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 auestions.

question	ns.	Responses
	MARCH FILING	Responses
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
_	APRIL FILING	YES
5.	Will Management's Discussion and Analysis be filed by April 1?	1E0
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
8.	JUNE FILING Will an audited financial report be filed by June 1?	YES
0.	vviii an addited ilitaricial report be filed by June 17	IEO
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 filed for	SUPPLEMENTAL FILINGS lowing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business ment. However, in the event that your company does not transact the type of business for which the special report must be filed, your respo 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 ny but is not being
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	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?

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20.	NAIC by March 1?
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?
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?
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?
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?
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?
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?
	APRIL FILING
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
	AUGUST FILING
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?
10.	Explanations: The data for this supplement is not required to be filed.
11.	The data for this supplement is not required to be filed.
12.	The data for this supplement is not required to be filed.
16.	The data for this supplement is not required to be filed.
17. 18.	The data for this supplement is not required to be filed. 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.
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28. 30.	The data for this supplement is not required to be filed. 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.	The data for this supplement is not required to be filed.
35.	The data for this supplement is not required to be filed.
37.	The data for this supplement is not required to be filed.
38. 40.	The data for this supplement is not required to be filed. The data for this supplement is not required to be filed.
40. ⊿1	The data for this supplement is not required to be filed. The data for this supplement is not required to be filed.

SIS Stockholder Information Supplement [Document Identifier 420]

The data for this supplement is not required to be filed.

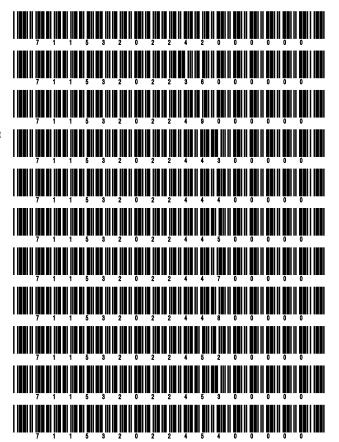
The data for this supplement is not required to be filed.

46.

10.

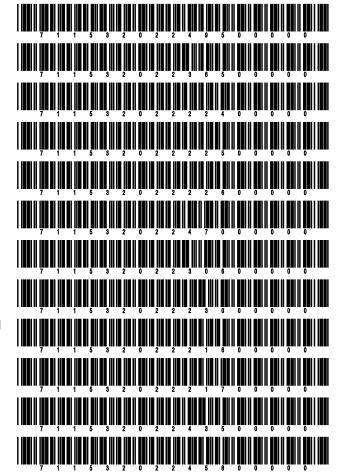
Bar Codes:

- Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- Trusteed Surplus Statement [Document Identifier 490] 12.
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443] 16.
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- 20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] 21.
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance
- for Equity Indexed Annuities [Document Identifier 452]
- 26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- 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]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 30. Medicare Part D Coverage Supplement [Document Identifier 365]
- 31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 33. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 35. Health Care Receivables Supplement [Document Identifier 470]
- 37. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 38. Credit Insurance Experience Exhibit [Document Identifier 230]
- 40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- 41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- 42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]
- 46. Life Summary of the PBR Actuarial Report [Document Identifier 458]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

7 taaitioi	ai Write-iiis for Elabilities Line 25		
		1	2
		Current Year	Prior Year
2504.	Provision for future dividends	1,014,758	1,331,588
2505.	Accrued interest on derivatives in a liability position	670,256	
2506.	Interest on policy or contract funds due or accrued	17,784	18, 150
2507.	Miscellaneous liabilities	(5,371,451)	(3,275,493)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(3,668,653)	(1,565,305)

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings			Admitted Asset		
		1	ent Holdings 2	3	in the Annua 4	5 Statement	6
			Percentage of		Securities Lending Reinvested	Total	Percentage of
			Column 1		Collateral	(Col. 3 + 4)	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						
	1.02 All other governments			81, 178, 121			
	1.03 U.S. states, territories and possessions, etc. guaranteed	7,922,068	0.119	7 ,922 ,068		7,922,068	0.119
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	6,518,183	0.098	6,518,183		6,518,183	0.098
	1.05 U.S. special revenue and special assessment obligations, etc. non- quaranteed	260,249,865	3.919	260,249,865		260,249,865	3.921
	1.06 Industrial and miscellaneous	2,945,083,572	44.353	2,945,083,572		2,945,083,572	44.371
	1.07 Hybrid securities	69,556,994	1.048	69,556,994		69,556,994	1.048
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated bank loans	259,232,909	3.904	259,232,909		259,232,909	3.906
	1.11 Unaffiliated certificates of deposit		0.000				0.000
	1.12 Total long-term bonds	4 , 138 , 348 , 506	62.324	4, 138, 348, 506		4, 138, 348, 506	62.349
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	24,626,000	0.371	24,626,000		24,626,000	0.371
	2.02 Parent, subsidiaries and affiliates						
	2.03 Total preferred stocks	24,626,000	0.371	24,626,000		24,626,000	0.371
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
	3.02 Industrial and miscellaneous Other (Unaffiliated)						
	3.03 Parent, subsidiaries and affiliates Publicly traded						
	3.04 Parent, subsidiaries and affiliates Other					7,679,680	
	3.05 Mutual funds	5,594,331	0.084	5,594,331		5,594,331	0.084
	3.06 Unit investment trusts						0.000
	3.07 Closed-end funds						
	3.08 Exchange traded funds						
	3.09 Total common stocks	19,361,615	0.292	16,717,111		16,717,111	0.252
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages						
	4.02 Residential mortgages						
	4.03 Commercial mortgages					891,282,033	
	4.04 Mezzanine real estate loans						
	4.05 Total valuation allowance						0.000
_	4.06 Total mortgage loans	994,929,174	14.984	994,929,174		994,929,174	14.990
5.	Real estate (Schedule A):		0.000				0.000
	5.01 Properties occupied by company						
	5.02 Properties held for production of income						0.000
	5.03 Properties held for sale						
6			0.000				0.000
6.	Cash, cash equivalents and short-term investments:	0 172 252	0 120	0 172 252		9 , 173 , 353	0 120
	6.01 Cash (Schedule E, Part 1)			293,201,270		293,201,270	
	6.03 Short-term investments (Schedule DA)			5,999,596		5,999,596	
	6.04 Total cash, cash equivalents and short-term investments			308,374,219		308,374,219	
7.	Contract loans			88,064,702		88,064,702	1.327
7. 8.	Derivatives (Schedule DB)			324,672,074			4.892
9.	Other invested assets (Schedule BA)			595,830,414			8.977
10.	Receivables for securities		0.618	41,047,217			0.618
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX		XXX
12.	Other invested assets (Page 2, Line 11)		1.579	104,826,113		104,826,113	1.579
13.	Total invested assets	6,640,080,033	100.000	6,637,435,530		6,637,435,530	100.000
10.		1 0,010,000,000	100.000	5,557,750,500	1	0,007,700,000	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		809,966,090
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	255,573,385	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	23,829,250	279,402,635
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		361,716
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		(703)
7.	Deduct amounts received on disposals, Part 3, Column 15		94,776,584
8.	Deduct amortization of premium and mortgage interest points and commitment fees		23,980
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)		994,929,174
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		994,929,174
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		994,929,174

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		559,789,331
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	46,309,349	46,309,349
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		28,249
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	24,914,969	
	5.2 Totals, Part 3, Column 9	(2,161,275)	22,753,694
6.	Total gain (loss) on disposals, Part 3, Column 19		497,565
7.	Deduct amounts received on disposals, Part 3, Column 16		32,281,378
8.	Deduct amortization of premium and depreciation		135,819
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	1 , 130 , 581	
	10.2 Totals, Part 3, Column 11		1,130,581
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		595,830,409
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		595,830,409

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	4,685,359,096
2.	Cost of bonds and stocks acquired, Part 3, Column 7	1,024,375,969
3.	Accrual of discount	4,764,791
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	
	4.2. Part 2, Section 1, Column 15(4,682,688)	
	4.3. Part 2, Section 2, Column 13(1,401,812)	
	4.4. Part 4, Column 11	(6,082,876)
5.	Total gain (loss) on disposals, Part 4, Column 19	47,867,533
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	1,557,208,685
7.	Deduct amortization of premium	17,450,203
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15(1,876,950)	
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	(1,876,950)
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	232,434
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	2,819,889
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4, 182, 336, 129
12.	Deduct total nonadmitted amounts	2,644,504
13.	Statement value at end of current period (Line 11 minus Line 12)	4,179,691,625

SCHEDULE D - SUMMARY BY COUNTRY

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

		20119 101111 201120 2112 2112	1	2	3	4
D	escription	on	Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.			371,676,964	507,631,599	605,783,476
Governments	2.	Canada			, , , , , , , , , , , , , , , , , , , ,	
(Including all obligations guaranteed	3.	Other Countries	81,178,121	76,576,317	81,072,014	83,280,000
by governments)	4.	Totals	589,784,914	448,253,281	588,703,613	689,063,476
U.S. States, Territories and Possessions				, ,	, ,	, ,
(Direct and guaranteed)	5.	Totals	7,922,068	7,857,688	8,275,923	6,845,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	6,518,183	6,690,831	6,519,750	6,505,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.		260,249,865	240,064,434	276,775,288	222,661,383
Industrial and Miscellaneous, SVO	8.	United States	2,740,348,694	2.549.070.661	2,767,764,885	2,703,703,809
Identified Funds, Unaffiliated Bank	9.	Canada		91,320,583	, , ,	
Loans, Unaffiliated Certificates of	10.	Other Countries	426,352,855	383,439,120	429,000,726	418, 112, 631
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	3,273,873,475	3,023,830,364	3,305,173,234	3,220,248,754
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	4,138,348,506	3,726,696,598	4,185,447,808	4,145,323,613
PREFERRED STOCKS	14.	United States	24,626,000	24,626,000	29,089,285	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	24,626,000	24,626,000	29,089,285	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	24,626,000	24,626,000	29,089,285	
COMMON STOCKS	20.	United States	9,037,431	9,037,431	8,778,153	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated), Mutual Funds, Unit	22.	Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	9,037,431	9,037,431	8,778,153	
Parent, Subsidiaries and Affiliates	24.	Totals	10,324,184	10,324,184	9,980,958	
,	25.	Total Common Stocks	19,361,615	19,361,615	18,759,111	1
	26.	Total Stocks	43,987,615	43,987,615	47,848,396	
	27.	Total Bonds and Stocks	4,182,336,121	3,770,684,213	4,233,296,204	

SCHEDULE D - PART 1A - SECTION 1

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

	1 1	2	3	4	5 5	6	ues by Major Types	8	q q	10	11	12
		_ Over 1 Year	Over 5 Years	Over 10 Years	Ŭ	No Maturity	 	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	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 1.1 NAIC 1	2.947.199	10.755.063	5.517.520	3.623.021	485 . 763 . 990	XXX	508.606.793	12.0	507.958.891	10.8	506.381.421	2.225.372
1.2 NAIC 2	, - ,	,, -	-,-,-	-, -,	403 , 703 , 990	XXX			, , , , ,		, , ,	2,223,312
1.3 NAIC 3	[XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6 1.7 Totals	2.947.199	10.755.063	5,517,520	3.623.021	485.763.990	XXX	508.606.793	12.0	507.958.891	10.8	506.381.421	2.225.372
All Other Governments	2,347,133	10,733,003	3,317,320	0,020,021	403,700,990	^^^	300,000,733	12.0	307,330,031	10.0	300,001,421	2,223,372
2.1 NAIC 1		39.063.216	16.809.043	568.045	4.994.597	XXX	61.434.902	1.4	65,984,137	1.4		43.658.166
2.2 NAIC 2		1.833.548	442.936	2.606.594	14.860.141	XXX		0.5		0.2		11,772,738
2.3 NAIC 3		1,000,040	442,000	2,000,004	14,000,141	XXX	13,740,213		3,320,201		,370,401	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		40.896.764	17,251,979	3,174,639	19,854,739	XXX	81, 178, 121	1.9	75,504,339	1.6	25,747,217	55,430,904
3. U.S. States, Territories and Possessions etc.,		10,000,101	17,201,010	0,111,000	10,001,100	7000	01, 110, 121	1.0	70,001,000	1.0	20,717,217	00,100,001
Guaranteed												
3.1 NAIC 1				7,922,068		XXX	7,922,068	0.2	22,287,314	0.5	7,922,068	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals				7,922,068		XXX	7,922,068	0.2	22,287,314	0.5	7,922,068	
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed												
4.1 NAIC 1		2,798,183		3,720,000		XXX	6,518,183	0.2	6,805,000	0.1	6,518,183	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		2,798,183		3,720,000		XXX	6,518,183	0.2	6,805,000	0.1	6,518,183	
U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1		42.345.017	36,932,767	65.829.325	62.848.592	XXX	216.024.751	5.1	271,451,785	5.8	209,293,981	6.730.770
5.2 NAIC 2		11,601,345	10.280.000	22,303,947		XXX	44 . 185 . 292	1.0		0.8		25.501.345
5.3 NAIC 3						XXX						20,001,040
5.4 NAIC 4						XXX						
5.5 NAIC 5	[XXX						
5.6 NAIC 6			9,960	29,862		XXX	39,822	0.0			39,822	
5.7 Totals	8.069.050	53.946.363	47.222.728	88.163.134	62.848.592	XXX	260.249.865	6.1		6.6		

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

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

	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	7	8 Col. 7 as a % of	9 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)
6. Industrial & Miscellaneous (Unaffiliated)			,	,								, ,
6.1 NAIC 1	103,058,988	520,581,334	285,522,715	295,706,766	186 , 145 , 770	XXX	1,391,015,572	32.7	1,844,087,929	39.4	682,327,830	708,687,742
6.2 NAIC 2	118 , 187 , 176	275, 230, 977	442,631,577	383,878,586	388,032,220	XXX	1,607,960,535	37.8	1,529,238,982	32.7	888,415,923	719,544,612
6.3 NAIC 3	16,413,978	27,949,431	6,739,845	9,647,463	181,124	XXX	60,931,842	1.4	92,609,397	2.0	10,341,275	50,590,566
6.4 NAIC 4	22,669	18,441				xxx	41,110	0.0	413,993	0.0	41,110	
6.5 NAIC 5	· · · · · · · · · · · · · · · · · · ·	, , , , , , , , , , , , , , , , , , ,				XXX	····					
6.6 NAIC 6	4	6			1,124	XXX	1,134	0.0	1,128	0.0	1,124	10
6.7 Totals	237,682,815	823,780,189	734,894,137	689,232,814	574.360.237	XXX	3,059,950,192	71.9	3.466.351.430	74.0	1,581,127,262	1,478,822,930
7. Hybrid Securities	, ,	, ,	, ,	, ,	, ,		, , ,		, , ,		, , ,	, ,
7.1 NAIC 1						XXX						
7.2 NAIC 2		8,535,205			52,121,789	XXX	60,656,994	1.4	55, 153, 448	1.2	22,486,418	38,170,577
7.3 NAIC 3		,,,,,,			8.900.000	XXX	8,900,000	0.2	15.051.296	0.3	8.900.000	
7.4 NAIC 4					, , ,	XXX	, , ,		., . , .		, ,	
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		8,535,205			61,021,789	XXX	69,556,994	1.6	70,204,745	1.5	31,386,418	38,170,577
Parent, Subsidiaries and Affiliates		1,000,210			,,	7001	,,		,,		,,	,,
8.1 NAIC 1						xxx						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds						7000						
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2		XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4		XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans		^^^	^^^	^^^	^^^							
10.1 NAIC 1	35.000.000	224.232.821				xxx	259.232.821	6.1	221,971,180	4.7		259.232.821
10.1 NAIC 1	, ,	224, 202,021				XXX	200,202,021		221,371,100			200, 202, 021
10.2 NAIC 2						XXX						
10.4 NAIC 4		88				XXX	88	0.0	202.679	0.0		88
10.5 NAIC 5		00				XXX		0.0	202,079			00
10.6 NAIC 6						XXX						
10.7 Totals	35,000,000	224,232,909				XXX	259,232,909	6.1	222,173,859	4.7		259,232,909
11. Unaffiliated Certificates of Deposit	33,000,000	224,232,909				***	239,232,909	0.1	222, 173,039	4.7		239,232,909
11.1 NAIC 1						xxx			XXX	XXX		
11.1 NAIC 1						XXX			XXX	XXX		
-						XXX				XXX		
11.3 NAIC 3									XXX	XXX		
						XXX		•••••				
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	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

	Quality and	Maturity Distributi	on of All Bonds O	wned December 3	1, at Book/Adjus	ted Carrying Valu	es by Major Types	of Issues and NA	AIC Designations			
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7	% From Col. 8 Prior Year	Total Publicly	Total Privately
12. Total Bonds Current Year	1 Year or Less	inrough 5 Years	Inrough 10 Years	inrough 20 Years	Over 20 Years	Date	Total Current Year	Line 12.7	Prior Year	Prior Year	Traded	Placed (a)
_	440 075 007	839,775,634	044 700 040	377,369,225	700 750 040		2.450.755.090	57.6	100/	2007	1 400 000 010	1 000 504 071
12.1 NAIC 1	(d) 149,075,237		344,782,046		739,752,948			40.7	XXX	XXX	1,430,220,218	1,020,534,871
12.2 NAIC 2	(d) 118, 187, 176	297,201,075	453,354,513	408,789,127	455,014,150		1,732,546,041		XXX	XXX	937,556,769	794,989,271
12.3 NAIC 3	(d)16,413,978	27,949,431	6,739,845	9,647,463	9,081,124		69,831,842	1.6	XXX	XXX	19,241,275	
12.4 NAIC 4	(d)22,669	18,530					41,198	0.0	XXX	XXX	41,110	88
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d) 4	6	9,960	29,862	1,124		(c) 40,956	0.0	XXX	XXX	40,946	
12.7 Totals	283,699,064	1, 164, 944, 676	804,886,364	795 , 835 , 677	1,203,849,346		(b) 4,253,215,126	100.0	XXX	XXX	2,387,100,319	
12.8 Line 12.7 as a % of Col. 7	6.7	27.4	18.9	18.7	28.3		100.0	XXX	XXX	XXX	56.1	43.9
13. Total Bonds Prior Year												
13.1 NAIC 1	248,044,457	899,402,486	493,415,879	561,501,169	738, 182, 246		XXX	XXX	2,940,546,237	62.8	1,642,983,873	1,297,562,364
13.2 NAIC 2	91,444,410	288,235,204	353,435,743	423,919,715	476 , 176 , 852		XXX	XXX	1,633,211,923	34.9	946,032,403	687, 179, 521
13.3 NAIC 3	8,476,078	58,567,593	17,275,024	2,655,000	20,686,998		XXX	XXX	107,660,693	2.3	31,598,746	76,061,947
13.4 NAIC 4		616,672					XXX	XXX	616,672	0.0		616,672
13.5 NAIC 5		· · · · · · · · · · · · · · · · · · ·					XXX	XXX	(c)			, , , , , , , , , , , , , , , , , , ,
13.6 NAIC 6	2	3			1.124		XXX	XXX	(c) 1,128	0.0	1.124	5
13.7 Totals	347,964,946	1,246,821,959	864,126,646	988,075,884	1,235,047,220		XXX		(b) 4,682,036,654	100.0	2,620,616,146	2,061,420,509
13.8 Line 13.7 as a % of Col. 9	7.4	26.6	18.5	21.1	26.4		XXX	XXX	100.0	XXX	56.0	
14. Total Publicly Traded Bonds							7001	7001		7001		
14.1 NAIC 1	46,732,449	289,031,932	180,003,303	255.470.091	658.982.443		1,430,220,218	33.6	1.642.983.873	35.1	1,430,220,218	XXX
14.2 NAIC 2	67.079.179	55.889.043	180,643,356	304.807.799	329 . 137 . 393		937.556.769	22.0	946.032.403	20.2		XXX
14.3 NAIC 3	7.060.099		2.294.453	986.723			19.241.275	0.5	31.598.746	0.7	19.241.275	XXX
14.4 NAIC 4	22.669		2,204,400				41.110	0.0			41.110	XXX
14.5 NAIC 5	22,000											XXX
14.6 NAIC 6			9.960	29.862	1.124		40,946	0.0	1,124	0.0	40.946	
14.7 Totals	120,894,396	344,939,416	362,951,073	561,294,475	997,020,960		2.387.100.319	56.1	2.620.616.146	56.0		
					997,020,960		2,387,100,319		,, , ,		2,387,100,319	
14.8 Line 14.7 as a % of Col. 7		14.5	15.2	23.5	41.8		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.8	8.1	8.5	13.2	23.4		56.1	xxx	XXX	xxx	56.1	XXX
15. Total Privately Placed Bonds	2.0	0.1	0.3	10.2	20.4		30.1	***	***	^^^	30.1	***
	102.342.788	550.743.702	164 . 778 . 742	121 .899 . 134	80.770.505		1.020.534.871	24.0	1,297,562,364	27.7	2007	1.020.534.871
15.1 NAIC 1		550,743,702	164,778,742	121,899,134				24.0	1,297,362,364		XXX	
15.2 NAIC 2			, , .		-, , -				, -,-		XXX	- , ,
15.3 NAIC 3	9,353,879	27,949,431	4,445,392	8,660,739	181 , 124		50,590,566	1.2	76,061,947	1.6		50,590,566
15.4 NAIC 4		88					88	0.0	616,672	0.0	XXX	88
15.5 NAIC 5	······································								-		XXX	
15.6 NAIC 6	4	6					10	0.0	5	0.0	XXX	10
15.7 Totals	162,804,668	820,005,260		234,541,202	206,828,386		1,866,114,807	43.9	2,061,420,509	44.0		1,866,114,807
15.8 Line 15.7 as a % of Col. 7	8.7	43.9	23.7	12.6	11.1		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.8	19.3	10.4	5.5	4.9		43.9	XXX	xxx	XXX	XXX	43.9
/)						•	•		•			

⁽a) Includes \$1,080,351,545 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

⁽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

	Moto	urity Diatribution of			t Dook/Adjusted (Cubture of leave				
	Matu	Inty Distribution o	T All Bonds Owne	December 31, a	i Book/Adjusted (Carrying values	by Major Type and	Subtype of issue	es I q	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments	1 1001 01 2000	i i i i i i i i i i i i i i i i i i i	i i i i i i i i i i i i i i i i i i i	i i i i i i i i i i i i i i i i i i i	0.00.20.100.0	24.0	Total Gallone Four	2		11101 1001	114454	1 14004
1.01 Issuer Obligations	1.324.127	6.040.513	3,230,648		485.706.514	xxx		11.7		10.6		2.225.372
1.02 Residential Mortgage-Backed Securities	602,057	1,844,436	1,339,810	708,901	22,723	XXX	4,517,927	0.1	5,707,999	0.1	4,517,927	
1.03 Commercial Mortgage-Backed Securities	1.021.015		947,062	288 . 299	34.752	XXX		0.1	6,812,215	0.1	5. 161. 242	
1.04 Other Loan-Backed and Structured Securities	, ,		,	,	,	XXX	, ,		, ,		, ,	
1.05 Totals	2,947,199	10,755,063	5,517,520	3,623,021	485,763,990	XXX	508,606,793	12.0	507,958,891	10.8	506,381,421	2,225,372
2. All Other Governments	, , , , , , , , , , , , , , , , , , , ,	, 11,	- 7, 7,	-, -,	1, 1,11				, , , , ,		, , ,	, -, -
2.01 Issuer Obligations		40.896.764	17,251,979	3 . 174 . 639	19,854,739	xxx		1.9	75,504,339	1.6	25.747.217	55,430,904
2.02 Residential Mortgage-Backed Securities		, , ,	, , , , ,			XXX	, ,		.,.,,		,	, . , .
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		40,896,764	17,251,979	3.174.639	19,854,739	XXX	81, 178, 121	1.9	75,504,339	1.6	25,747,217	55.430.904
3. U.S. States, Territories and Possessions, Guaranteed		40,000,704	17,201,010	0, 174,000	10,004,700	7000	01, 170, 121	1.0	70,004,000	1.0	20,141,211	00,400,004
3.01 Issuer Obligations				7,922,068		xxx	7,922,068	0.2	22,287,314	0.5	7,922,068	
3.02 Residential Mortgage-Backed Securities				1,922,000		XXX	1,922,000		22,201,314		1,922,000	
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities												
				7 000 000		XXX	7 000 000	0.0	00 007 044	0.5	7 000 000	
3.05 Totals				7,922,068		XXX	7,922,068	0.2	22,287,314	0.5	7,922,068	
U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed 4.01 Issuer Obligations		2,798,183		3,720,000		xxx	6.518.183	0.2	6.805.000	0.1	6.518.183	
4.02 Residential Mortgage-Backed Securities		2,790,103				XXX	0,510,105			V. I	0,510,105	
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		2.798.183		3.720.000		XXX	6,518,183	0.2	6.805.000	0.1	6.518.183	
5. U.S. Special Revenue & Special Assessment Obligations		2,798,183		3,720,000		***	0,018,183	0.2	6,805,000	0.1	0,318,183	
etc., Non-Guaranteed												
5.01 Issuer Obligations		7.582.807	27.979.004	83.618.056	61.608.150	xxx	180.788.017	4.3	209.653.509	4.5	166 . 888 . 017	13.900.000
5.02 Residential Mortgage-Backed Securities	2,276,445		5,058,465	4,140,828		XXX		0.9	27,008,682	0.6	19,566,719	18,332,115
5.03 Commercial Mortgage-Backed Securities	5.792.604		14, 185, 258	4, 140,626		XXX	41,563,014	1.0	74.088.885	1.6	41.563.014	10,332,113
5.04 Other Loan-Backed and Structured Securities	3,792,604	21, 102,492	14, 100,200	404,249	10,410	XXX	41,303,014	1.0	14,000,000	1.0	41,303,014	
5.05 Totals	8.069.050	53,946,363	47.222.728	88.163.134	62.848.592		260.249.865	6.1	310.751.077	6.6	228.017.750	32.232.115
	8,069,050	53,940,303	41,222,128	88, 103, 134	62,848,392	XXX	200,249,800	0.1	310,751,077	0.0	228,017,730	32,232,113
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	168,498,715		425,293,651	649, 113, 308	514,074,669	XXX	2,091,028,179	49.2	2,393,852,250	51.1	1,387,421,624	703,606,554
6.02 Residential Mortgage-Backed Securities	3,973,387		45,995,684	9,501,543	203,493	XXX	73,099,107	1.7	99,569,584	2.1	2,101,847	70,997,260
6.03 Commercial Mortgage-Backed Securities	23,732,537		37,931,290	10,002,226	1, 124	XXX	349,857,019	8.2	388,394,826	8.3	174,059,514	175,797,505
6.04 Other Loan-Backed and Structured Securities	41,478,176		225,673,512	20,615,737	60,080,951	XXX	545,965,888	12.8	584,534,770	12.5	17,544,277	528,421,611
6.05 Totals	237,682,815	823,780,189	734,894,137	689,232,814	574,360,237	XXX	3,059,950,192	71.9	3,466,351,430	74.0	1,581,127,262	1,478,822,930
7. Hybrid Securities												
7.01 Issuer Obligations					61,021,789	XXX	61,021,789	1.4	61,772,146	1.3	31,386,418	29,635,371
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities		8,535,205				XXX	8,535,205	0.2	8,432,598	0.2		8,535,205
7.05 Totals		8,535,205			61,021,789	XXX	69,556,994	1.6	70,204,745	1.5	31,386,418	38,170,577
8. Parent, Subsidiaries and Affiliates		, ,			, ,							
8.01 Issuer Obligations		L				xxx						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX					•••••	
8.04 Other Loan-Backed and Structured Securities						XXX					•••••	
8.05 Affiliated Bank Loans - Issued						XXX					•••••	
8.06 Affiliated Bank Loans - Acquired						XXX					•••••	
8.07 Totals		+				XXX						
0.07 101010			1	1	1	^^^	1	l	l			ı

15.07 Unaffiliated Bank Loans

15.10 Line 15.09 as a % of Col. 7

15.09 Totals

Section 12

15.08 Unaffiliated Certificates of Deposit .

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

..35,000,000

162,804,668

..8.7

3.8

. 224, 232, 909

. 820,005,260

. 43.9

19.3

..441,935,291

. 23.7

10.4

.. 234,541,202

. 12.6

5.5

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

SCHEDIII E.D. - PART 1A - SECTION 2 (Continued)

				E D - PART								
	Matu	rity Distribution of	All Bonds Owne	d December 31, a			by Major Type and	Subtype of Issu				
	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	7	8 Col. 7 as a % of	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privatelv
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
9. SVO Identified Funds		J -	<u> </u>	<u> </u>								
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	35,000,000	224,232,909				XXX	259,232,909	6.1	222, 173, 859	4.7		259,232,909
10.03 Totals	35,000,000	224,232,909				XXX	259,232,909	6.1	222, 173, 859	4.7		259,232,909
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	169,822,842	391,366,102	473,755,283	750, 173, 894	1, 142, 265, 861	XXX		68.8	XXX	XXX	2, 122, 585, 780	
12.02 Residential Mortgage-Backed Securities	6,851,889	40,470,499	52,393,960	14,351,272	1,448,248	XXX		2.7	XXX	XXX	26, 186, 493	89,329,375
12.03 Commercial Mortgage-Backed Securities	30,546,157	302,222,449	53,063,610	10,694,774	54,286	XXX		9.3	XXX	XXX	220,783,770	175,797,505
12.04 Other Loan-Backed and Structured Securities .	41,478,176	206,652,717	225,673,512	20,615,737	60,080,951	XXX		13.0	XXX	XXX	17,544,277	536,956,817
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	35,000,000	224,232,909				XXX		6.1	XXX	XXX		259,232,909
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	283,699,064	1, 164, 944, 676		795,835,677	1,203,849,346		4,253,215,126	100.0	XXX	XXX	2,387,100,319	1,866,114,807
12.10 Line 12.09 as a % of Col. 7	6.7	27.4	18.9	18.7	28.3		100.0	XXX	XXX	XXX	56.1	43.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	144,342,826	354,795,119	607,417,328	948,510,672	1,210,247,292	XXX	XXX	XXX	3,265,313,236	69.7	2,306,098,025	959,215,211
13.02 Residential Mortgage-Backed Securities	40,548,398	61,920,401	23,361,828	5,092,494	1,363,144	XXX	XXX	XXX	132,286,265	2.8	40,568,213	91,718,052
13.03 Commercial Mortgage-Backed Securities	45,849,520	310,449,521	96,730,957		1,118,098	XXX	XXX	XXX	469,295,926	10.0	272,804,929	196,490,997
13.04 Other Loan-Backed and Structured Securities .	103,224,202	311,483,059	136,616,532	19,324,889	22,318,686	XXX	XXX	XXX	592,967,368	12.7	1, 144, 979	591,822,390
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	14,000,000 XXX	208, 173, 859 XXX	XXX	XXX	XXX	XXX XXX		XXX	222, 173, 859 XXX	4.7 XXX	XXX	222, 173, 859
13.08 Unaffiliated Certificates of Deposit						XXX						XXX
13.09 Totals	347,964,946	1,246,821,959		988,075,884 21.1	1,235,047,220 26.4		XXX	XXX	4,682,036,654	100.0		2,061,420,509 44.0
13.10 Line 13.09 as a % of Col. 9 14. Total Publicly Traded Bonds	7.4	20.0	18.3	21.1	20.4		XXX	XXX	100.0	XXX	30.0	44.0
14.01 Issuer Obligations	99,325,948	178,486,775	310,339,308	553,350,944	981.082.804	XXX		49.9		49.3	2, 122,585,780	xxx
14.01 Issuer Obligations	99,325,948		6.415.762	4,855,277		XXX				49.3		XXXXXX
14.03 Commercial Mortgage-Backed Securities		156,220,519		1,057,235	54,286	XXX	220,783,770	5.2	272,804,929	5.8	20, 783, 770	XXX
14.04 Other Loan-Backed and Structured Securities	299.988	574 . 156	40, 130,003	2.031.019		XXX	17.544.277	0.4	1.144.979	0.0	17.544.277	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		11,044,211		1, 144,373		11,544,211	XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX					•••••	XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	•	XXX
14.09 Totals	120 . 894 . 396	344.939.416	362.951.073	561.294.475	997.020.960	7000	2.387.100.319	56.1	2.620.616.146	56.0	2.387.100.319	XXX
14.10 Line 14.09 as a % of Col. 7	5.1	14.5	15.2	23.5	41.8		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09. Col. 7.			15.2	20.0			100.0				100.0	
Section 12	2.8	8.1	8.5	13.2	23.4		56.1	XXX	XXX	XXX	56.1	XXX
15. Total Privately Placed Bonds				212	22.1							
15.01 Issuer Obligations	70,496,894	212,879,327	163,415,974	196,822,949	161 , 183 , 056	XXX		18.9	959,215,211	20.5	XXX	
15.02 Residential Mortgage-Backed Securities	2,839,156		45,978,198	9,495,995	203,493	XXX		2.1		2.0	XXX	
15.03 Commercial Mortgage-Backed Securities		146,001,929	6,867,607	9,637,539		XXX	175,797,505	4.1	196,490,997	4.2	XXX	175,797,505
15.04 Other Loan-Backed and Structured Securities .	41, 178, 188	206,078,561	225,673,512	18,584,718	45,441,836	XXX	536,956,817	12.6	591,822,390	12.6	XXX	536,956,817
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
45.07 Un - #88-4-4 D 1-1	25 000 000	204 222 222	1	ı	i e	V/V/	050 000 000	0.1	200 472 050	1 7	V/V/	050 000 000

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.. 222, 173, 859

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XXX

XXX

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. 259, 232, 909

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

Short-reini investine	1	2	3	4	5
	'	2	O .	Other Short-term	Investments in Parent,
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
	44 500 750	44 500 750			
Book/adjusted carrying value, December 31 of prior year	41,538,752	41,538,752			
Cost of short-term investments acquired	23,911,891	23,911,891			
	0.500	0.500			
3. Accrual of discount	3,528	3,528			
Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
Deduct consideration received on disposals	50 443 806	59,443,806			
6. Deduct consideration received on disposals					
7. Deduct amortization of premium	10,770	10,770			
8. Total foreign exchange change in book/adjusted carrying value					
Deduct current year's other than temporary impairment recognized					
5. Boatot ourion your o otrior than comporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,999,595	5,999,595			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	5.999.595	5.999.595			

⁽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)	190,552,898
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	95,504,113
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17	
	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	35,812,814
7.	Amortization:	
	7.1 Section 1, Column 19	(300 101)
8	Adjustment to the book/adjusted carrying value of hedged item:	(099, 191)
0.	8.1 Section 1, Column 20	
	8.2 Section 2, Column 23	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Section 1, Column 18	
	9.2 Section 2, Column 20	1,876,950
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	241,874,616
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	241,874,616
4	SCHEDULE DB - PART B - VERIFICATION Futures Contracts Real/Odiveted correion value December 24 of prior very (Line 6, prior very)	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
	3.11 Section 1, Column 15, current year minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1		
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
	4.22 Amount recognized (Section 2, Column 16)	
	4.23 SSAP No. 108 Adjustments	
	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year Components of the Replication (Synthetic Asset) Transactions Components of the Replication (Synthetic Asset) Transactions 1 2 3 4 5 6 7 8 Derivative Instrument(s) Open Cash Instrument(s) Held															
1	2	3	4	5	6	7	8	Derivative Inc	strument(s) Oner		I are repri		Instrument(s) Held		
· ·	_	Ŭ		Ŭ	Ü	'		9	10	11	12	13	14	15	16
		NAIC						9	10	11	12	15	NAIC	13	10
		Designation or		Book/Adjusted					Dools/Adissotod				Designation or	Dools/Adissotod	
			N1-4:1			F6640	NA - 4		Book/Adjusted					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
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B	2,443,499	2,443,340		06/06/2019	06/10/2029	. SWP: 2.14%(3ML) 06/10/29			22535G-AC-6 .	CAALT_21-3A	1.F FE	2,443,340	2,202,997
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B	9,773,995	9,772,393		06/06/2019	06/10/2029	. SWP: 2.14%(3ML) 06/10/29		(970,705)		CFCC_21-A	1.F FE	9,772,393	8,973,398
	BOND WITH INTEREST RATE SWAP	1.B	14,660,993	15,407,886		06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		(1,456,057)	292/3R-AR-U .	ENERGY TRANSFER LP	2.0 FE	15,407,886	14,490,588
		1.B	6, 157, 617	6,174,789		06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29			61765T-AE-3 .		1.A	6, 174, 789	5,829,367
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B	3,909,598	4,916,853		06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29			64972F-L2-0 .	NEW YORK N Y CITY MUN WTR FIN	1.B FE	4,916,853	4,338,243
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B	195,480	193, 198		06/06/2019	06/10/2029	. SWP: 2.14%(3ML) 06/10/29		(19,414)		PANAMA (REPUBLIC OF)	2.B FE		141,099
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B	3,728,779	4,520,039	4,005,548	06/06/2019	06/10/2029	. SWP: 2.14%(3ML) 06/10/29		(370,324)		PASADENA CALIF PUB FING AUTH L	1.C FE	4,520,039	4,375,872
	BOND WITH INTEREST RATE SWAP	1.B		1,282,610		06/06/2019	06/10/2029	. SWP: 2.14%(3ML) 06/10/29		(133,472)		TREASURY BOND	1.A		1,076,872
	BOND WITH INTEREST RATE SWAP	1.B	1,558,952			06/06/2019	06/10/2029	. SWP: 2.14%(3ML) 06/10/29		(154,827)		TREASURY BOND	1.A		
	BOND WITH INTEREST RATE SWAP	1.B	2,379,968	2,332,534		06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		(236,367)	912810-RD-2 .	TREASURY BOND	1.A	2,332,534	2,230,661
	BOND WITH INTEREST RATE SWAP	1.B	35, 186, 383	34,427,340		06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		(3,494,537)	912810-SZ-2 .	TREASURY BOND	1.A	34,427,340	23,038,812
91283#DP5	BOND WITH INTEREST RATE SWAP	1.B	6,059,877	7,601,450	6,506,005	06/06/2019	06/10/2029	. SWP: 2.14%(3ML) 06/10/29		(601,837)	91324P-BK-7 .	UNITEDHEALTH GROUP INC	1.F FE	7,601,450	7, 107, 842
												VIRGINIA INTERNATIONAL GATEWAY INC			
	BOND WITH INTEREST RATE SWAP	1.B	10,646,136	10,646,136		06/06/2019	06/10/2029	. SWP: 2.14%(3ML) 06/10/29		(1,057,321)			1.F PL	10,646,136	
	BOND WITH INTEREST RATE SWAP	1.B				06/06/2019	06/10/2029	. SWP: 2.14%(3ML) 06/10/29		(194, 141)	95000H-BL-5 .	WFCM_16-LC24	1.A		
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B	14,242,172	11,472,284	7,307,848	12/13/2019	12/17/2049	. SWP: 1.95%(3ML) 12/17/49		(3,923,144)	07274N-BH-5 .	BAYER US FINANCE II LLC	2.B FE	11,472,284	
												BIO MED GROUND LEASE TRUST 2016 UW			
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B	28.869.267	28.869.267	14.973.920	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49		(7.952.319)	09056#-AA-8 .		1.B PL	28.869.267	
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B	15, 180, 423	18, 163, 918		12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49		(4, 181, 595)	313309-AP-1 .	FEDERAL EXPRESS CORP	2.B FE	18, 163, 918	
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B	5.810.421	5.810.421	3.342.975	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49		(1,600,537)	882484-AA-6 .	TEXAS HEALTH RESOURCES	1.C FE	5.810.421	4.943.512
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B		12, 192, 811	5,275,887	12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49		(3.288.284)	912810-SX-7 .	TREASURY BOND	1.A	12, 192, 811	
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B	16.840.406	16.377.980			12/17/2049	SWP: 1.95%(3ML) 12/17/49			912810-SZ-2 .	TREASURY BOND	1.A	16.377.980	11.026.508
91278*BB9	BOND WITH INTEREST RATE SWAP	1.B	7.119.871	7.148.901		12/13/2019	12/17/2049	SWP: 1.95%(3ML) 12/17/49		(1.961.237)	95000J-AU-2 .	WFCM 16-LC25	1.A	7.148.901	6,626,934
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	31.823.287	31.857.851	32.257.618		12/20/2027	ICE: CDX.NA.IG.39 V1 REC 1.00%	34.564		018522-A@-1 .	ALLETE FIRST MTG BONDS SERIES 31 .	1.F	31,823,287	32.004.043
120010100 111111111	50.5 0.25 5262 0	2.5				00, 20, 2022 11111	12, 20, 2021	. 1021 05/110110.00 11 1120 1100/1111			0.0022 //0 / 1	AUSTRALIA PACIFIC LNG PROCESSING P			
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	29,834,331	29,866,735	28,777,845	09/20/2022	12/20/2027	. ICE: CDX.NA.IG.39 V1 REC 1.00%	32,404	237,727	05256L-AB-9 .		2.B FE	29,834,331	28,540,118
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	20.461.379	20.925.613		09/20/2022	12/20/2027	. ICE: CDX.NA.IG.39 V1 REC 1.00%	22 .223	163.041	20826F-BD-7 .	CONOCOPHILLIPS CO	1.F FE	20,903,390	16, 107, 218
	BOND WITH CREDIT DEFAULT SWAP	2.B	14.917.166	14.933.367		09/20/2022	12/20/2027		16.202	118.863		DBCT FINANCE PTY LTD	2.B FE	14.917.166	13,092,498
12607@YS3	BOND WITH CREDIT DEFAULT SWAP	2.B	11.560.803	11,621,958		09/20/2022	12/20/2027			92,119	45138L-AS-2 .	IDAHO POWER COMPANY	1.F FE	11,609,402	11,979,640
	BOND WITH CREDIT DEFAULT SWAP	2.B	11.514.063	11.526.569		09/20/2022	12/20/2027		12.506			KEYSPAN CORP	2.B FE	11.514.063	10.825.510
	BOND WITH CREDIT DEFAULT SWAP	2.B	14,888,268	14,904,438		09/20/2022	12/20/2027		16.170		54336#-AA-6 .	LONGWOOD ENERGY PARTNERS LLC	2.C PL	14.888.268	12,419,644
	BOND WITH CREDIT DEFAULT SWAP	2.B	10 .479 .107	10.490.488		09/20/2022	12/20/2027	. ICE: CDX.NA.IG.39 V1 REC 1.00%	11.382		83421#-AA-1 .	SOLGEN LLC	2.C PL	10 .479 .107	9.301.255
	BOND WITH CREDIT DEFAULT SWAP	2.B	11.088.426			09/20/2022	12/20/2027	. ICE: CDX.NA.IG.39 V1 REC 1.00%	12.043		86722T-AB-8 .	SUNCOR ENERGY INC	2.4 FE	15, 294, 951	11,637,215
	BOND WITH CREDIT DEFAULT SWAP	2 B	11,436,494	10,452,349		09/20/2022	12/20/2027	. ICE: CDX.NA.IG.39 V1 REC 1.00%	12,421		912810-SU-3 .	TREASURY BOND	1.A		7.268.418
	BOND WITH CREDIT DEFAULT SWAP	2 B	44.751.497	43.276.290		09/20/2022	12/20/2027	. ICE: CDX.NA.IG.39 V1 REC 1.00%	48 605	356.590	912810-TB-4 .	TREASURY BOND	1 A	43 .227 .684	28,343,763
	BOND WITH CREDIT DEFAULT SWAP	2 B	27 .300 .402	26.785.945		09/20/2022	12/20/2027	ICE: CDX.NA.IG.39 V1 REC 1.00%	29.651			TREASURY BOND	1 4	26.756.294	25,587,711
	BOND WITH CREDIT DEFAULT SWAP	2 B	9 944 777			09/20/2022	12/20/2027	ICE: CDX.NA.IG.39 V1 REC 1.00%	10 801	79.242		WILMINGTON INVESTMENTS INC	2 4	9.944.777	
99999999999999		L.V	J, PTF, // //		-, , , , ,	XXX	XXX	XXX			XXX	XXX	XXX		
- 966666666	าบเลเร			455,200,171	347,937,345	777	7//	^^	271,529	(35,485,418)		^^^	^^^	454,928,642	383,422,762

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

			' '	, ,	'					
	First 0	Quarter	Second	Quarter	Third (Quarter	Fourth	Quarter	Year T	o Date
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value						
Beginning Inventory	3	304,734,042	3	357,878,241	4	457,250,124	3	455,663,234	3	304,734,042
Add: Opened or Acquired Transactions	2	204,979,437	1	99,810,397	1	251,865,346			4	556,655,180
Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	xxx		xxx	267.709	xxx	897,804	xxx	38.830	xxx	1,204,343
				, -						, , ,
Less: Closed or Disposed of Transactions	2	150,747,422			2	254,204,581			4	404,952,003
Less: Positions Disposed of for Failing Effectiveness Criteria										
On On One										
C. Larry Danners in Daniliantian (Constitution Access)										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	1,087,816	XXX	706,223	XXX	145,459	XXX	501,893	XXX	2,441,391
Transactions Statement Value	7001	.,,010	7001	. 55,226	7001	, 100	7001	337,000	7001	2, , 00 1
7. Ending Inventory	2	357,878,241	1	457,250,124	,	455,663,234	2	455,200,171	2	455,200,171
r. Lituting inventory	J	331,010,241	4	457,250,124	J	400,000,204	J	400,200,171	J	400,200,171

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Ca	rying Value Check
1.	Part A, Section 1, Column 14	241,874,616	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		241,874,616
4.	Part D, Section 1, Column 6	324,672,076	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Valu	ie Check
7.	Part A, Section 1, Column 16	190,326,692	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		190,326,692
10.	Part D, Section 1, Column 9	327,676,938	
11.	Part D, Section 1, Column 10	(137,350,246)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exp	osure Check
13.	Part A, Section 1, Column 21	265,290,649	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	265,290,649	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

	(Cash	Equivalents)			
		1	2	3	4
		T-4-1	Danda	Money Market	O#5 (-)
		Total	Bonds	Mutual funds	Other (a)
	Book/adjusted carrying value, December 31 of prior year	170 146 500	2 001 006	167 154 602	
1.	Book/adjusted carrying value, December 31 or prior year	170, 140,500	2,991,090	107, 134,003	
2.	Cost of cash equivalents acquired	3 823 929 831	1 450 527 469	2 373 402 362	
۷.	Cost of cash equivalents acquired				
3.	Accrual of discount	1,286,103	1,286,103		
4.	Unrealized valuation increase (decrease)				
5.	Total gain (loss) on disposals	(1,911)		(1,911)	
_		0.700.450.000	4 045 000 400	0.050.000.000	
6.	Deduct consideration received on disposals	3,702,159,230	1,345,938,422	2,356,220,808	
7.	Deduct amortization of premium	22	22		
7.	Deduct amortization of premium	22	22		
8.	Total foreign exchange change in book/adjusted carrying value				
0.	, stat to sign shortal go sharigo in assistant sair jing talab ilililililililili				
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)	293,201,2/1	108,867,024	184,334,246	
11.	Deduct total nonadmitted amounts				
10	Statement value at and of aureant nation (Line 10 minus Line 11)	293,201,271	108,867,024	184,334,246	
12.	Statement value at end of current period (Line 10 minus Line 11)	233,201,2 <i>1</i> 1	100,007,024	104,334,240	I

⁽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 **NONE**

Schedule A - Part 3 - Real Estate Disposed **N O N E**

SCHEDULE B - PART 1

1	2		Location	5	T 6	7	NED December 3			ook Value/Recorde	ed Investment		14	15
,	2	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	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
BHM2G4HN0		MULTI-CITY	US		06/30/2022	7.130	4,447,696		5,583				5,520,552	06/24/2022
BHM2HLH76		MULTI-CITY	US		09/30/2022	8.820	99, 199, 445		199,445					09/23/2022
0399999. Mortgages in	good st	anding - Residential mortgages	-all other				103,647,141		205,027				139,931,429	XXX
BHM01LDV8	C	BALTIMORE	MD		11/15/2017	4.360	10,518,013							09/29/2022
BHM03Z7L4		MULTI-CITY	US		08/21/2008	3.960	16,359,795						60, 173, 516	07/21/2022
BHMOJEHH2		MULTI-CITY	US		05/10/2019	4.900	1,315,604		(13,902)					12/21/2022
BHMOJEHZ2		MULTI-CITY	US		04/14/2011	4.900	6,533,882						21,454,569	
BHM0JEJP2		SANTA BARBARA	CA		04/14/2011	4.900	3,027,896							
BHMOLC8T7		SAN BRUNO	CA		01/08/2020	4.770	8,469,395							
BHMOLZHT6		CARLSBAD			04/03/2012	4.080	30,503,317						121,078,542	
BHMOM26W3		WASHINGTON	DC		09/21/2017	3.640	34,615,000						42,637,082	
BHM0M67U7		MULTI-CITY	US		09/24/2012	3.550	25,480,683						86,226,712	
BHMOMG4H7		MULTI-CITY	TX		06/25/2012	3.880	4,275,000						13,607,109	
BHM10N625		IRVINE	CA		02/01/2018	4.590	31,324,596						64,430,833	
BHM127TJ6		NEW YORK	NY		05/10/2019	4.680	8,488,162		(12,701)					09/12/2022
BHM12MQS6		DALLAS			08/14/2014	3.940	1,000,000							
BHM190WN1		SAN DIEGO	CA		02/01/2018	3.770	38,245,780							
BHM1D4T85	C	MEMPHIS			02/01/2018	3.750	14,000,000						32,700,043	
BHM1EEKQ1		GRANADA HILLS	CA		02/01/2018	4.000	40,000,000						73,040,017	10/24/2022
BHM1KA3P3		CHARLOTTE	NC		02/01/2018	3.400	25,935,731							
BHM1KFJV2		SECACUS	NJ		11/01/2016	3.390	9,787,873						25,505,061	12/15/2022
BHM1KHWT8		MONTBELLO	CO		02/01/2018	3.800	25,825,000							
BHM1R1K02	C				02/01/2018	4.220	18,669,468							11/30/2022
BHM1TLYF8BHM1U90Y9		ARLINGTON	IX		06/28/2018	4.360	5,990,529		4,438					
BHM1UH0B3		HOUSTON			05/10/2018	4.460	25,000,000							12/15/2022
BHM1UNWV9		LOS ANGELES				4.490	4, 138,210							
BHM1VMB76		BALTIMORE			05/29/2018	4.470							11,213,119	
BHM1VRFH9		SEATTLE			09/29/2018		4,486,000							
BHM1V4FH9		MULTI-CITY	WA		09/07/2018	4.550	4,486,000							
BHM1X36B3		AUBURN			09/15/2018	4.590	6, 183, 905							
BHM1XQC17		RUBURIN			11/27/2018	4.500	15,000,000							12/12/2022
BHM1Z0940		DALLAS	TV		04/08/2019	4.340	4.300.000							
BHM1ZSGM1		VALENCIA	CA		05/31/2019	3.860	3.750.000							
BHM1ZSZN8		MOUNT PLEASANT	Cr.		06/20/2019	3.930								
BHM1ZSZQ1		RALEIGH	NC		06/13/2019	3.880	7,444,352							11/14/2022
BHM20BQD3		DALLAS	TY		11/05/2019	4.100	6,600,000							
BHM20W7T3		DENVER	n		12/02/2019	3.560	12.000.000							
BHM21LBR5	.	MADISON	WI		02/11/2020	3.550	10.121.798						21,923,269	
BHM21QNL4		SAN JOSE			10/01/2019	3.200								
BHM260WX0		SEATLE	WA		10/20/2020	3.000	6,500,000							
BHM264MS4		KANSAS CITY	MO		12/01/2021	7.250	4,912,545		25,418				9,880,702	
BHM265AL9		NAPLES	FI		09/24/2020	3.100	10,500,000		20,410					
BHM26DPR3		R I CHMOND	VA		09/25/2020	3.680	2.200.000						3,476,337	12/15/2022
BHM26M447		NOBLESVILLE	IN		07/28/2021	2.690	6,336,078		4.540				9,533,600	
BHM27EGL3		IRVINE	CA		06/01/2021	2.840	9,300,000		4,040					12/21/2022
BHM27EGM1		NEWPORT BEACH	CA		07/01/2021	2.840	7.200.000							
BHM27EGN9		IRVINE	CA		07/01/2021	2.840	6,700,000						13,233,026	
BHM281LY6		CHICAGO			03/17/2021	2.850	12.600.000							
BHM282MF4		PHOENIX	AZ		01/21/2021	3.840	4.700.000							
BHM285VX8		LAKE FOREST	CA.		02/26/2021	3.200	4,240,000							
RHM286017		CDOVEDODT	UI OIL		02/12/2021	2 700							10 080 002	

SCHEDULE B - PART 1 Showing All Mortgage Loans OWNED December 31 of Current Year

Margin M					Showi	ing All Morto	gage Loans OW	NED December 3	31 of Current Yea	ar					
Description Part	1	2	L	ocation	5	6	7				ook Value/Recorde	ed Investment		14	15
Case Part			3	4					9	10		12	13		
Const Number Code															
Con Number Cot															
Total Number Code Cig						_									
March Marc															
Margin M	Loan Number	Code	7.7	State	Type	Acquired			(Decrease)	Accretion	Recognized	and Other	Book Value		Valuation
Select	BHM28C8K7			DC		10/03/2022		10,833,100		16,989				26,994,742	12/12/2022
Marging Marging M.	BHM28JJL8			VA											
SELICIE C. C. C. C. C. C. C. C	BHM28JJT1			VA											
MANUAR				VA											
March Marc	* * *			MD											
MARCE 1,0 ACRES 2,1 ACRE	BHM28JK02			IL				,,							
Section Sect	BHM28JK36			CA											
March September Co.				CA											
MASSO				CA											
September Sept				CA											
MEMORY MATERIAL				WA				,							
March Marc				[0					·····	4,544					
March Marc				FL											
MARKE MARK				GA											
Mart City				NC											
Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Service Servic				FL											
				FL				,,						, , ,	
March Marc				CA											
March Marc				CA											
MSGP SQL															
MECSIO SIN MACSS SIN MAC				WA											
MERS MERS MERS D.				1X				,							
MOSPITON D.				CA											
MEMORY MARKET M										4 057				, , , , , , , , , , , , , , , , , , , ,	
MINERALS				GA				7 . 7 .							
100 100				GA						2,008				, , , ,	
MICHAEL MICH				MIV				.,,							
ALCOMAN ALCO				CA											
ALIAIT S. 11/22/2021 2,70 4,100.00	1 11			TV											
HALEH FL				GA											
MLT1-C1TY				FI				,							
HZPINF7				IIS											
HZD4566 HAPENVILLE	BHM2D1N77			US.				,,							
HIZCOSS7	BHM2D4E06														
HIZCOSPS BALTINOPE MD	BHM2DC9Q7			CA				,							
HAZDOGT WEST HARTFORD CT 02/23/2022 2.980 5.000,000 10.113,228 01/24/2022 0.0000 10.113,228 01/24/2022 0.0000 10.113,228 01/24/2022 0.0000 10.113,228 01/24/2022 0.0000 10.113,228 01/24/2022 0.0000 10.113,228 01/24/2022 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0.00000 0.00000 0.0000 0.00000 0.00000 0.00000 0.0000 0.00000 0.0000	BHM2DC9R5			MD.											
HAZDUNI32	BHM2DC9T1			ст				,							
HIVEP1166 OGEDEN UT.	BHM2DUW32			FL											
HIZEAFIOR CHICAGO II. 10/05/2022 6.560 3,365,125 27,848	BHM2E91A6			ит											
##ZEB178	BHM2EAH08			IL						27.848					
HIZEG386	BHM2EB178			co											
-HIZEF858 SAVANNAH GA	BHM2EG3B6		TAMPA	FL			6.520	3,480,929		4,598					
-MZ664R0 COTTAGE GROVE MN	BHM2FE858		SAVANNAH	GA		06/09/2022	6.620	11,818,621	ļ	16,796					05/03/2022
- MIXED - MIXE	BHM2G64N9		ROCHESTER	MN		12/02/2022	7.120	38,707						420,665	07/25/2022
M2664V1	BHM2G64R0		COTTAGE GROVE	MN		12/02/2022	3.250	459,470						5,344,686	
0899999. Total Mortgages in good standing 2,084,520,133 XXX 1699999. Total - Restructured Mortgages	BHM2G64V1	<u></u>	LAKELAND	FL		09/26/2022	4.910	653,648		3,244				45,868,347	02/07/2022
0899999. Total Mortgages in good standing 2,084,520,133 XXX 1699999. Total - Restructured Mortgages	0599999. Mortgages in	good sta	anding - Commercial mortgages-all	other				891,282,033		92,911				1,944,588,704	XXX
1699999. Total - Restructured Mortgages XXX								994, 929. 174						2,084,520.133	XXX
								,.==,						, , , , , , ,	
															XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

						9	1122 2000111201 0		••					
1	2	Locati	on	5	6	7	8		Change in B		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
3299999. Total - Mortga	ges in the	e process of foreclosure												XXX
3399999 - Totals							994, 929, 174		297,939				2,084,520,133	XXX

Genera	l Int	terr	nna	torv.

SCHEDULE B - PART 2

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

1	Location	ng All Wortgage Loans Aogo	4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
BHM2R4N40	MULTI-CITY	IIS	Туре	06/10/2022	5 120	Time of Acquisition		4. 453. 536
BHM2G4HN0		US.		06/30/2022		49.875.000		5,520,552
BHM2HLH76	MULTI-CITY	IIS		09/30/2022	8.820	99,000,000		134,410,877
	standing - Residential mortgages-all other				0.020	148.875.000	3.185.616	144.384.965
BHM264MS4		MO		12/01/2022		110,010,000		
BHM28C8K7	WASHINGTON	DC		12/01/2022			9.677.848	23,980,967
BHM28RWD3	DENVER			01/01/2022	3.360			1,440,541
BHM2BRZT1	WOODSTOCK	GA		10/14/2022		69,525	1,473,605	6,817,430
BHM2BRZV6	BRASELTON	GA		12/01/2022	7.420	8,530	1,184,984	4,710,928
BHM2CDU90	SACRAMENTO	CA		07/01/2022	3.070	3,400,000		12,930,313
BHM2CSBX5	HIALEAH	FL		01/26/2022	3.460	2,800,000		4,391,117
BHM2CZQX3	MULTI-CITY	US		02/25/2022	2.900	14,000,000		30,946,339
BHM2D1N77		US		03/31/2022	3. 130			
BHM2D4E06	WARRENVILLE	IL		02/25/2022	2.590	12,300,000		
BHM2DC9Q7	SANTA CLARA	CA		02/23/2022	2.930	1,400,000		3,516,890
BHM2DC9R5	BALTIMORE	MD		02/23/2022	3.030	1,000,000		1,838,712
BHM2DC9T1	WEST HARTFORD	CT		02/23/2022	2.980	5,000,000		
BHM2DUW32	DAVENPORT	FL		03/30/2022	3.270			
BHM2E91A6	OGEDEN			05/18/2022	3.370	5,300,000		9,664,302
BHM2EAH08	CHICAGO	IL		12/01/2022	6.560		2,569,080	
BHM2EB178				05/04/2022	6. 120	5,684,160		
BHM2EG3B6	TAMPA	FL		03/29/2022	6.520	3,476,331		4,974,636
BHM2FE858	SAVANNAH	GA		06/09/2022	6.620			19,512,374
BHM2G64N9	ROCHESTER	MN		12/02/2022		38,707		
BHM2G64R0	COTTAGE GROVE	MN		12/02/2022	3.250			5,344,686
BHM2G64V1		FL		11/22/2022	4.910			
0599999. Mortgages in good s	standing - Commercial mortgages-all other					106,698,385	20,643,634	334,281,793
0899999. Total Mortgages in g	good standing	<u> </u>				255,573,385	23,829,250	478,666,758
1699999. Total - Restructured	Mortgages							
2499999. Total - Mortgages wi	rith overdue interest over 90 days							
3299999. Total - Mortgages in	the process of foreclosure							
3399999 - Totals	•					255,573,385	23,829,250	478,666,758

SCHEDULE B - PART 3

					All Mortgage	Loans DISPO	USED, Irans							4-	40		10
1		Location	4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		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
BHM01LDV8	BALTIMORE	MD		11/15/2017	09/01/2022	240,734							240,734				
BHM03Z7L4	MULTI-CITY	US		08/21/2008	09/01/2022	328 , 194							328, 194	328 , 194			
BHMOJEHH2	MULTI-CITY	US		05/10/2019	09/01/2022	29,851		(421))		(421)		29,430	29,430			
BHMOJEHZ2	MULTI-CITY	US		04/14/2011	09/01/2022	146,703							146,703	146,703			
BHMOJEJP2 BHMOL6678	SANIA BAHBAHA	CA		04/14/2011	09/01/2022	67,984							67,984	67,984			• • • • • • • • • • • • • • • • • • • •
BHMOLC8T7	SAN BRUNO			01/08/2020	09/01/2022			2			2						
BHMOLKG86	ENCINITAS			02/16/2012	02/01/2022	418,305							41,482	418,305			
BHMOLZHT6	CARLSBAD			02/01/2018	09/01/2022									569,371			
BHM0M2AN8	CHICAGO	II		04/24/2012	01/01/2022								17,210				
BHM0M3UB0	BELLEVUE			07/17/2012	07/01/2022	609,747							609,747	609,747			
BHM10N625	IRVINE			02/01/2018	09/01/2022	912,819							912,819	912,819			
BHM127TJ6	NEW YORK	NY		05/10/2019	09/01/2022	102,745		(2,653))		(2,653)		100,092	100,092			
BHM190WN1	SAN DIEGO			02/01/2018	09/01/2022	575,305							575,305	575,305			
BHM1KA3P3	CHARLOTTE	NC		02/01/2018	09/01/2022	516,251							516,251	516,251			
BHM1KFJV2	SECACUS	NJ		11/01/2016	09/01/2022	146,439							146,439	146,439			
BHM1R1K02	FORT WORTH	TX		02/01/2018	09/01/2022	516,582							516,582	516,582			
BHM1TLYF8	ARLINGTON	TX		06/28/2018	03/01/2022	175,273		1,645			1,645		176,917	176,917			
BHM1UHQB3	HOUSTON	TX		04/27/2018	09/01/2022	63,684							63,684	63,684			
BHM1VMB76	BALTIMORE	MD		08/29/2018	09/01/2022	149,731							149,731	149,731			
BHM1W4Z95	MULTI-CITY	US		08/15/2018	09/01/2022	867,312							867,312	867,312			
BHM1ZSZN8	MOUNT PLEASANT	SC		06/20/2019	09/01/2022	21,919							21,919	21,919			
BHM1ZSZQ1	RALEIGH	NC		06/13/2019	09/01/2022	21,230							21,230	21,230			
BHM21LBR5	MADISON	WI		02/11/2020	09/01/2022	161,747							161,747	161,747			
BHM28RWD3	DENVER	00		01/01/2022	09/01/2022	143,393		728			728		149,777	149,777			
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021	09/01/2022	75,417							75,417	75,417			
BHM2E91A6	OGEDEN			05/18/2022	09/01/2022								33,938	33,938			
0199999. Mortgages c	_ , , , ,		ı	1		6,942,705		(700)		(700))	6,981,598	6,981,598			
BHM01LDV8	BALTIMORE	MD		11/15/2017		82,007							82,007	82,007			
BHM03Z7L4	MULTI-CITY	US		08/21/2008		111,578							111,578	111,578			
BHMOJEHH2	MULTI-CITY	US		05/10/2019		10,196		(144))		(144)		10,052				
BHMOJEHZ2	MULTI-CITY	usus		04/14/2011		50,109							50, 109	50,109			
BHMOJEJP2BHMOLC8T7	SANTA BARBARA	UA	·····	04/14/2011		23,221							23,221	23,221			
BHMOLZHT6	CARLSBAD			01/08/2020													
BHM10N625	IRVINE			02/01/2018													
BHM10N625BHM127TJ6	NEW YORK			02/01/2018		311,310		(905)			(905)		311,310	311,310			
BHM190WN1	SAN DIEGO	CA		02/01/2018				(905)	,		(903)						
BHM1KA3P3	CHARLOTTE	N/C		02/01/2018		175,026							175,026	175,026			
BHM1KFJV2	SECACUS	N.I		11/01/2016		49.645							49.645	49.645			
BHM1R1K02	FORT WORTH	ТХ		02/01/2018													
BHM1TLYF8	ARLINGTON	тх		06/28/2018		58.715		551					59.266	59,266			
BHM1UHQB3	HOUSTON	тх		04/27/2018									21.708				
BHM1VMB76	BALTIMORE	MD		08/29/2018		51.090							51.090	51.090			
BHM1W4Z95	MULTI-CITY	US		08/15/2018													
BHM1X36B3	AUBURN			09/24/2018		16,095							16,095	16,095			
BHM1ZSZN8	MOUNT PLEASANT	SC		06/20/2019		33,149							33, 149	33,149			
BHM1ZSZQ1	RALEIGH	NC		06/13/2019		32,102							32, 102	32,102			
BHM21LBR5	MADISON	WI		02/11/2020		54,878							54,878	54,878			
BHM21QNL4	SAN JOSE			10/01/2019		42,891							42,891	42,891			
BHM28BWD3	DENVER	CO.	1	10/01/2021		108 601		551			551		113 436	113 436			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	,		in Book Value				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	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021		28,665							28,665	28,665			
BHM2E91A6	OGEDEN	UT		05/18/2022									34,224	34,224			
0299999. Mortgages with	n partial repayments					2,299,528		53			53		2,338,089	2,338,089			
BHM01JC69	NEW YORK	NY		02/01/2018	09/22/2022												
BHM0L66Z8	MULTI-CITY	US		05/10/2019	02/24/2022	5,002,377		158			158		5,002,535	5,002,737		202	202
BHMOLKG86	ENCINITAS			02/16/2012	03/01/2022	9,491,743							9,491,743	9,491,743			
BHMOM2AN8	CHICAGO	IL		04/24/2012	02/02/2022	9, 120,005							9, 120,005	9, 120,005			
BHM0M3UB0	BELLEVUE			07/17/2012	08/01/2022	88,079							88,079				
BHM1NWMJ5	MULTI-CITY			04/26/2017	06/30/2022	5,000,000							5,000,000	4,925,514		(74,486)	(74,486)
BHM206A41	RIVERSIDE			05/23/2019	01/05/2022	5,450,000							5,450,000	5,450,000			
BHM2B4N40	MULTI-CITY	US		06/10/2022	07/14/2022	2,646,450							5,832,066	5,832,066			
BHM2G4HN0	MULTI-CITY	US		06/30/2022	12/29/2022			40,285			40,285		45,473,172	45,546,754		73,581	73,581
0399999. Mortgages dis	posed					36,798,654		40,443			40,443		85,457,600	85,456,897		(703)	(703)
0599999 - Totals	·	·			·	46,040,886		39,797			39,797		94,777,287	94,776,584		(703)	(703)

SCHEDULE BA - PART 1

					Showing Other Long-Te	rm Invested A	Assets OWN	IED Dece	ember 31 of	Current Ye									
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (Carrying Val	ue	18	19	20
			4	5		NAIC						13	14	15	16	17		ı	
						Designation,								Current				ı	
						NAIC							Current	Year's		Total		ı	
						Designation					Book/		Year's	Other-		Foreign		1	
						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	
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
		Oode	0.1.j	NY	PORTFOLIO TRANSFER	Cynnbor	11/20/2020	Otratogy	28,412			,	71001011	TIIZCG	Outci	Value			-
BHM025-L7-6 BHM1J8-8K-6	AEA INVESTORS 2006 FUND LP		NEW YORK	NY	VARIOUS			3	21.789.984	428,738	428 , 738	(311,865)					284,725	1,308,169	1 1
	AEA INVESTORS FUND VI LP		NEW YORK	NY NY	PORTFOLIO TRANSFER		03/29/2018	3	,	20,319,097	20,319,097	(1,953,904)					2,755,137	2, 130, 846	1 1
BHM0JP-76-2	AEA INVESTORS SBF II LP		NEW YURK	NY	PORTFOLIO TRANSFER		03/29/2018	3	1,069,998	1,806,125	1,806,125	957,212					272,665	294,795	
BHMOKR-3A-1	ARLINGTON CAPITAL PARTNERS III LP				PORTFOLIO TRANSFER		02/01/2018	3	587,819	610,991	610,991	(17,613)						268,645	
	ARLINGTON CAPITAL PARTNERS V LP		CHEVY CHASE	MD			08/26/2019	3	8,381,418	12,330,045	12,330,045	2,939,684						1,618,582	
	BLACKSTONE STRATEGIC CAPITAL HOLDI		NEW YORK	NY	VARIOUS		03/01/2018	13	18,858,912	24,637,625	24,637,625	(171,745)					2,001,046	6,101,000	
	BOSTON VENTURES VII LP		BOSTON	MA	PORTFOLIO TRANSFER		03/29/2018	3	447,607	595,237	595,237	151,793						3,303,579	
D	BRI INVESTMENTS LLC		ROCHESTER	NY	PORTFOLIO TRANSFER		10/18/2019	3	2,100,000	814,070	814,070	(498, 123)							3 . 029
	BROOKSIDE MEZZANINE FUND II		GREENWICH	CT	PORTFOLIO TRANSFER		08/20/2012	2	118,785	286,325	286, 325	11,070						276,695	1 1
	BROOKSIDE MEZZANINE PARTNERS II		GREENWICH	CT	PORTFOLIO TRANSFER		11/04/2011	2	72	14,253	14,253	226						553	
	BUNKER HILL CAPITAL II LP		BOSTON	MA	PORTFOLIO TRANSFER		03/29/2018	3	6,064,954	7,610,313	7,610,313	603, 112					69,472	1,644,747	
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP		CHARLOTTE	NC	PORTFOLIO TRANSFER		04/21/2021	3	908,519	773,600	773,600	(84,450)						3,589,114	
BHM27R-3Z-7	CENTURY DOXA CO-INVEST L.P.		BOSTON	MA	PORTFOLIO TRANSFER		12/04/2020	3	3,006,562	5,493,034	5,493,034	711,894							20.840
	CENTURY FOCUSED FUND III LP		BOSTON	MA	PORTFOLIO TRANSFER		03/29/2018	3	1,737,814	1,779,467	1,779,467	(528, 137)					741,527	590,036	1 1
BHM281-M0-9	CENTURY HCC CO-INVEST LP		BOSTON	MA	PORTFOLIO TRANSFER		12/29/2020	3	2,100,000	2,564,500	2,564,500	(439,527)							5.998
BHM2AM-9A-3	CIP CAPITAL FUND III LP		NEW YORK	NY	PORTFOLIO TRANSFER		06/30/2021	3	2,462,348	2,612,169	2,612,169	149,821					16, 101	4,439,067	73.410
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP		CHICAGO	IL	VARIOUS		07/27/2021	3	1,659,600	1,797,248	1,797,248	161,858						1,340,400	00.767
BHM0K4-9L-2	CORTEC GROUP FUND V LP		NEW YORK	NY	PORTFOLIO TRANSFER		02/28/2018	3	38,815	25,532	25,532	(56,225)					620,396	69,535	51.387
BHM22Z-RJ-4	CORTEC GROUP FUND VII LP		NEW YORK	NY	VARIOUS		12/11/2019	3	8,804,257	12,013,158	12,013,158	978, 165						1, 195, 743	30.745
BHM273-T4-1	DOVER STREET X LP		BOSTON	MA	PORTFOLIO TRANSFER		10/08/2020	3	9,568,400	11,892,321	11,892,321	(173,463)					1,629,190	5,880,000	00.217
BHM299-RV-8	DRAWBRIDGE 2018 RCA		NEW YORK	NY	PORTFOLIO TRANSFER		05/03/2021	13	8,451,224	7,754,453	7,754,453	(163,969)							0.194
BHM19H-WE-4	DRAWBRIDGE SPECIAL OPPORTUNITIES F		NEW YORK	NY	PORTFOLIO TRANSFER		03/01/2018	7	20, 182, 131	23,004,462	23,004,462	(3,882,492)					4, 165, 518		0.481
BHM1AM-CX-1	DWH EQUITY INVESTORS LP		ST LOUIS	MO	PORTFOLIO TRANSFER		03/29/2018	3	1,771,725	122,892	122,892	24,000							2.665
BHMOZH-1W-1	GOLDMAN PETERSHILL II LP		NEW YORK	NY	PORTFOLIO TRANSFER		03/29/2018	13	13,378,296	17,560,773	17,560,773	(6,651,527)						15,647,000	3.047
BHM26R-Z7-5	GRAYCLIFF PRIVATE EQUITY PARTNERS		NEW YORK	NY	VARIOUS		09/11/2020	3	4,603,909	5,473,391	5,473,391	1,018,341						4,996,091	13.544
BHM0KJ-87-1	GRIDIRON CAPITAL FUND II LP		NEW CANAAN	CT	PORTFOLIO TRANSFER		03/29/2018	3	1,288,605	1,879,666	1,879,666	2, 180, 431					(702,653)	2,699,327	7 1 . 459
BHM1CV-9A-3	GRIDIRON CAPITAL FUND III LP		NEW CANAAN	CT	VARIOUS		03/29/2018	3	13,337,875	64,586,303	64,586,303	8,855,066					5,965,535	9,290,403	32.487
BHM252-W4-1	GRIDIRON CAPITAL FUND IV LP		NEW CANAAN	CT	PORTFOLIO TRANSFER		05/06/2020	3	9,262,763	16,571,922	16,571,922	4,415,683					18,473	969,611	1 1. 106
BHM1B4-2P-8	GRIDIRON CAPITAL II AIV LP		NEW CANAAN	CT	PORTFOLIO TRANSFER		03/29/2018	3	846,602	698,464	698 , 464	(907,968)							0 . 797
BHM1EV-P2-1	GRYPHON CO-INVEST FUND IV LP		SAN FRANCISCO	CA	VARIOUS		02/01/2018	3	3,342,749	3,576,607	3,576,607	37,375					34,695	347,454	17.979
BHM27T-0L-7	GRYPHON HERITAGE PARTNERS LP		LOS ANGELES	CA	PORTFOLIO TRANSFER		10/27/2021	3	1,539,003	2,267,479	2,267,479	735,459					5,229	1,478,603	30.673
BHM1EV-P1-3	GRYPHON PARTNERS IV LP		SAN FRANCISCO	CA	VARIOUS		02/01/2018	3	23,774,872	23,609,104	23,609,104	334,643					247,488	2,474,895	5 2 . 434
BHM27W-84-0	GRYPHON PARTNERS VI LP		LOS ANGELES	CA	PORTFOLIO TRANSFER		12/18/2020	3	3,742,065	4,014,520	4,014,520	367,461						2,241,552	20.261
BHM27K-5S-6	GSM EQUITY INVESTORS LP		NEW CANAAN	CT	PORTFOLIO TRANSFER		11/20/2020	3	1,575,000	3,841,357	3,841,357	(45,636)							0.678
	GSO CREDIT ALPHA FUND LP	1	NEW YORK	NY	PORTFOLIO TRANSFER		02/01/2018	13	5,557,749	5,527,768	5,527,768	(208,000)					720,030	9,478,000	
	GSO SPECIAL SITUATIONS FUND	1	NEW YORK	NY	PORTFOLIO TRANSFER		06/01/2007	13	31,024	112,704	112,704	37,021							0.021
BHM22G-6B-6	GUARDIAN CAPITAL PARTNERS FUND III	1	WAYNE	PA	VARIOUS		10/31/2019	3	5,650,000	6,639,173	6,639,173	(655,388)						4,350,000	1 1
BHMOMG-1V-9	HEARTWOOD PARTNERS II LP	1	GREENWICH	CT	VARIOUS		03/29/2018	3	6.625.952	6.500.293	6.500.293	(936,028)					1,560,719	687,531	
BHM1JV-YA-8	JUGGERNAUT CAPITAL PARTNERS III LP	1	CHEVY CHASE	MD	PORTFOLIO TRANSFER		03/29/2018	3	7,006,121	7,911,462	7,911,462	(1,695,588)					3.705.896		2 . 538
	KRG CAPITAL FUND IV LP	1	DENVER		PORTFOLIO TRANSFER		12/27/2017	3	149	249 482	249 .482	(47.940)						18.095	
BHM2BE-9K-8	LEEDS EQUITY PARTNERS VII LP	I	NEW YORK	NY	PORTFOLIO TRANSFER		06/21/2022	3	2,524,040	3,566,761	3,566,761	1,042,722						7,475,960	
BHM1AK-95-0	LEXINGTON CAPITAL PARTNERS VIII LP	1	NEW YORK	NY	PORTFOLIO TRANSFER		03/29/2018	3	16, 124, 538	15,766,056	15,766,056	(2.318.791)					2 . 426 . 477	5.442.798	
BHM0FS-8H-5	LINCOLNSHIRE EQUITY FUND IV LP	I	NEW YORK	NY	PORTFOLIO TRANSFER		02/01/2018	3	3,756,865	2,791,088	2,791,088	(1,934)							1.000
	MONOMOY CAPITAL PARTNERS IV LP	1	NEW YORK	NY	VARIOUS		12/09/2021	3	1,354,567	1,673,056	1,673,056							3,645,433	1 1
	MPE PARTNERS III LP	1	CLEVELAND	OH	PORTFOLIO TRANSFER		06/01/2021	3	4,522,597	4,822,089	4,822,089	395. 121	[I	[166.585	4,477,403	
	MSOUTH EQUITY PARTNERS II LP	1	WILMINGTON	DE	PORTFOLIO TRANSFER	. [03/29/2018	3	1,540,908	1,243,291	1,243,291	385, 160	[I	L		551,712	1 1
	OAKTREE PORTS AMERICA FUND (HS III	1	LOS ANGELES	CA	PORTFOLIO TRANSFER		02/15/2022	3	460			459.466	[l	I		239,522	1 1
	ONE DOCK CADITAL DADTNEDS III ID	1	NEW YORK	NIV	DODTEOL LO TRANSCED	.	02/ 13/2022 06/21/2021	2	5 660 220		6 662 964	1 122 267		l	l			1 220 771	

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current \	Year
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		1 -			Snowing Other Long-Te														
1	2	3	Location	1	6	7	8	9	10	11	12		ange in Bool				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	
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
	PARTHENON INVESTORS IV LP		BOSTON	MA	PORTFOLIO TRANSFER		03/29/2018	3	5,735,225	17,140,680	17, 140, 680	2, 147, 152					290,850	229,954	
	PARTHENON INVESTORS VI LP		SAN FRANCISCO	CA	VARIOUS		04/30/2020	3	4,535,365	5,337,031	5,337,031	407,906						5,464,316	
	RANGE INVESTOR HOLDINGS LLC		NEW YORK	NY	PORTFOLIO TRANSFER		02/22/2018	3	400,000 .	282,505	282,505	(110,662)							0 . 154
	REVELSTOKE CAPITAL PARTNERS FND II		DENVER	00	PORTFOLIO TRANSFER		11/04/2019	3	7,427,163	9,922,330	9,922,330	(20,066)					1,486,375	2,572,836	
	RIVERSIDE MICRO CAP FUND IV LP		BOSTON	MA	PORTFOLIO TRANSFER		03/29/2018	3	24,035,822 .	39,953,714	39,953,714	. , ., ,						1,736,304	
	SAW MILL CAPITAL PARTNERS LP		BRIARCLIFF MANOR	NY	PORTFOLIO TRANSFER		03/29/2018	3	1,331,065	728,653	728,653	8,491						1,472,785	-
	SILVER OAK SERVICES PARTNERS II LP		EVANSTON	IL	PORTFOLIO TRANSFER		03/01/2018	3	3,974,655 .	9,719,012	9,719,012	4,901,595					301,648	1,393,973	
	SOUTHFIELD CAPITAL III LP		GREENWICH	CT	VARIOUS		02/24/2021	3	1,635,210	1,705,979	1,705,979	39,553						1,829,790	
	SUMMER STREET CAPITAL II LP		BUFFALO	NY	PORTFOLIO TRANSFER		03/29/2018	3	595,524	3, 134, 781	3, 134, 781	1,002,816						42, 170	
	SUMMER STREET CAPITAL III LP		BUFFALO	NY	PORTFOLIO TRANSFER		03/29/2018	3	2,553,754	2,451,464	2,451,464	478,244					38,759	887,993	
	SUNTX CAPITAL PARTNERS II		DALLAS	TX	PORTFOLIO TRANSFER		03/29/2018	3	4,711,964	4,621,031	4,621,031	(1,299,838)							6 . 161
	TCV VII LP		MILBURN	NJ	PORTFOLIO TRANSFER		03/29/2018	1	999,511 .	662,838	662,838	1,862,959		1, 130, 581			(688,202)	199,200	
	UPFRONT GROWTH III LP - INVESTMENT		LOS ANGELES	CA	VARIOUS		12/24/2019	1	3,523,997	3,321,275	3,321,275	(560,092)						1,472,832	
	UPFRONT III LP		LOS ANGELES	CA	PORTFOLIO TRANSFER		07/02/2012	1	7,588,575	19,900,042	19,900,042	(5,529,892)					323,544	7,861,927	
	UPFRONT IV L.P		LOS ANGELES	CA	PORTFOLIO TRANSFER		02/01/2018	3	5,049,509	21,683,794	21,683,794	(9,896,324)					569,995	9,522,885	
	UPFRONT VII LP		SANTA MONICA	CA	PORTFOLIO TRANSFER		09/16/2021	1	1,064,632	1,078,102	1,078,102	45,577						3,933,971	
	VMG PARTNERS II LP		SAN FRANCISCO	CA	PORTFOLIO TRANSFER		03/03/2020	3	600 .	137,095	137,095	(2,667)						639, 193	
	VMG PARTNERS III LP		SAN FRANCISCO	CA	PORTFOLIO TRANSFER		03/29/2018	3	9,685,375	11,716,902	11,716,902	(336,361)					1,319,891	1,573,289	
	VMG PARTNERS V LP		SAN FRANCISCO	CA	PORTFOLIO TRANSFER		10/14/2021	3	1,277,246	1,190,969	1, 190, 969	(86,277)						2,786,754	
	WIND POINT PARTNERS IX-A LP		CHICAGO	IL	VARIOUS		02/26/2020	3	8,741,364 .	11,223,458	11,223,458	2,419,443					64,917	1,258,636	
	KKR RECOP FEEDER II L.P.		NEW YORK	NY	VARIOUS		04/20/2020	13	6,974,591 .	7,098,473	7,098,473	(61,262)					868,595	6,669,000	
	oint Venture Interests - Common Stoo	ck - Una		1	I	1		1	359,036,442	520,302,384	520,302,384	(756,076)		1,130,581			31,280,623	166,441,475	_
	PRETIUM RESIDENTIAL REAL ESTATE		NEW YORK	NY	PORTFOLIO TRANSFER		04/27/2018		7,701,079 .	33,682,369	33,682,369	-, , ,					1,410,842	12,918,941	
	oint Venture Interests - Real Estate -	Unaffilia	ited	1	T				7,701,079	33,682,369	33,682,369	-, , , .					1,410,842	12,918,941	
	FARMERS EXCHANGE CAPITAL			NV	PORTFOLIO TRANSFER	2.A FE	02/01/2018		8,026,630	9,921,975	8,075,554		11,792				669,600		0.000
	MASSACHUSETTS MUTUAL LIFE INSURANC			MA	PORTFOLIO TRANSFER	1.D FE	02/28/2019		13,400,000 .	11,909,920	13,400,000						680,318		0.000
	MASSACHUSETTS MUTUAL LIFE INSURANC		SPRINGFIELD	MA	VARIOUS	1.D FE	10/11/2019		644,510	528,871	647 , 142		860				30,093		0.000
	METROPOLITAN LIFE INSURANCE CO		NEW YORK	NY	HARTFORD LIFE INSURANCE COMPANY	1.F FE	02/01/2018		6,458,583	6,923,919	6,487,453		6,823				507,780		0.000
	NEW YORK LIFE INSURANCE COMPANY			NY	PORTFOLIO TRANSFER	1.0 FE	02/01/2018		3,225,836	2,589,938	3,085,245		(30,887)				156,938		0.000
	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	PORTFOLIO TRANSFER	1.C FE	03/23/2010		5,000,000	5, 107, 705	5,000,000						303, 150		0.000
	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	PORTFOLIO TRANSFER	1.C FE	09/20/2019		4,837,605	3,910,063	4,865,005		8,769				205,973		0.000
	TEACHERS INSURANCE AND ANNUITY	J		NY	VARIOUS	1.D FE	12/11/2009		284,305 .	281,768	277,634		(823)				17,536		0.000
	urplus Debentures, etc - Unaffiliated		T	1	I			1	41,877,468	41, 174, 159	41,838,033	-	(3,466)				2,571,387		XXX
	STATESIDE GEORGIA TAX CREDIT XXV	<u> </u>	ATLANTA	GA	DIRECT WITH ISSUER		12/21/2012		431,784 .	7,627	7,627	208	, ,						0.000
	lon-Guaranteed State Low Income Ho	ousing T	ax Credit - Unaffiliated						431,784	7,627	7,627	208	(,,						XXX
	otal - Unaffiliated								409,046,773	595,166,538	595,830,413	24,914,969	(52,996)	1,130,581			35,262,852	179,360,416	
	otal - Affiliated																		XXX
6299999 - 7	Γotals								409,046,773	595,166,538	595,830,413	24,914,969	(52,996)	1,130,581			35,262,852	179,360,416	3 XXX

1.	5 1/4 1 1 10 1	V. I. NAIG B : (
Line	Book/Adjusted Carrying	Value by NAIC Designati	ion Category Footnote:				
Number							
1A	1A\$	1B\$	1C\$12,950,249	1D\$ 14,324,776	1E\$	1F\$6,487,453	1G\$
1B	2A\$	2B\$	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$	5B\$	5C\$				

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	Ω	٥	10	11
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		3	4		Б.	_	A	A 1 1777		
					Date	Туре	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
	AEA INVESTORS 2006 FUND LP	NEW YORK	NY	CAPITAL CALL	06/10/2022	3		13,331		1.389
BHM1J8-8K-6	AEA INVESTORS FUND VI LP	NEW YORK	NY	CAPITAL CALL	02/10/2022	3		260,902		0.799
	AEA INVESTORS SBF II LP	NEW YORK	NY	CAPITAL CALL	09/27/2022	3		5, 128		2.368
	ARLINGTON CAPITAL PARTNERS V LP	CHEVY CHASE	MD	CAPITAL CALL	06/17/2022	3		2,240,681		0.553
	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	CAPITAL CALL	02/25/2022	13		1,906,623		0.669
	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	CAPITAL CALL	01/26/2022	3		835,641		0.643
	CENTURY DOXA CO-INVEST L.P.	BOSTON	MA	CAPITAL CALL	06/29/2022	3		685,465		20.840
	CIP CAPITAL FUND III LP	NEW YORK	NY	CAPITAL CALL	08/30/2022	3		55, 111		3.410
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	CAPITAL CALL	02/10/2022	3				0.767
BHM0K4-9L-2	CORTEC GROUP FUND V LP	NEW YORK	NY	CAPITAL CALL	07/11/2022	3		1,856		1.387
BHM22Z-RJ-4	CORTEC GROUP FUND VII LP	NEW YORK	NY	CAPITAL CALL	01/10/2022	3				0.745
	DOVER STREET X LP	BOSTON		CAPITAL CALL	03/24/2022			3,400,000		0.217
	GRAYCLIFF PRIVATE EQUITY PARTNERS	NEW YORK	NY	CAPITAL CALL	06/23/2022			1,427,016		3.544
	GRIDIRON CAPITAL FUND III LP	NEW CANAAN	CT	CAPITAL CALL	05/25/2022	3		77,788		2.487
	GRIDIRON CAPITAL FUND IV LP	NEW CANAAN	CT	CAPITAL CALL	02/09/2022			2,831,423		1.106
	GRYPHON CO-INVEST FUND IV LP	SAN FRANCISCO	CA	CAPITAL CALL	10/26/2022	3		59,397		7.979
	GRYPHON HERITAGE PARTNERS LP	LOS ANGELES	CA	CAPITAL CALL	03/30/2022	3		459,493		0.673
	GRYPHON PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL CALL	10/26/2022	3		427,240		2.434
	GRYPHON PARTNERS VI LP	LOS ANGELES	CA	CAPITAL CALL	02/16/2022	3		1,929,766		0.261
BHM22G-6B-6	GUARDIAN CAPITAL PARTNERS FUND III	WAYNE	PA	CAPITAL CALL	02/11/2022	3		2,100,000		3.231
	HEARTWOOD PARTNERS II LP	GREENWICH		CAPITAL CALL	03/18/2022			10,095		3.004
BHM2BE-9K-8	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	CAPITAL CALL	03/08/2022	3				1.306
BHM0FS-8H-5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK		CAPITAL CALL	01/03/2022	3		5,467		1.000
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	CAPITAL CALL	12/13/2022	3				0.464
	MPE PARTNERS III LP	CLEVELAND		CAPITAL CALL	03/30/2022			2,277,400		2.104
BHM205-77-0	OAKTREE PORTS AMERICA FUND (HS III	LOS ANGELES	CA	CAPITAL CALL	02/15/2022	3		21,282		0.958
	ONE ROCK CAPITAL PARTNERS III LP		NΥ ΜΔ	CAPITAL CALL	01/20/2022	3		3,619,952		0.456
BHM0ME-7Y-2 BHM252-3H-4	PARTHENON INVESTORS IV LP	BOSTONSAN FRANCISCO			07/01/2022	3				1.200
	PARTHENON INVESTORS VI LP	DENVER	CA		02/04/2022	3		2,924,709		1.310
	REVELSIONE CAPITAL PARTNERS FND II	GREENWICH	00	CAPITAL CALL	01/10/2022	3		451,627		1.310
BHM28L-F6-0 BHM22R-5C-1			01		03/11/2022 01/04/2022	3	•••••	1,2/2,332		1.109
BHM22R-5U-1 BHM03B-4L-0	UPFRONT GROWTH III LP - INVESTMENT	LOS ANGELES	CA	CAPITAL CALL	01/04/2022			1,307,040		5.501
BHMO3B-4L-0 BHMOME-7Z-9	UPFRONT IV L.P		0/1		09/26/2022	3		17,378		4.918
BHMONE-72-9 BHM2BE-9L-6	UPFRONT VII LP	LOS ANGELES	CA	CAPITAL CALL	01/31/2022	3				1.947
	VMG PARTNERS III LP	SAN FRANCISCO	0//	CAPITAL CALL	04/14/2022	3	•••••	415,678		3.657
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	CAPITAL CALL	01/20/2022	3				
	I WIND POINT PARTNERS IX-A LP	CHICAGO	. III	CAPITAL CALL	01/24/2022	3	•••••			0.466
	KKR RECOP FEEDER II L.P.	NEW YORK	NY	CAPITAL CALL	02/07/2022	13				12.894
		INCH TURK	NT	UNFITAL WALL	03/28/2022	13				
	Venture Interests - Common Stock - Unaffiliated							46,309,349		XXX
6099999. Total								46,309,349		XXX
6199999. Total	- Affiliated									XXX
6299999 - Tota	ale							46 200 240		XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED. Transferred or Repaid During the Current Year

			;	Showing Other Long-Term In	vested As	sets DISP	OSED, II	ansterred	or Repaid	During th	e Current	Year							
1	2	Location		5	6	7	8		Change i	n Book/Adju	usted Carry	ing Value		15	16	17	18	19	20
		3	4	1				9	10	11	12	13	14						i
			-				Book/			Current				Book/					i
							Adjusted			Year's		Total	Total	Adjusted					i
									0										i
							Carrying		Current	Other-		Change in	Foreign	Carrying					i
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			i
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			i
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	1
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
BHM1J8-8K-6	AEA INVESTORS FUND VI LP	NEW YORK	NY	VARIOUS	. 03/29/2018 .	. 08/22/2022	1,366,707	(130,226)				(130,226)		2,557,540	2,557,540				54,903
BHM0JP-76-2	AEA INVESTORS SBF II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	. 03/29/2018	. 05/31/2022	2,320,706	(35, 352)				(35,352)		2,285,355	2,285,355				543,918
BHM02X-3K-6	BCP V CO-INVESTORS L.P	WARSAW	IN	CAPITAL DISTRIBUTION	. 09/28/2007 .	. 10/04/2022		100				100		100	100				(100)
BHM15W-G6-0	BLACKSTONE STRATEGIC CAPITAL HOLDI	NEW YORK	NY	CAPITAL DISTRIBUTION	. 03/01/2018 .	. 03/17/2022	396, 125	(107,254)				(107,254)		288,871	288,871				57,308
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	. 04/21/2021 .	. 09/16/2022	728	1,639				1,639		2,367	2,367				į
BHM2AM-9A-3	CIP CAPITAL FUND III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	. 06/30/2021 .	. 08/30/2022	109,984							109,984	109,984				į
BHM0K4-9L-2	CORTEC GROUP FUND V LP	NEW YORK	NY	CAPITAL DISTRIBUTION	. 02/28/2018 .	. 12/19/2022	1,526,469	(837,924)				(837,924)		688,545	688,545				17, 162
BHM22Z-RJ-4	CORTEC GROUP FUND VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	. 12/11/2019 .	01/07/2022	265,344	(69, 376)				(69,376)		195,968	195,968				į
BHM299-RV-8	DRAWBRIDGE 2018 RCA	NEW YORK	NY	CAPITAL DISTRIBUTION	. 05/03/2021	. 02/07/2022	3,039,612	204, 525				204,525		3,244,137	3,244,137				
BHM0KJ-87-1	GRIDIRON CAPITAL FUND II LP	NEW CANAAN	CT	DIRECT WITH ISSUER	. 12/17/2021 .	. 03/31/2022								702,653	702,653				·
	GRIDIRON CAPITAL FUND IV LP	NEW CANAAN	CT	CAPITAL DISTRIBUTION	. 05/06/2020 .	. 09/19/2022	728,205	(225, 961)				(225,961)		502,244	502,244				1,201
BHM27T-0L-7	GRYPHON HERITAGE PARTNERS LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	. 12/15/2020 .	03/30/2022	387,689	2,524				2,524		390,213	390,213				1,890
BHM27W-84-0	GRYPHON PARTNERS VI LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	. 12/18/2020 .	02/16/2022	870,475	48 , 158				48 , 158		918,632	918,632				
BHM1AE-FF-5	GSO CREDIT ALPHA FUND LP	NEW YORK	NY	CAPITAL DISTRIBUTION	. 02/01/2018 .	01/14/2022	1,319,143	(40,224)				(40,224)		1,278,919	1,278,919				67,615
BHMOMG-1V-9	HEARTWOOD PARTNERS II LP	GREENWICH	CT	CAPITAL DISTRIBUTION	. 04/18/2018 03/29/2018	. 12/29/2022	1,326,103	(200,258)				(200,258)		1,125,845	1,125,845				40, 107
BHM02H-UN-5	HIGHSTAR CAPITAL L.P. III		MD NY	CAPITAL DISTRIBUTION	. 03/29/2018	06/13/2022 03/01/2022	88,886	(88,886)				(88,886)		1,893,006	1,893,006				85, 154
BHM1JV-YA-8 BHM20C-LC-8	KKR RECOP FEEDER II L.P.	NEW YORK	NV	CAPITAL DISTRIBUTION	. 03/29/2018	03/01/2022	62.684	(638,474)				(1,000)		1,893,006	1,893,006				40,400
BHM035-DC-3	KRG CAPITAL FUND IV LP	DENVER		CAPITAL DISTRIBUTION	. 10/24/2022 .	10/24/2022	· ·	1				1		01,004	01,004				4,210
BHM2BE-9K-8	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NV	CAPITAL DISTRIBUTION	. 09/08/2021 .	. 03/08/2022	542,597							1,423,586	1.423.586				310
BHM0FS-8H-5	LINCOLNSHIRE EQUITY FUND IV LP	NEW YORK	NY	CAPITAL DISTRIBUTION	. 02/01/2018 .	. 04/06/2022	505,940	188,560				188,560		699,968					(188, 151)
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP		NY	CAPITAL DISTRIBUTION	. 12/09/2021 .	. 04/18/2022	322,085	100,500				100,300							(100,151)
BHMOLU-T1-5	MSOUTH EQUITY PARTNERS II LP	WILMINGTON	DE	CAPITAL DISTRIBUTION	. 03/29/2018 .	. 05/03/2022	75,500	38,205				38,205		113,705	113,705				6,614
BHM205-77-0	OAKTREE PORTS AMERICA FUND (HS III	LOS ANGELES	CA	CAPITAL DISTRIBUTION	. 09/30/2021 .	. 02/15/2022		11, 101				11, 101			31,923				146,574
BHM252-3H-4	PARTHENON INVESTORS VI LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	. 04/30/2020 .	. 11/02/2022	8.698	(1,709)				(1.709)		6.989	6.989				
BHM22R-5B-3	REVELSTOKE CAPITAL PARTNERS FND II	DENVER		CAPITAL DISTRIBUTION	. 11/04/2019 .	. 01/27/2022	51,966	(13,772)				(13,772)		38 , 194	38 , 194				89
BHM04X-Q4-5	TCV VII LP	MILBURN	NJ	DIRECT WITH ISSUER	. 12/17/2021 .	. 03/31/2022								938,334	938 , 334				ı
	WIND POINT PARTNERS IX-A LP	CHICAGO	IL	CAPITAL DISTRIBUTION	. 02/26/2020	. 12/12/2022	10,609	(115)				(115)		10,494	10,494				80
1999999. Joir	nt Venture Interests - Common Sto	ock - Unaffiliated				•	17,857,735	(1,895,718)				(1,895,718)		19,831,341	19,831,341				879,285
BHM1S9-UL-7	PRETIUM RESIDENTIAL REAL ESTATE	NEW YORK	NY	CAPITAL DISTRIBUTION	. 04/27/2018 .	. 02/16/2022	4,453,356	(265,557)				(265,557)		4, 187, 798	4, 187, 798				402,922
2199999. Joir	nt Venture Interests - Real Estate -	- Unaffiliated				•	4,453,356	(265.557)				(265,557)		4, 187, 798	4.187.798				402.922
743917-AH-9	PRUDENTIAL INSURANCE CO OF AMERICA	NEWARK	NJ	RAYMOND JAMES & ASSOCIATES, INC	. 09/22/2010	08/04/2022	7,819,248	(===,===,	(54,574)			(54,574)		7,764,674	8,262,239		497,565	497,565	683,917
2799999. Sur	plus Debentures, etc - Unaffiliated	<u> </u>	•		•	•	7,819,248		(54,574)			(54,574)		7,764,674	8,262,239		497,565	497,565	683,917
	al - Unaffiliated						30, 130, 338	(2.161.275)	(54,574)			(2,215,849)		31,783,813	32,281,378		497.565	497.565	1,966,123
6199999. Tot							21, 121,000	(=,:::,2/0)	(2.,311)			(=,=::,0:0)		21,122,010	,,010		,	,	.,,.20
6299999 - To							30, 130, 338	(2,161,275)	(54.574)			(2.215.849)		31.783.813	32.281.378		497.565	497,565	1.966.123
0200000 - 10	idio						30, 100, 330	(4, 101,213)	(57,5/4)	l		(4,410,040)		01,700,010	02,201,070		TO1, 000	TO1, 000	1,000,120

SCHEDULE D - PART 1

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

1	2		Cod	es	6	7		Fair Value	4.0	4.4	<u> </u>									D-	
								i aii vaiue	10	11	Change	: In Book/Adj	usted Carrying	g Value			Ir	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	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	DESERT SUNLIGHT FUNDING 1-GTD	-		Onai	1.A PL	2,225,372		2.073.357	2.225.372	2.225.372	(Decrease)	71001011011	rtcoogriizca	Value	3.506	3.506	JAJO		78,021	02/01/2018	09/30/2036
									, .,.								JAJU				
	TREASURY BOND				1.A	125, 113		106, 156	100,000	111,751		(1,716)			5.250	3. 126	FA	1,983	5,250	03/31/2014	02/15/2029
	TREASURY BOND				1.A			426,828	400,000	447,660		(2,846)			4.500	3.369	FA	6,799	18,000	03/31/2014	02/15/2036
	TREASURY BOND				1.A		81.6210	313,017	383,500	355,850		928			2.875	3.366	MN	1,432	11,026	06/28/2013	05/15/2043
912810-RB-6 TF	TREASURY BOND	SD			1.A		81.6210	28,567	35,000	33,419		54			2.875	3. 178	MN	131	1,006	05/15/2013	05/15/2043
912810-RD-2 TF	TREASURY BOND				1.A	121,914	93.7270	117, 158	125,000	122,509		76			3.750	3.890	MN	3,621	7,624	12/05/2013	11/15/2043
	TREASURY BOND	M		l	1.A			32,274,720	34,435,000	33,748,696		21.010			3.750	3.890	MN	169,062	1,933,084	12/05/2013	11/15/2043
	TREASURY BOND			l	1.A		91.7230	91,723	100,000	100.961		(30)			3.625	3.560	FA	1.369	3,625	03/31/2014	02/15/2044
	TREASURY BOND				1.A		380.1290	748.404	934.000	891.388		1. 183			2.875	3. 148	MNI	3.486		12/20/2016	11/15/2046
	TREASURY BOND	SD.			1 A		180.1290	353.368	441.000	420.880					2.875	3. 148	MAI	1.646			11/15/2046
		આ			1.A							559					MIN	1,646	, .	12/20/2016	
	TREASURY BOND						81.9650	131, 144	160,000	155,551					3.000	3. 161	FA	,	4,800	03/09/2018	02/15/2048
	TREASURY BOND	SD			1.A	96,895		81,965	100,000	97,219		72			3.000	3. 161	FA	1, 133	3,000	03/09/2018	02/15/2048
	TREASURY BOND	SD			1.A		82.3520	1,070,570	1,300,000	1,307,448		(187)			3.000	2.968	FA	14,731	58,500	03/21/2019	02/15/2049
912810-SN-9 TF	TREASURY BOND				1.A	85,623,021	53.8160	60,861,505	113,091,000	86, 123, 326		447,024			1.250	2.403	MN	196,820	1,452,370	05/24/2022	05/15/2050
912810-SN-9 TF	TREASURY BOND	M			1.A	207,807,970	53.8160	150,464,735	279,589,000	208,864,403		925,917			1.250	2.485	MN	454,534	2,722,849	08/02/2022	05/15/2050
	TREASURY BOND	RA			1.A			7,308,779	11,500,000	10.497.900		25. 118			1.875	2.297	FA	81.445	215,625	04/30/2021	02/15/2051
	TREASURY BOND				1.A	20,078,901		14,091,583	19,642,000	20,062,483		(10.457)			2.375	2.272	MN			05/28/2021	05/15/2051
	TREASURY BOND	C			1.A		771.7420		5,358,000	5,475,278		(10,437)			2.375	2.272	MNI			05/28/2021	05/15/2051
	TREASURY BOND				1 A							(2,918)				2.2/0	miN				
*						1,578,440		1,043,041		1,578,885					2.000		FA	12,034	31,860	09/30/2021	08/15/2051
*	TREASURY BOND	C			1.A	63,080,623		42,171,449	64,407,000	63,119,703		32,466			2.000	2.093	FA			10/21/2021	08/15/2051
7	TREASURY BOND				1.A	9, 160, 829		6,002,597	9,477,400	9, 169, 420		7,783			1.875	2.024	MN	23,072	177,701	11/24/2021	11/15/2051
	TREASURY BOND	C			1.A		63.3360	26,868,736	42,422,600	41,022,803		35,366			1.875	2.027	MN	103,273	795,424	11/24/2021	11/15/2051
912810-TD-0 TF	TREASURY BOND				1.A	2,552,441	69.5390	2,051,401	2,950,000			5,951			2.250	2.931	FA	25,071	33, 188	04/18/2022	02/15/2052
	TREASURY NOTE				1.A	761,088		747,969		750,149		(1,213)			2.000	1.836	FA	5,666	15,000	05/07/2013	02/15/2023
•	TREASURY NOTE	1		l	1.A	550, 346		568,980	575,000	573,978		2.723			1.750	2.236	MN	1,306	10,063	06/28/2013	05/15/2023
	TREASURY NOTE				1.A	2,927,344		2,850,819	3.000.000	2.980.962		7.716			2. 125	2.402	MN	8.277	63,750	07/01/2015	05/15/2025
									., ,	, . , .		,				1	miV	,			
	TREASURY NOTE				1.A	3, 101, 414			3,380,000	3,118,897		17,483			1.875	2.842	rA	23,938	31,688	04/18/2022	02/15/2032
012020 2# 1 11111	TREASURY NOTE				1.A	3,013,477		2,900,742	3,000,000	3,012,340		(1,137)			3.250	3. 151	JD	49,019		07/19/2022	06/30/2027
	Subtotal - Bonds - U.S. Governments - Iss	suer (Oblig	ations	,	497,027,778		362,460,575	601,473,872	498,927,624		1,511,398			XXX	XXX	XXX	1,773,509	9,594,875	XXX	XXX
36200Q-3L-6 GN	GNMA 30YR			4	1.A	3,390	. 103.6580	3,417				1			6.500	4.657	MON	18	213	07/18/2002	02/01/2032
	GNMA 30YR			4	1.A	4,518		4,515	4,393	4,664		1			6.500	4.570	MON	24	273	07/18/2002	01/01/2032
	GNMA 30YB			4	1.A	1,249		1.225	1.226						7.000	1	MON	7	84	03/20/2002	09/01/2031
	GNMA 30YR			4	1.A	19,244		17,941	17,454	18,882					6.500		MON	95	1,090	03/30/2009	01/01/2032
	GNMA 30YR			4	1.A		102.7870	9,870	9,602	11.060		(3)			6.500	1	MON	95	620	03/30/2009	12/01/2032
	G. C.			4																	
0020001 1111 0 11111 01	GNMA 30YR			4	1.A	53,710		52,935	51,500	53,110		(15)			6.500		MON	279	3,328	03/30/2009	01/01/2032
002010 02 0 11111 0	GNMA 30YR			4	1.A			10,954	10,632	11,461		(1)			6.500		MON	58	687	03/30/2009	03/01/2032
***************************************	GNMA 30YR			4	1.A	12,693		12,856	12,508	12,758		1			6.500		MON	68	808	02/05/2002	01/01/2032
	GNMA 30YR			4	1.A	21,729	99.9860	21,138	21, 141	22, 125		2			7.000	5.565	MON	123	1,466	04/17/2002	05/01/2032
36201F-UH-8 GN	GNMA 30YR			4	1.A	53,494	. 102.7870	53,465	52,015	54,703		25			6.500	4.904	MON	282	3,361	07/18/2002	04/01/2032
	GNMA 30YR			4	1.A	54,834		54.820	53.317	56.139		28			6.500	4.867	MON		3.397	07/18/2002	04/01/2032
	GNMA 30YB			4	1.A		3 . 104. 1770	10.082	9.678	10.241		5			6.500	1	MON	52	622	07/18/2002	04/01/2032
	GNMA 30YR			4	1.A	27,283		27,636	26,884	27,539					6.500		MON		1,737	02/05/2002	02/01/2032
	GNMA 30YR			4	1.A												-				
0020 111 1111 1 11111	G. C.			4		139, 446		139,802	135,953			18			6.500		MON	/36	8,781	03/30/2009	06/01/2032
***************************************	GNMA 30YR			4	1.A	2,391		2,390	2,325	2,474		2			6.500		MON	13	150	07/18/2002	05/01/2032
36201J-FD-6 GN	GNMA 30YR			4	1.A	129,930	. 104.5330	130, 108	124,466	138,581		48			7.000	3.637	MON	726	7,992	07/19/2002	04/01/2032

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

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	les	6	7		Fair Value	10	11			justed Carryin	g Value			I	nterest		Da	ates
		3		5	1	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		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
36201L-7K-4	GNMA 30YR			4	1.A	34,577	. 100.0380	33,012	33,000	36,044		2			7.000	4.285	MON		2,298	10/23/2002	08/01/2032
36201M-G8-9	GNMA 30YR	l	.	4	1.A		. 100 . 1570		8,082	8,569		1			7.000	5. 166		47	430	05/14/2002	06/01/2032
36201M-JU-7	GNMA 30YR			4	1.A		. 102.7870	10.904	10.608	11.351		10			6.500	4.405	-	57		07/19/2002	07/01/2032
36201M-LH-3	GNMA 30YR		.1	4	1.A	19,631	. 102.8140	* * * * * * * * * * * * * * * * * * * *	18,144	19,791		15			6.500		MON	98		03/30/2009	08/01/2032
36201T-AM-9	GNMA 30YR			4	1.A				81,956	84,787		38			6.500		MON	444	5,294	07/18/2002	08/01/2032
36203L-CQ-3	GNMA 30YR			4	1.A	221			216	217		(1)			7.000		MON	1	12	04/01/2001	09/01/2023
36209R-VG-5	GNMA 30YR			4	1.A	1,037		1,027	1,027	1,049					8.000	7.252		7	80	07/27/2000	08/01/2030
36209Y-X4-5	GNMA 30YR			4	1.A		. 102.0250		6.628	6.772					7.000	6.285	-	39		03/20/2002	09/01/2031
3620A1-X7-8	GNMA 30YR			4	1.A		. 102.3660					62			5.000	4. 170	MON	13	151	09/18/2009	06/01/2039
3620A8-LU-5	GNMA 30YB			4	1.A	10,738	. 102 . 3660	10.647	10.401						5.000	4.257	-	43		09/18/2009	08/01/2039
	GNMA 30YR			4	1.A	25.337	. 102.0100		24,542	25.353		404			5.000	4.308		102	1.202	09/18/2009	09/01/2039
3620AC-3Z-5	GNMA 30YB			4	1.A		. 101. 1840	51,595	50,991			862			5.000	4 . 293	MON	212	2,503	09/18/2009	09/01/2039
3620AC-4G-6	GNMA 30YB			4	1.A	7,326			7.096	7.340		123			5.000		MON	30		09/18/2009	09/01/2039
36211C-2S-0	GNMA 30YB			4	1.A		. 100.0760	4.875	4.871	4.980		(2)			7.000	6.095	-	28		04/01/2001	07/01/2029
36213D-3C-0	GNMA 30YB			4	1.A		. 102.8060		25, 162	25.767		2			6.500		MON	136	1.619	03/30/2009	02/01/2032
36213E-AB-2	GNMA 30YR			4	1.A		. 102.8250		26.566	27.816		11			6.500		MON	144	1.713	03/30/2009	05/01/2032
36213E-SK-3	GNMA 30YB			4	1.A	56,849			55,323	56,776					6.500		MON	300	3,496	03/30/2009	01/01/2032
36213E-YS-9	GNMA 30YB			4	1.A		. 102.7870	9,421	9.165	9.711		17			6.500	4.673		50	517	03/30/2009	04/01/2032
36213G-AL-5	GNMA 30YB			4	1.A	17.214		17.175	16.884	17.486		1			7.000		MON	98	1.162	03/20/2002	02/01/2032
36213G-TY-7	GNMA 30YB			4	1.A		. 100.2790		3.742	3.921		(1)			7.000		MON	22		03/20/2002	11/01/2031
36213N-LL-8	GNMA 30YB			4	1.A				13,244	13.615		2			6.500		MON	72		02/22/2002	12/01/2031
36213U-C9-9	GNMA 30YR			4	1.A		. 100 . 1050	547	546	602					7.000	3.845		3	37	07/19/2002	11/01/2031
36213X-SB-1	GNMA 30YB			4	1.A				45.023	46.753		11			6.500		MON	244	2.883	03/30/2009	04/01/2032
36213X-T5-3	GNMA 30YR			4	1.A		. 101.6680	2.053	2.019	2.118					7.000		MON	12	, .	04/17/2002	05/01/2032
36213X-T6-1	GNMA 30YR			4	1.A	50,714		49,444	49,342	51.717		5			7.000		MON	288	3,435	04/17/2002	05/01/2032
36225B-ND-6	GNMA 30YR PLATINUM			4	1.A		. 103.0090	33.719	32,734	34.678		(8)			6.500		MON		2,088	07/19/2002	05/01/2031
36225B-PM-4	GNMA 30YR PLATINUM			4	1.A		. 104.3150			189.545		275			7.000		MON	1.057		03/15/2002	09/01/2031
36179U-CA-8	GNMA2 30YR			4	1.A	142.835		132.582	143 103	142 533		(207)			3.500		MON	417	4.869	09/11/2018	09/01/2048
36179U-CB-6	GNMA2 30YR	. [4	1.A			263.624	276,232	288,962		4.964			4.000		MON	921		09/11/2018	09/01/2048
36202E-AL-3	GNMA2 30YR			4	1.A		. 102.6290	203,266	198,059	203.718					6.000		MON	990	11,645	03/30/2009	09/01/2034
36202F-B4-7	GNMA2 30YB	. [4	1.A		. 101.6730		13.097	14.383		240			5.000		MON	55	642	09/17/2010	10/01/2039
36202F-DB-9	GNMA2 30YR		1	4	1.A		99.8040		44.640	45.896		240		l	4.500		MON	167	1.972	12/17/2009	12/01/2039
36202F-E6-9	GNMA2 30YR			4	1.A		99.8040	18,616	18,652	18.900		47			4.500	4.235	-	70		03/16/2010	03/01/2040
36202F-EH-5	GNMA2 30YR			4	1.A		99.8040	674,328	675,650	681.632				l	4.500		MON	2.534		03/16/2010	02/01/2040
36202F-GW-0	GNMA2 30YB			4	1.A		99.8040	63. 161	63,285	65.102		351			4.500		MON		2,794	06/17/2010	06/01/2040
36202F-KN-5	GNMA2 30YR			4	1.A	1,679,320		1.582.795	1,585,900	1.700.475		22.583			4.500		MON	5.947	70.095	09/17/2010	09/01/2040
	GNMA2 30YR			4	1.A		99.8040	, . ,	33.037	35.259		436			4.500	3.237	-	124	1,461	10/18/2010	10/01/2040
	. Subtotal - Bonds - U.S. Governments -	Resid	lential	Mortgage		34,000				30,200		400						127	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
Securities	25.145 5.0. Governments -		J			4,468,636	XXX	4.322.981	4.309.603	4.517.927		32,300			XXX	XXX	XXX	18.346	215,537	XXX	XXX
38380J-DW-5	GNR_17-168 IS			4,5,6	1.A				4,000,000	84,209		(24,798)		1	0.577		MON	1.166	14,851	11/20/2017	12/01/2059
38380J-FE-3	GNR 17-169 IS		1	4.5.6	1.A		3.4420			301.993		(24,755)			0.588		MON	4.016		12/01/2017	01/01/2060
38380M-G5-4	GNR 19-14 IS		1	4.5.6	1.A		6.2470					(129, 191)			0.831		MON	2.055		01/25/2019	11/01/2060
	GNR 19-8 IS		1	4,5,6	1.A							(120, 131)			0.867		MON		8,659	01/25/2019	11/01/2060
	GNR 21-88 IS		1	4,5,6	1 A		6.2030			4.775.039		(1.217.794)	232 434		0.787	2.725				05/12/2021	09/01/2062
1 JUJU ID-E1-9	TURE & FOU TO	1			1 I.A		1 0.2030	1	1	1	1	1 (1.41/./94)	1	1		1 4.120	I MUN	140.310			103/ 0 1/ 2002

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 Codes 6 7 Fair Value 10 11 Change in Book/Adjusted Carrying Value Interest Dates															
1	2	es	6	7	F	air Value	10	11	usted Carryin	g Value			l	Dates							
		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							
					and		Rate					Current	Other-	in							
		С	1		SVO		Used to			Book/	Unrealized	Year's	Than-					Admitted			Stated
			e		_									Book/					A		
CUSIP		o d	1	DI	Admini-	A -41	Obtain	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Rate	Effective	When	Amount	Amount Received		Contractual
	Description		g		strative	Actual	Fair			Carrying	Increase/	tization)	Impairment	Carrying		Rate		Due and		A	Maturity
Identification		е	n .		Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	Subtotal - Bonds - U.S. Governments	- Comme	ercial	Mortgage	e-		1001								2007	100/	1004			2007	2004
Backed Sec						6, 135, 185	XXX	4,893,408		5,161,242		(1,418,539)	232,434		XXX	XXX	XXX	53,204	659,565	XXX	XXX
	. Total - U.S. Government Bonds					507,631,599		371,676,964	605,783,476	508,606,793		125, 160	232,434		XXX	XXX	XXX	1,845,059	10,469,976	XXX	XXX
	ABU DHABI (EMIRATE OF)		D		1.0 FE	4,956,210		4,771,140	5,000,000	4,977,288	-	4,330			3. 125	3.228	A0			10/27/2017	10/11/2027
P3143N-AQ-7	CODELCO INC	[υ		1.F FE		82.4720	494,829	600,000	568,045	-	984			4.250	4.668	JJ	11,617	25,500	05/27/2015	07/17/2042
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE		υ	1	1.G FE	8,202,164		7,781,507	8,300,000	8,246,962	-	10,286			3.625		FA	125,365	300,875	04/30/2018	08/01/2027
P3143N-AY-0	CORPORACION NACIONAL DEL COBRE DE	[υ	1	1.F FE		93.7530 .	281,259		299,274	-	143			3.625	3.683	FA	4,531	10,875	01/17/2018	08/01/2027
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS		υ	2	1.G FE			347,201		394, 153	-	121			5.000	5.106	JJ	8,667	20,000	01/19/2017	01/25/2047
29446M-AB-8	EQUINOR ASA	[υ	I	1.D FE	8,447,137		8,000,561	8,455,000	8,450,066		767			3.625	3.636	MS			12/19/2018	09/10/2028
344593-AF-5	FONDO MIVIVIENDA SA	····· ·	υ	1	2.A FE	518,440		491,274	520,000	518,634		194			4.625	4.693	AO	5,278	12,025	04/22/2022	04/12/2027
69377F-AC-0	FREEPORT INDONESIA PT	<u>[</u>	υ	٠	2.C FE		87.3010 .		9,400,000	9,400,000	·····				6.200	6.200	A0	124,654	291,400	04/07/2022	04/14/2052
445545-AQ-9	HUNGARY (GOVERNMENT)	اا	υ		2.B FE	538,530	93.6800 .	543,344	580,000	539, 190		660			5.500	6.375	JD	1,329		09/20/2022	06/16/2034
74445P-AE-2	INDONESIA ASAHAN ALUMINIUM PERSERO	اا	υ	2	2.0 FE			904,763	920,000	970,714		(20,556)			4.750	2.347	MN	5,584	43,700	05/13/2021	05/15/2025
46513Y-JH-2	ISRAEL (STATE OF)	[υ		1.E FE		94.7500 .	554,288	585,000	582,737	·····	406			3.250	3.334	JJ		19,013	01/10/2018	01/17/2028
501499-AB-3	KUWAIT STATE OF (GOVERNMENT)	اا	υ		1.E FE	4, 172, 800	97.0010 .	3,928,524	4,050,000	4, 109, 374		(12,972)			3.500	3. 126	MS	39,769	141,750	10/17/2017	03/20/2027
68341P-AA-7	OOREDOO INTERNATIONAL FINANCE LTD	····· ·	υ		1.G FE	193,640	96.7360 .	193,471	200,000	197,044		774			3.750	4.212	J∪	188	7,500	03/28/2018	06/22/2026
698299-AW-4	PANAMA (PEPUBLIC OF)	ا	υ		2.B FE		. 104. 1550	208,310	200,000	244,388		(2,756)			6.700	4.319	JJ	5,769		05/23/2017	01/26/2036
698299-BB-9	PANAMA REPUBLIC OF (COVERNMENT)	ا	υ		2.B FE		72.1810 .	144,361		197,665		(763)			4.300	4.371	A0	1,481		04/05/2018	04/29/2053
698299-BG-8	PANAMA REPUBLIC OF (GOVERNMENT)	···· ··· ··· ˈ.	υ	1			76.8020 .	,		. ,		,			-	4. 157	MIN		27,000	05/14/2019	
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)	ا ا	υ	· ······ ·	2.B FE	4,626,650	64.4130 .	4,251,284	6,600,000	4,631,917		5,267			3.870	5.858	JJ	112,101		09/09/2022	07/23/2060
715638-DF-6	PERU (REPUBLIC OF)	ا ۱۰۰۰ ۱۰۰۰	υ	· ······	2.B FE		82.7230 .	438,431	530,000	442,936					2.783	5.315	JJ	6,474	40.445	09/14/2022	01/23/2031
715638-AU-6	PERU (THE REPUBLIC OF)	····- ··· ··· [υ		2.B FE		. 105.2980 .	200,066	190,000	238,809	·····	(2,759)			6.550	4.021	MS	3,699		05/30/2017	03/14/2037
71568P-AC-3	PERUSAHAAN LISTRIK NEGARA		υ			350,800	96.0000 .	307,200	320,000	344,200		(5,204)			4. 125	2.297	MN		13,200	09/21/2021	05/15/2027
718286-CT-2	PHILIPPINES (REPUBLIC OF)	ا ا ا	υ		2.B FE		. 105.7900 .		1,590,000	1,584,208		91			5.609	5.656	AO		007.005	10/11/2022	04/13/2033
731011-AU-6	PULANU (HEPUBLIC UF)	ا	υ		1.G FE		95.7800 .	, , , , , ,	8,850,000	8,743,933					3.250	3.642	AO	* * * * * * * * * * * * * * * * * * * *	287,625	05/10/2018	04/06/2026
74727P-AX-9 80413T-AE-9	QATAR (STATE OF)	ا	υ		1.D FE	1,330,250	95.3730			1,318,014 5,419,336		(2,969)			4.500	4.206	A0 MS	11,050		07/27/2018	04/23/2028
	SAUDI ARABIA (KINGDOM OF)	, ا ا	D		1.F FE 1.F FE	5,393,900	98.6510		5,450,000	5,419,336		5,2/4			4.000	-	MS			04/11/2018	03/04/2028
80413T-AG-4 M6320U-AC-3	CAUDI ADADIA (KINCDOM OF)	اا	υ		1.F FE 1.E FE	213,007	88.6250	212,099	215,000	214,283					4.500	4 . 154	AO			04/11/2018	
	SP POWERASSETS LTD	ا	υ		1.E FE 1.B FE					400,444					3.000	4.492	MS			10/23/2019	10/26/2046
	STATE GRID OVERSEAS INVESTMENT (20	ا ۱۰۰	D		1.B FE		95.3750		4.085.000			1,380			3.500	3.559	MN			03/26/2018	09/26/2027
	STATE GRID OVERSEAS INVESTMENT (20		n	1	1.E FE					4,075,078		181			4.250		MN			03/26/2018	05/04/2027
	STATE GRID OVERSEAS INVESTMENT (20	'	D	1	1.E FE	5,014,130	95.3750	4,768,735	5.000.000	5,007,115		(1.494)			3.500	3.464	MN			12/22/2017	05/02/2028
31424E-AE-2	UAE INTL GOVT BOND	ا ا ا	D	١	1.E FE		99.8190	4,768,735	4.200.000	4,200,000		(1,494)			4.951	4.951	III			06/23/2022	05/04/2027
		ents - lee	uer O	hlination		81.072.014		76,576,317	83,280,000	81.178.121		16.083			XXX	XXX	XXX	950,466	2,454,439	XXX	XXX
•						81,072,014		76,576,317	83,280,000	81, 178, 121		16,083			XXX	XXX	XXX	950,466 950,466	2,454,439	XXX	XXX
	CALIFORNIA ST	C	ı	1	1055	4,634,740		4,130,386	3,300,000		+	(40, 137)			7.550	4.822	A0	950,466			
13063A-5G-5 19633S-AB-9	COLORADO BRIDGE ENTERPRISE				1.0 FE	4,634,740	. 125. 1630			4,304,424		(40, 137)			6.078	6.078	MU	62,288		02/19/2013	04/01/2039
	COLORADO BRIDGE ENTERPRISE	C			1.0 FE		. 107.7830 .			495,000						5.001	JD				
	MASSACHUSETTS ST TRANS FD REV	C			1.0 FE				2.060.000	990,000		(2.830)			6.078	4.812	JD			12/02/2010	12/01/2040
	Massachusetts stithans for hev		Door :			2, 156, 183	. 103.2390 .	2, 126, /30	2,060,000	2, 132,645		(2,830)			3./31	4.812	JD	68,868	59,029	02/ 19/2013	00/01/2040
Obligations	. Subiolai - Dollus - U.S. States, Territo	mes and i	FUSS	25510115 -	- issuei	0.075.000	xxx	7 057 000	0.045.000	7 000 000		(40,007)			XXX	xxx	XXX	100 700	200 252	XXX	XXX
	. Total - U.S. States, Territories and Po	nannier	o Don	do		8,275,923		7,857,688	6,845,000	7,922,068 7,922,068		(42,967)				XXX	XXX	168,763	368,352	XXX	XXX
	,	ssessions	o DOU	ius I	1.0 FE	8,275,923		7,857,688	6,845,000			(42,967)			XXX	5.707		168,763	368,352 212,300	02/01/2018	07/01/2034
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVI	J			I.U FE	3,720,000	. 104.5/50 .		3,720,000	3,720,000	l l.		1		15./0/	15./0/	I JJ	1 106 . 150	1212.300	02/01/2018	10//01/2034

SCHEDULE D - PART 1

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

								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													
1	2	des	6	7	į F	air Value	10	11	in Book/Adj	usted Carryin	g Value			I	Dates						
	1	3	4	5	1	į į	8	9			12	13	14	15	16	17	18	19	20	21	22
	'				NAIC																
	'				Desig-	,															
	'				nation,		1														
	'				NAIC		1							Total							
	'						1														
	'		_		Desig-		1							Foreign							
	'		F		nation		1						Current	Exchange							
	'		0		Modifier	r	1						Year's	Change							
	'		r		and		Rate					Current	Other-	in							
	'	С	е		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			Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
736688-FN-7	PORTLAND ORE CMNTY COLLEGE	_	+	Cital	1.B FE	_		2.689.578	2.685.000	2.685.000	(Decrease)	71001011011	rtcccgmzca	Value	4.810		JD	10.762	129,149	02/01/2018	
								, .,.	, .,								JD	,			06/01/2027
745291-SX-3	PUERTO RICO PUBLIC FINANCE CORP		<u> </u>	<u> </u>	1.A		. 111.0630	111,063	100,000	113, 183		(1,567)			5.500	2.442	FA	2,292	2,750	05/31/2022	08/01/2027 .
	9. Subtotal - Bonds - U.S. Political Subdivisi	ions	- Issu	er Obliga	ations	6,519,750		6,690,831	6,505,000	6,518,183		(1,567)			XXX	XXX	XXX	119,204	344, 199	XXX	XXX
0709999999	9. Total - U.S. Political Subdivisions Bonds					6,519,750	XXX	6,690,831	6,505,000	6,518,183		(1,567)			XXX	XXX	XXX	119,204	344, 199	XXX	XXX
02765U-DN-1	. AMERICAN MUN PWR OHIO INC	C			1.F FE		. 103.9840	10,668,799	10,260,000	12,162,468		(42,617)			5.939	4.648	FA	230, 196	609,341	02/01/2018	02/15/2047 .
04352E-AA-3	ASCENSION HEALTH			. 2	1.B FE		85.7110	1.525.650	1,780,000	1.780.000					2.532	2.532	MN	5.759	45,070	10/16/2019	11/15/2029 .
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL BRDG	c	I		1.D FE		. 116.8420	2,009,689	1,720,000	2,180,324		(17.106)			6.918	4.645		29,747	118,990	08/18/2015	04/01/2040
130911-XH-8	CALIFORNIA STWIDE TXBL PENS AMBAC		1		1.E FE			2,468,032	2.460.000	2.460.000					5.896	5.896	-	12.087	145,042	02/01/2018	06/01/2024
167725-AF-7	CHICAGO ILL TRAN AUTH				1.C FE			9.881.199	8.915.000	9.985.579		(33.299)			6.899	5.811		51.254	615,046	02/01/2018	12/01/2040
167725-AC-4	CHICAGO ILL TRANSIT AUTH				1.0 FE				730.000			(33,299)			6.899	5. 190	-	4 197	50,363	05/29/2013	12/01/2040
												(4,794)						,			
20268J-AC-7	. COMMONSPIRIT HEALTH			2	1.G FE			4,686,432	6,025,000	6,025,000					4 . 187	4. 187	-	63,067	252,267	08/07/2019	10/01/2049
207758-KM-4	. CONNECTICUT ST SPL TAX OBLIG	C			1.D FE			884,056	870,000	870,000					5.459		MN	7,916	47,493	10/28/2010	11/01/2030
231266-GC-5	. CURATORS UNIV MO SYS FACS REV	C			1.B FE			1,786,760	1,665,000	1,665,000					5.792	5.001		16,073	96,437	12/09/2010	11/01/2041
235417-AA-0	DALLAS TEX CONVENTION CTR HOTEL DE			. 1	2.A FE			7,082,437	6,510,000	8,403,947		(60,345)			7.088	4.747		230,714	461,429	02/01/2018	01/01/2042
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX REV				1.B FE	600,000	. 104.0380	624,230	600,000	600,000					5.582	5.582	JD	2,791	33,492	12/03/2010	12/01/2035
358266-CB-8	. FRESNO CNTY CA TXBL PENS 04A FGIC				1.E FE	3,238,402	92.0810	4,281,785	4,650,000	4,250,829		228,806			0.000	5.546	N/A			02/01/2018	08/15/2024
358266-CJ-1	FRESNO CNTY CA TXBL PENS 04A FGIC				1.E FE		62.0190	15, 104, 727	24,355,000	15,039,044		817,795			0.000	5.604	N/A			02/01/2018	08/15/2031
38122N-B7-6	. GOLDEN ST TOBACCO SEC CORP				1.D FE		92.5590	9,718,695	10,500,000	10.575.871		(2.464)			3.000	2.957	JD	26.250	315,075	10/07/2021	06/01/2046
38122N-D4-1	GOLDEN STATE TOBACCO SECURITIZATIO			1	1.G FE	3,759,525		2,977,456	3,735,000	3.757.323		(2,117)			3.487	3.409	-	10.853	125, 175	12/17/2021	06/01/2036
38122N-D5-8	GOLDEN STATE TOBACCO SECURITIZATIO			1	1.G FE	3,565,630	74.8950		3,555,000			(906)			3.714	3.678	-	11,003	126,898	12/09/2021	06/01/2041
45200F-CE-7	ILLINOIS FIN AUTH-THEORY & COMPUTI			1	1.0 FE			9,108,528	8,720,000	8,720,000		(300)			6.286		JJ	274,070	548,139	02/01/2018	07/01/2033
626207-YM-0	MUNICIPAL ELEC AUTH GA - BABS				1.6 FE					303.266		(347)						4.426			
								287, 171	266,000			,			6.655	5.718			17,702	03/18/2019	04/01/2057
64972F-L2-0	. NEW YORK N Y CITY MUN WTR FIN	C			1.B FE	, ,		6,657,834	6,000,000	7,469,059		(48,293)			6.011	4. 162	-		180,330	02/19/2013	06/15/2042
67704L-AA-9	. OGLETHORPE PWR CORP GA 1ST MTG				2.A FE			13,733,923	13,900,000	13,900,000					5.534	5.534		384,613	769,226	02/01/2018	01/01/2035
677632-MV-0	. OHIO STATE UNIVERSITY				1.C FE	6,062,864	. 100.2620	5,313,907	5,300,000	5,909,080		(23,840)			4.910		JD	21,686	260,230	09/21/2015	06/01/2040
702274-AW-1	. PASADENA CALIF PUB FING AUTH L	C			1.0 FE		. 117.3540	6,589,427	5,615,000	6,808,673		(32, 102)			7 . 148	5.404		133,787	401,360	06/07/2013	03/01/2043
73358W-EK-6	PORT AUTH N Y & N J	C			1.D FE			1,602,758	1,700,000	1,742,990		(709)			4.926	4.762		20,936	83,742	01/13/2012	10/01/2051
74526Q-VV-1	. PUERTO RICO ELEC PWR AUTH PWR				1.B FE		. 102.1620	306,486		311,978		(7,739)			5.250	2.521	JJ	7,875	15,750	06/20/2018	07/01/2024 .
74526Q-LU-4	PUERTO RICO ELEC PWR AUTH PWR REV			. 2	1.E FE		. 100.5940	442,613	440,000	440,000					5.000	5.000	JJ	11,000	22,000	06/20/2018	07/01/2024
74526Q-LW-0	PUERTO RICO ELEC PWR AUTH PWR REV			. 2	1.F FE			116,471	120,000	120,000					4.250	4.250	JJ	2,550		07/22/2022	07/01/2027 .
74526Q-PQ-9	PUERTO RICO ELEC PWR AUTH PWR REV	l	.1		6. FE			9,960	10.000	9.960	(326)	(13)	l	i	5.250	4.869				06/06/2022	07/01/2032 .
74526Q-PS-5	PUERTO RICO ELEC PWR AUTH PWR REV		1		6. FE			29,862	30.000	29.862	(1 007)	(31)			5.250		JJ			06/06/2022	07/01/2034
752123-JH-3	RANCHO CUCAMONGA REDEV TAX ALLOC		1	1	2.B FE			10 ,756 ,509	10,280,000	10,280,000	(1,007)	(31)			6.262	6.262		214,578	643,734	02/01/2018	09/01/2031
759136-QP-2	REGIONAL TRANSN DIST COLO SALES				1.0 FE				3,500,000	3,500,000					5.844	4.380	MAI			11/10/2010	
					1.0 FE											3.238	ININ				11/01/2050
79467B-DX-0	. SALES TAX SECURITIZATION CORP			1				' '	11,665,000	, .,					3.238			, .		12/09/2021	01/01/2042
79765R-TK-5	. SAN FRANCISCO CA CITY & CNTY WTR	C			1.D FE			4,302,253	3,990,000	4,893,816		(33,566)			6.000		MN	39,900	239,400	02/01/2018	11/01/2040 .
882484-AA-6	. TEXAS HEALTH RESOURCES				1.C FE			5, 137, 136	6,038,000	6,038,000					4.330	4.330			261,445	02/01/2018	11/15/2055 .
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY			. 1	1.F FE	6,594,640	71.3080	4,680,677	6,564,000	6,594,249		(391)			3.847	3.823		42,086	188,686	01/27/2022	11/01/2057
914453-AA-3	UNIVERSITY OF MIAMI				1.G FE			5,495,652	6,744,000	6,744,000					4.063	4.063	-	68,502	132,438	03/31/2022	04/01/2052
915137-5R-0	UNIVERSITY TEX UNIV REVS	C	<u> </u>	<u>. </u>	1.A FE		98.8300	988,302	1,000,000	1, 113, 633		(2,833)			4.794	4.043	FA	18,111	47,940	02/19/2013	08/15/2046 .
0819999999	9. Subtotal - Bonds - U.S. Special Revenue	s - Is	suer (Obligatio	ns	177,980,711	XXX	165,435,339	180,512,000	180,788,017	(1,333)	733,091			XXX	XXX	XXX	2,399,787	7,258,128	XXX	XXX
20753X-AB-0	CAS 22-R03	l	.T	4.5	2.B				5,625,000	5,625,000	, ,,				7.428	7.428		5,803	218,274	03/21/2022	03/25/2042
20753Y-CK-6	CAS 22-R04		1	4.5	2.C		99.6260	5,093,419	5.945.455	5,976,345		(4.266)			7.028		MON	5.803		04/26/2022	03/25/2042
31288F-6X-7	FGOLD 30YR			4,5	1.A		. 101.6060					(4,200)			6.000		MON				03/25/2042
3128KR-WQ-3	FGOLD 30YR			. 4	1.4		. 101.0000	8.753	8 . 434	001					6.000		MON	4	42	01/11/2005	10/01/2036

SCHEDULE D - PART 1

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

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		Coc	les	6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value						I		Dates		
		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 n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31292G-Y5-9		-	- "	Ullai	,				855		(Decrease)			value				Accided			
31292G-Y5-9 31292H-4H-4	FGOLD 30YRFGOLD 30YR			4	1.A			871		866		(2)			7.000	6.393			54	02/22/1999	03/01/2029
				4		147,341	. 102.2350	152,830	., .			(84)					-		7,305	01/12/2004	12/01/2033
31292H-SQ-8	FGOLD 30YR	·		4	1.A	6,067	. 103.5280	6,077	5,870	6,061		J1			6.000	5.012		29		01/11/2005	11/01/2032
31296J-TJ-5	FGOLD 30YR	·		4		157,337	. 100 . 4480	156,866	156, 165	157, 106		20			5.500		MON	/16	8,533	10/30/2003	06/01/2033
31296M-2N-8	FGOLD 30YR	·		4	1.A		. 103.5320	178,958	172,853	180,585		160			6.000	4.728	-			03/30/2009	09/01/2033
31296P-TL-6	FGOLD 30YR	·		4	1.A	89,051	. 100.4780	88,851	88,429	88,933		J 11			5.500	5.335		405	4,667	10/30/2003	10/01/2033
31296S-AC-0	FGOLD 30YR	·		4	1.A		. 101.9880		3,588	3,708		3			6.000	5.059			213	01/11/2005	01/01/2034
31296U-EU-1	FGOLD 30YR	·		4	1.A		. 101.6420	6,373	6,270	6,528		8			6.000		MON	31		01/11/2005	03/01/2034
31297A-3S-1	FGOLD 30YR	·		4	1.A		. 100.7540	261,010	259,057	251,910		(293)			5.000	5.786		1,079	12,881	06/10/2004	06/01/2034
31297A-3T-9	FGOLD 30YR			4	1.A	198,754	. 100.3360	208,375	207,678	201, 165		(276)			5.000	5.896	-	865	10,096	06/10/2004	06/01/2034
31297A-5J-9	FGOLD 30YR			4	1.A		. 100.7540	359,354	356,664	346,999		(379)			5.000	5.772		1,486	17,688	06/10/2004	06/01/2034
31297A-5K-6	FGOLD 30YR			4	1.A		. 100.7550	369,860	367,090	356,787		(425)			5.000		MON	1,530	17,941	06/10/2004	06/01/2034
31297B-AM-4	FGOLD 30YR			4	1.A		. 100.7540	103,095	102,324	99,501		(117)			5.000	5.786		426	5,033	06/10/2004	06/01/2034
31298F-JL-7	FGOLD 30YR			4	1.A		99.8590	3,968	3,974	3,956		3			7.000	7.179		23	276	12/06/2000	01/01/2031
3128L0-YL-0	FGOLD 30YR ALT-A			4	1.A	3,951	. 102.7890	3,910	3,804	3,980		17			6.500	5.348		21	246	01/15/2008	11/01/2037
31283H-QX-6	FGOLD 30YR GIANT			4	1.A	4,227	. 103.5250	4,234	4,090	4,227					6.000		MON	20	241	01/11/2005	03/01/2032
31283H-UA-1	FGOLD 30YR GIANT			4	1.A		. 103.5270	5,909	5,708	5,901		2			6.000		MON	29	336	01/11/2005	12/01/2032
31283H-XH-3	FGOLD 30YR GIANT			4	1.A		. 103.3360	5,023	4,861	5,030		3			6.000	4.990		24	287	01/11/2005	06/01/2033
31283H-Y5-8	FGOLD 30YR GIANT			4	1.A		. 103.7350	85,870	82,778	86,521		55			6.500	5. 183		448	5,238	11/10/2004	12/01/2033
3128M5-LF-5	FGOLD 30YR GIANT			4	1.A	102,644		99,736	94,048	109, 105		1,744			6.500		MON	509	6,030	07/12/2010	12/01/2037
3128M7-BX-3	FGOLD 30YR GIANT			4	1.A	19,532		19,206	18,549	20,284		298			6.000	3.993		93	1,093	08/24/2009	12/01/2038
3128JR-LE-4	FHLMC 1YR CMT ARM			4,5	1.A	1,331,479		1,261,285	1,244,554	1,309,257		(3,411)			4.064	2.639		7,987	31,562	06/13/2012	04/01/2034
3132WP-LD-7	FHLMC GOLD 30YR			4	1.A	310,219		290,734	313,402	308,690		(1,185)			3.500	3.738		914	10,721	09/11/2018	07/01/2047
3132XX-MY-2	FHLMC GOLD 30YR			4	1.A		92.7150	618,307	666,889	656 , 185		(3,523)			3.500	3.752		1,945	22,938	09/11/2018	03/01/2048
3132Y1-UJ-5	FHLMC GOLD 30YR			4	1.A	1,217,388		1,147,655	1,173,033	1,252,628		29,684			4.500	3.453		4,399	51,168	09/11/2018	08/01/2048
3133TH-A5-6	FHR_2104			4	1.A		. 101.5950	447,677	440,647	447,110		(713)			6.000	5.273		2,203	25,795	03/30/2009	12/01/2028
31362J-UN-3	FN 6/12 11TH COFI ARM			3	1.A	2,819		2,889	2,894	2,859		4			4. 158	4.789		10	113	03/16/1989	06/01/2028
31418M-VX-7	FNMA 15YR			4	1.A			33	32	33					5.000	2.061				06/15/2010	02/01/2024
31418T-XF-9	FNMA 15YR	·		4	1.A	1, 114		1,061	1,063	1,084		(7)			4.500	2.505		4	44	02/02/2011	05/01/2025
31418U-2M-5	FNMA 15YR	·		4	1.A	6, 154		5,838	5,876	5,979		(32)			4.500	2.767	-	22	247	02/02/2011	06/01/2025
31419A-BJ-5	FNMA 15YR	·		4	1.A		. 100.5680	116,534	115,875	118,427		(860)			5.000		MON	483	5,342	07/23/2010	06/01/2025
31419A-HL-4	FNMA 15YR	·		4	1.A		99.8090	4,960	4,969	5,051		(23)			4.500		MON	19	206	02/02/2011	08/01/2025
31371J-L4-4	FNMA 30YR			4	1.A	1,501			1,456	1,569		(6)			8.000	5. 139		10	115	04/01/2001	06/01/2030
31371J-XA-7	FNMA 30YR			4	1.A	4,703		4,816	4,602	4,805		(10)			7.500	5.908		29	342	04/18/2001	03/01/2031
31371K-HY-0	FNMA 30YR	·		4	1.A	10,017	. 104.8470	10,579	10,090	9,987		3			6.500	6.846		55	644	12/07/2001	01/01/2032
31371L-CD-9	FNMA 30YR	.		4	1.A	.,	. 100.9080	3,086	3,058	3, 162		4			5.000	4.058	-	13	150	05/01/2009	09/01/2033
31371L-DH-9	FNMA 30YR	.		4	1.A	86,363			85,787	86,304		18			5.500	5.326		393	4,632	09/22/2003	10/01/2033
31382S-GP-0	FNMA 30YR	.		4	1.A	20,053	. 104.9860	20,325	19,360	20,727		(120)			6.500	3.541	-	105	1,247	09/12/2002	04/01/2029
31383P-2X-3	FNMA 30YR	.		4	1.A	1,771	99.7350	1,743	1,747	1,763		(2)			7.000	6.631		10	114	04/01/2001	09/01/2029
31383R-FV-9	FNMA 30YR	.		4	1.A		. 102.4540	5,235	5,110	5,006		8			6.500	7.379	-	28		12/06/2000	08/01/2029
31385J-GG-7	FNMA 30YR	.		4	1.A		. 103.3070	12,818	12,408	13,351		(5)			6.500	4. 166		67	792	10/29/2002	06/01/2032
31386E-C4-8	FNMA 30YR	.		4	1.A		. 102.4540	14, 178	13,838	14,332		(14)			6.500	5.265		75		10/21/2002	04/01/2031
31386H-MR-9	FNMA 30YR	.		4	1.A		99.9790	412	412	428					7.500	5.448	-	3	30	04/18/2001	01/01/2031
31386M-ZB-9	FNMA 30YR	.		4	1.A		. 103.4940	10,657	10,297	10,496		(9)			6.500	5.779		56	653	09/28/2001	10/01/2030
31386P-UJ-0	FNMA 30YR	.		4	1.A	2,201	99.7770		2, 154			(11)			7.500	6.017	MON	13	159	04/18/2001	01/01/2031

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece											
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			l)	nterest		Da	tes
		3		5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC												-				
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			_		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0		and		Rate					Current	Other-	in							
		С	'		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			e		Admini-		Obtain				Valuation	(Amor-				⊏ffo otive		Amount	Amazunt		
CLICID		0		D		A -41	-		D	Adjusted			Temporary	Adjusted	D-4-	Effective			Amount		Contractual
CUSIP	D . ::	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
31386R-KK-4	FNMA 30YR			4	1.A	11,002			10,766	11,223		(23)			7.500		MON	67	794	04/18/2001	02/01/2031
31389C-Q8-5	FNMA 30YR			4	1.A	1,454	. 102.4540		1,443	1,462					6.500	6.059	-	8	92	11/29/2001	12/01/2031
31390K-CM-8	FNMA 30YR	·	· ······	4	1.A	292			285	285		(16)			7.000		MON	2	11	05/09/2002	06/01/2032
31390K-WQ-7	FNMA 30YR	·	.	4	1.A	34, 188			33,022	34,825		(4)			6.500		MON	179	2, 127	10/29/2002	08/01/2032
31390P-GK-7	FNMA 30YR	·	.	4	1.A		. 103.3430	30,499	29,512	31,995		(6)			6.500	3.964		160	1,863	02/14/2003	08/01/2032
31391U-J2-2	FNMA 30YR			4	1.A	7,047	. 102.4540	6,894	6,729	7,213		3			6.500		MON	36	402	01/09/2003	01/01/2033
31391W-5H-0	FNMA 30YR			4	1.A	8,567	. 100.0110		8,320	8,608		11			5.000		MON	35	412	05/01/2009	04/01/2033
31400J-PF-0	FNMA 30YR		.	4	1.A		. 101.5450		2,599	2,705		4			5.000		MON	11	128	05/07/2009	05/01/2033
31400J-SJ-9	FNMA 30YR		.	4	1.A	4,351	. 101.4060	4,283	4,224	4,375		6			5.000	3.966		18	205	05/07/2009	02/01/2033
31400Q-TN-3	FNMA 30YR			4	1.A	6,977			6,931	6,974		2			5.500		MON	32	373	03/21/2003	04/01/2033
31400R-NT-4	FNMA 30YR			4	1.A		99.9610		14,644	16,514		(17)			7.000		MON	85	1,013	03/04/2003	02/01/2033
31400T-B2-2	FNMA 30YR			4	1.A	580		578	576	580					5.500		MON	3	29	03/21/2003	05/01/2033
31401B-NS-0	FNMA 30YR			4	1.A		. 102.9750	24,921	24,201	24,367		4			5.500	0.20.	MON	111	1,308	03/21/2003	04/01/2033
31401N-4U-0	FNMA 30YR			4	1.A	32,377	. 101.7620	31,747	31, 197	32,934		78			5.000		MON	130	1,520	10/30/2009	09/01/2033
31402C-PL-0	FNMA 30YR			4	1.A		. 102. 1210		16, 188	16,751		25			5.000	4.042	MON	67	794	05/01/2009	11/01/2033
31402C-U6-7	FNMA 30YR			4	1.A	4,800	. 102.1190	4,761	4,662	4,824		8			5.000	4.057	MON	19	228	05/01/2009	03/01/2034
31402E-AQ-1	FNMA 30YR			4	1.A	4,886	. 100.4950	4,766	4,743	4,946		9			5.000	3.803	MON	20	230	05/07/2009	07/01/2033
31402K-CE-2	FNMA 30YR			4	1.A	2,331	. 102.1190	2,311	2,263	2,338		3			5.000	4.070	MON	9	111	05/07/2009	08/01/2033
31403F-JW-5	FNMA 30YR			4	1.A	178,579	. 102.2550	181, 134	177, 140	178,058		25			5.500	5.350	MON	812	9,662	10/30/2003	10/01/2033
31404M-6Q-6	FNMA 30YR	.		4	1.A	2,387	. 100.3040		2,435	2,393					5.500	6.008	MON	11	131	06/10/2004	06/01/2034
31405A-TY-9	FNMA 30YR	.		4	1.A	53,457	. 103.2850	56,321	54,530	53,613		(43)			5.500	5.978	MON	250	2,974	06/10/2004	06/01/2034
31408E-G5-5	FNMA 30YR			4	1.A	31,813	. 103.6120	34,042	32,855	31,557		(110)			5.500	6.567	MON	151	1,758	07/22/2008	01/01/2036
31410F-Z9-9	FNMA 30YR			4	1.A	193,271	. 104.3980	182,856	175, 153	208,874		3,766			6.000	1.780	MON	876	10,305	07/28/2011	03/01/2037
31412N-SL-1	FNMA 30YR			4	1.A	25, 481	. 103.4270	24,984	24, 156	26,614		385			6.000	3.798	MON	121	1,446	10/09/2009	12/01/2038
31413U-TQ-2	FNMA 30YR			4	1.A		. 104.3990	5, 152	4,935	5,302		50			6.000	4.260	MON	25	287	08/24/2009	12/01/2037
31416B-VH-8	FNMA 30YR	.		4	1.A		. 102. 1200	18,733	18,344	19, 113		54			5.000	3.913	MON	76	899	05/07/2009	12/01/2034
31418M-A2-8	FNMA 30YR			4	1.A	25,078	. 103. 1710	24,818	24,055	25,489		111			5.500	4. 113	MON	110	1,300	08/20/2009	08/01/2037
3138W5-KA-5	FNMA 30YR		.	4	1.A	17,558	90.9890	15,933	17,511	17,559		10			3.000		MON	44	518	11/20/2014	03/01/2043
3138W6-GB-6	FNMA 30YR		.	4	1.A	18,017		16,353	17,972	18,021		11			3.000		MON	45	531	11/20/2014	05/01/2043
3138WM-XK-2	FNMA 30YR		.	4	1.A	38 , 106	90.9880	34,580	38,005	38,106		22			3.000	2.957	MON	95	1, 126	11/20/2014	03/01/2043
3138WP-G2-4	FNMA 30YR	.	.	4	1.A		90.9870	73,830	81,143	81,384		55			3.000	2.952	MON	203	2,399	11/20/2014	04/01/2043
3138WQ-A2-8	FNMA 30YR		.[4	1.A	14,522		13, 188	14,495	14,526		7			3.000	2.965	MON		428	11/20/2014	05/01/2043
3138WQ-AY-8	FNMA 30YR		.[4	1.A			34,542	37,964	38.060		22			3.000		MON	95	1. 121	11/20/2014	05/01/2043
3138WT-RV-0	FNMA 30YR		. [4	1.A	14,424		13,096	14,393	14,428		8			3.000		MON			11/20/2014	06/01/2043
3138WT-US-3	FNMA 30YR			4	1.A		90.9890			27.016		17			3.000		MON	67	798	11/20/2014	04/01/2043
3138X2-RR-7	FNMA 30YR		.1	4	1.A	30.905		28.063	30.843	30.909		15			3.000		MON	77	911	11/20/2014	08/01/2043
3138X2-YC-2	FNMA 30YB	. [4	1.A		90.9880	7,566		8.335		5			3.000	2.962		21	245	11/20/2014	07/01/2043
31402R-UN-7	FNMA 30YR	1		4	1.A	13.199			12,661	13.409					5.500		MON			08/20/2009	02/01/2035
31417E-ZA-2	FNMA 30YR		1	4	1.A		90.9880	7,849		8.646		4			3.000		MON	22		11/20/2014	02/01/2043
31417F-VB-1	FNMA 30YB	T	1	4	1.A		90.9980	402.446	442.257	452.804		701			3.000		MON	1.106		02/16/2016	03/01/2043
31417G-TQ-9	FNMA 30YB		1	4	1.A			10.438	11,471	11.501		ρ.			3.000	2.958	-	29		11/20/2014	06/01/2043
31410G-NB-5	FNMA 30YR 10/20 INT FIRST		1	4	1.A				119.432	119.381		(6)			6.000		MON	597	7.119	11/20/2014	10/01/2037
3140KC-WV-0	FNMA 30YR LIMBS		1	4	1.A	3, 121, 803			2,993,638	3.138.923		17.051			2.500		MON	6,237	74,363	04/30/2020	04/01/2050
3140KT-TW-5	FNMA 30YR UMBS		1	4	1.A	715,003						161			1.500		MON	913	10,897	03/04/2021	03/01/2051
	FNMA 30YR UMBS		1	4	1.A	711.303			706.446	710,084		85			2.000	1.924		1 177		03/04/2021	03/01/2051

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

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	ates
		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	l	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
3140KT-XT-7	FNMA 30YR UMBS	.		4	1.A				2,276,265	2,340,635		(1,223)			2.000		MON	3,794	45,431	02/08/2021	11/01/2050
3140L3-QQ-7	FNMA 30YR UMBS	·		4	1.A		82.5430		1,180,312	1,219,168		(403)			2.000		MON	1,967	23,425	02/08/2021	02/01/2051
3140X4-7L-4	FNMA 30YR UMBS SUPER	.		4	1.A				1,534,550	1,753,995		64,517			3.500	1.648	-	4,476	52,207	02/08/2021	09/01/2049
3140X9-SL-0	FNMA 30YR UMBS SUPER	· · · · · ·	· ······	4	1.A		92.2130		901,648	985, 128		10,034			3.500	2.265		2,630	31,153	02/08/2021	01/01/2050
31359S-J3-5 31359S-JT-8	FNR_01-19	· · · · · ·		4	1.A		. 102.5800		61,300	62,895	-	(98) (10)			6.500				3,908	09/30/2002	05/01/2031
31359S-J1-8 31392C-KP-8	FNR_01-5	·		4	1.A		99.7850		29,573	29,790	-	(10)			7.000	6.701	MON		2,013	03/09/2001	03/01/2031
313920-KP-8 31392F-P9-2	FNR 02-82	· ···		٥	1.A										4.889		MON	61	1,551	12/30/2002	04/25/2032
31392F-P9-2 31394A-E2-8	FNR 04-69			3	1.A		. 100.5880			74,588	-	(262)		•	4.889	4.889			1,554	12/30/2002	12/25/2032
31396X-QJ-6	FNR 07-89			4	1.A		99.2720		183,945	183,248		43			4.969		MON		3,989	12/17/2009	09/25/2037
31397L-TB-5	FNR 08-49			4,5	1.A		97.8270					428			5.000		MON	715	8,377	02/08/2011	04/01/2038
35564K-UX-5	STACR 22-DNA3	.		4 5	1.E	6.730.770			6.730.770	6.730.770		420			6.828	6.828	-	6.383		04/11/2022	04/25/2042
082999999	. Subtotal - Bonds - U.S. Special Revenue	R	eside	ntial Mor		0,700,770	00.0100								0.020	0.020	more	,0,000	220,001	04/ 11/2022	04/20/2042
Backed Sec		00 - 11	COIGO	iiliai ivioi	igage-	37,741,073	XXX	35,477,497	37.118.951	37.898.834		111,924			XXX	XXX	XXX	75.102	1,253,763	XXX	xxx
3137B8-G6-8	FHMS K037 IS			4.5.6	1.A	150,948			07,110,001	20.054		(22,859)			2.207		MON	2.207		03/28/2016	01/01/2042
3137BE-VK-7	FHMS K040 IS	· · · · ·		4.5.6	1.A	4,000,721				739.232		(477.654)			2.037	4.992	-			10/31/2014	11/01/2042
3137BJ-P8-0	FHMS K046 IS			4,5,6	1.A		2.8230			90,987		(42,797)			1.509	5.950		4.025		06/09/2015	04/01/2043
3137BT-UQ-2	FHMS K061 IS	l	.	4.5.6	1.A	2,750,000				1.186.187		(277,347)			1.979		MON	31.715		01/20/2017	12/01/2044
3137FE-ZX-1	FHMS K076 IS	l	.	4,5,6	1.A					2,884,224		(547,772)			2.254	4.799	MON	57,487	699,482	05/24/2018	06/01/2046
3137FG-R6-4	FHMS_K078 IS			4,5,6	1.A		9.6940	562,246		578,538		(98,632)			2.212	5.000	MON	10,690	130,057	07/11/2018	06/01/2046
3137FJ-EL-9	FHMS_K081 IS	ļ		4,5,6	1.A		10.1730	417,085		418,027		(71,375)			2.236	4.750	MON	7,638	92,940	10/04/2018	09/01/2046
3137FK-SH-0	FHMS_K086	.		4,5	1.A	5, 149, 915	96.6900		5,000,000	5,094,095		(14,423)			3.859	3.499	MON	16,079	192,950	12/19/2018	11/01/2028
3137FL-6H-2	FHMS_K088 IS	ļ		4,5,6	1.A	7,330,640	11.3670	4,546,960		4,700,637		(734,011)			2.348	4.300	MON		952,065	03/04/2019	02/01/2047
3137FN-X8-8	FHMS_K097 IS			4,5,6	1.A	2,095,541	10.2430					(211,953)			2.018	3.450	MON	21,777	264,938	09/11/2019	09/01/2046
3137FV-NK-4	FHMS_K114 IS		.	4,5,6	1.A	3,575,882				2,770,907		(350,862)			2.736	4.100		38,754	471,752	08/13/2020	08/01/2048
3137FW-GA-2	FHMS_K115 IS		.	4,5,6	1.A					1,806,791		(223,282)			2.958	4.000		24,651	300,074	09/10/2020	09/01/2048
3137F6-2Q-9	FHMS_K118 IS		· ······	4,5,6	1.A					1,048,410	-	(124,016)			2.693	4.326		14, 137	172,086	10/21/2020	10/01/2048
3137FY-UM-6	FHMS_K128 IS		· ······	4,5,6	1.A	752,809				630,780	-	(75,972)			2.782		MON	7,765	100, 166	04/22/2021	04/01/2031
3137H1-YY-6	FHMS_K130 IS			4,5,6	1.A		19.1300			438,264	-	(47,961)			3.096	3.250		5, 161	62,815	08/05/2021	08/01/2048
3137H4-BS-8	FHMS_K133 IS		· ······	4,5,6	1.A	1,641,522				1,468,565	-	(152,945)			2.792	3.480		16,984	206,743	11/04/2021	09/01/2049
3137H4-CG-3	FHMS_K134 IS	· · · · · ·		4,5,6 4.5.6	1.A						-	(239,879)			2.660	3.750				11/18/2021	11/01/2031
3137H4-SL-5 3137BX-HE-5	FHNS_K136 ISFHNS_K153 IS			4,5,6	1.A		17.9500			937,983	-	(96,91/)			2.825		MON		130,869	12/16/2021	12/01/2031
3137BX-HE-5	FHMS_K153 IS	· ···		4,5,6	1.A							(663,957)			3.776	3.840	-			04/21/2017	11/01/2033
3137FJ-19-4 3137BT-U5-8	FHMS_K138 TS	1	1	4,5,6	1.A	1.841.083					-	(863,957)			1.874		MON			09/09/2019	12/01/2033
3137F4-X4-9	FHMS K731 IS	· ···	1	4.5.6	1.A		4.7160			143.267		(304,412)			2. 114	4.500		6.518		04/06/2018	05/01/2025
3137BW-FY-5	FHMS KW02 IS	1		4,5,6	1.A	1,012,183				443,269		(71,743)			2.114	11.721	-	11.901	144,795	03/24/2017	01/01/2027
3137FV-NQ-1	FHMS Q012 IS	1		4,5,6	1.A		21.9110			3,534,450		(583,249)			4. 120		MON	57, 142	731, 184	08/18/2020	09/01/2035
3137F7-2J-3	FHMS Q014 IS	1	1	4,5,6	1.A					490,935		(303,249)			2.793		MON	6.000	731, 184	11/13/2020	10/01/2055
3136AE-X6-9	FNA 13-M2	.[4.5	1.A		99.6690		30.432	30.432		58			2.389	2.652	-	61	406	06/12/2013	01/01/2023
	Subtotal - Bonds - U.S. Special Revenue	es - C	Comm	ercial Mo				20,001												-,,	1
Backed Sec					33-	61.053.503	XXX	39.151.599	5.030.432	41.563.014		(5.577.040)			XXX	XXX	XXX	610.483	7.488.844	XXX	XXX
	. Total - U.S. Special Revenues Bonds					276,775,288		240,064,434	222,661,383	260,249,865	(1,333)	(4,732,025)			XXX	XXX	XXX	3,085,372	16,000,735	XXX	XXX
	3M CO			1	1.E FE	2,109,262		, , , .	2,110,000	2,109,517	, ,,,,,,	69			3.375		MS		71,213	02/12/2019	03/01/2029
	ABBOTT LABORATORIES	1		1	1.E FE		. 111.7380		2.000.000	2.482.930		(23.319)		***************************************	6. 150	3.986			123.000	03/12/2013	11/30/2037

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			- 1	nterest		Da	tes
		3	4	5			8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreian							
			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	l 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
002824-AY-6	ABBOTT LABORATORIES	Ť	+ ''-	0.1.0.1	1.E FE	8,711,334	_	7,934,488	7,800,000	8,485,230	(200.0000)	(27, 179)	. tooogzou	74.40	5.300	4.542	MNI		413,400	03/05/2013	05/27/2040
00108W-AH-3	AEP TEXAS INC			1	2.A FE	3,060,44		2,878,779	3,070,000	3,064,039		968			3.950	3.990	ID			01/24/2019	06/01/2028
00817Y-AF-5	AETNA INC			ı	2.B FE			22,780,745	21,445,000	23,337,308		(102,581)			6.625		ID	63, 144		02/01/2018	06/15/2036
00817Y-AG-3	AETNA INC	1			2.B FE		. 107.2600	6,971,874	6.500.000	7,076,054		(102,581)			6.750	5.853	OD	19.500		02/01/2016	12/15/2037
00973R-AF-0	AKER RP ASA	· ···	D	1	2.B FE		87.9690		2,500,000	2,098,327		8 127			3.750	6.645				10/21/2022	01/15/2030
01185*-AA-3	ALASKA VENTURES LLC	· · · · ·	· v	'	2.0 PL							0, 12/			4.670	4.670			275,607	12/18/2017	06/30/2033
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN	· · · · ·		1	2.6 PL				3.100.000						3.950	5.709			213,007	09/27/2022	01/15/2028
018522-A@-1	ALLETE FIRST MTG BONDS SERIES 31			1	1.F			32,181,760	32.000.000	32,000,000		10,220			5.690	5.690				02/01/2018	03/01/2036
018522-K@-0	ALLETE INC	· [· · · ·			1.F		91.7410	32, 181, 760	4.000.000	4.000.000					3.110	3.110				06/01/2018	06/01/2027
020002-BA-8	ALLSTATE CORP				1.G FE		89.2020		4,455,000	4,458,256		(97)			4.500		JD	8,910		06/05/2013	06/15/2043
02209S-AR-4	ALTRIA GROUP INC				2.B FE		88.1400			9,964,086		898			5.375	5.404			537,500	10/28/2013	01/31/2044
025816-CP-2	AMERICAN EXPRESS COMPANY			2	1.F FE		93.4840	757,217				128			3.300	3.328		4,307		04/29/2022	05/03/2027
026351-AZ-9	AMERICAN GENERAL CORP			٠٠٠٠٠٠٠	2.B FE		. 105.0120	2.100.242	2.000.000	1.952.247		6.038			6.625	7.113				04/01/2001	02/15/2029
031162-CF-5	AMGEN INC			2	2.A FE		86.0390	5, 177,815	6,018,000	5,049,033		13.104			4.663	5.829		12,472		01/11/2017	06/15/2051
034863-AP-5	ANGLO AMERICAN CAPITAL PLC		n	٠	2.B FE		98.1410	215.911	220.000	221.194		(466)			4.875	4.630		1.400		04/03/2017	05/14/2025
034863-BC-3	ANGLO AMERICAN CAPITAL PLC	· · · · ·	n	2	2.B FE		83.0270	4.720.887	5.686.000	5.588.986					4.750	4.860				03/14/2022	03/14/2023
034863-AR-1	ANGLO AMERICAN PLC	· · · · ·	n	٠	2.A FE		96.6490	2.174.605	2.250.000	2,250,455		(94)			4.750	4.745		24.047		04/04/2017	04/10/2027
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	· [· · ·			2.A FE	6, 185, 795		7.746.373	6,200,000	6.187.360		370			8.200		JJ	234 . 429	508,400	02/01/2018	01/15/2039
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	· [· · ·		1	2.A FE		85.4030	2.203.387	2.580.000	1.957.264		9.414			4.439	6.355		27,041		08/21/2017	10/06/2048
037411-AY-1	APACHE CORPORATION	·[···		1	3.A FE		81.6740	816.738	1.000.000	986.723		392			5.250	5.362		21.875		11/30/2010	02/01/2042
037833-BH-2	APPLE INC				1.B FE		92.4150	378.899	410.000	426,201		(436)			4.375	4. 103		2.392	17,938	01/29/2019	05/13/2045
037833-BY-5	APPLE INC	.L		1	1.B FE	1,831,284		1,758,022	1,830,000	1.830.447		(133)			3.250	3.242	FA	21, 147	59,475	02/17/2016	02/23/2026
037833-CD-0	APPLE INC	.		1	1.B FE		84.9060	265,757	313,000	312,278		18			3.850	3.865		4,921	12,051	07/28/2016	08/04/2046
037833-CG-3	APPLE INC	.		2	1.B FE		98.0000	2,303,005	2,350,000	2,355,737		(5,044)			3.000	2.774		27,808	70,500	07/07/2017	02/09/2024
039483-BL-5	ARCHER DANIELS MIDLAND CO	.		2	1.F FE	709,739	92.7290	695,467	750,000	733,029		4,369			2.500	3. 168	FA	7,292		07/13/2017	08/11/2026
040555-CQ-5	ARIZONA PUBLIC SERVICE CO	.		1	1.G FE	815,784	96.7840	774,275	800,000	802,998		(1,984)			3.350	3.085	JD	1, 191	26,800	12/08/2015	06/15/2024
04317@-AV-0	ARTHUR J GALLAGHER & CO	.		1	2.B PL		92.3940	1,385,910	1,500,000	1,500,000					4.090	4.090	JD	31,357	30,675	06/27/2017	06/27/2027
04317@-BH-0	ARTHUR J GALLAGHER & CO	.			2.B PL	4,000,000	98.3790	3,935,160	4,000,000	4,000,000					4.720	4.720	FA	72,373	188,800	02/13/2019	02/13/2024
04317@-BJ-6	ARTHUR J GALLAGHER & CO	.			2.B PL	9,000,000	96.7030	8,703,270	9,000,000	9,000,000					4.850	4.850	FA		436,500	02/13/2019	02/13/2026
04317@-BR-8	ARTHUR J GALLAGHER & CO	.		1	2.B PL	10,000,000	91.8960	9,189,600	10,000,000	10,000,000					3.750	3.750	JJ	157,292	375,000	01/30/2020	01/30/2027
00206R-GQ-9	AT&T INC	.		2	2.B FE	5, 183, 208	94.1600	4,969,744	5,278,000	5,212,483		7,646			4.300	4.506	FA	85,738	226,954	11/26/2018	02/15/2030
03028P-D*-4	ATC TRANSMISSION COMPANY LLC	ļ			1.F		86.2880	12,943,200	15,000,000	15,000,000					4.370	4.370	A0	132,921	655,500	04/18/2012	04/18/2042
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSING P	.	. D	1	2.B FE	30,000,000	95.6620	28,698,600	30,000,000	30,000,000					4.820	4.820		365,517	1,446,000	09/25/2018	09/30/2030
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD	.	. D	2	2.C FE		79.9290	335,703	420,000	404,703		2,820			2.528	4.022		1,268	10,618	08/18/2021	11/18/2027
05971U-2A-4	BANCO DE CREDITO DEL PERU	.	. D	1	2.B FE		94.6530	94,653	100,000	99,986		7			2.700		JJ	1,275	2,700	09/30/2019	01/11/2025
05970F-AC-5	BANCO SANTANDER CHILE	ļ	. D	1	1.G FE		94.8610	284,582	300,000	302,381		(1,136)			2.700	2.297		3,848	8, 100	02/21/2020	01/10/2025
06051G-FB-0	BANK OF AMERICA CORP	.			1.G FE		99.1390	2,974,164	3,000,000	2,999,724		250			4. 125	4 . 134		54,656	123,750	01/15/2014	01/22/2024
06051G-FS-3	BANK OF AMERICA CORP				1.G FE		97.3390	2,920,173	3,000,000	3,105,812		(39,207)			3.875	2.457		48,438	116,250	10/29/2019	08/01/2025
06051G-GM-5	BANK OF AMERICA CORP	.		2,5	1.G FE		84.9510	4,239,075	4,990,000	4,990,000					4.244	4.244		39,414	211,776	04/19/2017	04/24/2038
06051G-JT-7	BANK OF AMERICA CORP	.		1,5	1.G FE		80.0380	15,367,373	19,200,000	19,386,257		(19,884)			2.687	2.557			515,904	04/30/2021	04/22/2032
06051G-LA-5	BANK OF AMERICA CORP			1,5	1.G FE		98.8310	4,941,570	5,000,000	5,000,000					4.827		JJ	106,596		07/19/2022	07/22/2026
06368B-GS-1	BANK OF MONTREAL	· · · · ·	Α	2,5	2.A FE		88.0520	5,978,731	6,790,000	6,567,207		17,687			3.803		JD	11,477		03/15/2019	12/15/2032
06406H-DA-4	BANK OF NEW YORK MELLON CORP	·		2	1.F FE		96.3810	3,758,840	3,900,000	3,904,934		(2, 195)			3.000	2.939		41,275	117,000	06/09/2017	02/24/2025
06406F-AE-3		·		2	1.F FE	382,018		376,806	410,000	398, 175		3,021			2.450	3.300		3,739	10,045	03/17/2017	08/17/2026
06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE	. I		12	1.F FE	1 507 . 435	94.0160	470.079	500.000	503.597	1	(757)	1		3.250	3.073	MN	2.031		07/27/2017	05/16/2027

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	usted Carrying					nterest		Da	
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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
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE			2.5	1.F FE	4,006,43	1 . 103.4050	4,032,776	3,900,000	4,004,092		(2,339)			5.802	5. 169	A0	41,484	J	11/15/2022	10/25/2028
06417X-AD-3	BANK OF NOVA SCOTIA		. A	1	1.F FE	3,298,548		2,937,660	3,300,000	3,298,817		269			1.950	1.959		26,634		01/03/2022	02/02/2027
06675F-AY-3	BANQUE FEDERATIVE DU CREDIT MUTUEL		. D		1.D FE	722,218	86.9840	634,982	730,000	723,846		1,568			1.604	1.837	A0	2,830	11,709	12/15/2021	10/04/2026
05526D-BV-6	BAT CAPITAL CORP				2.B FE	6,755,210	82.4310	5,770,163	7,000,000	6,757,657		2,447			5.650	5.900	MS	115,354	197,750	03/14/2022	03/16/2052
07274N-BH-5	BAYER US FINANCE II LLC			1	2.B FE	11,866,363		11,670,880	14,800,000	11,921,624		15,628			4.700	5.972		320,749	695,600	03/01/2019	07/15/2064
075887-BX-6	BECTON DICKINSON AND COMPANY	·		1	2.B FE			965,317	1,097,000	1,090,454		141			4.669	4.710	-	3,557	51,219	08/01/2018	06/06/2047
55335@-AA-6	BGO DIVERSIFIED US PROPERTY FUND 0				2.B	1,000,000		988,870	1,000,000	1,000,000					3.430	3.430		191	34,300	06/29/2016	06/29/2023
55335@-AB-4	BGO DIVERSIFIED US PROPERTY FUND 0				2.B		93.9070	939,070	1,000,000	1,000,000					3.660	3.660		203	54,900	06/29/2016	06/29/2026
55335@-AD-0	BGO DIVERSIFIED US PROPERTY FUND 0				2.B		97.3340	7,786,720	8,000,000	8,000,000					3.620	3.620		51,484	289,600	04/27/2017	04/27/2024
09247X-AL-5	BLACKROCK INC				1.D FE		98.3660	983,657	1,000,000	999,301					3.500		MS	10,014	35,000	04/25/2014	03/18/2024
09247X-AP-6	BLACKSTONE PRIVATE CREDIT FUND			1	1.D FE		392.2210	2,213,294	2,400,000	2,404,048		(568)			3.250	3.220				04/24/2019	04/30/2029
09261H-A#-4 09659W-2P-8	BNP PARIBAS SA			0.5	2.0 FE)93.2620)78.2000	23,315,500	25,000,000	25,000,000					2.871	2.871	MN	225,958		05/03/2022	05/03/2027
097023-CY-9	BOEING CO	.	. D	2,5	2.0 FE		197.5640		4,625,000	4,689,736		(7.174)			5. 150		MN		238, 188	04/12/2021	05/01/2030
097023-AE-5	BOFING COMPANY			1	2.0 FE				9,599,000	10,883,900		(105,888)			8.750			247,308		02/01/2018	09/15/2031
097023-AS-4	BOEING COMPANY				2.0 FE	4, 185, 348		4.155.320	4,027,000	4, 162,397		(105,000)			6.625		FA	100,787		02/01/2018	02/15/2038
10075E-AT-5	BOSTON GAS CO INC				2.A FE		. 102.5700	4,769,500	4,650,000	4,646,024		1.264			7.250	7.285				02/01/2018	10/01/2025
101137-AT-4	BOSTON SCIENTIFIC CORPORATION			2	2.A FE		89.6970	3.735.897	4.165.000	4, 144, 684					4.550	4.593	-	63, 169	189,508	02/21/2019	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORPORATION			2	2.A FE		89.4600	891,021	996,000	989,606		122			4.700	4.743	MS	15,604	46,812	02/21/2019	03/01/2049
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE		95.4900	477,451	500,000	500,000					3.937	3.937	MS	5,468	19,685	09/18/2018	09/21/2028
05565Q-DN-5	BP CAPITAL MARKETS PLC		. D		1.F FE	5,718,382	94.0260	5, 162, 984	5,491,000	5,627,795		(26,840)			3.279	2.713	MS	51,014	180,050	07/02/2019	09/19/2027
110122-CP-1	BRISTOL-MYERS SQUIBB CO			2	1.F FE		92.5440	1,841,630	1,990,000	1,978,768		1,496			3.400	3.497	JJ	29, 131	67,660	07/20/2020	07/26/2029
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		. D	2	2.B FE	15,692,922		16,882,750	14,098,000	15, 253, 139		(101,202)			9.625		JD	60,308	1,356,933	02/01/2018	12/15/2030
G1591#-AU-6	BRITVIC PLC	.	. B		2.0		92.7700	2,231,859	2,405,800	2,405,800				(303, 100)	2.310		FA	20,223	58,643	02/15/2017	02/20/2025
11135F-AQ-4	BROADCOM INC			1	2.C FE		89.6150	883,606	986,000	1,078,294		(10,337)			4. 150	II.	MN	5,229	40,919	08/13/2020	11/15/2030
11135F-AS-0	BROADCOM INC			2	2.C FE		88.1340	6,610,050	7,500,000	7,492,151		626			4.300		MN	41,208	322,500	05/05/2020	11/15/2032
11135F-BQ-3	BROADCOM INC	·		1	2.0 FE	123,383		90,504	126,000	123,553		136			3.187		MN	513	4,016	09/30/2021	11/15/2036
11135F-BV-2 11283*-AA-3	BROADCOM INCBROOKFIELD WHITE PINE HYDRO LLC	·			2.C FE		97.2370			1,302,556		1,057			4.926	5. 168	MN MJSD	8,403		04/18/2022	05/15/2037
134429-BG-3	CAMPREIL SOUP COMPANY	·		1	2.B PL		395.4970					(1.973)			4. 150					01/10/2017	07/10/2032
136385-AJ-0	CANADIAN NATURAL RESOURCES LIMITED	· · · · ·	Δ	'	2.8 FE		399.6540	1.624.365	1.630.000	1.764.169		(1,9/3)			6.500		FA		0,040	08/11/2022	03/15/2028
13645R-AV-6	CANADIAN PACIFIC BAILWAY COMPANY		Α	1	2.8 FE		393.4620	476.657	510.000	509.717		16			4.800	4.806		7.208	24,480	09/16/2015	09/15/2035
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPANY		. A	2	2.B FE			7,516,897				1.557			3.100		JD	27,921	421,011	11/23/2021	12/02/2051
141781-BK-9	CARGILL INC			1	1.F FE		90.6120	2.808.978	3.100.000	3.168.825		(9,676)			3.250			10.635	100,750	07/10/2019	05/23/2029
125230-AA-9	CC TUGS LLC			1	3.B PL		95.9430	7,378,028	7,690,039	7,690,039		(2,2.0)			6.400	6.400		127,073		07/09/2018	09/30/2030
15135U-AX-7	CENOVUS ENERGY INC	.	. A	2	2.C FE		370.2200	5,758,065	8,200,000	8,217,966		(367)			3.750			116, 167	283,583	10/28/2021	02/15/2052
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI			2	1.F FE	613,312	92.0350	589,021	640,000	628, 133		3,023			2.400	2.937	MS	5, 120	15,360	10/12/2017	09/01/2026
15189X-AR-9	CENTERPOINT ENERGY HOUSTON ELECTRI			2	1.F FE		94.0670	1,505,064	1,600,000	1,595,360		1,051			3.000	3.076	FA	20,000	48,000	01/09/2017	02/01/2027
808513-AL-9	CHARLES SCHWAB CORP	.		2	1.F FE		96.0240	480 , 120	500,000	500,955		(777)			3.000		MS	4,625	15,000	08/02/2017	03/10/2025
808513-AM-7	CHARLES SCHWAB CORPORATION (THE)	.		1	1.F FE		96.6750	1,150,436	1,190,000	1, 195, 418		(1,625)			3.450	3.295		15,738	41,055	12/18/2015	02/13/2026
808513-AQ-8	CHARLES SCHWAB CORPORATION (THE)			2	1.F FE		93.8950	187,790	200,000	198,971		226			3.200		MS	2,116	6,400	03/20/2017	03/02/2027
808513-AZ-8	CHARLES SCHWAB CORPORATION (THE)	·		1	1.F FE		94.8960		1,650,000	1,754,613		(15,535)			4.000	2.857		27,500	66,000	06/27/2019	02/01/2029
161175-AZ-7	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	11,504,358		9,747,850	10,000,000	11, 197, 545		(68,659)			6.384		A0	120,587	638,400	02/01/2018	10/23/2035
166754-AP-6	CHEVRON PHILLIPS CHEMICAL CO LLC/C				1.G FE		93.6490	4,963,397	5,300,000	5,309,610		(2,260)			3.400			15,017	180,200	01/18/2017	12/01/2026
166754-AQ-4	CHEVRON PHILLIPS CHEMICAL CO LLC/C			2	1.G FE	J1,553,280	99.3430		1,500,000			(15,871)			3.300	2.216	MN	8,250	49,500	11/26/2019	05/01/2023

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		e in Book/Adju		g Value			I	nterest		Da	tes
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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
		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
00440E-AS-6	CHUBB INA HOLDINGS INC		D		1.F FE	300, 16	96.5600	289,681	300,000	300,051		(22)			3. 150	3. 142	MS	2,783	9,450	03/15/2017	03/15/2025
00440E-AV-9	CHUBB INA HOLDINGS INC		D	1	1.F FE	767,63	95.7260	737,089	770,000	769, 156		235			3.350	3.385	MN	4, 156	25,795	10/27/2015	05/03/2026
17136M-AC-6	CHURCH & DWIGHT CO INC	.		1	2.A FE		. 103.4360	103,436	100,000	99,817		2			5.600	5.624	MN	918		10/31/2022	11/15/2032
172967-AR-2	CITIGROUP INC	.			1.G FE		7 . 106.4980	745,485	700,000	782,652		(14,526)			6.625	4.013	JJ	21,384	46,375	06/12/2017	01/15/2028
172967-AS-0	CITIGROUP INC	.			1.G FE	6,668,76		6,421,490	6,277,000	6,667,797		(222)			6.875	6.469	FA	163,028	431,544	02/01/2018	02/15/2098
172967-HA-2	CITIGROUP INC				2.B FE	10,374,23		9,939,003	9,300,000	10,269,351		(23,782)			6.675	5.803	MS	186,233	620,775	02/01/2018	09/13/2043
75524K-PG-3	CITIZENS BANK NA			2,5	2.A FE		96.5450	337,908	350,000	350,000					4.575	4.575	FA	6,316		08/04/2022	08/09/2028
G2177U-AB-5	CK HUTCHISON INTERNATIONAL (17) LT		D		1.F FE	1,009,90	94.5300	945,295	1,000,000	1,004,863		(1,044)			3.500	3.376	AO	8,361	35,000	10/31/2017	04/05/2027
185508-B@-6	CLECO POWER LLC	.			2.A	3,000,00	91.3340	2,740,020	3,000,000	3,000,000					3.570	3.570	J D	4,463	107, 100	12/20/2016	12/16/2028
126117-AS-9	CNA FINANCIAL CORP	.		1	2.A FE	1,018,76		982,405	1,000,000	1,002,991		(2,088)			3.950	3.724	MN	5,047	39,500	04/29/2014	05/15/2024
G2242#-AA-1	COATS GROUP FINANCE CO LTD		D		2.0	8,000,00	96.2500	7,700,000	8,000,000	8,000,000					3.880	3.880	J D	21,556	310,400	12/06/2017	12/06/2024
195869-AN-2	COLONIAL PIPELINE CO			2	1.G FE		78.9370	122,353	155,000	154,036		29			4.200	4.246		1,374	6,510	04/03/2013	04/15/2043
199575-AV-3	COLUMBUS SOUTHERN POWER CO	.			2.A FE		798.9030	14,387,390	14,547,000	14,375,980		8,693			5.850	5.983		212,750	851,000	02/01/2018	10/01/2035
20030N-BS-9	COMCAST CORPORATION	.		1	1.G FE		195.1870	799,568	840,000	853,745		(4, 112)			3. 150	2.608		8,820	26,460	05/02/2016	03/01/2026
20030N-DU-2	COMCAST CORPORATION	.		2	1.G FE	575,02		498,451	806,000	576,619		1,595			2.937	4.605		3,945	11,836	06/07/2022	11/01/2056
20030N-DW-8	COMCAST CORPORATION	.		1	1.G FE	306,78	760.4660	265,444	439,000	307,402		615			2.987	4.628	MN	2, 185	6,556	06/07/2022	11/01/2063
200340-AT-4	COMERICA INCORPORATED			2	2.A FE		193.6430	5,618,592	6,000,000	6,288,121		(42,629)			4.000	3. 124		100,000	240,000	08/02/2019	02/01/2029
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		D	2,5	2.A FE	6,076,770	82.7720	4,718,004	5,700,000	6,033,901		(23,494)			3.610	3.012	MS	62,303	205,770	02/24/2021	09/12/2034
207597-DV-4	CONNECTICUT LIGHT AND POWER CO				1.E FE		. 103.8290	4,223,743	4,068,000	4,066,581		65			6.350	6.354		21,527	258,318	02/01/2018	06/01/2036
208251-AE-8	CONOCO INC				1.F FE			8,182,720	7,400,000	7,395,451		560			6.950	6.962		108,574	514,300	04/01/2001	04/15/2029
20826F-BD-7	CONOCOPHILLIPS CO			2	1.F FE		278.7200	20,447,546	25,975,000	26,536,117		(1,505)			4.025	3.916		307,840		10/04/2022	03/15/2062
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW			1	2.A FE		480 . 1020	1,228,759	1,534,000	1,521,515		159			4.300	4.346	J D	5,497	65,962	02/01/2018	12/01/2056
212015-AT-8	CONTINENTAL RESOURCES INC	.		1	2.C FE		993.0860	6,422,003	6,899,000	8,088,180		(137,659)			5.750		JJ	182,919	396,693	11/04/2021	01/15/2031
21684A-AB-2	COOPERATIEVE RABOBANK UA	.	D		2.A FE		794.3540	9,394,868	9,957,000	9,961,139		(143)			5.750	5.746		47,711	572,528	02/01/2018	12/01/2043
224044-CN-5	COX COMMUNICATIONS INC	.		1	2.B FE		79.6350	1, 194,531	1,500,000	1,242,642					2.600	5. 126		1,733	19,500	09/08/2022	06/15/2031
225401-AF-5	CREDIT SUISSE GROUP AG	.	D	2,5	2.B FE	4,000,00		3,206,192	4,000,000	4,000,000					3.869	3.869		72,651	154,760	01/05/2018	01/12/2029
12661P-AE-9	CSL FINANCE PLC	.	D	1	1.G FE		89.5750	559,843	625,000	626,575		(18)			4.750	4.734		5,278	14,844	04/20/2022	04/27/2052
12661P-AF-6	CSL FINANCE PLC	.	D	1	1.G FE		488.7640	554,773	625,000	627, 181		(13)			4.950	4.930		5,500	15,469	04/20/2022	04/27/2062
126408-GU-1	CSX CORP	.		1	2.A FE	11,759,09		11,962,833	11,991,000	11,794,105		6,012			5.500	5.645		139,229	659,505	02/01/2018	04/15/2041
126408-HN-6	CSX CORP	-		2	2.A FE		590.3230	903,228	1,000,000	1,036,779		(765)			4.750	4.505		6,069	47,500	01/31/2019	11/15/2048
126650-CD-0	CVS CAREMARK CORP			1	2.B FE		93.3660		1,279,000	1,276,914		53			5.300	5.313		4,896	67,787	12/02/2013	12/05/2043
233835-AQ-0	DAIMLER FINANCE NORTH AMERICA LLC				1.G FE	7,779,68			6,919,000	7,528,319		(55,863)			8.500	7.033		266,285	588,115	02/01/2018	01/18/2031
23636A-AR-2	DANSKE BANK A/S		D		2.A FE		791.6980	2,145,731	2,340,000	2,268,009		11,229			4.375	5.028	JD	5,403	102,375	10/18/2018	06/12/2028
23636A-AT-8	DANSKE BANK A/S	-	D		2.A FE	· ·	299.1720	396,686	400,000	399,815		170			5.375	5.422	JJ	10,093	21,500	01/11/2019	01/12/2024
Q3079#-AE-8	DBCT FINANCE PTY LTD		D		2.B FE		91.2840	4,564,200	5,000,000	5,000,000					3.820		JD	15,386	191,000	12/02/2020	12/02/2027
Q3079#-AF-5	DBCT FINANCE PTY LTD		D		2.B FE		87.7680	13, 165, 200	15,000,000	15,000,000					4.187		JD	50,593	628,050	12/02/2020	12/02/2030
24703T-AK-2	DELL INTERNATIONAL LLC/EMC CORP	.		2	2.B FE	1,992,69		1,811,427	1,590,000	1,981,594		(7,410)			8.350	6.308		61,219	132,765	06/23/2021	07/15/2046
24737B-AA-3	DELTA AIR LINES 2019-1 CL AA PTT				2.A FE				3,276,000	3,276,000					3.204	3.204		19,243	104,963	03/06/2019	10/25/2025
250847-EK-2	DETROIT EDISON CO			1	1.F FE	725, 20		574,797	730,000	726,243		126			3.950	3.988		1,282	28,835	03/25/2013	06/15/2042
251526-CD-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		D	2,5	2.A FE		80.1690	1,053,418	1,314,000	1,388,380		(8,554)			3.547	2.728			46,608	02/04/2021	09/18/2031
251566-AA-3	DEUTSCHE TELEKOM AG		D	1	2.A FE		71.5300	9,037,816	12,635,000	13,480,194		(19,812)			3.625	3.247		203,564	458,019	11/17/2021	01/21/2050
25156P-AC-7	DEUTSCHE TELEKOM INTL FIN	.	D	2	2.B FE		3 . 117.9260	18,609,855	15,781,000	16,033,089		(24, 180)			8.750	8 . 453		61,371	1,380,838	02/01/2018	06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INTL FIN	.	D		2.B FE	1,549,70		1,105,601	1,238,000	1,536,725		(11, 153)			4.875	3. 184		19,279	60,353	10/28/2021	03/06/2042
25179M-BC-6	DEVON ENERGY CORPORATION			2	2.B FE		. 100.0880	163,144	163,000	160,807		1, 187			5.250	6.093		2,520	8,558	12/31/2021	09/15/2024
25243Y-AZ-2	DIAGEO CAPITAL PLC	.	D	1	1.G FE	1,474,53	995.2710	1,410,008	1,480,000	1,476,801		525			3.875	3.920	MN	6,850	57,350	05/15/2018	05/18/2028

SCHEDULE D - PART 1

<u> </u>								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	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																
					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
25243Y-BB-4	DIAGEO CAPITAL PLC		. D	2	1.G FE	693, 67		597 , 167	700,000	695,545		593			2.375		AO	3,094	16,625	09/30/2019	10/24/2029
256677-AL-9	DOLLAR GENERAL CORPORATION			1	2.B FE	1,220,76		1,208,369	1,225,000	1,220,853		91			5.000	5.044	MN	17, 184		09/06/2022	11/01/2032
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	3,589,94		3,316,605	3,380,000	3,539,909		(6,023)			5.450	5.028		76,754	184,210	02/19/2013	02/01/2041
260543-BJ-1	DOW CHEMICAL COMPANY (THE)				2.A FE		5 . 111.0940	1,666,409	1,500,000	1,524,963		(2,759)			7.375	7.064	MN	18,438	110,625	04/01/2001	11/01/2029
260543-DC-4	DOW CHEMICAL COMPANY (THE)			1	2.A FE	3,225,35		3,179,766	3,957,000	3,248,798		23,448			2.100	4.864	MN	10,618	41,549	09/01/2022	11/15/2030
260543-DG-5	DOW CHEMICAL COMPANY (THE)			1	2.A FE	299, 21		315,594	300,000	299,224		10			6.300	6.335	MS	3,413		10/24/2022	03/15/2033
23338V-AA-4	DTE ELECTRIC CO	.		1	1.F FE		383.3440	2,216,958	2,660,000	2,650,476		300			4.000	4.026	A0	26,600	106,400	03/19/2013	04/01/2043
26442C-AB-0	DUKE ENERGY CAROLINAS LLC	.			1.F FE	9,294,56		9,747,739	9,300,000	9,295,382		185			6.000	6.005	JJ	257,300	558,000	02/01/2018	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS LLC	.			1.F FE		5 . 105.3630	1,928,139	1,830,000	2,211,610		(17,516)			6.050	4 . 189	A0	23,373	110,715	02/19/2013	04/15/2038
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1	1.F FE		094.4080	7,552,672	8,000,000	7,997,881		484			3.200	0.201	JJ	118,044	256,000	01/03/2017	01/15/2027
278062-AJ-3	EATON CORPORATION			1	2.A FE		190.4750	859,515	950,000	944,879		28			4.700	4.734		15,876		08/16/2022	08/23/2052
283695-BK-9	EL PASO NATURAL GAS COMPANY			5	2.B FE		1 . 113.0850	2,629,217	2,325,000	2,707,396		(29,211)			8.375	6.064		8,654	194,719	02/01/2018	06/15/2032
036752-AW-3	ELEVANCE HEALTH INC			1	2.B FE		9 . 102.3720	327,592	320,000	318,053		24			5.500	0.002	A0	2,787		10/26/2022	10/15/2032
28932M-AA-3	ELM ROAD GENERATING STA SUPER LLC				1.F FE		897.8460	2,512,282	2,567,588	2,567,588					5.209	5.209		52,012	130,230	02/03/2010	02/11/2030
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV		. D	1	2.A FE	3,823,26			3,500,000	3,736,392		(50,886)			3.625	2.013		12,688	126,875	04/08/2021	05/25/2027
29273R-AR-0	ENERGY TRANSFER LP			1	2.C FE		898.8380	17,203,690	17,406,000	18,203,078		(22,828)			6.500		FA	471,413		01/11/2017	02/01/2042
29273R-AZ-2	ENERGY TRANSFER LP	.		1	2.C FE		891.8770	2, 136, 147	2,325,000	2,355,987		(785)			5.950		AO	34,584	138,338	02/01/2018	10/01/2043
29364D-AU-4	ENTERGY ARKANSAS INC			1	1.F FE		195.9770	2,564,516	2,672,000	2,661,559		2,976			3.500	3.629		23,380	93,520	07/17/2018	04/01/2026
29366M-AA-6	ENTERGY ARKANSAS LLC			2	1.F FE		381.8230	5,430,606	6,637,000	6,600,326		751			4.200	4.235		69,689	278,754	03/13/2019	04/01/2049
29364W-AY-4	ENTERGY LOUISIANA LLC				1.F FE		490.8950	1,181,629	1,300,000	1,275,014		6,215			2.400	2.945		7,800	31,200	07/27/2017	10/01/2026
29364W-BL-1	ENTERGY LOUISIANA LLC	.		2	1.F FE		689.7280	2,512,390	2,800,000	2,784,878		82			4.750	4.784		46,919		08/18/2022	09/15/2052
29365T-AM-6	ENTERGY TEXAS INC	.		1	1.G FE	., ,	691.4140	5, 142, 049	5,625,000	5,606,103		97			5.000	5.022		98,438		08/22/2022	09/15/2052
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV		. D		2.C PL		189.3080	3,323,587	3,721,471	3,721,471					5.980		MJSD	6,800	221,456	05/31/2019	12/20/2044
294429-AR-6	EQUIFAX INC	.		1	2.B FE		593.0160	1,395,243	1,500,000	1,503,241		(1,079)			2.600	2.522	JD	1,733	39,000	07/21/2020	12/15/2025
294429-AV-7	EQUIFAX INC	.		1	2.B FE		098.7090	64, 161	65,000	64,943		3			5.100		JD	1,004		09/07/2022	12/15/2027
26882P-AR-3	ERAC USA FINANCE CO				2.A FE		6 . 104.9930	7,323,234	6,975,000	6,807,991		9,300			6.700	7.008		38,944	467,325	02/01/2018	06/01/2034
26884T-AN-2	ERAC USA FINANCE LLC			2	2.A FE		381.2210	568,545	700,000	662,036		935			4.500		FA	11,900	31,500	10/30/2015	02/15/2045
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. (THE)			1	1.E FE		394.2950	348,893	370,000	372,769		(610)			3. 150	2.959		3,432	11,655	08/07/2017	03/15/2027
29736R-AP-5	ESTEE LAUDER COMPANIES INC. (THE)			1	1.E FE		885.7520	4,973,604	5,800,000	5,760,396		5, 187			2.375	2.483		11,479	137,750	11/19/2019	12/01/2029
Q3629#-AL-7	ETSA UTILITIES FINANCE PTY LTD	.	. D		1.G		093.2600	1,865,200	2,000,000	2,000,000					3.060	3.060		23,970	61,200	08/10/2016	08/10/2026
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE		395.6210	124,308		129,302		306			2.709	2.965		1, 125	3,522	03/29/2017	03/06/2025
313309-AP-1	FEDERAL EXPRESS CORP				2.B FE		4 . 108.0810	22, 167, 372	20,510,000	24, 192, 326		(2,105)			7.600	6.434		779,380	1,558,760	02/01/2018	07/01/2097
316773-CH-1	FIFTH THIRD BANCORP				2.B FE		3 . 123.7500	23,017,407	18,600,000	18,562,245		1,215			8.250	8.274	MS	511,500	1,534,500	02/01/2018	03/01/2038
318069-B*-1	FINNING INTERNATIONAL INC		. A		2.A FE	2,000,00		1,973,320	2,000,000	2,000,000					4.280	4.280	AO	20,924	85,600	04/03/2012	04/03/2024
32055R-A@-6	FIRST INDUSTRIAL LP				2.B FE		094.0200	940,200	1,000,000	1,000,000					4.300		AO	8,481	43,000	04/20/2017	04/20/2027
341081-FE-2	FLORIDA POWER & LIGHT CO	.		1	1.E FE		094.7140		2,000,000	2,298,531		(11,274)			5. 125	3.954	JD	8,542	102,500	02/11/2013	06/01/2041
302491-AU-9	FMC CORPORATION	.		1	2.C FE		588.1420	1,322,123	1,500,000	1,309,871		6,096			3.450	5.742	A0	12,938	25,875	09/22/2022	10/01/2029
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB DE		. D	1	2.A FE		298.9470					1,661			2.875	2.968	MN	7,535	53, 188	11/09/2017	05/10/2023
35471R-A*-7	FRANKLIN STREET PROPERTIES CORP			1,5	3.A FE		093.6210	4,681,057	5,000,000	5,000,000					4.490		J D	6,860	336,750	12/20/2017	12/20/2024
369550-BC-1	GENERAL DYNAMICS CORPORATION	.		1	1.G FE		295.0530	755,672	795,000	792,394		429			3.750	3.818		3,809	29,813	05/08/2018	05/15/2028
37045V-AT-7	GENERAL MOTORS CO			1	2.C FE		587.1510	9,076,818	10,415,000	14, 269, 392		(88,269)			5.950		A0	154,923	619,693	10/27/2021	04/01/2049
37045X-BT-2	GENERAL MOTORS FINANCIAL CO INC	.		1	2.C FE		095.0190	3,610,714	3,800,000	3,800,000					4.350		JJ	75,303	165,300	07/05/2017	01/17/2027
37045X-DH-6	GENERAL MOTORS FINANCIAL CO INC	.		1	2.C FE		184.1070	597, 160	710,000	605,057		5,427			2.400	5.683		3,834	8,520	09/01/2022	04/10/2028
37045X-DR-4	GENERAL MOTORS FINANCIAL CO INC	.		1	2.C FE		687.3310	1,135,308	1,300,000	1,298,956		230			2.350	2.370		10,608	19,094	01/06/2022	02/26/2027
373334-KR-1	GEORGIA POWER COMPANY	.		2	2.A FE	2,203,79	493.7410	2,081,055	2,220,000	2,203,947		153			5. 125	5. 173	MN	14,538	60,364	05/02/2022	05/15/2052

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	usted Carryin					nterest			tes
1		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 Modifier								Current Year's	Exchange							
			0		and		Rate					Current	Other-	Change							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	in 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
377372-AN-7	GLAXOSMITHKLINE CAPITAL PLC		D		1.F FE	2,476,34	195.8810	2,205,268	2,300,000	2,411,712		(18,961)			3.875	2.892	MN	11,388		06/17/2019	05/15/2028
655422-AV-5	GLENCORE CANADA CORP		A		2.A FE	5,540,55		4,830,225	5,000,000	5,375,560		(20,742)			6.200	5.365	JD	13,778	310,000	01/08/2013	06/15/2035
98417E-AR-1	GLENCORE FINANCE CANADA LTD		A	5	2.A FE	8,806,70	89.7890	7,867,347	8,762,000	8,799,158		(1,227)			5.550	5.512	AO	89, 153	486,291	02/01/2018	10/25/2042
378272-AY-4	GLENCORE FUNDING LLC		D	1	2.A FE		181.1690	5,073,056	6,250,000	5,805,728		42, 157			2.500	3.568		52,083	112,913	03/02/2022	09/01/2030
38141G-FD-1	GOLDMAN SACHS GROUP INC	.			2.B FE		3 . 106.7020	5,655,222	5,300,000	6,014,924		(31,036)			6.750	5.411		89,438	357,750	02/05/2016	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC	.			2.A FE	2,435,88		2,087,384	2,000,000	2,358,773		(12,294)			6.250	4.700	FA	52,083	125,000	10/06/2015	02/01/2041
38141G-RD-8	GOLDMAN SACHS GROUP INC	-			2.A FE	2,209,05		2,298,068	2,300,000	2,299,309		11,693			3.625	4. 101	JJ	36,824	83,375	12/06/2013	01/22/2023
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE			2,5	2.A FE			929, 130	1,000,000	1,000,929		(190)			3.691	3.668	JD	2,666		07/10/2017	06/05/2028
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC		A	1	2.C PL			8,743,886	10,175,000	10,175,000					3.560	3.560	FA	130,805		08/21/2019	08/21/2034
392709-B*-1	GREEN BRICK PARTNERS INC			1	1.E PL	7,000,00		5,908,140	7,000,000	7,000,000					3.250	3.250	MJSD	1,896	227,500	12/28/2021	12/28/2029
393154-K*-9	GREEN MOUNTAIN POWER CORPORATION	.			1.E		085.8530	6,421,804	7,480,000	7,480,000					4.560	4.560			341,088	11/17/2011	11/18/2041
393154-K@-7 36264F-AK-7	GREEN MOUNTAIN POWER CORPORATION	.		1	1.E		086.3430 893.0960		5,120,000	5, 120,000 1.856,266		4 888			4.610		MN			04/02/2012	11/18/2041
36264F-AM-3	GSK CONSUMER HEALTHCARE CAPITAL OS			1	2.B FE		9 87.7880		8,000,000			4,888			3.625		MS			11/03/2022	03/24/2027
406240-AZ-3	HALLMARK CARDS INC			1	2.C PL			968,250	1,000,000	1,000,000		15,500			4. 190		MS		41,900	03/16/2018	03/16/2025
41242*-BN-1	HARDWOOD FUNDING LLC	.		1	1.G FE		088.6310		10.000.000						4.230	4.230				10/04/2018	06/07/2038
404119-CG-2	HCA INC				2.0 FE		277.8300	4,342,886	5.580.000	5.574.602		70			4.625	4.631				03/02/2022	03/15/2052
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO			1.5	2.B FE		299.7380		8.370.000	8,199,600		3. 187			6.350	6.523		112.205	531,495	02/01/2018	10/15/2045
887315-AM-1	HISTORIC TW INC				3.A FE	7,725,68		7,051,672	7,047,000	7,060,099		(153,736)			9. 150	6.843	FA	268,667	644,801	02/01/2018	02/01/2023
A3158#-AH-2	HOFER FINANCIAL SERVICES GMBH		D	1	1.G PL		098.9530	3,215,973	3,250,000	3,250,000					3.790	3.790	MS	32,505	123, 175	09/26/2018	09/26/2023
438516-AT-3	HONEYWELL INTERNATIONAL INC				1.F FE		0 . 105.7890	2,115,786	2,000,000	2,301,232		(15,148)			5.700	4.274	MS	33,567	114,000	06/13/2013	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL INC				1.F FE	59,34	2 . 102.7990	51,399	50,000	57,246		(261)			5.375	4.224	MS	896	2,688	06/13/2013	03/01/2041
40465@-AH-5	HSRE CORE HOLDINGS I LLC				2.B		095.5060	4,584,288	4,800,000	4,800,000					4.650		FA	76,880	223,200	02/27/2019	02/27/2027
443510-AH-5	HUBBELL INCORPORATED			1	2.A FE		090.9040	49,997	55,000	54,780		44			3. 150	3.244		655	1,733	07/31/2017	08/15/2027
44409#-AB-7	HUDSON PACIFIC PROPERTIES LP				2.C FE		097.7800	1,955,600	2,000,000	2,000,000					3.660		MS	21,553	73,200	09/15/2016	09/15/2023
444097-A*-0	HUDSON PACIFIC PROPERTIES LP				2.C FE		099.9890	2,999,670	3,000,000	3,000,000					4.340	4.340	JJ	5,425	130,200	12/16/2015	01/02/2023
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC				2.A PL				2,774,184	2,747,143		2,502			4.420		FMAN	10,559	121,441	07/13/2018	05/31/2033
446150-BB-9 44644A-AE-7	HUNTINGTON BANCSHARES INC	.		1,5	2.A FE		095.2520	914,421				(33.276)			4.443	4.438	FA			08/01/2022	10/06/2023
45138L-AS-2	IDAHO POWER COMPANY			1	1.G FE		9 . 103.6230					(33,276)			6.300	6.255	AU			02/01/2019	06/15/2023
45138L-AT-0	IDAHO POWER COMPANY				1.F FE	4,639,59		4.802.088	4.650.000	4.641.150					6.250	6.270	۸n			02/01/2018	10/15/2037
45326Y-A*-8	INCITEC PIVOT LTD		n		2.B		092.1300	3, 224, 550	3.500.000	3.500.000					4.030	4.030		23.900	141,050	10/30/2019	10/30/2028
454889-AQ-9	INDIANA MICHIGAN POWER COMPANY			1	1.G FE		983.5760	585.035	700,000	697,900		50			4.550	4.571		9,378	31,850	02/29/2016	03/15/2046
456837-AQ-6	ING GROEP NV		D		1.G FE		692.0990	1.473.589	1.600.000	1.600.872		(120)			4.050	4.040	AO	14.760	64,800	04/08/2019	04/09/2029
458140-AS-9	INTEL CORPORATION			1	1.E FE	1,379,40		1,267,928	1,300,000	1,327,235		(10,043)			3.700	2.851	JJ	20,309	48,100	06/14/2017	07/29/2025
458140-BG-4	INTEL CORPORATION			1	1.E FE		074.9420	155, 131	207,000	162, 138		850			3.734	5.312	JD	494	7,729	06/15/2018	12/08/2047
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CO				1.G FE	8,514,39	2 . 101.4530	10,427,309	10,278,000	8,712,602		46,115			5.600	7.164	MN	49,563	575,568	02/01/2018	11/30/2039
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO	.		1	1.G FE	3, 104, 55		2,917,584	3,000,000	3,032,694		(23,227)			3.000	2. 189		11,500	90,000	10/29/2019	05/15/2024
460146-CK-7	INTERNATIONAL PAPER CO	.		2	2.B FE		986.3580	1,424,909	1,650,000	1,683,711		(935)			4.800	4.646		3,520	79,200	04/11/2018	06/15/2044
46590X-A J -5	JBS USA LUX SA/JBS FOOD CO/JBS USA	-		1	2.C FE		295.1810	2,644,131	2,778,000	2,787,583		(29)			6.500	6 . 474		15,048	80,253	09/12/2022	12/01/2052
478160-AT-1	JOHNSON & JOHNSON	.			1.A FE		3 . 111.0440	5, 108, 029	4,600,000	5,565,741		(44,026)			5.850	4.020		124,085	269, 100	06/20/2013	07/15/2038
478375-AN-8	JOHNSON CONTROLS INTERNATIONAL PLC	.		2,5	2.B FE		282.9250	12,429,553	14,989,000	15,261,470		(2,080)			4.950	4.041	JJ	368,917	741,956	02/01/2018	07/02/2064
46647P-AJ-5	JP MORGAN CHASE & CO			2,5	1.F FE		083.0000	6,507,169	7,840,000	7,840,000					3.882	0.002	JJ			07/17/2017	07/24/2038
46625H-JT-8	JPMORGAN CHASE & CO				1.F FE		698.7000	296, 100	300,000	299,786		190			3.875	3.943		4,844	11,625	01/21/2014	02/01/2024
46647P-AX-4	JPMORGAN CHASE & CO	.		1,5	1.F FE		093.9360	187,871	200,000	200,000					4.452	4.452	JD	643	8,904	11/29/2018	12/05/2029

SCHEDULE D - PART 1

<u> </u>								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	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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		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
46647P-BD-7	JPMORGAN CHASE & CO			1,5	1.F FE			3,255,671	3,630,000	3,630,000					3.702	3.702		20,531		04/29/2019	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO			1,5	1.E FE	1,000,00		838,616	1,000,000	1,000,000					2.739			5,782	27,390	09/05/2019	10/15/2030
48344F-AA-8	KALLPA GENERACION SA		. D	1	2.C FE	649,50		576, 103	600,000	636,681		(10,118)			4.875			3,006	29,250	09/21/2021	05/24/2026
491674-BG-1	KENTUCKY UTILITIES CO	.	-	1	1.F FE		894.6730	1,969,192	2,080,000	2,114,804		(1,459)			5. 125		MN	17,767	106,600	02/19/2013	11/01/2040
49327V-2C-7	KEYBANK NATIONAL ASSOCIATION	·	-		2.A FE		092.5460	3,701,832	4,000,000	3,618,466					4.900	6.235				09/28/2022	08/08/2032
49337W-AJ-9	KEYSPAN CORP	·			2.B FE	11,578,00		10,885,624	11,578,000	11,578,000					5.803	5.803	-	167,968	671,871	02/01/2018	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORPORATION	·			2.A FE		096.2630	22,376,427	23,245,000	23,245,000					5.819	5.819	-			02/01/2018	04/01/2041
494368-BG-7	KIMBERLY-CLARK CORPORATION	.			1.F FE		2 . 100.2010	601,206	600,000	595,962		129			5.300		MS	10,600	31,800	01/27/2011	03/01/2041
494550-BH-8	KINDER MORGAN ENERGY PARTNERS L.P.				2.B FE		498.9150	5,934,870	6,000,000	5,053,505		22,512		•••••	6.375	8.042	-	127,500		02/23/2011	03/01/2041
28370T-AG-4	KINDER MORGAN ENERGY PARTNERS LP	.		1	2.B FE		398.6650	7,597,213	7,700,000	7,769,940		(50,355)		•••••	4.300	3.596		55, 183	331,100	06/09/2017	05/01/2024
G5264#-AK-5	KINGSPAN SECURITIES LTD		. D		2.B		085.0260	5, 101,560	6,000,000	6,000,000					2.470	2.470		8,233	148,200	12/11/2020	12/11/2028
482480-AM-2	KLA CORP	.		1	1.G FE		192.8750	2,411,045	2,596,000	2,572,402		182		•••••	4.950	5.009		67, 107		06/21/2022	07/15/2052
482480-AN-0 24668P-AE-7	KONINKLIJKE AHOLD DELHAIZE NV	.		1	1.G FE		396.0270	9,046,741	9,421,000	9,503,677		(346)			5.250	5. 197 5. 540		258,292		06/23/2022	07/15/2062
501044-DK-4	KROGER CO		. D		2.8 FE		799.0530		3,678,000	3,743,737		(2, 168)				4.964		52,412	209,646	02/01/2018	10/01/2040
50 1044-DK-4 50 1044-BV-2	KROGER CO. (THE)				2.A FE	951,33						(24,721)			4.650					03/08/2018	01/15/2048
413875-AN-5	LISHARRIS TECHNOLOGIES INC				2.A FE		4 . 112.7630					163			6.150	6. 190	MS	3,471		02/01/2018	
52107Q-AJ-4	LAZARD GROUP LLC			·····	2.8 FE		6 . 102.0240 692.7810		1,270,000	1,264,506		9.285			4.500		MS	190.421	672,075	02/13/2010	12/15/2040
52107Q-AJ-4	LAZARD GROUP LLC			2	2.A FE	1,984,82				14,872,723					4.375	4.470	-			03/05/2019	
53359#-AE-2	LINCOLN ELECTRIC HOLDINGS INC			٠	2.A FE		092.3350		1.000.000	1,989,825		1,39/			2.750		AO	5,424		10/20/2016	03/11/2029
534187-BA-6	LINCOLN NATIONAL CORP				2.A FE		6 . 104.2280	9,693,223	9,300,000	1,,000,000		(25.902)			7.000	6.160			651,000	02/01/2018	06/15/2040
53621@-AD-8	LION INDUSTRIAL PROPERTIES LP				2.A 1L		099.5800	995.800	1.000.000	1.000.000		(23,902)			3.690		-	9.328		03/31/2016	03/31/2023
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC	.		1	2.C PL		283.4190	12,488,610	14,970,942	14.970.942					4.490	4.490	-			03/29/2018	06/30/2051
546676-AU-1	LOUISVILLE GAS & ELECTRIC CO			1	1.F FE		992.7940	1.048.574	1.130.000	1.147.755		(739)			5. 125	4.980	-	7,400	57,913	02/19/2013	11/15/2040
548661-EF-0	LOWES COMPANIES INC			1	2.A FE		677.7400	6.809.989	8.760.000			(755)			4.450	4.389				03/23/2022	04/01/2062
548661-EN-3	LOWES COMPANIES INC			2	2.A FE		095.7160	6,700,120	7,000,000	6,947,187		107			5.800		MS			09/06/2022	09/15/2062
502175-D0-8	LTC PROPERTIES INC.		1		2.C		091.2590	2.354.482	2.580.000	2.580.000					4.500		FMAN	14.513	115,028	02/16/2017	02/16/2032
55903V-AQ-6	MAGALLANES INC				2.0 FE		972.6970	8.682.882	11.944.000	12,002,412		(688)			5. 141		MS		307,021	03/10/2022	03/15/2052
55903V-AS-2	MAGALLANES INC				2.0 FE		873.0010	9,740,563	13,343,000	13,476,217		(801)			5.391		MS	211,800	359,661	03/11/2022	03/15/2062
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO			2	1.G FE		695.7190	430,736	450,000	448,874		513			2.900		FA	5,256		07/13/2017	02/06/2025
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO	.	.		1.G FE		890.9750	3,093,157	3,400,000	3,350,822		9,564			3.400		FA	43,029	115,600	07/06/2018	08/17/2027
565849-AE-6	MARATHON OIL CORP		.		2.C FE		499.3790	22,285,763	22,425,000	24,773,173		(100,816)			6.600	5.550	A0	370,013		02/01/2018	10/01/2037
56585A-AF-9	MARATHON PETROLEUM CORP				2.B FE		4 . 102.7220	18,480,733	17,991,000	17,868,901		3,421			6.500		MS	389,805		02/01/2018	03/01/2041
56585A-BC-5	MARATHON PETROLEUM CORP			2	2.B FE	3,459,57	399.3790	3,359,007	3,380,000	3,425,063		(10,148)			5. 125	4.751	JD	7,699	173,225	05/22/2019	12/15/2026
571903-BJ-1	MARRIOTT INTERNATIONAL INC	.		1	2.B FE	49,56	498.6730	49,337	50,000	49,588		24			5.000	5. 197	A0	785		09/06/2022	10/15/2027
571676-AB-1	MARS INCORPORATED		.	1	1.F FE		389.3200	232,233	260,000	259,465		65			3.200	3.232	A0	6,240	4, 160	03/26/2019	04/01/2030
573284-AQ-9	MARTIN MARIETTA MATERIALS INC			1	2.B FE	1,017,29		881,740	950,000	1,003,802		(13,098)			3.450		JD	2,731	32,775	12/16/2021	06/01/2027
574599-AT-3	MASCO CORP				2.B FE	215, 42		212,046	194,000	206,742		(1,508)			7.750	6.507		6,265	15,035	03/11/2016	08/01/2029
574599-AY-2	MASCO CORPORATION		.		2.B FE	132,76		133,077	130,000	131,925		(142)			6.500		FA	3, 192	8,450	12/03/2015	08/15/2032
574599-BN-5	MASCO CORPORATION			1	2.B FE		292.6250	398,288	430,000	408,587		1,574			3.500	4.654		1,923	7,525	08/03/2022	11/15/2027
579780-AK-3	MCCORMICK & COMPANY INC	.	.	1	2.B FE		194.8990	137,603	145,000	144,657		112			3.250		MN	602	4,713	11/03/2015	11/15/2025
58013M-FS-8	MCDONALDS CORPORATION			1	2.A FE		897.7810	1,760,051	1,800,000	1,792,206		198			4.600	4.656		25,760		09/06/2022	09/09/2032
961548-AV-6	MEADWESTVACO CORP		.		2.B FE	1,188,84	4 . 112.7590	1,059,938	940,000	1,074,399		(15,363)			8.200	5.687	JJ	35,542	77,080	01/28/2015	01/15/2030
961548-AY-0	MEADWESTVACO CORP		.		2.B FE		9 . 112.3610	408,995	364,000	405,466		(3,836)			7.950	6 . 147	FA	10,932	28,938	07/31/2012	02/15/2031
G5963#-AG-8	MEGGITT PLC	.	. D		2.B PL	1,000,00	098.9560	989,560	1,000,000	1,000,000		<u></u>			3.310	3.310	JJ	16,090		07/06/2016	07/06/2023

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								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adi	justed Carryin	g Value			lı lı	nterest		Da	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to	1		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
58933Y-AJ-4	MERCK & CO INC				1.E FE	1,570,181	88.5480	1,394,631	1,575,000	1,571,140		118			4. 150	4. 168	MN	7,807	65,363	05/15/2013	05/18/2043
58933Y-AR-6	MERCK & CO INC			1	1.E FE	1,506,450	95.8260	1,437,393	1,500,000	1,504,790		(1,660)			2.750	2.593	FA	16, 156	20,625	03/24/2022	02/10/2025
589331-AE-7	MERCK SHARP & DOHME CORP				1.E FE	1,383,405	. 106.7160	1,600,739	1,500,000			5,978			5.950	6.563	JD	7,438	89,250	04/01/2001	12/01/2028
30303M-8K-1	META PLATFORMS INC			1	1.E FE	14,142,303	80.0820	11,345,979	14, 168, 000	14, 142, 303		1			4.650	4.660	FA	259,865		12/30/2022	08/15/2062
591894-CB-4	METROPOLITAN EDISON COMPANY				2.A FE	2,886,276	95.6850	2,684,924	2,806,000	2,831,844		(10,654)			4.000	3.577	A0	23,695	112,240	02/01/2018	04/15/2025
594918-AD-6	MICROSOFT CORPORATION				1.A FE	3,956,640	. 106.9200	4,276,804	4,000,000	3,968,291		1,181			5.200	5.273	JD	17,333	208,000	08/24/2009	06/01/2039
60040#-AA-0	MILLENNIUM PIPELINE CO LLC	.			1.G PL	1,311,782	. 100.6950	1,320,898	1,311,782	1,311,782					5.330	5.330	MJSD	19,993	50,119	08/26/2010	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC				1.G PL	1,238,235	. 104.5500	1,294,575	1,238,235	1,238,235					6.000	6.000	MJSD	206	73,692	08/26/2010	06/30/2032
61201#-AE-5	MONTANA DAKOTA UTILITIES CO				1.G	1,000,000	96.1530	961,530	1,000,000	1,000,000					3.780	3.780	A0	6,405	37,800	01/01/2019	10/30/2025
61744Y-AK-4	MORGAN STANLEY			2,5	1.G FE	2,302,979	91.7250	2,109,675	2,300,000	2,301,489		(296)			3.591	3.577	JJ	36,479	82,593	07/19/2017	07/22/2028
61744Y-AL-2	MORGAN STANLEY			2,5	1.G FE	1,322,115	84.1950	1,111,379	1,320,000	1,321,692		(85)			3.971	3.960	JJ	23, 151	52,417	07/19/2017	07/22/2038
61746B-DQ-6	MORGAN STANLEY				1.G FE	991,240	98.4470	984,465	1,000,000	998,630		986			3.875	3.982	A0	6,674	38,750	04/23/2014	04/29/2024
61747Y-ET-8	MORGAN STANLEY			1,5	1.E FE	5,000,000		4,914,275	5,000,000	5,000,000					4.679	4.679	JJ	104,628		07/18/2022	07/17/2026
61761J-3R-8	MORGAN STANLEY				1.G FE	685,308	93.2770	643,612	690,000	688, 151		481			3. 125	3.205	JJ	9,224	21,563	07/20/2016	07/27/2026
55336V-AN-0	MPLX LP			2	2.B FE	11,465,729	78.9130	8,319,808	10,543,000	11,428,927		(20,292)			4.700	4. 153	A0	104,610	495,521	02/22/2021	04/15/2048
55336V-BT-6	MPLX LP			2	2.B FE	5,938,920		4,901,058	6,000,000	5,939,641		721			4.950	5.016	MS	88,275	148,500	03/10/2022	03/14/2052
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP / MPT			1	3.A FE	2,292,250		1,753,943	2,300,000	2,294,453		679			4.625	4.001	FA	44,323	106,375	07/19/2019	08/01/2029
631005-BC-8	NARRAGANSETT ELECTRIC COMPANY				1.G FE	6,000,000		5,763,234	6,000,000	6,000,000					5.638	5.638	MS	99,605	338,280	03/17/2010	03/15/2040
P7077@-AH-7	NASSAU AIRPORT DEVELOPMENT CO		D		3.C PL	9, 150, 000		7,286,941	9,150,000	9,150,000					6.340		MJSD	149,016	577,732	02/01/2018	03/31/2035
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		D	2,5	2.A FE	375,792		354,343	400,000	381,921		1,424			4. 125		A0	3,346	16,500	04/24/2018	10/18/2032
780097-BK-6	NATWEST GROUP PLC		D	2,5	1.G FE			1,178,343	1,205,000	1,205,000					4.269	4.269		14, 146	51,441	03/19/2019	03/22/2025
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING				1.A FE	1,212,852		1,103,495	1,200,000	1,207,917		(1,445)			3.000	2.858		17,100	36,000	06/13/2019	01/10/2028
62912X-AC-8	NGPL PIPECO LLC				2.C FE	221,769		192,495	185,000	217 , 174		(1,301)			7.768		JD	639	14,371	02/27/2019	12/15/2037
65473Q-BC-6	NISOURCE INC			1	2.B FE	1,204,858		1,063,234	1,210,000	1,205,762		114			4.800	4.827		21,941	58,080	04/09/2013	02/15/2044
65473Q-BD-4	NISOURCE INC			1	2.B FE	7,549,916		7,415,358	7,600,000	7,556,995		956			5.650	5.695		178,917	429,400	10/03/2013	02/01/2045
665772-CB-3	NORTHERN STATES POWER COMPANY (MIN				1.F FE	4,682,754		5,056,427	4,696,000	4,684,988		511			6.250		JD	24,458	293,500	02/01/2018	06/01/2036
666807-CC-4	NORTHROP GRUMMAN CORP	·			2.A FE	503,453		556,311	500,000	503,243		(210)			7.750	7.620		3,229	19,375	06/15/2022	06/01/2029
67021C-AF-4	NSTAR ELECTRIC CO	· · · · · ·			1.E FE	3,689,925		3,815,246	3,750,000	3,704,451		1,541			5.500		MS	60,729		03/11/2010	03/15/2040
Q6518@-AA-0	NSW ELECTRICITY NETWORKS FINANCE P	·	υ		2.B	4,000,000		3,697,840	4,000,000	4,000,000		(47 100)			3.080		MS		123,200	09/16/2016	09/16/2026
67080L-AA-3	NUVEEN LLC OHIO EDISON COMPANY			2	1.0 FE	5,958,194		5,369,098	5,781,000	5,893,956		(17,106)			4.000	3.625	MN		231,240	02/14/2019	11/01/2028
677347-CH-7				1	2.A FE	4,989,550			5,000,000	4,989,748		198							040.000	09/22/2022	01/15/2033
67755#-AA-0	OHIO STATE ENERGY PARTNERS LLC			1	1.G PL	10,000,000		9,340,900	10,000,000			442			3.460	3.460			346,000	07/06/2017	07/06/2027
68268N-AG-8 68389X-AM-7	ORACLE CORPORATION				2.B FE	2,927,146			2,946,000	2,931,009		(18.741)			6.125	5.030				01/21/2011	02/01/2041
	ORACLE CORPORATION			4	2.B FE	9,256,443		, .,		9.326.860					4.000	4.532				02/01/2018	07/15/2040
68389X-BJ-3 68389X-BL-8	ORACLE CORPORATION			1	2.B FE	9,256,443				1,469,974					2.400	2.403				10/26/2018	07/15/2046
	ORACLE CORPORATION			Ľ	2.B FE	1,469,750		1,440,800							2.400					06/29/2016	09/15/2023
68389X-BT-1 68389X-BX-2	ORACLE CORPORATION			1	2.B FE	1,689,375								•	3.600	3.450	AO			03/30/2020	04/01/2025
59284B-AG-3	ORBIA ADVANCE CORP SAB DE CV		n	2	2.8 FE	9,020,002		., ., .	9,200,000			(2,633)			5.500	5.636			506,000	02/01/2018	04/01/2050
67103H-AF-4	OREILLY AUTOMOTIVE INC	1	J	14	2.6 FE				9,200,000			(8,458)			3.600	2.028	MC	7.200		12/07/2018	09/01/2027
694308-JM-0	PACIFIC GAS AND ELECTRIC COMPANY			2	2.A FE	5,302,422		4,851,948	5,353,000	5,220,269		(8,438)			4.550	4.949	II	121,781		07/07/2021	07/01/2030
694308-JN-8	PACIFIC GAS AND ELECTRIC COMPANY	1		2	2.0 FE	5,302,422		4,851,948	5,353,000	5,220,269		14,245			4.950	5. 153				07/07/2020	07/01/2030
695114-BT-4	PACIFIC GAS AND ELECTRIC COMPANY			٠٠٠٠٠٠٠	1.E FE		. 116.6510					(6.101)			7.700	7.539				02/01/2018	11/15/2031
695114-CB-2	PACIFICORP				1.E FE				4,650,000	4.639.860		468			6.100	6 . 124				02/01/2018	08/01/2036
70014L-AB-6	PARK AEROSPACE HOLDINGS LTD	1	D	1	2 C FF		98.6960		4,650,000	4,039,000		(291)			5.500	4.851		1.018	263,630	07/24/2017	02/15/2024
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SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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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	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP /			2	2.B FE	3,589,02	091.7300	3,302,266	3,600,000			1,113			3.400	3.436	MN	15,640	122,400	10/26/2016	11/15/2026
69349L-AM-0	PNC BANK NA			2	1.G FE	3, 124, 70		3,078,768	3,100,000	3,101,740		(2,986)			3.800		JJ	51,047	117,800	02/25/2014	07/25/2023
69349L-AQ-1	PNC BANK NA			2	1.G FE	642,38	497.4950	584,971	600,000	613,720		(4,544)			4.200	3.347	MN	4,200	25,200	01/14/2016	11/01/2025
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC (2	1.G FE	3,561,27	291.4070	3,107,828	3,400,000	3,510,847		(15,908)			3.450	2.879	AO	22, 157	117,300	09/20/2019	04/23/2029
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORATION				1.E FE		5 . 107.7010	1,077,009	1,000,000	1,251,933		(10,602)			6.250	4.119		7,986	62,500	02/19/2013	05/15/2039
74256L-BJ-7	PRINCIPAL LIFE GLOBAL FUNDING II	.			1.E FE		594.4430	3,305,491	3,500,000	3,500,955		(490)			2.250	2.235		8,750		12/11/2019	11/21/2024
743315-AV-5	PROGRESSIVE CORPORATION (THE)			1	1.F FE		695.9560		1,530,000	1,654,614		(18,429)			4.000		MS	20,400	61,200	10/11/2019	03/01/2029
74456Q-AU-0	PUBLIC SERVICE ELECTRIC AND GAS CO				1.F FE	1,487,21		1,439,385	1,492,000	1,488,443		127			5.375	5.397		13,366	80, 195	11/18/2009	11/01/2039
74456Q-AV-8	PUBLIC SERVICE ELECTRIC AND GAS CO				1.F FE	4,289,23			3,750,000	4, 154, 986		(16,153)			5.500	4.563		68,750	206,250	02/19/2013	03/01/2040
74456Q-BQ-8 74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE		679.1670 590.8160			2,318,859					3.800	3.817				02/01/2018	03/01/2046
74531E-AC-6	PUGET SOUND ENERGY INC.			1	1.F FE		4 . 107.5860		6,975,000	6,873,181		12.372			7.000	7.294				01/30/2017	09/15/2026
745867-AX-9	PULTE GROUP INC			1	1.6 FE		598.8510			14.302		(67)			5.000	4 . 412				02/01/2018	03/09/2029
745867-AP-6	PULTE HOMES INC			1	2.B FE		499.7550	100,753		102,709		(115)			6.375	6. 152		823	6,439	01/25/2017	05/15/2033
747525-BR-3	OLIAL COMM. INCORPORATED			1	1.F FE	917,56		821,468	938,000	917,768		207			4.500		MN	4,807		05/05/2022	05/20/2052
913017-BA-6	RAYTHEON TECHNOLOGIES CORPORATION				2.A FE		0 . 112.5400	2,250,798	2,000,000	2,060,067		(6,834)			7.500		MS		150,000	04/01/2001	09/15/2029
756109-AS-3	REALTY INCOME CORPORATION			1	1.G FE		392.4450	295,824	320,000	333,688		(3,231)			3.000	1.895	JJ	4,427	9,600	12/15/2021	01/15/2027
756109-BJ-2	REALTY INCOME CORPORATION			1	1.G FE		385.6370	1,395,875	1,630,000	1,602,563		4,250			2.200	2.532	JD	1,594	35,860	01/28/2022	06/15/2028
767201-AL-0	RIO TINTO FINANCE (USA) LIMITED		. D		1.F FE		899.6750	3,159,701	3,170,000	3,168,548		48			5.200	5.204	MN	27,015	164,840	10/28/2010	11/02/2040
771196-BE-1	ROCHE HOLDINGS INC			2	1.C FE	3, 121, 68		2,921,502	3,000,000	3,026,308		(14,493)			3.350	2.832		25,404	100,500	10/28/2015	09/30/2024
775109-AL-5	ROGERS COMMUNICATIONS INC.	.	. A		2.A FE		0 . 110.9370	11,093,670	10,000,000	9,973,340		874			7.500	7.529		283,333	750,000	07/30/2008	08/15/2038
74986@-AS-0	RREEF AMERICA REIT II INC				1.G	1,000,00		999,790	1,000,000	1,000,000					3.390	3.390		16,573	33,900	01/05/2016	01/05/2023
78409V-BE-3	S&P GLOBAL INC			2	1.G FE		277.2040	10,763,726	13,942,000	13,711,348		1,876			3.900	3.983		181,246	246, 192	03/14/2022	03/01/2062
785592-AM-8	SABINE PASS LIQUEFACTION LLC			2	2.B FE		8 . 100 . 1410		3,591,000	3,686,741		(41,344)			5.625	4.322		67,331	201,994	05/17/2018	03/01/2025
785592-AU-0 80282K-AP-1	SABINE PASS LIQUEFACTION LLC			2	2.B FE		093.9970 095.3670	5,639,820	6,000,000	6,373,262		(73,280)			4.200	2.780 3.102	MS	74,200	252,000	10/07/2020	03/15/2028
80282K-AP-1 80282K-AZ-9	SANTANDER HOLDINGS USA INC			1	2.A FE							(11,033)			4.400		AO			06/24/2020	07/13/2027
L8038*-AA-4	SBM BALEIA AZUL SARL		n	'	3.C		596.0360	4.215.661	4.389.660	4.389.660					5.500	5.658			233,078	12/27/2017	09/15/2027
806605-AH-4	SCHERING-PLOUGH CORPORATION				1.E FE		4 . 113.8190	159.347		178.546		(1.887)			6.550	4.047		2.700	9.170	03/28/2013	09/15/2037
G8030*-AJ-9	SENIOR PLC		. B	1	2.C		091.8260	3,313,709	3,608,700	3,608,700				(454,650)	2.350		JJ	35,571		01/31/2018	01/31/2025
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		. D		1.E FE	5,971,20		6,113,046	6,000,000	5,978,206		741			5.500	5.533	MS		330,000	03/18/2010	03/25/2040
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE		. D	1	2.B FE		393.7860	1,219,222	1,300,000	1,299,365		158			3.200	3.214	MS	11,324	41,600	09/19/2016	09/23/2026
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		. D	2	2.A FE	7, 191, 56	881.9990	5,897,375	7,192,000	7, 191, 658		58			2.300	2.301	JD	7,352	165,416	06/08/2021	06/15/2028
843452-AZ-6	SOUTHERN NATURAL GAS COMPANY				2.A FE	469,80		572,581	522,000	490,698		2, 129			8.000	8.974		13,920	41,760	02/25/2003	03/01/2032
84519#-AG-9	SOUTHWEST POWER POOL INC				1.F		097.9090	514,022	525,000	525,000					3.250	3.250		47	15,234	11/30/2012	09/30/2024
85208N-AD-2	SPRINT SPECTRUM CO 1/ 11 /111/ LLC				2.A FE		498.8210	1,893,843	1,916,438	1,917,762		(554)			4.738	4.705		2,774	83,262	03/28/2018	03/20/2025
85208N-AE-0	SPRINT SPECTRUM CO 1/ 11 /111/ LLC			l	2.A FE		598.5530	5, 176, 968	5,253,000			(198)			5. 152	5. 147		8,269	270,635	03/19/2018	03/20/2028
L8749#-AA-0	STADUM FINANCE COMPANY SARL		. B	[1	1.G PL		068.1500		2,134,500	2, 134,500				(139,900)	2.220		JUL	19,876	45,272	07/30/2019	07/30/2049
L8749#-AB-8	STADIUM FINANCE COMPANY SARL		. I B	[]	1.G PL	4,512,20		2,970,339	4,269,000	4,269,000				(279,800)	2.370		JUL			07/30/2020	07/30/2049
L8749#-AC-6 857477-AM-5	STADIUM FINANCE COMPANY SARL		. В		1.G PL	.,.,.	070.3880 498.7580		3,201,750	3,201,750		(3,533)		(209,850)	2.500	2.500 3.081				07/30/2021	07/30/2049
857477-AM-5 857477-AN-3	STATE STREET CORP		1		1 F FF		097.5940								3.700	3.081		1,375		01/05/2015	11/20/2023
857477-AN-3 857477-AW-3	STATE STREET CORP		1		1.F FE				5,300,000			(2,052)			2.650	2.926				01/05/2017	12/16/2024
857477-BD-4	STATE STREET CORP		1	2.5	1.E FE		094.2450		1,000,000			(9,318)			4. 141	3.004		3,221		06/06/2019	12/03/2029
858119-BL-3	STEEL DYNAMICS INC		1	1	2.C FE		893.7680	225.043	240.000	242.865		(3,318)			2.400				5.760	06/16/2020	06/15/2025

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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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
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU				1.F	127,72		127,720	127,720	127,720					8.000		MJSD	454	9,505	12/10/2015	12/15/2025
863667-AF-8	STRYKER CORP	.		1	2.A FE	99, 12	497.6540	97,654	100,000	99,862		97			3.375	3.479	MN	431	3,375	04/28/2014	05/15/2024
86562M-CH-1	SUMITOMO MITSUI FINANCIAL GROUP IN		. D		1.G FE	2,928,81		2,612,451	3,000,000	2,943,833		14,466			1.402		MS	12, 151	42,060	12/15/2021	09/17/2026
86722T-AB-8	SUNCOR ENERGY INC		. A	1	2.A FE		3 . 104.9490	11,701,836	11,150,000	15,379,883		(178,270)			6.850		J D	63,648	763,775	01/10/2022	06/01/2039
867229-AE-6	SUNCOR ENERGY INC.	.	. A		2.A FE		6 . 102.5480	10,922,377	10,651,000	14,338,387		(172,629)			6.500	3.566	J D	30,770	692,315	01/26/2022	06/15/2038
86944B-AD-5	SUTTER HEALTH			1	1.F FE		092.0160	3,680,644	4,000,000	3,959,536		6,323			3.695	0.001	FA	55,836	147,800	06/11/2018	08/15/2028
872287-AF-4	TCI COMMUNICATIONS INC	.			1.G FE		0 . 108.2520	1,082,521	1,000,000	1,001,679		(459)			7.875	7.813		29,750	78,750	04/01/2001	02/15/2026
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD	.			2.B FE		899.7140	380,881	381,972	375,598		4,842			6.052	8.853		64	18,860	03/30/2009	12/30/2023
88032W-AG-1	TENCENT HOLDINGS LTD		. D	2	1.E FE		491.7440	366,975	400,000	398,418		280			3.595		JJ	6,471	14,380	03/26/2019	01/19/2028
88032W-BC-9	TENCENT HOLDINGS LTD		. D	1	1.E FE		470.8490		4,444,000	4,481,297		(762)			3.840	3.791		32,708	170,650	06/07/2021	04/22/2051
88032W-BD-7	TENCENT HOLDINGS LTD		. D	1	1.E FE		8 68.7780	2,445,749	3,556,000	3,609,469		(636)			3.940		AO	26,854	140, 106	06/07/2021	04/22/2061
880451-AU-3	TENNESSEE GAS PIPELINE CO	.			2.B FE	6,392,89		6,826,909	6,277,000	6,375,485		(4,016)			7.625	7.441		119,655	478,621	02/01/2018	04/01/2037
883199-AR-2	TEXTRON FINANCIAL CORP	.		5	3.A FE		471.5000	4, 109, 105	5,747,000	5,037,571		22,927			6.341	3.094		47,578	173,832	02/01/2022	02/15/2042
883203-BU-4	TEXTRON INC	.		1	2.B FE		398.6350	1,232,931	1,250,000	1,249,655		283			4.300	4.325		17,917	53,750	01/23/2014	03/01/2024
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE COMP	.			1.F FE	1,188,08		1,070,731	1,100,000	1, 133, 939		(17,904)			4. 125	2.394		7,563	45,375	11/21/2019	11/01/2024
87264A-BY-0	T-MOBILE USA INC			1	2.C FE		766.0270	806,192	1,221,000	855,345		849			3.600	5.486		5,617	21,978	09/14/2022	11/15/2060
87264A-CX-1	T-MOBILE USA INC			1	2.C FE		796.7450	939,392	971,000	964,429		13			5.800	0.044	MS	16,583		09/12/2022	09/15/2062
891160-MJ-9	TORONTO-DOMINION BANK/THE	.	. A	2,5	1.F FE		492.1050	851,973	925,000	922,666		224			3.625	3.659	MS	9,873	33,531	06/21/2017	09/15/2031
891490-AR-5	TOSCO CORP				1.F FE		2 . 109. 1210	5,581,514	5,115,000	5,211,412		(20, 114)			7.800	7.249	JJ	199,485	398,970	02/01/2018	01/01/2027
89153V-AT-6	TOTAL CAPITAL INTERNATIONAL SA		. D	1	1.E FE		888.2660	2,612,659	2,960,000	3,001,049		(5,274)			2.829	2.611		39,776	83,738	10/11/2019	01/10/2030
89236T-JX-4	TOYOTA MOTOR CREDIT CORP				1.E FE		696.9880	1,571,201	1,620,000	1,619,379		384			2.500	2.532		11, 138	20,250	03/17/2022	03/22/2024
89352L-AG-5	TRANSCANADA PIPELINES LTD	.	. A		2.A FE	5,326,48		4,349,392	4,000,000	4,556,940		(71, 103)			7.700	5. 138		13,689	308,000	07/28/2005	06/15/2029
89366L-AE-4	TRANSELEC SA	.	. D	2	2.B FE		090.2500	180,500	200,000	203,795		(556)			3.875	3.523		3,638	7,750	08/31/2016	01/12/2029
G9006@-AH-9	TRANSMISSION FINANCE DAC		. D		2.B		093.4310	3,737,240	4,000,000	4,000,000					3.180	3. 180		20 , 140	127,200	05/04/2016	05/04/2026
07330M-AB-3	TRUIST BANK	.		2	1.F FE		096.0220	4,079,032	4,248,000	4,275,739		(9,638)			3.625	3.370		44,914	153,990	01/05/2017	09/16/2025
05531G-AB-7	TRUIST FINANCIAL CORP	·		2	1.G FE		592.2100		2,500,000	2,561,355		(8,768)			3.875	3.431		27,448	96,875	07/10/2019	03/19/2029
872898-AE-1	TSMC ARIZONA CORP			1	1.D FE	4,735,58			4,800,000	4,737,104		1,287			3.250		A0	28,600	156,000	10/20/2021	10/25/2051
902133-AG-2	TYCO ELECTRONICS GROUP SA	·	. D		1.G FE		2 . 113.3740	12,203,577	10,764,000	11,407,423		(25,908)			7.125	6.485		191,734		02/01/2018	10/01/2037
B9550@-AA-9	UNICORE SA		. в		2.B		0 86.1660		5,336,250 4,000,000			949		(349,750)	1.840		JD	6,546		12/07/2017	12/07/2027
02360F-AB-2	UNION ELECTRIC (AMERENUE)	·					096.7390					949			5.300	5.353		,	212,000	07/29/2005	08/01/2037
90932L-AA-5	UNITED AIRLINES 2015-1 CL AA PTT	-			1.F FE		088.9240	228,659	257,140	257,140		(7.088)			3.450		JD	739	8,715	11/02/2015	06/01/2029
90931C-AA-6	UNITED AIRLINES 2019-1 CL AA PTT	.			1.F FE		088.4500		1,116,512	, , ,		(7,088)			4. 150	2.819		16,217		08/18/2021	08/25/2031
90932J-AA-0	UNITED AIRLINES 2019-2 CL AA PTT	·			1.F FE	1,371,01		1,106,236	1,371,013	1,371,013					2.700	2.700	MN			09/03/2019	05/01/2032
90964*-AG-0	UNITED BOTTLING MANAGEMENT CO LLC	·-					095.0010			2,000,000					3.990	3.990	JD	2,217	79,800	12/21/2016	12/21/2026
911312-AJ-5	UNITED PARCEL SERVICE INC				1.F FE	6,069,85		4,975,088		5,628,718		(54,003)			6.200		JJ	128,650	279,000	05/23/2013	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC	·			1.F FE			1,160,172	1,200,000	1,186,879		448			4.875	4.968		7,475	58,500	11/08/2010	11/15/2040
91324P-BE-1	UNITEDIENTI CROID INC	.			1.F FE		0 . 113.0360 7 . 117.2940		1,000,000			(3,861)			6.625	5.696		8,465		01/25/2011	11/15/2037
91324P-BK-7 91324P-BN-1	UNITEDIENTH CROID INC	.		1	1.F FE	14,179,72						(124,497)			5.700	4.545	FA AO	283,097		10/30/2018	02/15/2038
91324P-BN-1 91324P-CD-2	UNITEDHEALTH GROUP INC	.		1	1.F FE	5,245,05			5,2/3,000							4.301			300,561	01/06/2011	10/15/2040
91324P-CD-2 91324P-EJ-7	UNITEDHEALTH GROUP INC	.		1	1.F FE		494.9270	1,330,110	1,500,000						4.250	4.301				03/01/2013	03/15/2043
	UNITEDHEALTH GROUP INC	.		1	1.F FE		0 . 107.5470		1,390,000			(4.908)			7.500		MN	9,375		05/17/2022	05/15/2032
911596-AL-8 91159H-HG-8	LIS BANCORP			2	1.F FE		398.6880	1,613,207	1,500,000			(4,908)			3.700	7.063	•• •••••	9,3/5		04/01/2001	06/01/2026
	US BANCORP			2	1.F FE		687.7980					(3,898)				1		20, 175			01/30/2024
91159H-HW-3 92343V-CM-4	VERIZON COMMUNICATIONS INC			٠	1.F FE		990.6410					(4,966)			3.000	2.682				12/19/2019	07/30/2029
32343V-UM-4	VENTZUN COMMUNICATIONS TNC	.			Z.A FE	J4, 118,54	ສ 9U.04 IU	1	J	4, 100, 104		9,034			5.012	0.409	FM	93,426		02/01/2018	400/21/2004

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

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Year								
1	2		Cod	les	6		air Value	10	11		e in Book/Adjusted Ca	arrying \	Value		I	nterest		Da	tes
		3		5		8	9			12	13 14	. 1	15 16	17	18	19	20	21	22
					NAIC														
					Desig-														
					nation,														
					NAIC								Total						
					Desig-								Foreign						
			F		nation						Curre	ent E	Exchange						
			0		Modifier						Year	r's	Change						
			r		and	Rate					Current Othe	er-	in						
		С	е		SVO	Used to			Book/	Unrealized	Year's Thai	n-	Book/			Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor- Tempo	orary	Adjusted	Effective	9	Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization) Impairr	ment	Carrying Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion Recogn	nized	Value of	of	Paid	Accrued	During Year	Acquired	Date
92343V-EK-6	VERIZON COMMUNICATIONS INC			1	2.A FE	2,570,394 . 107.4810	3,107,284	2,891,000	2,672,222		25,314		6.8	0 8.364	MN	32,765	196,588	05/10/2018	05/01/2029
92783#-AB-2	VIRGINIA INTERNATIONAL GATEWAY INC				1.F PL		14,636,484	17,700,000	17,700,000				3.7	0 3.720		166,439	658,440	02/01/2018	11/03/2041
P9798*-AB-6	VIRUTEX ILKO SA		. D	1	3.C PL		1,901,132	2,000,000	2,000,000				6.2	0 6.250	MS	39,583	125,000	09/06/2018	03/07/2025
92826C-AH-5	VISA INC			1	1.D FE	1,743,60492.4870	1,688,803	1,826,000	1,778,151		9,240		2.7		MS	14,786	50,215	01/25/2019	09/15/2027
92857W-BM-1	VODAFONE GROUP PLC	.	. D		2.B FE		11,600,082	13, 171, 000	14,228,817		(21,268)		5.2			59,544	691,478	07/17/2019	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC	.	. D	1	2.B FE		8,212,985	9,829,000	10,213,457		(7,331)		4.8	5 4.617	JD	15,972	479, 164	07/26/2019	06/19/2049
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC				2.A FE	7,952,72099.0220	7,921,736	8,000,000	7,991,064		9,914		4.2		MN	45,333	340,000	11/07/2018	11/13/2023
931142-CS-0	WALMART INC	.			1.C FE	5,949,300 . 106.7820	6,406,944	6,000,000	5,961,399		1,291		5.6			168,750	253 , 125	03/24/2010	04/01/2040
254687-DM-5	WALT DISNEY CO	.			2.A FE	3,869,515 . 109.7330	3,367,693	3,069,000	3,599,257		(90,143)		7.1	5 3.505	A0	50,415	218,666	11/22/2019	04/08/2028
254687-ED-4	WALT DISNEY CO				1.G FE	7,924,482 . 123.2400		6,975,000	7,819,348		(36,208)		8.1	0 6.783	AO	116,851	568,463	02/01/2018	10/17/2036
949746-RF-0	WELLS FARGO & COMPANY	.			2.B FE		15,589,464	16,080,000	14,480,005		34,958		5.6	6 6.479	JJ	415,666	901,445	02/01/2018	01/15/2044
94974B-GP-9	WELLS FARGO & COMPANY				2.A FE		961,681	1,000,000	1,028,312		(9,853)		3.5	0 2.476	MS	9,072	35,500	12/04/2019	09/29/2025
95000U-2D-4	WELLS FARGO & COMPANY			1	2.A FE	2,395,72893.9930	2,255,825	2,400,000	2,397,203		398		4.1	0 4.172	JJ	43,437	99,600	01/16/2019	01/24/2029
95000U-2G-7	WELLS FARGO & COMPANY			1,5	2.A FE	199,32884.9400	169,881	200,000	199,500		56		2.8	9 2.915	A0	976	5,758	11/05/2019	10/30/2030
95000U-2K-8	WELLS FARGO & COMPANY			1,5	1.E FE	3,443,12893.2230	3,384,006	3,630,000	3,473,955		30,828		2.1	4 3.638	FA	30,548	39,277	05/02/2022	02/11/2026
95000U-2M-4	WELLS FARGO & COMPANY	.		2,5	2.A FE		11,010,938	12,500,000	12,500,000				5.0	3 5.013	AO	151,434	626,625	03/23/2020	04/04/2051
95709T-AJ-9	WESTAR ENERGY INC	.		1	1.F FE		545,471	665,000	691,294		(879)		4.1	0 3.813	A0	20,449	13,633	05/08/2013	04/01/2043
95709T-AL-4	WESTAR ENERGY INC	.		1	1.F FE	119,99994.6200	113,544	120,000	120,000				3.2	0 3.250	JD	325	3,900	11/05/2015	12/01/2025
Q9609*-AA-6	WESTCONNEX FINANCE COMPANY PTY LTD		. D	1	2.A FE		2,493,540	3,000,000	3,000,000				2.9			26,323	111,750	06/15/2021	09/15/2031
Q9609*-AB-4	WESTCONNEX FINANCE COMPANY PTY LTD		. D	1	2.A FE		2,448,630	3,000,000	3,000,000				3.0		JD	4, 107	92,400	06/15/2021	06/15/2033
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE			1	2.C FE	1,758,09994.1450	1,656,948	1,760,000	1,759,022		377		3.2		JD	2,503	56,320	06/16/2020	06/15/2025
960413-AS-1	WESTLAKE CHEMICAL CORP			2	2.B FE		18,848,705	22,689,000	22, 115, 687		11,835		5.0			428,570	1,134,450	02/01/2018	08/15/2046
961214-EF-6	WESTPAC BANKING CORP		. D	2,5	2.A FE	5,317,36885.7370	4, 115, 371	4,800,000	5,213,242		(56,879)		4.1			86,036	197,280	02/23/2021	07/24/2034
96949L-AD-7	WILLIAMS COMPANIES INC			2	2.B FE	1,679,45994.1250	1,581,303	1,680,000	1,679,735		54		3.7			2,800	63,000	06/01/2017	06/15/2027
96950F-AF-1	WILLIAMS COMPANIES INC				2.B FE	5,818,929 . 102.1510	5,725,586	5,605,000	5,774,318		(5,465)		6.3		AO	74,547	353 , 115	12/20/2016	04/15/2040
96950F-AN-4	WILLIAMS COMPANIES INC			1	2.B FE		17,426,998	19,224,000	18,941,784		6,412		5.4		-	337,381		02/01/2018	03/04/2044
969457-BV-1	WILLIAMS COS INC			2	2.B FE	411,50595.2070	367,500	386,000	408,970		(589)		5.7		-	432	22, 195	05/24/2018	06/24/2044
97164#-AQ-7	WILMINGTON INVESTMENTS INC				2.A	10,000,00091.9720	9, 197, 200	10,000,000	10,000,000				4.6		-	20,844	469,000	06/15/2017	06/15/2029
97164#-AR-5	WILMINGTON INVESTMENTS INC			1	2.A		3, 154, 830	3,500,000	3,500,000				4.7			69,439		07/31/2018	07/31/2030
97164#-AS-3	WILMINGTON INVESTMENTS INC			1	2.A	3,250,00092.7310	3,013,758	3,250,000	3,250,000				3.6		-	29,568	119,600	10/02/2019	10/02/2026
976656-CE-6	WISCONSIN ELECTRIC POWER CO			1	1.G FE	1,200,42073.7700	959,009	1,300,000	1,220,794		2,525		3.6			2, 109	47,450	06/13/2013	12/15/2042
976657-AG-1	WISCONSIN ENERGY CORP				2.A FE		9,992,182	9,711,000	10,219,775		(36,076)		6.2		-	150,521	602,082	02/01/2018	04/01/2033
980745-F*-9	WOODWARD INC				2.C	2,334,60086.3370	1,842,869	2,134,500	2, 134,500				(139,900)1.1		MS	6,508	23, 192	09/23/2016	09/23/2026
980745-G#-4	WOODWARD INC			1	2.C		5,456,700	6,000,000	6,000,000				4.6			23,818	276,600	05/31/2018	05/30/2033
92940P-AB-0	WRKCO INC			2	2.B FE	4,992,88198.0930	4,904,655	5,000,000	4,996,484		995		4.6		MS	68,458	232,500	02/20/2019	03/15/2026
98478*-AX-5	YANKEE GAS SERVICES CO			1	1.F		2,716,800	4,000,000	4,000,000				2.9	02.900	MS	34, 156	116,000	09/15/2020	09/15/2050
1019999999		aneo	us (Un	affiliated	i) - Issuer										1001			2004	
Obligations		_	_			1,988,285,928 XXX	1,823,572,483	1,944,046,378	1,976,161,558		(2,476,368)		(1,876,950) XXX		XXX	25,574,748	89,293,887	XXX	XXX
004421-MG-5	ACE_05-HE2	.		4,5	1.A FM		504,550	529,852	508,868		4,704		5.4			398	11,274	02/11/2016	04/25/2035
03072S-QC-2	AMSI_04-R3	.		4,5	1.A FM	75,92398.6000	78,182	79,293	78,405		532		5.1		MON	57	1,721	12/09/2016	05/25/2034
03464N-AA-0	AOMT_18-3			4,5	1.A		15,333	15,418	15,418				3.6		MON	47	94	08/16/2018	09/01/2048
03464N-AB-8	AOMT_18-3			4,5	1.A	15,95599.4250	15,863	15,955	15,955				3.7		MON	50	100	08/16/2018	09/01/2048
03464J-AC-5	AOMT_21-7			4,5	1.F FE	5,017,75979.9700	4,012,749	5,017,799	5,017,764		5		2.3		MON	9,772	119,843	11/19/2021	10/01/2066
06744U-AD-3	BARC_21-NQM1			4,5	1.F FE	4,244,38582.9300	3,519,934	4,244,464	4,244,397		11		2.1		MON	7,743	94 , 143	11/16/2021	09/01/2051
06744U-AE-1	BARC_21-NQM1			4,5	2.B FE		1,714,139	2,607,135	2,607,057		6		2.9	1 2.971	MON	6,455		11/16/2021	09/01/2051

SCHEDULE D - PART 1

Second Part									ng-Term BOND												
Columb	1	2		les	6	7		Fair Value	10	11		in Book/Adj	usted Carryin					nterest			ites
Process			3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
Part					NAIC																
Part Colored					Desig-																
Part					nation,																
Part					NAIC									Total							
Facility					Desig-									Foreign							
Company Comp			F										Current								
Cube																					
Column C			r				Rate					Current									
Company Comp										Pook/	Unroplized	_	-					Admittad			Stated
Cubin Cubi							_									⊏ffo otivo			Amazunt		
Description Description P. T. Description P. Service P. Description P	CLICID			D		A -41		F-:-	D						D-4-		\A/I= = :=				Contractual
Septime May 1997 May		5																			Maturity
1000 1000		-	e n	Char							(Decrease)	Accretion	Recognized	Value							Date
1999-1-9-1		BINOM_21-INV1		4,5	1.F FE	5,329,169	86.5560	4,612,759	5,329,232	5,329,184		14			2.625	2.625	MON			12/06/2021	06/01/2056
1959-9-10 1915-97-11 1915-97-11 1915-97-11 1915-9-11 1	105690-AE-1	BRAVO_21-NQM3		4,5	1.A		80.8310	1,386,889	1,715,789	1,715,787					3.906	3.906	MON	5,585	67,019	10/29/2021	04/01/2060
Description Property Proper	12489W-MZ-4	CBASS_05-CB5		4,5	1.A FM	225,897	97.5650	245,994	252, 135	246,653		3,851			4.989	8.112	MON	175	4,710	11/02/2016	08/25/2035
Section Sect	17307G-UV-8	CMLT1_05-0PT4		4,5	1.A FM	419,610	98.4830	444,349	451, 194	445,689		2,558			5.319	6.706	MON	333	9,373	11/30/2016	07/25/2035
				4,5	2.B FE							10					MON				08/01/2066
2893-6-1-2 1972-6-1 1972-6-		= '		4.5						, . ,		11		L			MON				11/01/2066
25974-7 Fift 20-1		_		4.5			-			.,,		10									11/01/2066
1979 1979		=		4.5								-		[05/01/2065
2007 -1-7 Fig. 6-F7				4.5																	10/01/2065
1969 104 1916 92				4,5																	09/25/2034
2559-14-12 787 7-15 1				4,5																	
\$200-1-15 500 (G-9		·= ·		4,5					., .	,		,									12/25/2035
4009-1-1 EAT 55-2 5 5 1 1 1 1 1 1 1 1				4,5			-					,									12/30/2051
\$\frac{1}{62708_10.0} = \frac{1}{18708_1} \fra				4,5																	08/25/2035
95197-9-1-1 14, 5-1 1, 5				4,5																	07/25/2035
1942 1.4 1.4 1.5 1.4 1.5 1.4 1.5		IMPRL_21-NQM3		4,5					, .,	, ., .		1/						,			11/01/2056
68850-4-2 RZT 19-1	61913P-AS-1	MHL_05-1		4,5	1.A FM	31,588	94.7760	32,148	33,920	32,669		231			5. 109	6.923	MON	29	773	01/06/2016	02/25/2035
Tooler -1	64829L-AA-6	NRZT_16-4		4,5	1.A	590,562	91.2790	543,345	595,259	591,349		219			3.750	3.901	MON		21,835	10/17/2018	11/01/2056
PRIZENT-6-3 ML 20-2	64830G-AB-2	NRZT_18-1		4,5	1.A		93.7800	221,027	235,687	236,030		(25)			4.000	3.961	MON	786	9,213	10/30/2018	12/01/2057
78123416-5 MAI 70-2	70069F-FL-6	PPSI 05-WCH1		4,5	1.A FM		97.7340	452,312	462,802	462,476		149			5.634	5.704	MON		11,407	05/15/2017	01/25/2036
\$176,14.4 \$177,14.5 \$177,15.5 \$4.5 \$1.4 \$7.3.20 \$9.0.50 \$9.36 \$7.7.00 \$7.4.43 \$9 \$3.50 \$3.50 \$3.50 \$0.00 \$2.50 \$1.7.4.50 \$1.7.4.50 \$1.7.4.50 \$1.7.4.50 \$1.7.4.50 \$1.7.4.50 \$1.7.4.50 \$1.5.50		RMLT 20-2		4.5	1.A							(8.862)				4.867	MON	8.325			05/01/2060
17/68/6-2 SRT 16-3		-		4.5	1 A			,	, , ,								MON				09/01/2043
\$1769-CC-C \$20T_16-3 4.5		· = ·		4.5				.,	,	,		-									11/01/2046
\$882,4-E-1 \$87,2-2 \$4,5				4,5																	11/01/2046
1882_4_E-1				4.5														,			05/01/2065
784/27-41-3 \$87/2-2 4.5 1.5 FE 3.281.855 79.080 2.555.937 3.281.871 3.281.857 3 2.066 2.066 MM 5.732 6.68.027 1.0727/2021		· · =		4,5		, , , , , ,			, , ,												05/01/2065
6579-40-4 STAR 21-4 4,5 2,8 FE 1,95,000 5,9 970 886,652 1,385,048 4,4 2,2 322 2,222 MON 2,699 32,393 0,974/2021 6475FF-F-2 SUFF_05-BC1 4,5 1,A FI 1,91,000 4,5 1,A FI 1,91,000 2,705,336 3,180,000 3,139,837 3,418 3,2 20 3,451 MON 8,613 103,900 7923C5-60-3 MAU 05-4819 4,5 1,A FI 54,015 90,7460 55,698 6,13 78 5,526 221 5,209 7,900 MON 6,62 1,332 9,671/2016 7000Z8-BJ 1,91,000 1,000 1,000 1,000 1,000 1,000 7000Z8-BJ 1,000 1,00		· · =		4,0								(17,943)									
8475F-FT-2 SUF_05-BC1		· · =		4,5					., ,	., , .		J3									12/01/2061
				4,5								4						2,699			08/01/2056
\$2525C-B-3				4,5						,								5			12/25/2035
\$6002K-BJ-1 NFIBS 20-1 NF		-		4,5						.,,		. ,									06/01/2057
1029999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities 73,085,639 XXX 56,642,171 72,962,907 73,099,107 (89,778) XXX		-		4,5								-									12/25/2045
Residential Mortgage-Backed Securities				4,5		5,034,135	76.5790	3,738,412	4,881,753	4,988,530		(21,484)			3.369	3. 142	MON	13,705	178,209	08/19/2021	12/01/2049
0.59497-Bil-6 BACII_07-1 IS	10299999999.	Subtotal - Bonds - Industrial and Miscellar	neous (Un	naffiliated)) -									_	1	1 7					
0.59497-Bil-6 BACII_07-1 IS	Residential I	Mortgage-Backed Securities	•	•		73,085,639	XXX	56,642,171	72,962,907	73,099,107		(89,778)		I	XXX	XXX	XXX	174,601	2,150,786	XXX	XXX
0558287-AC-0 BBSG_16-MFP				4.5.6	6. FE			64								25.010	MON	1.381			01/01/2049
05538U-AJ-2 BBUB_S_12-SHOW 4,5				4					3.300.000	3.337.818		(10.270)									06/01/2036
21871F-AN-8 BCORE_19-CORE		-		4.5	_																11/01/2036
08162P-BB-6 BMARK_18-B1		· · · · ·		4.5										[12/15/2031
07383F-YN-2 BSGMS_04-PIR3_IS 3,4 6. * 885 0.0010 2 0.000 MON 0.0000 MON 0.000 MON 0.000 MON 0.000 MON 0.0000 MON 0.0				4.5								/1 EOE\									01/01/2051
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$				9,0				2,209,402	2, ულე, 000			(1,505)						10, 134	122,338		02/01/2031
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$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	-	* * * * * * * * * * * * * * * * * * *		4,5,6				10			2,957										10/01/2041
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$		_		4,5																	10/15/2026
				4,5																	10/15/2026
		_ '		4,5								,									10/15/2036
	12434C-AQ-7	BX_21-SDMF		4,5	1.A	4, 187, 366	92.2250	3,873,463	4,200,000	4, 195, 531	<u></u>	6,527			6.255	6.287	MON	12,406	146,705	09/17/2021	09/15/2034

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece											
1	2		Cod	des	6	7		Fair Value	10	11	Change	in Book/Adj	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																
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			_		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0		and		Rate					Current	Other-								
			ı							D1/		Current		in Daala				A -l :44l			04-4-4
		С			SVO		Used to			Book/	Unrealized	Year's	Than-	Book/		-"		Admitted			Stated
011010		0	1 -		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
05608K-AJ-9	BX_21-VIN0			4,5	3.B FE				14,000,000	13,992,330		14,706			6.270		MON	41,454	491, 193	05/03/2021	05/15/2038
	BX_21-VOLT	ļ	.	4,5	1.A	5,000,000		4,649,840	5,000,000	5,000,000					6.318		MON	14,917	177,843	09/15/2021	09/15/2036
	BX_21-VOLT	.	.	4,5	1.D				2, 100, 000	2,100,000					6.718	6.718	-	6,662	83,211	09/15/2021	09/15/2036
	BX_21-XL2	.	.	4,5	1.A	6,454,546		5,934,540	6,487,005	6,473,629		16,228			7 . 161	7.222		21,935	287,587	10/14/2021	10/15/2038
05610H-AJ-2	BX_22-LP2	.	.	4,5	1.A	5, 176, 763	93.0670	4,838,554	5, 198, 984	5, 185, 895		9, 132			6.945	7.014	MON	17,050	186,315	02/10/2022	02/15/2039
13033D-AF-2	CAHFA_21-1 IS	.	.	4,5,6	2.A FE	1,093,846	5.3940	856,669		971,686		(89,067)			0.797	3.770	MON	10,545	127,542	03/16/2021	11/01/2035
13033D-AH-8	CAHFA_21-2 IS		.	4,5,6	1.B FE		5.4160	527,595		593,638		(62,953)			0.824	2.970	MON	6,690	81,604	09/28/2021	03/01/2035
13033D-AK-1	CAHFA 21-3 IS	.	.	4,5,6	2.B FE	807,635		610, 183		749,839		(64,554)			0.765	2.830	MON	7,084	86,749	11/10/2021	08/01/2036
	CD 16-CD2	.	.	4	1.A	8,697,296		8,012,635	8,611,653			(9,622)			3.248	3. 123	-	23,309	279,706	11/18/2016	11/01/2049
12515B-AF-5	CD 19-CD8 IS			4.5.6	1.A FE	4,092,898	6.6360		, , , ,			(438,665)			1.404	2.750	MON	41.364	519,098	08/12/2019	08/01/2057
12531W-BA-9	CFCRE 16-C3			4	1.A	4,778,230		4.477.142	4,730,978	4.745.895		(5, 163)			3.597	3.475		14.181	171,147	01/22/2016	01/01/2048
12531Y-AM-0	CFCRE 16-C4			4	1.A		93.0270	373,342	401.326	402.639		(447)			3.014		MON	1.008	14,021	05/04/2016	05/01/2058
12532B-AH-0	CFCRE 16-C7 IS			4.5.6	1.A FE	1,798,016		658.897		713.713		(226.579)			0.660	4.000		16.880		12/13/2016	12/01/2054
17324D-AY-0	CGCMT 15-P1			4.5	1.0	7, 199, 113		6,795,248	7,500,000	7,376,019		36,372			4.368		MON	27,301		02/01/2018	09/01/2048
17291C-BV-6	CGCMT 16-C2			4.5	2.A	1,029,933		850,283	1,000,000	1.012.113		(3, 106)			4.031		MON	3.359		08/11/2016	08/01/2049
17324T-AE-9	CGCMT_16=6236			4,5	1.A	1,241,250			1,200,000	1,215,299		(3, 100)			3.616		MON	3,559		05/01/2017	
	CGCMT 16-GC37			4	1.A				, ,	, ., .,		(4,930)			-		-	3.063			02/01/2049
17290X-AS-9				4		1,216,954			1,204,954	1,209,432					3.050	2.912			35,472	04/13/2016	04/01/2049
29429C-AC-9	CGCMT_16-P3			4	1.A	3,029,777			3,000,000	3,008,912		(3,614)			3.063	2.940	-	7,658		03/29/2016	04/01/2049
29429E-AJ-0	CGCMT_16-P4			4	1.A	2,059,940		1,726,564	2,000,000	2,023,222		(6, 196)			3.377		MON	5,628	67,540	07/14/2016	07/01/2049
17327G-BC-7	CGCMT_18-C6			4,5	1.A	3,843,282		3,193,603	3,781,000	3,822,139		(5,017)			5.064		MON	15,957	194, 162	11/19/2018	11/01/2051
29429M-AJ-2	CGCMT_19-SMRT			4,5	1.A	3,911,478		3,740,561	3,875,000	3,882,850		(8, 181)			4.744	4.536	-	15,319	186,420	01/10/2019	01/01/2036
29429M-AL-7	CGCMT_19-SMRT			4,5	1.F	1,980,024			2,000,000	1,995,665		4,497			4.744		MON	7,907	96,217	01/10/2019	01/01/2036
12623S-AS-9	COMM_12-CR5			4,5	1.A FM	3,357,847	83.6970	2,724,347	3,255,000	3,255,000		(23,071)			4.315	4.315	-	11,705	142,549	02/01/2018	12/01/2045
12630D-BD-5	COMM_14-CR14			4,5	1.A	1, 162, 400		1,125,527	1,190,000	1,190,002		6,868			4.590		MON	4,552	55,408	03/28/2016	02/01/2047
12592L-BM-3	COMM_14-CR20	·	.	4,5	1.A		93.1790	559,074	600,000	603,718		(2,014)			4.239	3.872		2, 120	25,434	10/22/2014	11/01/2047
12591U-AG-8	COMM_14-UBS2 IS		.	4,5,6	1.A FE	227,589		18,331		15,599		(32,779)			1.059		MON	2, 109	34,439	03/04/2014	03/01/2047
12592P-BJ-1	COMM_14-UBS6	.	.	4,5	1.A		92.9540	929,542	1,000,000	999,890		56			4.349	4.355	-	3,624	43,490	03/15/2016	12/01/2047
12592P-BG-7	COMM_14-UBS6 IS	.	.	4,5,6	1.A FE	827 , 128		168,260		151,096		(115,259)			0.836		MON	9,650	142, 199	03/15/2016	12/01/2047
12593Q-BD-1	COMM_15-CCRE26		.	4	1.A	5,099,911	93.9080	4,678,829	4,982,359	5,020,464		(12,405)			3.359	3.030		13,946	176,923	11/14/2016	10/01/2048
12593A-BD-6	COMM_15-CR23	.	.	4,5	1.A	1,579,688	92.4270	1,386,398	1,500,000	1,523,799		(10,000)			4. 183	3.449	MON	5,229	62,745	07/28/2016	05/01/2048
12593J-BK-1	COMM_15-CR24	.	.	4,5	1.A		89.6910	358,766	400,000	392,257		2,775			4.344	5. 158	MON	1,448	17,711	07/24/2015	08/01/2048
12635Q-BF-6	COMM_15-CR27	.	.	4	1.A	881,224	94.5770	825, 188	872,508	875,096		(946)			3.349	3.230	MON	2,435	29,983	10/20/2015	10/01/2048
12629N-AJ-4	COMM_15-DC1	.	.	4,5	1.A	5,704,398		5, 152, 410	5,580,000	5,621,577		(19,680)			4.035	3.648	MON	18,763	225, 153	02/01/2018	02/01/2048
200474-BF-0	COMM_15-LC19	.	.	4,5	1.A	3,469,650		3, 130, 316	3,394,500	3,419,507		(11,872)			3.829	3.447	MON	10,831	129,975	02/01/2018	02/01/2048
12593Y-BD-4	COMM 16-CR28		.	4	1.A	3,774,952			3,737,771	3,749,762		(3,920)			3.495	3.374	MON	10,886	129,871	01/27/2016	02/01/2049
12594C-BJ-8	COMM 16-DC2		.]	4.5	1.A			906.742	1,000,000	1.045.648		(13.871)			4.664	3. 109		3.886	47,329	07/28/2016	02/01/2049
12635F-AY-0	CSAIL 15-C3		.1	4.5	1.A	8,047,312		7,101,032	8,000,000	8.018.612		(5.747)			4. 109	4.013	-	27.396		02/01/2018	08/01/2048
12636L-AX-8	CSAIL 16-C5		1	4	1.A	611,775		573,923	605,719	608,237		(265)			3.489	3.324		1.761		01/26/2016	11/01/2048
12652U-BA-6	CSAIL 18-CX11		1	4 5	1.D	4,017,320		3,387,672	4,000,000	4,010,530		(203)			4.853	4.796	-			04/03/2018	04/01/2051
12690C-AJ-2	CSMC 18-SITE		1	4.5	1 1.A	3,706,568			3,750,000	3.737.402		(1,409)			4.782		MON	14.944		12/12/2018	04/01/2036
12690C-AJ-2	CSMC_18-SITE		1	4.5	2.B	3,706,568			3,750,000	3,737,402		37.168			4.782	6. 153	-	14,944	181,817	12/12/2018	04/01/2036
	DBJPM 16-C1	.	.	4,5	1.A							(2.372)			3.015		MON			03/31/2016	05/01/2049
	DBJPM 16-C1		.	4	1.A				1,200,000			(2,3/2)					MON	5,535			
23312V-AJ-5	_ · _ · · ·	·	.	4		1,235,918			1,200,000						3.264		-			07/26/2016	08/01/2049
	DBJPM_16-C3 IS	·	· ·····	4,5,6		1,814,222		604,092		605,245		(223,479)			1.424		MON		245,895	07/27/2016	08/01/2049
23312V-AL-0	DBJPM 16-C3 IS		.	4.5.6	1.D FE	1 995.285	2.9880	349.233	L	353.050		(107.611)	1	l	0.959	3.000	MUN	9.341	119.935	07/27/2016	08/01/2049

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			li	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			r		and		Rate					Current	Other-	in							
		С	ė		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	Assuired	Date
		е	l n						value	value	(Decrease)	Accretion	Recognized	value				Accrued		Acquired	
20173Q-BC-4	GCCFC_07-GG9 IS		-	4,5,6	6. FE	1,066		10							0.388	25.000			11,671	02/23/2007	03/01/2039
36253B-AW-3	GSMS_14-GC22 IS			4,5,6	1.A FE	562,038		61,922		36,071		(68,494)			0.936		MON	5,791	75,381	06/05/2014	06/01/2047
36252C-AG-7	GSMS_17-485L			4	1.A	3,810,697		3,171,758	3,700,000	3,750,107		(11,215)			3.871	3.514		11,936	143,227	02/03/2017	02/01/2037
36252C-AC-6	GSMS_17-485L IS		· ······	4,5,6	1.A FE	2,082,313		855, 128		896,095		(218, 168)			0.261	3.700	-	17,561	255,417	02/07/2017	02/01/2037
36263U-AQ-2	GSMS_21-GSA3 IS		· ······	4,5,6	1.A FE	7,414,864		5,684,970		6,632,026		(785,841)			1.115	2.510	-	76,519	962,668	12/17/2021	12/01/2054
44421G-AL-7	HY_19-30HY	.		4,5	2.B FE	4,636,140		3,559,880	4,805,000	4,687,499		15,569			3.443	3.869	-	13,787	167,740	06/24/2019	07/01/2039
45257Y-AQ-3	IFUND_14-1	·		4,5	1.A	209,490		195,737	250,000	216, 136		1,309			6.224	7.852	-	1,297	15,570	03/28/2016	08/01/2047
46640N-AE-8	JPMBB_13-C15			4	1.A	5,002,930		4,935,490	5,000,000	5,001,627		(1,303)			4. 131		MON	17,213	103,275	06/10/2022	11/01/2045
46625Y-JP-9	JPMCC_05-CB11 IS	.	.	4,5,6	6. FE	1,432		7							0.143	25.000	-	171	2,640	03/28/2005	08/01/2037
46625Y-NP-4	JPMCC_05-LDP2 IS		.	4,5,6	6. FE	389		1							0.000	0.000	-			06/10/2005	07/01/2042
46590M-AQ-3	JPMCC_16-JP2		.	4	1.A	1,718,875		1,555,465	1,701,857	1,708,107		(1,744)			2.559	2.437		3,629	43,533	07/08/2016	08/01/2049
46590M-AW-0	JPMCC_16-JP2		.	4	1.B	1,029,999		843,654	1,000,000	1,011,651		(3, 103)			3.460		MON	2,883	34,595	07/08/2016	08/01/2049
53218C-AL-4	LIFE_21-BMR			4,5	1.A	7,372,276		6,956,030	7,372,276	7,372,276					6.668	6.668		23,213	288, 130	03/18/2021	03/15/2038
53218C-AN-0	LIFE_21-BMR		.	4,5	1.B	7,372,276		6,931,517	7,372,276	7,372,276					7.268	7.268	MON	25,302	332,919	03/18/2021	03/15/2038
55312Y-BD-3	MLCFC_07-5 IS		.	4,5,6	6. FE	5,559		8, 137		1, 124					0.345	24.999	MON			03/01/2007	08/01/2048
61762X-AX-5	MSBAM_13-C12			4,5		509, 125		487, 183	500,000	500,767		(1,108)			4.756	4.522	MON	1,982	24, 132	10/10/2013	10/01/2046
61763M-AE-0	MSBAM_14-C16		.	4	1.A	2,345,057		2,289,721	2,351,579	2,347,303		2,246			3.600	3.778	MON	7,055	42,079	06/06/2022	06/01/2047
61763M-AG-5	MSBAM_14-C16 IS		.	4,5,6	1.A FE	433,975	0.6870	36,615		25,555		(59,968)			0.936	12.500	MON	4, 158	67,633	06/05/2014	06/01/2047
61764P-BU-5	MSBAM_14-C19		.	4	1.A	7,919,375	95.7670	7,661,392	8,000,000	7,938,344		18,969			3.526	3.983	MON	23,507	141,040	06/06/2022	12/01/2047
61764P-BZ-4	MSBAM_14-C19			4	1.A	2,029,569	90.0570	1,891,189	2,100,000	2,083,929		7,861			4.000	4.417	MON	7,000	84,000	12/09/2014	12/01/2047
61690F-AS-2	MSBAM_15-C22		.	4,5	1.F		88.9750	800,772	900,000	865,093		11,797			4.202	6.050	MON	3, 151		03/09/2016	04/01/2048
61765L-AX-8	MSBAM_15-C24		.	4,5	1.A	1,317,214	92.6480	1,199,788	1,295,000	1,302,021		(2,740)			4.329	4.093	MON	4,671	56,939	07/29/2016	05/01/2048
61765T-AE-3	MSBAM_15-C25		.	4	1.A	6,362,949	94.6690	5,964,160	6,300,000	6,317,569		(6,970)			3.372	3.251	MON	17,703	212,436	10/07/2015	10/01/2048
61766E-BD-6	MSBAM_16-C29		.	4	1.A	558,746	92.9380	514, 158	553,227	555,076		(595)			3.058	2.938	MON	1,410	16,917	04/22/2016	05/01/2049
61766R-BA-3	MSBAM_16-C31 IS		.	4,5,6	1.A FE	2,250,779	3.6180	811,770		793,993		(282,279)			1.274	3.800	MON	23,826	319,431	10/26/2016	11/01/2049
61767C-AY-4	MSBAM 17-C33		.	4	1.A	514,963	91.0770	455,385	500,000	507,067		(1,516)			3.852	3.494	MON	1,605	19,260	05/04/2017	05/01/2050
61690Y-BV-3	MSC_16-BNK2 IS	.	.	4,5,6	1.A FE	2,396,898	2.7930	877,726		859,068		(289,570)			0.963		MON	25,222	324,469	11/07/2016	11/01/2049
61691E-AZ-8	MSC 16-UB12	.	.	4	1.A	7,946,607		7,272,052	7,867,998	7,900,967		(8, 172)			3.337	3.218	MON	21,880		11/22/2016	12/01/2049
61767Y-BE-9	MSC 18-H3			4,5	1.F	3,259,222			3,230,000			(2,704)			4.863		MON		159,271	06/27/2018	07/01/2051
68245H-AC-8	OMPT 17-1MKT			4	1.A	1,029,996		950,369	1,000,000	1,005,164		(4,603)			3.845	3.359	-	3,204		02/15/2017	02/01/2032
563136-AJ-9	OMW 20-OMW			4.5	1.A			6.554.906	8.250.000	7,999,786		52.919			2.335		MON	16,053	195,311	08/17/2020	09/01/2039
67118A-AQ-8	OPG 21-PORT	.		4,5	1.A	2,281,332		2,115,007	2,287,073	2,284,464		2,490			6.266	6.299		6,767	81,910	09/30/2021	10/15/2036
67118A-AS-4	OPG 21-PORT			4.5	1.A	3,418,366		3,160,469	3,426,871			3,685			6.716		MON	10.868	139,118	09/30/2021	10/15/2036
78413M-AE-8	SFAVE 15-5AVE			4.5	1.A	9,338,672		6.810.040	10,000,000	9,421,403		34.890			4. 144	4.778			414,400	07/02/2020	01/01/2043
78457J-AN-2	SMRT 22-MINI			4.5	1.F	10,000,000		9, 123, 060	10,000,000	10,000,000					7.036		MON		378,739	01/21/2022	01/15/2039
78472U-AL-2	SREIT 21-MFP			4.5	1.A	14,325,609			14.410.000	14.370.622		41.523			6.943	7.024		47.244		11/16/2021	11/15/2038
90276F-BB-9	UBSCM 18-C10	. [4.5	1.B	2,983,988			3,000,000	2,989,858					5.055	5. 127	-	12.637	154, 153	05/23/2018	05/01/2051
90276X-BA-2	UBSCM 18-C11	. [4.5	2.B	6.011.045		5.011.500	6.000.000	6.006.879		(1,081)			4.902	4.878		24.508		06/28/2018	06/01/2051
90278K-BF-7	UBSCM 18-C14			4,5	2.A			1,709,805	2,100,000	2,081,115		(1,061)			5.227		MON	9.148	112,022	11/28/2018	12/01/2051
90278K-BB-6	UBSCM 18-C14 IS			4.5.6	1.A FE	1.688.022		924.709	2, 100,000	951.257		(385,670)			0.911	4.250	-	17.071		11/28/2018	12/01/2051
92978T-BU-4	WBCMT 07-C31 IS			4,5,6	6. FE	1,088,022		15				(000,070)			0.000		MON			05/15/2007	04/01/2047
94989A-AX-3	WFCM 14-LC18 IS			4.5.6	1.A FE			217,352		185,723		(153,165)			1.011		MON		163,866	12/16/2014	12/01/2047
94989A-AY-1	WFCM 14-LC18 IS			4,5,6	2.B FE		0.7170	179,300		171,723		(133, 163)			0.374		MON	7.790	109,118	12/16/2014	12/01/2047
94989D-BB-4	WFCM 15-C27			4,5,6	2.B FE	4,025,209			3,925,530	3,960,659		(99,382)			4. 139		MON			02/01/2018	02/01/2048
94989D-BB-4	WFCM_15-C27 IS			4,5	4.B FE		0.7260		ა,ულ,ეპს	3,960,659		(15,289)			0.342	4.202		1.683		03/28/2016	02/01/2048
J4303D-DV-0		-	.	4,0,0	4.D FC		0.1200	42,802	· · · · · · · · · · · · · · · · · · ·	41, 1 IV		(21,4/0)			0.042	4.202	MON			03/20/2010	02/01/2040

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

								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			usted Carrvin	g Value			ı	nterest		Da	ites
·	_	3	4	5	Ť		8	9		• •	12	13	14	15	16	17	18	19	20	21	22
		ľ		Ŭ	NAIC							10		10			10	10	20		
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			, o		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	1	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
		-	- 11						value		(Decrease)		rrecognized	value							
95000M-BT-7	WFCM_16_C36 IS	··· ···		4,5,6 4.5.6	1.F FE	5,355,605	2.0860			2,090,009		(548,500)			0.625	3.400			631,727	10/25/2016	11/01/2059
95000G-BB-9	WFCM_16-BNK1 IS	·		1 - 1				,		782,318		(284,519)			1.716	2.820	-	24,776	311, 173	08/05/2016	08/01/2049
95000L-BE-2	WFCM_16-C33			4,5	1.A	1,029,936	91.6/40	916,739	1,000,000	1,011,226		(3,297)			4.506	4.123		3,755	45,060	03/18/2016	03/01/2059
95000L-BF-9 95000F-AY-2	WFCM_16-C33			4	1.A							10,045			3.896	5.665		2,2/3		03/18/2016	03/01/2059
95000F-AY-2 95000P-AC-8	WFCM_16-C35			4	1.A	2,368,959						(7,130)		•••••	3.438		MON				
	WFCM_16-C3/ WFCM_16-LC24			4	1.A	1,220,894		1, 196, 151				1.330					MON	3,770	22,619	06/06/2022	12/01/2049
95000H-BL-5 95000H-BM-3	WFCM_16-LC24 WFCM_16-LC24			4	1.A	1,987,422								•••••	3.621		MON	6,035		01/05/2017	10/01/2049
	****	· · · · · ·		4,5	1.F				, , ,			(9,412)				3.253				01/05/2017	10/01/2049
95000J-AU-2	WFCM_16-LC25			4	1.A				8,878,485			(9,412)			3.374		MON		299,410	11/22/2016	12/01/2059
95001J-BC-0	WFCM_18-C44			4,5		3,781,175			3,800,000	3,788,471		1,590							186, 183	04/30/2018	05/01/2051
95001N-BD-9	WFCM_18-C45			4	1.C	1,399,896		1,178,009	1,400,000						4.727		MON	5,515		06/28/2018	06/01/2051
92890P-AD-6 93978T-S6-7	WFRBS_13-C14	··· ···		4.5.6	1.A	2,685,793	99.5140	244, 122	245,314	245, 174		950			3.073	3.416	-	628	7,539	06/12/2013	06/01/2046
	Subtotal - Bonds - Industrial and Miscella					2,685,793	4.9620	2, 104,486		2,419,332		(219,556)			0.725	3.563	MUN	25,634	310,073	05/07/2021	12/01/2035
	Subtotal - Borids - Industrial and Miscella Mortgage-Backed Securities	aneou	is (Un	annated) -	368,980,292	VVV	314.819.550	328.038.463	349.857.019	2.957	(4.566.893)			XXX	xxx	XXX	1,475,569	18,302,734	XXX	xxx
046497-AC-7	AELF 21-1 - ABS	1		I,	1.F FE	1,564,889		. , .,	1.565.200	1.565.020	2,957	119			2.080	2.088		1,475,569			02/15/2027
046497-AC-7	AELF_21-1 - ABS			4	1.F FE							(5. 178)			2.690		MON			11/16/2021	02/15/202/
00110X-AC-8	AFN 21-14 - ABS	····		4	2.B FE				773.256	772.961		(5, 178)			3.030		MON	716	233,788	05/26/2021	05/20/2051
00868P-AA-3	AFN_21-IA - ABSAHOLD LEASE SERIES 2001-A-2 PASS T - ABS			4	1.F FE		. 101. 1340	545.371	539,256	574.158		(16.339)			8.620	4.889	MUN			03/26/2021	01/02/2025
00901A-AQ-0	AIMCO 19-10A - ABS	· · · · · ·		4.5	2.0 FE	5,225,638		5,069,834	5,375,000	5,233,517		7.879			7.225	7.755	14.10	74.428	143,066	11/01/2022	07/22/2032
00889B-AD-3	AIMCO 21-15A - ABS			4,5	2.0 FE	1.715.000		1.610.212				2 .425			6.979	7.7.275		25.784		03/07/2022	10/17/2034
009098-A*-5	AIR CARGO LOGISTICS FT WORTH TX C ABS			4,5	1.E	5,335,134		, ,	5,335,134	5,335,134					4.494		MON			05/10/2019	11/10/2039
66982F-AE-9	AMSR 21-SFR4 - ABS	· · · · · ·		4	2.B FE	5,335,225		4,425,444	5,335,274	5,335,236		9			2.966	2.966	-	13.187		11/10/2021	12/01/2038
04018L-AN-5	ARES 18-50A - ABS	····		4.5	1.F FE	5,593,088		5,430,789	5,775,000	5,608,350		15,263			5.979		JAJO	72.896	109,510	06/02/2022	01/15/2032
04009A-AS-9	ARES 19-52A - ABS		D	4.5	1.F FE			6,758,982	7,200,000	7.102.307		10.307			6.425	6.727			150,250	04/28/2022	04/22/2031
04018F-AG-3	ARES 21-60A - ABS	L		4.5	2.0 FE	2,293,339						3.584			7. 144	7.471		34.874		03/09/2022	07/18/2034
039937-AJ-6	ARES 21-63A - ABS	ļ		4,5	2.0 FE				3,500,000	3,500,000	[[7.463		JAJ0	52,969	91,664	03/10/2022	04/20/2035
039937-AG-2	ARES_22-63A - ABS			4,5	1.F FE			3,233,704	3,500,000	3,500,000					6.363		JAJ0	45, 162	72,200	03/10/2022	04/20/2035
04943E-AJ-0	ATCLO 21-18A - ABS	ļ		4,5	1.F FE	2,955,000		2,759,622	3,000,000	2,958,546	[[3,546			6.594	6.816		41,211	92,776	02/28/2022	01/18/2035
04942P-AC-1	ATSTC_22-1A - ABS			4,5	1.B FE			1,489,597	1,500,000	1,472,524	ļ [2,524			5.900		JAJ0			07/29/2022	07/15/2030
05369L-AC-1	AVID_21-1			4	1.E FE	2,399,665		2,287,704	2,400,000	2,399,830		135			1.550	1.556	MON	1,653	37,200	10/13/2021	05/15/2026
28622P-AA-1	- AWPT_17-6A - ABS			4,5	1.A FE	1,409,916			1,409,916	1,409,916					5.359	5.359	JAJ0	15,951	30,814	06/19/2017	07/15/2029
06762E-AG-9	BABSN_21-1A - ABS			4,5	2.C FE	2,384,604	87.9600	2,151,931	2,446,500	2,389,131	 	4,527			7.258	7.653	JAJ0	33,542	80, 101	03/09/2022	04/25/2034
070252-AG-6	BARK_21-1A - ABS			4,5	2.C FE	1,766,424	89.9820	1,640,826	1,823,500	1,770,612	 	4, 188			6.893	7.374	JAJ0	25,486	55,329	03/09/2022	04/20/2034
05682G-AJ-7	BCC_22-2A - ABS			4,5	1.F FE	3,500,000	91.7970	3,212,893	3,500,000	3,500,000	 				6.537	6.537	JAJ0	43,856	68,965	03/11/2022	04/22/2035
05685J-AG-4	BCC_22-5A - ABS			4,5	2.C FE	12,805,000			13,000,000	12,816,971		11,971			8.427		JAJ0	209,985	258,113	06/03/2022	07/24/2034
09056#-AA-8	BIO MED GROUND LEASE TRUST 2016 UW - ABS	.		4	1.B PL	30,000,000			30,000,000	30,000,000					3.875	3.875		51,667		02/01/2018	09/15/2061
22535G-AC-6	CAALT_21-3A			4	1.F FE	2,499,712			2,500,000	2,499,837		78			1.630	1.633		1,811	40,750	05/11/2021	09/16/2030
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS		Α	2	1.C FE	4, 196, 094		4,694,183	4, 158, 314	4, 186, 338		(2,218)			7.262		AO	67,945	293,339	02/01/2018	04/10/2032
13877P-AG-2	CANYC_21-4A - ABS			4,5	2.C FE	5,610,000		5,473,273	6,000,000	5,629,084		19,084			7. 129		JAJ0	90,302	149,235	05/23/2022	10/15/2034
13877J-AG-6	CANYC_22-1A - ABS		D	4,5	2.C FE	4,110,750			4,350,000	4, 122, 596		11,846			7.064	7.881		64,867	119,589	06/01/2022	04/15/2035
14315P-AE-5	CARMX_19-3			4	1.A FE		98.4530	295,359	300,000	299,985		21			2.300	2.309	-	307	5, 175	03/22/2022	04/15/2025
14686A-AU-3	CARVL_19-1A - ABS			4,5	1.F FE		94.0100		500,000	468,514		2,264			6.243	7.734		6,329	6,018	07/19/2022	04/20/2032
14686W-AU-5	CARVL_19-2A - ABS			4,5	2.C FE	5,580,000			6,000,000	5,611,995		31,995			7. 193		J A J 0	87,510	147,644	05/18/2022	07/20/2032
14687E-AJ-9	CARVL_21-1A - ABS	ļ	D	4,5	2.C FE	5,384,500	91.3390	5,023,623	5,500,000	5,391,255		6.755			7.493	7.824	JAJ0	83.563	143.728	04/28/2022	07/20/2034

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			li	nterest		Da	tes
	_	3		5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
		•			NAIC							.0		.0					20		
					Desig-																
					nation,																
					NAIC									Total							
			F		Desig-								0	Foreign							
					nation								Current	Exchange							
			0		Modifier								Year's	Change							
		_	r		and		Rate			5		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
14686F-AE-8	CARVL_22-1A - ABS	.		4,5	1.F FE				2,750,000	2,750,000					3.630	3.630		59,057		04/22/2022	04/21/2034
12510H-AB-6	CAUTO_20-1A			4	1.A FE	4,375,685	89.3380	3,909,784	4,376,410	4,375,925		(60)			3.030	3.033	MON	5,894	132,540	01/15/2020	02/15/2050
12510H-AD-2	CAUTO_20-1A	.		4	1.E FE	749,053	93.4320	699,976	749, 180	749, 124		(7)			3. 190	3. 194	MON	1,062	23,890	01/15/2020	02/15/2050
15033E-AJ-7	CEDF_18-9A - ABS	.		4,5	2.C FE	4,785,000	89.1670	4,458,336	5,000,000	4,803,626		18,626			6.843	7.774	JAJ0	69,376	114, 141	06/02/2022	04/20/2031
66981P-AD-0	CFCC_21-A			4	1.C FE	9,999,654	92.5270	9,252,680	10,000,000	9,999,767		103			2.550	2.551	MON	11,333	269,875	11/22/2021	12/17/2029
66981P-AE-8	CFCC_21-A	.		4	1.F FE	9,997,670	91.8090	9, 180, 890	10,000,000	9,998,360		630			3.490	3.497	MON	15,511	369,358	11/22/2021	12/17/2029
66981P-AF-5	CFCC_21-A		ļ	4	2.B FE	9,998,097		8,928,730	10,000,000	9,998,632	l	488			4.020	4.026		17,867	425,450	11/22/2021	12/17/2029
14316E-AU-3	CGMS 19-2R - ABS		l	4.5	2.0 FE	3,493,000		3,156,955	3,500,000	3,493,712	l	712			7.279	7.315		53,785	118,859	02/18/2022	07/15/2032
12550Y-AS-3	CIFC 17-2A - ABS	`		4.5	1.F FE	6,926,500		6,623,994	7,000,000			9.799			6.093	6.340			133,110	04/20/2022	04/20/2030
12547D-AE-6	CIFC 21-4 - ABS			4.5	1.F FE	5,904,844		5,798,458	6, 175,000	5,927,434		22,590			5.929	6.782			115,508	05/13/2022	07/15/2033
126659-AA-9	CVS PASSTHROUGH TRUST - ABS			1,0	2.B FE	4,016,867			2,995,814	3.571.939		(51.522)			8.353	5.520		14.597	248,756	02/19/2013	07/10/2031
12665U-AA-2	CVS PASSTHROUGH TRUST - ABS			4	2.B FE	4,982,019			4,974,204	4,974,204		(01,022)			4.704	4.704				02/01/2018	01/10/2036
24702C-AA-2	DEFT 22-2 - ABS			4	1.D FE	1, 134, 561		1,132,513	1,134,561	1. 134.561					3.062	3.062		965	11.471	07/12/2022	07/24/2023
24702C-AL-8	DEFT 22-2 - ABS			4	2.B FE			6,007,099	6,200,000	6, 199, 046		159			5.720		MON	8.866	149,737	07/12/2022	01/24/2028
26251C-AW-4	DRSLF 18-61-R - ABS		n	4.5	1.F FE			4,641,879	5,000,000	4,967,172		4,672			5.829		JAJ0	61,530	116,933	02/15/2022	01/17/2032
26243K-AG-2	DRSLF 57 - ABS		D	4.5	1.F FE	2,815,471		2,642,557	2,854,000			5.624			6.306	6.592		23.497	71,776	02/16/2022	05/15/2031
269330-AA-4	E3 19–1 – ABS			4,5	1.A FE	1,246,320		1,068,032							3.100		MS			06/21/2019	09/20/2055
29002V-AG-3	ELM10 21-3A - ABS			4	1.A FE	6,421,400						7.581			7. 143	000	JAJO			02/23/2022	10/20/2034
	ELM/IO_21-3A - ABS		υ	4,5								2.438					JAJO		· ·		
29001V-AS-8	ELMW8 21-1A - ABS			4,5 4 5	2.0 FE	1,539,563		1,485,181	1,575,000 2,562,500			2,438			7.343				53, 164	03/08/2022	10/20/2034
29003E-AE-5	= '			4,5	1.F FE			2,377,088		, ,		2,709			6. 193	6.385			64, 150	03/02/2022	01/20/2034
35042P-AA-8	FFIN_21-2A - ABS			4	1.D FE					4,771,154		8			2.190	1.668		,	106,708	11/17/2021	01/15/2042
33767J-AE-2	FKH_20-SFR2 - ABS			4		12,249,688		10,768,889	12,250,000	12,249,821		29			1.667			17,017	204,208	10/02/2020	10/03/2037
33767W-AJ-2	FKH_21-SFR1 - ABS			4	2.B FE	1,999,956		1,667,602	2,000,000	1,999,968		8			2.389		MON		47,780	06/29/2021	08/01/2038
33767W-AL-7	FKH_21-SFR1 - ABS			4		6,094,870		5,075,611	6,095,000	6,094,906		25			2.489	2.489			151,705	06/29/2021	08/01/2038
34964M-AA-2	FORTI_21-1A - ABS			4	1.A FE	3,297,475		2,736,574	3,297,661	3,297,479		4			1.970		MS			03/10/2021	03/20/2057
30280@-AA-4	FR-ENCLAVE LLC - ABS			4	2.B			3,254,044	3,280,716	3,280,716					5. 190		JAJ0	39,729	168,572	07/12/2011	09/30/2033
38082J-AA-7	GLDN_16-2A - ABS			4	1.A FE	107,641	86.5730	93, 188	107,641	107,641					3.160		MS	954	3, 178	10/25/2016	09/20/2047
38136N-AU-0	GLM_20-8A - ABS	· · · · · ·		4,5	1.F FE	4,867,500		4,623,937	5,000,000	4,875,693		8 , 193			6.243		JAJ0	63,293	98,891	05/05/2022	10/20/2034
381738-AN-3	GOCAP_22-61A - ABS	-		4,5	1.F FE	10,000,000		9,489,439	10,000,000	10,000,000					8.060		JAJ0	152,244	216,032	05/31/2022	07/25/2035
38218G-AA-0	G00DG_18-1 - ABS			4,5	1.A FE	3,389,882		3,069,534	3,337,273	3,388,431		(892)			3.930	3.844		27,688	134,291	05/05/2021	10/15/2053
38218D-AA-7	G00DG_19-1A - ABS	.		4	1.C FE	3,512,225			3,513,292	3,512,279		16			3.860		AO	28,629	139, 165	01/22/2019	10/15/2054
42770R-AA-8	HERO_14-1A - ABS			4	1.A FE	250,573		230,591	240,357	247,665		(1,107)			4.750	3.442		3,203	10,528	12/07/2016	09/20/2038
42770U-AA-1	HERO_15-2A - ABS			4	1.A FE	255,922		237,250	250,597	256,374		(386)			3.990	3.745		2,805	10,295	12/07/2016	09/20/2040
42770A-AA-5	HERO_21-1A - ABS			4	1.A FE	2,338,596		2,040,213	2,337,557	2,338,575		(25)			2.240	2.238	MS	14,690	54,097	04/08/2021	09/20/2051
43732V-AG-1	HPA_21-2 - ABS	.		4	2.B FE	17,013,794			17,014,015	17,013,841		40			2.852		MON	40,437	486,923	10/27/2021	12/01/2026
43730X-AE-4	HPA_21-3 - ABS	.		4	2.B FE	1,158,810	82.1950	952,503	1, 158, 834	1, 158, 813		3			3. 198	3. 198	MON	3,088	35,249	12/16/2021	01/01/2041
44933W-AC-3	ICG_15-2RA - ABS			4,5	1.C FE	1,275,560		1,236,414	1,300,000	1,277,772		2,212			5.879	6.245		16, 135	24,267	05/05/2022	01/16/2033
46149M-AE-6	INVCO_21-2A - ABS	.	D	4,5	2.C FE	5,224,603	90.7930	5,136,607	5,657,500	5,247,129		22,526			6.979	8.217	JAJ0	83,356	136,355	05/25/2022	07/15/2034
47206V-AN-4	JPARK_16-1A - ABS	.		4,5	1.D FE	4,990,000	96.5230	4,826,167	5,000,000	4,991,944		1,944			6.243	6.300	JAJ0	63,293	98,891	04/21/2022	10/20/2027
48254@-AA-8	KKR_20-II-RE - ABS	.		4,5	2.C PL	6,377,562	. 103.5550	6,604,290	6,377,562	6,377,562					6.000	6.000	FMAN	62,479	278,717	12/22/2022	03/15/2031
48259B-AL-6	KKR_38A - ABS	.		4,5	1.F FE			3,235,398	3,500,000	3,500,000					6.364	6.364	JAJ0	47,020	72,284	03/07/2022	04/15/2033
48259B-AN-2	KKR_38A - ABS	.		4,5	2.C FE			3,208,850	3,500,000	3,500,000					7.514	7.514	JAJ0	55,517	92,521	03/07/2022	04/15/2033
52607B-AA-1	LBZZ_21-1A	.		4	1.E FE		95.3310	737,266	773,375	773,325		11			1.460	1.467		502	12,448	10/22/2021	06/15/2026
55821G-AJ-4	MDPK 21-51 - ABS		D	4,5	1.F FE	3,812,031			3,875,000	3,817,472		5,441			6.177	6.425	JAJ0	49, 198	97,043	03/01/2022	07/19/2034
55822B-AG-0	MDPK 21-52A - ABS	.	l	4.5	1.F FE	6,009,375			6.250.000	6.023.489		14, 114			6.325	6.913		75.763	127,213	05/10/2022	01/22/2035

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

								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			- I	nterest		Da	ates
•	_	3		5	1	,	8	9		• • •	12	13	14	15	16	17	18	19	20	21	22
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					Desig-																
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					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
			:		Admini-		Obtain				Valuation					⊏ffo otivo		Amount	Amazunt		Contractual
CUSIP		o d		Bond	strative	Actual	Fair	Fair	Par	Adjusted Carrying	Increase/	(Amor- tization)	Temporary Impairment	Adjusted	Rate	Effective Rate	When	Due and	Amount Received		Maturity
	Di-ti	e e	g	Char								,		Carrying	of		Paid			A	, ,
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value		of		Accrued	During Year	Acquired	Date
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I - ABS				1.D FE		93.4610		2,000,000	2,072,206		(17,126)			3.450		JD	2,492	69,000	04/02/2020	12/18/2026
65246P-AD-3	NEWZ_21-1 - ABS			4,5	2.B FE	5,346,773		5, 174, 596	5,346,773	5,346,773					5.789	5.789		4,299	165,259	04/29/2021	05/25/2055
67080P-AL-0	NYKPK_21-1A - ABS			4,5	2.C FE	3,203,393		3,009,469	3,465,000	3,217,118		13,725			7.043		JAJ0	49,483	82,622	05/19/2022	10/20/2034
67707B-AD-2	OAKC_17-15A - ABS	··· ···		4,5	2.C FE			4,442,802	5,000,000	4,798,306		18,306			6.693		JAJ0	67,855	110,328	06/03/2022	01/20/2030
67578J-AE-9	0CT51_21-1 - ABS	··· ···	D	4,5	1.F FE				2,725,000	2,684,577		3,858			6. 193		JAJ0	34,218	68,218	03/01/2022	07/20/2034
675932-AL-1	OCT58_22-1A - ABS	··· ···	D	4,5	2.C FE	5,000,000			5,000,000	5,000,000					5. 124		JAJ0	151,571		04/21/2022	07/15/2037
67115P-AE-5	0FSBS_22-11A - ABS		D	4,5	1.0 FE			1,995,967	2,000,000	1,972,614		2,614			6.879		JAJ0	28,661	32,474	06/17/2022	07/18/2031
69120B-AE-5	OR_22-9A - ABS			4,5	1.C FE	4,000,000		3,979,493	4,000,000	4,000,000					8.508	8.508		17,016		11/18/2022	11/20/2034
67109U-AS-1	OZLM_15-11A - ABS			4,5	1.A FE		98.2740	243,028	247,297	247,297					5.665	5.665		2,413	5,938	08/08/2017	10/30/2030
67108F-AN-6	OZLMF_13-4A - ABS			4,5	1.A FE	7,574,613		7,574,365	7,574,613	7,574,613					5.575		JAJ0	80,932	180 , 178	08/31/2017	10/22/2030
69376B-AA-4	PACEF_20-1A - ABS			4	1.A FE	2,637,424		2,227,803	2,615,863	2,636,609		(379)			3.000	2.962		22,017	81,190	10/21/2020	09/20/2055
73052V-AJ-4	PARPK_21-1A - ABS			4,5	2.C FE	5,857,560		5,540,062	6,360,000	5,883,900		26,340			7.043		JAJ0	90,826	151,653	05/12/2022	07/20/2034
693342-AJ-6	PCG_22-B - ABS			4	1.A FE	8,705,877			8,706,000	8,705,879		1			5.212	5.212		202,930		07/13/2022	12/01/2047
	PCG_22-B - ABS			4	1.A FE	7,964,250		7,488,828	7,965,000	7,964,255		6			5.099	5. 100		181,633		07/13/2022	06/01/2052
724060-AA-6	PIPELINE FUNDING COMPANY LLC - ABS			4	2.B FE	2,297,104		1,984,373	1,958,478	2, 183, 116		(24,666)			7.500	5.247		67,731	145,911	02/01/2018	01/15/2030
74332Y-AA-7	PROG_22-SFR5 - ABS			4	1.A FE	1,833,599		1,730,469	1,845,105	1,836,203		2,603			4.451	4.748		6,844	36,026	06/10/2022	06/01/2039
75884B-AG-3	REG10_17-3A - ABS			4,5	2.C FE	9,552,200			10,000,000	9,590,183		37,983			6.829	-	JAJ0	144, 171	234,694	06/02/2022	01/17/2031
758968-AE-1	REG22_22-2A - ABS			4,5	1.F FE	10,000,000		9,512,481	10,000,000	10,000,000					6.554		JAJ0	120 , 155	162,945	05/06/2022	07/20/2035
758968-AG-6	REG22_22-2A - ABS			4,5	2.C FE	10,000,000		9,234,038	10,000,000	10,000,000					7.704		JAJ0	141,238	205,431	05/06/2022	07/20/2035
75975B-AA-6	RENEW_21-1 - ABS			4	1.A FE	1,306,397		1,112,388	1,306,593	1,306,402		(11.017)			2.060	2.061	MON	3,065	27,437	03/25/2021	11/20/2056
802824-AC-6 80281H-AC-8	SCART_21-BA			4	1.0 PL	1,295,902	95.5010	1,181,341	1,237,000	971.923		(11,017)			3.090	1.843		1,699		10/01/2021	03/15/2029
83421#-AA-1	SOLGEN LLC - ABS			4	2.0 PL			9.352.905	10,537,128			(10,239)			2.970	3.930				10/01/2021	09/30/2036
82671C-AG-4	SPEAK 21-10A - ABS			4	2.0 FL	1,988,200			2,000,000	1.989.025		825			7.525	7.611				02/01/2016	01/24/2035
846031-AT-9	STHWK 19-4A - ABS			4,5	2.0 FE	4,706,250			5,000,000	4,731,593		25,343			7. 193		JAJ0			05/23/2022	07/20/2032
89613T-AE-8	TAH 18-SFR1 - ABS			4,5	2.0 FE				2.750.000	2.860.617		(44.824)			4.564	2.782				08/05/2021	05/01/2037
89614Y-AE-6	TCN 21-SFR1 - ABS			4	2.A FE	2,923,379			2,730,000	2,660,617		7			2.794		MON	6. 134		11/04/2021	07/01/2038
89616Q-AE-1	TCN 22-SFR1 - ABS			4	2.A FE	4,999,915			5,000,000			11			5.344	-	MON			03/23/2022	04/01/2039
89616Q-AF-8	TCN 22-SFR1 - ABS			4	2.A FE	4,999,915			2,500,000			13			5.739	5.740				03/23/2022	04/01/2039
90139#-AA-9	TWIN BROOK II - OFFSHORE - ABS			4 5	2.6 FE				15,530,621			14.735			6.493	6.573				12/16/2020	06/09/2026
90139*-AA-3	TWIN BROOK II - OPPSHORE - ABS			4,5	1.E PL				23,403,714			14,735			6.493		JAJ0			12/16/2020	06/09/2026
92581*-AA-2	VICOF II TRUST - ABS			4,5	1.G PL			17,079,889	17,837,347	17.804.502		11.749			4.000	4 . 126			525,935	02/22/2022	02/10/2030
92917K-AD-6	VOYA 18-3 - ABS			4.5	1.F FE	4,723,950		4,494,620	4,812,500	4,734,829		10.879			6.279		JAJ0	63.794	127,070	02/22/2022	10/15/2031
96042P-AE-2	WLAKE 20-2A			4,5	1.A FE	1,553,991		1,538,918				83			2.010	2.015		1.388		06/16/2020	07/15/2025
66858H-AQ-9	WOODS 20-22A - ABS			4.5	1.0 FE	4,500,000			4,500,000	4,500,000					6.454	6.454		25,011		05/03/2022	09/01/2031
98887V-AA-1	ZAIS7 17-2A - ABS			4.5	1.A FE	6,218,538		6, 107, 427	6,218,538	6,218,538					5.369	5.369		70.486		09/11/2017	04/15/2030
	Subtotal - Bonds - Industrial and Miscella	neoi	ıs (Un	affiliated		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								0.100 1111				
	d and Structured Securities		(0		, 0	546,300,967	XXX	507,996,176	550,140,037	545,965,888		272,950			XXX	XXX	XXX	5,571,450	14,929,702	XXX	XXX
	Total - Industrial and Miscellaneous (Una	affiliat	ed) R	onds		2,976,652,826		2,703,030,380	2,895,187,784	2,945,083,572	2.957	(6.860.089)		(1.876.950)	XXX	XXX	XXX	32.796.368	124,677,109	XXX	XXX
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING		D	2.5	2.B FE	2,160,539		1,821,432	1,828,000	2,160,539	2,307	(0,000,000)		(1,0.0,000)	6.750		JD	5.484	123,390	09/17/2021	12/31/2049
05565A-HN-6	BNP PARIBAS SA	L	D	2,5	2.0 FE	2,727,145		2,401,439	2,486,000	2,727,145					6.625		MS	43,919	164,698	09/23/2021	12/31/2049
05565A-M3-4	BNP PARIBAS SA		D	2.5	2.0 FE	4, 160, 938		4.065.538	4.117.000	4.160.938					7.750	7.549		119.650		08/16/2022	12/31/2049
456837-AR-4	ING GROEP NV	L	D	2,5	3.A FE			7,099,072	8,000,000	8,900,000					5.750	3.354		57,500	460,000	09/16/2021	12/31/2049
59156R-AP-3	METLIFE INC			1,5	2.B FE	16,334,609		15,825,624	16,364,000	16,335,121		118			6.400	6.412	JD	46,546	1,047,296	02/01/2018	12/15/2066
780097-BQ-3	NATWEST GROUP PLC	L	D	2.5	2.C FE	6. 151. 296		5. 151.905	5.579.000				L		6.000	3.310	MJSD	84.615	251.055	12/10/2021	12/31/2049

SCHEDULE D - PART 1

1	2		Code)C	6	7		Fair Value	10	11			usted Carrvin	a Value			-	nterest		Da	tes
'	2	3	/ /	5	Ü	,	8	9	10	''	12	13	14	15	16	17	18	19	20	21	22
		٦	7	-	NAIC		U	3			12	13	14	13	10	17	10	13	20	21	22
					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
		О	i	A	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond s	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
65559C-AA-9	NORDEA BANK ABP		D 2		2.B FE	11,756,750	98.2060	10,066,136	10,250,000	11,756,750					6.625	3.434	MS	179, 197	679,063	03/03/2021	12/31/2049
	UBS GROUP AG		D 2		2.C FE			7,870,584	8,000,000	8,830,000					7.000		JJ	234,889	560,000	09/17/2021	12/31/2049
1219999999.	Subtotal - Bonds - Hybrid Securities - Iss	uer O	bligatio			61,021,276		54,301,729	56,624,000	61,021,789		118			XXX	XXX	XXX	771,801	3,285,501	XXX	XXX
21869M-AA-5	CORESTATES CAPITAL III - ABS		1		2.B FE	8,313,750	93.1410		9,000,000	8,535,205		102,607			5.176	6.618	FMAN	60,820	166, 146	11/05/2020	02/15/2027
	Subtotal - Bonds - Hybrid Securities - Otl	her Lo	an-Ba	icked and	l																
Structured S						8,313,750		8,382,672	9,000,000	8,535,205		102,607			XXX	XXX	XXX	60,820	166, 146	XXX	XXX
	Total - Hybrid Securities					69,335,026		62,684,401	65,624,000	69,556,994		102,725			XXX	XXX	XXX	832,621	3,451,647	XXX	XXX
1509999999.	Total - Parent, Subsidiaries and Affiliates	Bono	ls				XXX								XXX	XXX	XXX			XXX	XXX
02376C-AX-3	AMERICAN AIRLINES GROUP INC		5		4.B FE		94.6430								6.488	1.939			419	01/29/2020	01/29/2027
	COLLER INTL PRTNS VIII LP TERM LN		5		1.F PL	24,950,000		24,868,716	25,000,000	24,959,953		9,570			5.722	5.769	FMAN	151,007	954,584	06/06/2022	11/24/2026
	HARBOURVEST STRD SOL IV HOLD LP -B		5		1.G PL	35,000,000		34,894,027	35,000,000	35,000,000					7.454		MON	577,378	1,138,545	11/09/2021	09/20/2023
40485*-AA-8	HARBOURVEST STRD SOL IV HOLD LP-A		5		1.G PL	42,500,000		41,978,331	42,500,000	42,500,000					7.704	7.704		728,550	1,478,439	11/09/2021	09/20/2026
24736C-BS-2	SKYMILES IP LIMITED		5		2.B FE		. 101.8000								8.488		MON		3,681	03/18/2021	09/16/2027
	SP TOUCHDOWN HOLDINGS		5		1.G PL	62,343,750		, , ,	62,500,000	62,374,291		30,378			7.519	-	MJSD	1,116,774	1,393,193	12/30/2022	10/28/2026
86277*-AA-3	STRATEGIC PRT FUND VIII TERM LOAN		5	5	1.F PL	25,000,000			25,000,000	25,000,000					6.823	6.823		146,694		12/22/2020	03/10/2026
86277*-AB-1	STRATEGIC PRT FUND VIII TL - 2		5	5	1.F PL	24,100,000			24, 100, 000	24,100,000					7.019	7.019		144, 187	924,769	06/14/2021	03/10/2026
	WELLS ENTERPRISES INC		5		4.A FE	89		88	88	88					7.769	3.203		1,322	4	11/15/2019	03/29/2025
96222#-AA-4	WHLP IV (RP) LP		5		1.G PL			45,370,135	45,336,882	45,298,577					8.043		MJSD	18,948	1,751,610	05/06/2022	03/23/2026
	Subtotal - Bonds - Unaffiliated Bank Loa		cquire	a		259, 185, 383		258,115,583	259,436,970	259,232,909		46,981			XXX	XXX	XXX	2,884,862	8,638,574	XXX	XXX
	Subtotal - Bonds - Unaffiliated Bank Loa	ns				259, 185, 383		258,115,583	259,436,970	259,232,909		46,981			XXX	XXX	XXX	2,884,862	8,638,574	XXX	XXX
	Total - Issuer Obligations					2,820,183,381		2,496,894,962	2,879,286,250	2,812,517,361	(1,333)	(260,212)		(1,876,950)	XXX	XXX	XXX	31,758,277	112,599,380	XXX	XXX
	Total - Residential Mortgage-Backed Sec					115,295,347		96,442,648	114,391,461	115,515,868		54,446			XXX	XXX	XXX	268,049	3,620,086	XXX	XXX
	Total - Commercial Mortgage-Backed Se					436,168,980		358,864,556	333,068,894	396,581,275	2,957	(11,562,472)	232,434		XXX	XXX	XXX	2, 139, 257	26,451,142	XXX	XXX
	Total - Other Loan-Backed and Structure	d Sec	urities	3		554,614,717		516,378,848	559, 140, 037	554,501,094		375,557			XXX	XXX	XXX	5,632,270	15,095,848	XXX	XXX
	Total - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
	Total - Affiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
	Total - Unaffiliated Bank Loans					259, 185, 383		258, 115, 583	259,436,970	259, 232, 909		46,981			XXX	XXX	XXX	2,884,862	8,638,574	XXX	XXX
	Total - Unaffiliated Certificates of Deposi	t					XXX								XXX	XXX	XXX			XXX	XXX
2509999999	- Total Bonds					4, 185, 447, 810	XXX	3,726,696,598	4,145,323,613	4,138,348,506	1,624	(11,345,700)	232,434	(1,876,950)	XXX	XXX	XXX	42,682,714	166,405,031	XXX	XXX

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number							
1A	1A\$ 899,938,461	1B\$ 73,425,811	1C\$ 120, 161, 269	1D\$ 73,371,811	1E\$ 220,535,533	1F \$ 570,280,044	1G\$ 470,061,983
1B	2A\$ 437,515,532	2B\$743,879,645	2C\$ 459,264,423				
1C	3A\$32,609,813	3B\$21,682,369	3C\$15,539,660				
1D	4A\$ 88	4B\$ 41,110	4C\$				
1E	5A\$	5B\$	5C\$				
1F	6 \$ 40.056						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

			· · · · · · · · · · · · · · · · · · ·						5 Owned Dece	llibel 31 of Ct									
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	
							Per								Current			Modifier	
							Share							Current		Total Change		and	
				Par		Book/							I In an a lime of					SVO	
CLICID			Nii		D-4-		Used to					N 1 20 1	Unrealized	Year's	Other-Than-	in D 1/A :: / 1	Book/		
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted		Admini-	Б.
Identi-	5	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
060505-EN-0	BANK OF AMERICA CORP		6,000,000.000	100.00		5,790,000	96.500	5,790,000		109,601	366,000		(712,500)			(712,500)		2.C FE	08/14/2020
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		8,250,000.000	100.00	0.790	6,517,500	79.000	6,517,500	8,250,000	8,508	278,438		(1,804,688)			(1,804,688)		1.F FE	06/08/2021
808513-BK-0	CHARLES SCHWAB CORPORATION (THE)		14,200,000.000	100.00	0.870	12,318,500	86.750	12,318,500	14,200,000	47,333	568,000		(2, 165, 500).			(2,165,500)		2.B FE	03/15/2021
4019999999	9. Subtotal - Preferred Stock - Indu	strial and Misc	cellaneous (Unaffiliate	d) Perpetua	ıl														
Preferred			,			24,626,000	XXX	24,626,000	29,089,285	165,442	1,212,438		(4,682,688)			(4,682,688)		XXX	XXX
4109999999	9. Total - Preferred Stock - Industri	al and Miscella	aneous (Unaffiliated)			24,626,000	XXX	24,626,000	29,089,285	165,442	1,212,438		(4,682,688)			(4,682,688)		XXX	XXX
4409999999	9. Total - Preferred Stock - Parent,	Subsidiaries a	and Affiliates				XXX											XXX	XXX
				• • • • • • • • • • • • • • • • • • • •															
				•••••															
							·····						-						
4509999999	9 - Total Preferred Stocks					24,626,000	XXX	24,626,000	29,089,285	165,442	1,212,438		(4,682,688)			(4,682,688)		XXX	XXX

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number	, , ,	,	5 .				
1A	1A\$	1B\$	1C\$	1D\$	1E\$	1F\$6,517,500	1G\$
1B	2A\$	2B\$12,318,500	2C\$ 5,790,000				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$	5B\$	5C\$				
1F	6\$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

				_				OCKS Owned D	ecellinei 31 oi								- 10
1	2	Cod	_	5	6	Fa	ir Value	9		Dividends	10			justed Carrying Va		17	18
	ļ	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	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	Symbol
66116*-11-0	NORTH MILWAUKEE STATE BANK			250.000		0.000		2,500								. 12/31/1977	
	REVEL ENTERTAINMENT LLC			14,704.560		0.000										. 05/21/2013	
	FEDERAL HOME LOAN BANK BOSTON	<u> </u>		34,431.000	3,443,100	100.000	3,443,100	3,443,100		92,982						. 04/06/2022	
5029999999	9. Subtotal - Common Stock - Industrial an	nd Misce	ellaned	ous (Unaffiliated)												·	
Other					3,443,100	XXX	3,443,100	3,445,600		92,982						XXX	XXX
5109999999	9. Total - Common Stock - Industrial and N	Miscella	neous	(Unaffiliated)	3,443,100	XXX	3,443,100	3,445,600		92,982						XXX	XXX
018914-50-7	AB Discovery Value R Fund			151.440	3,519	1.131	3,519	3,111		13		(630		(630)		. 01/31/2011	
298706-84-7	American Funds EuroPacific Growth R4 Fund			45.550	2,373	0.926	2,373	2,564		41		(710		(710)		. 01/31/2011	
399874-84-1	American Funds Growth Fund of America R4 Fund			55.760	3,289	1.029	3,289	3, 197		1		(1,454		(1,454)		. 01/31/2011	
09661L-30-2	BNY Mellon S&P 500 Index Fund			984.180	57,264	1.003	57,264	57,119		585		(14,094		(14,094)		. 01/31/2011	
354026-50-2	Franklin Mutual Shares R Fund			419.590	11, 159	0.942	11,159	11,844		123		(1,210		(1,210)		. 01/31/2011	
355148-82-6	Franklin Small Cap Value R Fund			87.200	5,096	1.130	5,096	4,508		15		(481		(481)		. 01/31/2011	
354713-55-4	Franklin Strategic Income R Fund			292.970	2,361	0.884	2,361	2,671		93		(352		(352)		. 01/31/2011	
416649-35-8	Hartford Capital Appreciation R4 Fund			22,836.040	1,144,057	1.060	1,144,057	1,079,269				(285,913		(285, 913)		. 01/31/2011	
416649-28-3	Hartford Dividend & Growth R4 Fund			11,059.580		1.334	382,552	286,664		3,516		(16,795		(16,795)		. 01/31/2011	
416641-87-6	Hartford Growth Opportunities R4 Fund			13,885.920	605,795	0.705	605,795	858,909				(458,440		(458, 440)		. 01/31/2011	
416649-34-1	Hartford High Yield R4 Fund			523.600	3,453	0.924	3,453	3,737		150		(475		(475)		. 01/31/2011	
416649-24-2	Hartford International Opportunities R4 Fund			141.910	2,550	0.890	2,550	2,864		36		(702		(702)		. 01/31/2011	
416649-39-0	Hartford Small Company R4 Fund			12,085.410		0.925	315,824					(179,471		(179,471)		. 01/31/2011	
416649-25-9	Hartford Total Return Bond R4 Fund			31,993.300		0.857		345,932		7,902		(63,634		(63,634)		. 01/31/2011	
00141M-59-8	Invesco Main Street Mid Cap R Fund			108.840	3,082	0.984	3,082	3, 133		1		(722		(722)		. 01/31/2011	
00141L-50-9	Invesco Small Cap Equity R Fund			220.630	3,038	0.937	3,038	3,243				(1,046		(1,046)		. 01/31/2011	
55272P-25-7	MFS Total Return Bond R3 Fund			639.240	5,744	0.877	5,744	7 , 187		163		(1,321		(1,321)		. 01/31/2011	
552981-46-6	MFS Total Return R3 Fund			128,034.590	2,736,820	1.186	2,736,820	2,304,191		38,527		(469,275		(469,275)		. 01/31/2011	
55273H-64-3	MFS Value R3 Fund			62.760	3,327	1.220	3,327	2,726		47		(23		(23)		. 01/31/2011	
	Templeton Global Bond R Fund			866.980	6,653	0.792	6,653	8,396		343		(968		(968)		. 01/31/2011	
5329999999	9. Subtotal - Common Stocks - Mutual Fur	nds - De	esignat	tions Not Assigned													
by the SVC)			<u> </u>	5,594,331	XXX	5,594,331	5,332,553		51,557		(1,497,714		(1,497,714)		XXX	XXX
5409999999	9. Total - Common Stocks - Mutual Funds				5,594,331	XXX	5,594,331	5,332,553		51,557		(1,497,714		(1,497,714)		XXX	XXX
5609999999	9. Total - Common Stocks - Unit Investme	nt Trust	ts			XXX										XXX	XXX
5809999999	9. Total - Common Stocks - Closed-End F	unds				XXX										XXX	XXX
87423*-10-6	TALCOTT RESOLUTION DISTRIBUTION COMPANY			25,000.000	7,679,680	307.187	7,679,680 .	7,300,225				101,413		101,413		. 05/23/2018	
874230-10-4	TALCOTT RESOLUTION COMPREHENSIVE EMPLOYE			100.000	2,644,504	26,445.039	2,644,504	2,680,733				(5,511		(5,511)		. 05/23/2018	
	9. Subtotal - Common Stock - Parent, Sub	sidiarie	s and	Affiliates Other	10,324,184	XXX	10,324,184	9,980,958				95,902		95,902		XXX	XXX
	9. Total - Common Stocks - Parent, Subsider				10,324,184	XXX	10,324,184	9,980,958				95,902		95,902		XXX	XXX
	7 - Total Common Stocks				19.361.615	XXX	19.361.615	18,759,111		144 . 539		(1,401,812		(1.401.812)		XXX	XXX
	9 - Total Preferred and Common Stocks				43.987.615		43.987.615	47,848,396	165.442	1.356.977		(6.084.500		(6.084.500)		XXX	XXX
00000000000	- Total Frederica and Common Stocks				43,307,013	^^^	40,901,010	41,048,390	100,442	1,000,9//		(0,004,000	1	(0,004,000)		^^^	^^^

Line Number		Value by NAIC Designati	on Category Footnote:				
1A	1A\$	1B\$	1C\$	1D\$	1E\$	1F\$	1G\$
1B	2A\$	2B\$	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1F	5Δ \$	5R \$	5C \$				

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 Lo	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
912810-SN-9	TREASURY BOND		08/02/2022	Various		192,010,521	286,680,000	621,352
912810-TD-0	TREASURY BOND		04/18/2022	GOLDMAN SACHS & CO LLC		5,580,762	6,450,000	
91282C-DY-4	TREASURY NOTE		04/18/2022	DEUTSCHE BANK SECURITIES INC		3, 101, 414	3,380,000	11,029
91282C-EW-7	TREASURY NOTE		07/19/2022	CITIGROUP GLOBAL MARKETS, INC		3,013,477	3,000,000	5,299
01099999999. S	Subtotal - Bonds - U.S. Governments				•	203.706.174	299.510.000	662,937
344593-AF-5	FONDO MIVIVIENDA SA	D	04/22/2022	OUTSIDE MANAGED ACCT		518.440		935
69377F-AC-0	FREEPORT INDONESIA PT	D	04/07/2022	JP MORGAN SECURITIES LLC		9,400,000	9,400,000	
445545-AQ-9	HUNGARY (GOVERNMENT)	D	09/20/2022	OUTSIDE MANAGED ACCT		538,530	580,000	8,507
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)	D	09/09/2022	Various		4,626,650	6,600,000	
715638-DF-6	PERU (REPUBLIC OF)	D	09/14/2022	OUTSIDE MANAGED ACCT OUTSIDE MANAGED ACCT		440,430	530,000	2, 172
	PHILIPPINES (REPUBLIC OF) UAE INTL GOVT BOND	D	10/11/2022	OUISIDE MANAGED ACCI HSBC SECURITIES (USA) INC.	-	1,584,117	1,590,000 4,200,000	
31424E-AE-2		D	06/23/2022	HSBC SECURITIES (USA) INC.				
	ubtotal - Bonds - All Other Governments			1		21,308,167	23,420,000	36,897
	PUERTO RICO PUBLIC FINANCE CORP		05/31/2022	BANC OF AMERICA SECURITIES LLC		114,750	100,000	1,849
0709999999. S	ubtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions			<u> </u>		114,750	100,000	1,849
74526Q-LW-0	PUERTO RICO ELEC PWR AUTH PWR REV		07/22/2022	MERRILL LYNCH, PIERCE, FENNER & SMI		120,000	120,000	354
74526Q-PQ-9	PUERTO RICO ELEC PWR AUTH PWR REV		06/06/2022	MERRILL LYNCH, PIERCE, FENNER & SMI		10,300	10,000	
74526Q-PS-5	PUERTO RICO ELEC PWR AUTH PWR REV		06/06/2022	MERRILL LYNCH, PIERCE, FENNER & SMI	L	30,900		687
88444N-AS-7	THOMAS JEFFERSON UNIVERSITY		01/27/2022	Various		6,594,640	6,564,000	
914453-AA-3	UNIVERSITY OF MIAMI		03/31/2022	BARCLAYS CAPITAL INC		6.744.000	6.744.000	
	CAS 22-R03		03/21/2022	BANC OF AMERICA SECURITIES LLC		5.625.000	5.625.000	
20753Y-CK-6	CAS 22-R04		04/26/2022	NOMURA SECURITIES INTERNATIONAL INC		5.980.611		1.412
35564K-UX-5	STACR 22-DNA3		04/11/2022	NOMURA SECURITIES INTERNATIONAL INC		6.730.770	6.730.770	1,412
***************************************	Subtotal - Bonds - U.S. Special Revenues		04/11/2022	INDITIONA SECONTITIES INTENNATIONAL THE		31.836.221	31.769.225	
09099999999. S		ln I	10/21/2022	OUTSIDE MANAGED ACCT	_	31,836,221	*:,:-:,	2,682 26.042
	AKER BP ASA	υ						
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN		09/27/2022	OUTSIDE MANAGED ACCT	-	2,853,891	3,100,000	25, 170
025816-CP-2	AMERICAN EXPRESS COMPANY		04/29/2022	EXCHANGE		808,970	810,000	
034863-BC-3	ANGLO AMERICAN CAPITAL PLC	υ	03/14/2022	MORGAN STANLEY & CO. LLC		5,587,803	5,686,000	
06051G-LA-5	BANK OF AMERICA CORP		07/19/2022	BANC OF AMERICA SECURITIES LLC	-	5,000,000	5,000,000	
	BANK OF NEW YORK MELLON CORP/THE		11/15/2022	OUTSIDE MANAGED ACCT		4,006,431	3,900,000	
06417X-AD-3	BANK OF NOVA SCOTIA	A	01/03/2022	OUTSIDE MANAGED ACCT		3,298,548	3,300,000	
05526D-BV-6	BAT CAPITAL CORP		03/14/2022	DEUTSCHE BANK SECURITIES INC	-	6,755,210	7,000,000	
09261H-A#-4	BLACKSTONE PRIVATE CREDIT FUND		05/03/2022	DIRECT WITH ISSUER		25,000,000	25,000,000	
11135F-BV-2	BROADCOM INC		04/18/2022	HIMCO OPERATIONAL TRANSACTION		1,301,958	1,335,471	
134429-BG-3	CAMPBELL SOUP COMPANY		01/18/2022	OUTSIDE MANAGED ACCT		173,728	160,000	2,306
136385-AJ-0	CANADIAN NATURAL RESOURCES LIMITED	A	08/11/2022	Various		1,766,513	1,630,000	
17136M-AC-6	CHURCH & DWIGHT CO INC		10/31/2022	OUTSIDE MANAGED ACCT		99,815	100,000	
75524K-PG-3	CITIZENS BANK NA		08/04/2022	OUTSIDE MANAGED ACCT	.	350,000	350,000	
20030N-DU-2	COMCAST CORPORATION		06/07/2022	EXCHANGE		575,024	806,000	2,367
20030N-DW-8	COMCAST CORPORATION		06/07/2022	EXCHANGE		306,787	439,000	
20826F-AW-6	CONOCOPHILLIPS CO		03/11/2022	CONVERSION		13,146,396	20,575,000	
20826F-BD-7	CONOCOPHILLIPS CO		10/04/2022	CONVERSION		26,537,622	25,975,000	55, 179
224044-CN-5	COX COMMUNICATIONS INC		09/08/2022	OUTSIDE MANAGED ACCT			1,500,000	9,425
12661P-AE-9	CSL FINANCE PLC	D	04/20/2022	Various		626,593	625,000	
12661P-AF-6	CSL FINANCE PLC	D	04/20/2022	Various		627,194	625,000	
256677-AL-9	DOLLAR GENERAL CORPORATION		09/06/2022	OUTSIDE MANAGED ACCT	.	1,220,762	1,225,000	
260543-DC-4	DOW CHEMICAL COMPANY (THE)		09/01/2022	OUTSIDE MANAGED ACCT	.	3,225,351		25,622
	DOW CHEMICAL COMPANY (THE)		10/24/2022	OUTSIDE MANAGED ACCT	. [299,214	300,000	
278062-AJ-3	EATON CORPORATION		08/16/2022	WELLS FARGO ADVISORS. LLC		944,851	950.000	
036752-AW-3	ELEVANCE HEALTH INC		10/26/2022	OUTSIDE MANAGED ACCT		318.029	320.000	
29364W-BL-1	ENTERGY LOUISIANA LLC		08/18/2022	BARCLAYS CAPITAL INC			2,800,000	
29364W-BL-1	ENTERGY TEXAS INC		08/18/2022	Various	-			
	FOULERLY LEARS INC			VARIOUS				
294429-AV-7			09/07/2022		-	64,940		
302491-AU-9	FMC CORPORATION		09/22/2022	OUTSIDE MANAGED ACCT	-	1,303,775	1,500,000	
37045X-DH-6	GENERAL MOTORS FINANCIAL CO INC		09/01/2022	OUTSIDE MANAGED ACCT	-	599,631	710,000	6,911
37045X-DR-4	GENERAL MOTORS FINANCIAL CO INC		01/06/2022	OUTSIDE MANAGED ACCT		1,298,726	1,300,000	
373334-KR-1	GEORGIA POWER COMPANY		05/02/2022	BANC OF AMERICA SECURITIES LLC		2 203 794	2 220 000	

SCHEDULE D - PART 3

1987-1996 1998 19			Sho	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
		2	3		5	-	7	8	Paid for Accrued
Property Market	000	Description	Foreign				Actual Cost	Par Value	
1987-1996 1998 19	378272-AY-4	GLENCORE FUNDING LLC	D	03/02/2022	HSBC SECURITIES (USA) INC.			6,250,000	32,611
STATE STAT	36264F-AK-7	GSK CONSUMER HEALTHCARE CAPITAL US		11/03/2022	EXCHANGE		1,851,378	2,000,000	7,313
MINO							, , ,	' '	31,417
March Marc									
Section Sect									
1000-1001 1000									, ,
1.999-9-6 1.99					· · · · · = · · · · · · · · · · · · ·		., ,	' '	28,311
Separation Sep	102 100 71111 2 111111111	NEW YORK							4 504
Septiment Sept							.,.,	., ,	**
1985-14 1985-15 1985									
March Marc							** *		
Miles Mile									
57,000 50,000 5							., ,		
\$100 \$100									
SERSY-MAP SEC. 4 ON 16					· · · · · = · · · · · · · · · · · · ·		, ,		
1998 ST LATTER C		MERCK & CO INC							5,500
SSUMPHIT STATE S	30303M-8K-1	META PLATFORMS INC		12/30/2022	EXCHANGE		14, 142, 303	14,168,000	258,035
000000000000000000000000000000000000	61747Y-ET-8	MORGAN STANLEY		07/18/2022	MORGAN STANLEY & CO. LLC		5,000,000	5,000,000	
\$\$P\$7777-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-		MPLX LP		03/10/2022	CITIGROUP GLOBAL MARKETS, INC		5,938,920	6,000,000	
17,000 1	666807-CC-4	NORTHROP GRUMMAN CORP		06/15/2022			503,453		
Fisher Proceed Process Proce									
Table Tabl	747525-BR-3			05/05/2022					
STZT-1-1-1 STXTD REFORM NC 1.15 (0.00 58.98 58.00 58.70 58.70 58.98 58.00 58.70 58.70 58.98 58.00 58.70 58.70 58.98 58.00 58.70 58.70 58.98 58.00 58.70	756109-BJ-2								4,582
\$87294-6 SURC PERSON IN. A 1,576,700 3,581 3,691 00 35,581 3,691 00 3,581 3,691 00 3,581 3,691 00 3,581 3,691 00 3,581 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,691 00 3,591 3,591 3,591 00 3,591 3,591 3,591 00 3,591 00 3,591 00 3,591 3,591 00		CAL VESTILE TO							
SIRPAN FP DEFINE FINAL COPP			A						
187844-01 18916 18 18 18 18 18 18 18			A						
1-48 E.S. No.							,		· ·
\$20001_16 \$20001_16 \$20001_16 \$20001_16 \$20001_16 \$200000_16 \$200000_16 \$200000_16 \$200000_16									14,733
100000-12-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-									
\$5,000 \$6,000 \$1,11 \$2,000 \$0,000 \$1,11 \$1,21 \$2,000 \$1,11 \$1,21 \$2,000 \$1,000							, , , , , ,	, ,	
									18 111
APBABLY A-B-B PARB 13-15					· · · · · = · · · · · · · · · · · · ·		., .,	., . ,	
61763-Hz-0 SSBM 14-C16					· · · · · · · · · · · · · · · · · · ·			., ,	.7.459
78457_4-N-2 SHET_22-HINI	61764P-BU-5	MSBAM 14-C19			MORGAN STANLEY & CO. LLC				
1,101/2022 0,175 0,175 0,000 1,7,382 0,000 1,7,382 0,000 1,7,382 0,000 1,7,382 0,000 1,7,382 0,000 1,7,500 1,75,000 1,75	78457J-AN-2			01/21/2022	CITIGROUP GLOBAL MARKETS, INC		10,000,000	10,000,000	
0.08898-AD-3 A 100 21-15A - ABS	95000P-AC-8	WFCM_16-C37		06/06/2022	CREDIT SUISSE SECURITIES (USA) LLC		1,221,111		880
APRIL APRI	00901A-AQ-0	A I MCO_19-10A - ABS		11/01/2022	OUTSIDE MANAGED ACCT		5,225,638	5,375,000	17,362
AFES 19-52A - ABS AFES 19-52A - ABS D. 04/28/2022 OUTS IDE MANAGED ACCT T, 092,000 T, 200,000 T									
04018F-AG-3 ARES_21-60A - ABS									
0.03/10/2022 0.0710/2022			D						
O39937-AG-2					· · · · · = · · · · · · · · · · · · ·				10,802
04943E-AJ-0 ATQ021-18A - ABS .02/28/2022 .0TSIDE MANAGED ACCT 2,955,000 3,000,000 16,920 04942P-AC-1 ATSTC_22-1A - ABS .07/29/2022 .0TSIDE MANAGED ACCT 1,470,000 1,500,000 .00 06762E-AG-9 BABSN_21-1A - ABS .03/09/2022 .0TSIDE MANAGED ACCT 2,384,604 2,446,500 9,657 070252-AG-6 BARK_21-1A - ABS .03/09/2022 .0TSIDE MANAGED ACCT .03/09/2022 .0TSIDE MANAGED ACCT .03/09/2022 .0TSIDE MANAGED ACCT .03/09/2022 .0TSIDE MANAGED ACCT .05/09/2022 .0TSIDE MANAGED ACCT					· · · · · = · · · · · · · · · · · · ·				
04942P-AC-1									
06762E-AG-9									16,920
070252-AG-6 BARK_2T-1-1A - ABS									0.057
05682G-AJ-7 BCC_22-2A - ABS									
05685J-AG-4 BCC_22-5A - ABS					· · · · · = · · · · · · · · · · · · ·				
13877P-AG-2 CANTYC_21-4A - ABS		**=							
13877_JAG=6									07 005
14315P-AE-5 CARMX_19-3			D						
		' - '- '							
	14686A-AU-3								

SCHEDULE D - PART 3

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

2009-14-			Sho	owing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
Content	1	2	3	4	5	6	7	8	~
Service Properties Proper				_					
Week 19 19 19 19 19 19 19 1									
Martin M		======	Foreign			of Stock			
Start Star									
1979-1-19			D						
1969-14 1969-15 1969									
1957-1-4 1957-1-5 1957-1-5 1959-1-5							, ,,	., ,	.,
1907-14 1911		The Control of the					.,,		
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Second Fig. 2 Fig. 3 Fig. 4 Fig. 5 F									15,886
Section Sect				,,					
1985 1985			n						0 000
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2007-1-5 1004-1-5			•						
1987-19-0 19.25									
\$179-9-1-1									,
MSS-1-5-1 15-59									0,082
\$\\$\\$\\$\\$\\$\\$\\$\\$\\$\\$\\$\\$\\$\\$\\$\\$\\$\\$\									0 167
1976-1-4- 987, 19-1-1-8 1977-22 1971 197			n						, .
SEAPLIFE STATE S			•				., , .		2.127
March Marc		· · · · · · · · · · · · · · · · · ·					,		
ACCOUNTY				,,					
S007-1-1 \$FF_17-1-1 - 88									
\$60,000 \$75,000 \$7,000			D.		OUTSIDE MANAGED ACCT				
5089-4-1 1089-1-1 1885 5.69 12.89 1.79 1.88 5.69 1.28 1.78 1.88 5.69 1.28 1.78 1.88 5.69 1.28 1.78 1.88 5.69 1.28 1.78 1.89 1.78 1.89 1.78 1.78 1.89 1.78									
17079-1-9		<u>-</u> .					, ,,,	, , ,	, .
67782-1-1-2 0.75 2.1-1-1-2 2.00 7.00 2.00 7.									
\$\text{\$P\$} \$\text{\$P\$}		OCT51 21-1 - ABS	D						7.007
\$12,000 \$1,000	675932-AL-1	OCT58_22-1A - ABS	D	04/21/2022	OUTSIDE MANAGED ACCT		5,000,000	5,000,000	
1,000 1,00	67115P-AE-5	0FSBS_22-11A - ABS	D	06/17/2022				2,000,000	
SSSIA - H	69120B-AE-5	OR_22-9A - ABS		11/18/2022	OUTSIDE MANAGED ACCT		4,000,000	4,000,000	
\$252-4-3 \$252-4-3	73052V-AJ-4	PARPK_21-1A - ABS					5,857,560		17,743
1808 14-4 1809	693342-AJ-6	PCG_22-B - ABS		07/13/2022	CITIGROUP GLOBAL MARKETS, INC		8,705,877	8,706,000	
1,588 1,63 1,64 1,65	693342-AK-3	PCG_22-B - ABS		07/13/2022				7,965,000	
16868-1-1 16802 22-2- 885		PROG_22-SFR5 - ABS			OUTSIDE MANAGED ACCT				
1,000,000 1,00	75884B-AG-3	REG10_17-3A - ABS		06/02/2022	OUTSIDE MANAGED ACCT			10,000,000	51,645
26571C-AG-4 SFEX_21-10A - ABS	758968-AE-1	REG22_22-2A - ABS		05/06/2022	OUTSIDE MANAGED ACCT		10,000,000	10,000,000	
\$4603-AT-9	758968-AG-6	REG22_22-2A - ABS		05/06/2022	OUTSIDE MANAGED ACCT		10,000,000	10,000,000	
Sestion_AE-T TO(_22-SFRT - ABS	82671C-AG-4	SPEAK_21-10A - ABS		02/18/2022	OUTSIDE MANAGED ACCT			2,000,000	11,897
Seition - E-1 Tot 22 - SFH - ABS	846031-AT-9	STHWK_19-4A - ABS		05/23/2022	OUTSIDE MANAGED ACCT		4,706,250	5,000,000	
868169_A-R-B TON_22-SPR1 - ABS					BANC OF AMERICA SECURITIES LLC				
92917K-4D-6 V0VA_18-3 - ABS 0.2/22/2022 0UTSIDE MANAGED ACCT									
66858H-A0-9 WOOS_20-22A - ABS 05/03/2022 OUTSIDE MANAGED ACCT 4,500,000 4,500,000 4,500,000 1,009999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 609,042,687 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 1,289	92581*-AA-2	VICOF II TRUST - ABS		02/22/2022	DIRECT WITH ISSUER		,,		
66858H-A0-9 WOOS_20-22A - ABS 05/03/2022 OUTSIDE MANAGED ACCT 4,500,000 4,500,000 4,500,000 1,009999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 609,042,687 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 621,646,235 1,289,92 1,289	92917K-AD-6	VOYA_18-3 - ABS		02/22/2022	OUTSIDE MANAGED ACCT		4,723,950	4,812,500	12,075
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 609,042,687 621,646,235 1,289,92 055554-M3-4 BNP PARIBAS SA D. D. 08/16/2022 Various 4,160,938 4,117,000 35 1309999999 Subtotal - Bonds - Hybrid Securities 4,160,938 4,117,000 35 1,100,938 4,100,938 4,117,000 35 1,100,938 4,117,000 35 1,100,938 4,100,938 4,117,000 35 1,100,938 4,100,938 4,100,938 4,100,938 4,100,938 4,100,938 4,100,938 4,100,938 4,100,938 4		W000S_20-22A - ABS							
D 0.08/16/2022 Various							609.042.687	621,646,235	1.289.920
\$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \			D	08/16/2022	Various				356
BHMIVQ-06-3 BAUSCH HEALTH COMPANIES INC C01.ER INTL PRTNS VIII LP TERM LN C05.000 C05.	1309999999. S			•	<u>'</u>		4,160,938	4,117,000	356
78492*-AA-9 SP TOUCHOWN HOLDINGS 19,998,496 19,998,496 19,998,496 96228+AA-4 IHLP IV (PP) LP 05/06/2022 NOMURA SECURITIES INTERNATIONAL INC 49,950,000 50,000,000 1909999999. Subtotal - Bonds - Part 3 76,196,967 76,186,890 2509999998. Total - Bonds - Part 5 96,383 1,057,892,205 76,688,250 78,22 2509999999. Total - Bonds 1,021,890,099 1,133,417,591 2,072,87			A	05/27/2022	Various				
96222#-AA-4 IMILP IV (RP) LP 49,950,000 50,000,000 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans 76,136,957 76,186,880 2509999997. Total - Bonds - Part 3 946,305,893 1,056,749,341 1,994,64 2509999999. Total - Bonds - Part 5 75,584,205 76,688,250 78,22 2509999999. Total - Bonds 1,021,890,099 1,133,417,591 2,072,87	G3166*-AA-5	COLLER INTL PRTNS VIII LP TERM LN		06/06/2022	GOLDMAN SACHS & CO LLC		6,250,000	6,250,000	
96222#-AA-4 IMILP IV (RP) LP 49,950,000 50,000,000 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans 76,136,957 76,186,880 2509999997. Total - Bonds - Part 3 946,305,893 1,056,749,341 1,994,64 2509999999. Total - Bonds - Part 5 75,584,205 76,688,250 78,22 2509999999. Total - Bonds 1,021,890,099 1,133,417,591 2,072,87	78492*-AA-9	SP TOUCHDOWN HOLDINGS		12/30/2022	Various		19,998,486	19,998,486	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans 2509999997. Total - Bonds - Part 3 1,056,749,341 1,994,64 2509999998. Total - Bonds - Part 5 75,584,205 76,668,250 78,22 2509999999. Total - Bonds 1,021,890,099 1,133,417,591 2,072,87	96222#-AA-4	WHLP IV (RP) LP						.,,	
2509999997. Total - Bonds - Part 3 1,056,749,341 1,994,64 2509999998. Total - Bonds - Part 5 75,584,205 76,668,250 78,22 2509999999. Total - Bonds 1,021,890,099 1,133,417,591 2,072,87								- 1 1	****
2509999998. Total - Bonds - Part 5 75,584,205 76,688,250 78,22 2509999999. Total - Bonds 1,021,890,099 1,133,417,591 2,072,87							1		1,994,641
250999999. Total - Bonds 1,021,890,099 1,133,417,591 2,072,87							***,***,***		78.228
		•					-7- 7 -		
4000000001. Total -1 Telefied 0.0000 -1 att 0							1,021,030,039		2,012,810
	+JU000000001. I	otal - 1 1515115U 0100N3 - Falt 0						^^^	

SCHEDULE D - PART 3

Showing All Long-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
	otal - Preferred Stocks - Part 5						XXX	
	otal - Preferred Stocks						XXX	
	FEDERAL HOME LOAN BANK BOSTON		04/06/2022	FEDERAL HOME LOAN BANK OF BOSTON		1,762,400		
	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,762,400	XXX	
	AB Discovery Value R Fund		12/31/2022	DIRECT WITH ISSUER	0.560	353		
	American Funds EuroPacific Growth R4 Fund		12/31/2022	DIRECT WITH ISSUER		155		
	American Funds Growth Fund of America R4 Fund		12/31/2022	DIRECT WITH ISSUER				
	BNY Mellon S&P 500 Index Fund		12/31/2022	DIRECT WITH ISSUER	9.910	7,772		
	Franklin Mutual Shares R Fund		12/31/2022	DIRECT WITH ISSUER		1,301		
			12/31/2022	DIRECT WITH ISSUER		494		
	Franklin Strategic Income R Fund		12/31/2022	DIRECT WITH ISSUER		99		
	Hartford Capital Appreciation R4 Fund		12/31/2022	DIRECT WITH ISSUER		159,093		
	Hartford Dividend & Growth R4 Fund		12/31/2022	DIRECT WITH ISSUER				
	Hartford Growth Opportunities R4 Fund		12/31/2022	DIRECT WITH ISSUER				
	Hartford High Yield R4 Fund		12/31/2022	DIRECT WITH ISSUER				
	Hartford International Opportunities R4 Fund		12/31/2022	DIRECT WITH ISSUER		289		
	Hartford Small Company R4 Fund		12/31/2022	DIRECT WITH ISSUER				
	Hartford Total Return Bond R4 Fund		12/31/2022	DIRECT WITH ISSUER				
	Invesco Main Street Mid Cap R Fund		12/31/2022	DIRECT WITH ISSUER				
	Invesco Small Cap Equity R Fund		12/31/2022	DIRECT WITH ISSUER		637		
	MFS Total Return Bond R3 Fund		12/31/2022	DIRECT WITH ISSUER		262		
***************************************	MFS Total Return R3 Fund		12/31/2022	DIRECT WITH ISSUER				
	MFS Value R3 Fund			DIRECT WITH ISSUER				
	Templeton Global Bond R Fund		12/31/2022	DIRECT WITH ISSUER		343		
5329999999. S	ubtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					723,470	XXX	
5989999997. T	otal - Common Stocks - Part 3					2,485,870	XXX	
598999998. T	otal - Common Stocks - Part 5						XXX	
5989999999. T	otal - Common Stocks					2,485,870	XXX	
5999999999. T	otal - Preferred and Common Stocks					2,485,870	XXX	
6009999999 - 1	Totals					1,024,375,969	XXX	2,072,870

SCHEDULE D - PART 4

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

						-ong-renn L	Bonds and Sto													
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		1_	l		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		(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 o	on Disposal	Disposal	Year	Date
912810-FT-0	TREASURY BOND		06/23/2022	CITIGROUP GLOBAL MARKETS, INC		556,399	475,000	633,902	590,687		(3,305)		(3,305)		587,382		(30,982)	(30,982).	18,305	02/15/2036 .
912810-F1-0 912810-RD-2	TREASURY BOND		08/02/2022	. Various		159.341.884	142.466.000	138.920.071	139.515.356		(3,305)				139.551.406		19.790.478	19.790.478		11/15/2043 .
912010-00-2	INEXOUNT BUND		00/02/2022	JP MORGAN SECURITIES		139,341,004	142,400,000	130,920,071	139,313,330						139,331,400		19,790,470	19,790,470	2,204,400	11/15/2045 .
912810-SA-7	TREASURY BOND		06/23/2022	LLC		715,312	761,000	741,878	743,437		210		210		743,647		(28,336)	(28,336)	19,551	02/15/2048 .
912810-SC-3	TREASURY BOND		08/02/2022	. BMO CHICAGO BRANCH		99,688	100,000	100,875	100,810		(12)		(12)		100,798		(1,111)	(1,111)	2,242	05/15/2048 .
912810-SE-9	TREASURY BOND		05/03/2022 .	Various		4,646,599	4,000,000	4,312,969	4,292,619		(1,789)		(1,789)		4,290,830		355,769	355,769	51,264	11/15/2048 .
912810-SF-6	TREASURY BOND		05/03/2022	Various		32,371,531	31,314,000	31,516,284	31,504,069		(1,365)		(1,365)		31,502,705		868,826	868,826	1, 101, 384	02/15/2049 .
912810-TD-0	TREASURY BOND		07/19/2022 .	. BARCLAYS CAPITAL INC		2,870,547	3,500,000	3,028,320			2,530		2,530		3,030,850		(160,303)	(160,303)	33,719	02/15/2052 .
040000 5: -	TREASURY MOTE	1	00 (00 :	CITIGROUP GLOBAL		, /					4 685						,	,== ===		00 /45 /
912828-2A-7	TREASURY NOTE		06/23/2022 .	MARKETS, INC		1,558,455	1,660,000	1,565,393	1,612,700				4,685		1,617,385		(58,930)	(58,930)		08/15/2026 .
912828-6B-1	TREASURY NOTE		08/02/2022 .	. BMO CHICAGO BRANCH		296 , 180	300,000	299,414	299,567		33		33		299,599		(3,420)	(3,420).		
912828-J2-7	TREASURY NOTE		06/23/2022	. GOLDMAN SACHS & CO LLC		582,938	600,000	600,000	600,000				319		600,000		(17,063)	(17,063)	10,276	
912828-K7-4	TREASURY NOTE		06/23/2022	BARCLAYS CAPITAL INC CITIGROUP GLOBAL		395,794	410,000	403,578	407,500		319		319		407,819		(12,025)	(12,025)		08/15/2025 .
912828-M5-6	TREASURY NOTE		06/23/2022	MARKETS. INC		97.020	100.000		99.925		9		9				(2.914)	(2.914)	1 370	11/15/2025 .
0.120200 0				WELLS FARGO ADVISORS,			,											, , , ,		, 10, 2020
912828-P4-6	TREASURY NOTE		06/23/2022	LLC		95,063		97,852	99,062		105		105		99, 167		(4, 105)	(4, 105)		02/15/2026 .
912828-SF-8	TREASURY NOTE		02/15/2022	MATURED		1 , 190 , 000	1,190,000	1, 191, 225	1, 190,016		(16)		(16)		1,190,000				11,900	02/15/2022 .
912828-U2-4	TREASURY NOTE		06/23/2022	CITIGROUP GLOBAL MARKETS. INC		744.033	700 000	748.343			1.540		1.540		765.005		(20.973)	(00.070)	0.400	44 (45 (0000
912828-U2-4 912828-U5-7	TREASURY NOTE		06/23/2022 .	. GOLDMAN SACHS & CO LLC													(20,973)	(20,973).	9,496	
912828-U5-7 912828-W8-9	TREASURY NOTE		03/31/2022 .	. MATURED			200,000				(32)		(32)				(1,536)	(1,536)	,	03/31/2022 .
912020-110-9	INEASONT NOTE		03/31/2022	JP MORGAN SECURITIES		2/3,000	275,000	2/3,023			(02)		(02)		2/3,000				2,3/6	03/31/2022 .
912828-X8-8	TREASURY NOTE		06/23/2022	LLC		288,656	300,000	301,090	300,617		(52)		(52)		300,565		(11,909)	(11,909)	4,337	05/15/2027 .
912828-XB-1	TREASURY NOTE		06/23/2022	. GOLDMAN SACHS & CO LLC		116,714	120,000	118,584	119,480		72		72		119,551		(2,837)	(2,837)	1,552	05/15/2025 .
				JP MORGAN SECURITIES																
912828-ZC-7	TREASURY NOTE		05/10/2022	LLC		1,432,969	1,500,000	1,537,324	1,523,850		(2,765)		(2,765)		1,521,086		(88, 117)	(88, 117)	11,968	02/28/2025 .
91282C-BU-4	TREASURY NOTE		04/18/2022	DEUTSCHE BANK . SECURITIES INC		3.936.875	4.000.000	3.997.500	3.998.433		373		373		3.998.806		(61.931)	(61.931)	2.760	03/31/2023 .
312020 00 4	TILAGOTT NOTE		04/ 10/2022 .	WELLS FARGO ADVISORS,			4,000,000	0,337,300	, 550, 400								(01,301)	(01,301)		00/01/2020 .
91282C-BX-8	TREASURY NOTE		04/18/2022	LLC		4,613,160	4,700,000	4,696,328	4,697,549		550		550		4,698,099		(84,939)	(84,939)	2,759	04/30/2023 .
91282C-BZ-3	TREASURY NOTE		05/10/2022	. GOLDMAN SACHS & CO LLC		2,446,453	2,700,000	2,697,996	2,698,163		104		104		2,698,267		(251,814)	(251,814)	18,342	04/30/2028 .
91282C-CB-5	TREASURY NOTE		05/10/2022	. GOLDMAN SACHS & CO LLC		2,684,766	3,000,000	3,070,898	3,067,657		(2,528)		(2,528)		3,065,129		(380,363)	(380,363)	24,507	
36200Q-3L-6	GNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		680	680	700	720		(40)		(40)		680				35	02/01/2032 .
36200R-YQ-9	GNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		2,390	2,390	2,458	2,537		(147)		(147)		2,390				120	
36200U-WJ-0	GNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		437		446	455		(18)		(18)		437				22	09/01/2031 .
36200W-CB-5	GNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		8,256		9, 103	8,925		(669)		(669)		8,256				408	
36200X-JF-7	GNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		773		867	891		(118)		(118)		773				31	12/01/2031 .
36200X-KN-8	GNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		3,964		4, 134	4,089		(125)		(125)		3,964				161	
36201A-UL-0	GNMA 30YR		08/01/2022	. SCHEDULED REDEMPTION		14,320	14,320	15,005	15,272		(952)		(952)		14,320				419	,, 2002 .
36201C-6E-9	GNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		843		925	909		(66)		(66)		843					03/01/2032 .
36201C-PY-4	GNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		953		967	972		(19)		(19)		953					01/01/2032 .
36201F-Q6-7	GNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		2,639		2,712	2,761		(123)		(123)		2,639				115	
36201F-UH-8	GNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		3,977	3,977	4,090	4, 181		(203)		(203)		3,977				162	04/01/2032 .
36201F-UQ-8 36201F-UR-6	GNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		13,093					(686)		(686)						617	04/01/2032 .
	OF STATE OF		12/01/2022 .	. SCHEDULED REDEMPTION			1,343	1,381	1,420				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						54	04/01/2032 .
36201F-X6-9 36201H-WX-7	GNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		2,090	2,090	2, 121	2, 141		(51)		(51)		2,090				85	02/01/2032 .
36201H-WX-/ 36201J-F6-1	GNMA 30YR		12/01/202212/01/2022	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		11,390					(261)		(261)		11,390				465	06/01/2032 .
	GNMA 30YR		12/01/2022 .										,			·····			13	05/01/2032 .
36201J-FD-6 36201L-7K-4	GNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION						•	(14,084)		(14,084)			·····			2,656 98	
J0∠U IL-/K-4	JUNNA JUTH	1	12/01/2022 .	. Jouneuuleu KEUEMYIIUN		1 2,253	12,253	2,361	2,461		j (208)		[(208)	1	2,253					00/01/2032 .

SCHEDULE D - PART 4

					Showing All L	ong-Term B	onds 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	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						, J
														Total						, J
												Current	Total	Foreign					Bond	, J
												Year's	Change in	Exchange	Book/				Interest/	, J
									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
	GNMA 30YR	Cigii	12/01/2022 .	SCHEDULED REDEMPTION	Otock		32.541			Decrease	(1,956)	Recognized	(1.956)	value	32,541	Бізрозаі	оп Бізрозаі	Disposai	754	06/01/2032 .
	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		1.496	1,496	1,540	1,599		(103)		(103)						60	07/01/2032 .
	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION			2.588		2.821		(233)		(233)						00	08/01/2032 .
	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		6.771	6.771	6.963	7.001		(231)		(231)		6.771				274	
36203L-CQ-3	CNIMA 20VD					673	673	687	677		(231)		(231)		673				2/4	09/01/2032 .
	GNMA 30YR		12/01/2022 . 01/01/2022 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		895					(3)		(42)		895				28	
36209D-R8-9 36209R-VG-5	CANA 20VD		12/01/2022 .	SCHEDULED REDEMPTION		895	895		937		(42)		(42)		324				5	09/01/2031 .
	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		324	324		4.057		(86)		(7)		324				11	08/01/2030 .
	GNMA 30YR		12/01/2022 .	***************************************				4,047			(86)		(86)						138	06/01/2031 .
				SCHEDULED REDEMPTION			, .	,					. ,						23	
	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION			3,556	3,672	3,619		(63)		(63)		3,556				91	08/01/2039 .
	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		6,200	6,200	6,401	6,303		,				6,200				164	
3620AC-3Z-5	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		11,389	11,389	11,758	11,581		(192)		(192)		11,389				315	09/01/2039 .
3620AC-4G-6	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		1,580	1,580	1,631	1,607		(27)		(27)						43	09/01/2039 .
	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		552	552	561	565		(13)		(13)		552				24	07/01/2029 .
002.00 00 0 111	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		3,452	3,452	3,563	3,535		(83)		(83)						139	
36213E-AB-2	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		2,679	2,679	2,799	2,804		(125)		(125)		2,679				94	05/01/2032 .
36213E-SK-3	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		19,850	19,850	20,397	20,366		(517)		(517)		19,850				788	01/01/2032 .
002 IOC 10 0	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		26,646	26,646	28,926	28 , 182		(1,536)		(1,536)		26,646				753	
36213G-AL-5	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		3,619	3,619	3,690	3,748		(129)		(129)		3,619				144	,,
36213G-TY-7	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		306	306	312	321		(15)		(15)		306				13	11/01/2031 .
36213N-LL-8	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		1,112	1,112	1, 131	1, 143		(31)		(31)		1,112				45	12/01/2031 .
36213U-C9-9	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		254	254	265	280		(26)		(26)		254				5	11/01/2031 .
36213X-SB-1	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		8,354	8,354	8,942	8,673		(319)		(319)		8,354				225	04/01/2032 .
36213X-T5-3	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		1,514	1,514	1,556	1,587		(74)		(74)		1,514				92	05/01/2032 .
36213X-T6-1	GNMA 30YR		12/01/2022 .	SCHEDULED REDEMPTION		3,504	3,504	3,601	3,672		(168)		(168)		3,504				153	05/01/2032 .
36225B-ND-6	GNMA 30YR PLATINUM		12/01/2022 .	SCHEDULED REDEMPTION		7,832	7,832	8,064	8,298		(467)		(467)		7,832				295	05/01/2031 .
36225B-PM-4	GNMA 30YR PLATINUM		12/01/2022 .	SCHEDULED REDEMPTION		52,010	52,010	53, 199	54,345		(2,335)		(2,335)		52,010				2,076	09/01/2031 .
36179U-CA-8	GNMA2 30YR		12/01/2022 .	SCHEDULED REDEMPTION		49,093	49,093	49,001	48,968		125		125		49,093				814	09/01/2048 .
36179U-CB-6	GNMA2 30YR		12/01/2022 .	SCHEDULED REDEMPTION		100,734	100,734	102,780	103,566		(2,832)		(2,832)		100,734				1,880	09/01/2048 .
36202E-AL-3	GNMA2 30YR		12/01/2022 .	SCHEDULED REDEMPTION		50,741	50,741	52, 170	52, 105		(1,364)		(1,364)		50,741				1,823	09/01/2034 .
	GNMA2 30YR		12/01/2022 .	SCHEDULED REDEMPTION		3,097	3,097	3,312	3,345		(247)		(247)		3,097				82	
36202F-DB-9	GNMA2 30YR		12/01/2022 .	SCHEDULED REDEMPTION		10,149	10, 149	10,412	10,375		(226)		(226)		10,149				237	
	GNMA2 30YR		12/01/2022 .	Various		25,657	25,216		25,488		(38)		(38)		25,450		207	207	605	
	GNMA2 30YR		12/01/2022 .	SCHEDULED REDEMPTION		154,002		155, 199			(1,105)		(1, 105)		154,002				3,577	
	GNMA2 30YR		12/01/2022 .	SCHEDULED REDEMPTION		14,927	14,927		15,273		(346)		(346)		14,927				346	06/01/2040 .
	GNMA2 30YR		12/01/2022 .	SCHEDULED REDEMPTION		354.213	354,213	375.078	374.760		(20.547)		(20.547)		354.213				8. 181	
	GNMA2 30YB		12/01/2022 .	SCHEDULED REDEMPTION		7 . 175	7 . 175		7.563		(388)		(388)		7.175				169	
	GNR 17-168 IS		10/17/2022 .	PREPAYMENT PENALTY			, 110													
	GNR 17-169 IS		05/16/2022 .	PREPAYMENT PENALTY		9.764														
	GNR 19-14 IS		11/16/2022 .	PREPAYMENT PENALTY		140.374													140,374	
	GNR 19-8 IS		10/17/2022 .	PREPAYMENT PENALTY		51.038					[51,038	11/01/2060 .
	GNR 21-88 IS		06/16/2022 .	PREPAYMENT PENALTY			•													
0.000.00	9. Subtotal - Bonds - U.S. Governme	nte	10/2022 .	THE VINER LEWELL		223.744.965	205.719.400	202.362.987	199.921.296		(18.760)		(18.760)		202.930.856		19,791,673	19.791.673	4,705,065	
010000000	J. Sastotai - Bondo - O.O. Governine	,,,,,		MARKET AXESS TRADING		220,144,300	203,718,400	202,302,307	133,341,290		(10,700)	1	(10,700)		202,930,030	1	13,131,013	15,181,013	4,700,000	
698299-BE-3	PANAMA (REPUBLIC OF)	D	04/05/2022 .	PLATFORM		1,629,296	1,600,000	1,588,000	1,595,485		354		354		1,595,839		33,458	33,458		03/16/2025 .
				HSBC SECURITIES (USA)																
760942-BA-9	URUGUAY (ORIENTAL REPUBLIC OF)	D	03/17/2022 .	INC		1,786,785	1,547,000	1,470,346	1,475,182		224		224		1,475,406		311,379	311,379	20,382	06/18/2050 .
				HSBC SECURITIES (USA)								1								-
Y20/21-AJ-8	INDONESIA (REPUBLIC OF)	υ	11/21/2022 .	INC		2,026,950	1,880,000	2,259,624	2, 169, 248		(11,890)		(11,890)		2, 157, 359		(130,409)	(130,409)	157,579	02/17/2037 .

SCHEDULE D - PART 4

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

						ong-renn b	Sonds and Sto	JCKS SOLD, I	KEDEEIVIED	of Otherwis	SE DISFUS		ing Current	ı cai						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	Э	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 G	ain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal or	n Disposal	Disposal	Year	Date
				MARKET AXESS TRADING				_				J	(*** := :=/			'	'			
Y20721-BE-8	INDONESIA (REPUBLIC OF)	D	11/16/2022	. PLATFORM		178,086	200,000	208, 100	207,311		(188)		(188)		207, 123		(29,037)	(29,037)	10,098	
Y20721-BN-8	INDONESIA (REPUBLIC OF)	D	03/28/2022	. TENDER TRANSACTION		212,326	200,000	207,250	204,489		(259)		(259)		204,230		(4,230)	(4,230)		01/08/2026 .
M6320U-AT-6 21987B-A0-1	SAUDI ARABIA (KINGDOM OF)	D	05/06/2022 .	. BARCLAYS CAPITAL INC			1,800,000	1,930,200	1,900,668		(4,373)		(4,373)		1,896,295		(54,895)	(54,895)		04/16/2029 .
21987B-AQ-1 21987D-AE-4	CODELCO INC	D	04/22/2022	. MATURED		2,640,000	2,640,000	2,604,703	2,637,782	•••••	2,218		2,218		2,640,000		(68,589)	(68,589)		07/17/2022 .
30216J-AA-3	EXPORT-IMPORT BANK OF INDIA	D	03/01/2022	OUTSIDE MANAGED ACCT		580,779	570,000	611.211			(1,404)		(1,404)		607.597		(26,818)	(26,818)		08/05/2026 .
002100 781 0 11				CITIGROUP GLOBAL				,2							, , , , , , , , , , , , , , , , , ,		(20,010)	(20,010)		
74727P-BB-6	QATAR (STATE OF)	D	03/16/2022	MARKETS, INC		1,170,010	1,000,000	1,146,842	1,140,267		(628)		(628)		1, 139, 639		30,371	30,371 .	24,620	03/14/2049 .
				MIZUHO SECURITIES USA							1		1							
74727P-BD-2	QATAR (STATE OF)	D	03/15/2022	INC	-	430,800	400,000		399,351		14		14		399,365		31,435	31,435	6,292	04/16/2030 .
75405U-AA-4	RAS LNG 3	υ	04/12/2022 .	. Various		242,866	229,300	245,351	235, 109	•••••	(459)		(459)		234,650		8,216	8,216	/,186	09/30/2027 .
80413T-AH-2	SAUDI ARABIA (KINGDOM OF)	n	05/10/2022	INC.		616.500		598 . 150	598.618		50		50		598.668		17.832	17.832	15 275	04/17/2030 .
857006-AG-5	STATE GRID OVERSEAS INVESTMENT (20	D	06/09/2022	OUTSIDE MANAGED ACCT		1, 101, 453	1,115,000	1, 122, 497	1, 119,569		(354)		(354)		1,119,215		(17,763)	(17,763)		05/04/2027 .
857006-AM-2	STATE GRID OVERSEAS INVESTMENT (20	D	06/09/2022	. OUTSIDE MANAGED ACCT		771,096	760,000	755,957	757,238		172		172		757,410		13,686	13,686	19,829	
030999999	99. Subtotal - Bonds - All Other Gove	rnmer	nts			15,760,846	15, 141, 300	15,748,671	15,650,468		(16,582)		(16,582)		15,633,886		114,634	114,634	481,101	XXX
				JP MORGAN SECURITIES													·			
13063B-JC-7	CALIFORNIA ST		08/15/2022 .	LLC		18,775,526	13,475,000	16,823,472	16,457,754		(60,314)		(60,314)		16,397,440		2,378,086	2,378,086 .	813,591	
050999999	99. Subtotal - Bonds - U.S. States, Te	erritori				18,775,526	13,475,000	16,823,472	16,457,754		(60,314)		(60,314)		16,397,440		2,378,086	2,378,086	813,591	XXX
736688-FN-7	PORTLAND ORE CMNTY COLLEGE		06/01/2022	. CALL TRANSACTION		400,000	400,000	400,000	400,000						400,000				9,620	06/01/2027 .
070999999	99. Subtotal - Bonds - U.S. Political S	ubdivi	isions of St	ates, Territories and	Possessions	400,000	400,000	400,000	400,000						400,000				9,620	XXX
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LE			. UBS SECURITIES LLC		3,777,150	3,000,000	4, 196,820	4,076,885		(18,892)		(18,892)		4,057,993		(280,843)	(280,843).	163,232	12/01/2044 .
130911-XH-8	CALIFORNIA STWIDE TXBL PENS AMBAC		06/01/2022	. CALL TRANSACTION		1,590,000	1,590,000	1,590,000	1,590,000						1,590,000				46,873	06/01/2024 .
167725-AF-7	CHICAGO ILL TRAN AUTH		12/01/2022	. CALL TRANSACTION		245,000	245,000	280,579	277,228		(896)		(896)		276,331		(31,331)	(31,331)	16,903	12/01/2040 .
167725-AC-4	CHICAGO ILL TRANSIT AUTH		12/01/2022 .	. CALL TRANSACTION		20,000	20,000	24,976	24,087		(120)		(120)		23,967		(3,967)	(3,967).	1,380	
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES T		08/16/2022	. TRUIST SECURITIES, INC		4,769,960	4,000,000	5, 176, 370	4,983,993		(16,264)		(16,264)		4,967,729		(197,769)	(197,769) .	171,305	12/01/2044 .
38122N-B7-6	GOLDEN ST TOBACCO SEC CORP		12/01/2022	. CALL TRANSACTION		1,380,000	1,380,000	1,410,288	1,410,090		(359)		(359)		1,409,731		(29,731)	(29,731) .	20,700	
45200F-CE-7	ILLINOIS FIN AUTH-THEORY & COMPUTI		07/01/2022	. CALL TRANSACTION		535,000	535,000	535,000	535,000						535,000				33,630	07/01/2033 .
626207-YM-0	MUNICIPAL ELEC AUTH GA - BABS		04/01/2022	. CALL TRANSACTION		3,000	3,000	3,434	3,424		(1)		(1)				(423)	(423) .	100	
645913-BA-1	NEW JERSEY ECONOMIC DEVELOPMENT AU		02/15/2022	. MATURED		4,500,000	4,500,000	3,940,605	4,483,326		16,674		16,674		4,500,000					02/15/2022 .
	NEW EDGEN OF THE AUTHORISE		00 (47 (222)	JP MORGAN SECURITIES																04/04/55
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		08/17/2022	JP MORGAN SECURITIES		207,813	160,000	214,304	206, 194		(968)		(968)		205,226		2,587	2,587	12,878	01/01/2041 .
73358W-CX-0	PORT AUTH N Y & N J		02/25/2022 .	JP MURGAN SECURITIES		1,788,850	1,400,000	1.717.254	1,668,032		(1.574)		(1,574)	.]	1,666,458		122.392	122.392	26 353	11/01/2040 .
745181-P3-5	PUERTO RICO COMWLTH HWY & TRANSN A		07/01/2022	MATURED		260.000					(2 817)		(2.817)		260 .000		122,032			07/01/2022 .
752123-JH-3	RANCHO CUCAMONGA REDEV TAX ALLOC		09/01/2022	CALL TRANSACTION		630.000		630.000	630.000		(2,01/)		(2,01/)		630.000					09/01/2022 .
, 02 120 -011-0	THE TOTAL COUNTING THE PLANT THE TAX ALLOW			BANC OF AMERICA											000,000				55,451	
915217-RY-1	UNIVERSITY VA UNIV REVS		07/20/2022	SECURITIES LLC		22,221,952	18,218,000	21, 146, 784	20,810,542		(53, 130)		(53, 130)		20,757,411		1, 464, 541	1,464,541	1,007,152	09/01/2039 .
31288F-6X-7	FGOLD 30YR		12/01/2022	. SCHEDULED REDEMPTION		1,670	1,670	1,726	1,727		(57)		(57)		1,670				54	03/01/2033 .
3128KR-WQ-3	FGOLD 30YR	ļi	12/01/2022	Various		364,956		360,831			(1,078)		(1,078)		365,212		(257)	(257)	11,042	
31292G-Y5-9	FGOLD 30YR		12/01/2022	. SCHEDULED REDEMPTION	[1,090	1,110	1, 105		(16)		(16)		1,090				26	03/01/2029 .
31292H-4H-4	FGOLD 30YR	ļi	12/01/2022	. SCHEDULED REDEMPTION			42,698	42,084	42,270		429		429		42,698			[
31292H-SQ-8	FGOLD 30YR		12/01/2022	. SCHEDULED REDEMPTION	[1,207	1,248	1,246		(39)		(39)		1,207				49	11/01/2032 .
31296J-TJ-5	FGOLD 30YR		12/01/2022	. SCHEDULED REDEMPTION			13,369				(79)		(79)					[457	
31296M-2N-8	FGOLD 30YR		12/01/2022	SCHEDULED REDEMPTION		42.272	42.272				(1.852)		(1.852)		42.272	L			1.373	
31296P-TL-6	FGOLD 30YR	l	12/01/2022	SCHEDULED REDEMPTION							(244)		(244)		43.861					
31296S-AC-0	FGOLD 30YR		12/01/2022	. SCHEDULED REDEMPTION							(12)		(12)		383				14	01/01/2034 .
31296U-EU-1	FGOLD 30YR	l	12/01/2022	. SCHEDULED REDEMPTION		605		625	629		(24)		(24)		605				23	
31297A-3S-1	FGOLD 30YR		12/01/2022	. SCHEDULED REDEMPTION							495		495		18.709				578	
31297A-3T-9	FGOLD 30YB	l	12/01/2022	. SCHEDULED REDEMPTION		70.875					2 128				70.875					06/01/2034 .
	FGOLD 30YB		12/01/2022	. SCHEDULED REDEMPTION			, ,				967		967		37.132					06/01/2034 .
0 1 LOTT 00 0			12/ 0 1/ 2022 .	- JOSHEDOLLD HEDERN HINN															1, 14J	

SCHEDULE D - PART 4

	2	1 2				7	Sonds and Sto	Q							40	47	40	40	00	04
1	2	3	4	5	6	/	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
												Current	Total	Total				1	Bond	
												Current	Total	Foreign	Book/			1	Interest/	
									Prior Year		0	Year's	Change in	Exchange		Faraian			Stock	Ctatad
											Current	Other-	Book/	Change in	Adjusted	Foreign				Stated Con-
CHOID					Ni				Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	Destination	T-4-1 O-:	Dividends	
CUSIP			D:I	N	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	5	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		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31297A-5K-6	FGOLD 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		101,346	101,346	96,991	98,619		2,727		2,727		101,346				3,071	
31297B-AM-4	FGOLD 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		20,676	20,676	19,788	20, 129		547		547		20,676				664	
31298F-JL-7	FGOLD 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		350	350	349	349		2		2		350				15	01/01/2031
3128L0-YL-0	FGOLD 30YR ALT-A		12/01/2022 .	. SCHEDULED REDEMPTION		143	143	149	149		(6)	(6)		143				6	11/01/2037
31283H-QX-6	FGOLD 30YR GIANT		12/01/2022 .	. SCHEDULED REDEMPTION		1,029	1,029	1,063	1,063		(35)	,	(35)		1,029				36	03/01/2032
31283H-UA-1	FGOLD 30YR GIANT		12/01/2022 .	. SCHEDULED REDEMPTION		1,425	1,425	1,472	1,472		(48	,	(48)		1,425				48	,, 2002
31283H-XH-3	FGOLD 30YR GIANT		12/01/2022 .	. SCHEDULED REDEMPTION		966	966	998			(33)	,	(33)		966				35	06/01/2033
31283H-Y5-8	FGOLD 30YR GIANT		12/01/2022 .	. SCHEDULED REDEMPTION		27,052	27,052	28,489	28,257		(1,205		(1,205)		27,052				1,227	
3128M5-LF-5	FGOLD 30YR GIANT		12/01/2022 .	. SCHEDULED REDEMPTION		17,099	17,099	18,662	19,519		(2,420)	,	(2,420)		17,099				528	
3128M7-BX-3	FGOLD 30YR GIANT		12/01/2022 .	. Various		83, 184	78,091	82,228	84, 142		(152		(152)		83,990		(806)	(806)	2,401	
3128JR-LE-4	FHLMC 1YR CMT ARM		12/02/2022 .	. SCHEDULED REDEMPTION		405, 108	405, 108		427,279		(22, 171)	,	(22, 171)		405, 108				5,815	
3132WP-LD-7	FHLMC GOLD 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		91,063	91,063		90,038		1,025				91,063				2,544	
3132XX-MY-2	FHLMC GOLD 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		139,813	139,813		138,307		1,506		1,506		139,813				1,821	
3132Y1-UJ-5	FHLMC GOLD 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		473,850	473,850	491,768	494,012		(20, 162)	,	(20, 162)		473,850				15,533	
31335B-BR-6	FHLMC GOLD 30YR GIANT		02/01/2022 .	. Various			1,638,082	1,643,729	1,643,286		(158	,	(158)		1,643,128		57,309	57,309	9,820	
3133TH-A5-6	FHR_2104		12/01/2022 .	. SCHEDULED REDEMPTION		136,312	136,312	139, 197			(2,220	,	(2,220)		136,312				4,947	
31362J-UN-3	. FN 6/12 11TH COFI ARM		12/01/2022 .	. SCHEDULED REDEMPTION		1,728	1,728	1,684	1,705		24		24		1,728				35	06/01/2028
31418M-VX-7	FNMA 15YR		12/01/2022 .	. SCHEDULED REDEMPTION			1,456	1,553	1,488		(31)	,	(31)		1,456				25	02/01/2024
31418T-XF-9	FNMA 15YR		12/01/2022 .	. SCHEDULED REDEMPTION		1,212	1,212	1,270	1,244		(31	,	(31)		1,212				23	
31418U-2M-5	FNMA 15YR		12/01/2022 .	. SCHEDULED REDEMPTION		4,912	4,912	5, 144	5,025		(112	,	(112)		4,912				119	
31419A-BJ-5	FNMA 15YR		12/01/2022 .	. SCHEDULED REDEMPTION		115, 196	115, 196	123,223	118,588		(3,392)		(3,392)		115, 196				3, 171	
31419A-HL-4	FNMA 15YR		12/01/2022 .	. SCHEDULED REDEMPTION		5, 194	5, 194	5,437	5,303		(109)	,	(109)		5, 194				127	
31371J-L4-4	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		267	267	275	288		(22	,	(22)		267				14	106/01/2030
31371J-XA-7	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		684	684	699	716		(32)	,	(32)		684				33	03/01/2031
31371K-HY-0	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		2,331	2,331	2,315	2,307		25		25		2,331				92	201/01/2032
31371L-CD-9	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		793	793	817	819		(26	,	(26)		793				23	09/01/2033
31371L-DH-9	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		19,817	19,817	19,951	19,933		(115	,	(115)		19,817				566	
31382S-GP-0	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		2,377	2,377	2,462	2,560		(183	,	(183)		2,377				96	04/01/2029
31383P-2X-3	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		1,592	1,592	1,614	1,608		(16)	(16)		1,592				70	09/01/2029
31383R-FV-9	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		590	590	578	578		13				590				24	108/01/2029
31385J-GG-7	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION			2,853	2,953	3,071		(218)		(218)						106	
31386E-C4-8	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		1,781	1,781	1,833	1,847		(65	,	(65)		1,781				74	104/01/2031
31386H-MR-9	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		42	42	43	44		(2		(2)		42				3	301/01/2031
31386M-ZB-9	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION			3, 187	3,244	3,252	·····	(64	,	(64)		3, 187			·····	116	10/01/2030
31386P-UJ-0	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		187	187	191			(8	,	(8)		187				10	
31386R-KK-4	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION			2,445	2,499	2,554		(109	,	(109)						120	
31389C-Q8-5	FNMA 30YR		12/01/2022 .	. Various			1, 115	1, 123	1, 130		(5		(5)				50	50	37	7 12/01/2031
31390K-CM-8	FNMA 30YK		12/01/2022 .	. SCHEDULED REDEMPTION		24,861	24,861	25,487	26,234		(1,373		(1,373)		24,861				750	
31390K-WQ-7	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		4,287	4,287	4,438	4,522		(235)		(235)		4,287				180	
31390P-GK-7	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		11,650	11,650	12, 182	12,633	·····	(982)		(982)		11,650			·····	456	08/01/2032
31391U-J2-2	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		6,581	6,581	6,892	7,051		(470))	(470)		6,581				84	101/01/2033
31391W-5H-0	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION			1,140	1,174	1, 178		(38))	(38)		1, 140				36	04/01/2033
31400J-PF-0	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		724		746		·····	(29	,	(29)		724			·····	21	105/01/2033
31400J-SJ-9	FNMA 30YH		12/01/2022 .	. SCHEDULED REDEMPTION		1,641	1,641		1,698		(57)	,	(57)		1,641				44	102/01/2033
31400Q-TN-3	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		1,884	1,884		1,895	·····	(11)	,	(11)					·····	63	04/01/2033
31400R-NT-4	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		2,297	2,297	2,441	2,593		(296)	,	(296)		2,297				99	02/01/2033
31400T-B2-2	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		637	637	641	641	·····	(3		(3)		637			·····	22	205/01/2033
31401B-NS-0	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		5,246	5,246	5,289	5,281		(35	,	(35)		5,246					04/01/2033
31/101/11/11/10	ENMA 30VB	1	1 12/01/2022	I SCHEDITED REDEMPTION	1	0 080	0.080	10 367	10 520	I	(531)) i	(531)	1	9 989	1	1	I	275	00/01/2033

SCHEDULE D - PART 4

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

					Showing All L	-ong-renin b														-,-
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	5				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		_	<u> </u>		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	5	For-		Name	Shares of	Con-	D 1/1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31402C-PL-0	FNMA 30YR		12/01/2022 .	. Various		21,303	20,648	21,261	21,333		(160)		(160)		21, 173		130	130	569	
31402C-U6-7 31402E-AQ-1	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,182 1.716	1,182		1,221	•••••	(39)		(39)							03/01/2034 .
31402E-AQ-1 31402K-CE-2	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION			1,716		1,786		(70)		(70)						4/	07/01/2033 .
31402K-UE-2 31403F-JW-5	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION			19.132				(06)		(10)						II	10/01/2033 .
31404M-6Q-6	FNMA 30VR		12/01/2022 .	. SCHEDULED REDEMPTION		901	901				16		16		901					06/01/2034 .
31405A-TY-9	FNMA 30YB		12/01/2022	. SCHEDULED REDEMPTION		5.984	5,984	5.866	5.888		06		06		5.984				175	
31408E-G5-5	FNMA 30YB		12/01/2022	. SCHEDULED REDEMPTION			10.945				396		396						322	
31410F-Z9-9	FNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		43,200	43,200		50,588		(7,388)		(7,388)		43,200				1,376	
31412N-SL-1	FNMA 30YR	l	12/01/2022	. Various		64,615	59,968	63,257	65,114		762		762		65,877		(1,261)	(1,261)	2,074	
31413U-TQ-2	FNMA 30YR		12/01/2022	. Various		231,232	216, 124	227,809	230,044		232		232		230,276		956	956	6,941	
31416B-VH-8	FNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		4,550	4,550	4,687	4,727		(177)		(177)						121	12/01/2034 .
31418M-A2-8	FNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		5,351	5,351	5,578	5,645		(294)		(294)		5,351				157	08/01/2037 .
3138ES-AV-0	FNMA 30YR		02/01/2022 .	. Various		144, 150	139,006		139,477		(27)		(27)		139,450		4,700	4,700	827	02/01/2047 .
3138W5-KA-5	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		2,802	2,802	2,809	2,808		(6)		(6)		2,802				46	03/01/2043 .
3138W6-GB-6	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		3,236	3,236	3,244	3,242		(7)		(7)		3,236				46	05/01/2043 .
3138WJ-AU-2	FNMA 30YR		02/01/2022 .	. Various		188,629	181,710	182,391			(19)		(19)		182,310		6,319	6,319	1,093	
3138WJ-UL-0	FNMA 30YR		02/01/2022 .	. Various		201,899	194,287	195,016			(1)		(1)		194,931		6,968	6,968	1,180	
3138WM-XK-2	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		5,970	5,970	5,986	5,983		(12)		(12)			•••••			91	03/01/2043 .
3138WP-G2-4 3138WQ-A2-8	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		14,963	14,963	15,002	14,997		(34)		(34)						231	
3138WQ-A2-8 3138WQ-AY-8	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION				7.646	7,644		(5)		(5)						41	05/01/2043 .
3138WT-RV-0	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION			2.842	2.848	2.847		(5)		(15)						119	06/01/2043 .
3138WT-US-3	FNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		4.321	4.321	4.332	4.330		(10)		(10)		4.321				66	04/01/2043 .
3138X2-RR-7	FNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		5.721	5.721	5.732	5.730		(9)		(9)		5.721					08/01/2043 .
3138X2-YC-2	FNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		1.671	1.671	1.674	1.674		(3)		(3)		1.671				28	
31402R-UN-7	FNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		3, 123	3, 123	3,256	3,299		(176)		(176)		3, 123				93	02/01/2035 .
3140F9-VX-0	FNMA 30YR		02/01/2022	. Various		607,651	585,277	583,539	583,699		41		41		583,740		23,911	23,911	3,523	01/01/2047 .
31417E-ZA-2	FNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		1,207	1,207	1,210	1,209		(2)		(2)		1,207				19	02/01/2043 .
31417F-VB-1	FNMA 30YR		12/01/2022	. SCHEDULED REDEMPTION		46,411	46,411	47,550	47,445		(1,033)		(1,033)		46,411				879	
31417G-TQ-9	FNMA 30YR		12/01/2022 .	. SCHEDULED REDEMPTION		2,361	2,361	2,366	2,365		(5)		(5)		2,361				36	06/01/2043 .
31410G-NB-5	FNMA 30YR 10/20 INT FIRST		12/01/2022 .	. SCHEDULED REDEMPTION		10,819	10,819	10,816	10,815		4		4		10,819				387	
3140KC-WV-0	FNMA 30YR UMBS		12/01/2022 .	. SCHEDULED REDEMPTION		384,593		401,058	401,067		(16,474)		(16,474)		384,593				5,640	
3140KT-TW-5	FNMA 30YR UMBS		12/01/2022 .	. SCHEDULED REDEMPTION	-	48,504	48,504	47,497	47,558		947		947		48,504				420	
3140KT-TY-1	FNMA 30YR UMBS		12/01/2022 .	. SCHEDULED REDEMPTION		56,368	56,368	56,756	56,733		(364)		(364)		56,368				600	
3140KT-XT-7	FNMA 30YR UMBS		12/01/2022 .	. SCHEDULED REDEMPTION		61,136		63,095			(1,762)		(1,762)		61, 136				731	
3140L3-QQ-7 3140X4-7L-4	FNMA 30YR UMBS		12/01/2022 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		111,553					(3,710)		(3,710)							02/01/2051 .
3140X4-7L-4 3140X9-SL-0	FNMA 30YR UMBS SUPER		12/01/2022 .	. SCHEDULED REDEMPTION		140 .469					(73,489)		(73,489)		140,469					
31359S-J3-5	FNR 01-19		12/01/2022 .	. SCHEDULED REDEMPTION			140,469		16,004		(11,442)		(11,442)						597	
31359S-JT-8	FNR 01-5		12/01/2022	. SCHEDULED REDEMPTION					10,004		(78)		(78)		10, 171				445	
31392C-KP-8	FNR 02-15		12/25/2022	. SCHEDULED REDEMPTION			23.267				(76)		(76)		23.267				217	
31392F-P9-2	FNR 02–82		12/25/2022	. SCHEDULED REDEMPTION		20,508		20,514							20,508				168	
31394A-E2-8	FNR_04-69	ļi	12/01/2022	. SCHEDULED REDEMPTION		40,319	40,319	42,070			(883)		(883)		40,319				1,492	
31396X-QJ-6	FNR_07-89		12/25/2022	. SCHEDULED REDEMPTION		44,614	44,614	44,370	44,434		180		180		44,614				369	
31397L-TB-5	FNR_08-49		12/01/2022	. SCHEDULED REDEMPTION		53,897	53,897	56,535	56,636		(2,739)		(2,739)		53,897					04/01/2038 .
3137AW-QH-1	FHMS_K023		08/01/2022	. Various		2,400,000	2,400,000	2,373,563	2,398,680		1,320		1,320		2,400,000					
3137AY-CE-9	FHMS_K025		09/01/2022	. SCHEDULED REDEMPTION		14,935,207	14,935,207	15,233,747	14,957,979		(22,771)		(22,771)		14,935,207					10/01/2022 .
3137B1-BS-0	FHMS K026	I	11/01/2022	. Various		1.000.000	1.000.000	1.019.989	1.001.714		(1.714)	L	(1.714)		1.000.000		L		19.373	11/01/2022 .

SCHEDULE D - PART 4

				(Showing All L	.ong-Term B	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				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/	Lingalizad	-	Than-			Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's		Adjusted	Book/	Value at	Gain	Realized	Total Gain	Received	tractual
		l –	D:I	Name	Shares of	Con-					(Amor-	Temporary	Carrying	Adjusted	Disposal					
Identi-	5	For-					D 1/1		Carrying	Increase/	tization)/	Impairment	Value	Carrying		(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
3137FU-ZK-3	FHMS_K1516 IS		04/12/2022 .	BREAN CAPITAL, LLC		3,437,458		3,997,347	3,673,460		(66,788)		(66,788)		3,606,671		(169,213)	(169,213)	140,587	05/01/2035 .
				MORGAN STANLEY & CO.																
3137BX-HD-7	FHMS_K153 IS		04/12/2022 .			131,391		207,762	137,549		(2,938))	(2,938)		134,611		(3,221)	(3,221)	8, 151	10/01/2031 .
3137BP-CR-8	FHMS KW01 IS		04/12/2022 .	PERFORMANCE TRUST CAPITAL PARTNERS		3.087.195		6.807.054	2,973,481		(224.978)		(224,978)		2.748.502		338.693	338 .693	400 407	01/01/2026 .
313/BP-CH-8	LUN9_VN01 12		04/12/2022 .	PERFORMANCE TRUST		3,087,195		6,807,034	2,9/3,481		(224,978))	(224,978)		2,748,502		338,093	338,093	408,487	01/01/2026 .
3137BW-FX-7	FHMS KW02 IS		04/12/2022 .	CAPITAL PARTNERS		431.584		1.298.744			(39.833))	(39.833)		395.654		35.930	35.930	74 655	12/01/2026 .
010/B# 1 X 7	11 mo_Kno2 10		12/ 2022 .	NATIONAL ALLIANCE				1,200,744			(00,000	,	(00,000)							12/01/2020 .
3137BE-WS-9	FHMS_Q001 IS	l	04/12/2022 .	SECURITIES LLC		1.021.418		2. 137.537	1.055.428		(33, 429)	(33,429)		1.021.999		(581)	(581)	87.066	02/01/2032 .
	FNA 12-M9 IS	l	04/01/2022 .	MATURED		, , , , , ,			,, .=-		,		, , ,							04/01/2022 .
	FNA 13-M2	l	12/01/2022 .			315.694		301.102			600		600		315.654					01/01/2023 .
	9. Subtotal - Bonds - U.S. Special R	eveni		74.7040		76.175.813	61.926.150	82.092.668	75,468,600		(637.911)	(637,911)		74.830.689		1.345.085	1.345.085	2,743,630	
	APPLE INC	I		BARCLAYS CAPITAL INC		544.234	590.000		571.088		200	,	200	1	571.287		(27.054)	(27.054)		05/04/2043 .
03/833-AL-4	APPLE INC		05/05/2022 .	MORGAN STANLEY & CO.							200		200				(27,054)	(27,034)	11,0/3	05/04/2043 .
037833-BW-9	APPLE INC		03/31/2022 .	LLC		2,283,580	2,000,000	2, 129,800	2,101,089		(1.448)	\	(1,448)		2.099.640		183.940	183.940	55 250	02/23/2036 .
037033-111-9	AFFEL INC		03/31/2022 .	MARKET AXESS TRADING		2,200,300	2,000,000	2, 129,000	2, 101,009		(1,440	,	(1,440)		2,033,040		100,340	100,540		02/23/2030 .
037833-BY-5	APPLE INC		06/23/2022 .	PLATFORM		148 . 436	150.000				(13)	(13)		150 .101		(1.665)	(1.665)	4.117	02/23/2026 .
			, =	MORGAN STANLEY & CO.		,	,	,,				,	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,	.,,	
037833-DD-9	APPLE INC		03/31/2022 .	LLC		10,406,700	10,000,000	9,943,301	9,947,710		313		313		9,948,024		458,676	458,676	210,417	09/12/2047 .
				RBC CAPITAL MARKETS,													·	·	,	
	ASTRAZENECA PLC	D	08/02/2022 .	LLC		31,970,796	25,575,000	26,851,008	26,691,296		(27 , 168		(27, 168)		26,664,128		5,306,668	5,306,668	1,461,718	09/15/2037 .
00206R-DG-4	AT&T INC		05/26/2022 .	TENDER TRANSACTION		812,518	675,000	674,679	674,716		3		3		674,719		281	281	169, 194	03/01/2041 .
				JP MORGAN SECURITIES																
	BANK OF AMERICA CORP		04/01/2022 .	LLC		9,879,084	10,800,000	11,100,032	11,086,224		(7, 195	,	(7, 195)		11,079,030		(1, 199, 946)	(1,199,946)	. ,	04/22/2032 .
	BANK OF NEW YORK MELLON CORP/THE		11/15/2022 .	OUTSIDE MANAGED ACCT		1,867,920	2,000,000	2,097,540	2,067,729		(11,006))	(11,006)		2,056,723		(188,803)	(188,803)		02/07/2028 .
06406R-AF-4	BANK OF NEW YORK MELLON CORP/THE		11/15/2022 .	OUTSIDE MANAGED ACCT		2, 137, 390	2,300,000	2,242,960	2,259,649		5,287		5,287		2,264,936		(127,546)	(127,546)	101,660	01/29/2028 .
20453K-AB-1	BBVA USA		05/31/2022 .	CALL TRANSACTION		1,080,000	1,080,000	1,078,348	1,079,826		147		147		1,079,973		27	27	13, 110	06/29/2022 .
075887-BX-6	BECTON DICKINSON AND COMPANY		04/21/2022 .	BARCLAYS CAPITAL INC		698,648	703,000	698,438	698,715		28		28		698,743		(95)	(95)	12,673	06/06/2047 .
101137-AT-4	BOSTON SCIENTIFIC CORPORATION		03/17/2022 .	TENDER TRANSACTION		4,684,098	4,335,000	4,310,724	4,312,989		179		179		4,313,168		21,832	21,832	456,485	03/01/2039 .
101137-AU-1	BOSTON SCIENTIFIC CORPORATION	l	03/17/2022 .	TENDER TRANSACTION		2,233,201	2,024,000	2,010,115	2,010,759		51		51		2.010.810		13.190	13, 190		03/01/2049 .
	BP CAPITAL MARKETS PLC	D	06/30/2022 .	CALL TRANSACTION		1.008.431	1.000.000	1,065,610	1,033,121		(7.676		(7.676)		1.025.445		(25,445)	(25,445)		02/10/2024 .
				CREDIT SUISSE		, , ,	, ,				, ,		, , ,		, , ,			, , , ,		
110122-CR-7	BRISTOL-MYERS SQUIBB CO		03/10/2022 .	SECURITIES (USA) LLC		6,867,979	6,505,000	6,451,290	6,452,669		200		200		6,452,869		415, 110	415, 110	105,977	10/26/2049 .
1		1	1	MORGAN STANLEY & CO.							1									
	BRISTOL-MYERS SQUIBB CO		03/10/2022 .	LLC		108,076	100,000	95,441	95,566		18		18		95,584		12,492	12,492	, .	11/15/2047 .
110122-DL-9	BRISTOL-MYERS SQUIBB CO		03/09/2022 .	Various		2,168,686	1,900,000	1,875,117	1,875,789		91		91		1,875,880		206,076	206,076	134,622	02/20/2048 .
	PRO I POOL I I I I		04/40/0055	HIMCO OPERATIONAL			4 000				.,	.]	(4, 125)		4 470 ::-		(474	/494		44 (45 (005
	BROADCOM INC		04/18/2022 .	TRANSACTION		1,301,958	1,338,000	1,496,035	1,477,270		(4, 125)	(4, 125)		1,473,145		(171, 186)	(171, 186)		11/15/2030 .
12201P-AB-2	BURLINGTON RESOURCES FINANCE CO	Ü	03/11/2022 .	CITIGROUP GLOBAL		20,5/5,000	20,575,000	20,5/5,000	20,5/5,000						20,5/5,000				847,690	08/15/2031 .
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPANY	Δ	06/29/2022 .	MARKETS, INC		3.538.608	4.800.000	4.817.568	4.817.538		(184	N.	(184)	J	4.817.354		(1,278,746)	(1,278,746)	11 573	12/02/2051 .
10070170170	CHERCINE INCH IN HAILIM! COMEAN!	Λ		CITIGROUP GLOBAL		0,000,000		1 ,017,500	7,017,330		(104	,	(104)		7,017,034		(1,270,740)	(1,210,140)		12/02/2001 .
149123-BN-0	CATERPILLAR INC	l	05/10/2022 .	MARKETS. INC		28 . 855 . 292	24,435,000	24.706.741	24.670.268		(3.819)	(3.819)		24.666.450		4.188.842	4.188.842	1.096.419	08/15/2036 .
	CATERPILLAR INC	l	05/02/2022 .	GOLDMAN SACHS & CO LLC		943.240	1.000.000			l	1 .245		1.245		875.401		67.839	67.839		08/15/2042 .
	CHEVRON CORP	l	05/11/2022 .	CALL TRANSACTION		3.769.515	3.730.000	3.690.313	3,723,259		1.617		1.617		3.724.876		5. 124	5.124		06/24/2023 .
10070T All 0	OILTIIOT OOK			JP MORGAN SECURITIES		0,700,010	, 700,000	0,000,010					1,01/							
17275R-AD-4	CISCO SYSTEMS INC	l	08/05/2022 .	LLC		21.421.046	18.275.000	18 . 520 . 682	18,465,446	l	(4.598))	(4.598)		18.460.848		2.960.198	2.960.198	1.056,157	02/15/2039 .
				US BANCORP INVESTMENTS,			5,2,5,500	,020,002	5, 100, 110				(,, , , , , ,				,000,100	,000,100	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
29278N-AM-5	ENERGY TRANSFER LP		04/12/2022 .	INC.		418,056	403,000	415,202	408,538		(747)		(747)		407,792		10,265	10,265	17,691	01/15/2024 .
		1		MORGAN STANLEY & CO.			·]		1							
	EQUINOR ASA	D	04/06/2022 .	LLC		13,094,952	10,841,000	11,587,577	11,376,324		(16,583))	(16,583)		11,359,741		1,735,211	1,735,211		01/15/2029 .
316773-DD-9	FIFTH THIRD BANCORP		02/25/2022 .	OUTSIDE MANAGED ACCT		1,625,778	1,700,000	1,684,649	1,684,725		414		414		1,685,139		(59,361)	(59,361)	9,673	11/01/2027 .
370334-CP-7	GENERAL MILLS INC	<u> </u>	04/01/2022 .	GOLDMAN SACHS & CO LLC	<u></u>	5,283,226	6,092,000	3,985,501	3,986,255	<u></u>	8,028	<u></u>	8,028		3,994,284		1,288,942	1,288,942	123,871	02/01/2051 .
			•																	

SCHEDULE D - PART 4

	-						Bonds and Sto													
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Other- Than-	Book/ Adjusted Carrying	Change in Book/	Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Stock Dividends Received	Stated Con- tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Temporary Impairment		Adjusted Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser JP MORGAN SECURITIES	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
375558-BD-4	. GILEAD SCIENCES INC		04/05/2022	. LLC		5, 186, 838	4,766,000	5,028,443	5,007,072		(1,586))	(1,586)		5,005,487		181,351	181,351	135,831	03/01/2046 .
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		03/03/2022	BANC OF AMERICA SECURITIES LLC		8 . 409 . 120	6.200.000	8 . 180 . 846	7.734.797		(11, 229)	(11,229)	,	7.723.568		685.551	685.551	117 744	05/15/2038 .
				CITIGROUP GLOBAL		, , ,	, ,	, ,	, , , ,						, .,.		.,	.,		
437076-BX-9 458140-BG-4	HOME DEPOT INC		03/15/2022	. MARKETS, INC		10,289,764	9,562,000	9,474,808 1,483,356	9,479,302		334		334		9,479,636		810,128 86,735			12/06/2048 .
			,	BANC OF AMERICA							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
458140-BL-3 459200-KA-8	INTEL CORPORATION		08/10/2022	. SECURITIES LLC OUTSIDE MANAGED ACCT		17,108,525	17,500,000	17,484,075	17,484,973		329		329		17,485,302		(376,777)	(376,777) (44,881).	708,847	
459200-KA-6 460146-CS-0	INTERNATIONAL BUSINESS MACHINES CO		06/29/2022	. BARCLAYS CAPITAL INC		3,225,442		3,449,654	3,460,164		1,551	,			3,461,716		(236,274)	(236,274)		08/15/2048 .
494368-BC-6	KIMBERLY-CLARK CORPORATION		08/08/2022	BANC OF AMERICA SECURITIES LLC		5 550 474	.,,,		.,,,,		778				4,361,489		1.188.986	1.188.986		08/01/2037 .
				BANC OF AMERICA			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
494368-BG-7	KIMBERLY-CLARK CORPORATION		08/02/2022	. SECURITIES LLC		6,598,140		5,917,368	5,933,765		1, 191				5,934,956		663, 184	663, 184	. , .	03/01/2041 .
494550-AW-6	KINDER MORGAN ENERGY PARTNERS L.P		06/23/2022	. GOLDMAN SACHS & CO LLC CITIGROUP GLOBAL		216,302	200,000	172,861	176,273		358		358		176,632		39,670	39,670	13,205	01/15/2038 .
482480-AM-2	KLA CORP		06/23/2022			3,684,434		3,619,539			4		4		3,619,542		64,892	64,892		07/15/2052 .
512807-AT-5	LAM RESEARCH CORPORATION		04/01/2022	. BARCLAYS CAPITAL INC CITIGROUP GLOBAL		11,377,865	9,500,000	9,589,566	9,585,342		(418))	(418)		9,584,924		1,792,941	1,792,941	257,292	03/15/2049 .
539830-BN-8	LOCKHEED MARTIN CORPORATION		02/09/2022	. MARKETS, INC		650,527	578,000	498, 196	502,226		118		118		502,345		148 , 183	148, 183	9,587	09/15/2052 .
585055-BT-2	MEDTRONIC INC		01/20/2022	CORP		4,825,372	4, 115,000	4,424,128	4,383,315		(1,006)	(1,006)		4,382,308		443,064	443,064	64,511	03/15/2035 .
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CT		03/11/2022	. LLC		10,033,799	8,454,000	8,606,026	8,591,920		(822))	(822)		8,591,098		1,442,701	1,442,701	298,238	07/01/2042 .
594918-CC-6	. MICROSOFT CORPORATION		03/10/2022	. MARKETS, INCJP MORGAN SECURITIES		17,894,018	21,390,000	21,386,806	11,843,608		27 ,777		27 ,777		11,871,385		6,022,634	6,022,634	154,528	06/01/2050 .
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC		03/25/2022	. LLC		1,279,999	1,221,000	1,100,968	1, 118,998		673		673		1,119,671		160,328	160,328		01/15/2043 .
64110D-AL-8	. NETAPP INC		11/15/2022	. OUTSIDE MANAGED ACCT BNP PARIBAS SECURITIES		824,994	900,000	899,406	899,581		103		103		899,685		(74,691)	(74,691)		06/22/2025 .
66989H-AK-4	NOVARTIS CAPITAL CORP	D	03/23/2022	. CORP		251,659		262,459			(128)	'	(128)		259,526		(7,867)	(7,867)		11/20/2045 .
67103H-AF-4	OREILLY AUTOMOTIVE INC		11/15/2022	. OUTSIDE MANAGED ACCT JP MORGAN SECURITIES		2,069,078	2,200,000	2,386,164	2,384,291		(27, 191)		(27, 191)		2,357,100		(288,022)	(288,022)	95,920	09/01/2027 .
71644E-AE-2	PETRO-CANADA	Α	01/10/2022	. LLC		15,774,667		13,399,596			(2,048)		(2,048)		13,169,556		2,605,111	2,605,111		06/15/2026 .
71644E-AG-7 718546-AH-7	PETRO-CANADA	Α	10/07/2022	. TENDER TRANSACTION		6,068,040	6,000,000	7,785,360	7,774,379		(82,590)		(82,590)		7,691,788		(1,691,788)	(1,691,788) 867,391		05/15/2035 .
72650R-AZ-5	PLAINS ALL AMERICAN PIPELINE LP		03/01/2022	. CALL TRANSACTION		7,000,000	7,000,000	6,987,610					395		6,999,794		206	206		06/01/2022 .
740816-AD-5	PRESIDENT & FELLOWS OF HARVARD		05/03/2022	MARKET AXESS TRADING PLATFORM		1,195,010	1,000,000	1,266,658	1,202,576		(2,963)	(2,963)		1, 199,614		(4,604)	(4,604)		10/01/2038 .
747525-AK-9	QUALCOMM INC		03/25/2022	. BARCLAYS CAPITAL INC		6,554,958	5,797,000	6, 136, 616	6, 102, 239		(1,905)	(1,905)		6,100,334		454,624	454,624		05/20/2045 .
747525-AV-5	QUALCOMM INCORPORATED		04/01/2022	. Various		12,963,672	11,695,000	10,941,089			3,679				10,986,383		1,977,288	1,977,288	182,968	
913017-BT-5	RAYTHEON TECHNOLOGIES CORPORATION		06/22/2022	. GOLDMAN SACHS & CO LLC OUTSIDE MANAGED ACCT		19,075,435	20,094,000	22, 156, 310	21,935,072		(29,404	,	(29, 404)		21,905,668		(2,830,233)	(2,830,233)	507,374	
756109-AS-3 785592-AD-8	SABINE PASS LIQUEFACTION LLC		11/15/2022	. OUISIDE MANAGED ACCI CALL TRANSACTION		3,967,305 599,344	4,335,000	4,565,882	4,564,203		770		(38,394)		4,525,809		(558,504)	(558,504)		01/15/2027 .
84265V-AE-5	SOUTHERN COPPER CORPORATION		08/24/2022	JP MORGAN SECURITIES		103.171	,				(55		(55)		93.686		9.485			04/16/2040 .
858119-BL-3	STEEL DYNAMICS INC		11/15/2022	. OUTSIDE MANAGED ACCT		1,860,714	1,940,000	1,981,026	1,968,811		(5, 198	,	(5, 198)		1,963,613		(102,898)	(102,898)	29,456	06/15/2025 .
86562M-CH-1	SUMITOMO MITSUI FINANCIAL GROUP IN	D	02/25/2022	. OUTSIDE MANAGED ACCT BNP PARIBAS SECURITIES		939,950	1,000,000	980,380	981,074		641		641		981,715		(41,765)	(41,765)	6,387	
878742-AE-5	. TECK RESOURCES LTD	Α	06/02/2022	. CORP		301,375		288,710			(223)	,	(223)		286,394		14,981	14,981	11,505	
89233P-5T-9	. TOYOTA MOTOR CREDIT CORP		01/12/2022	. MATURED		250,000	250,000	250,655	250,002		(2)	(2)		250,000				4, 125	01/12/2022 .
89417E-AH-2	TRAVELERS CO INC			. LLC		888,848	688,000				(208))	(208)		798,981		89,867	89,867	8,077	11/01/2040 .
90932L-AA-5	UNITED AIRLINES 2015-1 CL AA PTT	1	12/01/2022			18 . 132		18. 132	18. 132	i								1	626	06/01/2029 .

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

					Showing All	Long-Term E	Bonds 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 Book/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/	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	Durina	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
	'	eign	_		Stock					Decrease		Recognized		value		Disposai	on Disposai	Disposai		-
90931C-AA-6	UNITED AIRLINES 2019-1 CL AA PTT		08/25/2022	. SCHEDULED REDEMPTION		66,784	66,784	72,584			(5,480)		(5,480)		66,784				2,772	
90932J-AA-0	UNITED AIRLINES 2019-2 CL AA PTT		11/01/2022	. SCHEDULED REDEMPTION		79, 134	79, 134								79, 134				2, 137	
911312-AQ-9	UNITED PARCEL SERVICE INC		10/01/2022	. MATURED		940,000	940,000	938,750	939,895		105		105		940,000				11,515	10/01/2022 .
91324P-AR-3	UNITEDHEALTH GROUP INC		05/10/2022	MORGAN STANLEY & CU.		10.591.677	9.300.000	8.702.434	8,780,862				8.313		8 . 789 . 175		1.802.502	1.802.502	255 105	503/15/2036 .
31024 All 3	ONTIEDIENETTI GIOGI TNO			MORGAN STANLEY & CO.				0,702,404	0,700,002								1,002,302	1,002,302		00/ 13/2000 .
914744-AB-3	UNIVERSITY OF NOTRE DAME		03/08/2022	LLC		4.839.560	4.000.000	4.318.392	4.252.131		(1.697		(1.697)		4 . 250 . 434	l	589.126	589.126		003/01/2041 .
92343V-DC-5	VERIZON COMMUNICATIONS INC		03/09/2022	. TENDER TRANSACTION		3,849,630	3,616,000	3,614,134	3,614,280		8		8		3,614,288		1,712	1,712	318, 154	108/15/2046 .
				DEUTSCHE BANK									1					·		
92343V-GC-2	VERIZON COMMUNICATIONS INC		06/28/2022	. SECURITIES INC		3,576,006	4,606,000	4,559,433	4,559,832		261		261		4,560,093		(984,087)	(984,087)	131,604	403/22/2061 .
000000 15 0	WOA INO	1	00 (05 (000	HSBC SECURITIES (USA)		0.500 :	0.011.5	0 000 0	0.000.000				27		0 000 000		212 1	210 15-		40/4//00/5
92826C-AF-9	VISA INC		03/25/2022	. INC		3,528,426		3,208,830	3,209,241		27				3,209,268		319, 157	319, 157		3 12/14/2045 .
94974B-GH-7	WELLS FARGO & COMPANY		05/02/2022	. OUTSIDE MANAGED ACCT		3,436,370	3,500,000	3,591,840	3,556,391		(5,945		(5,945)		3,550,446		(114,076)	(114,076)	74,375	
04542B-LY-6	ABFC_05-WF1		04/25/2022	. SCHEDULED REDEMPTION		57,594	57,594	53,923	57, 126		468		468		57,594				79	
004421-MG-5	ACE_05-HE2		12/27/2022	. SCHEDULED REDEMPTION		239, 145		204,394	227,550		11,594		11,594		239, 145				3,004	
03072S-QC-2	AMSI_04-R3		12/27/2022	. SCHEDULED REDEMPTION		67,074		64,223	65,873		1,201		1,201		67,074				654	
073879-NZ-7	BSABS_04-HE11		05/25/2022	. SCHEDULED REDEMPTION		129,483		115,941	128,765		718		718		129,483				477	
12489W-MZ-4	CBASS_05-CB5		12/27/2022	. SCHEDULED REDEMPTION		199,868	199,868	179,069	192,470		7,398		7,398		199,868				1,292	
17307G-UV-8	CMLTI_05-0PT4		12/27/2022	. SCHEDULED REDEMPTION		447,484		416, 160	439,488		7,996		7,996		447,484				3,593	
32027N-LA-7	FFML_04-FF7		12/27/2022	. SCHEDULED REDEMPTION		104,373	104,373	96,114	101,426		2,947		2,947		104,373				956	
31659T-DV-4	FMIC_05-2		12/27/2022	. SCHEDULED REDEMPTION		38,110	38,110	28,880	35, 187		2,923		2,923		38,110				354	
362341-GM-5	GSAA_05-9		12/27/2022	. SCHEDULED REDEMPTION		218,606	218,606	172, 153	211,853		6,753		6,753		218,606				1,461	
362334-EC-4	GSAMP_06-NC1		11/25/2022	. SCHEDULED REDEMPTION		46,681	46,681	40,554	45,550		1,131		1, 131		46,681				234	
437084-JU-1	HEAT_05-2		12/27/2022	. SCHEDULED REDEMPTION		82,644		74,845	81,628		1,017		1,017		82,644					207/25/2035 .
456606-HU-9	INABS_05-C		03/25/2022	. SCHEDULED REDEMPTION		170,901	170,901	149,539	168,921		1,980		1,980		170,901				263	
61913P-AS-1	MHL_05-1		12/25/2022	. SCHEDULED REDEMPTION		13,083	13,083	12, 183	12,511		572		572		13,083				122	
68389F-JY-1	00MLT_05-5		09/26/2022	. SCHEDULED REDEMPTION		373,440		325,593	365,889		7,551		7,551		373,440				1,439	
70069F-FL-6	PPSI_05-WCH1		12/27/2022	. SCHEDULED REDEMPTION		328,854		327,826	328,517		337		337		328,854					101/25/2036 .
75406W-AD-3	RASC_06-KS6		12/27/2022	. SCHEDULED REDEMPTION		186,084	186,084	164,800	181,082		5,002		5,002		186,084				1,205	508/25/2036 .
055040 40 0	OLOT 40.0		00 105 10000	CITIGROUP GLOBAL				0.070.044	0.000.074		216		216		0.000.500		50.040	50.040	04.447	
35564C-AP-2	SLST_18-2		03/25/2022	. MARKETS, INC		3,030,938	3,000,000	2,972,344	2,980,374		216		216		2,980,590		50,348	50,348	34,417	
84751P-ET-2	SURF_05-BC1		12/27/2022	. SCHEDULED REDEMPTION		125,621	125,621	125,621	125,621						125,621				1,222	
92925C-BD-3	WAMU_05-AR19	· · · · · ·	12/25/2022	. SCHEDULED REDEMPTION CREDIT SUISSE	-	15,807	15,807	13,910	14, 148		1,659		1,659		15,807				125	12/25/2045 .
06541W-BA-9	BANK 17-BNK5		02/15/2022	. SECURITIES (USA) LLC		3.675.516	3.600.000	3.707.879	3,663,194		(1.366		(1,366)		3.661.828		13.687	13.687	27 5/12	206/01/2060 .
08163A-AF-0	BMARK 20-B18 IS		04/11/2022	. BARCLAYS CAPITAL INC		1.259.809	0,000,000	1.665.730	1.370.039		(61.078)		(61.078)		1.308.960		(49, 152)	(49, 152)		407/01/2053 .
00 100A-A1 -0	Dimuni_20 D 10 10			CREDIT SUISSE		1,239,009		1,000,730	1,570,039		(01,0/0		(01,0/0)				(43, 132)	(43, 132)	03,234	01/01/2000 .
12515G-AF-4	CD_17-CD3		02/15/2022	. SECURITIES (USA) LLC		4,787,023	4,700,000	4,840,657	4,777,187		(1,811)		(1,811)		4,775,376		11,648	11,648		202/01/2050 .
12531W-BA-9	CFCRE_16-C3		12/01/2022	. SCHEDULED REDEMPTION		137,348		138,720	137,931		(583		(583)		137,348					201/01/2048 .
12531Y-AM-0	CFCRE_16-C4		06/01/2022	. SCHEDULED REDEMPTION		78,674	78,674	79,458	79,019		(345		(345)		78,674				1,374	105/01/2058 .
17320D-AE-8	CGCMT_13-GC11		12/01/2022	. SCHEDULED REDEMPTION		94,373	94,373	95,311	94,478		(105		(105)		94,373					604/01/2046 .
17290X-AS-9		 	09/01/2022	. SCHEDULED REDEMPTION		503,347	503,347	508,359	505,622		(2,275		(2,275)		503,347					904/01/2049 .
12624K-AF-3	COMM 12-CR2	ļi	08/01/2022	. SCHEDULED REDEMPTION		980,000		1,004,468			(1,454		(1,454)		980,000			<u> </u>	20,504	
12625K-AD-7	COMM 13-CR8	 	11/01/2022	. SCHEDULED REDEMPTION		19,102	19, 102		19, 132		(30		(30)		19, 102					606/01/2046 .
12593Q-BD-1	COMM_15-CCRE26	ļi	10/01/2022	. SCHEDULED REDEMPTION		731,169		748,420	738,581		(7,412		(7,412)		731, 169				17,022	
12635Q-BF-6	COMM 15-CR27		05/01/2022	. SCHEDULED REDEMPTION		27,473	27,473		27,584		(111		(111)		27,473					
12593Y-BD-4	COMM 16-CR28		07/01/2022	. SCHEDULED REDEMPTION		262,229					(1.116		(1, 116)		262,229					002/01/2049 .
12636L-AX-8	CSAIL 16-C5	I	11/01/2022	. SCHEDULED REDEMPTION		415.483		419.637			(1,910		(1.910)		415.483	l				311/01/2048 .
				BANC OF AMERICA				.,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,							
12637U-BA-6	CSAIL_16-C7			. SECURITIES LLC		6,004,629	6,500,000	6,694,974	6,602,735		(11,738		(11,738)		6,590,997		(586,368)	(586,368)	207,955	11/01/2049 .
23312L-AR-9	DBJPM_16-C1	l	01/01/2022	. SCHEDULED REDEMPTION		25,069	25,069	25,319	25. 183	l	(114	1	(114)	L	25.069	l		L	126	605/01/2049 .

SCHEDULE D - PART 4

					Showing All	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	5	6	7	8	9	10				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-	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		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
				CITIGROUP GLOBAL																
36248G-AF-7	GSMS_13-GC16 IS		04/11/2022	. MARKETS, INC		8,691		63,620	8,626		(8,626)		(8,626)				8,691	8,691	2,760	11/01/2046 .
46639Y-AP-2	JPMCC_13-LC11		12/01/2022	. SCHEDULED REDEMPTION		181,240	181,240	179,484	180,944		296		296		181,240					
46590M-AQ-3	JPMCC_16-JP2		04/01/2022	. SCHEDULED REDEMPTION		90,479	90,479		90,904		(425)		(425)		90,479				973	,,
61761A-AZ-1 61761Q-AD-5	MSBAM_12-C5		04/01/2022	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,512,490	1,512,490	1,542,612	1,513,738		(1,248)		(1,248)		1,512,490					
61763M-AE-0	MSBAM 14-C16		12/01/2022	. SCHEDULED REDEMPTION					155,9/3			1	(155)							
61766E-BD-6	MSBAM 16-C29		01/01/2022	. SCHEDULED REDEMPTION											296					05/01/2047 .
61692B-BU-3	MSC 20-HR8 IS		04/11/2022	. BARCLAYS CAPITAL INC		1,768,599	290	2,249,141	1,930,435		(53.721)		(53,721)		1,876,713		(108 . 114)	(108.114)		
90270Y-BE-8	UBSBB 13-C5		06/01/2022	. SCHEDULED REDEMPTION				36 434			(50)		(50)		36.073		(100,114)	(100,114)		03/01/2046 .
94989A-AX-3	WFCM 14-LC18 IS		05/17/2022	. PREPAYMENT PENALTY		1.572					(30)		(30)							12/01/2047 .
94989C-AZ-4	WFCM 15-C26		02/15/2022	. BARCLAYS CAPITAL INC		3.769.988	3.720.000	3.802.312	3.757.961		(1.544)		(1.544)		3.756.417		13.570	13.570		02/01/2048 .
10000 /12 4 11				MORGAN STANLEY & CO.		., .,		.,			,,,,,,,,,		(1,011)					.,.		
95000G-BA-1	WFCM_16-BNK1		02/15/2022	. LLC		1,961,250	2,000,000	2,059,890	2,029,268		(779)		(779)		2,028,489		(67,239)	(67,239)	11,881	08/01/2049 .
95000P-AC-8	WFCM_16-C37		08/01/2022	. SCHEDULED REDEMPTION		217	217	217							217				1	12/01/2049 .
95000J-AU-2	WFCM_16-LC25		12/01/2022	. SCHEDULED REDEMPTION		121,515	121,515	122,728	122, 140		(624)		(624)		121,515				3,771	
92936Y-AC-5	WFRBS_12-C8		06/01/2022	. SCHEDULED REDEMPTION		1,048,524	1,048,524	1,069,455	1,049,140		(617)		(617)		1,048,524				9,951	I I
92890P-AD-6	WFRBS_13-C14		12/01/2022	. SCHEDULED REDEMPTION		667	667	649	664		3		3		667				21	
00868P-AA-3	AHOLD LEASE SERIES 2001-A-2 PASS T - ABS		11/18/2022	. SCHEDULED REDEMPTION		506,365	506,365	638,020	554,482		(48,116)		(48, 116)		506,365					01/02/2025 .
025816-CN-7	AMERICAN EXPRESS COMPANY		04/29/2022	. EXCHANGE		808,970	810,000	808,894			61		61		808,970				13,068	05/03/2027 .
05969B-AD-5	BANCO SANTANDER MEXICO SA INSTITUC	n	04/11/2022	MORGAN STANLEY & CO.			150,000				(53)		(53)		150 .617		4.333	4,333	3 0/12	04/17/2025 .
06675F-AY-3	BANQUE FEDERATIVE DU CREDIT MUTUEL	D	02/25/2022	. OUTSIDE MANAGED ACCT		4,739,939	4,970,000	4,952,358	4,952,495		587		587		4,953,082		(213, 143)	(213, 143)		10/04/2026 .
09659W-2N-3	BNP PARIBAS SA	D	02/25/2022	. OUTSIDE MANAGED ACCT		280,815	300,000	294,780	294,981		160		160		295, 141		(14,326)	(14,326)	2,514	01/13/2027 .
440440 11 0	DDITION (FRONDISE FINANCE INC		05/17/2022	MORGAN STANLEY & CO.		44 004 000	40 445 000	10 500 011	10 100 171		(4.335)		(4.335)		10 100 100		4 545 554	4 545 554	040 744	07/04/0007
11041R-AL-2	BRITISH AEROSPACE FINANCE INC		05/1//2022	. LLC		14,031,690	12,415,000	12,529,014	12,490,471		(4,335)		(4,335)		12,486,136		1,545,554	1,545,554	818,744	07/01/2027 .
11135F-BV-2	BROADCOM INC	l	04/19/2022	. TRANSACTION		471	471	459							459		12	12		05/15/2037 .
20030N-DT-5	COMCAST CORPORATION	1	06/07/2022	. Various		719,915	1.000.000	710,725	711,953		1.469		1.469		713.422		6.493	6.493	17,559	11/01/2056 .
20030N-DV-0	COMCAST CORPORATION		06/07/2022	. Various		3,816,353	4,439,000	3,014,595	3,070,189		1,282		1,282		3,071,471		744,883	744,883	37,919	11/01/2063 .
				CITIGROUP GLOBAL							1						_			
20826F-AW-6	CONOCOPHILLIPS CO		03/29/2022	. MARKETS, INC		20,910,990	20,575,000	13, 146, 396							13, 155, 880		7,755,110	7,755,110		03/15/2042 .
21240B-AD-3 28932M-AA-3	CONTROLADORA MABE SA DE CV	υ	07/19/2022	. TENDER TRANSACTION SCHEDULED REDEMPTION		208,500		212,400	209,683		(6/2)	'	(6/2)		209,011		(9,011)	(9,011)		10/23/2028 .
2090ZW-AA-3	LLIII HOAD GENERATTING STA SUFER LLC		00/11/2022	HSBC SECURITIES (USA)		213,4/1	213,4/1	210,4/1	210,411						210,4/1				14,240	02/11/2030 .
378272-AN-8	GLENCORE FUNDING LLC		03/02/2022	. INC		5,621,774	5,400,000	5,982,294	5,949,718		(15,204)		(15,204)		5,934,514		(312,740)	(312,740)	89,378	03/27/2027 .
				CAMBRIDGE INTERNATIONAL			[]		
44841S-AC-3	HUTCHISON WHAMPOA INTERNATIONAL (0	D	09/07/2022	. SECURITIES	-	14,665,702	11,625,000	11,604,721	11,607,803		604		604		11,608,408		3,057,295	3,057,295		11/24/2033 .
61980A-AD-5 65557F-AD-8	MOTIVA ENTERPRISES LLC		09/14/2022	. TENDER TRANSACTION		17, 102, 138	16,890,000	19,318,203	18,925,916		(46,518)		(46,518)		18,879,398		(1,989,398)	(1,989,398)		01/15/2040 . 09/21/2022 .
666807-CB-6	NORTHROP GRUMMAN CORP	D	06/15/2022	EXCHANGE		503.453	500,000		503,622		(0,904)		(6,904)		503.453					06/01/2029 .
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC		10/15/2022	. CALL TRANSACTION		308,439		310.500			(1.582)		(1.582)		306.601		(6.601)	(6.601)	20,002	
80874Y-AW-0	SCIENTIFIC GAMES CORPORATION		04/14/2022	. CALL TRANSACTION		415.125		418.770			(1,412)		(1,362)		412.581		(7.581)	(7,581)	20, 194	
85208N-AD-2	SPRINT SPECTRUM CO 1/ 11 /111/ LLC		12/20/2022	. SCHEDULED REDEMPTION		851.750					(835)		(835)		851,750		(7,301)	(7,301)		
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD		12/30/2022	. SCHEDULED REDEMPTION		375.141		318,528			11.015		11.015		375.141					
03464N-AA-0	AOMT 18-3		12/01/2022	. SCHEDULED REDEMPTION		248.469		248 . 468							248.469				4,362	
03464N-AB-8	AOMT 18-3		12/01/2022	. SCHEDULED REDEMPTION		256,670		256,666							256,670				4,638	09/01/2048 .
03464J-AC-5	AOMT 21-7	ļ	12/01/2022	. SCHEDULED REDEMPTION		1,215,664	1,215,664	1,215,654	1,215,655		10		10		1,215,664				9,765	
06744U-AD-3	BARC_21=NQM1		12/01/2022	. Various		1,507,146	1,507,146	1,507,118	1,507,118		28		28		1,507,146				11,858	
05552U-AC-8	BINOM_21-INV1		12/01/2022	. SCHEDULED REDEMPTION		1,716,396	1,716,396	1,716,376	1,716,376		20		20		1,716,396				24,618	
24381J-AB-3	DRMT_21-4		12/01/2022	. SCHEDULED REDEMPTION		1,124,252	1, 124, 252	1, 124, 244	1, 124, 245		7		7		1, 124, 252				7,913	11/01/2066 .
24381J-AC-1	DRMT_21-4		12/01/2022	. SCHEDULED REDEMPTION		1,560,523	1,560,523	1,560,509	1,560,510		13		13		1,560,523				11,795	11/01/2066 .

SCHEDULE D - PART 4

							Sonds and Sto													
1	2									e	16	17	18	19	20	21				
									Prior Year	11	12 Current	13 Current Year's Other-	Total Change in Book/	15 Total Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
CUSIP Identi-		For-		Name	Number of Shares of	Con-			Book/ Adjusted Carrying	Unrealized Valuation Increase/	Year's (Amor- tization)/	Than- Temporary Impairment	Adjusted Carrying Value	Book/ Adjusted Carrying	Carrying Value at Disposal		Realized Gain (Loss)	Total Gain (Loss) on	Dividends Received During	Con- tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value		Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
33853H-BD-2	. FSMT_21-13IN		12/01/2022	. SCHEDULED REDEMPTION		67,750			, ,		912		912		67,750					12/30/2051
64829L-AA-6	NRZT_16-4		12/01/2022	. SCHEDULED REDEMPTION		162,215		160,935	, ,		1, 125				162,215				3,110	
64830G-AB-2 64828C-AY-5	NRZT_18-1 NRZT 18-2		12/01/2022	. SCHEDULED REDEMPTION Various			67,323		67,429		(105	,	(105)		67,323		(138.370)	(138.370)		12/01/2057
81745J-AA-6	NH21_18-2		12/01/2022	. SCHEDULED REDEMPTION		2,277,042	2,401,549				719	'	719		2,415,412		(138,370)	(138,370)	381	02/01/2058
81745J-AA-6 81746N-CB-2	SEMT_13-11		12/01/2022	. SCHEDULED REDEMPTION		66.768			67,986		(1.218		(1,218)							
81746N-CC-0	SEMT 16-3		12/01/2022	. SCHEDULED REDEMPTION			50.429				442	'	442		50 , 429				1.067	
78432Y-AC-3	SGR 21-2		12/01/2022	. SCHEDULED REDEMPTION		484.062		484.060			2		2		484.062				,	12/01/206
95002K-BJ-1	WFMBS 20-1		12/01/2022	. SCHEDULED REDEMPTION		122, 161			125,371		(3,210)	(3,210)		122, 161					
				BANC OF AMERICA		, , , , , ,					(*,=	,	(0,211,		,				**	
682439-AC-8	AACMT_05-C6A		09/22/2022	. SECURITIES LLC		11,601,841	, , ,	11,649,744	11,639,668		(2, 171)	'	(2, 171)		11,637,498		(35,657)	(35,657)	523,621	
05609K-AN-9	BX_21-XL2		10/15/2022	. SCHEDULED REDEMPTION		512,995		510,428	510,653		2,341		2,341		512,995				4,796	
05610H-AJ-2	BX_22-LP2		12/15/2022	. SCHEDULED REDEMPTION		401,016					1,714		1,714		401,016				, .	02/15/2039
17318U-AF-1	CGCMT_12-GC8		07/01/2022	. SCHEDULED REDEMPTION		2,580,000		2,644,286	2,583,833		(3,833)	(3,833)		2,580,000					09/01/2045
12598G-AL-1	COMM_21-LBA		01/15/2022	. SCHEDULED REDEMPTION		5,000,000		5,000,000	5,000,000						5,000,000				10,592	
12598G-AN-7 22545X-BB-8	COMM_21-LBA		01/18/2022	. SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000					03/15/2038
22545X-BB-8 68275C-AC-2	FB 05-1		07/01/2022	. Various		3.123.723	3. 190. 172	3.205.523	3.199.522		(2.328)		(2.328)		3.197.194		(73.470)	(73,470)	,	08/08/2035
53218C-AL-4	LIFE 21-BMR		09/22/2022	. SCHEDULED REDEMPTION							(2,328	,	(2,328)				(73,470)	(73,470)		
53218C-AL-4	LIFE 21-BMR		02/15/2022	. SCHEDULED REDEMPTION		127,724		127,724	127,724						127,724				· · · · · · · · · · · · · · · · · · ·	03/15/2038
67118A-AQ-8	OPG 21-PORT		02/15/2022	. SCHEDULED REDEMPTION		1,049,897	1,049,897	1,047,262	1,047,556		2.341		2,341		1,049,897					10/15/2036
67118A-AS-4	OPG 21-PORT		09/15/2022	. SCHEDULED REDEMPTION		1.573.129		1.569.225	1,569,660				3.469		1,573,129					10/15/2036
0/1104 40 4	0.0_21.1011			CREDIT SUISSE		1,570,125	1,570,123	1,303,223	1,303,000						, , , ,				20,000	10/ 13/ 2000
78413M-AG-3	SFAVE_15-5AVE IS		09/21/2022	. SECURITIES (USA) LLC		2,363,595		3,344,981	2,748,795		(104, 263		(104,263)		2,644,531		(280,936)	(280,936)		01/01/204
90349D-AE-2	. UBSBB_12-C3		07/01/2022	. SCHEDULED REDEMPTION		3,500,000		3,551,406	3,504,665		(4,665)	(4,665)		3,500,000					08/01/2049
00110X-AC-8	AFN_21-1A - ABS		07/20/2022	. SCHEDULED REDEMPTION		77	77	77	77						77				2	05/20/205
00119H-AJ-9	AGL 19-1A - ABS		06/27/2022	DEUTSCHE BANK . SECURITIES INC		3,573,938	3.800.000	3,800,000	3,800,000						3.800.000		(226.062)	(226,062)	EE 400	10/20/2034
00119H-AJ-9	AGL_19-14 - ADS		00/2//2022	BANC OF AMERICA		3,3/3,930	3,800,000	3,000,000	3,000,000						3,000,000		(220,002)	(220,002)		10/20/2034
03762Y-AH-0	APID_16-25A - ABS		04/06/2022	. SECURITIES LLC		14,269,398	14,300,000	14,300,000	14,300,000						14,300,000		(30,602)	(30,602)	127,473	10/20/203
04016P-AL-2	ARES_17-43A - ABS		06/22/2022	. BREAN CAPITAL, LLC		5,656,740	6,000,000	6,000,000	6,000,000						6,000,000		(343,260)	(343,260)	89,041	07/15/203
04018E-AA-9	ARES_21-59A - ABS		03/24/2022	. BARCLAYS CAPITAL INC		14,760,600		15,000,000	15,000,000						15,000,000		(239,400)	(239,400)		04/25/203
28622P-AA-1	AWPT_17-6A - ABS		10/17/2022			290,084	290,084	290,084	290,084						290,084				5,881	07/15/2029
050041 AF 5	DCC 04 44 ADC		05/26/2022	BANC OF AMERICA . SECURITIES LLC		9.470.000	10.000.000	10,000,000	10,000,000						10,000,000	1	(530,000)	(530,000)	100 100	04/40/000
05684L-AE-5	BCC_21-1A - ABS		05/26/2022	JP MORGAN SECURITIES		9,470,000	10,000,000	10,000,000	10,000,000						10,000,000		(530,000)	(530,000)	109, 130	04/18/2034
05684P-AE-6	BCC_21-6A - ABS		06/27/2022	BANC OF AMERICA		3,764,440	4,000,000	4,000,000	4,000,000						4,000,000		(235,560)	(235,560)		10/21/2034
09629L-AC-9	BLUEM_18-23A - ABS		03/23/2022	. SECURITIES LLC		3,940,240	4,000,000	4,000,000	4,000,000						4,000,000		(59,760)	(59,760)	28,284	10/20/203
05766G-AE-7	BOBA 21-2A - ABS	l	06/21/2022	. MARKETS. INC		2,825,660	3,018,868	3,018,868	3,018,868	l			L		3.018.868	l	(193.208)	(193, 208)		01/20/2035
22535A-AE-5	CAALT 19-1		05/15/2022	. SCHEDULED REDEMPTION		1.890.000	1.890.000	1.953.935	1.904.461		(14.461)	(14,461)		1.890.000		(100,200)	(100,200)		06/15/2028
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS	Α	10/10/2022	. SCHEDULED REDEMPTION		456,750		460,900			(3,322		(3,322)		456,750					04/10/2032
12510H-AB-6	CAUTO_20-1A		12/15/2022	. SCHEDULED REDEMPTION		28,397	28,397	28,393	28,395		3		3		28,397				462	02/15/2050
12510H-AD-2	CAUTO_20-1A		12/15/2022	BANC OF AMERICA			3,618	3,617	3,617						3,618				74	02/15/2050
12482N-AS-0	CBAM_19-10A - ABS		06/28/2022	. SECURITIES LLC		2,846,400		3,000,000	3,000,000						3,000,000		(153,600)	(153,600)	, .	04/20/203
14311M-AQ-9	CGMS_15-3A - ABS		02/07/2022	. CALL TRANSACTION NOMURA SECURITIES		5,000,000		5,000,000	5,000,000						5,000,000		(404 000)	(164.800)		07/28/2028
12553S-AG-9			06/21/2022	. INTERNATIONAL INC	-	.,,	., ,	3,200,000									(164,800)	, (, , ,	43,231	
12596U-AC-2 126659-AA-9	. CPS_19-C		05/15/2022	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION									53		495,565					06/16/2025
1 L/nh59-88-9	TUVS PASSIBBUIGH TRUST - ABS	1	12/10/2022	LOCUEDOLED REDEMETTON	1		233 416	312 9/0		•	1 (AX 90)	11	(48 902)	I I	233 416	•	l .		12 1/4	

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

					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				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/	Linnaalizad	Year's	Than-			Carrying	Exchange			Dividends	Con-
CUSIP					Number of					Unrealized			Adjusted	Book/	, ,	Gain	Destined	T-4-1 O-:		
			D:I	N		0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at		Realized	Total Gain	Received	tractual
Identi-	5	For-		Name	Shares of	Con-	_ ,,,		Carrying	Increase/	tization)/	Impairment		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
12665U-AA-2	CVS PASSTHROUGH TRUST - ABS		12/10/2022 .	. SCHEDULED REDEMPTION		268,946	268,946	269,368	268,946						268,946				7,866	01/10/2036 .
24702C-AA-2	DEFT_22-2 - ABS		12/22/2022 .	. SCHEDULED REDEMPTION		1,532,439	1,532,439	1,532,439							1,532,439				14,266	
26251C-AU-8	DRSLF_18-61A - ABS	C	04/06/2022 .	. BARCLAYS CAPITAL INC		14,842,500	15,000,000	15,000,000	15,000,000						15,000,000		(157,500)	(157,500)	113,063	
269330-AA-4	E3_19-1 - ABS		12/20/2022 .	. SCHEDULED REDEMPTION		312,493	312,493	312,484	312,484		9		9		312,493					09/20/2055 .
27830X-AN-6	EATON_19-1A - ABS		06/27/2022 .	. SG AMERICAS, LLC		4,744,000	5,000,000	5,000,000	5,000,000						5,000,000		(256,000)	(256,000)	74,322	04/15/2031 .
				MUFG SECURITIES																
27829P-AN-6	EATON_20-2A - ABS		06/22/2022	. AMERICAS INC		5,851,560	6,200,000	6,200,000	6,200,000						6,200,000		(348,440)	(348,440)	/2,/68	01/15/2035 .
29002Y-AC-6	ELM12 21-5A - ABS		06/21/2022	MUFG SECURITIES . AMERICAS INC		3,591,684	3,800,000	3,800,000	3,800,000						3.800.000		(208.316)	(208.316)	46 830	01/20/2035 .
35042P-AA-8	FFIN 21-2A - ABS		12/15/2022	. SCHEDULED REDEMPTION		2.228.742	2.228.742	2.228.687	2.228.690				 F0		2.228.742		(200,310)	(200,310)		01/15/2042 .
33U42P-AA-8	FF IN_2 I-2A - ADO		12/ 15/2022	MORGAN STANLEY & CO.		2,228,742	2,228,742	2,228,68/			52		52		2,228,142				31,21/	01/15/2042 .
33767M-AE-5	FKH 20-SFR1 - ABS	l	09/16/2022	MUNGAN STANLET & CU.			2,850,000	2,849,989	2,849,993	l	L			L	2,849,994		(242.689)	(242.689)	44 409	08/01/2037 .
34964M-AA-2	FORT 21-1A - ABS		12/20/2022	. SCHEDULED REDEMPTION		838.229					/17		/17		838.229		(242,000)	(242,000)		03/20/2057 .
38082J-AA-7	GLDN 16-2A - ABS		09/20/2022	. SCHEDULED REDEMPTION		29,807					4/		4/		29,807				942	
38218G-AA-0	G00DG 18-1 - ABS		12/15/2022	. SCHEDULED REDEMPTION		796.600					(12.424		(12.424)		796.600					
38218D-AA-7	_		12/15/2022	. SCHEDULED REDEMPTION							(12,424	'							,	
	GOODG_19-1A - ABS																		21,824	
42770R-AA-8	HERO_14-1A - ABS		09/20/2022 .	. SCHEDULED REDEMPTION		85,886	85,886	89,536			(3,007		(3,007)		85,886				4,080	
42770U-AA-1	HERO_15-2A - ABS		12/20/2022 .	. SCHEDULED REDEMPTION		80,713					(1,985	,	(1,985)		80,713				2,384	
42770A-AA-5	HERO_21-1A - ABS		12/20/2022	. SCHEDULED REDEMPTION		749,685		750,018	750,019		(335)	(335)		749,685					09/20/2051 .
43732V-AG-1	HPA_21-2 - ABS		12/01/2022	. SCHEDULED REDEMPTION		475,716		475,709	475,710		6		6		475,716				4,655	
43730X-AE-4	HPA_21-3 - ABS		12/01/2022	. SCHEDULED REDEMPTION		81,039	81,039	81,038	81,038		2		2		81,039					01/01/2041 .
46185H-AE-2	IHSFR_18-SFR2 - ABS		06/17/2022	. SCHEDULED REDEMPTION		8,248,704	8,248,704	8, 142,051	8,248,704						8,248,704				51,435	06/17/2037 .
470001/ 41 0	IDADI/ 40 44 ADO	_	04/07/0000	BNP PARIBAS SECURITIES		04 004 000	00 000 000	00 000 000	00 000 000						00 000 000		(75,000)	(75,000)	470.000	40 (00 (0007
47206V-AL-8	JPARK_16-1A - ABS	C	04/07/2022 .	. CORP		21,924,320	22,000,000	22,000,000	22,000,000						22,000,000		(75,680)	(75,680)		10/20/2027 .
52607B-AA-1	LBZZ_21-1A		12/15/2022	. SCHEDULED REDEMPTION MUFG SECURITIES		752,943	752,943	752,881	752,884		59		59		752,943				4,283	06/15/2026 .
64134M-AC-0	NEUB 21-45A - ABS		06/21/2022	. AMERICAS INC		3,024,960	3,200,000	3,200,000	3,200,000						3,200,000		(175,040)	(175,040).	40 902	10/14/2035 .
04 104W-AU-U	NLOD_2 1-40A - ADO		00/21/2022	WELLS FARGO ADVISORS.		5,024,300		3,200,000	3,200,000						3,200,000		(173,040)	(173,040).	40,002	10/ 14/ 2000 .
64134Q-AC-1	NEUB 21-46A - ABS		05/26/2022	LLC		9.386.440	9.800.000	9.800.000	9.800.000						9.800.000		(413.560)	(413.560)	90.731	01/20/2036 .
				CREDIT SUISSE					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								(, , , , , , , , , , , , , , , , , ,	(, ,		,,,
67400E-AS-3	OAKCL_19-3A - ABS		06/22/2022	. SECURITIES (USA) LLC		2,790,450	3,000,000	3,000,000	3,000,000						3,000,000		(209,550)	(209,550)	44,690	10/20/2034 .
67402J-AE-1	OAKCL_21-1A - ABS		06/28/2022 .	. GOLDMAN SACHS & CO LLC		4,360,895	4,700,000	4,700,000	4,700,000						4,700,000		(339, 105)	(339, 105)	71,899	07/15/2034 .
				JP MORGAN SECURITIES													·	1		1
67592C-AE-6	OCT39_18-3A - ABS		04/07/2022 .	. LLC		12,460,000	12,500,000	12,500,000	12,500,000						12,500,000		(40,000)	(40,000)		10/20/2030 .
69376B-AA-4	PACEF_20-1A - ABS		12/20/2022	. SCHEDULED REDEMPTION	.	722,618	722,618	728,574			(5,835)	(5,835)		722,618				13,965	09/20/2055 .
70047111 44 4	D114 40 44 400		00/04/0000	DEUTSCHE BANK		4 077 500	F 000 000	F 000 000	F 000 000					1	F 000 000		(00.500)	(00 500)	00.010	05 (45 (0000
70017W-AA-1	PAIA_19-1A - ABS		03/24/2022 .	. SECURITIES INC NOMURA SECURITIES		4,977,500	5,000,000	5,000,000	5,000,000						5,000,000		(22,500)	(22,500)	32,216	05/15/2032 .
70017W-AC-7	PAIA 19-1A - ABS		05/26/2022	. INTERNATIONAL INC		9,609,000	10.000.000	10.000.000	10 .000 .000					1	10.000.000		(391.000)	(391.000)	131 079	05/15/2032 .
1001111-NU-1	ITALIA IN ADD		00/20/2022	RBC CAPITAL MARKETS.			10,000,000	10,000,000	10,000,000						10,000,000		(001,000)	(551,000).	101,8/2	00/ 10/ 2002 .
70018A-AJ-9	PAIA 19-2A - ABS		03/24/2022	LLC		8.575.590	8.700.000	8.700.000	8.700.000						8.700.000		(124,410)	(124,410)	53.632	10/15/2034 .
				BANC OF AMERICA													(,,	(,,,		,,
70018A-AL-4	PAIA_19-2A - ABS		05/26/2022	. SECURITIES LLC		9,478,500	10,000,000	10,000,000	10,000,000						10,000,000		(521,500)	(521,500)	130 , 107	10/15/2034 .
74387P-AE-2	PFWST_21-1 - ABS		04/19/2022	. SCHEDULED REDEMPTION		3,567,540	3,567,540	3,567,540	3,567,540						3,567,540				18,391	02/25/2055 .
724060-AA-6	PIPELINE FUNDING COMPANY LLC - ABS	l	07/15/2022	. SCHEDULED REDEMPTION		53,360	53,360	62,586	60 , 152		(6,792)	(6,792)		53,360			 .	4,002	01/15/2030 .
74332Y-AA-7	PROG 22-SFR5 - ABS	l	09/01/2022	. SCHEDULED REDEMPTION		4.895	4.895	4.865		l	31		31		4.895			[
69700P-AA-0	PSTAT 18-5A - ABS	l	02/14/2022	. Various		2,711,222		2,711,222	2,711,222	l					2,711,222					01/20/2027 .
69700P-AC-6	PSTAT 18-5A - ABS	l	02/14/2022	CALL TRANSACTION		10.000.000		10.000.000	10.000.000						10.000.000					01/20/2027 .
001001 NO 0	10 0/1 /100			NOMURA SECURITIES		13,000,000		10,000,000							10,000,000					
75888H-AN-1	REG12_21-1A - ABS	l	06/21/2022	. INTERNATIONAL INC		3,041,600	3,200,000	3,200,000	3,200,000						3,200,000		(158,400)	(158,400).	45,014	10/15/2032 .
	_			NOMURA SECURITIES																
75884Y-AC-2	REG20_21-2A - ABS		06/21/2022 .	. INTERNATIONAL INC		1,419,750		1,500,000	1,500,000						1,500,000		(80,250)	(80,250)		10/15/2034 .
75888A-BJ-4	REGT7_16-1A - ABS	C	04/07/2022	. GOLDMAN SACHS & CO LLC		6,698,835	6,750,000	6,750,000	6,750,000	 					6,750,000		(51, 165)	(51, 165)	40,899	06/20/2034 .

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

					Showing All	Long-Term E	Sonds and Sto	ocks SOLD, l	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
										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
		cigii		. SCHEDULED REDEMPTION	Olock					Declease						Disposai	on Disposar	Disposai		
75975B-AA-6	RENEW_21-1 - ABS		12/20/2022 .	. SCHEDULED REDEMPTION		270,321	270,321	270,281	270,281		40				270,321					
80281H-AC-8	SCART_21-CA		12/ 15/2022	WELLS FARGO ADVISORS.		24,872	24,8/2	25,5/9	25,523		(651))	(651)		24,8/2				/39	06/15/2028 .
83613H-AA-5	SNDPT 18-3A - ABS		03/24/2022 .	LLC		8.928.720	9.000.000	9.000.000	9,000,000						9.000.000		(71.280)	(71.280)	52,081	10/26/2031 .
0001011 /111 0	NEW 1_10 ON			DEUTSCHE BANK													(71,200)	(71,200).		10/20/2001
83613H-AE-7	SNDPT_18-3A - ABS		06/27/2022	. SECURITIES INC		3,662,685	3,900,000	3,900,000	3,900,000						3,900,000		(237,315)	(237,315)	58,902	10/26/2031 .
				BANC OF AMERICA																
56844A-AC-3	SPEAK_19-1A - ABS	C	05/26/2022 .	. SECURITIES LLC		9,689,500	10,000,000	10,000,000	10,000,000						10,000,000		(310,500)	(310,500)	138,467	04/30/2032 .
82670Q-AE-9	SPEAK 21-9A - ABS		06/28/2022 .	CREDIT SUISSE . SECURITIES (USA) LLC		2.809.530	3.000.000	3,000,000	3,000,000						3,000,000	1	(190.470)	(190.470)	50 550	07/21/2034 .
82670Q-AE-9 857740-AE-4	SPST 21-WL1 - ABS		06/28/2022 .	. SCHEDULED REDEMPTION			1, 165, 178	1, 165, 178	1, 165, 178						1 . 165 . 178		(190,470)	(190,470).		07/21/2034 .
857740-AE-4 857740-AF-1	SPST_21-WL1 - ABS		01/25/2022 .	. SCHEDULED REDEMPTION			, .,	1, 165, 178	1, 165, 178						1, 165, 178					01/26/2054 .
03//4U-AF-I	0F01_Z1-WL1 - AD0		01/20/2022	CITIGROUP GLOBAL		1,3/0,3/0	1,3/0,3/0	1,3/0,3/0	1,3/0,3/0						1,3/0,3/0				2,4/6	01/20/2004 .
89613G-AC-0	TAH 20-SFR1 - ABS		09/16/2022	. MARKETS. INC		5.315.953	5.950.000	5.949.984	5,949,990						5.949.990		(634.037)	(634.037)	107 424	07/01/2038 .
000100 110 0 11	7.50			CREDIT SUISSE			,000,000										(001,001)	(00.,00.,)	,	,, 2000 .
87190C-BA-7	TCW_20-1A - ABS		06/27/2022	. SECURITIES (USA) LLC		2,338,750	2,500,000	2,500,000	2,500,000						2,500,000		(161,250)	(161,250)	38,219	04/20/2034 .
				DEUTSCHE BANK																
88631Y-AE-7	TIA_18-1A - ABS		04/07/2022 .	. SECURITIES INC		19,904,000	20,000,000	20,000,000	20,000,000						20,000,000		(96,000)	(96,000)	181,540	01/20/2032 .
87248W-AN-8	TICP 17-8A - ABS		06/21/2022	NOMURA SECURITIES		3.760.000	4.000.000	4.000.000	4.000.000						4.000.000		(240.000)	(240.000)	E0 700	10/20/2034 .
0/240W-AN-0	110F_17-0A - ADS		00/21/2022	BANC OF AMERICA		3,760,000	4,000,000	4,000,000	4,000,000						4,000,000		(240,000)	(240,000).		10/20/2034 .
87250F-AN-0	TICP 18-12A - ABS		05/26/2022	. SECURITIES LLC		8 . 217 . 730	8.600.000	8 . 600 . 000	8.600.000						8.600.000		(382.270)	(382.270)		07/15/2034 .
92330J-CE-4	VENTR_15-20A - ABS	C	02/15/2022	. CALL TRANSACTION		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				14,374	04/15/2027 .
92330J-CG-9	VENTR_15-20A - ABS	C	02/15/2022 .	. CALL TRANSACTION		2,850,000	2,850,000	2,850,000	2,850,000						2,850,000					04/15/2027 .
92558E-AL-6	VIBR_17-6A - ABS		06/21/2022 .	. GOLDMAN SACHS & CO LLC		2,633,310	2,700,000	2,700,000	2,700,000						2,700,000		(66,690)	(66,690)	30,791	06/20/2029 .
96042P-AE-2	WLAKE_20-2A		12/15/2022	. SCHEDULED REDEMPTION		465,776	465,776	465,706			33		33		465,776				9,362	07/15/2025 .
98887V-AA-1	ZAIS7_17-2A - ABS		10/17/2022	. SCHEDULED REDEMPTION		622,530	622,530	622,530	622,530						622,530				14,480	04/15/2030 .
01185*-AA-3	ALASKA VENTURES LLC		12/31/2022	. SCHEDULED REDEMPTION		604,662	604,662	604,662	604,662						604,662				19,466	06/30/2033 .
03840#-AC-8	AQUARION WATER CO OF CONNECTICUT		11/17/2022	. DIRECT WITH ISSUER		12,597,480	14,000,000	14,000,000	14,000,000						14,000,000		(1,402,520)	(1,402,520)	763, 156	02/21/2032 .
03840#-AD-6	AQUARION WATER CO OF CONNECTICUT		11/17/2022	. DIRECT WITH ISSUER		1,777,440	2,000,000	2,000,000	2,000,000						2,000,000		(222,560)	(222,560)	107,727	08/15/2032 .
				ALLISON WILLIAMS																
Q0845#-AB-3	AUSTRALIAN GAS NETWORKS LTD	D	10/13/2022	. COMPANY		13,380,000	15,000,000	15,000,000	15,000,000						15,000,000		(1,620,000)	(1,620,000)		09/10/2030 .
125230-AA-9	CC TUGS LLC		12/31/2022	. SCHEDULED REDEMPTION		650,637	650,637	650,637	650,637						650,637					09/30/2030 .
D6574*-AB-5 D6574*-AC-3	CLAAS KGAA MBH	D	08/15/2022 .	. MATURED		8,000,000		8,000,000			10.866		10.866		8,000,000					08/15/2022 .
29269R-A#-2	ENERFLEX LTD	Δ	10/21/2022	. MATURED		4,000,000	4,000,000	3,946,680							4,000,000					12/15/2024 .
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	D	12/20/2022	. SCHEDULED REDEMPTION		79,882									79.882					12/20/2044 .
F3166#-AK-0	ESSILORLUXOTTICA SA	D	01/05/2022	. MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				51,250	01/05/2022 .
318069-A*-2	FINNING INTERNATIONAL INC	Α	01/19/2022	. MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000					01/19/2022 .
Q3977*-AB-1	GENESIS ENERGY LTD	D	11/17/2022	. DIRECT WITH ISSUER		22,880,750	25,000,000	25,000,000	25,000,000						25,000,000		(2, 119, 250)	(2, 119, 250)		11/25/2026 .
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC	A	08/21/2022 .	. SCHEDULED REDEMPTION		275,000	275,000	275,000	275,000						275,000	·····				08/21/2034 .
41242*-BG-6	HARDWOOD FUNDING LLC		11/17/2022	. DIRECT WITH ISSUER		2,658,660	3,000,000	3,000,000	3,000,000						3,000,000	·····	(341,340)	(341,340)		06/07/2029 .
422410-AC-3	HEARST COMMUNICATIONS INC		10/01/2022	. MATURED		34,000,000	34,000,000	34,000,000	34,000,000						34,000,000			-	1,442,771	
A3158#-AB-5	HOFER FINANCIAL SERVICES GMBH	υ	07/25/2022 .	. MATURED		5,000,000	5,000,000	5,000,000	5,000,000				4 540		5,000,000					07/25/2022 .
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC			. SCHEDULED REDEMPTION		144,851	144,851	142,861	143,308		1,543		1,543		144,851					05/31/2033 .
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC		06/30/2022 .	. SCHEDULED REDEMPTION		29,058	29,058								29,058					06/30/2051 .
502175-D@-8	LTC PROPERTIES INC.		02/16/2022 .	. SCHEDULED REDEMPTION		210,000	210,000	210,000	210,000						210,000					02/16/2032 .
60040#-AA-0	MILLENNIUM PIPELINE CO LLC		12/31/2022 .	. SCHEDULED REDEMPTION		348, 135		348, 135							348, 135					06/30/2027 .
60040#-AB-8 P7077@-AH-7	MILLENNIUM PIPELINE CO LLC		12/31/2022 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION			80,339	80,339							80,339			-		06/30/2032 .
		υ	12/31/2022 .			600,000		600,000	600,000						600,000					03/31/2035 .
709068-C*-9 L8038*-AA-4	PENNSYLVANIA POWER CO	n	06/30/2022	. MATURED		1,600,000	1,600,000	1,600,000 808.787			260		260		1,600,000					06/30/2022 .
L0000"-MM-4	SUM DALLIA MAUL SANL	J	12/ 13/ 2022	STONECASTLE SECURITIES,		012,700	012,700		0 12,440		200		200		012,700					03/13/202/ .
81675*-AC-8	SEMINOLE ELECTRIC COOPERATIVE		10/12/2022 .	LLC.		20,560,800	20,000,000	20,000,000	20,000,000						20,000,000		560,800	560,800	951.400	12/28/2033 .
								,,	,,					,	,,					

SCHEDULE D - PART 4

					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		_	<u> </u>		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	D :	For-		Name	Shares of	Con-	D 1/ 1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		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
84519#-AG-9	SOUTHWEST POWER POOL INC		12/30/2022 .	SCHEDULED REDEMPTION		300,000	300,000	300,000	300,000						300,000				7,922	
86203#-AA-8 G8781#-AA-5	STONEHENGE CAPITAL FUND CONNECTICU		12/15/202202/27/2022	SCHEDULED REDEMPTION MATURED		44,175	44, 175								44, 175					
Q91940-AF-4	TRANSPOWER NEW ZEALAND LTD	D	12/15/2022	MATURED		2.000.000	2.000,000	2.003.620	2.000,000		(455)		(455)		2,000,000					12/15/2022 .
Q9389#-AD-2	VECTOR LTD	D	12/20/2022	MATURED		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				507,600	
		_		SEAPORT GLOBAL																
Q9396#-AK-7 G9523#-AF-5	VICTORIA POWER NETWORKS (FINANCE)	D	06/14/2022 .	SECURITIES LLC		1,900,740	2,000,000	2,000,000 2,106,840	2,000,000		/1 7CE		(1.765)		2,000,000		(99,260)	(99,260)		
009098-A*-5	AIR CARGO LOGISTICS FT WORTH TX C ABS	υ	12/10/2022	SCHEDULED REDEMPTION		126.071					(1,700)	'	(1,703)		126,071				3,533	
30280@-AA-4	FR-ENCLAVE LLC - ABS		10/07/2022	. SCHEDULED REDEMPTION		176,091	176,091	176,091							176,091					
482540-AA-8	KKR 20-II-RE - ABS		03/28/2022	CAPITAL DISTRIBUTION		20.561									20.561				621	
83421#-AA-1	SOLGEN LLC - ABS		12/31/2022	SCHEDULED REDEMPTION		647.316		647.316	647.316						647.316					
90139Q-AB-3	TWIN BROOK I - OFFSHORE - ABS		06/02/2022	CAPITAL DISTRIBUTION		1,046,181	1,046,181	1,046,181	1,046,181						1,046,181				24,851	
90139P-AB-5	TWIN BROOK I - ONSHORE - ABS		06/02/2022	CAPITAL DISTRIBUTION		1,080,567	1,080,567	1,080,567	1,080,567						1,080,567					04/25/2024 .
90139#-AA-9	TWIN BROOK II - OFFSHORE - ABS		11/18/2022	. CAPITAL DISTRIBUTION		8, 111, 493	8, 111, 493	8,091,214	8,098,425				3,395		8, 101, 819		9,674	9,674	202,978	06/09/2026 .
90139*-AA-3	TWIN BROOK II - ONSHORE - ABS		11/18/2022	. CAPITAL DISTRIBUTION		9,403,022	9,403,022	9,379,514	9,387,668		2,807		2,807		9,390,476		12,546	12,546	243,960	06/09/2026 .
				SINKING FUND																
92581*-AA-2	VICOF II TRUST - ABS		08/22/2022 .	TRANSACTION		2,162,653	2, 162, 653	2, 157,247			867		867		2, 158, 114		4,539	4,539		
	99. Subtotal - Bonds - Industrial and N	viiscei	08/16/2022		1	1,102,414,556 4,445,764	1,080,751,395	1,090,245,149 4,911,413	1,055,723,768		(625,979))	(625,979)		1,076,419,833		24,621,444	24,621,444	29,733,539	XXX 12/31/2049 .
	99. Subtotal - Bonds - Hybrid Securitie	20	00/ 10/2022	vai ious		4,445,764		4,911,413	4,911,413						4,911,413		(465,649)	(465,649)	262,339	
		A	05/10/2022 .	Various		(61.506		(61.528)	4,311,413						(61.453)		(403,049)	(405,049)		06/02/2025 .
				SINKING FUND			. , , ,	, , , ,					,,,,,,,		, , ,		,	, , , , , , , , , , , , , , , , , , , ,		
40482#-AA-7	HV EIGHT LLC		11/23/2022 .	TRANSACTION		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				727,459	
BHM21Y-1D-9	WELLS ENTERPRISES INC		12/31/2022	Various		199,328	202,841	202,701	202,591		81		81		202,672		(3,344)	(3,344)	8,983	
92985*-AA-4	WHITEHORSE LIQ PRTNS III TERM LOAN		12/09/2022 .	Various		20,734,468	20,325,371	20,325,371	20,325,371						20,325,371				655,339	03/22/2025 .
96222#-AA-4	WHLP IV (BP) LP		12/12/2022	TRANSACTION		4,664,499	4,663,118	4,658,455			352		352		4,667,058		(2,559)	(2.559)	48 613	03/23/2026 .
	99. Subtotal - Bonds - Unaffiliated Bar	nk I o		THE WORLD TON		39.536.790	39, 129, 725	39, 124, 998	34.527.962		7.378		7.378		39.133.648		(5,956)	(5.956)	1.443.593	
	97. Total - Bonds - Part 4	IIIC EO	ario			1.481.254.259		1.451.709.359			(1.352.168)		(1.352.168)		1.430.657.764		47.779.319	47.779.319	40 . 192 . 477	
	98. Total - Bonds - Part 5					74,926,462	76,668,250	75,584,205	1,400,001,200		12,456	'	12,456		75,596,661		(672,912)	(672,912)	989,881	
	99. Total - Bonds					1,556,180,721	1,497,681,221	1,527,293,564	1.403.061.259		(1.339.712		(1.339.712)		1,506,254,425		47.106.407	47.106.407	41, 182, 358	
	97. Total - Preferred Stocks - Part 4					.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	XXX	.,,,,,	.,,		(1,000)		(1,000).12		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,	,,	,,	XXX
	98. Total - Preferred Stocks - Part 5						XXX													XXX
	99. Total - Preferred Stocks						XXX													XXX
018914-50-7	AB Discovery Value R Fund		12/31/2022	DIRECT WITH ISSUER		329											329	329		
	American Funds EuroPacific Growth R4 Fund		12/31/2022	DIRECT WITH ISSUER		107		13							13		120	120		
	American Funds Growth Fund of America R4						1				1									
399874-84-1	Fund		12/31/2022 .	DIRECT WITH ISSUER		335											335	335		
09661L-30-2	BNY Mellon S&P 500 Index Fund		12/31/2022	DIRECT WITH ISSUER		8,901	·····	(1,489)							(1,489)		7,412	7,412		
354026-50-2	Franklin Mutual Shares R Fund		12/31/2022 .	DIRECT WITH ISSUER		849											849	849		
355148-82-6	Franklin Small Cap Value R Fund		12/31/2022 12/31/2022	DIRECT WITH ISSUER		467		(1.160)							(1.160)					
416649-35-8 416649-28-3	Hartford Capital Appreciation R4 Fund Hartford Dividend & Growth R4 Fund		12/31/2022 .	DIRECT WITH ISSUER		157, 193		(1,160)							(1,160)		156,033			
416641-87-6	Hartford Dividend & Growth H4 Fund Hartford Growth Opportunities R4 Fund		12/31/2022	DIRECT WITH ISSUER			·····	(3,769)							(3,769)		166.085	19,318		
710041-07-0	Hartford International Opportunities R4 Fund		12/01/2022	DINEOL WITH TOOOLD				(292)							(292)		100,065	100,000		
416649-24-2	opportunities in and		12/31/2022	DIRECT WITH ISSUER		245										<u> </u>	245	245		
416649-39-0	Hartford Small Company R4 Fund		12/31/2022	DIRECT WITH ISSUER		78,847		(369)							(369)		78,478	78,478		
416649-25-9	Hartford Total Return Bond R4 Fund		12/31/2022	DIRECT WITH ISSUER		5,753		(136)							(136)	[]	5,618	5,618		
00141M-59-8	. Invesco Main Street Mid Cap R Fund		12/31/2022	DIRECT WITH ISSUER		578											578	578		
00141L-50-9	. Invesco Small Cap Equity R Fund		12/31/2022	DIRECT WITH ISSUER		629	L				L					l	629	629		

SCHEDULE D - PART 4

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

					Onowing Air	Long-ronn L	Johns and St	JONG COLD, I	KEDELIMED	OI OTHER WIL	oc bioi co	LD OI Dui	ing ouncin	i cai						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted (Carrying Value	Э	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
55272P-25-7	MFS Total Return Bond R3 Fund		12/31/2022 .	DIRECT WITH ISSUER				3,608							3,608		4,867	4,867		
552981-46-6	MFS Total Return R3 Fund		12/31/2022 .	DIRECT WITH ISSUER		582,943		(263,246)							(263,246)		319,697	319,697		
55273H-64-3	MFS Value R3 Fund		12/31/2022 .	DIRECT WITH ISSUER		66											66	66		
53299999	99. Subtotal - Common Stocks - Mutu	ıal Fu	ınds - Desig	nations Not Assigne	d by the SVO	1,027,964	XXX	(266,840)							(266,840)		761, 126	761,126		XXX
59899999	97. Total - Common Stocks - Part 4					1,027,964	XXX	(266,840)							(266,840)		761,126	761,126		XXX
598999999	98. Total - Common Stocks - Part 5						XXX													XXX
598999999	99. Total - Common Stocks					1,027,964	XXX	(266,840)							(266,840)		761,126	761,126		XXX
59999999	99. Total - Preferred and Common St	ocks				1,027,964	XXX	(266,840)							(266,840)		761, 126	761,126		XXX
600999999	99 - Totals					1.557.208.685	XXX	1.527.026.724	1.403.061.259		(1.339.712)		(1.339.712)		1.505.987.585		47.867.533	47.867.533	41.182.358	XXX

SCHEDULE D - PART 5

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

36264F-AB-7					S	howing Al	I Long-Term Bonds	s and Stocks	ACQUIREL	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
CUSIP CUSIP Description For- Date Name of Vendor Date (Prophaser) Share of Vendor Date (Prophaser) Share of Vendor S	1	2	3	4	5	6	7	8	9	10	11	C	hange in Bo	ok/Adjusted C	arrying Value	Э	17	18	19	20	21
Par Value Par												12	13	14	15	16					
Companies Comp																Total					
CUSIP Cusi														Current	Total	Foreign					
CUSIP Identify								Par Value						Year's	Change in	Exchange				Interest	
Custor Part								(Bonds)			Book/		Current	Other-		Change in	Foreign			and	Paid for
Custor Part								` or ´			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
Description Description Description Description Spares Description Spares Description Spares Description Spares Description Description Spares Description Description Spares Description De	CUSIP							Number of					(Amort-	Temporary					Total Gain		Interest
Featling Description Observation Observation Disposal Observation Observ			For-	Date		Disposal	Name of	Shares		Consid-							-	(Loss) on			and
2900-P-2 DULS FRIT WITH INTLIFE ASTRO TO COMMITTEN TO THAN IN TANK SHOP A CAPA WHETE, INC. 04-13-7022 TEMPOR HOUSE, INC. 04-	fication	Description	eian	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	, ,	Disposal	, ,	Year	Dividends
Testing Test							CITIGROUP GLOBAL MARKETS,	(======				(======		g							
## ## ## ## ## ## ## ## ## ## ## ## ##					CITIGROUP GLOBAL MARKETS, INC .	04/13/2022 .	INC		1,090,000	1,079,507	1,090,000							(10,493)	(10,493)		
Part	745190-UJ-5	PUERTO RICO COMWLTH HWY & TRAN		05/31/2022		12/07/2022 .	TENDER TRANSACTION	95,000	96,235	97,147	95,654		(581)		(581)			(654)	(654)	4,641	2,092
0009999999 Subtotal - Bonds - U.S. Special Revenues					MERRILL LYNCH, PIERCE, FENNER &																
03 03 03 03 03 03 03 03					SMI	12/07/2022 .	TENDER TRANSACTION						(23)		(23)			(727)			
03182-06-2 - AIREN INC	090999999	99. Subtotal - Bonds - U.S. Specia	al Rev	enues	_		T	1,210,000	1,211,985	1,202,220	1,211,381		(604)		(604)			(11,874)	(11,874)	5,863	2,664
2868F-W-8							RBC CAPITAL MARKETS, LLC														
28828F-4-8 00000PHILLIPS 05 0.722/2022 10 SCAPTIES USA) LLC 0.522/2022 10 C 0.540 0.000 5.93 0.00 5.940,076 5.93 1.36 10 10 10 89.300 89.80 31.110 5.950 115.540	031162-DG-2	AMGEN INC		02/1//2022	Various	06/29/2022 .	CLT LODOLID OLODAL MADVETO	3,016,000	3,009,524	2,612,459	3,009,544		20		20			(397,085)	(397,085)	47, 184	
ASSOCIA-SPAN INTERNATIONAL BISINESS MACHINES OI .0.0762/2022 .0.0751/2022	20826F_4V_8	CONOCOPHILLIPS CO		02/22/2022	TO SECURITIES (USA) II C	03/20/2022		5 400 000	5 301 306	5 480 676	5 301 316		10		10			80 360	80 360	13 110	
BANC OF MERICA SECURITIES LIC								., ,					3 448		3 448						13 984
\$6861-EL-2 LINES COMPANIES INC	400200 NO 3	THIEIRATIONAL BOOTNEGO MAGITINEO GO		00/ 00/ 2022		00/11/2022 .		2,243,000	2,070,001	1,000,200	2,001,779							(100,040)	(103,040)	22,010	
615896-AY-1 WOOTS COPPORATION	548661-FJ-2	LOWES COMPANIES INC		03/22/2022	5.110 5	03/23/2022		4.560.000	4 .556 .899	4 . 652 . 796	4 .556 .899							95.897	95.897	538	
20886F-AV-2. CONCOPHILLIPS CO								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
36264F-AB-7	615369-AY-1	MOODYS CORPORATION			JP MORGAN SECURITIES LLC	06/29/2022 .		1, 114,000	1,094,861	909,926	1,094,981		120		120			(185,055)	(185,055)	14,505	
September Sept	20826F-AY-2	CONOCOPHILLIPS CO		03/29/2022	CITIGROUP GLOBAL MARKETS, INC .	10/04/2022 .	CONVERSION	25,975,000	26,540,736	26,537,622	26,537,622				(3, 113)						58,083
Description	36264F-AB-7	GSK CONSUMER HEALTHCARE CAPITAL US		09/22/2022	OUTSIDE MANAGED ACCT		EXCHANGE	2,000,000	1,848,260	1,851,378	1,851,378				3, 118					7,313	375
55903V-AN-3 MAGALLANES INC	36264F-AD-3	GSK CONSUMER HEALTHCARE CAPITAL US		09/27/2022	OUTSIDE MANAGED ACCT	11/03/2022 .		8,000,000	6,810,700	6,820,069	6,820,069		9,369		9,369					31,417	
30303H-8F-2							JP MORGAN SECURITIES LLC														
R409V-BD-5 S&P GLOBAL INC																		18,080	18,080		
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 75,401,000 74,315,042 75,667,064 74,328,102 13,060 13					MORGAN STANLEY & CO. LLC								88		88					258,035	
BHINTY-06-3 BAUSCH FEALTH COMPANIES INC A.						03/14/2022 .	Various														
190999999. Subtotal - Bonds - Unaffiliated Bank Loans 57,250 57,179 </td <td></td> <td>13,060</td> <td></td> <td>13,060</td> <td></td> <td></td> <td>(661,038)</td> <td>(661,038)</td> <td>984,018</td> <td>75,564</td>													13,060		13,060			(661,038)	(661,038)	984,018	75,564
250999998. Total - Bonds 76,688,250 75,584,205 74,926,462 75,596,661 12,456 12,456 (672,912) 989,881 78,228 4509999998. Total - Preferred Stocks 599999999. Total - Common Stocks 12,456					UBS SECURITIES LLC	05/10/2022 .	BARCLAYS CAPITAL INC														
4509999998. Total - Preferred Stocks			Bank	Loans				. , .													
5989999998. Total - Common Stocks								76,668,250	75,584,205	74,926,462	75,596,661		12,456		12,456			(672,912)	(672,912)	989,881	78,228
599999999. Total - Preferred and Common Stocks	450999999	98. Total - Preferred Stocks																			
	598999999	98. Total - Common Stocks				•	•	•												•	
600000000 Totale 10 AEC	599999999	99. Total - Preferred and Commor	Stoc	ks																	
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	600999999	99 - Totals							75,584,205	74,926,462	75,596,661		12,456		12,456			(672,912)	(672,912)	989,881	78,228

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

				y, controlled of						
1	2	3	4	5	6	7	8	9	Stock of	
									Company	Owned by
									Insurer on Sta	
	Description						Total Amount of		10	11
	Description,		NIAIO		NAIC				10	''
	Name of Subsidiary, Controlled		NAIC		NAIC		Goodwill Included in			
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
87423*-10-6	TALCOTT RESOLUTION DISTRIBUTION COMPANY		00000	06-1408044	8BIII	7,679,680			25,000.000	100.0
87423@-10-4	TALCOTT RESOLUTION COMPREHENSIVE EMPLOYEE BENEFITS SERVICE COMPANY		00000	06-1120503	8BIII	2,644,504		2,644,504	100.000	100.0
1799999. Subtotal	- Common Stock - Other Affiliates					10,324,184		2,644,504	XXX	XXX
1899999. Total Co	ommon Stocks					10,324,184		2,644,504	XXX	XXX
I										
1999999 - Totals						10,324,184		2,644,504	XXX	XXX

				O	0 0 1
1	2	3	4	Stock in Lower-Tie	r Company Owned
			Total	Indirectly by	Insurer on
			Amount of Goodwill	Stock in Lower-Tie Indirectly by 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
luerillication	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 6, 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

1	Cod	les	4	5	6	7			usted Carrying		12	13			Intere	st			20
	2	3					8	9	10	11			14	15	16	17	18	19	, I
										Total									, I
									Current	Foreign			Amount Due						, ,
								_	Year's	Exchange			and Accrued						, ,
						5		Current	Other-	Change in			Dec. 31 of						, ,
						Book/ Adiusted	Unrealized	Year's	Than-	Book/			Current Year	Non-		- cc .:		Amount	Paid for
		For-	Date		Maturity	Carrying	Valuation	(Amor-	Temporary	Adjusted			on Bond Not	Admitted Due and	D-4-	Effective	\A/I= =	Received	Accrued
Description			Acquired	Name of Vendor	Date	Value	Increase/ (Decrease)	tization)/ Accretion	Impairment Recognized	Carrying Value	Par Value	Actual Cost	in Default	Accrued	Rate of	Rate	When Paid	During Year	Interest
0109999999. Total - U.S. Government	_	cigii	Acquired	Name of Vendor	Date	Value	(Decrease)	Accietion	rtecognized	value	1 di Value	Alottual Cost	III Delault	Accided	XXX	XXX	XXX	rear	Interest
0309999999. Total - All Other Govern		ds													XXX	XXX	XXX		,—————————————————————————————————————
0509999999. Total - U.S. States. Terri			ssions Bond	s											XXX	XXX	XXX		
0709999999. Total - U.S. Political Sub			00.01.0 20.10												XXX	XXX	XXX		
0909999999. Total - U.S. Special Rev	enues Bo	nds													XXX	XXX	XXX		
SUMITOMO MITSUI BANKING CORP (NEW			08/25/2022 .	WELLS FARGO ADVISORS, LLC	. 02/10/2023 .	2,999,598		1,252			3,000,000		14,092		4.080	2.683	MON	33,867	4,054
SVENSKA HANDELSBANKEN AB (NEW YORK			. 10/20/2022 .	JP MORGAN SECURITIES LLC	04/21/2023 .	2,999,997					3,000,000	3,000,000			4.420	3.650	MON	21,422	ļ ļ
1019999999. Subtotal - Bonds - Indus	trial and N	∕liscellar	neous (Unaf	filiated) - Issuer Obligations		5,999,596		1,252			6,000,000	5,998,346	18, 144		XXX	XXX	XXX	55,289	4,054
11099999999. Total - Industrial and Mis		us (Unaf	ffiliated) Bon	ds		5,999,596		1,252			6,000,000	5,998,346	18, 144		XXX	XXX	XXX	55,289	4,054
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiar			Bonds												XXX	XXX	XXX		
19099999999999999999999999999999999999		3													XXX	XXX	XXX		
2419999999. Total - Issuer Obligation:						5,999,596		1,252			6,000,000	5,998,346	18, 144		XXX	XXX	XXX	55,289	4,054
2429999999. Total - Residential Mortg															XXX	XXX	XXX		
2439999999. Total - Commercial Mort															XXX	XXX	XXX		,
2449999999. Total - Other Loan-Back		ructured	d Securities												XXX	XXX	XXX		ļ
2459999999. Total - SVO Identified Fu															XXX	XXX	XXX		
246999999999999999999999999999999999999															XXX	XXX	XXX		,
2479999999. Total - Unaffiliated Bank	Loans														XXX	XXX	XXX		ļ!
2509999999. Total Bonds						5,999,596		1,252			6,000,000	5,998,346	18,144		XXX	XXX	XXX	55,289	4,054
7109999999. Total - Parent, Subsidiar	ies and A	ttiliates									XXX				XXX	XXX	XXX		
7709999999 - Totals						5,999,596		1,252			XXX	5,998,346	18, 144		XXX	XXX	XXX	55,289	4,054

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$	1B\$	1C\$	1D\$2,999,997	1E\$ 2,999,598	1F\$	1G\$
1B	2A\$	2B\$	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$	5B\$	5C\$				
4-							

Showing all Options	Caps Floor	s Collars Swans an	d Forwards Open as	of December 31 of Cu	urrent Year

				Sh	owing all (Options. (Caps. Floor	s. Collars.	Swaps and	d Forwards	Open as of	f Decemb	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	Hedae
	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)/	Hedaed	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)
0079999999 Sub	total - Purchased Or	tions - Heda	ing Effective	Excluding Variable Annuity Guarant	ees Under S	SAP No 10	8							XXX		,				-	XXX	XXX
				Variable Annuity Guarantees Under							1			XXX							XXX	XXX
S&P IDX CALL @ 4160	VAGLB Hedge - Macro		J	JP MORGAN CHASE																		
06/30/25	Hedge	N/A	E	BANK 7H6GLXDRUGQFU57RNE97	. 06/05/2020	. 06/30/2025		82,933,200	4, 160.00	3,240,000			8,974,332		8,974,332	(12,799,946)						0002
S&P IDX CALL @ 4500	VAGLB Hedge - Macro			GOLDMAN SACHS INTL																		
03/17/23	Hedge	N/A	E	W22LR0WP21HZNBB6K528	. 10/24/2022	. 03/17/2023		575,925,000	4,500.00		5,426,040		596,989		596,989	(4,829,051)						0002
0159999999. Subt	total - Purchased Op	tions - Hedg	ing Other - 0	Call Options and Warrants						3,240,000	5,426,040		9,571,321	XXX	9,571,321	(17,628,997)					XXX	XXX
S&P IDX PUT @ 1455.67				GOLDMAN SACHS INTL																		
01/20/23	Hedge	N/A	E	W22LR0WP21HZNBB6K528	. 01/08/2013	. 01/20/2023		263, 761, 748	1,455.67	29,638,591			2		2	(514,370)						0002
S&P IDX PUT @ 2700 -																						
PREMIUM PAYABLE	VAGLB Hedge - Macro		_	JP MORGAN CHASE	00 (05 (00 10	00 (00 (0005		440 004 500	0.700.00	10 010 700	(4.040.770)		4 540 550	١.	4 540 550	700 400						
06/20/25 S&P IDX PUT @ 2700 -	Hedge	N/A	E	BANK	. 06/25/2018	. 06/20/2025		142,061,500	2,700.00	18,919,799	(1,242,770).		4,540,553	^	4,540,553	728,420	•••••	• • • • • • • • • • • • • • • • • • • •				0002
PREMIUM PAYABLE	VAGLB Hedge - Macro																					
06/20/25	Hedge - Macro	N/A	F	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. 06/27/2018	. 06/20/2025		284, 123,000	2 700 00	37,262,723	(2,447,648).		9,081,122	٨	9,081,122	1,418,977						0002
S&P IDX PUT @ 2800 -	nougo	10 //		TIODO DINECTEO IN OTOETEDECOOK IT TO	. 00/21/2010	. 00/20/2020		20+, 120,000	2,700.00	07,202,720	(2,417,010)		0,001,122			1,410,011						2002
PREMIUM PAYABLE	VAGLB Hedge - Macro																					
06/20/25	Hedge	N/A	E	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. 07/23/2018	. 06/20/2025		137,070,150	2,800.00	17,635,067	(1,158,381).		4,935,551	^	4,935,551	711,679						0002
S&P IDX PUT @ 2800 -																						
PREMIUM PAYABLE	VAGLB Hedge - Macro																					
06/20/25	Hedge	N/A	E	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. 07/24/2018	. 06/20/2025		137,070,150	2,800.00	17,785,240	(1,168,245).		4,935,547	^	4,935,547	721,536						0002
RTY IDX PUT @ 1670 - PREMIUM PAYABLE	VACID III-daa Maaaa			MORGAN STANLEY																		
06/20/25	VAGLB Hedge - Macro Hedge	N/A	_	INTER 4PQUHN3JPFGFNF3BB653	. 08/01/2018	. 06/20/2025		105.674.760	1 670 00	17,366,465	(1,140,738).		10 . 525 . 268	^	10,525,268	2,574,729						0002
MXEA IDX PUT @ 1990 -	neuge	N/A	L	TIVIEN 4FQOTIVOOFT OF NE ODDOOD	. 00/01/2010	. 00/20/2023		103,074,700	1,070.00	17,300,403	(1,140,730).		10,323,200		10,323,200	2,314,123						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			JP MORGAN CHASE																		
06/20/25	Hedge	N/A	E	BANK	. 08/08/2018	. 06/20/2025		97, 196, 250	1,990.00	16,401,662	(1,077,363).		10,929,990	^	10,929,990	2,250,918						0002
MXEA IDX PUT @ 1990 -	,																					
PREMIUM PAYABLE	VAGLB Hedge - Macro																					
06/20/25	Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	. 08/08/2018	. 06/20/2025		97 , 196 , 250	1,990.00	17,476,935	(1,147,994).		10,929,962	^	10,929,962	2,321,493						0002
S&P IDX PUT @ 2800	VAGLB Hedge - Macro	NIZA	-	MORGAN STANLEY INTER 4POLINAS IPEGENESBR653	00 (44 (0040	00 (40 (0000		407 070 450	0 000 00	40.050.700			0 000 004		0.000.004	(505.000)						0000
06/16/28 S&P IDX PUT @ 2900	VAGLB Hedge - Macro	N/A	E	INTER 4PQUHN3JPFGFNF3BB653 MORGAN STANLEY	. 08/14/2018	. 06/16/2028		137,070,150	2,800.00	18,956,700			8,320,064		8,320,064	(505,903)				•••••		0002
06/20/25	Hedge	N/A	F	INTER 4PQUHN3JPFGFNF3BB653	. 08/27/2018	. 06/20/2025		132,462,750	2.900.00	15,487,481			5,360,512		5,360,512	(363,626)						0002
S&P IDX PUT @ 2900 -				TI QUI ROUT OF IN OBBUSS	. 55, 27, 20 10	. 50, 20, 2020		102, 702, 730	2,300.00	10, 107, 101			0,000,012	l	0,000,012	(000,020)						
PREMIUM PAYABLE	VAGLB Hedge - Macro				1						1											
06/20/25	Hedge	N/A	E	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. 09/05/2018	. 06/20/2025		132,462,750	2,900.00	17,541,577	(1,152,240).		5,360,061	^	5,360,061	787,697						0002
S&P IDX PUT @ 2880	VAGLB Hedge - Macro	1		MORGAN STANLEY	1						1											
06/16/28	Hedge	N/A	E	INTER 4PQUHN3JPFGFNF3BB653	. 09/12/2018	. 06/16/2028		133,230,650	2,880.00	18,391,000			8,661,308		8,661,308	(513,047)						0002
RTY IDX PUT @ 1700 - PREMIUM PAYABLE	VACID Hadaa Massa			JP MORGAN CHASE	1						1											
09/15/23	VAGLB Hedge - Macro Hedge	N/A	F	BANK	. 09/25/2018	. 09/15/2023		103.561.265	1,700.00	13,366,991	(301, 463).		6,326,824	^	6.326.824	1, 169, 454						0002
S&P IDX PUT @ 2900 -	neuge	N/ A	L	DANK //IOGE/DROGG/ 03/NINE9/	. 03/23/2010	. 03/ 13/ 2023		100,501,205	1,700.00	13,300,391	(301,403).		0,020,024		0,320,024	1, 103,434						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			CREDIT SUISSE FB																		
09/19/25	Hedge	N/A	E	INT E58DKGMJYYYJLN8C3868	. 09/27/2018	. 09/19/2025		132,462,750	2,900.00	16,907,490	(1, 184, 983).		5,780,412	^	5,780,412	934,625						0002
S&P IDX PUT @ 2800 -	-				1				1		1											
PREMIUM PAYABLE	VAGLB Hedge - Macro			CREDIT SUISSE FB	1						1											
09/19/25	Hedge	N/A	E	INT E58DKGMJYYYJLN8C3868	. 10/15/2018	. 09/19/2025		137,070,150	2,800.00	17,882,071	(1,253,288).		5,345,045	^	5,345,045	921, 156						0002
S&P IDX PUT @ 2700 -	WOLD 11 4 "			ID HODOWN OTHER							1			l								
PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro	NZA	_	JP MORGAN CHASE BANK	. 10/31/2018	. 12/19/2025		142,061,500	2 700 00	17,725,830	(1,318,954).		5,337,202	_	5,337,202	1 001 010						0002
S&P IDX PUT @ 2650 -	Hedge	IN/A	C	BANK	. 10/31/2018	. 12/ 19/ 2025		142,001,500	2,700.00	17,720,830	(1,318,954).		5,337,202		5,337,202	1,031,318	•					0002
PREMIUM PAYABLE	VAGLB Hedge - Macro				1						1											
12/19/25	Hedge	N/A	E	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. 11/26/2018	. 12/19/2025	L	145.901.000	2.650.00	18.459.775	(1,373,566).		5, 178, 078	^	5, 178, 078	1,051,258			L			0002

Showing all Options	Caps Floor	s Collars Swans an	d Forwards Open as	of December 31 of Cu	urrent Year

				Sh	owing all (Options, (Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 1	16	17	18	19	20	21	22	23
										Cumulative												
	D									Prior	0											
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	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)	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)
S&P IDX PUT @ 3900 - PREMIUM PAYABLE	WARLE			BANK OF AMERICA, NA																		
06/28/24	VAGLB Hedge - Macro Hedge	N/A	F	B4TYDEB6GKMZ0031MB27	. 05/20/2021	. 06/28/2024		98 , 137 , 620	3,900.00	10,836,783	(504,657)		7,282,116	^ 7	282,116	1,523,719						0002
NDX IDX PUT @ 11000 -					. 50, 20, 252 .	. 55, 25, 252		00, 101, 020			(00.,00.,		,202,		,202,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
PREMIUM PAYABLE	VAGLB Hedge - Macro			BANK OF AMERICA, NA																		
06/30/23 NDX IDX PUT @ 12750 -	Hedge	N/A	E	B4TYDEB6GKMZ0031MB27	. 06/07/2021	. 06/30/2023		24,942,657	11,000.00	1,423,209	(20,933)		256,211	^	.256,211	(130,223)						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			BANK OF AMERICA, NA																		
06/30/25	Hedge	N/A	E	B4TYDEB6GKMZ0031MB27	. 06/07/2021	. 06/30/2025		18.378.800	12,750.00	2,908,344	(192,460)		3,313,572	^3	313,572	1,696,592						0002
NDX IDX PUT @ 12500 -				D.W. 05 WEDLOW W																		
PREMIUM PAYABLE 06/28/24	VAGLB Hedge - Macro	NI/A	-	BANK OF AMERICA, NAB4TYDEB6GKMZ0031MB27	. 06/07/2021	. 06/28/2024		21,660,729	12,500.00	2,811,708	(130,938)		3,230,926		,230,926	1,893,163						0002
S&P IDX PUT @ 3875 -	Hedge	N/A	E	B411DEBOGRNIZUU31NB27	. 00/0//2021	. 06/28/2024		21,000,729	12,500.00	2,811,708	(130,938)		3,230,920		,230,926	1,893,103						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			BANK OF AMERICA, NA																		
06/30/23	Hedge	N/A	E	B4TYDEB6GKMZ0031MB27	. 06/16/2021	. 06/30/2023		115, 185,000	3,875.00	8,062,733	(118,590)		2, 128, 108	^2,	128,108	(1,193,219)						0002
S&P IDX PUT @ 3500 - PREMIUM PAYABLE	VACID Hadaa Maaaa																					
06/21/24	VAGLB Hedge - Macro Hedge	N/A	F	CITIBANK, N.A E570DZWZ7FF32TWEFA76	07/14/2021	. 06/21/2024		19,489,302	3,500.00	1,491,616	(68,659)		1, 127, 605	^ 1	127,605	56,665						0002
S&P IDX PUT @ 3500 -	nougo minimum			orriginet, time to opened to opened to		. 55, 21, 252		10, 100,002	,000.00		(00,000)		,, ,000		, 127 , 000							
PREMIUM PAYABLE	VAGLB Hedge - Macro		I_																			
06/18/27 S&P IDX PUT @ 3500 -	Hedge	N/A	E	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 07/14/2021	. 06/18/2027		10,393,527	3,500.00	1,287,740	(127,307)		1,027,859	^1,	,027,859	144,970	•••••					0002
PREMIUM PAYABLE	VAGLB Hedge - Macro																					
06/19/26	Hedge	N/A	E	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 07/14/2021	. 06/19/2026		12,343,993	3,500.00	1,359,963	(112,478)		1,111,031	^1,	111,031	171, 115						0002
S&P IDX PUT @ 3500 -																						
PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK. N.A E570DZWZ7FF32TWEFA76	. 07/14/2021	. 06/16/2028		10,393,527	3,500.00	1,418,457	(162,818)		1,092,697	^ 1	,092,697	118.371						0002
S&P IDX PUT @ 3500 -	neuge	10 A	L	OTTIDANK, N.A LOTODZNZTIT GZTNEJ ATO	. 077 147 2021	. 00/ 10/ 2020		10,000,021	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,410,407	(102,010)		1,032,037		,032,037	110,071						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro																					
06/20/25	Hedge	N/A	E	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 07/14/2021	. 06/20/2025		13,860,595	3,500.00	1,311,309	(86, 135)		1,066,938	^1,	,066,938	143,056						0002
S&P IDX PUT @ 3500 - PREMIUM PAYABLE	VAGLB Hedge - Macro																					
06/16/23	Hedge	N/A	E	CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 07/14/2021	. 06/16/2023		19,489,302	3,500.00	1,094,386	(14,373)		523, 125	^	.523,125	(190,104)						0002
NDX IDX PUT @ 12500 -																						
PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge	N/A	_	JP MORGAN CHASE BANK	. 07/15/2021	. 06/30/2026		15,753,257	12,500.00	2,382,822	(198,282)		2,839,968	^ 2	,839,968	1,282,923						0002
MXEA IDX PUT @ 2250 -	nougo	14/A		7 TOGENDROOM 03/ NIVES/	. 017 13/2021	. 00/00/2020		10,100,401	12,500.00	2,002,022	(130,202)		2,003,300	2	,000,000	1,202,323						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			CREDIT SUISSE FB																		
06/30/23 S&P IDX PUT @ 4000 -	Hedge	N/A	E	INT E58DKGMJYYYJLN8C3868	. 08/03/2021	. 06/30/2023		18,078,503	2,250.00	1,629,742	(23,971)		3, 168, 438	^3,	, 168 , 438	2,000,873						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			CREDIT SUISSE FB																		
06/30/27	Hedge	N/A	E	INT E58DKGMJYYYJLN8C3868	. 08/06/2021	. 06/30/2027		61,048,050	4,000.00	9,719,182	(965,830)		8 , 133 , 359	^8	, 133 , 359	1,388,179			[0002
S&P IDX PUT @ 4000 -	•									•												
PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge	N/A	_	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	. 08/05/2021	. 06/30/2026		71.414.700	4 000 00	10.398.947	(865.327)		8,805,871	۸	.805.871	1,777,970						0002
NDX IDX PUT @ 12500 -	riouge	IN/ A		ESOUNGIIJTTTJLIY8U3808	. 00/03/2021	. 00/ 30/ 2020		/ 1,414,700	4,000.00	10,380,84/	(000, 027)		0,000,0/1		,000,011	1,777,370						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			CREDIT SUISSE FB																		
06/30/27	Hedge	N/A	E	INT E58DKGMJYYYJLN8C3868	. 08/09/2021	. 06/30/2027		13, 127, 714	12,500.00	1,965,331	(195,302)		2,436,571	^2,	,436,571	967,515						0002
S&P IDX PUT @ 2600 - PREMIUM PAYABLE	VAGLB Hedge - Macro			GOLDMAN SACHS INTL																		
09/20/24	Hedge	N/A	E		. 09/21/2021	. 09/20/2024	L	34,555,500	2,600.00	1,301,960	(67, 185)		688,577	^	688,577	(161,800)			[0002
S&P IDX PUT @ 2600 -	,						[,	,	,	. ,,					. , ,			[Ĺ
PREMIUM PAYABLE	VAGLB Hedge - Macro	N/A	_	HODO DANK DLO HOGLEZVZDEHOHVOVEVCA	00/00/0004	00/15/0000		00 007 000	0 000 00	1 005 040	(000,000)		1 107 404	, .	107 404	110 500						0000
09/15/28 S&P IDX PUT @ 2600 -	Hedge	N/A	E	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. 09/20/2021	. 09/15/2028		23,037,000	2,600.00	1,685,343	(200,292)		1, 197, 464	······ ······ 1,	, 197 , 464	110,586						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			JP MORGAN CHASE																		
09/15/23	Hedge	N/A	E		. 09/21/2021	. 09/15/2023		34,555,500	2,600.00	880,656	(19,861)		244, 144	^	.244,144	(333,496)						0002

Showing all Options	Caps Floor	s Collars Swans an	d Forwards Open as	of December 31 of Cu	urrent Year

					Sho	owing all (Options, (Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as o	of Decemb	per 31 of Cu	ırrent 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												
	Description										Prior	Current											
	of Item(s)									Strike	Year(s) 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		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 S&P IDX PUT @ 2600 -	or Replicated	Identifier	(a)	or Central (Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	ir Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
PREMIUM PAYABLE	VAGLB Hedge - Macro																						
09/19/25	Hedge	N/A	E	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 09/21/2021	. 09/19/2025		32,251,800	2,600.00	1,511,816	(105,958)			^	996,119	5,295						0002
S&P IDX PUT @ 2600 -																							
PREMIUM PAYABLE 09/17/27	VAGLB Hedge - Macro Hedge	N/A	F	HSRC RANK PLC	MP615ZYZBEU3UXPYFY54	. 09/20/2021	. 09/17/2027		23,037,000	2,600.00	1,515,480	(155,781)		1,073,924	^	1,073,924	117,542						0002
S&P IDX PUT @ 2600 -	nougo		L	TIODO DANEL TEO	III OTOZIZBEGGONI II 104	. 00/20/2021	. 00/ 11/ 2021		20,007,000	2,000.00	1,010,400	(100,701)				1,010,024							0002
PREMIUM PAYABLE	VAGLB Hedge - Macro																						
09/18/26 S&P IDX PUT @ 3500 -	Hedge	N/A	E	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 09/20/2021	. 09/18/2026		27,644,400	2,600.00	1,556,892	(135,240)		1 , 100 , 255	^	1,100,255	104,816						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro																						
06/17/27	Hedge	N/A	E	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 09/22/2021	. 06/17/2027		24, 161,974	3,500.00	3,067,083	(303,214)		2,389,009	^	2,389,009	343,805						0002
S&P IDX PUT @ 3500 - PREMIUM PAYABLE	WACLD Hadaa Ma																						
06/18/26	VAGLB Hedge - Macro Hedge	N/A	F	BARCIAVS BANK PLC	G5GSEF7VJP5170UK5573	. 09/22/2021	. 06/18/2026		27,970,758	3,500.00	3, 120, 928	(258, 122)		2,516,712	^	2,516,712	390, 171						0002
S&P IDX PUT @ 3500 -	nougo		L	DANGERTO DANK TEO	dodoLi 776i 01700i(0070	. 00/ 22/ 2021	. 00/ 10/ 2020		27,070,700		0, 120,020	(200, 122)				2,010,712							0002
PREMIUM PAYABLE	VAGLB Hedge - Macro																						
06/16/28 S&P IDX PUT @ 3500 -	Hedge	N/A	E	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 09/22/2021	. 06/16/2028		24, 161, 974	3,500.00	3,377,172	(387,649)		2,540,200	^	2,540,200	284,318						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			JP MORGAN CHASE																			
06/20/25	Hedge	N/A	E		7H6GLXDRUGQFU57RNE97	. 09/23/2021	. 06/20/2025		32,213,405	3,500.00	2,996,355	(196,819)		2,479,671	^	2,479,671	329, 113						0002
S&P IDX PUT @ 3500 -																							
PREMIUM PAYABLE 06/21/24	VAGLB Hedge - Macro Hedge	N/A	F	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 09/23/2021	. 06/21/2024		43.862.448	3.500.00	3,354,897	(154,425)		2,537,777	^	2,537,777	127,433						0002
S&P IDX PUT @ 3500 -	nougo		L	OUTETE GENERALE	OZINEOTDAI HIOTDOI OTT	. 00/ 20/ 2021	. 00/ 11/ 2024		40,002,440		0,004,007	(104,420)				2,001,111							3002
PREMIUM PAYABLE	VAGLB Hedge - Macro			CREDIT SUISSE FB																			
06/16/23 S&P IDX PUT @ 2600 -	Hedge	N/A	E	INT	E58DKGMJYYYJLN8C3868	. 09/23/2021	. 06/16/2023		43,862,448	3,500.00	2,327,735	(30,571)		1 , 177 , 325	^	1,177,325	(429,633)						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro																						
09/18/26	Hedge	N/A	E	HSBC BANK PLC	MP615ZYZBEU3UXPYFY54	. 09/27/2021	. 09/18/2026		27,644,400	2,600.00	1,454,337	(126,332)		1,100,266	^	1,100,266	95,917						0002
S&P IDX PUT @ 2600 - PREMIUM PAYABLE	VACID III-daa Maaaa																						
09/17/27	VAGLB Hedge - Macro Hedge	N/A	F	HSBC BANK PLC	MP615ZYZBEU3UXPYFY54	. 09/27/2021	. 09/17/2027		23,037,000	2,600.00	1,405,112	(144,436)		1,073,933	^	1,073,933	106,204						0002
S&P IDX PUT @ 2600 -	,			11050 B/HET 1 20 111111	01021232000A 11101	. 00, 2., 202.	. 00,, 202.		20,00.,000	2,000.00		(, ,		, ,		1,010,000							
PREMIUM PAYABLE	VAGLB Hedge - Macro		_	LIDDO DANK DI O	NDO LEGIZABELIO INDVENE	00 (07 (0004	00 (45 (0000				4 507 550	(100.050)		4 407 470		4 407 470	400 400						
09/15/28 S&P IDX PUT @ 2600 -	Hedge	N/A	t	HSBC BANK PLC	MP615ZYZBEU3UXPYFY54	. 09/27/2021	. 09/15/2028		23,037,000	2,600.00	1,597,553	(189,859)	·····	1, 197, 478	^	1,197,478	100, 162						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			1																			
09/15/23	Hedge	N/A	E	HSBC BANK PLC	MP615ZYZBEU3UXPYFY54	. 09/29/2021	. 09/15/2023		34,555,500	2,600.00	867,437	(19,563)		244, 144	^	244, 144	(333,794)						0002
S&P IDX PUT @ 2600 - PREMIUM PAYABLE	VAGLB Hedge - Macro																						
09/19/25	Hedge	N/A	E	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 09/28/2021	. 09/19/2025		32,251,800	2,600.00	1,495,017	(104,780)			^	996, 120	4, 119						0002
S&P IDX PUT @ 2600 -	,								. ,,	,	, .==,	, , . 30 /			"	,	,						
PREMIUM PAYABLE	VAGLB Hedge - Macro	N/A	_	HODO DANK DI O	MP615ZYZBEU3UXPYFY54	. 09/28/2021	. 09/20/2024		34.555.500	0 000 00	1 004 000	/0E 444\		000 504	_	600 504	(400.007)						0000
09/20/24 S&P IDX PUT @ 2600 -	Hedge	N/A	E	HODE BANK PLC	MEG13C12BEU3UXPYFY34	. 09/28/2021	. 09/20/2024		34,555,500	2,600.00	1,261,820	(65,114)		688,581		688,581	(163,867)						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro			1																			
09/19/25	Hedge	N/A	E	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 09/30/2021	. 09/19/2025		27,644,400	2,600.00	1,263,721	(88,570)		853,819	^	853,819	2,290						0002
S&P IDX PUT @ 2600 - PREMIUM PAYABLE	VAGLB Hedge - Macro																						
09/18/26	Hedge	N/A	E	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	. 09/30/2021	. 09/18/2026		25,340,700	2,600.00	1,407,507	(122,264)		1,008,569	^	1,008,569	94,377						0002
S&P IDX PUT @ 2600 -	,						. ,		.,,.	,	,,	,,, 1,		,,	"	, ,,,,,,	,						
PREMIUM PAYABLE	VAGLB Hedge - Macro	N/A	_	COCLETE CENEDALE	OODNEO I DVDADOTDODI IA 4	00/20/2021	. 09/17/2027		00 007 000	2 600 00	1 450 004	(140,000)		1 072 000	^	1 072 000	111 074						0000
09/17/27 S&P IDX PUT @ 2600 -	Hedge	N/A	E	SUCTETE GENERALE	02RNE81BXP4R0TD8PU41	. 09/29/2021	. 09/1//202/		23,037,000	2,600.00	1,458,324	(149,906)		1,073,929	·····	1,073,929	111,671						0002
PREMIUM PAYABLE	VAGLB Hedge - Macro																						
09/20/24	Hedge	N/A	E	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	. 10/01/2021	. 09/20/2024		57,592,500	2,600.00	2, 191, 940	(113, 111)		1 , 147 , 626	^	1,147,626	(268,533)						0002

Showing all Options	Cans Floors	Collars Swans and	Forwards Open as o	f December 31 of Current Year

				Sh	owing all (Options (Caps Floor	rs Collars	Swaps and	d Forwards	Open as of	f Decemb	er 31 of Cu	rrent Y	'ear							
1	2	3	4	5	6	T 7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
· ·	-	Ŭ				'	Ŭ	Ü	10	Cumulative		10			10	.,	10	10	20			20
										Prior												
	Description									Year(s)	Current											
									Chailea		Year Initial										O1:4	I I a data
	of Item(s)								Strike	Initial Cost											Credit	Hedge
	Hedged,					5			Price,	of Un-	Cost of Un-		5				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)
S&P IDX PUT @ 2600 -																						
PREMIUM PAYABLE	VAGLB Hedge - Macro		_																			
09/15/28	Hedge	N/A	E	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	. 09/29/2021	. 09/15/2028		23,037,000	2,600.00	1,632,723	(194,038).		1, 197, 472	^	1, 197, 472	104,338						0002
S&P IDX PUT @ 2600 -	W 0 5 11 1 1																					
PREMIUM PAYABLE	VAGLB Hedge - Macro	NI /A	-	DARGEAVO DANK DEO OFOOFFTU DELTOUKFFTO	40 (04 (0004	00 (45 (0000		F7 F00 F00	0 000 00	4 400 540	(00 570)		400,000		400.000	(555,050)						0000
09/15/23	Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573 BANK OF AMERICA. NA	. 10/01/2021	. 09/15/2023		57,592,500	2,600.00	1,488,516	(33,570)		406,906	^	406,906	(555,358)		• • • • • • • • • • • • • • • • • • • •				0002
S&P IDX PUT @ 3800	VAGLB Hedge - Macro		_																			
01/20/23	Hedge	N/A	E	B4TYDEB6GKMZ0031MB27	. 03/14/2022	. 01/20/2023		95,987,500	3,800.00		2,576,250		1,286,238		1,286,238	(1,290,012)						0002
S&P IDX PUT @ 3600	VAGLB Hedge - Macro	NI/A	-	JP MORGAN CHASE BANK	05 /40 /0000	. 03/17/2023		95,987,500	2 000 00		2,094,563		1,085,182		1 005 100	(4 000 000)						0000
03/17/23 NDX IDX PUT @ 12500	HedgeVAGLB Hedge - Macro	N/A	E	JP MORGAN CHASE	. 05/16/2022	. 03/1//2023		95,987,500	3,600.00		2,094,303		1,085, 182		1,085,182	(1,009,380)		• • • • • • • • • • • • • • • • • • • •				0002
03/17/23	Hedge	N/A	c		. 06/10/2022	. 03/17/2023		328 , 192 , 860	12,500.00		43,895,352		45,936,740		45,936,740	2,041,388						0002
S&P IDX PUT @ 4000	VAGLB Hedge - Macro	N/ A	E	BANK	. 00/ 10/2022	. 03/11/2023		320, 192,000	12,300.00		43,090,302		43,930,740		43,930,740	2,041,300						0002
01/19/24	Hedge	N/A	F	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	. 12/15/2022	. 01/19/2024		383.950.000	4.000.00		35.052.000		35.688.433		35.688.433	636.433						0002
	total - Purchased Op	tions Hoda	ing Other E		. 12/ 13/ 2022	. 0 1/ 13/ 2024		000,300,000		431.527.993	60.495.812		273.018.509	XXX	273.018.509	26.941.984					XXX	XXX
	total - Purchased Op			-ut Options							, ,		282,589,830	XXX	282,589,830						XXX	XXX
										434,767,993	65,921,852		282,589,830		282,589,830	9,312,987						
	total - Purchased Op													XXX							XXX	XXX
	total - Purchased Op			on										XXX							XXX	XXX
	total - Purchased Op													XXX							XXX	XXX
	I Purchased Options			rants						3,240,000	5,426,040		9,571,321	XXX	9,571,321	(17,628,997)					XXX	XXX
0449999999. Tota	I Purchased Options	- Put Option	ns							431,527,993	60,495,812		273,018,509	XXX	273,018,509	26,941,984					XXX	XXX
0459999999. Tota	I Purchased Options	- Caps												XXX							XXX	XXX
0469999999. Tota	I Purchased Options	- Floors												XXX							XXX	XXX
0479999999. Tota	I Purchased Options	- Collars												XXX							XXX	XXX
	I Purchased Options													XXX							XXX	XXX
	I Purchased Options									434,767,993	65,921,852		282,589,830	XXX	282.589.830	9,312,987					XXX	XXX
			Effective Ev	cluding Variable Annuity Guarantees	Lindor CCAI	D No 100				404,707,300	00,021,002		202,303,000	XXX	202,000,000	3,012,307					XXX	XXX
				riable Annuity Guarantees Under SS		P 110.106								XXX							XXX	XXX
		s - Heaging	Ellective va	Inable Annuity Guarantees Under 55 Igoldman sachs Intl	AP NO. 108	1	1		1					***							***	***
S&P IDX PUT @ 727.84	VAGLB Hedge - Macro	N/A	-		04 (00 (00)	04 (00 (000		F07 F00 /**	707	/47 700 0												0000
01/20/23	Hedge	N/A	E	W22LROWP21HZNBB6K528	. 01/08/2013	. 01/20/2023	-	527,523,495	727 .84	(17,708,687)						11, 133						0002
S&P IDX PUT @ 1350 - PREMIUM PAYABLE	VACID Hodge H		1	JP MORGAN CHASE]						
06/20/25	VAGLB Hedge - Macro Hedge	N/A	_	BANK	. 06/25/2018	. 06/20/2025		142.061.500	1 250 00	(3,652,949)	239.948		(626, 962)	^	(626,962)	(118.470)						0002
S&P IDX PUT @ 1350 -	nouge	N/A	E	PAINT/POGLADHOUGEOS/HIVES/	. 00/23/2018	. 00/20/2023		142,001,000	1,000.00	(0,002,949)	203,348		(020, 902)		(020,902)	(110,4/0)	1					0002
PREMIUM PAYABLE	VAGLB Hedge - Macro																					
06/20/25	Hedge	N/A	E	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. 06/27/2018	. 06/20/2025	L	284 . 123 . 000	1,350.00	(7,068,151)	464 . 280		(1,253,931)	^	(1,253,931)	(221,335)	l	l	ļl		l	0002
S&P IDX PUT @ 1400 -					30, 2., 2310				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(1,200,001)		(,,200,001)	(227,000)						
PREMIUM PAYABLE	VAGLB Hedge - Macro		1]						
06/20/25	Hedge	N/A	E	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. 07/23/2018	. 06/20/2025		137,070,150	1,400.00	(3,052,382)	200,499		(671,060)	^	(671,060)	(30,086)						0002
S&P IDX PUT @ 1400 -	· ·		1						1	' '			1		' ']						
PREMIUM PAYABLE	VAGLB Hedge - Macro																					
06/20/25	Hedge	N/A	E	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. 07/24/2018	. 06/20/2025		137 , 070 , 150	1,400.00	(3, 168, 801)	208 , 147 .		(671,057)	^	(671,057)	(37,727)						0002
RTY IDX PUT @ 835 -																						
PREMIUM PAYABLE	VAGLB Hedge - Macro		I_	MORGAN STANLEY										l.		,						
06/20/25	Hedge	N/A	E	INTER 4PQUHN3JPFGFNF3BB653	. 08/01/2018	. 06/20/2025		105,674,760	835.00	(3, 165, 617)	207,937		(1,372,441)	^	(1,372,441)	(680,281)						0002
MXEA IDX PUT @ 995 -																						
PREMIUM PAYABLE	VAGLB Hedge - Macro	N/A	-	JP MORGAN CHASE	00 (00 (00 1	00 (00 (000=		07 100 5	205	/4 000 0==	400 000		(4 040 7:51		(4 040 7:5	107.555						0000
06/20/25	Hedge	N/A	E	BANK	. 08/08/2018	. 06/20/2025	-	97 , 196 , 250	995.00	(1,963,670)	128,986		(1,340,710)	^······	(1,340,710)	167,598						0002
MXEA IDX PUT @ 995 - PREMIUM PAYABLE	VAGLB Hedge - Macro		1]						
06/20/25	Hedge - Macro	N/A	_	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	. 08/08/2018	. 06/20/2025		97 . 196 . 250	005 00	(3,087,372)	202.798		(1,340,681)	^	(1,340,681)	93.845						0002
S&P IDX PUT @ 1400	VAGLB Hedge - Macro	N/A		MORGAN STANLEY	. 00/00/2018	. 00/20/2023		51 , 180 , 250		(0,001,312)	202,788		(1,340,081)		(1,040,081)	ააა, 040						0002
06/16/28	Hedge	N/A	F	INTER 4PQUHN3JPFGFNF3BB653	. 08/14/2018	. 06/16/2028		137 . 070 . 150	1.400.00	(4.758.524)			(1.668.265)		(1.668.265)	(34,245)						0002

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company

						SCH	IEDU	LE D	B - P/	ART A	A - SE	CTIO	N 1									
				Sh	owing all	Options,	Caps, Floo	rs, Collars	, Swaps and	d Forwards	Open as o	of December	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,								Strike Price,	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium		Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
S&P IDX PUT @ 1450	VAGLB Hedge - Macro	Identifier	(α)	MORGAN STANLEY			Contracts		, , , , , , , , , , , , , , , , , , ,			IIICOIIIC				,	<i>D./A</i> .O.V.	Accidion	itom	Lxposurc	Litaty	` ′
06/20/25 S&P IDX PUT @ 1450 - PREMIUM PAYABLE	VAGLB Hedge - Macro	N/A	E	INTER 4PQUHN3JPFGFNF3BB653	. 08/27/2018	. 06/20/2025		132,462,750	1,450.00	(2,760,000)		(715,604)		(715,604)	208,239						0002
06/20/25 S&P IDX PUT @ 1440	Hedge VAGLB Hedge - Macro	N/A	E	HSBC BANK PLC MP615ZYZBEU3UXPYFY54 MORGAN STANLEY	. 09/05/2018	. 06/20/2025		132,462,750) 194 , 427		(715,528)		(715,528)	13,967						0002
06/16/28RTY IDX PUT @ 850 - PREMIUM PAYABLE	VAGLB Hedge - Macro	N/A	E	INTER	. 09/12/2018	. 06/16/2028		133,230,650	1,440.00	(4,448,887)		(1,733,046)		(1,733,046)	5,562						0002
09/15/23 S&P IDX PUT @ 1450 -	Hedge	N/A	E	BANK	. 09/25/2018	. 09/15/2023		103,561,265	850.00	(1,698,189	38,299		(226, 271)	^	(226,271)	48,630						0002
PREMIUM PAYABLE 09/19/25 S&P IDX PUT @ 1400 -	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	. 09/27/2018	. 09/19/2025		132,462,750	1,450.00	(3,004,611	210,582		(800, 426)	^	(800,426)	(18,385)						0002
PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	. 10/15/2018	. 09/19/2025		137,070,150	1,400.00	(3,259,804	228 , 468		(751,250)	^	(751,250)	(73,670)						0002
S&P IDX PUT @ 1350 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge – Macro Hedge	N/A	E	JP MORGAN CHASE BANK	. 10/31/2018	. 12/19/2025		142,061,500	1,350.00	(3,075,609)228,852		(782,366)	^	(782,366)	(140,561)						0002
S&P IDX PUT @ 1325 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	_	HSBC BANK PLC NP615ZYZBEU3UXPYFY54	. 11/26/2018	. 12/19/2025		145.901.000	1.325.00	(3.295.907)245.244		(762.044)	_	(762.044)	(178.808)						0002
NDX IDX PUT @ 10000 03/17/23	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	. 06/10/2022			328, 192, 860	, , ,	,,,,,,,	(16,505,238)		(6,324,819)		(6,324,819)	10, 180, 419						0002
S&P IDX PUT @ 3600 03/17/23	VAGLB Hedge - Macro Hedge	N/A	F	GOLDMAN SACHS INTL W22LROWP21HZNBB6K528	. 08/19/2022	. 03/17/2023		575.925.000	3.600.00		(14.767.500)		(9.752.835)		(9.752.835)	5.014.665						0002
	total - Written Option	ns - Hedging	Other - Put		. 00/ 10/ 2022	. 00/ 11/2020		070,020,000	0,000.00	(72, 129, 093	(, , ,		(31,509,296)	XXX	(31,509,296)	14,210,490					XXX	XXX
	total - Written Option									(72, 129, 093	(28,474,271)		(31,509,296)		(31,509,296)	14,210,490					XXX	XXX
	ototal - Written Option ototal - Written Option													XXX					+		XXX	XXX
	total - Written Option		Sonoration											XXX							XXX	XXX
	al Written Options - 0		and Warrant	s										XXX							XXX	XXX
	al Written Options - F									(72, 129, 093	(28,474,271)		(31,509,296)	XXX	(31,509,296)	14,210,490					XXX	XXX
	al Written Options - (al Written Options - F													XXX					1		XXX	XXX
	al Written Options - i													XXX					+		XXX	XXX
	al Written Options - (XXX					1		XXX	XXX
0989999999. Tota										(72, 129, 093	(28,474,271)		(31,509,296)	XXX	(31,509,296)	14,210,490					XXX	XXX
SWP: 1.41%(3ML) 10/14/28 SWP: 1.71%(SOFR)	Bond Portfolio	D PART 1	Α	CME LCZ7XYGSLJUHFXXNXD88	. 10/12/2021	. 10/14/2028		50,000,000	1.41%(3ML)			(215,441)			(6,450,837)					601,653		100/100
03/07/32	Bond Portfolio	D PART 1	Α	CME LCZ7XYGSLJUHFXXNXD88				75,000,000	1.71%(SOFR)			(179, 146)			(10,624,479)					1, 136, 754		100/100
		ing Effective	Excluding V	ariable Annuity Guarantees Under S	SAP No.108	3 - Interest F	Rate		LIOD O OCIVICIO			(394,587)		XXX	(17,075,316)					1,738,407	XXX	XXX
CSWP: USD 3.05%(EUR 1.12%) 09/23/26 CSWP: USD 3.00%(GBP	980745F*9 - WOODWARD INC	D PART 1	D	JP MORGAN CHASE BANK	. 09/14/2016	. 09/23/2026		2,248,800	USD 3.05%(EUR 1.12%) USD 3.00%(GBP			45,767	115,100		187,323		139,900			21,720		100/100
2.31%) 02/20/25 CSWP: USD 4.00%(EUR	PLCB9550@AA9 - UMICORE SA		D	BANK	. 11/01/2016	. 02/20/2025		2,448,000	2.31%) USD 4.00%(EUR			17,219	38,100		(167,195)		303,100			17,916		100/100
1.84%) 12/07/27 CSWP: USD 3.56%(GBP 2.35%) 01/31/25	G8030*AJ9 - SENIOR PLO	D PART 1 D PART 1	D	CITIBANK, N.A E570DZWZ7FF32TWEFA76 CITIBANK, N.A E570DZWZ7FF32TWEFA76	. 04/05/2017	. 12/07/2027		5,331,571	1.84%) USD 3.56%(GBP 2.35%)			116,130	(4,679)		323,040		349,750			59,232		100/100
CSWP: AMORT USD 4.24%(EUR 2.22%) 07/30/49	L8749#AAO - STADIUM FINANCE COMPANY SARL	D PART 1		JP MORGAN CHASE BANK				2,255,400	USD 4.24%(EUR			51.749			429.582		139.900			58 . 158		100/100
01/30/48	I IIVAINOE COMPANT SAKL	יייייייייייייייייייייייייייייייייייייי	ν	DANK	. 03/20/2019	. 01/30/2049		2,200,400	4.44)			31,749	121,000		428,382		139,900					100/ 100

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards	Open as of December 3	1 of Current Vear
SHOWING AN OPTIONS,	Caps, 1 10015.	Culiais, Swaps allu i ulwalus	Open as or December a	i di Guiletti Leat

				5	Showing all (Options (Caps Floor	rs 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	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)
CSWP: AMORT USD																						
4.37%(EUR 2.37%)	L8749#AB8 - STADIUM			JP MORGAN CHASE					USD 4.37%(EUR													
07/30/49	FINANCE COMPANY SARL	D PART 1	D	BANK 7H6GLXDRUGQFU57RNE	. 03/26/2019	. 07/30/2049		4,510,800	2.37%)			103,015	243,200		846,716		279,800			116,317		100/100
CSWP: AMORT USD				ID HODOLIN OLIVOT					1100 4 401/510													
4.49%(EUR 2.50%) 07/30/49	L8749#AC6 - STADIUM FINANCE COMPANY SARL	D PART 1	D	JP MORGAN CHASE BANK	03/26/2019	. 07/30/2049		3.383.100	USD 4.49%(EUR			77 .526	182.400		633.306		209.850			87.238		100/100
			Evoluding \	ariable Annuity Guarantees Under			vohongo	3,303,100	2.30%)			469.942	1, 134, 171	XXX	2.418.509		1.876.950				XXX	XXX
				ariable Annuity Guarantees Under			xchange					75.355	1, 134, 171	XXX	(14,656,807		1,876,950					XXX
				nuity Guarantees Under SSAP No		,					+	10,305	1, 134, 1/1	XXX	(14,000,80/	,	1,676,930		1	2, 120,210	XXX	XXX
SWP: 3ML(2.81%)	ю.аі - эwaps - пеад	шу ⊑песиvе Т	vanable Af	nuny Guarantees Uniter SSAP No	. 100		1				 			^^^	 	1			1		^^^	^^^
04/11/24	OFFSET	OFFSET	С	CME LCZ7XYGSLJUHFXXNXD	38 . 04/09/2014	. 04/11/2024	[30.000.000	3ML(2.81%)			(296.383)	815,541	1	815.541	2,044,078				169,669		0001
SWP: 3ML(2.81%)	v 0∟1	J. 1 0L1	·	LOZINIOOLOGII ANIAD	. 5-7, 00/ 20 14	. 0-7, 11/2024	[·····	,000,000	Om. (2.01/0)			(200,000)				2,077,070						
04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD	88 . 04/09/2014	. 04/11/2024		2,000,000	3ML(2.81%)			(19,759)	54,369		54,369	136,272				11,311		0001
SWP: 3ML(2.81%)																						
04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD	. 04/09/2014	. 04/11/2024		9,000,000	3ML(2.81%)			(88,915)	244,662		244,662	613,223				50,901		0001
SWP: 3ML(2.69%)																						
04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD	. 05/07/2014	. 04/11/2024		24,000,000	3ML(2.69%)			(208,066)	687,951		687,951	1,605,195				135,735		0001
SWP: 3ML(2.69%) 04/11/24	OFFSET	OFFSET	0	CME LCZ7XYGSLJUHFXXNXD	. 05/07/2014	. 04/11/2024		1,000,000	3ML(2.69%)			(8.669)	28.665		28.665	66.883				5.656		0001
SWP: 2.57%(3ML)	UFF8E1	UFFSET	6	COZZAYGSEJUHFAANAD	. 05/0//2014	. 04/11/2024		1,000,000	3ML(2.09%)			(8,009)	28,000		28,000	00,883				3,000		0001
04/11/24	OFFSET	OFFSET	С	CME LCZ7XYGSLJUHFXXNXD	. 05/15/2014	. 04/11/2024		25.000.000	2.57%(3ML)			187.736	(752.086)	(752.086	(1.642.052)				141.391		0001
SWP: 2.57%(3ML)	002.	011 021 1111111	•	COLL AND COLOUR AND CO	. 50, 10, 25 11			20,000,000					(.02,000	1	(702,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,		
04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD	88 . 05/15/2014	. 04/11/2024		1,000,000	2.57%(3ML)			7,509	(30,083)	(30,083	(65,682)				5,656		0001
SWP: 2.60%(3ML)																						
04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD	. 06/02/2014	. 04/11/2024		29,000,000	2.60%(3ML)			226,038	(862,310)	(862,310	(1,913,337)				164,014		0001
SWP: 2.60%(3ML)	055057	055057		ONE LOSSINGOL HARRING	00 (00 (00 4	04/44/0004			0.00%(01#.)			45 500	/50 470		(50, 470	(404.054)				44 044		0004
04/11/24 SWP: 2.60%(3ML)	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD	. 06/02/2014	. 04/11/2024		2,000,000	2.60%(3ML)			15,589	(59,470)	(59,470	(131,954)				11,311		0001
04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD	. 06/02/2014	. 04/11/2024		9,000,000	2.60%(3ML)			70,150	(267,614	\	(267,614	(593,794)				50,901		0001
SWP: 2.27%(S0FR)	VAGLB Hedge - Macro	011 3L1	0	LOZ/ATGGLOGII ANNAD	. 00/02/2014	. 04/ 11/ 2024		9,000,000	2.00%(SML)				(201,014	,	(207,014	(330,734)						0001
03/24/42	Hedge	N/A	Α	CME LCZ7XYGSLJUHFXXNXD	. 03/22/2022	. 03/24/2042		300.000.000	2.27%(SOFR)			386.579	(49.316.602)	(49,316,601	(49.316.601)				6,579,701		0002
1119999999. Sub	total - Swaps - Hedo	ing Other - I	nterest Rate									271,809	(49,456,977	XXX	(49,456,976	(49, 197, 769)				7,326,246	XXX	XXX
TRSWP: SPX FORWARD	VAGLB Hedge - Macro			JP MORGAN CHASE								·										
06/30/25	Hedge	N/A	E	BANK 7H6GLXDRUGQFU57RNE	. 04/28/2021	. 06/30/2025		82,933,200	0.00%(SPX)				404,306		404,306	14,532,291				655,465		0002
TRSWP: SPX FORWARD	VAGLB Hedge - Macro			GOLDMAN SACHS INTL																		
03/17/23	Hedge	N/A	E	W22LR0WP21HZNBB6K5	. 12/13/2022	. 03/17/2023		575, 925, 000	0.00%(SPX)				38,441,053		38,441,053	38,441,053				1,314,003		0002
	total - Swaps - Hedg		Total Return										38,845,359		38,845,359	52,973,344						XXX
	total - Swaps - Hedg	ing Other										271,809	(10,611,618	XXX	(10,611,617	3,775,575				9,295,714	XXX	XXX
SWP: 2.13%(3ML)	91283#DP5 - BOND WITH	1	l.			00 (45 :		F0:-							,,]						
06/10/29	INTEREST RATE SWAP		Α	CME LCZ7XYGSLJUHFXXNXD	. 06/06/2019	. 06/10/2029	-	50,000,000	2.13%(3ML)			196,407			(4,969,991				-	634,753		
SWP: 2.14%(3ML) 06/10/29	91283#DP5 - BOND WITH INTEREST RATE SWAP	'	Α	CME LCZ7XYGSLJUHFXXNXD	. 06/06/2019	. 06/10/2029	[50,000,000	2.14%(3ML)			197.907		1	(4,961,513	J				634.753		
SWP: 1.95%(3ML)	91278*BB9 - BOND WITH	1	^	LOZ/ATGOLJUMFAXNAD	. 00/00/2019	. 00/ 10/2029		50,000,000	4.14%(SML)			191,301			(4,801,313					034,733		
12/17/49	INTEREST RATE SWAP	1	Α	CME LCZ7XYGSLJUHFXXNXD	. 12/13/2019	. 12/17/2049	L	100 . 000 . 000	1.95%(3ML)		<u> </u>	92.566		l	(27,545,969				L	2,597,153		
	total - Swaps - Repli	cation - Inter	rest Rate					, ,	,			486,880		XXX	(37,477,473)				3,866,659	XXX	XXX
	12607@YS3 - BOND WITH	1							1.00%(CREDIT			,		1	,,					., 11,130		
REC 1.00%	CREDIT DEFAULT SWAP .		В	ICE 549300R41G1TWPZT5U	. 09/20/2022	. 12/20/2027	ļ l.	250,000,000			286,707	708,333	271,529		1,992,055	ļ		(15, 178)	250,000,000	2.A	
1189999999. Sub	total - Swaps - Repli	cation - Cred	dit Default		-			-	-		286,707	708,333	271,529	XXX	1,992,055			(15,178)	250,000,000	XXX	XXX
1229999999. Sub	total - Swaps - Repli	cation			-		-	-	-		286,707	1,195,213	271,529	XXX	(35,485,418)		(15,178)	253,866,659	XXX	XXX
1289999999. Sub	total - Swaps - Incor	ne Generatio	on											XXX							XXX	XXX
1349999999. Sub	total - Swaps - Othe	r												XXX							XXX	XXX
	I Swaps - Interest R											364, 102	(49,456,977	XXX	(104,009,765	(49, 197, 769)				12,931,312	XXX	XXX
	I Swaps - Credit De										286,707	708,333	271,529	XXX	1,992,055			(15, 178)	250,000,000	XXX	XXX
	l Swaps - Foreign E											469,942	1,134,171	XXX	2,418,509		1,876,950			389,869		XXX
	ıl Swaps - Total Reti											,	38,845,359		38,845,359	52,973,344	,, 230		1	1,969,468		XXX
													. , , 500		. , , 500	. , , 1				, ,		

Showing all Options Caps Floors Collars Sw	aps and Forwards Open as of December 31 of Current Year
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								,		a i civiaiac												
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)
13999999999. Tota	I Swaps - Other													XXX							XXX	XXX
1409999999. Tota	l Swaps										286,707	1,542,377	(9,205,918)	XXX	(60,753,842)	3,775,575	1,876,950	(15, 178))	265,290,649	XXX	XXX
1479999999. Subt	total - Forwards													XXX							XXX	XXX
1509999999. Subt	total - SSAP No. 10	8 Adjustment	S											XXX							XXX	XXX
1689999999. Subt	total - Hedging Effec	tive Excludin	ng Variable A	nnuity Guarantees Under SSAP No.1	08							75,355	1, 134, 171	XXX	(14,656,807)		1,876,950			2,128,276	XXX	XXX
1699999999. Subt	total - Hedging Effec	ctive Variable	Annuity Gua	arantees Under SSAP No.108										XXX							XXX	XXX
1709999999. Subt	total - Hedging Othe	r								362,638,900	37,447,581	271,809	240,468,916	XXX	240,468,917	27,299,052				9,295,714	XXX	XXX
1719999999. Subt	total - Replication										286,707	1,195,213	271,529	XXX	(35, 485, 418)			(15, 178))	253,866,659	XXX	XXX
1729999999. Subt	1729999999. Subtotal - Income Generation													XXX							XXX	XXX
1739999999. Subt	3999999. Subtotal - Other													XXX							XXX	XXX
1749999999. Subt	total - Adjustments f	or SSAP No.	108 Derivat	ves										XXX							XXX	XXX
1759999999 - Tota	als									362,638,900	37,734,288	1,542,377	241,874,616	XXX	190,326,692	27,299,052	1,876,950	(15, 178))	265,290,649	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
		INTEREST
		OREDIT
	;	DURATION
L	٠	A DOZAVY
		ENLITY IMPEY

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	1000	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
		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 ended December 31, 2022, the hedge has
	0002	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

							snowing an Op	liulis, Cap	JS, FIUUIS,	Collais, 3	swaps and	i Foiwaius	Terrininal	ed During Cur	116111 166	aı								
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	Effectivenes
	Used for	Schedule	Type(s)				Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/			Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or Termina-	Expiration,	Number		Index	Premium	Premium			Adjusted		Valuation		(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on Y	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 Inc	come	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
00799999999, Subtotal	I - Purchased Options	- Hedaina	Effective	Excluding Variable	e Annuity Guarante	es Unde	r SSAP No.108										XXX							XXX
	I - Purchased Options																XXX							XXX
S&P IDX CALL @ 4800 09/16/22	T di chasca Options	ricaging	LIICCLIVC	Tanabic Annuity	Judianices Onder	OOAI NO	7.100			1							////							////
381 1DX GALL 8 4000 03/10/22																								
	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP21HZNBB6K528	02/07/2022	09/16/2022 05/24/2022	SALE		591, 222, 000	4,800.00		17,936,370	903,930		17,936,370					(17,032,440)			0001
NDX IDX CALL @ 16750 06/17/22	:																							
	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	03/08/2022	06/17/2022 04/27/2022	SALE		390, 100, 710	16,750.00		780,600	148,200		780,600					(632,400)			0001
NDX IDX CALL @ 15750 06/17/22																								
	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	04/27/2022	06/17/2022 06/17/2022	EXPIRATION		337, 979, 640	15,750.00	.	417.600	L		417,600			l		(417.600)	l		0001
S&P IDX CALL @ 4500 09/16/22																,					. , ,			
	VAGLB Hedge - Macro Hedge	N/A	E	CULUMN SYCHS INTI	W22LROWP21HZNBB6K528	05/24/2022	09/16/2022 08/19/2022	SALE		634.272.000	4.500.00		3.540.555	643.200		3.540.555					(2,897,355)			0001
S&P IDX CALL @ 4675 03/17/23	VAULD Heage - macro Heage	N/A	L	OULDMAN SAGIS TIVE	IIZZLITOIII Z ITIZNODONOZO	03/24/2022	03/ 10/ 2022 00/ 13/ 2022	OALL		004,272,000	4,300.00		3,340,333	043,200		3,340,333					(2,031,000)			0001
			-	001 011111 01010	HOOL DOWNS II ITHINDS (TOO	00 (40 (00==	00 (47 (0000 40 (04 (000	0115		500 004	4 075 00		44 000 ===	0.070.400		44 000 500			1		(44 000]		2004
	VAGLB Hedge - Macro Hedge				W22LROWP21HZNBB6K528	บช/19/2022	03/1//2023 10/24/2022	SALE		569,601,000	4,675.00		14,362,500	2,676,480		14,362,500					(11,686,020)			0001
	I - Purchased Options	 Hedging 	Other - C	II Options and W	/arrants			•					37,037,625	4,371,810		37,037,625	XXX				(32,665,815)			XXX
S&P IDX PUT @ 1431.25	I	1	_	I			I					l l		1					1		l]		l
10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	WELLS FARGO BANK	KB1H1DSPRFMYMCUFXT09	10/19/2012	10/21/2022 10/21/2022	EXPIRATION		262,200,890	1,431.25	30,380,002				30,380,002		30,064,752			(30,380,002)			0001
S&P IDX PUT @ 1426.25				BANK OF AMERICA, NA																				
10/21/22	VAGLB Hedge - Macro Hedge	N/A	E			10/22/2012	10/21/2022 10/21/2022	EXPIRATION		263, 120,088	1,426.25	30,400,002				30, 400, 002		30,089,591			(30,400,002)			0001
S&P IDX PUT @ 1410.77				MORGAN STANLEY INTER	}																			
	VAGLB Hedge - Macro Hedge	N/A	E		4PQUHN3JPFGFNF3BB653	10/23/2012	10/21/2022 10/21/2022	EXPIRATION		266,008,092	1,410.77	30,749,999				30,749,999		30,456,815			(30,749,999)			0001
S&P IDX PUT @ 1411.60																								
	VAGLB Hedge - Macro Hedge	N/A	E	. HSBC BANK PLC	MP615ZYZBEU3UXPYFY54	10/25/2012	10/21/2022 10/21/2022	EXPIRATION		265,848,563	1,411.60	29,899,861				29,899,861		29,605,768			(29,899,861)			0001
S&P IDX PUT @ 1409.50																								
10/21/22	VAGLB Hedge - Macro Hedge	N/A	E	. HSBC BANK PLC	MP615ZYZBEU3UXPYFY54	10/26/2012	10/21/2022 10/21/2022	EXPIRATION		266, 246, 354	1,409.50	30,249,672				30, 249, 672		29,957,867			(30,249,672)			0001
S&P IDX PUT @ 1425.10																								
	VAGLB Hedge - Macro Hedge	N/A	E		G5GSEF7VJP5170UK5573	11/01/2012	10/21/2022 10/21/2022	EXPIRATION		263,330,468	1,425.10	29,999,780				29,999,780		29,690,674			(29,999,780)			0001
S&P IDX PUT @ 1370.00				MORGAN STANLEY INTER	ł																			
11/18/22	VAGLB Hedge - Macro Hedge	N/A	E		4PQUHN3JPFGFNF3BB653	11/14/2012	11/18/2022 11/18/2022	EXPIRATION		289, 438, 097	1,370.00	30,799,704				30,799,704		30,501,767			(30,799,704)			0001
NDX IDX PUT @ 11280 - PREMIUM	1			BANK OF AMERICA, NA																				
	VAGLB Hedge - Macro Hedge	N/A	E		B4TYDEB6GKMZ0031MB27	06/04/2021	06/30/2022 06/30/2022	SALE		30,991,014	11,280.00	557,525	76	(515)		557,601	^	557,300			(558, 116)	l		0001
S&P IDX PUT @ 3800 - PREMIUM				BANK OF AMERICA, NA										, , , ,							, , ,			
	VAGLB Hedge - Macro Hedge	N/A	_		B4TYDEB6GKMZ0031MB27	06/15/2021	06/30/2022 06/30/2022	SALF		136,273,680	3,800.00	2,942,761	300	(2,720)		2.943.160	^	2.941.573			(2.945.880)			0001
S&P IDX PUT @ 3500 - PREMIUM	VACED Heage - macro Heage	N/A	L		D41 IDEDOUNIE000 IIID21	00/ 13/ 202 1	00/30/2022 00/30/2022	ONLL		100,273,000		2,542,701		(2,720)		2,343,100		2,041,070			(2,343,000)			0001
	VAGLB Hedge - Macro Hedge	N/A	F	CITIBANK, N.A	E570DZWZ7FF32TWEFA76	07/14/2021	06/17/2022 06/17/2022	EXPIRATION		18,653,488	3,500.00	580,564	230	(304)		580,793	٨	392,740			(581.097)			0001
MXFA IDX PUT @ 2040 - PREMIUM				CREDIT SUISSE FB INT		017 117 2021	00/ 11/ 2022 00/ 11/ 2022	E		111111 10,000,100											(001,007)			
		NI CA	-			00 (00 (0004	06/30/2022 06/30/2022	SALE		00 101 401	0.040.00	000 000	20	(265)		000 004	,	005 676			(287, 196)			0004
	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK	E58DKGMJYYYJLN8C3868	08/03/2021	00/30/2022 00/30/2022	SALE		20, 161,421	2,040.00	286,892	39	(200)		286,931	~	285,676			(287, 190)			0001
S&P IDX PUT @ 2600 - PREMIUM			_	OF MUNUAN CHASE DAIN																				
PAYABLE 09/16/22	VAGLB Hedge - Macro Hedge	N/A	E			09/21/2021	09/16/2022 09/16/2022	EXPIRATION		34,859,970	2,600.00	414,218	465	(447)		414,683	^	218,629			(415, 130)			0001
S&P IDX PUT @ 3500 - PREMIUM		1		JP MORGAN CHASE BANK										1					1		1]		1
	VAGLB Hedge - Macro Hedge	N/A	E		7H6GLXDRUGQFU57RNE97	09/23/2021	06/17/2022 06/17/2022	EXPIRATION		41,981,372	3,500.00	1,014,204	401	(531)		1,014,605	^	591,491			(1,015,137)			0001
S&P IDX PUT @ 2600 - PREMIUM		1												1					1		1]		1
PAYABLE 09/16/22	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	09/29/2021	09/16/2022 09/16/2022	EXPIRATION		34,859,970	2,600.00	383,455	431	(414)		383,886	^	187,866	-		(384,300)	[]		0001
S&P IDX PUT @ 2600 - PREMIUM			-	001 011111 01010	HOOL DOWNS II ITHINDS (TOO	40 (04 (000 :	00 (40 (0000 00 (40 (0000	EVELENTION		F0 000 000	0.000.00	207		(070)		000 570		004	1		(000 ====]		2004
	VAGLB Hedge - Macro Hedge	N/A	t	. GOLDMAN SACHS INTL JP MORGAN CHASE BANK		10/01/2021	09/16/2022 09/16/2022	EXPIRATION		58,099,950	2,600.00	627,867	/05	(678)		628,572	··	301,886	-	•••••	(629, 250)			0001
S&P IDX PUT @ 4200 - PREMIUM		I	I_	OI HUNDAN CHASE BANK			[l
	VAGLB Hedge - Macro Hedge	N/A	Ł		7H6GLXDRUGQFU57RNE97	11/05/2021	04/14/2022 02/04/2022	SALE		810,095,400	4,200.00	16,362,634	(445)	14,913,495		16, 362, 190	^	6,341,707	-		(1,448,695)			0001
S&P IDX PUT @ 4200 - PREMIUM	Wild Billiodes - Marca 1911	AL /A	-	CITIDANK N. A	ECZODZWZZECOOTWEC+ZO	10/14/0001	04/14/0000 04/14/0000	EXPIRATION		005 000 400	4 000 00	0.047.000	0 457	(4.000)		0.040.477	,	4 000 550	1		(0.000.400)]		0001
PAYABLE 04/14/22 NDX IDX PUT @ 12500 06/17/22	VAGLB Hedge - Macro Hedge	N/A	c	JP MORGAN CHASE BANK		12/ 14/2021	04/14/2022 04/14/2022	EAPIHAITUN		395, 333, 100	4,200.00	9,317,020	2,157	(1,223)		9,319,177		4,306,552	······		(9,320,400)			ww 1
		1		or MODOWN CHASE BANK										1							1]		1
	VAGLB Hedge - Macro Hedge	N/A	E			02/28/2022	06/17/2022 06/10/2022	SALE		354, 984, 630	12,500.00		11,237,229	19,999,245		11,237,229			-		8,762,016			0001
S&P IDX PUT @ 4250 - PREMIUM				JP MORGAN CHASE BANK	(1			l
	VAGLB Hedge - Macro Hedge	N/A	E			05/13/2022	06/17/2022 06/13/2022	SALE		374, 963, 000	4,250.00		26,895,839	45,667,859		26,895,839	^		.		18,772,020			0001
S&P IDX PUT @ 4200 - PREMIUM		1		JP MORGAN CHASE BANK																	1]		1
											4,200.00	l	50,311,717	32,761,537		50, 311, 717	^		L		(17,550,180)	ll		0001
													10.000			10.000					(10,000)]		0001
			Other D		0000EL1A0L01100V0013	12/ 13/ 2022	12/20/2022 12/20/2022	LAFIDATIUN		302, 102,000	3, 100.00		,								. , ,			
	I - Purchased Options			ii Options								244,966,160	88,459,243	113,335,039	-	333,425,403	XXX	226,492,654			(220,090,365)			XXX
	I - Purchased Options	J J										244,966,160	125,496,868	117,706,849		370,463,028		226,492,654			(252,756,180)			XXX
02899999999. Subtotal	I - Purchased Options	- Replicat	ions									I					XXX	· <u> </u>	ı		<u> </u>]		XXX
03599999999. Subtotal	I - Purchased Options	- Income (Generation											l l		ĺ	XXX							XXX
	I - Purchased Options																XXX				i e			XXX
			a m al \A/	mta .									07 007 0:-	4 074 2 12	-	07 007 007					(00 === 1 :=:			
	urchased Options - Cal		and Warra	nis								244.966.160	37,037,625	4,371,810							(32,665,815)			XXX
	9999999. Total Purchased Options - Put Options												88,459,243	113,335,039		333,425,403	XXX	226,492,654			(220,090,365)			XXX
045999999999999999999999999999999999999	urchased Options - Cap	os										<u> </u>		<u> </u>			XXX		L		<u> </u>	<u> </u>		XXX

					Showing al	Options.	Caps, Floors	. Collars. S	Swaps and	d Forwards	Terminat	ted During	Current Y	'ear								
1	2	3 4	5	6	7	3 9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	_		_	-	1					Cumulative												
	Description										Current Year											
	of Item(s)								Strike	Initial Cost	Initial Cost											Hedge
	Hedged,				Date of	Indica			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity	Exercis			Rate or	discounted	discounted	tion	Current	Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit Risk(s)	Exchange, Counterparty	Trade		nina- Expirati		Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier (a)	or Central Clearinghouse	Date		ate Sale			(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
	urchased Options - Flo	ore	or comman croaming reacc	Date		ato Care	Contracto	741104111	(i did)	, and	. ala	rommadon		Value	XXX	(Doorodoo)	B.,, v. O. v.	71001011011	rtooogmzou	ito	Bolonou	XXX
	urchased Options - Col														XXX							XXX
	urchased Options - Oth														XXX							XXX
04999999999999999999999999999999999999		101								244,966,160	125,496,868	117.706.849		370.463.028	XXX	226,492,654			(252,756,180)			XXX
		edging Effective Evo	luding Variable Annuity Guarantees	I Inder S	SAP No 108					244,000,100	120,400,000	117,700,040		070,400,020	XXX	220,402,004			(202,700,100)			XXX
			able Annuity Guarantees Under SS.							+					XXX							XXX
NDX IDX CALL @ 15750 06/17/22	· William Options Th	I I	JP MORGAN CHASE BANK	u 140.10	Ĭ										7000							7000
	VAGLB Hedge - Macro Hedge	N/A F		02/28/2022	06/17/2022 06/1	/2022 EXPIRATION		337.979.640	15.750.00)	(5.437.851	V		(5.437.851					5.437.851			0001
0649999999 Subtotal	I - Written Options - He	edging Other - Call (02, 20, 2022	007 177 2022 007 1	LOLL Dil Histiron			111111111111111111111111111111111111111		(5,437,851	1		(5,437,851	XXX				5,437,851			XXX
S&P IDX PUT @ 712.55 10/21/22	· William Options Th		phone and Warrante								(0,407,001	1		(0,407,001	, ,,,,,,				0,407,001			7000
	VAGLB Hedge - Macro Hedge	. N/A E	. BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	11/01/2012	10/21/2022 10/2	/2022 EXPIRATION		526 . 660 . 935		(19,119,860				(19.119.860		(19.116.044)			19.119.860			0001
S&P IDX PUT @ 700.00 10/21/22)		STORY OF STATE OF STORY OF STO	11,01,2012	10, 21, 2022	LOLL LIN HINTON				, , , , , , , , , , , , , , , , , , , ,					1	(10,110,011)						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	VAGLB Hedge - Macro Hedge	. N/A E	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	11/07/2012	10/21/2022 10/2	/2022 EXPIRATION		525,385,000		(18,760,000				(18,760,000		(18,756,728)			18,760,000			0001
S&P IDX PUT @ 700.00 10/21/22	2									, , ,						, , , , ,						
	VAGLB Hedge - Macro Hedge	. N/A E	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	11/08/2012	10/21/2022 10/2	/2022 EXPIRATION		525,385,000		(18,862,200				(18,862,200		(18,858,928)			18,862,200			0001
S&P IDX PUT @ 700.00 10/21/22	2																					
	VAGLB Hedge - Macro Hedge	. N/A E	CITIBANK, N.A E570DZWZ7FF32TWEFA76	12/21/2012	10/21/2022 10/2	/2022 EXPIRATION		525,385,000		(17,788,400				(17, 788, 400		(17,785,128)			17,788,400			0001
RTY IDX PUT @ 1950 01/05/222	!																					
	VAGLB Hedge - Macro Hedge	. N/A A	. SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	10/05/2021	01/05/2022 01/0	/2022 EXPIRATION		135,000,000	1.95	5 (542,025				(542,025)	(542,025)			542,025			0001
S&P IDX PUT @ 3800 - PREMIUM			JP MORGAN CHASE BANK																			
PAYABLE 04/14/22	VAGLB Hedge - Macro Hedge .	. N/A E		12/03/2021	04/14/2022 02/0	/2022 SALE		810,095,400	3,800.00	(18,467,799		(6,591,816)	(18 , 467 , 297	^	(13,581,630)			11,875,481			0001
S&P IDX PUT @ 3600 09/16/22	VAGLB Hedge - Macro Hedge	. N/A E	. GOLDMAN SACHS INTL W22LROWP21HZNBB6K528	02/07/2022	09/16/2022 08/1	/2022 SALE		634,272,000	3,600.00		(13,500,000) (615,000)	(13,500,000)				12,885,000			0001
			JP MORGAN CHASE BANK																			
S&P IDX PUT @ 4200 04/14/22	VAGLB Hedge - Macro Hedge .	. N/A E		02/04/2022	04/14/2022 04/1	/2022 EXPIRATION		395, 333, 100	4,200.00		(6,778,674)		(6,778,674)				6,778,674			0001
NDX IDX PUT @ 11000 06/17/22			JP MORGAN CHASE BANK																			
	VAGLB Hedge - Macro Hedge .	. N/A E		02/28/2022	06/17/2022 06/1	/2022 SALE		354,984,630	11,000.00		(5, 175,033) (997,998		(5, 175, 033)				4, 177, 035			0001
S&P IDX PUT @ 3300 - PREMIUM		l	JP MORGAN CHASE BANK												J.							
PAYABLE 06/17/22	VAGLB Hedge - Macro Hedge .	. N/A E		05/13/2022	06/17/2022 06/1	/2022 SALE		374,963,000	3,300.00)	(929,513) (264,393		(929,513	J^	•••••			665, 120			0001
S&P IDX PUT @ 3100 - PREMIUM PAYABLE 12/16/22				00 (40 (0000	12/16/2022 12/1	/2022 EXPIRATION		385,236,000	3,100.00		(9,227,066	40 774		(9,227,066					9,243,840			0001
	VAGLB Hedge - Macro Hedge	. N/A E	BARCLAYS BANK PLC . G5GSEF7VJP5170K5573)16,774			ſ`·····							0001
S&P IDX PUT @ 4200 12/21/22	VAGLB Hedge - Macro Hedge	N/A E		12/15/2022	12/21/2022 12/2	/2022 EXERCISE .		387,844,000	4,200.00		(30,554,000	(32,853,000		(30,554,000		(88.640.483)			(2,299,000)			0001 111111111111
	I - Written Options - He		puons							(93,540,284	(66, 163, 784 (71, 601, 635	(41,305,433	1	(159,704,068		(88,640,483)			118,398,635 123,836,486			XXX
	ıl - Written Options - He ıl - Written Options - Re									(93,540,284	(71,601,635	(41,305,433	4	(165,141,919	XXX	(88,640,483)			123,836,486			XXX
	ıl - Written Options - Re									-					XXX							XXX
	ıl - Written Options - In									-					XXX							XXX
											(5.437.851	<u> </u>			XXX				5.437.851			
	ritten Options - Call O										(+,, ,	1		(=) ;		(22 212 122)			-,,			XXX
	ritten Options - Put Op	DUOTIS								(93,540,284	(66, 163, 784	(41,305,433	1	(159,704,068	XXX	(88,640,483)			118,398,635			XXX
09499999999999999999999999999999999999										+			-		XXX							XXX
	ritten Options - Floors									+		1	 		XXX							XXX
	/ritten Options - Collars	•								+		1	 		XXX							
09799999999999999999999999999999999999										(00 = 10	/74 *** ***	/4/ *** ***		(405 6:5		(00 *** (***			400 000 100			XXX
09899999999999999999999999999999999999		gti Fldi. 17	-i-bl- Ait- Ot !! ! O	DAD NI	100					(93,540,284	(71,601,635	(41,305,433	1	(165,141,919		(88,640,483)		1	123,836,486			XXX
			riable Annuity Guarantees Under S		108					1					XXX							XXX
			uity Guarantees Under SSAP No.10				1	1	1	1		1	1		XXX							XXX
	VAGLB Hedge - Macro Hedge .	. N/A E	. GOLDMAN SACHS INTL W22LROWP21HZNBB6K528	10/04/2022	12/16/2022 12/1	/2022 SALE			0.00%(SPX)			(44, 131, 530	1						(44, 131, 530)			0001
	I - Swaps - Hedging O									1		(44, 131, 530	1		XXX				(44, 131, 530)			XXX
1169999999. Subtota	I - Swaps - Hedging O	ther	1					•		1		(44, 131, 530	1		XXX				(44, 131, 530)			XXX
ICE: CDX.NA.IG.37 V1 REC	12607@RB8 - BOND WITH CREDI DEFAULT SWAP	IT	. ICE 549300R41G1TWPZT5U32	11/30/2021	12/20/2026 03/2	/2022 SALE		100.000.000	1.00%(CREDIT	2.033.217		1,591,590	222,222	1.909.145				(90.539)	(317,555)			
1.00%	12607@SP6 - BOND WITH CREDI	т в полити	049300H4TG11IIPZ15032	11/30/2021	12/20/2020 03/2	72022 SALE		100,000,000	1.00%(CRED IT	2,033,21/		1,591,590		1,909,145				(90,539)	(317,555)		•	
1.00%	DEFAULT SWAP	В	. ICE 549300R4IG1TWPZT5U32	01/28/2022	12/20/2026 03/2	/2022 SALE		50,000,000	EVENT)		871,245	795,795		845,504				(25,741)	(49,709)			
ICE: CDX.NA.IG.38 V1 REC	12607@VV9 - BOND WITH CREDI	IT						1	1.00%(CREDIT	1											· ·	
1.00%	DEFAULT SWAP	В	ICE 549300R41G1TWPZT5U32	03/21/2022	06/20/2027 09/2	/2022 SALE		150,000,000			2, 196, 962	693,326	762,500	1,988,669				(208,292)	(1,295,348)			
ICE: CDX.NA.IG.38 V1 REC 1.00%	12607@VW7 - BOND WITH CREDI DEFAULT SWAP	В В	ICE	05/04/2022	06/20/2027 09/2	/2022 SALE		100,000,000	1.00%(CREDIT	1	806 385	462,217			l			(59.441)	(284,727)			
	II - Swaps - Replication	- Credit Default	040000141011111 Z1303Z	50/ 04/ 2022	100/20/2021 100/2	LOSE Office		100,000,000	p=+L411 /	2.033.217	3.874.592	3.542.928		5,490,262	XXX			(384.013	(1.947.339)			XXX
	ıl - Swaps - Replication									2,033,217	3,874,592			5,490,262				(384,013	(1,947,339)			XXX
1289999999. Subtota										2,000,21/	3,014,392	3,342,828	1,440,000	0,490,202	XXX			(304,013	(1,347,039)			XXX
120ฮฮฮฮฮฮฮ. Gubiola	ii - Gwaps - illicoille Ge	noradon													$\Lambda\Lambda\Lambda$							^^^

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	O]
	Description 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/		Unrealized	Total Foreign		(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		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		Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
13499999999. Subtotal																	XXX							XXX
13599999999. Total Sv																	XXX							XXX
13699999999. Total Sv												2,033,217	3,874,592	3,542,928	1,443,055	5,490,262				(384,013	(1,947,339	1		XXX
13799999999. Total Sv	waps - Foreign Excha	nge															XXX							XXX
1389999999. Total Sv	waps - Total Return													(44, 131, 530)		XXX				(44, 131, 530)		XXX
13999999999. Total Sv	waps - Other																XXX							XXX
1409999999. Total Sv	waps											2,033,217	3,874,592	(40,588,602	1,443,055	5,490,262				(384,013	(46,078,869	1		XXX
1479999999. Subtotal	l - Forwards																XXX							XXX
15099999999. Subtotal	l - SSAP No. 108 Adjı	ıstments															XXX							XXX
1689999999. Subtotal	I - Hedging Effective I	Excluding V	ariable An	nuity Guarantees Under SSAP No	.108												XXX							XXX
16999999999. Subtotal	I - Hedging Effective \	/ariable An	nuity Guar	antees Under SSAP No.108													XXX							XXX
17099999999. Subtotal	I - Hedging Other											151,425,876	53,895,233	32,269,886		205, 321, 109	XXX	137,852,171			(173,051,224)		XXX
1719999999. Subtotal	I - Replication											2,033,217	3,874,592	3,542,928	1,443,055	5,490,262	XXX			(384,013	(1,947,339	1		XXX
1729999999. Subtotal	I - Income Generation																XXX							XXX
1739999999. Subtotal	I - Other																XXX							XXX
1749999999. Subtotal	I - Adjustments for SS	AP No. 108	3 Derivative	es													XXX							XXX
1759999999 - Totals	-											153,459,093	57.769.825	35.812.814	1,443,055	210.811.371	XXX	137.852.171		(384.013	(174.998.563	1		XXX

(a)	Code	Description of Hedged Risk(s)
	A I	INTEREST
	E E	EQUITY INDEX

(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 withdrawal benefit (GMIB) liabilities and contract revenues. For the twelve months ended December 31, 2022, the hedge has
	0001	been effective at achieving its objective.

Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made $\bf N$ $\bf O$ $\bf N$ $\bf E$

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation N	/largin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate			Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized			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
15799999	99. Subtota	I - Long Future	es			_												XXX	XXX
5010		450.000	000500 50000 000	VAGLB Hedge - Macro		_	00 /40 /0000	OUE ORGUE AND	00 (07 (0000	4 400 4000	00 (44 (0000	4 004 5000		40.040.000	40.040.000			2004	50
ESH2	3,000	150,000	S&P500 EMINI MAR 22	VAGLB Hedge - Macro	N/A	E	.03/18/2022	CME GROUP INC LCZ7XYGSLJUHFXXNXD88	.02/07/2022 .	4,490.4933	.03/14/2022	4,201.5000	SALE	43,348,993	43,348,993			0001	50
ESM2	4.550	227 500	S&P500 EMINI JUN 22	Hedge	N/A	F	06/17/2022	CME GROUP INC LCZ7XYGSLJUHFXXNXD88	05/12/2022	4 141 2878	06/13/2022	3 947 5471	SALE	44 076 003	44.076.003			0001	50
Lome	, , ,			VAGLB Hedge - Macro						·		·							
ESU2	3,000	150,000	S&P500 EMINI SEP 22	Hedge	N/A	E	.09/16/2022	CME GROUP INC LCZ7XYGSLJUHFXXNXD88	.06/13/2022 .	3,900.6036	.09/12/2022	4,067.2500	SALE	(24,996,960)	(24,996,960)			0001	50
F070	0.000	450.000	000500 5000 050 00	VAGLB Hedge - Macro	N/A	-	40 (40 (0000	ONE ODOLID INO. LOZZYVOGI BUJEVVNIVOGO	00 (40 (0000	4 000 4075	40 /04 /0000	0.704.0440	0415	40 047 447	40 047 447			0004	50
				. Heage	N/A	E	. 12/ 16/2022	CME GHOUP INC LCZ/XYGSLJUHFXXNXD88	.09/12/2022 .	4,086.12/5	. 10/04/2022	3,794.0112	SALE	43,817,447 106,245,482				0001 XXX	XXX
	522														106,245,482			XXX	XXX
			es 108 Adiustments											106,245,482	106,245,482			XXX	XXX
				·		D.N. 400													
				ariable Annuity Guara		No.108												XXX	XXX
				uity Guarantees Und	er SSAP No.108													XXX	XXX
		I - Hedging Ot	her											106,245,482	106,245,482			XXX	XXX
		- Replication																XXX	XXX
			neration															XXX	XXX
	999. Subtotal - Income Generation 999. Subtotal - Other																	XXX	XXX
		l - Adjustment	s for SSAP No. 108	Derivatives														XXX	XXX
17599999	99 - Totals													106,245,482	106,245,482			XXX	XXX

_		
(a)	Code	Description of Hedged Risk(s)
(,		EALTY LINEY
		EQUITY INDEX

(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 ended December 31, 2022, the hedge has
(001	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	k/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			Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								'	
BARCLAYS BANK PLC	Y	Y		26,822,564	56, 171, 142	(1,340,681)		56, 171, 142	(1,340,681)			
BANK OF AMERICA, NA	Y	Y		25,075,198	17,497,171			17,497,171		17,497,171		
CITIBANK, N.A E570DZWZ7FF32TWEFA76 .	Y	Y		7,391,702	6,383,026			6,438,031		6,438,031	88,520	
CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868 .	Y	Y		50,485,861	34,847,020	(1,551,676)			(1,551,676)	33,295,344		
GOLDMAN SACHS INTL	Y	Y	27,504,730	1,234,775	39,726,621	(9,752,835)	1,234,281		(9,752,835)	2,469,056	1,314,003	1,314,003
HSBC BANK PLC	Y	Y		92,037,430	36,066,147	(4,073,619)		36,066,147	(4,073,619)			
JP MORGAN CHASE BANK	Y	Y		58,564,270	89,799,312	(9,301,127)		91,028,643	(9,301,127)	58,399,758	956,815	
MORGAN STANLEY INTER	Y	Y	14,863,000		32,867,153	(5,489,358)			(5,489,356)	12,514,797		
SOCIETE GENERALE	Y	Y		11,397,492	9,211,766			9,211,766		9,211,766		
0299999999. Total NAIC 1 Designation			94,498,213	286, 277, 340	322,569,358	(31,509,296)	1,234,281	323,853,694	(31,509,294)	197,846,187	2,359,338	1,314,003
089999999. Aggregate Sum of Central Clearinghouses (Excluding E	Exchange Trac	ded)	2,080,444		2,102,718	(51,288,164)		3,823,244	(105,840,952)		262,931,311	211,665,422
099999999 - Gross Totals			96,578,657	286,277,340	324,672,076	(82,797,460)	1,234,281	327,676,938	(137, 350, 246)	197,846,187	265,290,649	212,979,425
1. Offset per SSAP No. 64	•											
2. Net after right of offset per SSAP No. 64					324,672,076	(82,797,460)						

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Talcott Resolution Life and Annuity Insurance Company 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	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
BANK OF AMERICA, NA B4TYDEB6GKNIZ0031MB27	Treasury	912810-SN-9	TREASURY BOND	8,276,563	15,334,000	10,229,717	05/15/2050	
BANK OF AMERICA, NA B4TYDEB6GKNIZ0031MB27	Treasury	912810-TB-4	TREASURY BOND		374,000		11/15/2051	
CITIBANK, N.A. E570DZWZ7FF32TWEFA76	Cash		Cash	1	1	1		
CITIBANK, N.A. E570DZWZ7FF32TWEFA76	Treasury	912810-SN-9	TREASURY BOND		667,000		05/15/2050	
CITIBANK, N.A. E570DZWZ7FF32TWEFA76	Treasury	912810-SX-7	TREASURY BOND	267,283	371,000	378,937	05/15/2051	
CME LCZ7XYGSLJUHFXXNXD88	. Cash		Cash					V
CME LCZ7XYGSLJUHFXXNXD88	. Treasury	912810-SN-9	TREASURY BOND	41,291,058			05/15/2050	
CME LCZ7XYGSLJUHFXXNXD88	. Treasury	*	TREASURY BOND	9,536,124	15,000,000	14,533,957	11/15/2051	
CREDIT SUISSE FB INT	. Treasury	912810-SN-9	TREASURY BOND	1,027,689	1,904,000	1,827,342	05/15/2050	
CREDIT SUISSE FB INT	. Treasury	912810-SX-7	TREASURY BOND	2,395,460	3,325,000	3,398,586	05/15/2051	
CREDIT SUISSE FB INT	. Treasury		TREASURY BOND	14,434,894	22,705,600	21,932,462	11/15/2051	
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. Treasury	912810-SN-9	TREASURY BOND				05/15/2050	
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. Treasury	912810-SZ-2	TREASURY BOND	38,829,259	58,631,000	57,480,273	08/15/2051	
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	. Treasury	912810-TB-4	TREASURY BOND	146,856		223, 134	11/15/2051	
SOCIETE GENERALE	. Treasury	912810-SN-9	TREASURY BOND		1,797,000	1,197,041	05/15/2050	
SOCIETE GENERALE	. Treasury	912810-SX-7	TREASURY BOND		1,091,000	1,114,541	05/15/2051	
SOCIETE GENERALE	. Treasury	912810-TB-4	TREASURY BOND		530,000	511,953	11/15/2051	
019999999 - Total	_			246,420,167	345,339,714	313,664,063	XXX	XXX

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	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	Treasury	912828-4V-9	TREASURY NOTE	1,407,736	1,478,000	XXX	08/15/2028	
BARCLAYS BANK PLC	Treasury	91282C-FB-2	TREASURY NOTE	27,394,989		XXX	07/31/2027	
GOLDMAN SACHS INTL	Cash		Cash			XXX		
ICE	Cash		Cash	2,080,444	2,080,444	XXX		v
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Cash		Cash			XXX		
MORGAN STANLEY INTL	Cash		Cash		14,863,000	XXX		
		l			l			
		l			l			
					l			
029999999 - Total		•		96,578,657	97,862,932	XXX	XXX	XXX

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

NONE

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	*
Bank of America New York, NY		0.000			557,042	XXX.
Wells Fargo Bank N.A Minneapolis, MN		0.000			401,263	XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			425, 105	XXX.
JP Morgan Chase Bank N.A		0.000			1,693,813	XXX.
JP Morgan Chase Bank N.A New York, NY		0.000			1, 175, 780	XXX.
BNY Mellon Bank N.A		0.000			2, 101, 093	XXX.
BNY Mellon Bank N.A					1,309,656	XXX.
Federal Home Loan Bank of Boston Boston, MA		0.000			282,362	XXX.
0199998 Deposits in 64 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX			1,227,239	XXX
0199999. Totals - Open Depositories	XXX	XXX			9,173,353	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			9,173,353	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
	l					
0599999 Total - Cash	XXX	XXX			9,173,353	XXX

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

ſ	1.	January	4,096,709	4.	April	55,024,707	7.	July	4,330,923	10.	October	3,551,840
	2.	February	56, 132, 977	5.	May	94,660,283	8.	August	35,419,059	11.	November	18,294,669
	3.	March	26,268,791	6.	June	30, 194, 497	9.	September	25,976,959	12.	December	9, 173, 353

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

	Show Investme	nts Owne	ed December 31 of 0	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
0109999999.	Total - U.S. Government Bonds							
0309999999.	Total - All Other Government Bonds							
0509999999.	Total - U.S. States. Territories and Possessions Bonds							
0709999999	Total - U.S. Political Subdivisions Bonds							
	Total - U.S. Special Revenues Bonds							
000000000	Takenican electric power company in		12/01/2022	0.000	01/09/2023	2.997.016		
	AMPERIOL CORPORATION		12/15/2022	0.000	01/06/2023	2.998.083		6,517
	APPLE INC		12/19/2022		01/09/2023	2,997,167		4,604
	BAXTER INTERNATIONAL INC.		12/19/2022	0.000	01/20/2023	2,997,107		4,730
	DRAIDE INTERNAL TOWNE INC. BECTON DICKINSON & CO.		12/13/2022		01/20/2023	2,992,311		
	DECIDIO DICENTRA 6 CO.		12/13/2022		01/17/2023	2,993,021		
	DOMINION RESOURCES INC.		12/09/2022		01/09/2023	2,997,000		
			12/15/2022		01/31/2023	2,988,108		6,713
	DUKE ENERGY CORP		12/06/2022				•••••	
	ERAC USA FINANCE COMPANY	.	12/01/2022			2,998,133 4,994,375	•••••	11,633
	EVERSURCE ENERGY	.					•••••	
	FIDELITY NATL INFO SERV		12/22/2022		01/18/2023	2,993,271		3,958
	FLORIDA POWER AND LIGHT CO		12/05/2022		01/04/2023	2,998,963		
	GENERAL MILLS INC		12/16/2022		01/06/2023	2,998,129		
	GLAXOSMITHKLINE LLC	.	12/21/2022		01/06/2023	2,998,208		3,583
	HP ENTERPRISE CORP		12/15/2022		01/04/2023	2,998,830		6,630
	HYUNDAI CAPITAL AMERICA		12/01/2022		01/10/2023	2,996,632		11,699
	INTL PAPER CO		12/15/2022		01/05/2023	2,998,433		6,658
	JM SMUCKER		12/30/2022		01/03/2023			750
	MCCORMICK & COMPANY INCORPORATED		12/08/2022	0.000	01/09/2023	2,997,033		8,529
	MEDTRONIC GLOBAL HOLDINGS SCA		12/08/2022		01/05/2023	2,998,533		8,800
	MONDELEZ INTERNATIONAL INC		12/15/2022		01/30/2023	2,988,869		6,694
	NATL SEC CLEARING CORP		12/15/2022		01/17/2023	1,996,185		4,068
	NISOURCE INC		12/06/2022	0.000	01/05/2023	2,998,527		9,577
	NOVARTIS FINANCE CORP		12/15/2022	0.000	01/06/2023	2,998,213		6,078
	ONCOR ELECTRIC DELIVERY CO		12/20/2022	0.000	01/04/2023	2,998,863		4,550
	PENSKE TRUCK LEASING CO LP		12/09/2022	0.000	01/13/2023	2,995,465		8,736
	PROTECTIVE LIFE CORPORATION		12/19/2022	0.000	01/18/2023	4,988,785		7,917
	PUBLIC SERVICE COMPANY OF COLORADO		12/22/2022	0.000	01/05/2023	2,998,467		3,833
	ROCHE HOLDINGS INC		12/22/2022	0.000	01/24/2023	2,991,850		3,565
	ROCKWELL AUTOMATION INC		12/20/2022	0.000	01/04/2023	4,998,188		7,250
	SOUTHERN CO GAS CAPITAL CORP		12/19/2022	0.000	01/18/2023	4.988.903		8.486
	SYSCO CORP		12/30/2022	0.000	01/03/2023	2 . 999 . 258		742
	VODAFONE GROUP PLC		12/20/2022	0.000	01/03/2023	2 . 999 . 222		4.670
	WISCONSIN GAS CO		12/22/2022	0.000	01/04/2023	2.998.850		3.833
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations	,				108.867.025		219.611
	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					108,867,025		219,611
	Total - Hybrid Securities					100,007,025		215,011
	Total - Parent, Subsidiaries and Affiliates Bonds							
	otal - Parent, Subsidiaries and Affiliates Bonds Subtotal - Unaffiliated Bank Loans							
	Total - Issuer Obligations					108,867,025		219,611
	Total - Residential Mortgage-Backed Securities							
	Total - Commercial Mortgage-Backed Securities							
	Total - Other Loan-Backed and Structured Securities							
	Total - SVO Identified Funds							
246999999999999999999999999999999999999	Total - Affiliated Bank Loans							
24799999999.	Total - Unaffiliated Bank Loans							
25099999999						108.867.025		219,611
	LPNORGAN 100% US TRS SEC CL CAP		11/30/2022	0.000		1.592		17
	UPHORFAN US TREASURY PLUS CL CAP					75,015,959		14,967
	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO	.	11/00/2022			75,017,551		14,984
0209999999.	Subtotal - Exempt woney warket wutual Funus - as luchuneu by the SVO					15,110,551		14,984

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
481200-66-2	JPMORGAN US GOVT MMKT		12/27/2022	0.000 .		30, 198, 472		620,771
481200-67-0	JPM US GOVT MM - CP		12/29/2022	0.000		75,324,988		1,506,962
94975P-40-5	Allspring Government Money Market Institutional Fund		12/31/2022	0.000 .		3,793,234		43,246
8309999999. S	ubtotal - All Other Money Market Mutual Funds	109,316,694		2,170,979				
8609999999 - 7	otal Cash Equivalents					293,201,270		2,405,574

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$	1B\$	1C\$	1D\$ 10,983,413	1E\$5,997,171	1F\$	1G\$
1B	2A\$88,889,407	2B\$2,997,033	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			
			_		Policyholders	All Other Spe		
		Type of		3 Book/Adjusted	4	5 Book/Adjusted	6	
	States, Etc.	Type of Deposit		Carrying Value	Fair Value	Carrying Value	Fair Value	
1.	AlabamaAL	Ī	'	- 7 3		- , <u>g</u>		
2.	AlaskaAK							
3.	ArizonaAZ							
4.	Arkansas		LIFE INSURANCE			130,750	109,777	
5.	CaliforniaCA					100,730	109,777	
6.	ColoradoCO		LIFE INCUDANCE	0.000.050	0 500 700			
7.	ConnecticutCT	B	LIFE INSURANCE	2,836,356	2,532,703			
8.	Delaware DE							
9.	District of ColumbiaDC							
10.	Florida FL							
11.	GeorgiaGA	B	LIFE INSURANCE			78,406	74,981	
12.	HawaiiHI							
13.	IdahoID							
14.	IllinoisIL							
15.	IndianaIN							
16.	lowaIA							
17.	KansasKS							
	KentuckyKY						•	
18.								
19.	LouisianaLA							
20.	MaineME							
21.	Maryland MD							
22.	Massachusetts MA		LIFE INSURANCE			166,298	152,834	
23.	Michigan MI							
24.	MinnesotaMN							
25.	MississippiMS							
26.	MissouriMO							
27.	MontanaMT							
28.	NebraskaNE							
29.	NevadaNV							
	New HampshireNH	B	LIFE INSURANCE			117,608	119,451	
30.	-					,	119,431	
31.	New JerseyNJ							
32.	New MexicoNM		LIFE INSURANCE			473,618	411,539	
33.	New YorkNY							
34.	North CarolinaNC	B	LIFE INSURANCE			523,549	489,675	
35.	North DakotaND							
36.	OhioOH							
37.	OklahomaOK							
38.	OregonOR							
39.	PennsylvaniaPA							
40.	Rhode IslandRI							
41.	South CarolinaSC							
42.	South DakotaSD							
43.	TennesseeTN							
44.	TexasTX							
45.	UtahUT							
46.	VermontVT							
47.	VirginiaVA							
48.	Washington WA							
49.	West VirginiaWV							
50.	WisconsinWI							
51.	Wyoming WY							
52.	American SamoaAS							
53.	GuamGU							
	Puerto RicoPR							
54.							•••••	
55.	U.S. Virgin IslandsVI							
56.	Northern Mariana IslandsMP							
57.	Canada CAN							
58.	Aggregate Alien and OtherOT	XXX	XXX					
59.	Subtotal	XXX	XXX	2,836,356	2,532,703	1,490,228	1,358,257	
	DETAILS OF WRITE-INS							
5801.								
5802.		.1		<u> </u>				
5803.		1						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX					
5200	Totals (Lines 5801 thru 5803 plus		~~~					
5099.	5898)(Line 58 above)	xxx	xxx					
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